



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 30/05/2013 To: 30/05/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	2025 On 01-August-13			Bond Future	118.90	119.6181	118.9001	119.6181	0.00
30/05/2013	2025 On 01-August-13	117.99	Call	Bond Future	910	2	1	2	0.00
30/05/2013	2025 On 01-August-13	118.00	Call	Bond Future	900	2	1	2	0.00
30/05/2013	2025 On 01-August-13	118.01	Call	Bond Future	890	2	1	2	0.00
30/05/2013	2025 On 01-August-13	118.01	Put	Bond Future	0	0	0	0	0.00
30/05/2013	2025 On 01-August-13	118.00	Put	Bond Future	0	0	0	0	0.00
30/05/2013	2025 On 01-August-13	117.99	Put	Bond Future	0	0	0	0	0.00
30/05/2013	2038 On 01-August-13			Bond Future	113.08	113.6935	113.0782	113.6935	9.00
30/05/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
30/05/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
30/05/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
30/05/2013	2038 On 01-August-13	115.00	Put	Bond Future	1922	1	2	1	0.00
30/05/2013	2038 On 01-August-13	115.01	Put	Bond Future	1932	1	2	1	0.00
30/05/2013	2038 On 01-August-13	114.99	Put	Bond Future	1912	1	2	1	0.00
30/05/2013	2050 On 01-August-13			Bond Future	121.21	121.1660	121.2062	121.1660	122.00
30/05/2013	2050 On 01-August-13	118.99	Call	Bond Future	2216	2	2	2	0.00
30/05/2013	2050 On 01-August-13	119.00	Call	Bond Future	2206	2	2	2	0.00
30/05/2013	2050 On 01-August-13	119.01	Call	Bond Future	2196	2	2	2	0.00
30/05/2013	2050 On 01-August-13	119.01	Put	Bond Future	0	0	0	0	0.00
30/05/2013	2050 On 01-August-13	119.00	Put	Bond Future	0	0	0	0	0.00
30/05/2013	2050 On 01-August-13	118.99	Put	Bond Future	0	0	0	0	0.00
30/05/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	AL37 On 01-August-13			Index Future	414.51	417.1020	414.5070	417.1020	75.00
30/05/2013	AL37 On 07-November-13			Index Future	420.36	422.9890	420.3580	422.9890	0.00
30/05/2013	AL7T On 01-August-13			Index Future	495.63	500.5820	495.6340	500.5820	1.00
30/05/2013	AL7T On 07-November-13			Index Future	502.63	507.6480	502.6300	507.6480	0.00
30/05/2013	ALBI On 01-August-13			Index Future	442.47	446.0050	442.4650	446.0050	736.00
30/05/2013	ALBI On 07-November-13			Index Future	448.71	452.3000	448.7110	452.3000	85.00
30/05/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2013	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/05/2013	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2013	EL28 On	01-August-13			Bond Future	116.25	116.2099	116.2480	116.2099	0.00
30/05/2013	EL28 On	01-August-13	115.01	Call	Bond Future	1238	1	1	1	0.00
30/05/2013	EL28 On	01-August-13	115.00	Call	Bond Future	1248	1	1	1	0.00
30/05/2013	EL28 On	01-August-13	114.99	Call	Bond Future	1258	1	1	1	0.00
30/05/2013	EL28 On	01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
30/05/2013	EL28 On	01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
30/05/2013	EL28 On	01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
30/05/2013	ES33 On	01-August-13			Bond Future	8.99	90.0959	89.1709	90.0959	292.00
30/05/2013	ES33 On	01-August-13	9.00	Call	Bond Future	79	1	0	1	0.00
30/05/2013	ES33 On	01-August-13	91.02	Call	Bond Future	78120	79	78	79	0.00
30/05/2013	ES33 On	01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
30/05/2013	ES33 On	01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
30/05/2013	ES33 On	07-November-13			Bond Future	9.10	87.5863	86.6482	87.5863	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
30/05/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
30/05/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
30/05/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
30/05/2013	ES33 On 07-November-13	8.51	Put	Bond Future	4940	4	5	4	0.00
30/05/2013	ES33 On 07-November-13	8.50	Put	Bond Future	5028	4	5	4	0.00
30/05/2013	ES33 On 07-November-13	8.49	Put	Bond Future	5116	4	5	4	0.00
30/05/2013	GOVI On 01-August-13			GOVI	441.96	445.4390	441.9620	445.4390	370.00
30/05/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
30/05/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
30/05/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
30/05/2013	GOVI On 01-August-13	446.00	Put	GOVI	40380	1	4	1	0.00
30/05/2013	GOVI On 01-August-13	446.01	Put	GOVI	40480	1	4	1	0.00
30/05/2013	GOVI On 01-August-13	445.99	Put	GOVI	40280	1	4	1	0.00
30/05/2013	GOVI On 07-November-13			GOVI	448.20	451.7260	448.2000	451.7260	0.00
30/05/2013	GOVI On 07-November-13	445.99	Call	GOVI	22100	6	2	6	0.00
30/05/2013	GOVI On 07-November-13	446.01	Call	GOVI	21900	6	2	6	0.00
30/05/2013	GOVI On 07-November-13	446.00	Call	GOVI	22000	6	2	6	0.00
30/05/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
30/05/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
30/05/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
30/05/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/05/2013	IGOV On 01-August-13			Index Future	209.55	209.9360	209.5460	209.9360	1,045.00
30/05/2013	IGOV On 07-November-13			Index Future	212.53	212.9270	212.5320	212.9270	7.00
30/05/2013	ILBI On 01-August-13			Index Future	569.18	570.6210	569.1770	570.6210	186.00
30/05/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
30/05/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/05/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
30/05/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
30/05/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
30/05/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.12	94.8800	94.8800	94.8800	750.00
30/05/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.08	94.9000	94.9200	94.9000	0.00
30/05/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.03	94.9300	94.9700	94.9300	0.00
30/05/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.00	94.9600	95.0000	94.9600	2,200.00
30/05/2013	JBAF On 16-October-13			Jibar Tradeable Future	4.97	94.9800	95.0300	94.9800	1,000.00
30/05/2013	JBAF On 20-November-13			Jibar Tradeable Future	4.96	94.9800	95.0400	94.9800	0.00
30/05/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.96	94.9800	95.0400	94.9800	1,500.00
30/05/2013	JBAF On 19-March-14			Jibar Tradeable Future	4.99	94.9500	95.0100	94.9500	0.00
30/05/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.08	94.8400	94.9200	94.8400	1,000.00
30/05/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.20	94.7200	94.8000	94.7200	0.00
30/05/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.33	94.5800	94.6700	94.5800	0.00
30/05/2013	JBAF On 18-March-15			Jibar Tradeable Future	5.47	94.4200	94.5300	94.4200	0.00
30/05/2013	R023 On 01-August-13			Bond Future	7.06	109.2147	108.0493	109.2147	9,415.00
30/05/2013	R023 On 01-August-13	7.29	Call	Bond Future	1579	3	2	3	0.00
30/05/2013	R023 On 01-August-13	7.31	Call	Bond Future	1718	3	2	3	0.00
30/05/2013	R023 On 01-August-13	7.30	Call	Bond Future	1649	3	2	3	0.00
30/05/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
30/05/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
30/05/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
30/05/2013	R023 On 07-November-13			Bond Future	7.14	106.8405	105.6586	106.8405	0.00
30/05/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
30/05/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
30/05/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
30/05/2013	R023 On 07-November-13	6.50	Put	Bond Future	4511	3	5	3	0.00
30/05/2013	R023 On 07-November-13	6.51	Put	Bond Future	4438	3	4	3	0.00
30/05/2013	R023 On 07-November-13	6.49	Put	Bond Future	4584	3	5	3	0.00
30/05/2013	R157 On 01-August-13			Bond Future	5.49	121.3464	121.0146	121.3464	7,776.00
30/05/2013	R157 On 01-August-13	116.11	Call	Bond Future	91559	92	92	92	0.00
30/05/2013	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
30/05/2013	R157 On 07-November-13			Bond Future	5.52	116.2528	115.9164	116.2528	0.00
30/05/2013	R157 On 07-November-13	5.59	Call	Bond Future	504	1	1	1	0.00
30/05/2013	R157 On 07-November-13	5.61	Call	Bond Future	526	1	1	1	0.00
30/05/2013	R157 On 07-November-13	5.60	Call	Bond Future	515	1	1	1	0.00
30/05/2013	R157 On 07-November-13	5.60	Put	Bond Future	372	0	0	0	0.00
30/05/2013	R157 On 07-November-13	5.61	Put	Bond Future	363	0	0	0	0.00
30/05/2013	R157 On 07-November-13	5.59	Put	Bond Future	380	0	0	0	0.00
30/05/2013	R157 On 06-February-14			Bond Future	5.55	117.8178	117.4767	117.8178	0.00
30/05/2013	R157 On 06-February-14	5.66	Call	Bond Future	607	1	1	1	0.00
30/05/2013	R157 On 06-February-14	5.64	Call	Bond Future	589	1	1	1	0.00
30/05/2013	R157 On 06-February-14	5.65	Call	Bond Future	598	1	1	1	0.00
30/05/2013	R157 On 06-February-14	5.65	Put	Bond Future	432	0	0	0	0.00
30/05/2013	R157 On 06-February-14	5.64	Put	Bond Future	439	0	0	0	0.00
30/05/2013	R157 On 06-February-14	5.66	Put	Bond Future	425	0	0	0	0.00
30/05/2013	R157 On 08-May-14			Bond Future	5.56	112.6043	112.2585	112.6043	0.00
30/05/2013	R157 On 08-May-14	5.21	Call	Bond Future	303	0	0	0	0.00
30/05/2013	R157 On 08-May-14	5.20	Call	Bond Future	299	0	0	0	0.00
30/05/2013	R157 On 08-May-14	5.19	Call	Bond Future	294	0	0	0	0.00
30/05/2013	R157 On 08-May-14	5.19	Put	Bond Future	803	1	1	1	0.00
30/05/2013	R157 On 08-May-14	5.20	Put	Bond Future	794	1	1	1	0.00
30/05/2013	R157 On 08-May-14	5.21	Put	Bond Future	785	1	1	1	0.00
30/05/2013	R186 On 01-August-13			Bond Future	7.48	127.7763	126.5734	127.7763	62,068.00
30/05/2013	R186 On 01-August-13	7.25	Call	Bond Future	1413	2	1	2	4,315.00
30/05/2013	R186 On 01-August-13	128.26	Call	Bond Future	117301	119	117	119	0.00
30/05/2013	R186 On 01-August-13	7.00	Call	Bond Future	712	1	1	1	0.00
30/05/2013	R186 On 01-August-13	7.20	Call	Bond Future	1245	2	1	2	6,800.00
30/05/2013	R186 On 01-August-13	6.50	Call	Bond Future	114	0	0	0	500.00
30/05/2013	R186 On 01-August-13	6.75	Call	Bond Future	310	0	0	0	1,000.00
30/05/2013	R186 On 01-August-13	6.80	Call	Bond Future	371	1	0	1	0.00
30/05/2013	R186 On 01-August-13	6.80	Put	Bond Future	7264	6	7	6	100.00
30/05/2013	R186 On 01-August-13	6.75	Put	Bond Future	7732	7	8	7	0.00
30/05/2013	R186 On 01-August-13	6.50	Put	Bond Future	10225	9	10	9	0.00
30/05/2013	R186 On 01-August-13	7.20	Put	Bond Future	4011	3	4	3	2,957.00
30/05/2013	R186 On 01-August-13	7.00	Put	Bond Future	5519	5	6	5	4,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
30/05/2013	R186 On 01-August-13	7.25	Put	Bond Future	3675	3	4	3	0.00
30/05/2013	R186 On 07-November-13			Bond Future	7.55	129.5799	128.3599	129.5799	540.00
30/05/2013	R186 On 07-November-13	8.16	Call	Bond Future	7379	8	7	8	0.00
30/05/2013	R186 On 07-November-13	8.75	Call	Bond Future	11417	13	11	13	0.00
30/05/2013	R186 On 07-November-13	6.75	Call	Bond Future	1156	1	1	1	1,000.00
30/05/2013	R186 On 07-November-13	8.14	Call	Bond Future	7250	8	7	8	0.00
30/05/2013	R186 On 07-November-13	8.15	Call	Bond Future	7314	8	7	8	0.00
30/05/2013	R186 On 07-November-13	6.50	Call	Bond Future	706	1	1	1	5,290.00
30/05/2013	R186 On 07-November-13	6.50	Put	Bond Future	11392	10	11	10	0.00
30/05/2013	R186 On 07-November-13	8.15	Put	Bond Future	1782	1	2	1	0.00
30/05/2013	R186 On 07-November-13	8.14	Put	Bond Future	1808	2	2	2	0.00
30/05/2013	R186 On 07-November-13	6.75	Put	Bond Future	9195	8	9	8	0.00
30/05/2013	R186 On 07-November-13	8.75	Put	Bond Future	660	1	1	1	1,030.00
30/05/2013	R186 On 07-November-13	8.16	Put	Bond Future	1756	1	2	1	0.00
30/05/2013	R186 On 06-February-14			Bond Future	7.62	126.0337	124.7972	126.0337	0.00
30/05/2013	R186 On 06-February-14	7.76	Call	Bond Future	5685	6	6	6	0.00
30/05/2013	R186 On 06-February-14	7.75	Call	Bond Future	5635	6	6	6	0.00
30/05/2013	R186 On 06-February-14	7.74	Call	Bond Future	5584	6	6	6	0.00
30/05/2013	R186 On 06-February-14	7.74	Put	Bond Future	4494	4	4	4	0.00
30/05/2013	R186 On 06-February-14	7.75	Put	Bond Future	4451	4	4	4	0.00
30/05/2013	R186 On 06-February-14	7.76	Put	Bond Future	4409	4	4	4	0.00
30/05/2013	R186 On 08-May-14			Bond Future	7.70	127.7407	126.4874	127.7407	0.00
30/05/2013	R186 On 08-May-14	7.11	Call	Bond Future	3425	4	3	4	0.00
30/05/2013	R186 On 08-May-14	7.09	Call	Bond Future	3359	4	3	4	0.00
30/05/2013	R186 On 08-May-14	7.10	Call	Bond Future	3392	4	3	4	0.00
30/05/2013	R186 On 08-May-14	7.10	Put	Bond Future	9030	8	9	8	0.00
30/05/2013	R186 On 08-May-14	7.09	Put	Bond Future	9095	8	9	8	0.00
30/05/2013	R186 On 08-May-14	7.11	Put	Bond Future	8966	8	9	8	0.00
30/05/2013	R197 On 01-August-13			Bond Future	296.14	296.0544	296.1415	296.0544	2,633.00
30/05/2013	R197 On 01-August-13	294.99	Call	Bond Future	1151	1	1	1	0.00
30/05/2013	R197 On 01-August-13	295.00	Call	Bond Future	1141	1	1	1	0.00
30/05/2013	R197 On 01-August-13	295.01	Call	Bond Future	1131	1	1	1	0.00
30/05/2013	R197 On 01-August-13	295.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2013	R197 On 01-August-13	295.00	Put	Bond Future	0	0	0	0	0.00
30/05/2013	R197 On 01-August-13	294.99	Put	Bond Future	0	0	0	0	0.00
30/05/2013	R201 On 01-August-13			Bond Future	5.32	105.7514	105.5829	105.7514	0.00
30/05/2013	R201 On 01-August-13	107.45	Call	Bond Future	68337	69	68	69	0.00
30/05/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
30/05/2013	R201 On 07-November-13			Bond Future	5.32	107.2441	107.0731	107.2441	0.00
30/05/2013	R201 On 07-November-13	4.79	Call	Bond Future	43	0	0	0	0.00
30/05/2013	R201 On 07-November-13	4.80	Call	Bond Future	45	0	0	0	0.00
30/05/2013	R201 On 07-November-13	4.81	Call	Bond Future	46	0	0	0	0.00
30/05/2013	R201 On 07-November-13	4.81	Put	Bond Future	604	0	1	0	0.00
30/05/2013	R201 On 07-November-13	4.80	Put	Bond Future	613	0	1	0	0.00
30/05/2013	R201 On 07-November-13	4.79	Put	Bond Future	623	0	1	0	0.00
30/05/2013	R201 On 06-February-14			Bond Future	5.28	104.2790	104.1057	104.2790	0.00
30/05/2013	R201 On 06-February-14	5.26	Call	Bond Future	246	0	0	0	0.00
30/05/2013	R201 On 06-February-14	5.25	Call	Bond Future	241	0	0	0	0.00
30/05/2013	R201 On 06-February-14	5.24	Call	Bond Future	237	0	0	0	0.00
30/05/2013	R201 On 06-February-14	5.24	Put	Bond Future	274	0	0	0	0.00
30/05/2013	R201 On 06-February-14	5.25	Put	Bond Future	270	0	0	0	0.00
30/05/2013	R201 On 06-February-14	5.26	Put	Bond Future	266	0	0	0	0.00
30/05/2013	R201 On 08-May-14			Bond Future	5.21	105.6913	105.5157	105.6913	0.00
30/05/2013	R201 On 08-May-14	4.76	Call	Bond Future	114	0	0	0	0.00
30/05/2013	R201 On 08-May-14	4.74	Call	Bond Future	110	0	0	0	0.00
30/05/2013	R201 On 08-May-14	4.75	Call	Bond Future	112	0	0	0	0.00
30/05/2013	R201 On 08-May-14	4.75	Put	Bond Future	392	0	0	0	0.00
30/05/2013	R201 On 08-May-14	4.74	Put	Bond Future	396	0	0	0	0.00
30/05/2013	R201 On 08-May-14	4.76	Put	Bond Future	388	0	0	0	0.00
30/05/2013	R202 On 01-August-13			Bond Future	224.29	224.9218	224.2920	224.9218	44,020.00
30/05/2013	R202 On 01-August-13	222.99	Call	Bond Future	1302	2	1	2	0.00
30/05/2013	R202 On 01-August-13	223.01	Call	Bond Future	1282	2	1	2	0.00
30/05/2013	R202 On 01-August-13	223.00	Call	Bond Future	1292	2	1	2	0.00
30/05/2013	R202 On 01-August-13	223.00	Put	Bond Future	0	0	0	0	0.00
30/05/2013	R202 On 01-August-13	223.01	Put	Bond Future	0	0	0	0	0.00
30/05/2013	R202 On 01-August-13	222.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2013	R203 On 01-August-13			Bond Future	6.09	111.5019	110.9506	111.5019	9,035.00
30/05/2013	R203 On 01-August-13	109.11	Call	Bond Future	97737	98	98	98	0.00
30/05/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
30/05/2013	R203 On 07-November-13			Bond Future	6.16	108.9164	108.3571	108.9164	0.00
30/05/2013	R203 On 07-November-13	5.71	Call	Bond Future	377	1	0	1	15.00
30/05/2013	R203 On 07-November-13	5.99	Call	Bond Future	712	1	1	1	0.00
30/05/2013	R203 On 07-November-13	6.00	Call	Bond Future	727	1	1	1	0.00
30/05/2013	R203 On 07-November-13	6.01	Call	Bond Future	742	1	1	1	0.00
30/05/2013	R203 On 07-November-13	571.00	Call	Bond Future	106128	107	106	107	0.00
30/05/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
30/05/2013	R203 On 07-November-13	6.01	Put	Bond Future	1273	1	1	1	0.00
30/05/2013	R203 On 07-November-13	6.00	Put	Bond Future	1294	1	1	1	0.00
30/05/2013	R203 On 07-November-13	5.99	Put	Bond Future	1314	1	1	1	0.00
30/05/2013	R203 On 07-November-13	5.71	Put	Bond Future	1977	2	2	2	0.00
30/05/2013	R203 On 06-February-14			Bond Future	6.22	110.3824	109.8156	110.3824	0.00
30/05/2013	R203 On 06-February-14	6.16	Call	Bond Future	1139	1	1	1	0.00
30/05/2013	R203 On 06-February-14	5.95	Call	Bond Future	833	1	1	1	16.00
30/05/2013	R203 On 06-February-14	6.14	Call	Bond Future	1107	1	1	1	0.00
30/05/2013	R203 On 06-February-14	6.15	Call	Bond Future	1123	1	1	1	0.00
30/05/2013	R203 On 06-February-14	6.15	Put	Bond Future	1365	1	1	1	0.00
30/05/2013	R203 On 06-February-14	6.14	Put	Bond Future	1382	1	1	1	0.00
30/05/2013	R203 On 06-February-14	5.95	Put	Bond Future	1739	1	2	1	0.00
30/05/2013	R203 On 06-February-14	6.16	Put	Bond Future	1348	1	1	1	0.00
30/05/2013	R203 On 08-May-14			Bond Future	6.29	107.7162	107.1417	107.7162	0.00
30/05/2013	R203 On 08-May-14	5.76	Call	Bond Future	689	1	1	1	0.00
30/05/2013	R203 On 08-May-14	5.74	Call	Bond Future	670	1	1	1	0.00
30/05/2013	R203 On 08-May-14	5.75	Call	Bond Future	679	1	1	1	0.00
30/05/2013	R203 On 08-May-14	5.75	Put	Bond Future	2347	2	2	2	0.00
30/05/2013	R203 On 08-May-14	5.74	Put	Bond Future	2368	2	2	2	0.00
30/05/2013	R203 On 08-May-14	5.76	Put	Bond Future	2326	2	2	2	0.00
30/05/2013	R204 On 01-August-13			Bond Future	6.31	109.2767	108.5922	109.2767	13,573.00
30/05/2013	R204 On 01-August-13	110.75	Call	Bond Future	99709	100	100	100	0.00
30/05/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2013	R204 On 07-November-13			Bond Future	6.38	110.8191	110.1249	110.8191	0.00
30/05/2013	R204 On 07-November-13	6.29	Call	Bond Future	1205	2	1	2	0.00
30/05/2013	R204 On 07-November-13	6.30	Call	Bond Future	1226	2	1	2	0.00
30/05/2013	R204 On 07-November-13	7.00	Call	Bond Future	3204	4	3	4	0.00
30/05/2013	R204 On 07-November-13	6.31	Call	Bond Future	1247	2	1	2	0.00
30/05/2013	R204 On 07-November-13	6.31	Put	Bond Future	1540	1	2	1	0.00
30/05/2013	R204 On 07-November-13	7.00	Put	Bond Future	448	0	0	0	1,270.00
30/05/2013	R204 On 07-November-13	6.30	Put	Bond Future	1564	1	2	1	0.00
30/05/2013	R204 On 07-November-13	6.29	Put	Bond Future	1588	1	2	1	0.00
30/05/2013	R204 On 06-February-14			Bond Future	6.43	108.2800	107.5764	108.2800	0.00
30/05/2013	R204 On 06-February-14	6.40	Call	Bond Future	1712	2	2	2	0.00
30/05/2013	R204 On 06-February-14	6.41	Call	Bond Future	1734	2	2	2	0.00
30/05/2013	R204 On 06-February-14	6.39	Call	Bond Future	1691	2	2	2	0.00
30/05/2013	R204 On 06-February-14	6.39	Put	Bond Future	1877	2	2	2	0.00
30/05/2013	R204 On 06-February-14	6.41	Put	Bond Future	1835	2	2	2	0.00
30/05/2013	R204 On 06-February-14	6.40	Put	Bond Future	1856	2	2	2	0.00
30/05/2013	R204 On 08-May-14			Bond Future	6.50	109.7465	109.0334	109.7465	0.00
30/05/2013	R204 On 08-May-14	6.05	Call	Bond Future	1166	1	1	1	0.00
30/05/2013	R204 On 08-May-14	6.06	Call	Bond Future	1182	1	1	1	0.00
30/05/2013	R204 On 08-May-14	6.04	Call	Bond Future	1151	1	1	1	0.00
30/05/2013	R204 On 08-May-14	6.04	Put	Bond Future	3031	3	3	3	0.00
30/05/2013	R204 On 08-May-14	6.06	Put	Bond Future	2979	3	3	3	0.00
30/05/2013	R204 On 08-May-14	6.05	Put	Bond Future	3005	3	3	3	0.00
30/05/2013	R206 On 01-August-13			Bond Future	5.31	101.4227	101.3619	101.4227	0.00
30/05/2013	R206 On 01-August-13	103.94	Call	Bond Future	30364	30	30	30	0.00
30/05/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
30/05/2013	R206 On 07-November-13			Bond Future	5.31	102.8543	102.7926	102.8543	0.00
30/05/2013	R206 On 07-November-13	4.29	Call	Bond Future	4	0	0	0	0.00
30/05/2013	R206 On 07-November-13	4.30	Call	Bond Future	4	0	0	0	0.00
30/05/2013	R206 On 07-November-13	4.31	Call	Bond Future	4	0	0	0	0.00
30/05/2013	R206 On 07-November-13	4.31	Put	Bond Future	183	0	0	0	0.00
30/05/2013	R206 On 07-November-13	4.30	Put	Bond Future	185	0	0	0	0.00
30/05/2013	R206 On 07-November-13	4.29	Put	Bond Future	187	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
30/05/2013	R207 On 01-August-13			Bond Future	6.62	104.4994	103.6803	104.4994	13,651.00
30/05/2013	R207 On 01-August-13	106.18	Call	Bond Future	96109	97	96	97	0.00
30/05/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
30/05/2013	R207 On 07-November-13			Bond Future	6.69	105.9743	105.1437	105.9743	0.00
30/05/2013	R207 On 07-November-13	6.69	Call	Bond Future	1704	2	2	2	0.00
30/05/2013	R207 On 07-November-13	6.71	Call	Bond Future	1756	2	2	2	0.00
30/05/2013	R207 On 07-November-13	6.70	Call	Bond Future	1730	2	2	2	0.00
30/05/2013	R207 On 07-November-13	6.70	Put	Bond Future	1681	1	2	1	0.00
30/05/2013	R207 On 07-November-13	6.71	Put	Bond Future	1657	1	2	1	0.00
30/05/2013	R207 On 07-November-13	6.69	Put	Bond Future	1706	1	2	1	0.00
30/05/2013	R207 On 06-February-14			Bond Future	6.75	103.7613	102.9194	103.7613	0.00
30/05/2013	R207 On 06-February-14	6.66	Call	Bond Future	1920	2	2	2	0.00
30/05/2013	R207 On 06-February-14	6.64	Call	Bond Future	1874	2	2	2	0.00
30/05/2013	R207 On 06-February-14	6.65	Call	Bond Future	1897	2	2	2	0.00
30/05/2013	R207 On 06-February-14	6.65	Put	Bond Future	2410	2	2	2	0.00
30/05/2013	R207 On 06-February-14	6.64	Put	Bond Future	2436	2	2	2	0.00
30/05/2013	R207 On 06-February-14	6.66	Put	Bond Future	2384	2	2	2	0.00
30/05/2013	R207 On 08-May-14			Bond Future	6.83	105.1666	104.3133	105.1666	0.00
30/05/2013	R207 On 08-May-14	6.21	Call	Bond Future	1225	2	1	2	0.00
30/05/2013	R207 On 08-May-14	6.19	Call	Bond Future	1194	1	1	1	0.00
30/05/2013	R207 On 08-May-14	6.20	Call	Bond Future	1209	2	1	2	0.00
30/05/2013	R207 On 08-May-14	6.20	Put	Bond Future	4206	4	4	4	0.00
30/05/2013	R207 On 08-May-14	6.19	Put	Bond Future	4239	4	4	4	0.00
30/05/2013	R207 On 08-May-14	6.21	Put	Bond Future	4172	4	4	4	0.00
30/05/2013	R208 On 01-August-13			Bond Future	6.74	103.4290	102.4231	103.4290	9,943.00
30/05/2013	R208 On 01-August-13	101.40	Call	Bond Future	93379	94	93	94	0.00
30/05/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
30/05/2013	R208 On 07-November-13			Bond Future	6.80	101.4930	100.4729	101.4930	0.00
30/05/2013	R208 On 07-November-13	6.79	Call	Bond Future	1929	2	2	2	0.00
30/05/2013	R208 On 07-November-13	6.80	Call	Bond Future	1958	3	2	3	0.00
30/05/2013	R208 On 07-November-13	7.50	Call	Bond Future	4508	5	5	5	0.00
30/05/2013	R208 On 07-November-13	6.81	Call	Bond Future	1987	3	2	3	0.00
30/05/2013	R208 On 07-November-13	6.81	Put	Bond Future	1957	2	2	2	0.00
30/05/2013	R208 On 07-November-13	7.50	Put	Bond Future	628	0	1	0	1,520.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2013	R208 On 07-November-13	6.80	Put	Bond Future	1986	2	2	2	0.00
30/05/2013	R208 On 07-November-13	6.79	Put	Bond Future	2014	2	2	2	0.00
30/05/2013	R208 On 06-February-14			Bond Future	6.87	102.8591	101.8252	102.8591	0.00
30/05/2013	R208 On 06-February-14	6.75	Call	Bond Future	2181	3	2	3	0.00
30/05/2013	R208 On 06-February-14	6.76	Call	Bond Future	2207	3	2	3	0.00
30/05/2013	R208 On 06-February-14	6.74	Call	Bond Future	2155	3	2	3	0.00
30/05/2013	R208 On 06-February-14	6.74	Put	Bond Future	2859	2	3	2	0.00
30/05/2013	R208 On 06-February-14	6.76	Put	Bond Future	2800	2	3	2	0.00
30/05/2013	R208 On 06-February-14	6.75	Put	Bond Future	2830	2	3	2	0.00
30/05/2013	R208 On 08-May-14			Bond Future	6.93	100.8556	99.8077	100.8556	0.00
30/05/2013	R208 On 08-May-14	6.30	Call	Bond Future	1449	2	1	2	0.00
30/05/2013	R208 On 08-May-14	6.29	Call	Bond Future	1431	2	1	2	0.00
30/05/2013	R208 On 08-May-14	6.31	Call	Bond Future	1466	2	1	2	0.00
30/05/2013	R208 On 08-May-14	6.31	Put	Bond Future	4868	4	5	4	0.00
30/05/2013	R208 On 08-May-14	6.29	Put	Bond Future	4945	4	5	4	0.00
30/05/2013	R208 On 08-May-14	6.30	Put	Bond Future	4906	4	5	4	0.00
30/05/2013	R209 On 01-August-13			Bond Future	8.41	81.4842	80.4614	81.4842	9,942.00
30/05/2013	R209 On 01-August-13	79.36	Call	Bond Future	70512	72	71	72	0.00
30/05/2013	R209 On 01-August-13	8.00	Call	Bond Future	767	1	1	1	0.00
30/05/2013	R209 On 01-August-13	8.00	Put	Bond Future	4305	4	4	4	2,000.00
30/05/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
30/05/2013	R209 On 07-November-13			Bond Future	8.49	79.4900	78.4527	79.4900	0.00
30/05/2013	R209 On 07-November-13	8.65	Call	Bond Future	4181	5	4	5	0.00
30/05/2013	R209 On 07-November-13	8.79	Call	Bond Future	4821	6	5	6	0.00
30/05/2013	R209 On 07-November-13	8.80	Call	Bond Future	4868	6	5	6	0.00
30/05/2013	R209 On 07-November-13	8.81	Call	Bond Future	4915	6	5	6	0.00
30/05/2013	R209 On 07-November-13	9.50	Call	Bond Future	8525	9	9	9	0.00
30/05/2013	R209 On 07-November-13	9.50	Put	Bond Future	872	1	1	1	980.00
30/05/2013	R209 On 07-November-13	8.81	Put	Bond Future	2350	2	2	2	0.00
30/05/2013	R209 On 07-November-13	8.80	Put	Bond Future	2380	2	2	2	0.00
30/05/2013	R209 On 07-November-13	8.79	Put	Bond Future	2411	2	2	2	0.00
30/05/2013	R209 On 07-November-13	8.65	Put	Bond Future	2879	2	3	2	4,700.00
30/05/2013	R209 On 06-February-14			Bond Future	8.56	80.5600	79.5087	80.5600	0.00
30/05/2013	R209 On 06-February-14	8.56	Call	Bond Future	4572	5	5	5	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
30/05/2013	R209 On	06-February-14	8.55	Call	Bond Future	4533	5	5	5	0.00
30/05/2013	R209 On	06-February-14	8.54	Call	Bond Future	4493	5	4	5	0.00
30/05/2013	R209 On	06-February-14	8.54	Put	Bond Future	4670	4	5	4	0.00
30/05/2013	R209 On	06-February-14	8.55	Put	Bond Future	4629	4	5	4	0.00
30/05/2013	R209 On	06-February-14	8.56	Put	Bond Future	4588	4	5	4	0.00
30/05/2013	R209 On	08-May-14			Bond Future	8.64	78.5061	77.4406	78.5061	0.00
30/05/2013	R209 On	08-May-14	7.86	Call	Bond Future	2748	3	3	3	0.00
30/05/2013	R209 On	08-May-14	7.84	Call	Bond Future	2694	3	3	3	0.00
30/05/2013	R209 On	08-May-14	7.85	Call	Bond Future	2721	3	3	3	0.00
30/05/2013	R209 On	08-May-14	7.85	Put	Bond Future	9402	9	9	9	0.00
30/05/2013	R209 On	08-May-14	7.84	Put	Bond Future	9466	9	9	9	0.00
30/05/2013	R209 On	08-May-14	7.86	Put	Bond Future	9338	9	9	9	0.00
30/05/2013	R210 On	01-August-13			Bond Future	172.01	173.0380	172.0126	173.0380	1,237.00
30/05/2013	R210 On	01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
30/05/2013	R210 On	01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
30/05/2013	R210 On	01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
30/05/2013	R210 On	01-August-13	173.00	Put	Bond Future	987	0	1	0	0.00
30/05/2013	R210 On	01-August-13	173.01	Put	Bond Future	997	0	1	0	0.00
30/05/2013	R210 On	01-August-13	172.99	Put	Bond Future	977	0	1	0	0.00
30/05/2013	R211 On	01-August-13			Bond Future	130.57	130.6722	130.5669	130.6722	522.00
30/05/2013	R211 On	01-August-13	129.99	Call	Bond Future	577	1	1	1	0.00
30/05/2013	R211 On	01-August-13	130.00	Call	Bond Future	567	1	1	1	0.00
30/05/2013	R211 On	01-August-13	130.01	Call	Bond Future	557	1	1	1	0.00
30/05/2013	R211 On	01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
30/05/2013	R211 On	01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
30/05/2013	R211 On	01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
30/05/2013	R212 On	01-August-13			Bond Future	138.68	138.6354	138.6760	138.6354	21,791.00
30/05/2013	R212 On	01-August-13	137.99	Call	Bond Future	686	1	1	1	0.00
30/05/2013	R212 On	01-August-13	138.01	Call	Bond Future	666	1	1	1	0.00
30/05/2013	R212 On	01-August-13	138.00	Call	Bond Future	676	1	1	1	0.00
30/05/2013	R212 On	01-August-13	138.00	Put	Bond Future	0	0	0	0	0.00
30/05/2013	R212 On	01-August-13	138.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2013	R212 On 01-August-13	137.99	Put	Bond Future	0	0	0	0	0.00
30/05/2013	R213 On 01-August-13			Bond Future	8.12	93.5015	92.6717	93.5015	6,831.00
30/05/2013	R213 On 01-August-13	91.25	Call	Bond Future	82057	83	82	83	0.00
30/05/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
30/05/2013	R213 On 07-November-13			Bond Future	8.20	91.2845	90.4429	91.2845	0.00
30/05/2013	R213 On 07-November-13	8.59	Call	Bond Future	5423	6	5	6	0.00
30/05/2013	R213 On 07-November-13	8.60	Call	Bond Future	5474	6	5	6	0.00
30/05/2013	R213 On 07-November-13	8.61	Call	Bond Future	5525	6	6	6	0.00
30/05/2013	R213 On 07-November-13	8.61	Put	Bond Future	2127	2	2	2	0.00
30/05/2013	R213 On 07-November-13	8.60	Put	Bond Future	2156	2	2	2	0.00
30/05/2013	R213 On 07-November-13	8.59	Put	Bond Future	2184	2	2	2	0.00
30/05/2013	R213 On 06-February-14			Bond Future	8.27	92.5132	91.6602	92.5132	0.00
30/05/2013	R213 On 06-February-14	8.31	Call	Bond Future	4829	5	5	5	0.00
30/05/2013	R213 On 06-February-14	8.30	Call	Bond Future	4787	5	5	5	0.00
30/05/2013	R213 On 06-February-14	8.29	Call	Bond Future	4745	5	5	5	0.00
30/05/2013	R213 On 06-February-14	8.29	Put	Bond Future	4586	4	5	4	0.00
30/05/2013	R213 On 06-February-14	8.30	Put	Bond Future	4545	4	5	4	0.00
30/05/2013	R213 On 06-February-14	8.31	Put	Bond Future	4504	4	5	4	0.00
30/05/2013	R213 On 08-May-14			Bond Future	8.34	90.2276	89.3631	90.2276	0.00
30/05/2013	R213 On 08-May-14	7.66	Call	Bond Future	3070	3	3	3	0.00
30/05/2013	R213 On 08-May-14	7.64	Call	Bond Future	3013	3	3	3	0.00
30/05/2013	R213 On 08-May-14	7.65	Call	Bond Future	3041	3	3	3	0.00
30/05/2013	R213 On 08-May-14	7.65	Put	Bond Future	8981	8	9	8	0.00
30/05/2013	R213 On 08-May-14	7.64	Put	Bond Future	9042	9	9	9	0.00
30/05/2013	R213 On 08-May-14	7.66	Put	Bond Future	8920	8	9	8	0.00
30/05/2013	R214 On 01-August-13			Bond Future	8.54	82.1772	81.2938	82.1772	840.00
30/05/2013	R214 On 01-August-13	84.31	Call	Bond Future	70846	72	71	72	0.00
30/05/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
30/05/2013	R214 On 07-November-13			Bond Future	8.62	80.0530	79.1570	80.0530	0.00
30/05/2013	R214 On 07-November-13	7.79	Call	Bond Future	1203	1	1	1	0.00
30/05/2013	R214 On 07-November-13	7.81	Call	Bond Future	1245	1	1	1	0.00
30/05/2013	R214 On 07-November-13	7.80	Call	Bond Future	1224	1	1	1	0.00
30/05/2013	R214 On 07-November-13	7.80	Put	Bond Future	8760	8	9	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
30/05/2013	R214 On 07-November-13	7.81	Put	Bond Future	8682	8	9	8	0.00
30/05/2013	R214 On 07-November-13	7.79	Put	Bond Future	8839	8	9	8	0.00
30/05/2013	R248 On 01-August-13			Bond Future	8.64	106.3123	105.0072	106.3123	603.00
30/05/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
30/05/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
30/05/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
30/05/2013	R248 On 01-August-13	7.86	Put	Bond Future	9299	8	9	8	0.00
30/05/2013	R248 On 01-August-13	7.85	Put	Bond Future	9428	8	9	8	0.00
30/05/2013	R248 On 01-August-13	7.84	Put	Bond Future	9557	8	10	8	0.00
30/05/2013	R248 On 07-November-13			Bond Future	8.72	103.3919	102.0683	103.3919	0.00
30/05/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
30/05/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
30/05/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
30/05/2013	R248 On 07-November-13	7.86	Put	Bond Future	10194	9	10	9	0.00
30/05/2013	R248 On 07-November-13	7.85	Put	Bond Future	10323	9	10	9	0.00
30/05/2013	R248 On 07-November-13	7.84	Put	Bond Future	10453	9	10	9	0.00