



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 31/05/2013 To: 31/05/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	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
31/05/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	2025 On 01-August-13			Bond Future	117.69	118.9001	117.6913	118.9001	0.00
31/05/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	1	0	1	0.00
31/05/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	1	0	1	0.00
31/05/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	1	0	1	0.00
31/05/2013	2025 On 01-August-13	118.01	Put	Bond Future	319	0	0	0	0.00
31/05/2013	2025 On 01-August-13	118.00	Put	Bond Future	309	0	0	0	0.00
31/05/2013	2025 On 01-August-13	117.99	Put	Bond Future	299	0	0	0	0.00
31/05/2013	2038 On 01-August-13			Bond Future	110.97	113.0782	110.9715	113.0782	9.00
31/05/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
31/05/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
31/05/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
31/05/2013	2038 On 01-August-13	115.00	Put	Bond Future	4029	2	4	2	0.00
31/05/2013	2038 On 01-August-13	115.01	Put	Bond Future	4039	2	4	2	0.00
31/05/2013	2038 On 01-August-13	114.99	Put	Bond Future	4019	2	4	2	0.00
31/05/2013	2050 On 01-August-13			Bond Future	117.04	121.2062	117.0415	121.2062	122.00
31/05/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	2	0	2	0.00
31/05/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	2	0	2	0.00
31/05/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	2	0	2	0.00
31/05/2013	2050 On 01-August-13	119.01	Put	Bond Future	1969	0	2	0	0.00
31/05/2013	2050 On 01-August-13	119.00	Put	Bond Future	1959	0	2	0	0.00
31/05/2013	2050 On 01-August-13	118.99	Put	Bond Future	1949	0	2	0	0.00
31/05/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	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
31/05/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	AL37 On 01-August-13			Index Future	410.74	414.5070	410.7410	414.5070	75.00
31/05/2013	AL37 On 07-November-13			Index Future	416.54	420.3580	416.5390	420.3580	0.00
31/05/2013	AL7T On 01-August-13			Index Future	490.75	495.6340	490.7480	495.6340	1.00
31/05/2013	AL7T On 07-November-13			Index Future	497.68	502.6300	497.6750	502.6300	0.00
31/05/2013	ALBI On 01-August-13			Index Future	438.53	442.4650	438.5340	442.4650	736.00
31/05/2013	ALBI On 07-November-13			Index Future	444.72	448.7110	444.7230	448.7110	85.00
31/05/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	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
31/05/2013	C207 On	15-January-20				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	C208 On	31-March-21				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	C209 On	31-March-36				Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/05/2013	C210 On	31-March-28				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	C211 On	31-January-17				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	C212 On	31-January-22				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	C213 On	28-February-31				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	C214 On	28-February-41				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	CES1 On	20-April-18				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	CS23 On	25-January-23				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	CS26 On	02-April-26				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	CS33 On	15-September-33				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2013	EL28 On	01-August-13				Bond Future	114.28	116.2480	114.2785	116.2480	0.00
31/05/2013	EL28 On	01-August-13	115.01	Call		Bond Future	0	1	0	1	0.00
31/05/2013	EL28 On	01-August-13	115.00	Call		Bond Future	0	1	0	1	0.00
31/05/2013	EL28 On	01-August-13	114.99	Call		Bond Future	0	1	0	1	0.00
31/05/2013	EL28 On	01-August-13	114.99	Put		Bond Future	711	0	1	0	0.00
31/05/2013	EL28 On	01-August-13	115.00	Put		Bond Future	721	0	1	0	0.00
31/05/2013	EL28 On	01-August-13	115.01	Put		Bond Future	731	0	1	0	0.00
31/05/2013	ES33 On	01-August-13				Bond Future	9.09	89.1709	88.3441	89.1709	292.00
31/05/2013	ES33 On	01-August-13	9.00	Call		Bond Future	0	0	0	0	0.00
31/05/2013	ES33 On	01-August-13	91.02	Call		Bond Future	77293	78	77	78	0.00
31/05/2013	ES33 On	01-August-13	91.02	Put		Bond Future	0	0	0	0	0.00
31/05/2013	ES33 On	01-August-13	9.00	Put		Bond Future	748	0	1	0	0.00
31/05/2013	ES33 On	07-November-13				Bond Future	9.20	86.6482	85.8098	86.6482	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
31/05/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
31/05/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
31/05/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
31/05/2013	ES33 On 07-November-13	8.51	Put	Bond Future	5778	5	6	5	0.00
31/05/2013	ES33 On 07-November-13	8.50	Put	Bond Future	5866	5	6	5	0.00
31/05/2013	ES33 On 07-November-13	8.49	Put	Bond Future	5954	5	6	5	0.00
31/05/2013	GOVI On 01-August-13			GOVI	437.98	441.9620	437.9770	441.9620	373.00
31/05/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
31/05/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
31/05/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
31/05/2013	GOVI On 01-August-13	446.00	Put	GOVI	80230	4	8	4	0.00
31/05/2013	GOVI On 01-August-13	446.01	Put	GOVI	80330	4	8	4	0.00
31/05/2013	GOVI On 01-August-13	445.99	Put	GOVI	80130	4	8	4	0.00
31/05/2013	GOVI On 07-November-13			GOVI	444.16	448.2000	444.1580	448.2000	0.00
31/05/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	2	0	2	0.00
31/05/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	2	0	2	0.00
31/05/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	2	0	2	0.00
31/05/2013	GOVI On 07-November-13	446.01	Put	GOVI	18520	0	2	0	0.00
31/05/2013	GOVI On 07-November-13	446.00	Put	GOVI	18420	0	2	0	0.00
31/05/2013	GOVI On 07-November-13	445.99	Put	GOVI	18320	0	2	0	0.00
31/05/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/05/2013	IGOV On 01-August-13			Index Future	205.85	209.5460	205.8470	209.5460	1,046.00
31/05/2013	IGOV On 07-November-13			Index Future	208.78	212.5320	208.7800	212.5320	7.00
31/05/2013	ILBI On 01-August-13			Index Future	568.15	569.1770	568.1480	569.1770	186.00
31/05/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
31/05/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
31/05/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
31/05/2013	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
31/05/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
31/05/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
31/05/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.16	94.8800	94.8400	94.8800	750.00
31/05/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.21	94.9200	94.7900	94.9200	0.00
31/05/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.28	94.9700	94.7200	94.9700	0.00
31/05/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.31	95.0000	94.6900	95.0000	1,700.00
31/05/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.33	95.0300	94.6700	95.0300	0.00
31/05/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.36	95.0400	94.6400	95.0400	0.00
31/05/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.38	95.0400	94.6200	95.0400	1,500.00
31/05/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.51	95.0100	94.4900	95.0100	0.00
31/05/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.68	94.9200	94.3200	94.9200	0.00
31/05/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.86	94.8000	94.1400	94.8000	0.00
31/05/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.07	94.6700	93.9300	94.6700	0.00
31/05/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.27	94.5300	93.7300	94.5300	0.00
31/05/2013	R023 On 01-August-13			Bond Future	7.21	108.0493	107.0084	108.0493	9,415.00
31/05/2013	R023 On 01-August-13	7.29	Call	Bond Future	539	2	1	2	0.00
31/05/2013	R023 On 01-August-13	7.31	Call	Bond Future	677	2	1	2	0.00
31/05/2013	R023 On 01-August-13	7.30	Call	Bond Future	608	2	1	2	0.00
31/05/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
31/05/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
31/05/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
31/05/2013	R023 On 07-November-13			Bond Future	7.29	105.6586	104.6031	105.6586	0.00
31/05/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
31/05/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
31/05/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
31/05/2013	R023 On 07-November-13	6.50	Put	Bond Future	5566	5	6	5	0.00
31/05/2013	R023 On 07-November-13	6.51	Put	Bond Future	5494	4	5	4	0.00
31/05/2013	R023 On 07-November-13	6.49	Put	Bond Future	5639	5	6	5	0.00
31/05/2013	R157 On 01-August-13			Bond Future	5.79	121.0146	120.3675	121.0146	7,776.00
31/05/2013	R157 On 01-August-13	116.11	Call	Bond Future	90912	92	91	92	0.00
31/05/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00

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31/05/2013	R157 On 07-November-13			Bond Future	5.87	115.9164	115.2600	115.9164	0.00
31/05/2013	R157 On 07-November-13	5.59	Call	Bond Future	221	1	0	1	0.00
31/05/2013	R157 On 07-November-13	5.61	Call	Bond Future	234	1	0	1	0.00
31/05/2013	R157 On 07-November-13	5.60	Call	Bond Future	228	1	0	1	0.00
31/05/2013	R157 On 07-November-13	5.60	Put	Bond Future	740	0	1	0	0.00
31/05/2013	R157 On 07-November-13	5.61	Put	Bond Future	728	0	1	0	0.00
31/05/2013	R157 On 07-November-13	5.59	Put	Bond Future	753	0	1	0	0.00
31/05/2013	R157 On 06-February-14			Bond Future	5.96	117.4767	116.8115	117.4767	0.00
31/05/2013	R157 On 06-February-14	5.66	Call	Bond Future	303	1	0	1	0.00
31/05/2013	R157 On 06-February-14	5.64	Call	Bond Future	291	1	0	1	0.00
31/05/2013	R157 On 06-February-14	5.65	Call	Bond Future	297	1	0	1	0.00
31/05/2013	R157 On 06-February-14	5.65	Put	Bond Future	796	0	1	0	0.00
31/05/2013	R157 On 06-February-14	5.64	Put	Bond Future	806	0	1	0	0.00
31/05/2013	R157 On 06-February-14	5.66	Put	Bond Future	786	0	1	0	0.00
31/05/2013	R157 On 08-May-14			Bond Future	6.06	112.2585	111.5843	112.2585	0.00
31/05/2013	R157 On 08-May-14	5.21	Call	Bond Future	125	0	0	0	0.00
31/05/2013	R157 On 08-May-14	5.20	Call	Bond Future	122	0	0	0	0.00
31/05/2013	R157 On 08-May-14	5.19	Call	Bond Future	120	0	0	0	0.00
31/05/2013	R157 On 08-May-14	5.19	Put	Bond Future	1303	1	1	1	0.00
31/05/2013	R157 On 08-May-14	5.20	Put	Bond Future	1292	1	1	1	0.00
31/05/2013	R157 On 08-May-14	5.21	Put	Bond Future	1280	1	1	1	0.00
31/05/2013	R186 On 01-August-13			Bond Future	7.62	126.5734	125.1894	126.5734	62,068.00
31/05/2013	R186 On 01-August-13	7.25	Call	Bond Future	957	1	1	1	4,315.00
31/05/2013	R186 On 01-August-13	128.26	Call	Bond Future	115917	117	116	117	0.00
31/05/2013	R186 On 01-August-13	7.00	Call	Bond Future	446	1	0	1	0.00
31/05/2013	R186 On 01-August-13	7.20	Call	Bond Future	831	1	1	1	6,800.00
31/05/2013	R186 On 01-August-13	6.50	Call	Bond Future	59	0	0	0	500.00
31/05/2013	R186 On 01-August-13	6.75	Call	Bond Future	177	0	0	0	1,000.00
31/05/2013	R186 On 01-August-13	6.80	Call	Bond Future	216	0	0	0	0.00
31/05/2013	R186 On 01-August-13	6.80	Put	Bond Future	8494	7	8	7	100.00
31/05/2013	R186 On 01-August-13	6.75	Put	Bond Future	8984	8	9	8	0.00
31/05/2013	R186 On 01-August-13	6.50	Put	Bond Future	11554	10	12	10	0.00
31/05/2013	R186 On 01-August-13	7.20	Put	Bond Future	4981	4	5	4	2,957.00
31/05/2013	R186 On 01-August-13	7.00	Put	Bond Future	6637	6	7	6	4,100.00

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31/05/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
31/05/2013	R186 On 01-August-13	7.25	Put	Bond Future	4604	4	5	4	0.00
31/05/2013	R186 On 07-November-13			Bond Future	7.70	128.3599	126.9564	128.3599	540.00
31/05/2013	R186 On 07-November-13	8.16	Call	Bond Future	6379	7	6	7	0.00
31/05/2013	R186 On 07-November-13	8.75	Call	Bond Future	10204	11	10	11	0.00
31/05/2013	R186 On 07-November-13	6.75	Call	Bond Future	871	1	1	1	1,000.00
31/05/2013	R186 On 07-November-13	8.14	Call	Bond Future	6259	7	6	7	0.00
31/05/2013	R186 On 07-November-13	8.15	Call	Bond Future	6319	7	6	7	0.00
31/05/2013	R186 On 07-November-13	6.50	Call	Bond Future	515	1	1	1	5,290.00
31/05/2013	R186 On 07-November-13	6.50	Put	Bond Future	12604	11	13	11	0.00
31/05/2013	R186 On 07-November-13	8.15	Put	Bond Future	2190	2	2	2	0.00
31/05/2013	R186 On 07-November-13	8.14	Put	Bond Future	2220	2	2	2	0.00
31/05/2013	R186 On 07-November-13	6.75	Put	Bond Future	10313	9	10	9	0.00
31/05/2013	R186 On 07-November-13	8.75	Put	Bond Future	850	1	1	1	1,030.00
31/05/2013	R186 On 07-November-13	8.16	Put	Bond Future	2160	2	2	2	0.00
31/05/2013	R186 On 06-February-14			Bond Future	7.78	124.7972	123.3747	124.7972	0.00
31/05/2013	R186 On 06-February-14	7.76	Call	Bond Future	4910	6	5	6	0.00
31/05/2013	R186 On 06-February-14	7.75	Call	Bond Future	4863	6	5	6	0.00
31/05/2013	R186 On 06-February-14	7.74	Call	Bond Future	4817	6	5	6	0.00
31/05/2013	R186 On 06-February-14	7.74	Put	Bond Future	5149	4	5	4	0.00
31/05/2013	R186 On 06-February-14	7.75	Put	Bond Future	5103	4	5	4	0.00
31/05/2013	R186 On 06-February-14	7.76	Put	Bond Future	5057	4	5	4	0.00
31/05/2013	R186 On 08-May-14			Bond Future	7.85	126.4874	125.0457	126.4874	0.00
31/05/2013	R186 On 08-May-14	7.11	Call	Bond Future	2909	3	3	3	0.00
31/05/2013	R186 On 08-May-14	7.09	Call	Bond Future	2850	3	3	3	0.00
31/05/2013	R186 On 08-May-14	7.10	Call	Bond Future	2879	3	3	3	0.00
31/05/2013	R186 On 08-May-14	7.10	Put	Bond Future	9959	9	10	9	0.00
31/05/2013	R186 On 08-May-14	7.09	Put	Bond Future	10028	9	10	9	0.00
31/05/2013	R186 On 08-May-14	7.11	Put	Bond Future	9891	9	10	9	0.00
31/05/2013	R197 On 01-August-13			Bond Future	292.95	296.1415	292.9462	296.1415	2,498.00
31/05/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	1	0	1	0.00
31/05/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	1	0	1	0.00
31/05/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	1	0	1	0.00
31/05/2013	R197 On 01-August-13	295.01	Put	Bond Future	2064	0	2	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
31/05/2013	R197 On 01-August-13	295.00	Put	Bond Future	2054	0	2	0	0.00
31/05/2013	R197 On 01-August-13	294.99	Put	Bond Future	2044	0	2	0	0.00
31/05/2013	R201 On 01-August-13			Bond Future	5.47	105.5829	105.3696	105.5829	0.00
31/05/2013	R201 On 01-August-13	107.45	Call	Bond Future	68124	68	68	68	0.00
31/05/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
31/05/2013	R201 On 07-November-13			Bond Future	5.52	107.0731	106.8569	107.0731	0.00
31/05/2013	R201 On 07-November-13	4.79	Call	Bond Future	19	0	0	0	0.00
31/05/2013	R201 On 07-November-13	4.80	Call	Bond Future	20	0	0	0	0.00
31/05/2013	R201 On 07-November-13	4.81	Call	Bond Future	21	0	0	0	0.00
31/05/2013	R201 On 07-November-13	4.81	Put	Bond Future	795	1	1	1	0.00
31/05/2013	R201 On 07-November-13	4.80	Put	Bond Future	805	1	1	1	0.00
31/05/2013	R201 On 07-November-13	4.79	Put	Bond Future	815	1	1	1	0.00
31/05/2013	R201 On 06-February-14			Bond Future	5.54	104.1057	103.8864	104.1057	0.00
31/05/2013	R201 On 06-February-14	5.26	Call	Bond Future	153	0	0	0	0.00
31/05/2013	R201 On 06-February-14	5.25	Call	Bond Future	149	0	0	0	0.00
31/05/2013	R201 On 06-February-14	5.24	Call	Bond Future	146	0	0	0	0.00
31/05/2013	R201 On 06-February-14	5.24	Put	Bond Future	403	0	0	0	0.00
31/05/2013	R201 On 06-February-14	5.25	Put	Bond Future	398	0	0	0	0.00
31/05/2013	R201 On 06-February-14	5.26	Put	Bond Future	393	0	0	0	0.00
31/05/2013	R201 On 08-May-14			Bond Future	5.58	105.5157	105.2934	105.5157	0.00
31/05/2013	R201 On 08-May-14	4.76	Call	Bond Future	59	0	0	0	0.00
31/05/2013	R201 On 08-May-14	4.74	Call	Bond Future	56	0	0	0	0.00
31/05/2013	R201 On 08-May-14	4.75	Call	Bond Future	57	0	0	0	0.00
31/05/2013	R201 On 08-May-14	4.75	Put	Bond Future	559	0	1	0	0.00
31/05/2013	R201 On 08-May-14	4.74	Put	Bond Future	564	0	1	0	0.00
31/05/2013	R201 On 08-May-14	4.76	Put	Bond Future	554	0	1	0	0.00
31/05/2013	R202 On 01-August-13			Bond Future	218.17	224.2920	218.1693	224.2920	44,020.00
31/05/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	1	0	1	0.00
31/05/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	1	0	1	0.00
31/05/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	1	0	1	0.00
31/05/2013	R202 On 01-August-13	223.00	Put	Bond Future	4831	0	5	0	0.00
31/05/2013	R202 On 01-August-13	223.01	Put	Bond Future	4841	0	5	0	0.00
31/05/2013	R202 On 01-August-13	222.99	Put	Bond Future	4821	0	5	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
31/05/2013	R203 On 01-August-13			Bond Future	6.33	110.9506	110.0518	110.9506	9,035.00
31/05/2013	R203 On 01-August-13	109.11	Call	Bond Future	96839	98	97	98	0.00
31/05/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
31/05/2013	R203 On 07-November-13			Bond Future	6.42	108.3571	107.4456	108.3571	0.00
31/05/2013	R203 On 07-November-13	5.71	Call	Bond Future	189	0	0	0	15.00
31/05/2013	R203 On 07-November-13	5.99	Call	Bond Future	401	1	0	1	0.00
31/05/2013	R203 On 07-November-13	6.00	Call	Bond Future	411	1	0	1	0.00
31/05/2013	R203 On 07-November-13	6.01	Call	Bond Future	421	1	0	1	0.00
31/05/2013	R203 On 07-November-13	571.00	Call	Bond Future	105216	106	105	106	0.00
31/05/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
31/05/2013	R203 On 07-November-13	6.01	Put	Bond Future	1864	1	2	1	0.00
31/05/2013	R203 On 07-November-13	6.00	Put	Bond Future	1889	1	2	1	0.00
31/05/2013	R203 On 07-November-13	5.99	Put	Bond Future	1915	1	2	1	0.00
31/05/2013	R203 On 07-November-13	5.71	Put	Bond Future	2701	2	3	2	0.00
31/05/2013	R203 On 06-February-14			Bond Future	6.50	109.8156	108.8917	109.8156	0.00
31/05/2013	R203 On 06-February-14	6.16	Call	Bond Future	749	1	1	1	0.00
31/05/2013	R203 On 06-February-14	5.95	Call	Bond Future	522	1	1	1	16.00
31/05/2013	R203 On 06-February-14	6.14	Call	Bond Future	725	1	1	1	0.00
31/05/2013	R203 On 06-February-14	6.15	Call	Bond Future	737	1	1	1	0.00
31/05/2013	R203 On 06-February-14	6.15	Put	Bond Future	1902	1	2	1	0.00
31/05/2013	R203 On 06-February-14	6.14	Put	Bond Future	1923	1	2	1	0.00
31/05/2013	R203 On 06-February-14	5.95	Put	Bond Future	2351	2	2	2	0.00
31/05/2013	R203 On 06-February-14	6.16	Put	Bond Future	1882	1	2	1	0.00
31/05/2013	R203 On 08-May-14			Bond Future	6.59	107.1417	106.2053	107.1417	0.00
31/05/2013	R203 On 08-May-14	5.76	Call	Bond Future	433	1	0	1	0.00
31/05/2013	R203 On 08-May-14	5.74	Call	Bond Future	418	1	0	1	0.00
31/05/2013	R203 On 08-May-14	5.75	Call	Bond Future	425	1	0	1	0.00
31/05/2013	R203 On 08-May-14	5.75	Put	Bond Future	3029	2	3	2	0.00
31/05/2013	R203 On 08-May-14	5.74	Put	Bond Future	3054	2	3	2	0.00
31/05/2013	R203 On 08-May-14	5.76	Put	Bond Future	3005	2	3	2	0.00
31/05/2013	R204 On 01-August-13			Bond Future	6.53	108.5922	107.5748	108.5922	13,569.00
31/05/2013	R204 On 01-August-13	110.75	Call	Bond Future	98691	100	99	100	0.00
31/05/2013	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
31/05/2013	R204 On 07-November-13			Bond Future	6.61	110.1249	109.0932	110.1249	0.00
31/05/2013	R204 On 07-November-13	6.29	Call	Bond Future	784	1	1	1	0.00
31/05/2013	R204 On 07-November-13	6.30	Call	Bond Future	800	1	1	1	0.00
31/05/2013	R204 On 07-November-13	7.00	Call	Bond Future	2436	3	2	3	0.00
31/05/2013	R204 On 07-November-13	6.31	Call	Bond Future	816	1	1	1	0.00
31/05/2013	R204 On 07-November-13	6.31	Put	Bond Future	2141	2	2	2	0.00
31/05/2013	R204 On 07-November-13	7.00	Put	Bond Future	712	0	1	0	1,270.00
31/05/2013	R204 On 07-November-13	6.30	Put	Bond Future	2170	2	2	2	0.00
31/05/2013	R204 On 07-November-13	6.29	Put	Bond Future	2199	2	2	2	0.00
31/05/2013	R204 On 06-February-14			Bond Future	6.68	107.5764	106.5307	107.5764	0.00
31/05/2013	R204 On 06-February-14	6.40	Call	Bond Future	1240	2	1	2	0.00
31/05/2013	R204 On 06-February-14	6.41	Call	Bond Future	1257	2	1	2	0.00
31/05/2013	R204 On 06-February-14	6.39	Call	Bond Future	1222	2	1	2	0.00
31/05/2013	R204 On 06-February-14	6.39	Put	Bond Future	2454	2	2	2	0.00
31/05/2013	R204 On 06-February-14	6.41	Put	Bond Future	2404	2	2	2	0.00
31/05/2013	R204 On 06-February-14	6.40	Put	Bond Future	2429	2	2	2	0.00
31/05/2013	R204 On 08-May-14			Bond Future	6.76	109.0334	107.9735	109.0334	0.00
31/05/2013	R204 On 08-May-14	6.05	Call	Bond Future	823	1	1	1	0.00
31/05/2013	R204 On 08-May-14	6.06	Call	Bond Future	835	1	1	1	0.00
31/05/2013	R204 On 08-May-14	6.04	Call	Bond Future	811	1	1	1	0.00
31/05/2013	R204 On 08-May-14	6.04	Put	Bond Future	3751	3	4	3	0.00
31/05/2013	R204 On 08-May-14	6.06	Put	Bond Future	3692	3	4	3	0.00
31/05/2013	R204 On 08-May-14	6.05	Put	Bond Future	3722	3	4	3	0.00
31/05/2013	R206 On 01-August-13			Bond Future	5.45	101.3619	101.2987	101.3619	0.00
31/05/2013	R206 On 01-August-13	103.94	Call	Bond Future	30301	30	30	30	0.00
31/05/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
31/05/2013	R206 On 07-November-13			Bond Future	5.67	102.7926	102.7285	102.7926	0.00
31/05/2013	R206 On 07-November-13	4.29	Call	Bond Future	1	0	0	0	0.00
31/05/2013	R206 On 07-November-13	4.30	Call	Bond Future	1	0	0	0	0.00
31/05/2013	R206 On 07-November-13	4.31	Call	Bond Future	1	0	0	0	0.00
31/05/2013	R206 On 07-November-13	4.31	Put	Bond Future	244	0	0	0	0.00
31/05/2013	R206 On 07-November-13	4.30	Put	Bond Future	246	0	0	0	0.00
31/05/2013	R206 On 07-November-13	4.29	Put	Bond Future	248	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
31/05/2013	R207 On 01-August-13			Bond Future	6.83	103.6803	102.6002	103.6803	13,651.00
31/05/2013	R207 On 01-August-13	106.18	Call	Bond Future	95029	96	95	96	0.00
31/05/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
31/05/2013	R207 On 07-November-13			Bond Future	6.91	105.1437	104.0483	105.1437	0.00
31/05/2013	R207 On 07-November-13	6.69	Call	Bond Future	1199	2	1	2	0.00
31/05/2013	R207 On 07-November-13	6.71	Call	Bond Future	1240	2	1	2	0.00
31/05/2013	R207 On 07-November-13	6.70	Call	Bond Future	1219	2	1	2	0.00
31/05/2013	R207 On 07-November-13	6.70	Put	Bond Future	2266	2	2	2	0.00
31/05/2013	R207 On 07-November-13	6.71	Put	Bond Future	2236	2	2	2	0.00
31/05/2013	R207 On 07-November-13	6.69	Put	Bond Future	2296	2	2	2	0.00
31/05/2013	R207 On 06-February-14			Bond Future	6.98	102.9194	101.8091	102.9194	0.00
31/05/2013	R207 On 06-February-14	6.66	Call	Bond Future	1433	2	1	2	0.00
31/05/2013	R207 On 06-February-14	6.64	Call	Bond Future	1395	2	1	2	0.00
31/05/2013	R207 On 06-February-14	6.65	Call	Bond Future	1414	2	1	2	0.00
31/05/2013	R207 On 06-February-14	6.65	Put	Bond Future	3037	2	3	2	0.00
31/05/2013	R207 On 06-February-14	6.64	Put	Bond Future	3067	2	3	2	0.00
31/05/2013	R207 On 06-February-14	6.66	Put	Bond Future	3007	2	3	2	0.00
31/05/2013	R207 On 08-May-14			Bond Future	7.07	104.3133	103.1880	104.3133	0.00
31/05/2013	R207 On 08-May-14	6.21	Call	Bond Future	895	1	1	1	0.00
31/05/2013	R207 On 08-May-14	6.19	Call	Bond Future	870	1	1	1	0.00
31/05/2013	R207 On 08-May-14	6.20	Call	Bond Future	883	1	1	1	0.00
31/05/2013	R207 On 08-May-14	6.20	Put	Bond Future	5004	4	5	4	0.00
31/05/2013	R207 On 08-May-14	6.19	Put	Bond Future	5041	4	5	4	0.00
31/05/2013	R207 On 08-May-14	6.21	Put	Bond Future	4968	4	5	4	0.00
31/05/2013	R208 On 01-August-13			Bond Future	6.92	102.4231	101.3703	102.4231	9,983.00
31/05/2013	R208 On 01-August-13	101.40	Call	Bond Future	92326	93	92	93	0.00
31/05/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
31/05/2013	R208 On 07-November-13			Bond Future	6.99	100.4729	99.4052	100.4729	0.00
31/05/2013	R208 On 07-November-13	6.79	Call	Bond Future	1432	2	1	2	0.00
31/05/2013	R208 On 07-November-13	6.80	Call	Bond Future	1456	2	1	2	0.00
31/05/2013	R208 On 07-November-13	7.50	Call	Bond Future	3695	5	4	5	0.00
31/05/2013	R208 On 07-November-13	6.81	Call	Bond Future	1480	2	1	2	0.00
31/05/2013	R208 On 07-November-13	6.81	Put	Bond Future	2518	2	3	2	0.00
31/05/2013	R208 On 07-November-13	7.50	Put	Bond Future	883	1	1	1	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
31/05/2013	R208 On 07-November-13	6.80	Put	Bond Future	2551	2	3	2	0.00
31/05/2013	R208 On 07-November-13	6.79	Put	Bond Future	2585	2	3	2	0.00
31/05/2013	R208 On 06-February-14			Bond Future	7.06	101.8252	100.7430	101.8252	0.00
31/05/2013	R208 On 06-February-14	6.75	Call	Bond Future	1704	2	2	2	0.00
31/05/2013	R208 On 06-February-14	6.76	Call	Bond Future	1726	2	2	2	0.00
31/05/2013	R208 On 06-February-14	6.74	Call	Bond Future	1682	2	2	2	0.00
31/05/2013	R208 On 06-February-14	6.74	Put	Bond Future	3468	3	3	3	0.00
31/05/2013	R208 On 06-February-14	6.76	Put	Bond Future	3402	3	3	3	0.00
31/05/2013	R208 On 06-February-14	6.75	Put	Bond Future	3435	3	3	3	0.00
31/05/2013	R208 On 08-May-14			Bond Future	7.14	99.8077	98.7108	99.8077	0.00
31/05/2013	R208 On 08-May-14	6.30	Call	Bond Future	1117	1	1	1	0.00
31/05/2013	R208 On 08-May-14	6.29	Call	Bond Future	1102	1	1	1	0.00
31/05/2013	R208 On 08-May-14	6.31	Call	Bond Future	1132	1	1	1	0.00
31/05/2013	R208 On 08-May-14	6.31	Put	Bond Future	5630	5	6	5	0.00
31/05/2013	R208 On 08-May-14	6.29	Put	Bond Future	5713	5	6	5	0.00
31/05/2013	R208 On 08-May-14	6.30	Put	Bond Future	5672	5	6	5	0.00
31/05/2013	R209 On 01-August-13			Bond Future	8.50	80.4614	79.7513	80.4614	9,942.00
31/05/2013	R209 On 01-August-13	79.36	Call	Bond Future	69802	71	70	71	0.00
31/05/2013	R209 On 01-August-13	8.00	Call	Bond Future	588	1	1	1	0.00
31/05/2013	R209 On 01-August-13	8.00	Put	Bond Future	4836	4	5	4	2,000.00
31/05/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
31/05/2013	R209 On 07-November-13			Bond Future	8.58	78.4527	77.7326	78.4527	0.00
31/05/2013	R209 On 07-November-13	8.65	Call	Bond Future	3764	4	4	4	0.00
31/05/2013	R209 On 07-November-13	8.79	Call	Bond Future	4367	5	4	5	0.00
31/05/2013	R209 On 07-November-13	8.80	Call	Bond Future	4412	5	4	5	0.00
31/05/2013	R209 On 07-November-13	8.81	Call	Bond Future	4457	5	4	5	0.00
31/05/2013	R209 On 07-November-13	9.50	Call	Bond Future	7928	9	8	9	0.00
31/05/2013	R209 On 07-November-13	9.50	Put	Bond Future	996	1	1	1	980.00
31/05/2013	R209 On 07-November-13	8.81	Put	Bond Future	2612	2	3	2	0.00
31/05/2013	R209 On 07-November-13	8.80	Put	Bond Future	2645	2	3	2	0.00
31/05/2013	R209 On 07-November-13	8.79	Put	Bond Future	2678	2	3	2	0.00
31/05/2013	R209 On 07-November-13	8.65	Put	Bond Future	3181	3	3	3	4,700.00
31/05/2013	R209 On 06-February-14			Bond Future	8.65	79.5087	78.7789	79.5087	0.00
31/05/2013	R209 On 06-February-14	8.56	Call	Bond Future	4187	5	4	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
31/05/2013	R209 On 06-February-14	8.55	Call	Bond Future	4149	5	4	5	0.00
31/05/2013	R209 On 06-February-14	8.54	Call	Bond Future	4112	4	4	4	0.00
31/05/2013	R209 On 06-February-14	8.54	Put	Bond Future	5019	5	5	5	0.00
31/05/2013	R209 On 06-February-14	8.55	Put	Bond Future	4975	5	5	5	0.00
31/05/2013	R209 On 06-February-14	8.56	Put	Bond Future	4932	5	5	5	0.00
31/05/2013	R209 On 08-May-14			Bond Future	8.73	77.4406	76.7009	77.4406	0.00
31/05/2013	R209 On 08-May-14	7.86	Call	Bond Future	2494	3	2	3	0.00
31/05/2013	R209 On 08-May-14	7.84	Call	Bond Future	2444	3	2	3	0.00
31/05/2013	R209 On 08-May-14	7.85	Call	Bond Future	2469	3	2	3	0.00
31/05/2013	R209 On 08-May-14	7.85	Put	Bond Future	9890	9	10	9	0.00
31/05/2013	R209 On 08-May-14	7.84	Put	Bond Future	9955	9	10	9	0.00
31/05/2013	R209 On 08-May-14	7.86	Put	Bond Future	9824	9	10	9	0.00
31/05/2013	R210 On 01-August-13			Bond Future	167.41	172.0126	167.4094	172.0126	1,237.00
31/05/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
31/05/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
31/05/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
31/05/2013	R210 On 01-August-13	173.00	Put	Bond Future	5591	1	6	1	0.00
31/05/2013	R210 On 01-August-13	173.01	Put	Bond Future	5601	1	6	1	0.00
31/05/2013	R210 On 01-August-13	172.99	Put	Bond Future	5581	1	6	1	0.00
31/05/2013	R211 On 01-August-13			Bond Future	130.60	130.5669	130.6010	130.5669	522.00
31/05/2013	R211 On 01-August-13	129.99	Call	Bond Future	611	1	1	1	0.00
31/05/2013	R211 On 01-August-13	130.00	Call	Bond Future	601	1	1	1	0.00
31/05/2013	R211 On 01-August-13	130.01	Call	Bond Future	591	1	1	1	0.00
31/05/2013	R211 On 01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
31/05/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
31/05/2013	R211 On 01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
31/05/2013	R212 On 01-August-13			Bond Future	136.88	138.6760	136.8771	138.6760	21,791.00
31/05/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	1	0	1	0.00
31/05/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	1	0	1	0.00
31/05/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	1	0	1	0.00
31/05/2013	R212 On 01-August-13	138.00	Put	Bond Future	1123	0	1	0	0.00
31/05/2013	R212 On 01-August-13	138.01	Put	Bond Future	1133	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
31/05/2013	R212 On 01-August-13	137.99	Put	Bond Future	1113	0	1	0	0.00
31/05/2013	R213 On 01-August-13			Bond Future	8.22	92.6717	91.7669	92.6717	6,831.00
31/05/2013	R213 On 01-August-13	91.25	Call	Bond Future	81152	82	81	82	0.00
31/05/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
31/05/2013	R213 On 07-November-13			Bond Future	8.31	90.4429	89.5254	90.4429	0.00
31/05/2013	R213 On 07-November-13	8.59	Call	Bond Future	4824	5	5	5	0.00
31/05/2013	R213 On 07-November-13	8.60	Call	Bond Future	4872	5	5	5	0.00
31/05/2013	R213 On 07-November-13	8.61	Call	Bond Future	4920	6	5	6	0.00
31/05/2013	R213 On 07-November-13	8.61	Put	Bond Future	2440	2	2	2	0.00
31/05/2013	R213 On 07-November-13	8.60	Put	Bond Future	2471	2	2	2	0.00
31/05/2013	R213 On 07-November-13	8.59	Put	Bond Future	2503	2	3	2	0.00
31/05/2013	R213 On 06-February-14			Bond Future	8.38	91.6602	90.7302	91.6602	0.00
31/05/2013	R213 On 06-February-14	8.31	Call	Bond Future	4336	5	4	5	0.00
31/05/2013	R213 On 06-February-14	8.30	Call	Bond Future	4296	5	4	5	0.00
31/05/2013	R213 On 06-February-14	8.29	Call	Bond Future	4257	5	4	5	0.00
31/05/2013	R213 On 06-February-14	8.29	Put	Bond Future	5027	5	5	5	0.00
31/05/2013	R213 On 06-February-14	8.30	Put	Bond Future	4984	5	5	5	0.00
31/05/2013	R213 On 06-February-14	8.31	Put	Bond Future	4941	5	5	5	0.00
31/05/2013	R213 On 08-May-14			Bond Future	8.46	89.3631	88.4204	89.3631	0.00
31/05/2013	R213 On 08-May-14	7.66	Call	Bond Future	2732	3	3	3	0.00
31/05/2013	R213 On 08-May-14	7.64	Call	Bond Future	2680	3	3	3	0.00
31/05/2013	R213 On 08-May-14	7.65	Call	Bond Future	2706	3	3	3	0.00
31/05/2013	R213 On 08-May-14	7.65	Put	Bond Future	9588	9	10	9	0.00
31/05/2013	R213 On 08-May-14	7.64	Put	Bond Future	9652	9	10	9	0.00
31/05/2013	R213 On 08-May-14	7.66	Put	Bond Future	9525	9	10	9	0.00
31/05/2013	R214 On 01-August-13			Bond Future	8.60	81.2938	80.7744	81.2938	840.00
31/05/2013	R214 On 01-August-13	84.31	Call	Bond Future	70327	71	70	71	0.00
31/05/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
31/05/2013	R214 On 07-November-13			Bond Future	8.68	79.1570	78.6304	79.1570	0.00
31/05/2013	R214 On 07-November-13	7.79	Call	Bond Future	1076	1	1	1	0.00
31/05/2013	R214 On 07-November-13	7.81	Call	Bond Future	1114	1	1	1	0.00
31/05/2013	R214 On 07-November-13	7.80	Call	Bond Future	1095	1	1	1	0.00
31/05/2013	R214 On 07-November-13	7.80	Put	Bond Future	9158	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
31/05/2013	R214 On 07-November-13	7.81	Put	Bond Future	9078	9	9	9	0.00
31/05/2013	R214 On 07-November-13	7.79	Put	Bond Future	9238	9	9	9	0.00
31/05/2013	R248 On 01-August-13			Bond Future	8.71	105.0072	104.1752	105.0072	603.00
31/05/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
31/05/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
31/05/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
31/05/2013	R248 On 01-August-13	7.86	Put	Bond Future	10130	9	10	9	0.00
31/05/2013	R248 On 01-August-13	7.85	Put	Bond Future	10260	9	10	9	0.00
31/05/2013	R248 On 01-August-13	7.84	Put	Bond Future	10389	10	10	10	0.00
31/05/2013	R248 On 07-November-13			Bond Future	8.80	102.0683	101.2245	102.0683	0.00
31/05/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
31/05/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
31/05/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
31/05/2013	R248 On 07-November-13	7.86	Put	Bond Future	11038	10	11	10	0.00
31/05/2013	R248 On 07-November-13	7.85	Put	Bond Future	11167	10	11	10	0.00
31/05/2013	R248 On 07-November-13	7.84	Put	Bond Future	11297	10	11	10	0.00