



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
28/05/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	2025 On 01-August-13			Bond Future	119.52	119.3691	119.5207	119.3691	0.00
28/05/2013	2025 On 01-August-13	117.99	Call	Bond Future	1531	1	1531	1	0.00
28/05/2013	2025 On 01-August-13	118.00	Call	Bond Future	1521	1	1521	1	0.00
28/05/2013	2025 On 01-August-13	118.01	Call	Bond Future	1511	1	1511	1	0.00
28/05/2013	2025 On 01-August-13	118.01	Put	Bond Future	0	0	0	0	0.00
28/05/2013	2025 On 01-August-13	118.00	Put	Bond Future	0	0	0	0	0.00
28/05/2013	2025 On 01-August-13	117.99	Put	Bond Future	0	0	0	0	0.00
28/05/2013	2038 On 01-August-13			Bond Future	114.25	114.2196	114.2474	114.2196	9.00

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28/05/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
28/05/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
28/05/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
28/05/2013	2038 On 01-August-13	115.00	Put	Bond Future	753	1	753	1	0.00
28/05/2013	2038 On 01-August-13	115.01	Put	Bond Future	763	1	763	1	0.00
28/05/2013	2038 On 01-August-13	114.99	Put	Bond Future	743	1	743	1	0.00
28/05/2013	2050 On 01-August-13			Bond Future	121.67	121.6413	121.6713	121.6413	122.00
28/05/2013	2050 On 01-August-13	118.99	Call	Bond Future	2681	3	2681	3	0.00
28/05/2013	2050 On 01-August-13	119.00	Call	Bond Future	2671	3	2671	3	0.00
28/05/2013	2050 On 01-August-13	119.01	Call	Bond Future	2661	3	2661	3	0.00
28/05/2013	2050 On 01-August-13	119.01	Put	Bond Future	0	0	0	0	0.00
28/05/2013	2050 On 01-August-13	119.00	Put	Bond Future	0	0	0	0	0.00
28/05/2013	2050 On 01-August-13	118.99	Put	Bond Future	0	0	0	0	0.00
28/05/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	AL37 On 01-August-13			Index Future	420.17	421.9150	420.1710	421.9150	75.00
28/05/2013	AL37 On 07-November-13			Index Future	426.10	427.8700	426.1020	427.8700	0.00
28/05/2013	AL7T On 01-August-13			Index Future	505.07	509.5770	505.0720	509.5770	1.00
28/05/2013	AL7T On 07-November-13			Index Future	512.20	516.7700	512.2010	516.7700	0.00
28/05/2013	ALBI On 01-August-13			Index Future	449.95	453.3110	449.9540	453.3110	736.00
28/05/2013	ALBI On 07-November-13			Index Future	456.31	459.7090	456.3050	459.7090	85.00
28/05/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	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
28/05/2013	C202	On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	C206	On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/05/2013	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2013	EL28	On 01-August-13			Bond Future	116.40	116.3673	116.3955	116.3673	0.00
28/05/2013	EL28	On 01-August-13	115.01	Call	Bond Future	1385	1	1385	1	0.00
28/05/2013	EL28	On 01-August-13	115.00	Call	Bond Future	1395	1	1395	1	0.00
28/05/2013	EL28	On 01-August-13	114.99	Call	Bond Future	1405	1	1405	1	0.00
28/05/2013	EL28	On 01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
28/05/2013	EL28	On 01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
28/05/2013	EL28	On 01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
28/05/2013	ES33	On 01-August-13			Bond Future	8.74	92.3766	8.7442	92.3766	292.00
28/05/2013	ES33	On 01-August-13	9.00	Call	Bond Future	2146	3	2146	3	0.00
28/05/2013	ES33	On 01-August-13	91.02	Call	Bond Future	80187	81	80187	81	0.00
28/05/2013	ES33	On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
28/05/2013	ES33	On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
28/05/2013	ES33	On 07-November-13			Bond Future	8.84	89.8992	8.8407	89.8992	0.00
28/05/2013	ES33	On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
28/05/2013	ES33	On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
28/05/2013	ES33	On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
28/05/2013	ES33	On 07-November-13	8.51	Put	Bond Future	2843	2	2843	2	0.00
28/05/2013	ES33	On 07-November-13	8.50	Put	Bond Future	2931	2	2931	2	0.00

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28/05/2013	ES33 On 07-November-13	8.49	Put	Bond Future	3020	2	3020	2	0.00
28/05/2013	GOVI On 01-August-13			GOVI	449.31	452.5460	449.3140	452.5460	370.00
28/05/2013	GOVI On 01-August-13	445.99	Call	GOVI	33240	7	33240	7	0.00
28/05/2013	GOVI On 01-August-13	446.01	Call	GOVI	33040	7	33040	7	0.00
28/05/2013	GOVI On 01-August-13	446.00	Call	GOVI	33140	7	33140	7	0.00
28/05/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
28/05/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
28/05/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
28/05/2013	GOVI On 07-November-13			GOVI	455.66	458.9330	455.6560	458.9330	0.00
28/05/2013	GOVI On 07-November-13	445.99	Call	GOVI	96660	13	96660	13	0.00
28/05/2013	GOVI On 07-November-13	446.01	Call	GOVI	96460	13	96460	13	0.00
28/05/2013	GOVI On 07-November-13	446.00	Call	GOVI	96560	13	96560	13	0.00
28/05/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
28/05/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
28/05/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
28/05/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/05/2013	IGOV On 01-August-13			Index Future	210.48	210.8050	210.4830	210.8050	1,045.00
28/05/2013	IGOV On 07-November-13			Index Future	213.48	213.8080	213.4820	213.8080	7.00
28/05/2013	ILBI On 01-August-13			Index Future	571.17	572.6300	571.1710	572.6300	186.00
28/05/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
28/05/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/05/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
28/05/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/05/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/05/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/05/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	750.00
28/05/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.08	94.9300	5.0800	94.9300	0.00
28/05/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.03	94.9700	5.0300	94.9700	0.00
28/05/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.00	94.9900	5.0000	94.9900	2,200.00
28/05/2013	JBAF On 16-October-13			Jibar Tradeable Future	4.97	95.0000	4.9700	95.0000	1,000.00
28/05/2013	JBAF On 20-November-13			Jibar Tradeable Future	4.96	95.0100	4.9600	95.0100	0.00
28/05/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.96	95.0100	4.9600	95.0100	1,500.00
28/05/2013	JBAF On 19-March-14			Jibar Tradeable Future	4.99	94.9800	4.9900	94.9800	0.00
28/05/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.08	94.9000	5.0800	94.9000	1,000.00

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28/05/2013	JBAF On	17-September-14			Jibar Tradeable Future	5.20	94.7900	5.2000	94.7900	0.00
28/05/2013	JBAF On	17-December-14			Jibar Tradeable Future	5.33	94.6500	5.3300	94.6500	0.00
28/05/2013	JBAF On	18-March-15			Jibar Tradeable Future	5.47	94.5100	5.4700	94.5100	0.00
28/05/2013	R023 On	01-August-13			Bond Future	6.76	111.5523	6.7592	111.5523	9,414.00
28/05/2013	R023 On	01-August-13	7.29	Call	Bond Future	3770	5	3770	5	0.00
28/05/2013	R023 On	01-August-13	7.31	Call	Bond Future	3908	5	3908	5	0.00
28/05/2013	R023 On	01-August-13	7.30	Call	Bond Future	3839	5	3839	5	0.00
28/05/2013	R023 On	01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
28/05/2013	R023 On	01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
28/05/2013	R023 On	01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
28/05/2013	R023 On	07-November-13			Bond Future	6.82	109.2112	6.8192	109.2112	0.00
28/05/2013	R023 On	07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
28/05/2013	R023 On	07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
28/05/2013	R023 On	07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
28/05/2013	R023 On	07-November-13	6.50	Put	Bond Future	2290	1	2290	1	0.00
28/05/2013	R023 On	07-November-13	6.51	Put	Bond Future	2217	1	2217	1	0.00
28/05/2013	R023 On	07-November-13	6.49	Put	Bond Future	2362	1	2362	1	0.00
28/05/2013	R157 On	01-August-13			Bond Future	5.25	121.6087	5.2547	121.6087	7,776.00
28/05/2013	R157 On	01-August-13	116.11	Call	Bond Future	92069	92	92069	92	0.00
28/05/2013	R157 On	01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
28/05/2013	R157 On	07-November-13			Bond Future	5.25	116.5190	5.2502	116.5190	0.00
28/05/2013	R157 On	07-November-13	5.59	Call	Bond Future	826	1	826	1	0.00
28/05/2013	R157 On	07-November-13	5.61	Call	Bond Future	854	1	854	1	0.00
28/05/2013	R157 On	07-November-13	5.60	Call	Bond Future	840	1	840	1	0.00
28/05/2013	R157 On	07-November-13	5.60	Put	Bond Future	179	0	179	0	0.00
28/05/2013	R157 On	07-November-13	5.61	Put	Bond Future	174	0	174	0	0.00
28/05/2013	R157 On	07-November-13	5.59	Put	Bond Future	184	0	184	0	0.00
28/05/2013	R157 On	06-February-14			Bond Future	5.23	118.0879	5.2252	118.0879	0.00
28/05/2013	R157 On	06-February-14	5.66	Call	Bond Future	935	1	935	1	0.00
28/05/2013	R157 On	06-February-14	5.64	Call	Bond Future	912	1	912	1	0.00
28/05/2013	R157 On	06-February-14	5.65	Call	Bond Future	923	1	923	1	0.00
28/05/2013	R157 On	06-February-14	5.65	Put	Bond Future	232	0	232	0	0.00
28/05/2013	R157 On	06-February-14	5.64	Put	Bond Future	237	0	237	0	0.00
28/05/2013	R157 On	06-February-14	5.66	Put	Bond Future	228	0	228	0	0.00

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28/05/2013	R157 On 08-May-14			Bond Future	5.17	112.8780	5.1733	112.8780	0.00
28/05/2013	R157 On 08-May-14	5.21	Call	Bond Future	527	1	527	1	0.00
28/05/2013	R157 On 08-May-14	5.20	Call	Bond Future	520	1	520	1	0.00
28/05/2013	R157 On 08-May-14	5.19	Call	Bond Future	512	1	512	1	0.00
28/05/2013	R157 On 08-May-14	5.19	Put	Bond Future	489	0	489	0	0.00
28/05/2013	R157 On 08-May-14	5.20	Put	Bond Future	483	0	483	0	0.00
28/05/2013	R157 On 08-May-14	5.21	Put	Bond Future	477	0	477	0	0.00
28/05/2013	R186 On 01-August-13			Bond Future	7.22	130.3761	7.2201	130.3761	54,996.00
28/05/2013	R186 On 01-August-13	7.25	Call	Bond Future	2587	3	2587	3	4,315.00
28/05/2013	R186 On 01-August-13	128.26	Call	Bond Future	119864	121	119864	121	0.00
28/05/2013	R186 On 01-August-13	7.00	Call	Bond Future	1466	2	1466	2	1,000.00
28/05/2013	R186 On 01-August-13	7.20	Call	Bond Future	2332	3	2332	3	0.00
28/05/2013	R186 On 01-August-13	6.50	Call	Bond Future	319	0	319	0	500.00
28/05/2013	R186 On 01-August-13	6.75	Call	Bond Future	736	1	736	1	2,500.00
28/05/2013	R186 On 01-August-13	6.80	Call	Bond Future	854	1	854	1	0.00
28/05/2013	R186 On 01-August-13	6.80	Put	Bond Future	5185	4	5185	4	100.00
28/05/2013	R186 On 01-August-13	6.75	Put	Bond Future	5596	5	5596	5	0.00
28/05/2013	R186 On 01-August-13	6.50	Put	Bond Future	7867	7	7867	7	0.00
28/05/2013	R186 On 01-August-13	7.20	Put	Bond Future	2535	2	2535	2	2,957.00
28/05/2013	R186 On 01-August-13	7.00	Put	Bond Future	3711	3	3711	3	4,100.00
28/05/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
28/05/2013	R186 On 01-August-13	7.25	Put	Bond Future	2287	2	2287	2	0.00
28/05/2013	R186 On 07-November-13			Bond Future	7.29	132.2165	7.2862	132.2165	540.00
28/05/2013	R186 On 07-November-13	8.16	Call	Bond Future	9292	10	9292	10	0.00
28/05/2013	R186 On 07-November-13	8.75	Call	Bond Future	13705	15	13705	15	0.00
28/05/2013	R186 On 07-November-13	6.75	Call	Bond Future	1727	2	1727	2	1,000.00
28/05/2013	R186 On 07-November-13	8.14	Call	Bond Future	9147	10	9147	10	0.00
28/05/2013	R186 On 07-November-13	8.15	Call	Bond Future	9219	10	9219	10	0.00
28/05/2013	R186 On 07-November-13	6.50	Call	Bond Future	1092	1	1092	1	5,290.00
28/05/2013	R186 On 07-November-13	6.50	Put	Bond Future	9178	8	9178	8	0.00
28/05/2013	R186 On 07-November-13	8.15	Put	Bond Future	1087	1	1087	1	0.00
28/05/2013	R186 On 07-November-13	8.14	Put	Bond Future	1105	1	1105	1	0.00
28/05/2013	R186 On 07-November-13	6.75	Put	Bond Future	7167	6	7167	6	0.00
28/05/2013	R186 On 07-November-13	8.75	Put	Bond Future	348	0	348	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
28/05/2013	R186 On 07-November-13	8.16	Put	Bond Future	1070	1	1070	1	0.00
28/05/2013	R186 On 06-February-14			Bond Future	7.35	128.7062	7.3462	128.7062	0.00
28/05/2013	R186 On 06-February-14	7.76	Call	Bond Future	7175	8	7175	8	0.00
28/05/2013	R186 On 06-February-14	7.75	Call	Bond Future	7117	8	7117	8	0.00
28/05/2013	R186 On 06-February-14	7.74	Call	Bond Future	7059	8	7059	8	0.00
28/05/2013	R186 On 06-February-14	7.74	Put	Bond Future	3334	3	3334	3	0.00
28/05/2013	R186 On 06-February-14	7.75	Put	Bond Future	3299	3	3299	3	0.00
28/05/2013	R186 On 06-February-14	7.76	Put	Bond Future	3265	3	3265	3	0.00
28/05/2013	R186 On 08-May-14			Bond Future	7.41	130.4494	7.4087	130.4494	0.00
28/05/2013	R186 On 08-May-14	7.11	Call	Bond Future	4457	5	4457	5	0.00
28/05/2013	R186 On 08-May-14	7.09	Call	Bond Future	4377	5	4377	5	0.00
28/05/2013	R186 On 08-May-14	7.10	Call	Bond Future	4417	5	4417	5	0.00
28/05/2013	R186 On 08-May-14	7.10	Put	Bond Future	7385	7	7385	7	0.00
28/05/2013	R186 On 08-May-14	7.09	Put	Bond Future	7443	7	7443	7	0.00
28/05/2013	R186 On 08-May-14	7.11	Put	Bond Future	7327	7	7327	7	0.00
28/05/2013	R197 On 01-August-13			Bond Future	297.09	297.0303	297.0923	297.0303	2,633.00
28/05/2013	R197 On 01-August-13	294.99	Call	Bond Future	2102	2	2102	2	0.00
28/05/2013	R197 On 01-August-13	295.00	Call	Bond Future	2092	2	2092	2	0.00
28/05/2013	R197 On 01-August-13	295.01	Call	Bond Future	2082	2	2082	2	0.00
28/05/2013	R197 On 01-August-13	295.01	Put	Bond Future	0	0	0	0	0.00
28/05/2013	R197 On 01-August-13	295.00	Put	Bond Future	0	0	0	0	0.00
28/05/2013	R197 On 01-August-13	294.99	Put	Bond Future	0	0	0	0	0.00
28/05/2013	R201 On 01-August-13			Bond Future	5.12	105.9062	5.1173	105.9062	0.00
28/05/2013	R201 On 01-August-13	107.45	Call	Bond Future	68606	69	68606	69	0.00
28/05/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
28/05/2013	R201 On 07-November-13			Bond Future	5.07	107.4011	5.0696	107.4011	0.00
28/05/2013	R201 On 07-November-13	4.79	Call	Bond Future	94	0	94	0	0.00
28/05/2013	R201 On 07-November-13	4.80	Call	Bond Future	97	0	97	0	0.00
28/05/2013	R201 On 07-November-13	4.81	Call	Bond Future	100	0	100	0	0.00
28/05/2013	R201 On 07-November-13	4.81	Put	Bond Future	385	0	385	0	0.00
28/05/2013	R201 On 07-November-13	4.80	Put	Bond Future	393	0	393	0	0.00
28/05/2013	R201 On 07-November-13	4.79	Put	Bond Future	400	0	400	0	0.00
28/05/2013	R201 On 06-February-14			Bond Future	4.96	104.4385	4.9590	104.4385	0.00
28/05/2013	R201 On 06-February-14	5.26	Call	Bond Future	399	0	399	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
28/05/2013	R201 On 06-February-14	5.25	Call	Bond Future	393	0	393	0	0.00
28/05/2013	R201 On 06-February-14	5.24	Call	Bond Future	387	0	387	0	0.00
28/05/2013	R201 On 06-February-14	5.24	Put	Bond Future	148	0	148	0	0.00
28/05/2013	R201 On 06-February-14	5.25	Put	Bond Future	145	0	145	0	0.00
28/05/2013	R201 On 06-February-14	5.26	Put	Bond Future	143	0	143	0	0.00
28/05/2013	R201 On 08-May-14			Bond Future	4.75	105.8530	4.7482	105.8530	0.00
28/05/2013	R201 On 08-May-14	4.76	Call	Bond Future	225	0	225	0	0.00
28/05/2013	R201 On 08-May-14	4.74	Call	Bond Future	219	0	219	0	0.00
28/05/2013	R201 On 08-May-14	4.75	Call	Bond Future	222	0	222	0	0.00
28/05/2013	R201 On 08-May-14	4.75	Put	Bond Future	221	0	221	0	0.00
28/05/2013	R201 On 08-May-14	4.74	Put	Bond Future	224	0	224	0	0.00
28/05/2013	R201 On 08-May-14	4.76	Put	Bond Future	218	0	218	0	0.00
28/05/2013	R202 On 01-August-13			Bond Future	224.73	225.7301	224.7264	225.7301	44,020.00
28/05/2013	R202 On 01-August-13	222.99	Call	Bond Future	1736	3	1736	3	0.00
28/05/2013	R202 On 01-August-13	223.01	Call	Bond Future	1716	3	1716	3	0.00
28/05/2013	R202 On 01-August-13	223.00	Call	Bond Future	1726	3	1726	3	0.00
28/05/2013	R202 On 01-August-13	223.00	Put	Bond Future	0	0	0	0	0.00
28/05/2013	R202 On 01-August-13	223.01	Put	Bond Future	0	0	0	0	0.00
28/05/2013	R202 On 01-August-13	222.99	Put	Bond Future	0	0	0	0	0.00
28/05/2013	R203 On 01-August-13			Bond Future	5.79	112.4341	5.7914	112.4341	9,032.00
28/05/2013	R203 On 01-August-13	109.11	Call	Bond Future	98881	99	98881	99	0.00
28/05/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
28/05/2013	R203 On 07-November-13			Bond Future	5.83	109.8617	5.8331	109.8617	0.00
28/05/2013	R203 On 07-November-13	5.71	Call	Bond Future	760	1	760	1	15.00
28/05/2013	R203 On 07-November-13	5.99	Call	Bond Future	1279	1	1279	1	0.00
28/05/2013	R203 On 07-November-13	6.00	Call	Bond Future	1301	2	1301	2	0.00
28/05/2013	R203 On 07-November-13	6.01	Call	Bond Future	1322	2	1322	2	0.00
28/05/2013	R203 On 07-November-13	571.00	Call	Bond Future	107288	108	107288	108	0.00
28/05/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
28/05/2013	R203 On 07-November-13	6.01	Put	Bond Future	694	1	694	1	0.00
28/05/2013	R203 On 07-November-13	6.00	Put	Bond Future	707	1	707	1	0.00
28/05/2013	R203 On 07-November-13	5.99	Put	Bond Future	721	1	721	1	0.00
28/05/2013	R203 On 07-November-13	5.71	Put	Bond Future	1200	1	1200	1	0.00
28/05/2013	R203 On 06-February-14			Bond Future	5.87	111.3408	5.8690	111.3408	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
28/05/2013	R203 On 06-February-14	6.16	Call	Bond Future	1780	2	1780	2	0.00
28/05/2013	R203 On 06-February-14	5.95	Call	Bond Future	1365	2	1365	2	16.00
28/05/2013	R203 On 06-February-14	6.14	Call	Bond Future	1738	2	1738	2	0.00
28/05/2013	R203 On 06-February-14	6.15	Call	Bond Future	1759	2	1759	2	0.00
28/05/2013	R203 On 06-February-14	6.15	Put	Bond Future	825	1	825	1	0.00
28/05/2013	R203 On 06-February-14	6.14	Put	Bond Future	837	1	837	1	0.00
28/05/2013	R203 On 06-February-14	5.95	Put	Bond Future	1094	1	1094	1	0.00
28/05/2013	R203 On 06-February-14	6.16	Put	Bond Future	813	1	813	1	0.00
28/05/2013	R203 On 08-May-14			Bond Future	5.90	108.6875	5.9019	108.6875	0.00
28/05/2013	R203 On 08-May-14	5.76	Call	Bond Future	1129	1	1129	1	0.00
28/05/2013	R203 On 08-May-14	5.74	Call	Bond Future	1101	1	1101	1	0.00
28/05/2013	R203 On 08-May-14	5.75	Call	Bond Future	1115	1	1115	1	0.00
28/05/2013	R203 On 08-May-14	5.75	Put	Bond Future	1590	1	1590	1	0.00
28/05/2013	R203 On 08-May-14	5.74	Put	Bond Future	1607	1	1607	1	0.00
28/05/2013	R203 On 08-May-14	5.76	Put	Bond Future	1573	1	1573	1	0.00
28/05/2013	R204 On 01-August-13			Bond Future	5.99	110.5597	5.9855	110.5597	13,573.00
28/05/2013	R204 On 01-August-13	110.75	Call	Bond Future	101253	102	101253	102	0.00
28/05/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
28/05/2013	R204 On 07-November-13			Bond Future	6.03	112.1203	6.0289	112.1203	0.00
28/05/2013	R204 On 07-November-13	6.29	Call	Bond Future	2030	2	2030	2	0.00
28/05/2013	R204 On 07-November-13	6.30	Call	Bond Future	2059	2	2059	2	0.00
28/05/2013	R204 On 07-November-13	7.00	Call	Bond Future	4503	5	4503	5	0.00
28/05/2013	R204 On 07-November-13	6.31	Call	Bond Future	2089	2	2089	2	0.00
28/05/2013	R204 On 07-November-13	6.31	Put	Bond Future	815	1	815	1	0.00
28/05/2013	R204 On 07-November-13	7.00	Put	Bond Future	180	0	180	0	1,270.00
28/05/2013	R204 On 07-November-13	6.30	Put	Bond Future	831	1	831	1	0.00
28/05/2013	R204 On 07-November-13	6.29	Put	Bond Future	846	1	846	1	0.00
28/05/2013	R204 On 06-February-14			Bond Future	6.07	109.5990	6.0657	109.5990	0.00
28/05/2013	R204 On 06-February-14	6.40	Call	Bond Future	2529	3	2529	3	0.00
28/05/2013	R204 On 06-February-14	6.41	Call	Bond Future	2557	3	2557	3	0.00
28/05/2013	R204 On 06-February-14	6.39	Call	Bond Future	2502	3	2502	3	0.00
28/05/2013	R204 On 06-February-14	6.39	Put	Bond Future	1100	1	1100	1	0.00
28/05/2013	R204 On 06-February-14	6.41	Put	Bond Future	1070	1	1070	1	0.00
28/05/2013	R204 On 06-February-14	6.40	Put	Bond Future	1085	1	1085	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
28/05/2013	R204 On 08-May-14			Bond Future	6.11	111.0834	6.1053	111.0834	0.00
28/05/2013	R204 On 08-May-14	6.05	Call	Bond Future	1801	2	1801	2	0.00
28/05/2013	R204 On 08-May-14	6.06	Call	Bond Future	1822	2	1822	2	0.00
28/05/2013	R204 On 08-May-14	6.04	Call	Bond Future	1780	2	1780	2	0.00
28/05/2013	R204 On 08-May-14	6.04	Put	Bond Future	2051	2	2051	2	0.00
28/05/2013	R204 On 08-May-14	6.06	Put	Bond Future	2010	2	2010	2	0.00
28/05/2013	R204 On 08-May-14	6.05	Put	Bond Future	2030	2	2030	2	0.00
28/05/2013	R206 On 01-August-13			Bond Future	5.08	101.4563	5.0795	101.4563	0.00
28/05/2013	R206 On 01-August-13	103.94	Call	Bond Future	30464	30	30464	30	0.00
28/05/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
28/05/2013	R206 On 07-November-13			Bond Future	4.74	102.8884	4.7403	102.8884	0.00
28/05/2013	R206 On 07-November-13	4.29	Call	Bond Future	19	0	19	0	0.00
28/05/2013	R206 On 07-November-13	4.30	Call	Bond Future	20	0	20	0	0.00
28/05/2013	R206 On 07-November-13	4.31	Call	Bond Future	20	0	20	0	0.00
28/05/2013	R206 On 07-November-13	4.31	Put	Bond Future	97	0	97	0	0.00
28/05/2013	R206 On 07-November-13	4.30	Put	Bond Future	99	0	99	0	0.00
28/05/2013	R206 On 07-November-13	4.29	Put	Bond Future	100	0	100	0	0.00
28/05/2013	R207 On 01-August-13			Bond Future	6.29	106.0736	6.2876	106.0736	7,651.00
28/05/2013	R207 On 01-August-13	106.18	Call	Bond Future	97889	99	97889	99	0.00
28/05/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
28/05/2013	R207 On 07-November-13			Bond Future	6.34	107.5709	6.3386	107.5709	0.00
28/05/2013	R207 On 07-November-13	6.69	Call	Bond Future	2727	3	2727	3	0.00
28/05/2013	R207 On 07-November-13	6.71	Call	Bond Future	2796	3	2796	3	0.00
28/05/2013	R207 On 07-November-13	6.70	Call	Bond Future	2762	3	2762	3	0.00
28/05/2013	R207 On 07-November-13	6.70	Put	Bond Future	908	1	908	1	0.00
28/05/2013	R207 On 07-November-13	6.71	Put	Bond Future	892	1	892	1	0.00
28/05/2013	R207 On 07-November-13	6.69	Put	Bond Future	924	1	924	1	0.00
28/05/2013	R207 On 06-February-14			Bond Future	6.38	105.3796	6.3844	105.3796	0.00
28/05/2013	R207 On 06-February-14	6.66	Call	Bond Future	2841	3	2841	3	0.00
28/05/2013	R207 On 06-February-14	6.64	Call	Bond Future	2780	3	2780	3	0.00
28/05/2013	R207 On 06-February-14	6.65	Call	Bond Future	2811	3	2811	3	0.00
28/05/2013	R207 On 06-February-14	6.65	Put	Bond Future	1494	1	1494	1	0.00
28/05/2013	R207 On 06-February-14	6.64	Put	Bond Future	1513	1	1513	1	0.00
28/05/2013	R207 On 06-February-14	6.66	Put	Bond Future	1475	1	1475	1	0.00

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28/05/2013	R207 On 08-May-14			Bond Future	6.44	106.8069	6.4362	106.8069	0.00
28/05/2013	R207 On 08-May-14	6.21	Call	Bond Future	1854	2	1854	2	0.00
28/05/2013	R207 On 08-May-14	6.19	Call	Bond Future	1812	2	1812	2	0.00
28/05/2013	R207 On 08-May-14	6.20	Call	Bond Future	1833	2	1833	2	0.00
28/05/2013	R207 On 08-May-14	6.20	Put	Bond Future	2975	3	2975	3	0.00
28/05/2013	R207 On 08-May-14	6.19	Put	Bond Future	3003	3	3003	3	0.00
28/05/2013	R207 On 08-May-14	6.21	Put	Bond Future	2947	3	2947	3	0.00
28/05/2013	R208 On 01-August-13			Bond Future	6.42	105.1282	6.4153	105.1282	9,943.00
28/05/2013	R208 On 01-August-13	101.40	Call	Bond Future	95304	96	95304	96	0.00
28/05/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
28/05/2013	R208 On 07-November-13			Bond Future	6.47	103.2163	6.4675	103.2163	0.00
28/05/2013	R208 On 07-November-13	6.79	Call	Bond Future	3006	4	3006	4	0.00
28/05/2013	R208 On 07-November-13	6.80	Call	Bond Future	3043	4	3043	4	0.00
28/05/2013	R208 On 07-November-13	7.50	Call	Bond Future	6103	7	6103	7	0.00
28/05/2013	R208 On 07-November-13	6.81	Call	Bond Future	3082	4	3082	4	0.00
28/05/2013	R208 On 07-November-13	6.81	Put	Bond Future	1100	1	1100	1	0.00
28/05/2013	R208 On 07-November-13	7.50	Put	Bond Future	271	0	271	0	1,520.00
28/05/2013	R208 On 07-November-13	6.80	Put	Bond Future	1119	1	1119	1	0.00
28/05/2013	R208 On 07-November-13	6.79	Put	Bond Future	1138	1	1138	1	0.00
28/05/2013	R208 On 06-February-14			Bond Future	6.51	104.6059	6.5139	104.6059	0.00
28/05/2013	R208 On 06-February-14	6.75	Call	Bond Future	3149	4	3149	4	0.00
28/05/2013	R208 On 06-February-14	6.76	Call	Bond Future	3183	4	3183	4	0.00
28/05/2013	R208 On 06-February-14	6.74	Call	Bond Future	3116	4	3116	4	0.00
28/05/2013	R208 On 06-February-14	6.74	Put	Bond Future	1842	2	1842	2	0.00
28/05/2013	R208 On 06-February-14	6.76	Put	Bond Future	1797	2	1797	2	0.00
28/05/2013	R208 On 06-February-14	6.75	Put	Bond Future	1819	2	1819	2	0.00
28/05/2013	R208 On 08-May-14			Bond Future	6.56	102.6261	6.5616	102.6261	0.00
28/05/2013	R208 On 08-May-14	6.30	Call	Bond Future	2091	2	2091	2	0.00
28/05/2013	R208 On 08-May-14	6.29	Call	Bond Future	2067	2	2067	2	0.00
28/05/2013	R208 On 08-May-14	6.31	Call	Bond Future	2115	2	2115	2	0.00
28/05/2013	R208 On 08-May-14	6.31	Put	Bond Future	3511	3	3511	3	0.00
28/05/2013	R208 On 08-May-14	6.29	Put	Bond Future	3575	3	3575	3	0.00
28/05/2013	R208 On 08-May-14	6.30	Put	Bond Future	3543	3	3543	3	0.00
28/05/2013	R209 On 01-August-13			Bond Future	8.16	83.7170	8.1635	83.7170	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
28/05/2013	R209 On 01-August-13	79.36	Call	Bond Future	72611	74	72611	74	0.00
28/05/2013	R209 On 01-August-13	8.00	Call	Bond Future	1539	2	1539	2	0.00
28/05/2013	R209 On 01-August-13	8.00	Put	Bond Future	2979	2	2979	2	2,000.00
28/05/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
28/05/2013	R209 On 07-November-13			Bond Future	8.24	81.7543	8.2352	81.7543	0.00
28/05/2013	R209 On 07-November-13	8.65	Call	Bond Future	5484	6	5484	6	0.00
28/05/2013	R209 On 07-November-13	8.79	Call	Bond Future	6224	7	6224	7	0.00
28/05/2013	R209 On 07-November-13	8.80	Call	Bond Future	6278	7	6278	7	0.00
28/05/2013	R209 On 07-November-13	8.81	Call	Bond Future	6333	7	6333	7	0.00
28/05/2013	R209 On 07-November-13	9.50	Call	Bond Future	10330	11	10330	11	0.00
28/05/2013	R209 On 07-November-13	9.50	Put	Bond Future	549	0	549	0	980.00
28/05/2013	R209 On 07-November-13	8.81	Put	Bond Future	1640	1	1640	1	0.00
28/05/2013	R209 On 07-November-13	8.80	Put	Bond Future	1663	1	1663	1	0.00
28/05/2013	R209 On 07-November-13	8.79	Put	Bond Future	1687	1	1687	1	0.00
28/05/2013	R209 On 07-November-13	8.65	Put	Bond Future	2053	2	2053	2	4,700.00
28/05/2013	R209 On 06-February-14			Bond Future	8.30	82.8551	8.3009	82.8551	0.00
28/05/2013	R209 On 06-February-14	8.56	Call	Bond Future	5751	6	5751	6	0.00
28/05/2013	R209 On 06-February-14	8.55	Call	Bond Future	5705	6	5705	6	0.00
28/05/2013	R209 On 06-February-14	8.54	Call	Bond Future	5660	6	5660	6	0.00
28/05/2013	R209 On 06-February-14	8.54	Put	Bond Future	3680	3	3680	3	0.00
28/05/2013	R209 On 06-February-14	8.55	Put	Bond Future	3645	3	3645	3	0.00
28/05/2013	R209 On 06-February-14	8.56	Put	Bond Future	3610	3	3610	3	0.00
28/05/2013	R209 On 08-May-14			Bond Future	8.37	80.8322	8.3674	80.8322	0.00
28/05/2013	R209 On 08-May-14	7.86	Call	Bond Future	3560	4	3560	4	0.00
28/05/2013	R209 On 08-May-14	7.84	Call	Bond Future	3496	4	3496	4	0.00
28/05/2013	R209 On 08-May-14	7.85	Call	Bond Future	3528	4	3528	4	0.00
28/05/2013	R209 On 08-May-14	7.85	Put	Bond Future	8023	7	8023	7	0.00
28/05/2013	R209 On 08-May-14	7.84	Put	Bond Future	8081	7	8081	7	0.00
28/05/2013	R209 On 08-May-14	7.86	Put	Bond Future	7964	7	7964	7	0.00
28/05/2013	R210 On 01-August-13			Bond Future	174.09	174.3769	174.0880	174.3769	1,237.00
28/05/2013	R210 On 01-August-13	172.99	Call	Bond Future	1098	1	1098	1	0.00
28/05/2013	R210 On 01-August-13	173.01	Call	Bond Future	1078	1	1078	1	0.00
28/05/2013	R210 On 01-August-13	173.00	Call	Bond Future	1088	1	1088	1	0.00
28/05/2013	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
28/05/2013	R210 On 01-August-13	173.01	Put	Bond Future	0	0	0	0	0.00
28/05/2013	R210 On 01-August-13	172.99	Put	Bond Future	0	0	0	0	0.00
28/05/2013	R211 On 01-August-13			Bond Future	130.58	130.5585	130.5813	130.5585	522.00
28/05/2013	R211 On 01-August-13	129.99	Call	Bond Future	591	1	591	1	0.00
28/05/2013	R211 On 01-August-13	130.00	Call	Bond Future	581	1	581	1	0.00
28/05/2013	R211 On 01-August-13	130.01	Call	Bond Future	571	1	571	1	0.00
28/05/2013	R211 On 01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
28/05/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
28/05/2013	R211 On 01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
28/05/2013	R212 On 01-August-13			Bond Future	138.74	139.0430	138.7436	139.0430	21,791.00
28/05/2013	R212 On 01-August-13	137.99	Call	Bond Future	754	1	754	1	0.00
28/05/2013	R212 On 01-August-13	138.01	Call	Bond Future	734	1	734	1	0.00
28/05/2013	R212 On 01-August-13	138.00	Call	Bond Future	744	1	744	1	0.00
28/05/2013	R212 On 01-August-13	138.00	Put	Bond Future	0	0	0	0	0.00
28/05/2013	R212 On 01-August-13	138.01	Put	Bond Future	0	0	0	0	0.00
28/05/2013	R212 On 01-August-13	137.99	Put	Bond Future	0	0	0	0	0.00
28/05/2013	R213 On 01-August-13			Bond Future	7.89	95.7323	7.8937	95.7323	6,830.00
28/05/2013	R213 On 01-August-13	91.25	Call	Bond Future	83985	85	83985	85	0.00
28/05/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
28/05/2013	R213 On 07-November-13			Bond Future	7.97	93.5469	7.9671	93.5469	0.00
28/05/2013	R213 On 07-November-13	8.59	Call	Bond Future	6778	8	6778	8	0.00
28/05/2013	R213 On 07-November-13	8.60	Call	Bond Future	6835	8	6835	8	0.00
28/05/2013	R213 On 07-November-13	8.61	Call	Bond Future	6892	8	6892	8	0.00
28/05/2013	R213 On 07-November-13	8.61	Put	Bond Future	1539	1	1539	1	0.00
28/05/2013	R213 On 07-November-13	8.60	Put	Bond Future	1561	1	1561	1	0.00
28/05/2013	R213 On 07-November-13	8.59	Put	Bond Future	1584	1	1584	1	0.00
28/05/2013	R213 On 06-February-14			Bond Future	8.04	94.8062	8.0355	94.8062	0.00
28/05/2013	R213 On 06-February-14	8.31	Call	Bond Future	5892	7	5892	7	0.00
28/05/2013	R213 On 06-February-14	8.30	Call	Bond Future	5845	7	5845	7	0.00
28/05/2013	R213 On 06-February-14	8.29	Call	Bond Future	5797	7	5797	7	0.00
28/05/2013	R213 On 06-February-14	8.29	Put	Bond Future	3655	3	3655	3	0.00
28/05/2013	R213 On 06-February-14	8.30	Put	Bond Future	3620	3	3620	3	0.00
28/05/2013	R213 On 06-February-14	8.31	Put	Bond Future	3585	3	3585	3	0.00
28/05/2013	R213 On 08-May-14			Bond Future	8.10	92.5517	8.1019	92.5517	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
28/05/2013	R213 On 08-May-14	7.66	Call	Bond Future	3790	4	3790	4	0.00
28/05/2013	R213 On 08-May-14	7.64	Call	Bond Future	3723	4	3723	4	0.00
28/05/2013	R213 On 08-May-14	7.65	Call	Bond Future	3757	4	3757	4	0.00
28/05/2013	R213 On 08-May-14	7.65	Put	Bond Future	7687	7	7687	7	0.00
28/05/2013	R213 On 08-May-14	7.64	Put	Bond Future	7743	7	7743	7	0.00
28/05/2013	R213 On 08-May-14	7.66	Put	Bond Future	7631	7	7631	7	0.00
28/05/2013	R214 On 01-August-13			Bond Future	8.30	84.6864	8.2985	84.6864	840.00
28/05/2013	R214 On 01-August-13	84.31	Call	Bond Future	72984	74	72984	74	0.00
28/05/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
28/05/2013	R214 On 07-November-13			Bond Future	8.37	82.5976	8.3712	82.5976	0.00
28/05/2013	R214 On 07-November-13	7.79	Call	Bond Future	1805	2	1805	2	0.00
28/05/2013	R214 On 07-November-13	7.81	Call	Bond Future	1861	2	1861	2	0.00
28/05/2013	R214 On 07-November-13	7.80	Call	Bond Future	1833	2	1833	2	0.00
28/05/2013	R214 On 07-November-13	7.80	Put	Bond Future	7200	6	7200	6	0.00
28/05/2013	R214 On 07-November-13	7.81	Put	Bond Future	7130	6	7130	6	0.00
28/05/2013	R214 On 07-November-13	7.79	Put	Bond Future	7272	6	7272	6	0.00
28/05/2013	R248 On 01-August-13			Bond Future	8.37	109.4833	8.3698	109.4833	603.00
28/05/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
28/05/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
28/05/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
28/05/2013	R248 On 01-August-13	7.86	Put	Bond Future	6260	5	6260	5	0.00
28/05/2013	R248 On 01-August-13	7.85	Put	Bond Future	6390	5	6390	5	0.00
28/05/2013	R248 On 01-August-13	7.84	Put	Bond Future	6519	5	6519	5	0.00
28/05/2013	R248 On 07-November-13			Bond Future	8.44	106.6078	8.4444	106.6078	0.00
28/05/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
28/05/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
28/05/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
28/05/2013	R248 On 07-November-13	7.86	Put	Bond Future	7113	6	7113	6	0.00
28/05/2013	R248 On 07-November-13	7.85	Put	Bond Future	7242	6	7242	6	0.00
28/05/2013	R248 On 07-November-13	7.84	Put	Bond Future	7371	6	7371	6	0.00