



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For May 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	2025 On 01-August-13			Bond Future	119.34	119.3177	119.3434	119.3177	0.00
24/05/2013	2025 On 01-August-13	117.99	Call	Bond Future	1353	1	1353	1	0.00
24/05/2013	2025 On 01-August-13	118.00	Call	Bond Future	1343	1	1343	1	0.00
24/05/2013	2025 On 01-August-13	118.01	Call	Bond Future	1333	1	1333	1	0.00
24/05/2013	2025 On 01-August-13	118.01	Put	Bond Future	0	0	0	0	0.00
24/05/2013	2025 On 01-August-13	118.00	Put	Bond Future	0	0	0	0	0.00
24/05/2013	2025 On 01-August-13	117.99	Put	Bond Future	0	0	0	0	0.00
24/05/2013	2038 On 01-August-13			Bond Future	114.19	114.3838	114.1918	114.3838	9.00

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24/05/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
24/05/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
24/05/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
24/05/2013	2038 On 01-August-13	115.00	Put	Bond Future	808	1	808	1	0.00
24/05/2013	2038 On 01-August-13	115.01	Put	Bond Future	818	1	818	1	0.00
24/05/2013	2038 On 01-August-13	114.99	Put	Bond Future	798	1	798	1	0.00
24/05/2013	2050 On 01-August-13			Bond Future	121.61	122.8247	121.6114	122.8247	122.00
24/05/2013	2050 On 01-August-13	118.99	Call	Bond Future	2621	4	2621	4	0.00
24/05/2013	2050 On 01-August-13	119.00	Call	Bond Future	2611	4	2611	4	0.00
24/05/2013	2050 On 01-August-13	119.01	Call	Bond Future	2601	4	2601	4	0.00
24/05/2013	2050 On 01-August-13	119.01	Put	Bond Future	0	0	0	0	0.00
24/05/2013	2050 On 01-August-13	119.00	Put	Bond Future	0	0	0	0	0.00
24/05/2013	2050 On 01-August-13	118.99	Put	Bond Future	0	0	0	0	0.00
24/05/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	AL37 On 01-August-13			Index Future	421.94	421.2940	421.9440	421.2940	75.00
24/05/2013	AL37 On 07-November-13			Index Future	427.90	427.2410	427.9000	427.2410	0.00
24/05/2013	AL7T On 01-August-13			Index Future	509.52	508.7760	509.5220	508.7760	1.00
24/05/2013	AL7T On 07-November-13			Index Future	516.71	515.9580	516.7140	515.9580	0.00
24/05/2013	ALBI On 01-August-13			Index Future	453.58	452.3000	453.5840	452.3000	736.00
24/05/2013	ALBI On 07-November-13			Index Future	459.99	458.6840	459.9870	458.6840	85.00
24/05/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C201 On 22-December-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
24/05/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/05/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2013	EL28 On 01-August-13			Bond Future	116.34	116.8931	116.3391	116.8931	0.00
24/05/2013	EL28 On 01-August-13	115.01	Call	Bond Future	1329	2	1329	2	0.00
24/05/2013	EL28 On 01-August-13	115.00	Call	Bond Future	1339	2	1339	2	0.00
24/05/2013	EL28 On 01-August-13	114.99	Call	Bond Future	1349	2	1349	2	0.00
24/05/2013	EL28 On 01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
24/05/2013	EL28 On 01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
24/05/2013	EL28 On 01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
24/05/2013	ES33 On 01-August-13			Bond Future	8.59	92.0050	8.5876	92.0050	292.00
24/05/2013	ES33 On 01-August-13	9.00	Call	Bond Future	3499	3	3499	3	0.00
24/05/2013	ES33 On 01-August-13	91.02	Call	Bond Future	81540	81	81540	81	0.00
24/05/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
24/05/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
24/05/2013	ES33 On 07-November-13			Bond Future	8.68	89.5225	8.6790	89.5225	0.00
24/05/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
24/05/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
24/05/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
24/05/2013	ES33 On 07-November-13	8.51	Put	Bond Future	1470	2	1470	2	0.00
24/05/2013	ES33 On 07-November-13	8.50	Put	Bond Future	1559	2	1559	2	0.00

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24/05/2013	ES33 On 07-November-13	8.49	Put	Bond Future	1647	2	1647	2	0.00
24/05/2013	GOVI On 01-August-13			GOVI	452.81	451.5750	452.8080	451.5750	369.00
24/05/2013	GOVI On 01-August-13	445.99	Call	GOVI	68180	6	68180	6	0.00
24/05/2013	GOVI On 01-August-13	446.01	Call	GOVI	67980	6	67980	6	0.00
24/05/2013	GOVI On 01-August-13	446.00	Call	GOVI	68080	6	68080	6	0.00
24/05/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
24/05/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
24/05/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
24/05/2013	GOVI On 07-November-13			GOVI	459.20	457.9490	459.1990	457.9490	0.00
24/05/2013	GOVI On 07-November-13	445.99	Call	GOVI	132090	12	132090	12	0.00
24/05/2013	GOVI On 07-November-13	446.00	Call	GOVI	131990	12	131990	12	0.00
24/05/2013	GOVI On 07-November-13	446.01	Call	GOVI	131890	12	131890	12	0.00
24/05/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
24/05/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
24/05/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
24/05/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/05/2013	IGOV On 01-August-13			Index Future	210.83	211.1550	210.8300	211.1550	1,045.00
24/05/2013	IGOV On 07-November-13			Index Future	213.83	214.1630	213.8340	214.1630	7.00
24/05/2013	ILBI On 01-August-13			Index Future	572.63	572.6300	572.6300	572.6300	186.00
24/05/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
24/05/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/05/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
24/05/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/05/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/05/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/05/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.13	94.8700	5.1300	94.8700	750.00
24/05/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.08	94.9100	5.0800	94.9100	0.00
24/05/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.04	94.9500	5.0400	94.9500	0.00
24/05/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.00	94.9900	5.0000	94.9900	2,200.00
24/05/2013	JBAF On 16-October-13			Jibar Tradeable Future	4.99	95.0100	4.9900	95.0100	1,000.00
24/05/2013	JBAF On 20-November-13			Jibar Tradeable Future	4.99	95.0100	4.9900	95.0100	0.00
24/05/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.98	95.0200	4.9800	95.0200	1,500.00
24/05/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.01	95.0000	5.0100	95.0000	0.00
24/05/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.09	94.9200	5.0900	94.9200	0.00

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24/05/2013	JBAF On	17-September-14			Jibar Tradeable Future	5.19	94.8100	5.1900	94.8100	0.00
24/05/2013	JBAF On	17-December-14			Jibar Tradeable Future	5.32	94.6700	5.3200	94.6700	0.00
24/05/2013	JBAF On	18-March-15			Jibar Tradeable Future	5.45	94.5500	5.4500	94.5500	0.00
24/05/2013	R023 On	01-August-13			Bond Future	6.58	111.5067	6.5804	111.5067	9,414.00
24/05/2013	R023 On	01-August-13	7.29	Call	Bond Future	5079	5	5079	5	0.00
24/05/2013	R023 On	01-August-13	7.31	Call	Bond Future	5217	5	5217	5	0.00
24/05/2013	R023 On	01-August-13	7.30	Call	Bond Future	5148	5	5148	5	0.00
24/05/2013	R023 On	01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R023 On	01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R023 On	01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R023 On	07-November-13			Bond Future	6.63	109.1650	6.6331	109.1650	0.00
24/05/2013	R023 On	07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
24/05/2013	R023 On	07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
24/05/2013	R023 On	07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
24/05/2013	R023 On	07-November-13	6.50	Put	Bond Future	962	1	962	1	0.00
24/05/2013	R023 On	07-November-13	6.51	Put	Bond Future	889	1	889	1	0.00
24/05/2013	R023 On	07-November-13	6.49	Put	Bond Future	1035	1	1035	1	0.00
24/05/2013	R157 On	01-August-13			Bond Future	5.21	121.5367	5.2107	121.5367	7,776.00
24/05/2013	R157 On	01-August-13	116.11	Call	Bond Future	92165	92	92165	92	0.00
24/05/2013	R157 On	01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R157 On	07-November-13			Bond Future	5.20	116.4459	5.1989	116.4459	0.00
24/05/2013	R157 On	07-November-13	5.59	Call	Bond Future	902	1	902	1	0.00
24/05/2013	R157 On	07-November-13	5.61	Call	Bond Future	931	1	931	1	0.00
24/05/2013	R157 On	07-November-13	5.60	Call	Bond Future	916	1	916	1	0.00
24/05/2013	R157 On	07-November-13	5.60	Put	Bond Future	158	0	158	0	0.00
24/05/2013	R157 On	07-November-13	5.61	Put	Bond Future	154	0	154	0	0.00
24/05/2013	R157 On	07-November-13	5.59	Put	Bond Future	162	0	162	0	0.00
24/05/2013	R157 On	06-February-14			Bond Future	5.16	118.0140	5.1648	118.0140	0.00
24/05/2013	R157 On	06-February-14	5.66	Call	Bond Future	1010	1	1010	1	0.00
24/05/2013	R157 On	06-February-14	5.64	Call	Bond Future	986	1	986	1	0.00
24/05/2013	R157 On	06-February-14	5.65	Call	Bond Future	998	1	998	1	0.00
24/05/2013	R157 On	06-February-14	5.65	Put	Bond Future	208	0	208	0	0.00
24/05/2013	R157 On	06-February-14	5.64	Put	Bond Future	212	0	212	0	0.00
24/05/2013	R157 On	06-February-14	5.66	Put	Bond Future	204	0	204	0	0.00

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24/05/2013	R157 On 08-May-14			Bond Future	5.10	112.8032	5.1006	112.8032	0.00
24/05/2013	R157 On 08-May-14	5.21	Call	Bond Future	584	1	584	1	0.00
24/05/2013	R157 On 08-May-14	5.20	Call	Bond Future	576	1	576	1	0.00
24/05/2013	R157 On 08-May-14	5.19	Call	Bond Future	568	1	568	1	0.00
24/05/2013	R157 On 08-May-14	5.19	Put	Bond Future	445	0	445	0	0.00
24/05/2013	R157 On 08-May-14	5.20	Put	Bond Future	439	0	439	0	0.00
24/05/2013	R157 On 08-May-14	5.21	Put	Bond Future	433	0	433	0	0.00
24/05/2013	R186 On 01-August-13			Bond Future	7.08	130.2057	7.0832	130.2057	54,796.00
24/05/2013	R186 On 01-August-13	7.25	Call	Bond Future	3456	3	3456	3	4,315.00
24/05/2013	R186 On 01-August-13	128.26	Call	Bond Future	121254	121	121254	121	0.00
24/05/2013	R186 On 01-August-13	7.00	Call	Bond Future	2108	2	2108	2	1,000.00
24/05/2013	R186 On 01-August-13	7.20	Call	Bond Future	3157	3	3157	3	0.00
24/05/2013	R186 On 01-August-13	6.50	Call	Bond Future	555	1	555	1	500.00
24/05/2013	R186 On 01-August-13	6.75	Call	Bond Future	1155	1	1155	1	2,500.00
24/05/2013	R186 On 01-August-13	6.80	Call	Bond Future	1315	1	1315	1	0.00
24/05/2013	R186 On 01-August-13	6.80	Put	Bond Future	4256	4	4256	4	100.00
24/05/2013	R186 On 01-August-13	6.75	Put	Bond Future	4624	5	4624	5	0.00
24/05/2013	R186 On 01-August-13	6.50	Put	Bond Future	6713	7	6713	7	0.00
24/05/2013	R186 On 01-August-13	7.20	Put	Bond Future	1970	2	1970	2	2,807.00
24/05/2013	R186 On 01-August-13	7.00	Put	Bond Future	2962	3	2962	3	4,100.00
24/05/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R186 On 01-August-13	7.25	Put	Bond Future	1766	2	1766	2	0.00
24/05/2013	R186 On 07-November-13			Bond Future	7.14	132.0437	7.1442	132.0437	540.00
24/05/2013	R186 On 07-November-13	8.16	Call	Bond Future	10491	10	10491	10	0.00
24/05/2013	R186 On 07-November-13	8.75	Call	Bond Future	15037	15	15037	15	0.00
24/05/2013	R186 On 07-November-13	6.75	Call	Bond Future	2229	0	2229	0	1,000.00
24/05/2013	R186 On 07-November-13	8.14	Call	Bond Future	10341	10	10341	10	0.00
24/05/2013	R186 On 07-November-13	8.15	Call	Bond Future	10416	10	10416	10	0.00
24/05/2013	R186 On 07-November-13	6.50	Call	Bond Future	1460	1	1460	1	5,290.00
24/05/2013	R186 On 07-November-13	6.50	Put	Bond Future	8136	8	8136	8	0.00
24/05/2013	R186 On 07-November-13	8.15	Put	Bond Future	874	1	874	1	0.00
24/05/2013	R186 On 07-November-13	8.14	Put	Bond Future	889	1	889	1	0.00
24/05/2013	R186 On 07-November-13	6.75	Put	Bond Future	6259	0	6259	0	0.00
24/05/2013	R186 On 07-November-13	8.75	Put	Bond Future	270	0	270	0	1,030.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2013	R186 On 07-November-13	8.16	Put	Bond Future	860	1	860	1	0.00
24/05/2013	R186 On 06-February-14			Bond Future	7.20	128.5313	7.1994	128.5313	0.00
24/05/2013	R186 On 06-February-14	7.76	Call	Bond Future	8158	8	8158	8	0.00
24/05/2013	R186 On 06-February-14	7.75	Call	Bond Future	8096	8	8096	8	0.00
24/05/2013	R186 On 06-February-14	7.74	Call	Bond Future	8034	8	8034	8	0.00
24/05/2013	R186 On 06-February-14	7.74	Put	Bond Future	2880	3	2880	3	0.00
24/05/2013	R186 On 06-February-14	7.75	Put	Bond Future	2849	3	2849	3	0.00
24/05/2013	R186 On 06-February-14	7.76	Put	Bond Future	2818	3	2818	3	0.00
24/05/2013	R186 On 08-May-14			Bond Future	7.26	130.2721	7.2568	130.2721	0.00
24/05/2013	R186 On 08-May-14	7.11	Call	Bond Future	5161	5	5161	5	0.00
24/05/2013	R186 On 08-May-14	7.09	Call	Bond Future	5074	5	5074	5	0.00
24/05/2013	R186 On 08-May-14	7.10	Call	Bond Future	5118	5	5118	5	0.00
24/05/2013	R186 On 08-May-14	7.10	Put	Bond Future	6637	7	6637	7	0.00
24/05/2013	R186 On 08-May-14	7.09	Put	Bond Future	6692	7	6692	7	0.00
24/05/2013	R186 On 08-May-14	7.11	Put	Bond Future	6583	7	6583	7	0.00
24/05/2013	R197 On 01-August-13			Bond Future	297.22	297.9307	297.2239	297.9307	2,633.00
24/05/2013	R197 On 01-August-13	294.99	Call	Bond Future	2234	3	2234	3	0.00
24/05/2013	R197 On 01-August-13	295.00	Call	Bond Future	2224	3	2224	3	0.00
24/05/2013	R197 On 01-August-13	295.01	Call	Bond Future	2214	3	2214	3	0.00
24/05/2013	R197 On 01-August-13	295.01	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R197 On 01-August-13	295.00	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R197 On 01-August-13	294.99	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R201 On 01-August-13			Bond Future	5.07	105.8755	5.0713	105.8755	0.00
24/05/2013	R201 On 01-August-13	107.45	Call	Bond Future	68669	69	68669	69	0.00
24/05/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R201 On 07-November-13			Bond Future	5.01	107.3700	5.0117	107.3700	0.00
24/05/2013	R201 On 07-November-13	4.79	Call	Bond Future	115	0	115	0	0.00
24/05/2013	R201 On 07-November-13	4.80	Call	Bond Future	119	0	119	0	0.00
24/05/2013	R201 On 07-November-13	4.81	Call	Bond Future	122	0	122	0	0.00
24/05/2013	R201 On 07-November-13	4.81	Put	Bond Future	344	0	344	0	0.00
24/05/2013	R201 On 07-November-13	4.80	Put	Bond Future	351	0	351	0	0.00
24/05/2013	R201 On 07-November-13	4.79	Put	Bond Future	359	0	359	0	0.00
24/05/2013	R201 On 06-February-14			Bond Future	4.88	104.4072	4.8835	104.4072	0.00
24/05/2013	R201 On 06-February-14	5.26	Call	Bond Future	444	0	444	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
24/05/2013	R201 On 06-February-14	5.25	Call	Bond Future	438	0	438	0	0.00
24/05/2013	R201 On 06-February-14	5.24	Call	Bond Future	432	0	432	0	0.00
24/05/2013	R201 On 06-February-14	5.24	Put	Bond Future	128	0	128	0	0.00
24/05/2013	R201 On 06-February-14	5.25	Put	Bond Future	126	0	126	0	0.00
24/05/2013	R201 On 06-February-14	5.26	Put	Bond Future	124	0	124	0	0.00
24/05/2013	R201 On 08-May-14			Bond Future	4.64	105.8213	4.6406	105.8213	0.00
24/05/2013	R201 On 08-May-14	4.76	Call	Bond Future	261	0	261	0	0.00
24/05/2013	R201 On 08-May-14	4.74	Call	Bond Future	254	0	254	0	0.00
24/05/2013	R201 On 08-May-14	4.75	Call	Bond Future	258	0	258	0	0.00
24/05/2013	R201 On 08-May-14	4.75	Put	Bond Future	191	0	191	0	0.00
24/05/2013	R201 On 08-May-14	4.74	Put	Bond Future	194	0	194	0	0.00
24/05/2013	R201 On 08-May-14	4.76	Put	Bond Future	189	0	189	0	0.00
24/05/2013	R202 On 01-August-13			Bond Future	225.68	225.6250	225.6776	225.6250	44,020.00
24/05/2013	R202 On 01-August-13	222.99	Call	Bond Future	2688	3	2688	3	0.00
24/05/2013	R202 On 01-August-13	223.01	Call	Bond Future	2668	3	2668	3	0.00
24/05/2013	R202 On 01-August-13	223.00	Call	Bond Future	2678	3	2678	3	0.00
24/05/2013	R202 On 01-August-13	223.00	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R202 On 01-August-13	223.01	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R202 On 01-August-13	222.99	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R203 On 01-August-13			Bond Future	5.70	112.3106	5.6974	112.3106	9,032.00
24/05/2013	R203 On 01-August-13	109.11	Call	Bond Future	99240	99	99240	99	0.00
24/05/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R203 On 07-November-13			Bond Future	5.73	109.7366	5.7313	109.7366	0.00
24/05/2013	R203 On 07-November-13	5.71	Call	Bond Future	940	1	940	1	15.00
24/05/2013	R203 On 07-November-13	5.99	Call	Bond Future	1517	1	1517	1	0.00
24/05/2013	R203 On 07-November-13	6.00	Call	Bond Future	1540	1	1540	1	0.00
24/05/2013	R203 On 07-November-13	6.01	Call	Bond Future	1564	1	1564	1	0.00
24/05/2013	R203 On 07-November-13	571.00	Call	Bond Future	107651	108	107651	108	0.00
24/05/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R203 On 07-November-13	6.01	Put	Bond Future	571	1	571	1	0.00
24/05/2013	R203 On 07-November-13	6.00	Put	Bond Future	583	1	583	1	0.00
24/05/2013	R203 On 07-November-13	5.99	Put	Bond Future	595	1	595	1	0.00
24/05/2013	R203 On 07-November-13	5.71	Put	Bond Future	1016	1	1016	1	0.00
24/05/2013	R203 On 06-February-14			Bond Future	5.76	111.2142	5.7589	111.2142	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
24/05/2013	R203 On 06-February-14	6.16	Call	Bond Future	2028	2	2028	2	0.00
24/05/2013	R203 On 06-February-14	5.95	Call	Bond Future	1582	2	1582	2	16.00
24/05/2013	R203 On 06-February-14	6.14	Call	Bond Future	1983	2	1983	2	0.00
24/05/2013	R203 On 06-February-14	6.15	Call	Bond Future	2006	2	2006	2	0.00
24/05/2013	R203 On 06-February-14	6.15	Put	Bond Future	703	1	703	1	0.00
24/05/2013	R203 On 06-February-14	6.14	Put	Bond Future	714	1	714	1	0.00
24/05/2013	R203 On 06-February-14	5.95	Put	Bond Future	943	1	943	1	0.00
24/05/2013	R203 On 06-February-14	6.16	Put	Bond Future	692	1	692	1	0.00
24/05/2013	R203 On 08-May-14			Bond Future	5.78	108.5592	5.7825	108.5592	0.00
24/05/2013	R203 On 08-May-14	5.76	Call	Bond Future	1315	1	1315	1	0.00
24/05/2013	R203 On 08-May-14	5.74	Call	Bond Future	1283	1	1283	1	0.00
24/05/2013	R203 On 08-May-14	5.75	Call	Bond Future	1299	1	1299	1	0.00
24/05/2013	R203 On 08-May-14	5.75	Put	Bond Future	1401	1	1401	1	0.00
24/05/2013	R203 On 08-May-14	5.74	Put	Bond Future	1417	1	1417	1	0.00
24/05/2013	R203 On 08-May-14	5.76	Put	Bond Future	1385	1	1385	1	0.00
24/05/2013	R204 On 01-August-13			Bond Future	5.89	110.3799	5.8926	110.3799	13,573.00
24/05/2013	R204 On 01-August-13	110.75	Call	Bond Future	101699	101	101699	101	0.00
24/05/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R204 On 07-November-13			Bond Future	5.93	111.9380	5.9301	111.9380	0.00
24/05/2013	R204 On 07-November-13	6.29	Call	Bond Future	2346	2	2346	2	0.00
24/05/2013	R204 On 07-November-13	6.30	Call	Bond Future	2377	2	2377	2	0.00
24/05/2013	R204 On 07-November-13	7.00	Call	Bond Future	4919	5	4919	5	0.00
24/05/2013	R204 On 07-November-13	6.31	Call	Bond Future	2409	2	2409	2	0.00
24/05/2013	R204 On 07-November-13	6.31	Put	Bond Future	683	1	683	1	0.00
24/05/2013	R204 On 07-November-13	7.00	Put	Bond Future	144	0	144	0	1,270.00
24/05/2013	R204 On 07-November-13	6.30	Put	Bond Future	697	1	697	1	0.00
24/05/2013	R204 On 07-November-13	6.29	Put	Bond Future	710	1	710	1	0.00
24/05/2013	R204 On 06-February-14			Bond Future	5.96	109.4144	5.9607	109.4144	0.00
24/05/2013	R204 On 06-February-14	6.40	Call	Bond Future	2844	3	2844	3	0.00
24/05/2013	R204 On 06-February-14	6.41	Call	Bond Future	2873	3	2873	3	0.00
24/05/2013	R204 On 06-February-14	6.39	Call	Bond Future	2814	3	2814	3	0.00
24/05/2013	R204 On 06-February-14	6.39	Put	Bond Future	955	1	955	1	0.00
24/05/2013	R204 On 06-February-14	6.41	Put	Bond Future	928	1	928	1	0.00
24/05/2013	R204 On 06-February-14	6.40	Put	Bond Future	941	1	941	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
24/05/2013	R204 On 08-May-14			Bond Future	5.99	110.8963	5.9935	110.8963	0.00
24/05/2013	R204 On 08-May-14	6.05	Call	Bond Future	2048	2	2048	2	0.00
24/05/2013	R204 On 08-May-14	6.06	Call	Bond Future	2071	2	2071	2	0.00
24/05/2013	R204 On 08-May-14	6.04	Call	Bond Future	2026	2	2026	2	0.00
24/05/2013	R204 On 08-May-14	6.04	Put	Bond Future	1832	2	1832	2	0.00
24/05/2013	R204 On 08-May-14	6.06	Put	Bond Future	1794	2	1794	2	0.00
24/05/2013	R204 On 08-May-14	6.05	Put	Bond Future	1813	2	1813	2	0.00
24/05/2013	R206 On 01-August-13			Bond Future	5.09	101.4279	5.0867	101.4279	0.00
24/05/2013	R206 On 01-August-13	103.94	Call	Bond Future	30461	30	30461	30	0.00
24/05/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R206 On 07-November-13			Bond Future	4.76	102.8596	4.7580	102.8596	0.00
24/05/2013	R206 On 07-November-13	4.29	Call	Bond Future	19	0	19	0	0.00
24/05/2013	R206 On 07-November-13	4.30	Call	Bond Future	19	0	19	0	0.00
24/05/2013	R206 On 07-November-13	4.31	Call	Bond Future	20	0	20	0	0.00
24/05/2013	R206 On 07-November-13	4.31	Put	Bond Future	100	0	100	0	0.00
24/05/2013	R206 On 07-November-13	4.30	Put	Bond Future	101	0	101	0	0.00
24/05/2013	R206 On 07-November-13	4.29	Put	Bond Future	103	0	103	0	0.00
24/05/2013	R207 On 01-August-13			Bond Future	6.17	105.8990	6.1748	105.8990	7,651.00
24/05/2013	R207 On 01-August-13	106.18	Call	Bond Future	98499	98	98499	98	0.00
24/05/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R207 On 07-November-13			Bond Future	6.22	107.3938	6.2196	107.3938	0.00
24/05/2013	R207 On 07-November-13	6.69	Call	Bond Future	3177	3	3177	3	0.00
24/05/2013	R207 On 07-November-13	6.71	Call	Bond Future	3252	3	3252	3	0.00
24/05/2013	R207 On 07-November-13	6.70	Call	Bond Future	3214	3	3214	3	0.00
24/05/2013	R207 On 07-November-13	6.70	Put	Bond Future	741	1	741	1	0.00
24/05/2013	R207 On 07-November-13	6.71	Put	Bond Future	728	1	728	1	0.00
24/05/2013	R207 On 07-November-13	6.69	Put	Bond Future	755	1	755	1	0.00
24/05/2013	R207 On 06-February-14			Bond Future	6.26	105.2003	6.2592	105.2003	0.00
24/05/2013	R207 On 06-February-14	6.66	Call	Bond Future	3255	3	3255	3	0.00
24/05/2013	R207 On 06-February-14	6.64	Call	Bond Future	3190	3	3190	3	0.00
24/05/2013	R207 On 06-February-14	6.65	Call	Bond Future	3222	3	3222	3	0.00
24/05/2013	R207 On 06-February-14	6.65	Put	Bond Future	1278	1	1278	1	0.00
24/05/2013	R207 On 06-February-14	6.64	Put	Bond Future	1295	1	1295	1	0.00
24/05/2013	R207 On 06-February-14	6.66	Put	Bond Future	1262	1	1262	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
24/05/2013	R207 On 08-May-14			Bond Future	6.30	106.6252	6.3042	106.6252	0.00
24/05/2013	R207 On 08-May-14	6.21	Call	Bond Future	2160	2	2160	2	0.00
24/05/2013	R207 On 08-May-14	6.19	Call	Bond Future	2114	2	2114	2	0.00
24/05/2013	R207 On 08-May-14	6.20	Call	Bond Future	2137	2	2137	2	0.00
24/05/2013	R207 On 08-May-14	6.20	Put	Bond Future	2642	3	2642	3	0.00
24/05/2013	R207 On 08-May-14	6.19	Put	Bond Future	2668	3	2668	3	0.00
24/05/2013	R207 On 08-May-14	6.21	Put	Bond Future	2617	3	2617	3	0.00
24/05/2013	R208 On 01-August-13			Bond Future	6.29	104.9022	6.2874	104.9022	9,943.00
24/05/2013	R208 On 01-August-13	101.40	Call	Bond Future	96081	96	96081	96	0.00
24/05/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R208 On 07-November-13			Bond Future	6.33	102.9870	6.3336	102.9870	0.00
24/05/2013	R208 On 07-November-13	6.79	Call	Bond Future	3568	3	3568	3	0.00
24/05/2013	R208 On 07-November-13	6.80	Call	Bond Future	3609	3	3609	3	0.00
24/05/2013	R208 On 07-November-13	7.50	Call	Bond Future	6825	7	6825	7	0.00
24/05/2013	R208 On 07-November-13	6.81	Call	Bond Future	3650	3	3650	3	0.00
24/05/2013	R208 On 07-November-13	6.81	Put	Bond Future	880	1	880	1	0.00
24/05/2013	R208 On 07-November-13	7.50	Put	Bond Future	205	0	205	0	1,520.00
24/05/2013	R208 On 07-November-13	6.80	Put	Bond Future	897	1	897	1	0.00
24/05/2013	R208 On 07-November-13	6.79	Put	Bond Future	913	1	913	1	0.00
24/05/2013	R208 On 06-February-14			Bond Future	6.37	104.3737	6.3740	104.3737	0.00
24/05/2013	R208 On 06-February-14	6.75	Call	Bond Future	3665	4	3665	4	0.00
24/05/2013	R208 On 06-February-14	6.76	Call	Bond Future	3701	4	3701	4	0.00
24/05/2013	R208 On 06-February-14	6.74	Call	Bond Future	3629	3	3629	3	0.00
24/05/2013	R208 On 06-February-14	6.74	Put	Bond Future	1556	2	1556	2	0.00
24/05/2013	R208 On 06-February-14	6.76	Put	Bond Future	1516	2	1516	2	0.00
24/05/2013	R208 On 06-February-14	6.75	Put	Bond Future	1536	2	1536	2	0.00
24/05/2013	R208 On 08-May-14			Bond Future	6.42	102.3907	6.4152	102.3907	0.00
24/05/2013	R208 On 08-May-14	6.30	Call	Bond Future	2474	2	2474	2	0.00
24/05/2013	R208 On 08-May-14	6.29	Call	Bond Future	2447	2	2447	2	0.00
24/05/2013	R208 On 08-May-14	6.31	Call	Bond Future	2501	2	2501	2	0.00
24/05/2013	R208 On 08-May-14	6.31	Put	Bond Future	3087	3	3087	3	0.00
24/05/2013	R208 On 08-May-14	6.29	Put	Bond Future	3146	3	3146	3	0.00
24/05/2013	R208 On 08-May-14	6.30	Put	Bond Future	3116	3	3116	3	0.00
24/05/2013	R209 On 01-August-13			Bond Future	8.02	83.1643	8.0171	83.1643	9,942.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2013	R209 On 01-August-13	79.36	Call	Bond Future	73898	73	73898	73	0.00
24/05/2013	R209 On 01-August-13	8.00	Call	Bond Future	2192	2	2192	2	0.00
24/05/2013	R209 On 01-August-13	8.00	Put	Bond Future	2344	3	2344	3	2,000.00
24/05/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R209 On 07-November-13			Bond Future	8.08	81.1939	8.0845	81.1939	0.00
24/05/2013	R209 On 07-November-13	8.65	Call	Bond Future	6432	0	6432	0	0.00
24/05/2013	R209 On 07-November-13	8.79	Call	Bond Future	7225	7	7225	7	0.00
24/05/2013	R209 On 07-November-13	8.80	Call	Bond Future	7283	7	7283	7	0.00
24/05/2013	R209 On 07-November-13	8.81	Call	Bond Future	7341	7	7341	7	0.00
24/05/2013	R209 On 07-November-13	9.50	Call	Bond Future	11519	11	11519	11	0.00
24/05/2013	R209 On 07-November-13	9.50	Put	Bond Future	433	1	433	1	980.00
24/05/2013	R209 On 07-November-13	8.81	Put	Bond Future	1343	2	1343	2	0.00
24/05/2013	R209 On 07-November-13	8.80	Put	Bond Future	1363	2	1363	2	0.00
24/05/2013	R209 On 07-November-13	8.79	Put	Bond Future	1383	2	1383	2	0.00
24/05/2013	R209 On 07-November-13	8.65	Put	Bond Future	1696	0	1696	0	2,200.00
24/05/2013	R209 On 06-February-14			Bond Future	8.15	82.2872	8.1461	82.2872	0.00
24/05/2013	R209 On 06-February-14	8.56	Call	Bond Future	6610	6	6610	6	0.00
24/05/2013	R209 On 06-February-14	8.55	Call	Bond Future	6561	6	6561	6	0.00
24/05/2013	R209 On 06-February-14	8.54	Call	Bond Future	6512	6	6512	6	0.00
24/05/2013	R209 On 06-February-14	8.54	Put	Bond Future	3209	3	3209	3	0.00
24/05/2013	R209 On 06-February-14	8.55	Put	Bond Future	3177	3	3177	3	0.00
24/05/2013	R209 On 06-February-14	8.56	Put	Bond Future	3146	3	3146	3	0.00
24/05/2013	R209 On 08-May-14			Bond Future	8.21	80.2567	8.2085	80.2567	0.00
24/05/2013	R209 On 08-May-14	7.86	Call	Bond Future	4162	4	4162	4	0.00
24/05/2013	R209 On 08-May-14	7.84	Call	Bond Future	4091	4	4091	4	0.00
24/05/2013	R209 On 08-May-14	7.85	Call	Bond Future	4127	4	4127	4	0.00
24/05/2013	R209 On 08-May-14	7.85	Put	Bond Future	7281	8	7281	8	0.00
24/05/2013	R209 On 08-May-14	7.84	Put	Bond Future	7336	8	7336	8	0.00
24/05/2013	R209 On 08-May-14	7.86	Put	Bond Future	7226	8	7226	8	0.00
24/05/2013	R210 On 01-August-13			Bond Future	174.34	174.9568	174.3380	174.9568	1,237.00
24/05/2013	R210 On 01-August-13	172.99	Call	Bond Future	1348	2	1348	2	0.00
24/05/2013	R210 On 01-August-13	173.01	Call	Bond Future	1328	2	1328	2	0.00
24/05/2013	R210 On 01-August-13	173.00	Call	Bond Future	1338	2	1338	2	0.00
24/05/2013	R210 On 01-August-13	173.00	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
24/05/2013	R210 On 01-August-13	173.01	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R210 On 01-August-13	172.99	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R211 On 01-August-13			Bond Future	130.54	130.5128	130.5357	130.5128	522.00
24/05/2013	R211 On 01-August-13	129.99	Call	Bond Future	546	1	546	1	0.00
24/05/2013	R211 On 01-August-13	130.00	Call	Bond Future	536	1	536	1	0.00
24/05/2013	R211 On 01-August-13	130.01	Call	Bond Future	526	1	526	1	0.00
24/05/2013	R211 On 01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R211 On 01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R212 On 01-August-13			Bond Future	139.56	139.5348	139.5635	139.5348	21,791.00
24/05/2013	R212 On 01-August-13	137.99	Call	Bond Future	1573	2	1573	2	0.00
24/05/2013	R212 On 01-August-13	138.01	Call	Bond Future	1553	2	1553	2	0.00
24/05/2013	R212 On 01-August-13	138.00	Call	Bond Future	1563	2	1563	2	0.00
24/05/2013	R212 On 01-August-13	138.00	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R212 On 01-August-13	138.01	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R212 On 01-August-13	137.99	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R213 On 01-August-13			Bond Future	7.74	95.5362	7.7420	95.5362	6,830.00
24/05/2013	R213 On 01-August-13	91.25	Call	Bond Future	85341	85	85341	85	0.00
24/05/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R213 On 07-November-13			Bond Future	7.81	93.3479	7.8107	93.3479	0.00
24/05/2013	R213 On 07-November-13	8.59	Call	Bond Future	7854	8	7854	8	0.00
24/05/2013	R213 On 07-November-13	8.60	Call	Bond Future	7914	8	7914	8	0.00
24/05/2013	R213 On 07-November-13	8.61	Call	Bond Future	7975	8	7975	8	0.00
24/05/2013	R213 On 07-November-13	8.61	Put	Bond Future	1246	1	1246	1	0.00
24/05/2013	R213 On 07-November-13	8.60	Put	Bond Future	1265	1	1265	1	0.00
24/05/2013	R213 On 07-November-13	8.59	Put	Bond Future	1284	1	1284	1	0.00
24/05/2013	R213 On 06-February-14			Bond Future	7.87	94.6048	7.8745	94.6048	0.00
24/05/2013	R213 On 06-February-14	8.31	Call	Bond Future	6799	7	6799	7	0.00
24/05/2013	R213 On 06-February-14	8.30	Call	Bond Future	6747	6	6747	6	0.00
24/05/2013	R213 On 06-February-14	8.29	Call	Bond Future	6696	6	6696	6	0.00
24/05/2013	R213 On 06-February-14	8.29	Put	Bond Future	3160	3	3160	3	0.00
24/05/2013	R213 On 06-February-14	8.30	Put	Bond Future	3129	3	3129	3	0.00
24/05/2013	R213 On 06-February-14	8.31	Put	Bond Future	3098	3	3098	3	0.00
24/05/2013	R213 On 08-May-14			Bond Future	7.94	92.3476	7.9363	92.3476	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
24/05/2013	R213 On 08-May-14	7.66	Call	Bond Future	4442	4	4442	4	0.00
24/05/2013	R213 On 08-May-14	7.64	Call	Bond Future	4369	4	4369	4	0.00
24/05/2013	R213 On 08-May-14	7.65	Call	Bond Future	4405	4	4405	4	0.00
24/05/2013	R213 On 08-May-14	7.65	Put	Bond Future	6923	7	6923	7	0.00
24/05/2013	R213 On 08-May-14	7.64	Put	Bond Future	6976	7	6976	7	0.00
24/05/2013	R213 On 08-May-14	7.66	Put	Bond Future	6870	7	6870	7	0.00
24/05/2013	R214 On 01-August-13			Bond Future	8.14	84.0621	8.1418	84.0621	840.00
24/05/2013	R214 On 01-August-13	84.31	Call	Bond Future	74422	74	74422	74	0.00
24/05/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
24/05/2013	R214 On 07-November-13			Bond Future	8.21	81.9646	8.2099	81.9646	0.00
24/05/2013	R214 On 07-November-13	7.81	Call	Bond Future	2410	2	2410	2	0.00
24/05/2013	R214 On 07-November-13	7.80	Call	Bond Future	2376	2	2376	2	0.00
24/05/2013	R214 On 07-November-13	7.79	Call	Bond Future	2343	2	2343	2	0.00
24/05/2013	R214 On 07-November-13	7.79	Put	Bond Future	6352	7	6352	7	0.00
24/05/2013	R214 On 07-November-13	7.80	Put	Bond Future	6286	7	6286	7	0.00
24/05/2013	R214 On 07-November-13	7.81	Put	Bond Future	6220	7	6220	7	0.00
24/05/2013	R248 On 01-August-13			Bond Future	8.23	108.6179	8.2284	108.6179	603.00
24/05/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
24/05/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
24/05/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
24/05/2013	R248 On 01-August-13	7.86	Put	Bond Future	4587	6	4587	6	0.00
24/05/2013	R248 On 01-August-13	7.85	Put	Bond Future	4716	6	4716	6	0.00
24/05/2013	R248 On 01-August-13	7.84	Put	Bond Future	4845	6	4845	6	0.00
24/05/2013	R248 On 07-November-13			Bond Future	8.30	105.7302	8.2987	105.7302	0.00
24/05/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
24/05/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
24/05/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
24/05/2013	R248 On 07-November-13	7.86	Put	Bond Future	5416	7	5416	7	0.00
24/05/2013	R248 On 07-November-13	7.85	Put	Bond Future	5545	7	5545	7	0.00
24/05/2013	R248 On 07-November-13	7.84	Put	Bond Future	5674	7	5674	7	0.00