



# 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
27/05/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	2025 On 01-August-13			Bond Future	119.37	119.3434	119.3691	119.3434	0.00
27/05/2013	2025 On 01-August-13	117.99	Call	Bond Future	1379	1	1379	1	0.00
27/05/2013	2025 On 01-August-13	118.00	Call	Bond Future	1369	1	1369	1	0.00
27/05/2013	2025 On 01-August-13	118.01	Call	Bond Future	1359	1	1359	1	0.00
27/05/2013	2025 On 01-August-13	118.01	Put	Bond Future	0	0	0	0	0.00
27/05/2013	2025 On 01-August-13	118.00	Put	Bond Future	0	0	0	0	0.00
27/05/2013	2025 On 01-August-13	117.99	Put	Bond Future	0	0	0	0	0.00
27/05/2013	2038 On 01-August-13			Bond Future	114.22	114.1918	114.2196	114.1918	9.00

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27/05/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
27/05/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
27/05/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
27/05/2013	2038 On 01-August-13	115.00	Put	Bond Future	780	1	780	1	0.00
27/05/2013	2038 On 01-August-13	115.01	Put	Bond Future	790	1	790	1	0.00
27/05/2013	2038 On 01-August-13	114.99	Put	Bond Future	770	1	770	1	0.00
27/05/2013	2050 On 01-August-13			Bond Future	121.64	121.6114	121.6413	121.6114	122.00
27/05/2013	2050 On 01-August-13	118.99	Call	Bond Future	2651	3	2651	3	0.00
27/05/2013	2050 On 01-August-13	119.00	Call	Bond Future	2641	3	2641	3	0.00
27/05/2013	2050 On 01-August-13	119.01	Call	Bond Future	2631	3	2631	3	0.00
27/05/2013	2050 On 01-August-13	119.01	Put	Bond Future	0	0	0	0	0.00
27/05/2013	2050 On 01-August-13	119.00	Put	Bond Future	0	0	0	0	0.00
27/05/2013	2050 On 01-August-13	118.99	Put	Bond Future	0	0	0	0	0.00
27/05/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	AL37 On 01-August-13			Index Future	421.92	421.9440	421.9150	421.9440	75.00
27/05/2013	AL37 On 07-November-13			Index Future	427.87	427.9000	427.8700	427.9000	0.00
27/05/2013	AL7T On 01-August-13			Index Future	509.58	509.5220	509.5770	509.5220	1.00
27/05/2013	AL7T On 07-November-13			Index Future	516.77	516.7140	516.7700	516.7140	0.00
27/05/2013	ALBI On 01-August-13			Index Future	453.31	453.5840	453.3110	453.5840	736.00
27/05/2013	ALBI On 07-November-13			Index Future	459.71	459.9870	459.7090	459.9870	85.00
27/05/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	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
27/05/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/05/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2013	EL28 On 01-August-13			Bond Future	116.37	116.3391	116.3673	116.3391	0.00
27/05/2013	EL28 On 01-August-13	115.01	Call	Bond Future	1357	1	1357	1	0.00
27/05/2013	EL28 On 01-August-13	115.00	Call	Bond Future	1367	1	1367	1	0.00
27/05/2013	EL28 On 01-August-13	114.99	Call	Bond Future	1377	1	1377	1	0.00
27/05/2013	EL28 On 01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
27/05/2013	EL28 On 01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
27/05/2013	EL28 On 01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
27/05/2013	ES33 On 01-August-13			Bond Future	8.61	92.5916	8.6122	92.5916	292.00
27/05/2013	ES33 On 01-August-13	9.00	Call	Bond Future	3284	3	3284	3	0.00
27/05/2013	ES33 On 01-August-13	91.02	Call	Bond Future	81325	82	81325	82	0.00
27/05/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
27/05/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
27/05/2013	ES33 On 07-November-13			Bond Future	8.70	90.1174	8.7045	90.1174	0.00
27/05/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
27/05/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
27/05/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
27/05/2013	ES33 On 07-November-13	8.51	Put	Bond Future	1689	1	1689	1	0.00
27/05/2013	ES33 On 07-November-13	8.50	Put	Bond Future	1777	2	1777	2	0.00

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27/05/2013	ES33 On 07-November-13	8.49	Put	Bond Future	1865	2	1865	2	0.00
27/05/2013	GOVI On 01-August-13			GOVI	452.55	452.8080	452.5460	452.8080	370.00
27/05/2013	GOVI On 01-August-13	445.99	Call	GOVI	65560	7	65560	7	0.00
27/05/2013	GOVI On 01-August-13	446.01	Call	GOVI	65360	7	65360	7	0.00
27/05/2013	GOVI On 01-August-13	446.00	Call	GOVI	65460	7	65460	7	0.00
27/05/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
27/05/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
27/05/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
27/05/2013	GOVI On 07-November-13			GOVI	458.93	459.1990	458.9330	459.1990	0.00
27/05/2013	GOVI On 07-November-13	445.99	Call	GOVI	129430	13	129430	13	0.00
27/05/2013	GOVI On 07-November-13	446.00	Call	GOVI	129330	13	129330	13	0.00
27/05/2013	GOVI On 07-November-13	446.01	Call	GOVI	129230	13	129230	13	0.00
27/05/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
27/05/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
27/05/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
27/05/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/05/2013	IGOV On 01-August-13			Index Future	210.81	210.8300	210.8050	210.8300	1,045.00
27/05/2013	IGOV On 07-November-13			Index Future	213.81	213.8340	213.8080	213.8340	7.00
27/05/2013	ILBI On 01-August-13			Index Future	572.63	572.6300	572.6300	572.6300	186.00
27/05/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
27/05/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/05/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
27/05/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
27/05/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/05/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/05/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.12	94.8700	5.1200	94.8700	750.00
27/05/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.07	94.9200	5.0700	94.9200	0.00
27/05/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.03	94.9600	5.0300	94.9600	0.00
27/05/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.01	95.0000	5.0100	95.0000	2,200.00
27/05/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.00	95.0100	5.0000	95.0100	1,000.00
27/05/2013	JBAF On 20-November-13			Jibar Tradeable Future	4.99	95.0100	4.9900	95.0100	0.00
27/05/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.99	95.0200	4.9900	95.0200	1,500.00
27/05/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.02	94.9900	5.0200	94.9900	0.00
27/05/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.10	94.9100	5.1000	94.9100	0.00

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27/05/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.21	94.8100	5.2100	94.8100	0.00
27/05/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.35	94.6800	5.3500	94.6800	0.00
27/05/2013	JBAF On 18-March-15			Jibar Tradeable Future	5.49	94.5500	5.4900	94.5500	0.00
27/05/2013	R023 On 01-August-13			Bond Future	6.58	111.5484	6.5799	111.5484	9,414.00
27/05/2013	R023 On 01-August-13	7.29	Call	Bond Future	5083	5	5083	5	0.00
27/05/2013	R023 On 01-August-13	7.31	Call	Bond Future	5221	5	5221	5	0.00
27/05/2013	R023 On 01-August-13	7.30	Call	Bond Future	5152	5	5152	5	0.00
27/05/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
27/05/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
27/05/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
27/05/2013	R023 On 07-November-13			Bond Future	6.63	109.2073	6.6325	109.2073	0.00
27/05/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
27/05/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
27/05/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
27/05/2013	R023 On 07-November-13	6.50	Put	Bond Future	958	1	958	1	0.00
27/05/2013	R023 On 07-November-13	6.51	Put	Bond Future	886	1	886	1	0.00
27/05/2013	R023 On 07-November-13	6.49	Put	Bond Future	1031	1	1031	1	0.00
27/05/2013	R157 On 01-August-13			Bond Future	5.22	121.6208	5.2162	121.6208	7,776.00
27/05/2013	R157 On 01-August-13	116.11	Call	Bond Future	92153	92	92153	92	0.00
27/05/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
27/05/2013	R157 On 07-November-13			Bond Future	5.21	116.5312	5.2054	116.5312	0.00
27/05/2013	R157 On 07-November-13	5.59	Call	Bond Future	890	1	890	1	0.00
27/05/2013	R157 On 07-November-13	5.61	Call	Bond Future	918	1	918	1	0.00
27/05/2013	R157 On 07-November-13	5.60	Call	Bond Future	904	1	904	1	0.00
27/05/2013	R157 On 07-November-13	5.60	Put	Bond Future	158	0	158	0	0.00
27/05/2013	R157 On 07-November-13	5.61	Put	Bond Future	154	0	154	0	0.00
27/05/2013	R157 On 07-November-13	5.59	Put	Bond Future	162	0	162	0	0.00
27/05/2013	R157 On 06-February-14			Bond Future	5.17	118.1003	5.1724	118.1003	0.00
27/05/2013	R157 On 06-February-14	5.66	Call	Bond Future	999	1	999	1	0.00
27/05/2013	R157 On 06-February-14	5.64	Call	Bond Future	974	1	974	1	0.00
27/05/2013	R157 On 06-February-14	5.65	Call	Bond Future	986	1	986	1	0.00
27/05/2013	R157 On 06-February-14	5.65	Put	Bond Future	209	0	209	0	0.00
27/05/2013	R157 On 06-February-14	5.64	Put	Bond Future	213	0	213	0	0.00
27/05/2013	R157 On 06-February-14	5.66	Put	Bond Future	205	0	205	0	0.00

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27/05/2013	R157 On 08-May-14			Bond Future	5.11	112.8907	5.1098	112.8907	0.00
27/05/2013	R157 On 08-May-14	5.21	Call	Bond Future	575	1	575	1	0.00
27/05/2013	R157 On 08-May-14	5.20	Call	Bond Future	567	1	567	1	0.00
27/05/2013	R157 On 08-May-14	5.19	Call	Bond Future	559	1	559	1	0.00
27/05/2013	R157 On 08-May-14	5.19	Put	Bond Future	448	0	448	0	0.00
27/05/2013	R157 On 08-May-14	5.20	Put	Bond Future	443	0	443	0	0.00
27/05/2013	R157 On 08-May-14	5.21	Put	Bond Future	437	0	437	0	0.00
27/05/2013	R186 On 01-August-13			Bond Future	7.10	130.5264	7.0979	130.5264	54,846.00
27/05/2013	R186 On 01-August-13	7.25	Call	Bond Future	3311	3	3311	3	4,315.00
27/05/2013	R186 On 01-August-13	128.26	Call	Bond Future	121104	121	121104	121	0.00
27/05/2013	R186 On 01-August-13	7.00	Call	Bond Future	1986	2	1986	2	1,000.00
27/05/2013	R186 On 01-August-13	7.20	Call	Bond Future	3016	3	3016	3	0.00
27/05/2013	R186 On 01-August-13	6.50	Call	Bond Future	497	1	497	1	500.00
27/05/2013	R186 On 01-August-13	6.75	Call	Bond Future	1064	1	1064	1	2,500.00
27/05/2013	R186 On 01-August-13	6.80	Call	Bond Future	1218	1	1218	1	0.00
27/05/2013	R186 On 01-August-13	6.80	Put	Bond Future	4309	4	4309	4	100.00
27/05/2013	R186 On 01-August-13	6.75	Put	Bond Future	4684	5	4684	5	0.00
27/05/2013	R186 On 01-August-13	6.50	Put	Bond Future	6805	7	6805	7	0.00
27/05/2013	R186 On 01-August-13	7.20	Put	Bond Future	1979	2	1979	2	2,807.00
27/05/2013	R186 On 01-August-13	7.00	Put	Bond Future	2990	3	2990	3	4,100.00
27/05/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
27/05/2013	R186 On 01-August-13	7.25	Put	Bond Future	1771	2	1771	2	0.00
27/05/2013	R186 On 07-November-13			Bond Future	7.16	132.3690	7.1595	132.3690	540.00
27/05/2013	R186 On 07-November-13	8.16	Call	Bond Future	10341	10	10341	10	0.00
27/05/2013	R186 On 07-November-13	8.75	Call	Bond Future	14882	15	14882	15	0.00
27/05/2013	R186 On 07-November-13	6.75	Call	Bond Future	2143	2	2143	2	1,000.00
27/05/2013	R186 On 07-November-13	8.14	Call	Bond Future	10191	10	10191	10	0.00
27/05/2013	R186 On 07-November-13	8.15	Call	Bond Future	10266	10	10266	10	0.00
27/05/2013	R186 On 07-November-13	6.50	Call	Bond Future	1392	1	1392	1	5,290.00
27/05/2013	R186 On 07-November-13	6.50	Put	Bond Future	8221	8	8221	8	0.00
27/05/2013	R186 On 07-November-13	8.15	Put	Bond Future	876	1	876	1	0.00
27/05/2013	R186 On 07-November-13	8.14	Put	Bond Future	891	1	891	1	0.00
27/05/2013	R186 On 07-November-13	6.75	Put	Bond Future	6326	6	6326	6	0.00
27/05/2013	R186 On 07-November-13	8.75	Put	Bond Future	268	0	268	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
27/05/2013	R186 On 07-November-13	8.16	Put	Bond Future	861	1	861	1	0.00
27/05/2013	R186 On 06-February-14			Bond Future	7.22	128.8608	7.2152	128.8608	0.00
27/05/2013	R186 On 06-February-14	7.76	Call	Bond Future	8026	8	8026	8	0.00
27/05/2013	R186 On 06-February-14	7.75	Call	Bond Future	7964	8	7964	8	0.00
27/05/2013	R186 On 06-February-14	7.74	Call	Bond Future	7903	8	7903	8	0.00
27/05/2013	R186 On 06-February-14	7.74	Put	Bond Future	2903	3	2903	3	0.00
27/05/2013	R186 On 06-February-14	7.75	Put	Bond Future	2872	3	2872	3	0.00
27/05/2013	R186 On 06-February-14	7.76	Put	Bond Future	2841	3	2841	3	0.00
27/05/2013	R186 On 08-May-14			Bond Future	7.27	130.6061	7.2732	130.6061	0.00
27/05/2013	R186 On 08-May-14	7.11	Call	Bond Future	5061	5	5061	5	0.00
27/05/2013	R186 On 08-May-14	7.09	Call	Bond Future	4975	5	4975	5	0.00
27/05/2013	R186 On 08-May-14	7.10	Call	Bond Future	5018	5	5018	5	0.00
27/05/2013	R186 On 08-May-14	7.10	Put	Bond Future	6694	7	6694	7	0.00
27/05/2013	R186 On 08-May-14	7.09	Put	Bond Future	6749	7	6749	7	0.00
27/05/2013	R186 On 08-May-14	7.11	Put	Bond Future	6640	7	6640	7	0.00
27/05/2013	R197 On 01-August-13			Bond Future	297.03	297.2239	297.0303	297.2239	2,633.00
27/05/2013	R197 On 01-August-13	294.99	Call	Bond Future	2040	2	2040	2	0.00
27/05/2013	R197 On 01-August-13	295.00	Call	Bond Future	2030	2	2030	2	0.00
27/05/2013	R197 On 01-August-13	295.01	Call	Bond Future	2020	2	2020	2	0.00
27/05/2013	R197 On 01-August-13	295.01	Put	Bond Future	0	0	0	0	0.00
27/05/2013	R197 On 01-August-13	295.00	Put	Bond Future	0	0	0	0	0.00
27/05/2013	R197 On 01-August-13	294.99	Put	Bond Future	0	0	0	0	0.00
27/05/2013	R201 On 01-August-13			Bond Future	5.08	105.9142	5.0772	105.9142	0.00
27/05/2013	R201 On 01-August-13	107.45	Call	Bond Future	68661	69	68661	69	0.00
27/05/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
27/05/2013	R201 On 07-November-13			Bond Future	5.02	107.4093	5.0192	107.4093	0.00
27/05/2013	R201 On 07-November-13	4.79	Call	Bond Future	111	0	111	0	0.00
27/05/2013	R201 On 07-November-13	4.80	Call	Bond Future	114	0	114	0	0.00
27/05/2013	R201 On 07-November-13	4.81	Call	Bond Future	118	0	118	0	0.00
27/05/2013	R201 On 07-November-13	4.81	Put	Bond Future	348	0	348	0	0.00
27/05/2013	R201 On 07-November-13	4.80	Put	Bond Future	355	0	355	0	0.00
27/05/2013	R201 On 07-November-13	4.79	Put	Bond Future	362	0	362	0	0.00
27/05/2013	R201 On 06-February-14			Bond Future	4.89	104.4468	4.8932	104.4468	0.00
27/05/2013	R201 On 06-February-14	5.26	Call	Bond Future	437	0	437	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
27/05/2013	R201 On 06-February-14	5.25	Call	Bond Future	431	0	431	0	0.00
27/05/2013	R201 On 06-February-14	5.24	Call	Bond Future	425	0	425	0	0.00
27/05/2013	R201 On 06-February-14	5.24	Put	Bond Future	130	0	130	0	0.00
27/05/2013	R201 On 06-February-14	5.25	Put	Bond Future	127	0	127	0	0.00
27/05/2013	R201 On 06-February-14	5.26	Put	Bond Future	125	0	125	0	0.00
27/05/2013	R201 On 08-May-14			Bond Future	4.65	105.8615	4.6546	105.8615	0.00
27/05/2013	R201 On 08-May-14	4.76	Call	Bond Future	255	0	255	0	0.00
27/05/2013	R201 On 08-May-14	4.74	Call	Bond Future	248	0	248	0	0.00
27/05/2013	R201 On 08-May-14	4.75	Call	Bond Future	252	0	252	0	0.00
27/05/2013	R201 On 08-May-14	4.75	Put	Bond Future	194	0	194	0	0.00
27/05/2013	R201 On 08-May-14	4.74	Put	Bond Future	197	0	197	0	0.00
27/05/2013	R201 On 08-May-14	4.76	Put	Bond Future	191	0	191	0	0.00
27/05/2013	R202 On 01-August-13			Bond Future	225.73	225.6776	225.7301	225.6776	44,020.00
27/05/2013	R202 On 01-August-13	222.99	Call	Bond Future	2740	3	2740	3	0.00
27/05/2013	R202 On 01-August-13	223.01	Call	Bond Future	2720	3	2720	3	0.00
27/05/2013	R202 On 01-August-13	223.00	Call	Bond Future	2730	3	2730	3	0.00
27/05/2013	R202 On 01-August-13	223.00	Put	Bond Future	0	0	0	0	0.00
27/05/2013	R202 On 01-August-13	223.01	Put	Bond Future	0	0	0	0	0.00
27/05/2013	R202 On 01-August-13	222.99	Put	Bond Future	0	0	0	0	0.00
27/05/2013	R203 On 01-August-13			Bond Future	5.70	112.4528	5.7023	112.4528	9,032.00
27/05/2013	R203 On 01-August-13	109.11	Call	Bond Future	99221	99	99221	99	0.00
27/05/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
27/05/2013	R203 On 07-November-13			Bond Future	5.74	109.8808	5.7367	109.8808	0.00
27/05/2013	R203 On 07-November-13	5.71	Call	Bond Future	921	1	921	1	15.00
27/05/2013	R203 On 07-November-13	5.99	Call	Bond Future	1496	2	1496	2	0.00
27/05/2013	R203 On 07-November-13	6.00	Call	Bond Future	1519	2	1519	2	0.00
27/05/2013	R203 On 07-November-13	6.01	Call	Bond Future	1543	2	1543	2	0.00
27/05/2013	R203 On 07-November-13	571.00	Call	Bond Future	107632	108	107632	108	0.00
27/05/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
27/05/2013	R203 On 07-November-13	6.01	Put	Bond Future	570	1	570	1	0.00
27/05/2013	R203 On 07-November-13	6.00	Put	Bond Future	582	1	582	1	0.00
27/05/2013	R203 On 07-November-13	5.99	Put	Bond Future	594	1	594	1	0.00
27/05/2013	R203 On 07-November-13	5.71	Put	Bond Future	1017	1	1017	1	0.00
27/05/2013	R203 On 06-February-14			Bond Future	5.76	111.3602	5.7647	111.3602	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
27/05/2013	R203 On 06-February-14	6.16	Call	Bond Future	2008	2	2008	2	0.00
27/05/2013	R203 On 06-February-14	5.95	Call	Bond Future	1564	2	1564	2	16.00
27/05/2013	R203 On 06-February-14	6.14	Call	Bond Future	1964	2	1964	2	0.00
27/05/2013	R203 On 06-February-14	6.15	Call	Bond Future	1986	2	1986	2	0.00
27/05/2013	R203 On 06-February-14	6.15	Put	Bond Future	703	1	703	1	0.00
27/05/2013	R203 On 06-February-14	6.14	Put	Bond Future	714	1	714	1	0.00
27/05/2013	R203 On 06-February-14	5.95	Put	Bond Future	944	1	944	1	0.00
27/05/2013	R203 On 06-February-14	6.16	Put	Bond Future	692	1	692	1	0.00
27/05/2013	R203 On 08-May-14			Bond Future	5.79	108.7072	5.7888	108.7072	0.00
27/05/2013	R203 On 08-May-14	5.76	Call	Bond Future	1299	1	1299	1	0.00
27/05/2013	R203 On 08-May-14	5.74	Call	Bond Future	1268	1	1268	1	0.00
27/05/2013	R203 On 08-May-14	5.75	Call	Bond Future	1283	1	1283	1	0.00
27/05/2013	R203 On 08-May-14	5.75	Put	Bond Future	1405	1	1405	1	0.00
27/05/2013	R203 On 08-May-14	5.74	Put	Bond Future	1421	1	1421	1	0.00
27/05/2013	R203 On 08-May-14	5.76	Put	Bond Future	1389	1	1389	1	0.00
27/05/2013	R204 On 01-August-13			Bond Future	5.90	110.5826	5.8974	110.5826	13,573.00
27/05/2013	R204 On 01-August-13	110.75	Call	Bond Future	101676	102	101676	102	0.00
27/05/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
27/05/2013	R204 On 07-November-13			Bond Future	5.94	112.1436	5.9352	112.1436	0.00
27/05/2013	R204 On 07-November-13	6.29	Call	Bond Future	2319	2	2319	2	0.00
27/05/2013	R204 On 07-November-13	6.30	Call	Bond Future	2350	2	2350	2	0.00
27/05/2013	R204 On 07-November-13	7.00	Call	Bond Future	4893	5	4893	5	0.00
27/05/2013	R204 On 07-November-13	6.31	Call	Bond Future	2382	2	2382	2	0.00
27/05/2013	R204 On 07-November-13	6.31	Put	Bond Future	679	1	679	1	0.00
27/05/2013	R204 On 07-November-13	7.00	Put	Bond Future	141	0	141	0	1,270.00
27/05/2013	R204 On 07-November-13	6.30	Put	Bond Future	693	1	693	1	0.00
27/05/2013	R204 On 07-November-13	6.29	Put	Bond Future	706	1	706	1	0.00
27/05/2013	R204 On 06-February-14			Bond Future	5.97	109.6227	5.9661	109.6227	0.00
27/05/2013	R204 On 06-February-14	6.40	Call	Bond Future	2818	3	2818	3	0.00
27/05/2013	R204 On 06-February-14	6.41	Call	Bond Future	2848	3	2848	3	0.00
27/05/2013	R204 On 06-February-14	6.39	Call	Bond Future	2789	3	2789	3	0.00
27/05/2013	R204 On 06-February-14	6.39	Put	Bond Future	953	1	953	1	0.00
27/05/2013	R204 On 06-February-14	6.41	Put	Bond Future	926	1	926	1	0.00
27/05/2013	R204 On 06-February-14	6.40	Put	Bond Future	940	1	940	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
27/05/2013	R204 On 08-May-14			Bond Future	6.00	111.1075	5.9992	111.1075	0.00
27/05/2013	R204 On 08-May-14	6.05	Call	Bond Future	2027	2	2027	2	0.00
27/05/2013	R204 On 08-May-14	6.06	Call	Bond Future	2050	2	2050	2	0.00
27/05/2013	R204 On 08-May-14	6.04	Call	Bond Future	2005	2	2005	2	0.00
27/05/2013	R204 On 08-May-14	6.04	Put	Bond Future	1835	2	1835	2	0.00
27/05/2013	R204 On 08-May-14	6.06	Put	Bond Future	1797	2	1797	2	0.00
27/05/2013	R204 On 08-May-14	6.05	Put	Bond Future	1816	2	1816	2	0.00
27/05/2013	R206 On 01-August-13			Bond Future	5.09	101.4594	5.0937	101.4594	0.00
27/05/2013	R206 On 01-August-13	103.94	Call	Bond Future	30458	30	30458	30	0.00
27/05/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
27/05/2013	R206 On 07-November-13			Bond Future	4.78	102.8916	4.7756	102.8916	0.00
27/05/2013	R206 On 07-November-13	4.29	Call	Bond Future	18	0	18	0	0.00
27/05/2013	R206 On 07-November-13	4.30	Call	Bond Future	18	0	18	0	0.00
27/05/2013	R206 On 07-November-13	4.31	Call	Bond Future	19	0	19	0	0.00
27/05/2013	R206 On 07-November-13	4.31	Put	Bond Future	102	0	102	0	0.00
27/05/2013	R206 On 07-November-13	4.30	Put	Bond Future	103	0	103	0	0.00
27/05/2013	R206 On 07-November-13	4.29	Put	Bond Future	105	0	105	0	0.00
27/05/2013	R207 On 01-August-13			Bond Future	6.17	106.0707	6.1742	106.0707	7,651.00
27/05/2013	R207 On 01-August-13	106.18	Call	Bond Future	98502	98	98502	98	0.00
27/05/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
27/05/2013	R207 On 07-November-13			Bond Future	6.22	107.5680	6.2190	107.5680	0.00
27/05/2013	R207 On 07-November-13	6.69	Call	Bond Future	3167	3	3167	3	0.00
27/05/2013	R207 On 07-November-13	6.71	Call	Bond Future	3241	3	3241	3	0.00
27/05/2013	R207 On 07-November-13	6.70	Call	Bond Future	3204	3	3204	3	0.00
27/05/2013	R207 On 07-November-13	6.70	Put	Bond Future	727	1	727	1	0.00
27/05/2013	R207 On 07-November-13	6.71	Put	Bond Future	714	1	714	1	0.00
27/05/2013	R207 On 07-November-13	6.69	Put	Bond Future	741	1	741	1	0.00
27/05/2013	R207 On 06-February-14			Bond Future	6.26	105.3767	6.2586	105.3767	0.00
27/05/2013	R207 On 06-February-14	6.66	Call	Bond Future	3245	3	3245	3	0.00
27/05/2013	R207 On 06-February-14	6.64	Call	Bond Future	3180	3	3180	3	0.00
27/05/2013	R207 On 06-February-14	6.65	Call	Bond Future	3213	3	3213	3	0.00
27/05/2013	R207 On 06-February-14	6.65	Put	Bond Future	1266	1	1266	1	0.00
27/05/2013	R207 On 06-February-14	6.64	Put	Bond Future	1282	1	1282	1	0.00
27/05/2013	R207 On 06-February-14	6.66	Put	Bond Future	1249	1	1249	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
27/05/2013	R207 On 08-May-14			Bond Future	6.30	106.8039	6.3036	106.8039	0.00
27/05/2013	R207 On 08-May-14	6.21	Call	Bond Future	2151	2	2151	2	0.00
27/05/2013	R207 On 08-May-14	6.19	Call	Bond Future	2105	2	2105	2	0.00
27/05/2013	R207 On 08-May-14	6.20	Call	Bond Future	2128	2	2128	2	0.00
27/05/2013	R207 On 08-May-14	6.20	Put	Bond Future	2631	3	2631	3	0.00
27/05/2013	R207 On 08-May-14	6.19	Put	Bond Future	2656	3	2656	3	0.00
27/05/2013	R207 On 08-May-14	6.21	Put	Bond Future	2605	3	2605	3	0.00
27/05/2013	R208 On 01-August-13			Bond Future	6.29	105.1254	6.2869	105.1254	9,943.00
27/05/2013	R208 On 01-August-13	101.40	Call	Bond Future	96084	96	96084	96	0.00
27/05/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
27/05/2013	R208 On 07-November-13			Bond Future	6.33	103.2133	6.3331	103.2133	0.00
27/05/2013	R208 On 07-November-13	6.79	Call	Bond Future	3555	4	3555	4	0.00
27/05/2013	R208 On 07-November-13	6.80	Call	Bond Future	3596	4	3596	4	0.00
27/05/2013	R208 On 07-November-13	7.50	Call	Bond Future	6821	7	6821	7	0.00
27/05/2013	R208 On 07-November-13	6.81	Call	Bond Future	3637	4	3637	4	0.00
27/05/2013	R208 On 07-November-13	6.81	Put	Bond Future	865	1	865	1	0.00
27/05/2013	R208 On 07-November-13	7.50	Put	Bond Future	198	0	198	0	1,520.00
27/05/2013	R208 On 07-November-13	6.80	Put	Bond Future	881	1	881	1	0.00
27/05/2013	R208 On 07-November-13	6.79	Put	Bond Future	897	1	897	1	0.00
27/05/2013	R208 On 06-February-14			Bond Future	6.37	104.6030	6.3735	104.6030	0.00
27/05/2013	R208 On 06-February-14	6.75	Call	Bond Future	3653	4	3653	4	0.00
27/05/2013	R208 On 06-February-14	6.76	Call	Bond Future	3690	4	3690	4	0.00
27/05/2013	R208 On 06-February-14	6.74	Call	Bond Future	3617	4	3617	4	0.00
27/05/2013	R208 On 06-February-14	6.74	Put	Bond Future	1541	2	1541	2	0.00
27/05/2013	R208 On 06-February-14	6.76	Put	Bond Future	1502	2	1502	2	0.00
27/05/2013	R208 On 06-February-14	6.75	Put	Bond Future	1521	2	1521	2	0.00
27/05/2013	R208 On 08-May-14			Bond Future	6.41	102.6232	6.4146	102.6232	0.00
27/05/2013	R208 On 08-May-14	6.30	Call	Bond Future	2463	2	2463	2	0.00
27/05/2013	R208 On 08-May-14	6.29	Call	Bond Future	2437	2	2437	2	0.00
27/05/2013	R208 On 08-May-14	6.31	Call	Bond Future	2490	3	2490	3	0.00
27/05/2013	R208 On 08-May-14	6.31	Put	Bond Future	3074	3	3074	3	0.00
27/05/2013	R208 On 08-May-14	6.29	Put	Bond Future	3132	3	3132	3	0.00
27/05/2013	R208 On 08-May-14	6.30	Put	Bond Future	3103	3	3103	3	0.00
27/05/2013	R209 On 01-August-13			Bond Future	8.03	83.8467	8.0317	83.8467	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
27/05/2013	R209 On 01-August-13	79.36	Call	Bond Future	73768	74	73768	74	0.00
27/05/2013	R209 On 01-August-13	8.00	Call	Bond Future	2078	2	2078	2	0.00
27/05/2013	R209 On 01-August-13	8.00	Put	Bond Future	2360	2	2360	2	2,000.00
27/05/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
27/05/2013	R209 On 07-November-13			Bond Future	8.10	81.8859	8.0995	81.8859	0.00
27/05/2013	R209 On 07-November-13	8.65	Call	Bond Future	6309	6	6309	6	0.00
27/05/2013	R209 On 07-November-13	8.79	Call	Bond Future	7099	7	7099	7	0.00
27/05/2013	R209 On 07-November-13	8.80	Call	Bond Future	7157	7	7157	7	0.00
27/05/2013	R209 On 07-November-13	8.81	Call	Bond Future	7214	7	7214	7	0.00
27/05/2013	R209 On 07-November-13	9.50	Call	Bond Future	11386	12	11386	12	0.00
27/05/2013	R209 On 07-November-13	9.50	Put	Bond Future	431	0	431	0	980.00
27/05/2013	R209 On 07-November-13	8.81	Put	Bond Future	1348	1	1348	1	0.00
27/05/2013	R209 On 07-November-13	8.80	Put	Bond Future	1368	1	1368	1	0.00
27/05/2013	R209 On 07-November-13	8.79	Put	Bond Future	1389	1	1389	1	0.00
27/05/2013	R209 On 07-November-13	8.65	Put	Bond Future	1705	2	1705	2	3,200.00
27/05/2013	R209 On 06-February-14			Bond Future	8.16	82.9885	8.1615	82.9885	0.00
27/05/2013	R209 On 06-February-14	8.56	Call	Bond Future	6499	7	6499	7	0.00
27/05/2013	R209 On 06-February-14	8.55	Call	Bond Future	6449	7	6449	7	0.00
27/05/2013	R209 On 06-February-14	8.54	Call	Bond Future	6401	7	6401	7	0.00
27/05/2013	R209 On 06-February-14	8.54	Put	Bond Future	3231	3	3231	3	0.00
27/05/2013	R209 On 06-February-14	8.55	Put	Bond Future	3199	3	3199	3	0.00
27/05/2013	R209 On 06-February-14	8.56	Put	Bond Future	3167	3	3167	3	0.00
27/05/2013	R209 On 08-May-14			Bond Future	8.22	80.9674	8.2243	80.9674	0.00
27/05/2013	R209 On 08-May-14	7.86	Call	Bond Future	4079	4	4079	4	0.00
27/05/2013	R209 On 08-May-14	7.84	Call	Bond Future	4009	4	4009	4	0.00
27/05/2013	R209 On 08-May-14	7.85	Call	Bond Future	4044	4	4044	4	0.00
27/05/2013	R209 On 08-May-14	7.85	Put	Bond Future	7333	7	7333	7	0.00
27/05/2013	R209 On 08-May-14	7.84	Put	Bond Future	7389	7	7389	7	0.00
27/05/2013	R209 On 08-May-14	7.86	Put	Bond Future	7278	7	7278	7	0.00
27/05/2013	R210 On 01-August-13			Bond Future	174.38	174.3380	174.3769	174.3380	1,237.00
27/05/2013	R210 On 01-August-13	172.99	Call	Bond Future	1387	1	1387	1	0.00
27/05/2013	R210 On 01-August-13	173.01	Call	Bond Future	1367	1	1367	1	0.00
27/05/2013	R210 On 01-August-13	173.00	Call	Bond Future	1377	1	1377	1	0.00
27/05/2013	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
27/05/2013	R210 On 01-August-13	173.01	Put	Bond Future	0	0	0	0	0.00
27/05/2013	R210 On 01-August-13	172.99	Put	Bond Future	0	0	0	0	0.00
27/05/2013	R211 On 01-August-13			Bond Future	130.56	130.5357	130.5585	130.5357	522.00
27/05/2013	R211 On 01-August-13	129.99	Call	Bond Future	568	1	568	1	0.00
27/05/2013	R211 On 01-August-13	130.00	Call	Bond Future	558	1	558	1	0.00
27/05/2013	R211 On 01-August-13	130.01	Call	Bond Future	548	1	548	1	0.00
27/05/2013	R211 On 01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
27/05/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
27/05/2013	R211 On 01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
27/05/2013	R212 On 01-August-13			Bond Future	139.04	139.5635	139.0430	139.5635	21,791.00
27/05/2013	R212 On 01-August-13	137.99	Call	Bond Future	1053	2	1053	2	0.00
27/05/2013	R212 On 01-August-13	138.01	Call	Bond Future	1033	2	1033	2	0.00
27/05/2013	R212 On 01-August-13	138.00	Call	Bond Future	1043	2	1043	2	0.00
27/05/2013	R212 On 01-August-13	138.00	Put	Bond Future	0	0	0	0	0.00
27/05/2013	R212 On 01-August-13	138.01	Put	Bond Future	0	0	0	0	0.00
27/05/2013	R212 On 01-August-13	137.99	Put	Bond Future	0	0	0	0	0.00
27/05/2013	R213 On 01-August-13			Bond Future	7.77	95.9563	7.7668	95.9563	6,830.00
27/05/2013	R213 On 01-August-13	91.25	Call	Bond Future	85117	85	85117	85	0.00
27/05/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
27/05/2013	R213 On 07-November-13			Bond Future	7.84	93.7740	7.8363	93.7740	0.00
27/05/2013	R213 On 07-November-13	8.59	Call	Bond Future	7652	8	7652	8	0.00
27/05/2013	R213 On 07-November-13	8.60	Call	Bond Future	7712	8	7712	8	0.00
27/05/2013	R213 On 07-November-13	8.61	Call	Bond Future	7773	8	7773	8	0.00
27/05/2013	R213 On 07-November-13	8.61	Put	Bond Future	1271	1	1271	1	0.00
27/05/2013	R213 On 07-November-13	8.60	Put	Bond Future	1290	1	1290	1	0.00
27/05/2013	R213 On 07-November-13	8.59	Put	Bond Future	1310	1	1310	1	0.00
27/05/2013	R213 On 06-February-14			Bond Future	7.90	95.0365	7.9009	95.0365	0.00
27/05/2013	R213 On 06-February-14	8.31	Call	Bond Future	6624	7	6624	7	0.00
27/05/2013	R213 On 06-February-14	8.30	Call	Bond Future	6574	7	6574	7	0.00
27/05/2013	R213 On 06-February-14	8.29	Call	Bond Future	6523	7	6523	7	0.00
27/05/2013	R213 On 06-February-14	8.29	Put	Bond Future	3217	3	3217	3	0.00
27/05/2013	R213 On 06-February-14	8.30	Put	Bond Future	3185	3	3185	3	0.00
27/05/2013	R213 On 06-February-14	8.31	Put	Bond Future	3154	3	3154	3	0.00
27/05/2013	R213 On 08-May-14			Bond Future	7.96	92.7851	7.9634	92.7851	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
27/05/2013	R213 On 08-May-14	7.66	Call	Bond Future	4312	4	4312	4	0.00
27/05/2013	R213 On 08-May-14	7.64	Call	Bond Future	4240	4	4240	4	0.00
27/05/2013	R213 On 08-May-14	7.65	Call	Bond Future	4276	4	4276	4	0.00
27/05/2013	R213 On 08-May-14	7.65	Put	Bond Future	7027	7	7027	7	0.00
27/05/2013	R213 On 08-May-14	7.64	Put	Bond Future	7080	7	7080	7	0.00
27/05/2013	R213 On 08-May-14	7.66	Put	Bond Future	6973	7	6973	7	0.00
27/05/2013	R214 On 01-August-13			Bond Future	8.16	84.8696	8.1615	84.8696	840.00
27/05/2013	R214 On 01-August-13	84.31	Call	Bond Future	74238	74	74238	74	0.00
27/05/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
27/05/2013	R214 On 07-November-13			Bond Future	8.23	82.7835	8.2302	82.7835	0.00
27/05/2013	R214 On 07-November-13	7.81	Call	Bond Future	2307	2	2307	2	0.00
27/05/2013	R214 On 07-November-13	7.80	Call	Bond Future	2275	2	2275	2	0.00
27/05/2013	R214 On 07-November-13	7.79	Call	Bond Future	2242	2	2242	2	0.00
27/05/2013	R214 On 07-November-13	7.79	Put	Bond Future	6437	6	6437	6	0.00
27/05/2013	R214 On 07-November-13	7.80	Put	Bond Future	6370	6	6370	6	0.00
27/05/2013	R214 On 07-November-13	7.81	Put	Bond Future	6304	6	6304	6	0.00
27/05/2013	R248 On 01-August-13			Bond Future	8.25	109.7192	8.2481	109.7192	603.00
27/05/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
27/05/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
27/05/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
27/05/2013	R248 On 01-August-13	7.86	Put	Bond Future	4822	5	4822	5	0.00
27/05/2013	R248 On 01-August-13	7.85	Put	Bond Future	4952	5	4952	5	0.00
27/05/2013	R248 On 01-August-13	7.84	Put	Bond Future	5081	5	5081	5	0.00
27/05/2013	R248 On 07-November-13			Bond Future	8.32	106.8469	8.3190	106.8469	0.00
27/05/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
27/05/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
27/05/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
27/05/2013	R248 On 07-November-13	7.86	Put	Bond Future	5655	5	5655	5	0.00
27/05/2013	R248 On 07-November-13	7.85	Put	Bond Future	5784	6	5784	6	0.00
27/05/2013	R248 On 07-November-13	7.84	Put	Bond Future	5913	6	5913	6	0.00