



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For June 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	2025 On 01-August-13			Bond Future	110.92	110.6594	110.9227	110.6594	0.00
13/06/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
13/06/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
13/06/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
13/06/2013	2025 On 01-August-13	118.01	Put	Bond Future	7087	7	7087	7	0.00
13/06/2013	2025 On 01-August-13	118.00	Put	Bond Future	7077	7	7077	7	0.00
13/06/2013	2025 On 01-August-13	117.99	Put	Bond Future	7067	7	7067	7	0.00
13/06/2013	2038 On 01-August-13			Bond Future	106.84	104.8066	106.8371	104.8066	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
13/06/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
13/06/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
13/06/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
13/06/2013	2038 On 01-August-13	115.00	Put	Bond Future	8163	10	8163	10	0.00
13/06/2013	2038 On 01-August-13	115.01	Put	Bond Future	8173	10	8173	10	0.00
13/06/2013	2038 On 01-August-13	114.99	Put	Bond Future	8153	10	8153	10	0.00
13/06/2013	2050 On 01-August-13			Bond Future	106.71	106.4134	106.7071	106.4134	122.00
13/06/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
13/06/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
13/06/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
13/06/2013	2050 On 01-August-13	119.01	Put	Bond Future	12303	13	12303	13	0.00
13/06/2013	2050 On 01-August-13	119.00	Put	Bond Future	12293	13	12293	13	0.00
13/06/2013	2050 On 01-August-13	118.99	Put	Bond Future	12283	13	12283	13	0.00
13/06/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	AL37 On 01-August-13			Index Future	402.29	402.6510	402.2870	402.6510	56.00
13/06/2013	AL37 On 07-November-13			Index Future	407.96	408.3330	407.9640	408.3330	0.00
13/06/2013	AL7T On 01-August-13			Index Future	477.81	477.5760	477.8090	477.5760	1.00
13/06/2013	AL7T On 07-November-13			Index Future	484.55	484.3160	484.5520	484.3160	0.00
13/06/2013	ALBI On 01-August-13			Index Future	429.27	428.5950	429.2660	428.5950	741.00
13/06/2013	ALBI On 07-November-13			Index Future	435.32	434.6430	435.3240	434.6430	85.00
13/06/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	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
13/06/2013	C202	On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	C206	On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/06/2013	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2013	EL28	On 01-August-13			Bond Future	109.32	109.1532	109.3222	109.1532	0.00
13/06/2013	EL28	On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
13/06/2013	EL28	On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
13/06/2013	EL28	On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
13/06/2013	EL28	On 01-August-13	115.01	Put	Bond Future	5688	6	5688	6	0.00
13/06/2013	EL28	On 01-August-13	114.99	Put	Bond Future	5668	6	5668	6	0.00
13/06/2013	EL28	On 01-August-13	115.00	Put	Bond Future	5678	6	5678	6	0.00
13/06/2013	ES33	On 01-August-13			Bond Future	9.37	85.6750	9.3712	85.6750	292.00
13/06/2013	ES33	On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
13/06/2013	ES33	On 01-August-13	91.02	Call	Bond Future	75067	75	75067	75	0.00
13/06/2013	ES33	On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
13/06/2013	ES33	On 01-August-13	9.00	Put	Bond Future	2974	3	2974	3	0.00
13/06/2013	ES33	On 07-November-13			Bond Future	9.49	83.1028	9.4891	83.1028	0.00
13/06/2013	ES33	On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
13/06/2013	ES33	On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
13/06/2013	ES33	On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
13/06/2013	ES33	On 07-November-13	8.51	Put	Bond Future	8035	8	8035	8	0.00
13/06/2013	ES33	On 07-November-13	8.50	Put	Bond Future	8123	9	8123	9	0.00

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13/06/2013	ES33 On 07-November-13	8.49	Put	Bond Future	8212	9	8212	9	0.00
13/06/2013	GOVI On 01-August-13			GOVI	428.68	428.0870	428.6820	428.0870	387.00
13/06/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
13/06/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
13/06/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
13/06/2013	GOVI On 01-August-13	446.01	Put	GOVI	173280	18	173280	18	0.00
13/06/2013	GOVI On 01-August-13	446.00	Put	GOVI	173180	18	173180	18	0.00
13/06/2013	GOVI On 01-August-13	445.99	Put	GOVI	173080	18	173080	18	0.00
13/06/2013	GOVI On 07-November-13			GOVI	434.73	434.1280	434.7320	434.1280	0.00
13/06/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
13/06/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
13/06/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
13/06/2013	GOVI On 07-November-13	446.00	Put	GOVI	112680	12	112680	12	0.00
13/06/2013	GOVI On 07-November-13	446.01	Put	GOVI	112780	12	112780	12	0.00
13/06/2013	GOVI On 07-November-13	445.99	Put	GOVI	112580	12	112580	12	0.00
13/06/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/06/2013	IGOV On 01-August-13			Index Future	196.47	196.3920	196.4680	196.3920	1,050.00
13/06/2013	IGOV On 07-November-13			Index Future	199.27	199.1900	199.2670	199.1900	7.00
13/06/2013	ILBI On 01-August-13			Index Future	529.85	529.8450	529.8450	529.8450	186.00
13/06/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
13/06/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/06/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
13/06/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/06/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/06/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/06/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.15	94.8500	5.1500	94.8500	750.00
13/06/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.20	94.8000	5.2000	94.8000	0.00
13/06/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.27	94.7300	5.2700	94.7300	0.00
13/06/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.30	94.6900	5.3000	94.6900	700.00
13/06/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.42	94.5700	5.4200	94.5700	0.00
13/06/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.55	94.4100	5.5500	94.4100	0.00
13/06/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.71	94.2600	5.7100	94.2600	1,500.00
13/06/2013	JBAF On 19-March-14			Jibar Tradeable Future	6.06	93.9000	6.0600	93.9000	400.00
13/06/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.36	93.6400	6.3600	93.6400	1,000.00

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13/06/2013	JBAF On	17-September-14			Jibar Tradeable Future	6.64	93.3500	6.6400	93.3500	0.00
13/06/2013	JBAF On	17-December-14			Jibar Tradeable Future	6.93	93.0600	6.9300	93.0600	0.00
13/06/2013	JBAF On	18-March-15			Jibar Tradeable Future	7.24	92.7600	7.2400	92.7600	250.00
13/06/2013	R023 On	01-August-13			Bond Future	7.64	103.9987	7.6405	103.9987	9,547.00
13/06/2013	R023 On	01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R023 On	01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R023 On	01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R023 On	01-August-13	7.30	Put	Bond Future	2327	2	2327	2	0.00
13/06/2013	R023 On	01-August-13	7.31	Put	Bond Future	2257	2	2257	2	0.00
13/06/2013	R023 On	01-August-13	7.29	Put	Bond Future	2396	2	2396	2	0.00
13/06/2013	R023 On	07-November-13			Bond Future	7.74	101.5506	7.7375	101.5506	0.00
13/06/2013	R023 On	07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R023 On	07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R023 On	07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R023 On	07-November-13	6.50	Put	Bond Future	8543	9	8543	9	0.00
13/06/2013	R023 On	07-November-13	6.51	Put	Bond Future	8470	9	8470	9	0.00
13/06/2013	R023 On	07-November-13	6.49	Put	Bond Future	8615	9	8615	9	0.00
13/06/2013	R157 On	01-August-13			Bond Future	6.23	119.4589	6.2290	119.4589	19,475.00
13/06/2013	R157 On	01-August-13	116.11	Call	Bond Future	89972	90	89972	90	0.00
13/06/2013	R157 On	01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
13/06/2013	R157 On	07-November-13			Bond Future	6.39	114.3384	6.3859	114.3384	0.00
13/06/2013	R157 On	07-November-13	5.59	Call	Bond Future	191	0	191	0	0.00
13/06/2013	R157 On	07-November-13	5.61	Call	Bond Future	199	0	199	0	0.00
13/06/2013	R157 On	07-November-13	5.60	Call	Bond Future	195	0	195	0	0.00
13/06/2013	R157 On	07-November-13	5.60	Put	Bond Future	1661	2	1661	2	0.00
13/06/2013	R157 On	07-November-13	5.61	Put	Bond Future	1646	2	1646	2	0.00
13/06/2013	R157 On	07-November-13	5.59	Put	Bond Future	1676	2	1676	2	0.00
13/06/2013	R157 On	06-February-14			Bond Future	6.56	115.8763	6.5637	115.8763	0.00
13/06/2013	R157 On	06-February-14	5.66	Call	Bond Future	275	0	275	0	0.00
13/06/2013	R157 On	06-February-14	5.64	Call	Bond Future	268	0	268	0	0.00
13/06/2013	R157 On	06-February-14	5.65	Call	Bond Future	272	0	272	0	0.00
13/06/2013	R157 On	06-February-14	5.65	Put	Bond Future	1738	2	1738	2	0.00
13/06/2013	R157 On	06-February-14	5.64	Put	Bond Future	1751	2	1751	2	0.00
13/06/2013	R157 On	06-February-14	5.66	Put	Bond Future	1726	2	1726	2	0.00

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13/06/2013	R157 On 08-May-14			Bond Future	6.78	110.6363	6.7844	110.6363	0.00
13/06/2013	R157 On 08-May-14	5.21	Call	Bond Future	172	0	172	0	0.00
13/06/2013	R157 On 08-May-14	5.20	Call	Bond Future	169	0	169	0	0.00
13/06/2013	R157 On 08-May-14	5.19	Call	Bond Future	167	0	167	0	0.00
13/06/2013	R157 On 08-May-14	5.19	Put	Bond Future	2331	2	2331	2	0.00
13/06/2013	R157 On 08-May-14	5.20	Put	Bond Future	2320	2	2320	2	0.00
13/06/2013	R157 On 08-May-14	5.21	Put	Bond Future	2308	2	2308	2	0.00
13/06/2013	R186 On 01-August-13			Bond Future	7.93	121.8287	7.9342	121.8287	61,483.00
13/06/2013	R186 On 01-August-13	7.25	Call	Bond Future	392	0	392	0	5,315.00
13/06/2013	R186 On 01-August-13	8.80	Call	Bond Future	7961	8	7961	8	0.00
13/06/2013	R186 On 01-August-13	7.00	Call	Bond Future	163	0	163	0	0.00
13/06/2013	R186 On 01-August-13	7.20	Call	Bond Future	333	0	333	0	6,800.00
13/06/2013	R186 On 01-August-13	128.26	Call	Bond Future	112944	113	112944	113	0.00
13/06/2013	R186 On 01-August-13	7.50	Call	Bond Future	840	1	840	1	6,800.00
13/06/2013	R186 On 01-August-13	8.00	Call	Bond Future	2653	2	2653	2	0.00
13/06/2013	R186 On 01-August-13	6.75	Call	Bond Future	59	0	59	0	1,000.00
13/06/2013	R186 On 01-August-13	6.80	Call	Bond Future	73	0	73	0	0.00
13/06/2013	R186 On 01-August-13	9.00	Call	Bond Future	9520	9	9520	9	0.00
13/06/2013	R186 On 01-August-13	6.50	Call	Bond Future	18	0	18	0	500.00
13/06/2013	R186 On 01-August-13	6.50	Put	Bond Future	14486	15	14486	15	0.00
13/06/2013	R186 On 01-August-13	9.00	Put	Bond Future	134	0	134	0	0.00
13/06/2013	R186 On 01-August-13	6.80	Put	Bond Future	11324	12	11324	12	100.00
13/06/2013	R186 On 01-August-13	6.75	Put	Bond Future	11838	12	11838	12	0.00
13/06/2013	R186 On 01-August-13	8.00	Put	Bond Future	2041	2	2041	2	0.00
13/06/2013	R186 On 01-August-13	7.50	Put	Bond Future	4984	5	4984	5	0.00
13/06/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
13/06/2013	R186 On 01-August-13	7.20	Put	Bond Future	7456	8	7456	8	2,957.00
13/06/2013	R186 On 01-August-13	7.00	Put	Bond Future	9327	10	9327	10	4,100.00
13/06/2013	R186 On 01-August-13	8.80	Put	Bond Future	255	0	255	0	6,800.00
13/06/2013	R186 On 01-August-13	7.25	Put	Bond Future	7012	7	7012	7	0.00
13/06/2013	R186 On 07-November-13			Bond Future	8.03	123.5479	8.0269	123.5479	540.00
13/06/2013	R186 On 07-November-13	8.16	Call	Bond Future	4868	5	4868	5	0.00
13/06/2013	R186 On 07-November-13	8.75	Call	Bond Future	8138	8	8138	8	0.00
13/06/2013	R186 On 07-November-13	9.00	Call	Bond Future	9711	9	9711	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2013	R186 On 07-November-13	6.50	Call	Bond Future	442	0	442	0	5,290.00
13/06/2013	R186 On 07-November-13	6.75	Call	Bond Future	704	1	704	1	1,000.00
13/06/2013	R186 On 07-November-13	8.00	Call	Bond Future	4127	4	4127	4	1,000.00
13/06/2013	R186 On 07-November-13	8.14	Call	Bond Future	4772	5	4772	5	0.00
13/06/2013	R186 On 07-November-13	8.15	Call	Bond Future	4820	5	4820	5	0.00
13/06/2013	R186 On 07-November-13	8.15	Put	Bond Future	3707	4	3707	4	0.00
13/06/2013	R186 On 07-November-13	8.14	Put	Bond Future	3748	4	3748	4	0.00
13/06/2013	R186 On 07-November-13	8.00	Put	Bond Future	4372	5	4372	5	0.00
13/06/2013	R186 On 07-November-13	6.75	Put	Bond Future	13162	14	13162	14	0.00
13/06/2013	R186 On 07-November-13	6.50	Put	Bond Future	15547	16	15547	16	0.00
13/06/2013	R186 On 07-November-13	9.00	Put	Bond Future	1291	1	1291	1	1,000.00
13/06/2013	R186 On 07-November-13	8.75	Put	Bond Future	1800	2	1800	2	1,030.00
13/06/2013	R186 On 07-November-13	8.16	Put	Bond Future	3665	4	3665	4	0.00
13/06/2013	R186 On 06-February-14			Bond Future	8.11	119.9192	8.1130	119.9192	0.00
13/06/2013	R186 On 06-February-14	7.76	Call	Bond Future	3794	4	3794	4	0.00
13/06/2013	R186 On 06-February-14	7.75	Call	Bond Future	3758	4	3758	4	0.00
13/06/2013	R186 On 06-February-14	7.74	Call	Bond Future	3722	4	3722	4	0.00
13/06/2013	R186 On 06-February-14	7.74	Put	Bond Future	7111	7	7111	7	0.00
13/06/2013	R186 On 06-February-14	7.75	Put	Bond Future	7055	7	7055	7	0.00
13/06/2013	R186 On 06-February-14	7.76	Put	Bond Future	6999	7	6999	7	0.00
13/06/2013	R186 On 08-May-14			Bond Future	8.20	121.5433	8.2029	121.5433	0.00
13/06/2013	R186 On 08-May-14	7.11	Call	Bond Future	2395	2	2395	2	0.00
13/06/2013	R186 On 08-May-14	7.09	Call	Bond Future	2348	2	2348	2	0.00
13/06/2013	R186 On 08-May-14	7.10	Call	Bond Future	2371	2	2371	2	0.00
13/06/2013	R186 On 08-May-14	7.10	Put	Bond Future	12550	13	12550	13	0.00
13/06/2013	R186 On 08-May-14	7.09	Put	Bond Future	12625	13	12625	13	0.00
13/06/2013	R186 On 08-May-14	7.11	Put	Bond Future	12476	13	12476	13	0.00
13/06/2013	R197 On 01-August-13			Bond Future	283.13	283.0537	283.1344	283.0537	2,546.00
13/06/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R197 On 01-August-13	295.00	Put	Bond Future	11866	12	11866	12	0.00
13/06/2013	R197 On 01-August-13	295.01	Put	Bond Future	11876	12	11876	12	0.00
13/06/2013	R197 On 01-August-13	294.99	Put	Bond Future	11856	12	11856	12	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
13/06/2013	R201 On 01-August-13			Bond Future	5.86	104.9059	5.8565	104.9059	0.00
13/06/2013	R201 On 01-August-13	107.45	Call	Bond Future	67610	68	67610	68	0.00
13/06/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
13/06/2013	R201 On 07-November-13			Bond Future	6.00	106.3863	5.9985	106.3863	0.00
13/06/2013	R201 On 07-November-13	4.79	Call	Bond Future	35	0	35	0	0.00
13/06/2013	R201 On 07-November-13	4.80	Call	Bond Future	36	0	36	0	0.00
13/06/2013	R201 On 07-November-13	4.81	Call	Bond Future	37	0	37	0	0.00
13/06/2013	R201 On 07-November-13	4.81	Put	Bond Future	1332	1	1332	1	0.00
13/06/2013	R201 On 07-November-13	4.80	Put	Bond Future	1342	1	1342	1	0.00
13/06/2013	R201 On 07-November-13	4.79	Put	Bond Future	1352	1	1352	1	0.00
13/06/2013	R201 On 06-February-14			Bond Future	6.17	103.4085	6.1720	103.4085	0.00
13/06/2013	R201 On 06-February-14	5.26	Call	Bond Future	128	0	128	0	0.00
13/06/2013	R201 On 06-February-14	5.25	Call	Bond Future	127	0	127	0	0.00
13/06/2013	R201 On 06-February-14	5.24	Call	Bond Future	125	0	125	0	0.00
13/06/2013	R201 On 06-February-14	5.24	Put	Bond Future	911	1	911	1	0.00
13/06/2013	R201 On 06-February-14	5.25	Put	Bond Future	904	1	904	1	0.00
13/06/2013	R201 On 06-February-14	5.26	Put	Bond Future	898	1	898	1	0.00
13/06/2013	R201 On 08-May-14			Bond Future	6.48	104.8089	6.4789	104.8089	0.00
13/06/2013	R201 On 08-May-14	4.76	Call	Bond Future	71	0	71	0	0.00
13/06/2013	R201 On 08-May-14	4.74	Call	Bond Future	70	0	70	0	0.00
13/06/2013	R201 On 08-May-14	4.75	Call	Bond Future	70	0	70	0	0.00
13/06/2013	R201 On 08-May-14	4.75	Put	Bond Future	1109	1	1109	1	0.00
13/06/2013	R201 On 08-May-14	4.74	Put	Bond Future	1114	1	1114	1	0.00
13/06/2013	R201 On 08-May-14	4.76	Put	Bond Future	1104	1	1104	1	0.00
13/06/2013	R202 On 01-August-13			Bond Future	204.35	204.2869	204.3501	204.2869	44,020.00
13/06/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R202 On 01-August-13	223.01	Put	Bond Future	18660	19	18660	19	0.00
13/06/2013	R202 On 01-August-13	223.00	Put	Bond Future	18650	19	18650	19	0.00
13/06/2013	R202 On 01-August-13	222.99	Put	Bond Future	18640	19	18640	19	0.00
13/06/2013	R203 On 01-August-13			Bond Future	6.87	108.1811	6.8682	108.1811	4,182.00
13/06/2013	R203 On 01-August-13	109.11	Call	Bond Future	94878	95	94878	95	0.00
13/06/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2013	R203 On 07-November-13			Bond Future	7.00	105.5483	6.9986	105.5483	0.00
13/06/2013	R203 On 07-November-13	5.71	Call	Bond Future	153	0	153	0	15.00
13/06/2013	R203 On 07-November-13	5.99	Call	Bond Future	273	0	273	0	0.00
13/06/2013	R203 On 07-November-13	6.00	Call	Bond Future	278	0	278	0	0.00
13/06/2013	R203 On 07-November-13	6.01	Call	Bond Future	283	0	283	0	0.00
13/06/2013	R203 On 07-November-13	571.00	Call	Bond Future	103228	103	103228	103	0.00
13/06/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
13/06/2013	R203 On 07-November-13	6.01	Put	Bond Future	3715	4	3715	4	0.00
13/06/2013	R203 On 07-November-13	6.00	Put	Bond Future	3745	4	3745	4	0.00
13/06/2013	R203 On 07-November-13	5.99	Put	Bond Future	3775	4	3775	4	0.00
13/06/2013	R203 On 07-November-13	5.71	Put	Bond Future	4654	5	4654	5	0.00
13/06/2013	R203 On 06-February-14			Bond Future	7.13	106.9679	7.1305	106.9679	0.00
13/06/2013	R203 On 06-February-14	6.16	Call	Bond Future	547	1	547	1	0.00
13/06/2013	R203 On 06-February-14	5.95	Call	Bond Future	409	0	409	0	16.00
13/06/2013	R203 On 06-February-14	6.14	Call	Bond Future	532	1	532	1	0.00
13/06/2013	R203 On 06-February-14	6.15	Call	Bond Future	539	1	539	1	0.00
13/06/2013	R203 On 06-February-14	6.15	Put	Bond Future	3722	4	3722	4	0.00
13/06/2013	R203 On 06-February-14	6.14	Put	Bond Future	3748	4	3748	4	0.00
13/06/2013	R203 On 06-February-14	5.95	Put	Bond Future	4255	4	4255	4	0.00
13/06/2013	R203 On 06-February-14	6.16	Put	Bond Future	3696	4	3696	4	0.00
13/06/2013	R203 On 08-May-14			Bond Future	7.27	104.2552	7.2718	104.2552	0.00
13/06/2013	R203 On 08-May-14	5.76	Call	Bond Future	435	0	435	0	0.00
13/06/2013	R203 On 08-May-14	5.75	Call	Bond Future	430	0	430	0	0.00
13/06/2013	R203 On 08-May-14	5.74	Call	Bond Future	425	0	425	0	0.00
13/06/2013	R203 On 08-May-14	5.74	Put	Bond Future	5104	5	5104	5	0.00
13/06/2013	R203 On 08-May-14	5.75	Put	Bond Future	5078	5	5078	5	0.00
13/06/2013	R203 On 08-May-14	5.76	Put	Bond Future	5051	5	5051	5	0.00
13/06/2013	R204 On 01-August-13			Bond Future	7.06	105.3068	7.0574	105.3068	25,172.00
13/06/2013	R204 On 01-August-13	110.75	Call	Bond Future	96265	96	96265	96	0.00
13/06/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
13/06/2013	R204 On 07-November-13			Bond Future	7.17	106.7928	7.1702	106.7928	0.00
13/06/2013	R204 On 07-November-13	6.29	Call	Bond Future	509	1	509	1	0.00
13/06/2013	R204 On 07-November-13	6.30	Call	Bond Future	518	1	518	1	0.00
13/06/2013	R204 On 07-November-13	7.00	Call	Bond Future	1487	2	1487	2	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
13/06/2013	R204 On 07-November-13	6.31	Call	Bond Future	527	1	527	1	0.00
13/06/2013	R204 On 07-November-13	6.31	Put	Bond Future	4313	4	4313	4	0.00
13/06/2013	R204 On 07-November-13	7.00	Put	Bond Future	2223	2	2223	2	1,270.00
13/06/2013	R204 On 07-November-13	6.30	Put	Bond Future	4348	4	4348	4	0.00
13/06/2013	R204 On 07-November-13	6.29	Put	Bond Future	4384	4	4384	4	0.00
13/06/2013	R204 On 06-February-14			Bond Future	7.28	104.1983	7.2787	104.1983	0.00
13/06/2013	R204 On 06-February-14	6.40	Call	Bond Future	897	1	897	1	0.00
13/06/2013	R204 On 06-February-14	6.41	Call	Bond Future	908	1	908	1	0.00
13/06/2013	R204 On 06-February-14	6.39	Call	Bond Future	886	1	886	1	0.00
13/06/2013	R204 On 06-February-14	6.39	Put	Bond Future	4614	4	4614	4	0.00
13/06/2013	R204 On 06-February-14	6.41	Put	Bond Future	4549	4	4549	4	0.00
13/06/2013	R204 On 06-February-14	6.40	Put	Bond Future	4581	4	4581	4	0.00
13/06/2013	R204 On 08-May-14			Bond Future	7.40	105.6095	7.3982	105.6095	0.00
13/06/2013	R204 On 08-May-14	6.05	Call	Bond Future	798	1	798	1	0.00
13/06/2013	R204 On 08-May-14	6.04	Call	Bond Future	790	1	790	1	0.00
13/06/2013	R204 On 08-May-14	6.06	Call	Bond Future	806	1	806	1	0.00
13/06/2013	R204 On 08-May-14	6.06	Put	Bond Future	6192	6	6192	6	0.00
13/06/2013	R204 On 08-May-14	6.04	Put	Bond Future	6259	6	6259	6	0.00
13/06/2013	R204 On 08-May-14	6.05	Put	Bond Future	6226	6	6226	6	0.00
13/06/2013	R206 On 01-August-13			Bond Future	5.73	101.1861	5.7252	101.1861	0.00
13/06/2013	R206 On 01-August-13	103.94	Call	Bond Future	30181	30	30181	30	0.00
13/06/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
13/06/2013	R206 On 07-November-13			Bond Future	6.35	102.6140	6.3542	102.6140	0.00
13/06/2013	R206 On 07-November-13	4.29	Call	Bond Future	8	0	8	0	0.00
13/06/2013	R206 On 07-November-13	4.30	Call	Bond Future	9	0	9	0	0.00
13/06/2013	R206 On 07-November-13	4.31	Call	Bond Future	9	0	9	0	0.00
13/06/2013	R206 On 07-November-13	4.31	Put	Bond Future	374	0	374	0	0.00
13/06/2013	R206 On 07-November-13	4.30	Put	Bond Future	375	0	375	0	0.00
13/06/2013	R206 On 07-November-13	4.29	Put	Bond Future	377	0	377	0	0.00
13/06/2013	R207 On 01-August-13			Bond Future	7.28	100.3114	7.2818	100.3114	23,757.00
13/06/2013	R207 On 01-August-13	106.18	Call	Bond Future	92694	93	92694	93	0.00
13/06/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
13/06/2013	R207 On 07-November-13			Bond Future	7.39	101.7271	7.3869	101.7271	0.00
13/06/2013	R207 On 07-November-13	6.69	Call	Bond Future	760	1	760	1	0.00

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13/06/2013	R207 On 07-November-13	6.71	Call	Bond Future	786	1	786	1	0.00
13/06/2013	R207 On 07-November-13	6.70	Call	Bond Future	773	1	773	1	0.00
13/06/2013	R207 On 07-November-13	6.70	Put	Bond Future	4187	4	4187	4	0.00
13/06/2013	R207 On 07-November-13	6.71	Put	Bond Future	4149	4	4149	4	0.00
13/06/2013	R207 On 07-November-13	6.69	Put	Bond Future	4225	4	4225	4	0.00
13/06/2013	R207 On 06-February-14			Bond Future	7.49	99.4557	7.4884	99.4557	0.00
13/06/2013	R207 On 06-February-14	6.66	Call	Bond Future	992	1	992	1	0.00
13/06/2013	R207 On 06-February-14	6.64	Call	Bond Future	968	1	968	1	0.00
13/06/2013	R207 On 06-February-14	6.65	Call	Bond Future	980	1	980	1	0.00
13/06/2013	R207 On 06-February-14	6.65	Put	Bond Future	5004	5	5004	5	0.00
13/06/2013	R207 On 06-February-14	6.64	Put	Bond Future	5041	5	5041	5	0.00
13/06/2013	R207 On 06-February-14	6.66	Put	Bond Future	4968	5	4968	5	0.00
13/06/2013	R207 On 08-May-14			Bond Future	7.60	100.8026	7.6010	100.8026	0.00
13/06/2013	R207 On 08-May-14	6.21	Call	Bond Future	797	1	797	1	0.00
13/06/2013	R207 On 08-May-14	6.20	Call	Bond Future	788	1	788	1	0.00
13/06/2013	R207 On 08-May-14	6.19	Call	Bond Future	779	1	779	1	0.00
13/06/2013	R207 On 08-May-14	6.19	Put	Bond Future	7383	7	7383	7	0.00
13/06/2013	R207 On 08-May-14	6.20	Put	Bond Future	7343	7	7343	7	0.00
13/06/2013	R207 On 08-May-14	6.21	Put	Bond Future	7303	7	7303	7	0.00
13/06/2013	R208 On 01-August-13			Bond Future	7.39	98.6418	7.3868	98.6418	19,369.00
13/06/2013	R208 On 01-August-13	101.40	Call	Bond Future	89632	90	89632	90	0.00
13/06/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
13/06/2013	R208 On 07-November-13			Bond Future	7.49	96.6380	7.4854	96.6380	0.00
13/06/2013	R208 On 07-November-13	6.79	Call	Bond Future	944	1	944	1	0.00
13/06/2013	R208 On 07-November-13	6.80	Call	Bond Future	959	1	959	1	0.00
13/06/2013	R208 On 07-November-13	7.50	Call	Bond Future	2432	2	2432	2	0.00
13/06/2013	R208 On 07-November-13	6.81	Call	Bond Future	973	1	973	1	0.00
13/06/2013	R208 On 07-November-13	6.81	Put	Bond Future	4744	5	4744	5	0.00
13/06/2013	R208 On 07-November-13	7.50	Put	Bond Future	2353	2	2353	2	1,520.00
13/06/2013	R208 On 07-November-13	6.80	Put	Bond Future	4787	5	4787	5	0.00
13/06/2013	R208 On 07-November-13	6.79	Put	Bond Future	4829	5	4829	5	0.00
13/06/2013	R208 On 06-February-14			Bond Future	7.58	97.9377	7.5783	97.9377	0.00
13/06/2013	R208 On 06-February-14	6.75	Call	Bond Future	1168	1	1168	1	0.00
13/06/2013	R208 On 06-February-14	6.76	Call	Bond Future	1183	1	1183	1	0.00

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13/06/2013	R208 On 06-February-14	6.74	Call	Bond Future	1154	1	1154	1	0.00
13/06/2013	R208 On 06-February-14	6.74	Put	Bond Future	5711	6	5711	6	0.00
13/06/2013	R208 On 06-February-14	6.76	Put	Bond Future	5628	6	5628	6	0.00
13/06/2013	R208 On 06-February-14	6.75	Put	Bond Future	5669	6	5669	6	0.00
13/06/2013	R208 On 08-May-14			Bond Future	7.68	95.8674	7.6757	95.8674	0.00
13/06/2013	R208 On 08-May-14	6.30	Call	Bond Future	909	1	909	1	0.00
13/06/2013	R208 On 08-May-14	6.29	Call	Bond Future	898	1	898	1	0.00
13/06/2013	R208 On 08-May-14	6.31	Call	Bond Future	919	1	919	1	0.00
13/06/2013	R208 On 08-May-14	6.31	Put	Bond Future	8225	8	8225	8	0.00
13/06/2013	R208 On 08-May-14	6.29	Put	Bond Future	8317	8	8317	8	0.00
13/06/2013	R208 On 08-May-14	6.30	Put	Bond Future	8271	8	8271	8	0.00
13/06/2013	R209 On 01-August-13			Bond Future	8.73	77.4341	8.7280	77.4341	10,032.00
13/06/2013	R209 On 01-August-13	79.36	Call	Bond Future	67932	67	67932	67	0.00
13/06/2013	R209 On 01-August-13	8.00	Call	Bond Future	356	0	356	0	0.00
13/06/2013	R209 On 01-August-13	8.00	Put	Bond Future	6474	7	6474	7	2,000.00
13/06/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
13/06/2013	R209 On 07-November-13			Bond Future	8.82	75.3826	8.8167	75.3826	0.00
13/06/2013	R209 On 07-November-13	8.65	Call	Bond Future	3189	3	3189	3	0.00
13/06/2013	R209 On 07-November-13	8.79	Call	Bond Future	3691	3	3691	3	0.00
13/06/2013	R209 On 07-November-13	8.80	Call	Bond Future	3728	4	3728	4	0.00
13/06/2013	R209 On 07-November-13	8.81	Call	Bond Future	3766	4	3766	4	0.00
13/06/2013	R209 On 07-November-13	9.50	Call	Bond Future	6778	6	6778	6	0.00
13/06/2013	R209 On 07-November-13	9.50	Put	Bond Future	1743	2	1743	2	980.00
13/06/2013	R209 On 07-November-13	8.81	Put	Bond Future	3818	4	3818	4	0.00
13/06/2013	R209 On 07-November-13	8.80	Put	Bond Future	3858	4	3858	4	0.00
13/06/2013	R209 On 07-November-13	8.79	Put	Bond Future	3899	4	3899	4	0.00
13/06/2013	R209 On 07-November-13	8.65	Put	Bond Future	4504	5	4504	5	4,700.00
13/06/2013	R209 On 06-February-14			Bond Future	8.90	76.3964	8.8988	76.3964	0.00
13/06/2013	R209 On 06-February-14	8.56	Call	Bond Future	3656	3	3656	3	0.00
13/06/2013	R209 On 06-February-14	8.55	Call	Bond Future	3624	3	3624	3	0.00
13/06/2013	R209 On 06-February-14	8.54	Call	Bond Future	3592	3	3592	3	0.00
13/06/2013	R209 On 06-February-14	8.54	Put	Bond Future	6422	7	6422	7	0.00
13/06/2013	R209 On 06-February-14	8.55	Put	Bond Future	6373	7	6373	7	0.00
13/06/2013	R209 On 06-February-14	8.56	Put	Bond Future	6324	7	6324	7	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
13/06/2013	R209 On 08-May-14			Bond Future	8.98	74.2860	8.9822	74.2860	0.00
13/06/2013	R209 On 08-May-14	7.86	Call	Bond Future	2338	2	2338	2	0.00
13/06/2013	R209 On 08-May-14	7.84	Call	Bond Future	2296	2	2296	2	0.00
13/06/2013	R209 On 08-May-14	7.85	Call	Bond Future	2317	2	2317	2	0.00
13/06/2013	R209 On 08-May-14	7.85	Put	Bond Future	11687	12	11687	12	0.00
13/06/2013	R209 On 08-May-14	7.84	Put	Bond Future	11757	12	11757	12	0.00
13/06/2013	R209 On 08-May-14	7.86	Put	Bond Future	11617	12	11617	12	0.00
13/06/2013	R210 On 01-August-13			Bond Future	156.40	157.1258	156.4039	157.1258	1,237.00
13/06/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R210 On 01-August-13	173.00	Put	Bond Future	16596	16	16596	16	0.00
13/06/2013	R210 On 01-August-13	173.01	Put	Bond Future	16606	16	16606	16	0.00
13/06/2013	R210 On 01-August-13	172.99	Put	Bond Future	16586	16	16586	16	0.00
13/06/2013	R211 On 01-August-13			Bond Future	129.96	129.9276	129.9590	129.9276	522.00
13/06/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R211 On 01-August-13	130.01	Put	Bond Future	51	0	51	0	0.00
13/06/2013	R211 On 01-August-13	130.00	Put	Bond Future	41	0	41	0	0.00
13/06/2013	R211 On 01-August-13	129.99	Put	Bond Future	31	0	31	0	0.00
13/06/2013	R212 On 01-August-13			Bond Future	132.39	132.3559	132.3938	132.3559	21,791.00
13/06/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R212 On 01-August-13	138.01	Put	Bond Future	5616	6	5616	6	0.00
13/06/2013	R212 On 01-August-13	138.00	Put	Bond Future	5606	6	5606	6	0.00
13/06/2013	R212 On 01-August-13	137.99	Put	Bond Future	5596	6	5596	6	0.00
13/06/2013	R213 On 01-August-13			Bond Future	8.55	88.6763	8.5500	88.6763	6,831.00
13/06/2013	R213 On 01-August-13	91.25	Call	Bond Future	78437	78	78437	78	0.00
13/06/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
13/06/2013	R213 On 07-November-13			Bond Future	8.64	86.3908	8.6443	86.3908	0.00
13/06/2013	R213 On 07-November-13	8.59	Call	Bond Future	3526	3	3526	3	0.00
13/06/2013	R213 On 07-November-13	8.60	Call	Bond Future	3564	3	3564	3	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
13/06/2013	R213 On 07-November-13	8.61	Call	Bond Future	3602	3	3602	3	0.00
13/06/2013	R213 On 07-November-13	8.61	Put	Bond Future	3875	4	3875	4	0.00
13/06/2013	R213 On 07-November-13	8.60	Put	Bond Future	3916	4	3916	4	0.00
13/06/2013	R213 On 07-November-13	8.59	Put	Bond Future	3959	4	3959	4	0.00
13/06/2013	R213 On 06-February-14			Bond Future	8.73	87.5527	8.7335	87.5527	0.00
13/06/2013	R213 On 06-February-14	8.31	Call	Bond Future	3350	3	3350	3	0.00
13/06/2013	R213 On 06-February-14	8.30	Call	Bond Future	3320	3	3320	3	0.00
13/06/2013	R213 On 06-February-14	8.29	Call	Bond Future	3289	3	3289	3	0.00
13/06/2013	R213 On 06-February-14	8.29	Put	Bond Future	6851	7	6851	7	0.00
13/06/2013	R213 On 06-February-14	8.30	Put	Bond Future	6799	7	6799	7	0.00
13/06/2013	R213 On 06-February-14	8.31	Put	Bond Future	6747	7	6747	7	0.00
13/06/2013	R213 On 08-May-14			Bond Future	8.82	85.1999	8.8205	85.1999	0.00
13/06/2013	R213 On 08-May-14	7.66	Call	Bond Future	2250	2	2250	2	0.00
13/06/2013	R213 On 08-May-14	7.64	Call	Bond Future	2209	2	2209	2	0.00
13/06/2013	R213 On 08-May-14	7.65	Call	Bond Future	2229	2	2229	2	0.00
13/06/2013	R213 On 08-May-14	7.65	Put	Bond Future	11940	12	11940	12	0.00
13/06/2013	R213 On 08-May-14	7.64	Put	Bond Future	12010	12	12010	12	0.00
13/06/2013	R213 On 08-May-14	7.66	Put	Bond Future	11871	12	11871	12	0.00
13/06/2013	R214 On 01-August-13			Bond Future	8.78	78.7381	8.7767	78.7381	840.00
13/06/2013	R214 On 01-August-13	84.31	Call	Bond Future	68841	68	68841	68	0.00
13/06/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
13/06/2013	R214 On 07-November-13			Bond Future	8.86	76.5651	8.8639	76.5651	0.00
13/06/2013	R214 On 07-November-13	7.80	Call	Bond Future	960	1	960	1	0.00
13/06/2013	R214 On 07-November-13	7.79	Call	Bond Future	945	1	945	1	0.00
13/06/2013	R214 On 07-November-13	7.81	Call	Bond Future	976	1	976	1	0.00
13/06/2013	R214 On 07-November-13	7.81	Put	Bond Future	10446	11	10446	11	0.00
13/06/2013	R214 On 07-November-13	7.79	Put	Bond Future	10613	11	10613	11	0.00
13/06/2013	R214 On 07-November-13	7.80	Put	Bond Future	10529	11	10529	11	0.00
13/06/2013	R248 On 01-August-13			Bond Future	8.90	101.3205	8.9039	101.3205	603.00
13/06/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R248 On 01-August-13	7.86	Put	Bond Future	12179	13	12179	13	0.00
13/06/2013	R248 On 01-August-13	7.85	Put	Bond Future	12309	13	12309	13	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
13/06/2013	R248 On 01-August-13	7.84	Put	Bond Future	12438	13	12438	13	0.00
13/06/2013	R248 On 07-November-13			Bond Future	9.00	98.3293	8.9954	98.3293	0.00
13/06/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
13/06/2013	R248 On 07-November-13	7.86	Put	Bond Future	13116	14	13116	14	0.00
13/06/2013	R248 On 07-November-13	7.85	Put	Bond Future	13245	14	13245	14	0.00
13/06/2013	R248 On 07-November-13	7.84	Put	Bond Future	13375	14	13375	14	0.00