



# 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
18/06/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	2025 On 01-August-13			Bond Future	112.73	112.7010	112.7338	112.7010	0.00
18/06/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
18/06/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
18/06/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
18/06/2013	2025 On 01-August-13	118.01	Put	Bond Future	5276	5	5276	5	0.00
18/06/2013	2025 On 01-August-13	118.00	Put	Bond Future	5266	5	5266	5	0.00
18/06/2013	2025 On 01-August-13	117.99	Put	Bond Future	5256	5	5256	5	0.00
18/06/2013	2038 On 01-August-13			Bond Future	106.90	106.8707	106.9042	106.8707	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
18/06/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
18/06/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
18/06/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
18/06/2013	2038 On 01-August-13	115.00	Put	Bond Future	8096	8	8096	8	0.00
18/06/2013	2038 On 01-August-13	115.01	Put	Bond Future	8106	8	8106	8	0.00
18/06/2013	2038 On 01-August-13	114.99	Put	Bond Future	8086	8	8086	8	0.00
18/06/2013	2050 On 01-August-13			Bond Future	110.50	110.4635	110.4981	110.4635	122.00
18/06/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
18/06/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
18/06/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
18/06/2013	2050 On 01-August-13	119.01	Put	Bond Future	8512	9	8512	9	0.00
18/06/2013	2050 On 01-August-13	119.00	Put	Bond Future	8502	9	8502	9	0.00
18/06/2013	2050 On 01-August-13	118.99	Put	Bond Future	8492	9	8492	9	0.00
18/06/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	AL37 On 01-August-13			Index Future	399.77	403.2150	399.7670	403.2150	56.00
18/06/2013	AL37 On 07-November-13			Index Future	405.41	408.9050	405.4080	408.9050	0.00
18/06/2013	AL7T On 01-August-13			Index Future	473.83	480.3220	473.8260	480.3220	1.00
18/06/2013	AL7T On 07-November-13			Index Future	480.51	487.1000	480.5120	487.1000	0.00
18/06/2013	ALBI On 01-August-13			Index Future	425.77	432.0170	425.7690	432.0170	741.00
18/06/2013	ALBI On 07-November-13			Index Future	431.78	438.1130	431.7770	438.1130	85.00
18/06/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	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
18/06/2013	C202	On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	C206	On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/06/2013	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2013	EL28	On 01-August-13			Bond Future	111.29	111.2569	111.2916	111.2569	0.00
18/06/2013	EL28	On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
18/06/2013	EL28	On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
18/06/2013	EL28	On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
18/06/2013	EL28	On 01-August-13	115.00	Put	Bond Future	3708	4	3708	4	0.00
18/06/2013	EL28	On 01-August-13	115.01	Put	Bond Future	3718	4	3718	4	0.00
18/06/2013	EL28	On 01-August-13	114.99	Put	Bond Future	3698	4	3698	4	0.00
18/06/2013	ES33	On 01-August-13			Bond Future	9.52	87.1276	9.5162	87.1276	292.00
18/06/2013	ES33	On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
18/06/2013	ES33	On 01-August-13	91.02	Call	Bond Future	73949	76	73949	76	0.00
18/06/2013	ES33	On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
18/06/2013	ES33	On 01-August-13	9.00	Put	Bond Future	4092	2	4092	2	0.00
18/06/2013	ES33	On 07-November-13			Bond Future	9.64	84.5758	9.6392	84.5758	0.00
18/06/2013	ES33	On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
18/06/2013	ES33	On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
18/06/2013	ES33	On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
18/06/2013	ES33	On 07-November-13	8.51	Put	Bond Future	9170	7	9170	7	0.00
18/06/2013	ES33	On 07-November-13	8.50	Put	Bond Future	9258	7	9258	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
18/06/2013	ES33 On 07-November-13	8.49	Put	Bond Future	9346	7	9346	7	0.00
18/06/2013	GOVI On 01-August-13			GOVI	425.23	431.3510	425.2300	431.3510	391.00
18/06/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
18/06/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
18/06/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
18/06/2013	GOVI On 01-August-13	446.01	Put	GOVI	207800	15	207800	15	0.00
18/06/2013	GOVI On 01-August-13	446.00	Put	GOVI	207700	15	207700	15	0.00
18/06/2013	GOVI On 01-August-13	445.99	Put	GOVI	207600	15	207600	15	0.00
18/06/2013	GOVI On 07-November-13			GOVI	431.23	437.4380	431.2300	437.4380	0.00
18/06/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
18/06/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
18/06/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
18/06/2013	GOVI On 07-November-13	446.01	Put	GOVI	147800	9	147800	9	0.00
18/06/2013	GOVI On 07-November-13	446.00	Put	GOVI	147700	9	147700	9	0.00
18/06/2013	GOVI On 07-November-13	445.99	Put	GOVI	147600	9	147600	9	0.00
18/06/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/06/2013	IGOV On 01-August-13			Index Future	199.19	199.1960	199.1920	199.1960	1,051.00
18/06/2013	IGOV On 07-November-13			Index Future	202.03	202.0330	202.0290	202.0330	7.00
18/06/2013	ILBI On 01-August-13			Index Future	540.32	529.8450	540.3200	529.8450	186.00
18/06/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
18/06/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/06/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
18/06/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/06/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/06/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/06/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.14	94.8500	5.1400	94.8500	750.00
18/06/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.20	94.8100	5.2000	94.8100	0.00
18/06/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.30	94.7600	5.3000	94.7600	0.00
18/06/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.34	94.7400	5.3400	94.7400	700.00
18/06/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.46	94.6700	5.4600	94.6700	0.00
18/06/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.55	94.5700	5.5500	94.5700	0.00
18/06/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.74	94.4200	5.7400	94.4200	1,500.00
18/06/2013	JBAF On 19-March-14			Jibar Tradeable Future	6.07	94.1000	6.0700	94.1000	400.00
18/06/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.39	93.8500	6.3900	93.8500	1,000.00

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18/06/2013	JBAF On	17-September-14			Jibar Tradeable Future	6.68	93.5700	6.6800	93.5700	0.00
18/06/2013	JBAF On	17-December-14			Jibar Tradeable Future	6.95	93.3100	6.9500	93.3100	0.00
18/06/2013	JBAF On	18-March-15			Jibar Tradeable Future	7.23	93.0300	7.2300	93.0300	250.00
18/06/2013	R023 On	01-August-13			Bond Future	7.77	104.7355	7.7711	104.7355	9,547.00
18/06/2013	R023 On	01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R023 On	01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R023 On	01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R023 On	01-August-13	7.30	Put	Bond Future	3201	2	3201	2	0.00
18/06/2013	R023 On	01-August-13	7.31	Put	Bond Future	3132	2	3132	2	0.00
18/06/2013	R023 On	01-August-13	7.29	Put	Bond Future	3271	2	3271	2	0.00
18/06/2013	R023 On	07-November-13			Bond Future	7.87	102.2977	7.8738	102.2977	0.00
18/06/2013	R023 On	07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R023 On	07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R023 On	07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R023 On	07-November-13	6.50	Put	Bond Future	9430	8	9430	8	0.00
18/06/2013	R023 On	07-November-13	6.51	Put	Bond Future	9357	8	9357	8	0.00
18/06/2013	R023 On	07-November-13	6.49	Put	Bond Future	9502	8	9502	8	0.00
18/06/2013	R157 On	01-August-13			Bond Future	6.31	119.6469	6.3064	119.6469	19,475.00
18/06/2013	R157 On	01-August-13	116.11	Call	Bond Future	89807	90	89807	90	0.00
18/06/2013	R157 On	01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
18/06/2013	R157 On	07-November-13			Bond Future	6.48	114.5290	6.4762	114.5290	0.00
18/06/2013	R157 On	07-November-13	5.59	Call	Bond Future	152	0	152	0	0.00
18/06/2013	R157 On	07-November-13	5.61	Call	Bond Future	159	0	159	0	0.00
18/06/2013	R157 On	07-November-13	5.60	Call	Bond Future	156	0	156	0	0.00
18/06/2013	R157 On	07-November-13	5.60	Put	Bond Future	1789	1	1789	1	0.00
18/06/2013	R157 On	07-November-13	5.61	Put	Bond Future	1773	1	1773	1	0.00
18/06/2013	R157 On	07-November-13	5.59	Put	Bond Future	1804	2	1804	2	0.00
18/06/2013	R157 On	06-February-14			Bond Future	6.67	116.0693	6.6702	116.0693	0.00
18/06/2013	R157 On	06-February-14	5.66	Call	Bond Future	231	0	231	0	0.00
18/06/2013	R157 On	06-February-14	5.64	Call	Bond Future	225	0	225	0	0.00
18/06/2013	R157 On	06-February-14	5.65	Call	Bond Future	228	0	228	0	0.00
18/06/2013	R157 On	06-February-14	5.65	Put	Bond Future	1864	2	1864	2	0.00
18/06/2013	R157 On	06-February-14	5.64	Put	Bond Future	1877	2	1877	2	0.00
18/06/2013	R157 On	06-February-14	5.66	Put	Bond Future	1851	2	1851	2	0.00

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18/06/2013	R157 On 08-May-14			Bond Future	6.91	110.8319	6.9127	110.8319	0.00
18/06/2013	R157 On 08-May-14	5.21	Call	Bond Future	143	0	143	0	0.00
18/06/2013	R157 On 08-May-14	5.20	Call	Bond Future	141	0	141	0	0.00
18/06/2013	R157 On 08-May-14	5.19	Call	Bond Future	139	0	139	0	0.00
18/06/2013	R157 On 08-May-14	5.19	Put	Bond Future	2475	2	2475	2	0.00
18/06/2013	R157 On 08-May-14	5.20	Put	Bond Future	2463	2	2463	2	0.00
18/06/2013	R157 On 08-May-14	5.21	Put	Bond Future	2451	2	2451	2	0.00
18/06/2013	R186 On 01-August-13			Bond Future	8.05	123.4670	8.0544	123.4670	61,483.00
18/06/2013	R186 On 01-August-13	7.20	Call	Bond Future	175	0	175	0	6,800.00
18/06/2013	R186 On 01-August-13	7.25	Call	Bond Future	212	1	212	1	5,315.00
18/06/2013	R186 On 01-August-13	7.80	Call	Bond Future	1223	2	1223	2	0.00
18/06/2013	R186 On 01-August-13	8.00	Call	Bond Future	1960	3	1960	3	0.00
18/06/2013	R186 On 01-August-13	7.00	Call	Bond Future	76	0	76	0	0.00
18/06/2013	R186 On 01-August-13	9.00	Call	Bond Future	8434	11	8434	11	0.00
18/06/2013	R186 On 01-August-13	128.26	Call	Bond Future	111831	114	111831	114	0.00
18/06/2013	R186 On 01-August-13	7.50	Call	Bond Future	515	1	515	1	6,800.00
18/06/2013	R186 On 01-August-13	6.75	Call	Bond Future	23	0	23	0	1,000.00
18/06/2013	R186 On 01-August-13	6.80	Call	Bond Future	30	0	30	0	0.00
18/06/2013	R186 On 01-August-13	6.50	Call	Bond Future	6	0	6	0	500.00
18/06/2013	R186 On 01-August-13	8.80	Call	Bond Future	6904	9	6904	9	0.00
18/06/2013	R186 On 01-August-13	8.80	Put	Bond Future	311	0	311	0	6,800.00
18/06/2013	R186 On 01-August-13	6.50	Put	Bond Future	15587	13	15587	13	0.00
18/06/2013	R186 On 01-August-13	6.80	Put	Bond Future	12394	10	12394	10	100.00
18/06/2013	R186 On 01-August-13	6.75	Put	Bond Future	12916	11	12916	11	0.00
18/06/2013	R186 On 01-August-13	7.50	Put	Bond Future	5772	4	5772	4	0.00
18/06/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
18/06/2013	R186 On 01-August-13	9.00	Put	Bond Future	161	0	161	0	0.00
18/06/2013	R186 On 01-August-13	7.00	Put	Bond Future	10354	8	10354	8	4,100.00
18/06/2013	R186 On 01-August-13	8.00	Put	Bond Future	2462	2	2462	2	0.00
18/06/2013	R186 On 01-August-13	7.80	Put	Bond Future	3595	2	3595	2	20.00
18/06/2013	R186 On 01-August-13	7.25	Put	Bond Future	7945	6	7945	6	0.00
18/06/2013	R186 On 01-August-13	7.20	Put	Bond Future	8411	6	8411	6	2,957.00
18/06/2013	R186 On 07-November-13			Bond Future	8.15	125.2093	8.1517	125.2093	540.00
18/06/2013	R186 On 07-November-13	6.50	Call	Bond Future	321	1	321	1	5,290.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2013	R186 On 07-November-13	6.75	Call	Bond Future	528	1	528	1	1,000.00
18/06/2013	R186 On 07-November-13	8.00	Call	Bond Future	3506	5	3506	5	1,000.00
18/06/2013	R186 On 07-November-13	8.15	Call	Bond Future	4141	6	4141	6	0.00
18/06/2013	R186 On 07-November-13	8.16	Call	Bond Future	4185	6	4185	6	0.00
18/06/2013	R186 On 07-November-13	8.75	Call	Bond Future	7259	9	7259	9	0.00
18/06/2013	R186 On 07-November-13	8.14	Call	Bond Future	4097	5	4097	5	0.00
18/06/2013	R186 On 07-November-13	9.00	Call	Bond Future	8769	11	8769	11	0.00
18/06/2013	R186 On 07-November-13	9.00	Put	Bond Future	1478	1	1478	1	1,000.00
18/06/2013	R186 On 07-November-13	8.14	Put	Bond Future	4202	3	4202	3	0.00
18/06/2013	R186 On 07-November-13	8.75	Put	Bond Future	2050	1	2050	1	1,030.00
18/06/2013	R186 On 07-November-13	8.16	Put	Bond Future	4111	3	4111	3	0.00
18/06/2013	R186 On 07-November-13	8.15	Put	Bond Future	4156	3	4156	3	0.00
18/06/2013	R186 On 07-November-13	8.00	Put	Bond Future	4880	4	4880	4	0.00
18/06/2013	R186 On 07-November-13	6.75	Put	Bond Future	14114	12	14114	12	0.00
18/06/2013	R186 On 07-November-13	6.50	Put	Bond Future	16554	14	16554	14	0.00
18/06/2013	R186 On 06-February-14			Bond Future	8.24	121.6027	8.2423	121.6027	0.00
18/06/2013	R186 On 06-February-14	7.75	Call	Bond Future	3243	4	3243	4	0.00
18/06/2013	R186 On 06-February-14	7.76	Call	Bond Future	3276	4	3276	4	0.00
18/06/2013	R186 On 06-February-14	7.74	Call	Bond Future	3210	4	3210	4	0.00
18/06/2013	R186 On 06-February-14	7.74	Put	Bond Future	7744	6	7744	6	0.00
18/06/2013	R186 On 06-February-14	7.76	Put	Bond Future	7624	6	7624	6	0.00
18/06/2013	R186 On 06-February-14	7.75	Put	Bond Future	7684	6	7684	6	0.00
18/06/2013	R186 On 08-May-14			Bond Future	8.34	123.2495	8.3369	123.2495	0.00
18/06/2013	R186 On 08-May-14	7.10	Call	Bond Future	2031	3	2031	3	0.00
18/06/2013	R186 On 08-May-14	7.09	Call	Bond Future	2011	3	2011	3	0.00
18/06/2013	R186 On 08-May-14	7.11	Call	Bond Future	2052	3	2052	3	0.00
18/06/2013	R186 On 08-May-14	7.11	Put	Bond Future	13293	12	13293	12	0.00
18/06/2013	R186 On 08-May-14	7.09	Put	Bond Future	13447	12	13447	12	0.00
18/06/2013	R186 On 08-May-14	7.10	Put	Bond Future	13370	12	13370	12	0.00
18/06/2013	R197 On 01-August-13			Bond Future	284.98	284.8983	284.9786	284.8983	2,546.00
18/06/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R197 On 01-August-13	295.00	Put	Bond Future	10021	10	10021	10	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
18/06/2013	R197 On 01-August-13	295.01	Put	Bond Future	10031	10	10031	10	0.00
18/06/2013	R197 On 01-August-13	294.99	Put	Bond Future	10011	10	10011	10	0.00
18/06/2013	R201 On 01-August-13			Bond Future	5.95	104.9900	5.9471	104.9900	0.00
18/06/2013	R201 On 01-August-13	107.45	Call	Bond Future	67489	68	67489	68	0.00
18/06/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
18/06/2013	R201 On 07-November-13			Bond Future	6.11	106.4716	6.1125	106.4716	0.00
18/06/2013	R201 On 07-November-13	4.79	Call	Bond Future	24	0	24	0	0.00
18/06/2013	R201 On 07-November-13	4.81	Call	Bond Future	25	0	25	0	0.00
18/06/2013	R201 On 07-November-13	4.80	Call	Bond Future	25	0	25	0	0.00
18/06/2013	R201 On 07-November-13	4.80	Put	Bond Future	1454	1	1454	1	0.00
18/06/2013	R201 On 07-November-13	4.81	Put	Bond Future	1443	1	1443	1	0.00
18/06/2013	R201 On 07-November-13	4.79	Put	Bond Future	1464	1	1464	1	0.00
18/06/2013	R201 On 06-February-14			Bond Future	6.32	103.4948	6.3208	103.4948	0.00
18/06/2013	R201 On 06-February-14	5.26	Call	Bond Future	100	0	100	0	0.00
18/06/2013	R201 On 06-February-14	5.24	Call	Bond Future	97	0	97	0	0.00
18/06/2013	R201 On 06-February-14	5.25	Call	Bond Future	98	0	98	0	0.00
18/06/2013	R201 On 06-February-14	5.25	Put	Bond Future	1001	1	1001	1	0.00
18/06/2013	R201 On 06-February-14	5.24	Put	Bond Future	1008	1	1008	1	0.00
18/06/2013	R201 On 06-February-14	5.26	Put	Bond Future	994	1	994	1	0.00
18/06/2013	R201 On 08-May-14			Bond Future	6.69	104.8964	6.6916	104.8964	0.00
18/06/2013	R201 On 08-May-14	4.76	Call	Bond Future	53	0	53	0	0.00
18/06/2013	R201 On 08-May-14	4.75	Call	Bond Future	53	0	53	0	0.00
18/06/2013	R201 On 08-May-14	4.74	Call	Bond Future	52	0	52	0	0.00
18/06/2013	R201 On 08-May-14	4.74	Put	Bond Future	1223	1	1223	1	0.00
18/06/2013	R201 On 08-May-14	4.75	Put	Bond Future	1217	1	1217	1	0.00
18/06/2013	R201 On 08-May-14	4.76	Put	Bond Future	1212	1	1212	1	0.00
18/06/2013	R202 On 01-August-13			Bond Future	209.21	209.1509	209.2147	209.1509	44,020.00
18/06/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R202 On 01-August-13	223.01	Put	Bond Future	13795	14	13795	14	0.00
18/06/2013	R202 On 01-August-13	223.00	Put	Bond Future	13785	14	13785	14	0.00
18/06/2013	R202 On 01-August-13	222.99	Put	Bond Future	13775	14	13775	14	0.00
18/06/2013	R203 On 01-August-13			Bond Future	7.02	108.2654	7.0160	108.2654	4,182.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2013	R203 On 01-August-13	109.11	Call	Bond Future	94342	95	94342	95	0.00
18/06/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
18/06/2013	R203 On 07-November-13			Bond Future	7.16	105.6338	7.1587	105.6338	0.00
18/06/2013	R203 On 07-November-13	5.71	Call	Bond Future	100	0	100	0	15.00
18/06/2013	R203 On 07-November-13	5.99	Call	Bond Future	186	0	186	0	0.00
18/06/2013	R203 On 07-November-13	6.00	Call	Bond Future	190	0	190	0	0.00
18/06/2013	R203 On 07-November-13	571.00	Call	Bond Future	102684	103	102684	103	0.00
18/06/2013	R203 On 07-November-13	6.01	Call	Bond Future	194	0	194	0	0.00
18/06/2013	R203 On 07-November-13	6.01	Put	Bond Future	4169	4	4169	4	0.00
18/06/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
18/06/2013	R203 On 07-November-13	6.00	Put	Bond Future	4200	4	4200	4	0.00
18/06/2013	R203 On 07-November-13	5.99	Put	Bond Future	4231	4	4231	4	0.00
18/06/2013	R203 On 07-November-13	5.71	Put	Bond Future	5143	4	5143	4	0.00
18/06/2013	R203 On 06-February-14			Bond Future	7.30	107.0543	7.3039	107.0543	0.00
18/06/2013	R203 On 06-February-14	6.16	Call	Bond Future	418	1	418	1	0.00
18/06/2013	R203 On 06-February-14	5.95	Call	Bond Future	307	0	307	0	16.00
18/06/2013	R203 On 06-February-14	6.15	Call	Bond Future	412	1	412	1	0.00
18/06/2013	R203 On 06-February-14	6.14	Call	Bond Future	406	1	406	1	0.00
18/06/2013	R203 On 06-February-14	6.14	Put	Bond Future	4172	4	4172	4	0.00
18/06/2013	R203 On 06-February-14	6.15	Put	Bond Future	4145	4	4145	4	0.00
18/06/2013	R203 On 06-February-14	5.95	Put	Bond Future	4703	4	4703	4	0.00
18/06/2013	R203 On 06-February-14	6.16	Put	Bond Future	4118	4	4118	4	0.00
18/06/2013	R203 On 08-May-14			Bond Future	7.46	104.3428	7.4602	104.3428	0.00
18/06/2013	R203 On 08-May-14	5.76	Call	Bond Future	338	0	338	0	0.00
18/06/2013	R203 On 08-May-14	5.74	Call	Bond Future	329	0	329	0	0.00
18/06/2013	R203 On 08-May-14	5.75	Call	Bond Future	333	0	333	0	0.00
18/06/2013	R203 On 08-May-14	5.75	Put	Bond Future	5539	5	5539	5	0.00
18/06/2013	R203 On 08-May-14	5.74	Put	Bond Future	5566	5	5566	5	0.00
18/06/2013	R203 On 08-May-14	5.76	Put	Bond Future	5512	5	5512	5	0.00
18/06/2013	R204 On 01-August-13			Bond Future	7.20	105.3867	7.1991	105.3867	25,172.00
18/06/2013	R204 On 01-August-13	110.75	Call	Bond Future	95626	97	95626	97	0.00
18/06/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
18/06/2013	R204 On 07-November-13			Bond Future	7.32	106.8739	7.3212	106.8739	0.00
18/06/2013	R204 On 07-November-13	6.29	Call	Bond Future	370	1	370	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
18/06/2013	R204 On 07-November-13	6.30	Call	Bond Future	377	1	377	1	0.00
18/06/2013	R204 On 07-November-13	6.31	Call	Bond Future	384	1	384	1	0.00
18/06/2013	R204 On 07-November-13	7.00	Call	Bond Future	1187	2	1187	2	0.00
18/06/2013	R204 On 07-November-13	7.00	Put	Bond Future	2570	2	2570	2	1,270.00
18/06/2013	R204 On 07-November-13	6.31	Put	Bond Future	4817	4	4817	4	0.00
18/06/2013	R204 On 07-November-13	6.30	Put	Bond Future	4855	4	4855	4	0.00
18/06/2013	R204 On 07-November-13	6.29	Put	Bond Future	4893	4	4893	4	0.00
18/06/2013	R204 On 06-February-14			Bond Future	7.44	104.2804	7.4393	104.2804	0.00
18/06/2013	R204 On 06-February-14	6.40	Call	Bond Future	715	1	715	1	0.00
18/06/2013	R204 On 06-February-14	6.39	Call	Bond Future	706	1	706	1	0.00
18/06/2013	R204 On 06-February-14	6.41	Call	Bond Future	724	1	724	1	0.00
18/06/2013	R204 On 06-February-14	6.41	Put	Bond Future	5022	4	5022	4	0.00
18/06/2013	R204 On 06-February-14	6.39	Put	Bond Future	5090	4	5090	4	0.00
18/06/2013	R204 On 06-February-14	6.40	Put	Bond Future	5056	4	5056	4	0.00
18/06/2013	R204 On 08-May-14			Bond Future	7.57	105.6926	7.5695	105.6926	0.00
18/06/2013	R204 On 08-May-14	6.05	Call	Bond Future	649	1	649	1	0.00
18/06/2013	R204 On 08-May-14	6.04	Call	Bond Future	641	1	641	1	0.00
18/06/2013	R204 On 08-May-14	6.06	Call	Bond Future	656	1	656	1	0.00
18/06/2013	R204 On 08-May-14	6.06	Put	Bond Future	6707	6	6707	6	0.00
18/06/2013	R204 On 08-May-14	6.04	Put	Bond Future	6776	6	6776	6	0.00
18/06/2013	R204 On 08-May-14	6.05	Put	Bond Future	6742	6	6742	6	0.00
18/06/2013	R206 On 01-August-13			Bond Future	5.82	101.2338	5.8212	101.2338	0.00
18/06/2013	R206 On 01-August-13	103.94	Call	Bond Future	30139	30	30139	30	0.00
18/06/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
18/06/2013	R206 On 07-November-13			Bond Future	6.59	102.6624	6.5939	102.6624	0.00
18/06/2013	R206 On 07-November-13	4.29	Call	Bond Future	5	0	5	0	0.00
18/06/2013	R206 On 07-November-13	4.30	Call	Bond Future	5	0	5	0	0.00
18/06/2013	R206 On 07-November-13	4.31	Call	Bond Future	5	0	5	0	0.00
18/06/2013	R206 On 07-November-13	4.31	Put	Bond Future	413	0	413	0	0.00
18/06/2013	R206 On 07-November-13	4.30	Put	Bond Future	415	0	415	0	0.00
18/06/2013	R206 On 07-November-13	4.29	Put	Bond Future	416	0	416	0	0.00
18/06/2013	R207 On 01-August-13			Bond Future	7.45	100.5833	7.4539	100.5833	23,757.00
18/06/2013	R207 On 01-August-13	106.18	Call	Bond Future	91827	93	91827	93	0.00
18/06/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00

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18/06/2013	R207 On 07-November-13			Bond Future	7.57	102.0027	7.5684	102.0027	0.00
18/06/2013	R207 On 07-November-13	6.69	Call	Bond Future	534	1	534	1	0.00
18/06/2013	R207 On 07-November-13	6.70	Call	Bond Future	544	1	544	1	0.00
18/06/2013	R207 On 07-November-13	6.71	Call	Bond Future	554	1	554	1	0.00
18/06/2013	R207 On 07-November-13	6.71	Put	Bond Future	4796	4	4796	4	0.00
18/06/2013	R207 On 07-November-13	6.70	Put	Bond Future	4837	4	4837	4	0.00
18/06/2013	R207 On 07-November-13	6.69	Put	Bond Future	4878	4	4878	4	0.00
18/06/2013	R207 On 06-February-14			Bond Future	7.68	99.7348	7.6796	99.7348	0.00
18/06/2013	R207 On 06-February-14	6.66	Call	Bond Future	751	1	751	1	0.00
18/06/2013	R207 On 06-February-14	6.65	Call	Bond Future	741	1	741	1	0.00
18/06/2013	R207 On 06-February-14	6.64	Call	Bond Future	731	1	731	1	0.00
18/06/2013	R207 On 06-February-14	6.64	Put	Bond Future	5696	5	5696	5	0.00
18/06/2013	R207 On 06-February-14	6.65	Put	Bond Future	5657	5	5657	5	0.00
18/06/2013	R207 On 06-February-14	6.66	Put	Bond Future	5617	5	5617	5	0.00
18/06/2013	R207 On 08-May-14			Bond Future	7.80	101.0855	7.8029	101.0855	0.00
18/06/2013	R207 On 08-May-14	6.21	Call	Bond Future	615	1	615	1	0.00
18/06/2013	R207 On 08-May-14	6.20	Call	Bond Future	608	1	608	1	0.00
18/06/2013	R207 On 08-May-14	6.19	Call	Bond Future	601	1	601	1	0.00
18/06/2013	R207 On 08-May-14	6.19	Put	Bond Future	8107	7	8107	7	0.00
18/06/2013	R207 On 08-May-14	6.20	Put	Bond Future	8066	7	8066	7	0.00
18/06/2013	R207 On 08-May-14	6.21	Put	Bond Future	8025	7	8025	7	0.00
18/06/2013	R208 On 01-August-13			Bond Future	7.54	99.1441	7.5433	99.1441	19,369.00
18/06/2013	R208 On 01-August-13	101.40	Call	Bond Future	88755	90	88755	90	0.00
18/06/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
18/06/2013	R208 On 07-November-13			Bond Future	7.65	97.1473	7.6494	97.1473	0.00
18/06/2013	R208 On 07-November-13	6.79	Call	Bond Future	696	1	696	1	0.00
18/06/2013	R208 On 07-November-13	6.80	Call	Bond Future	708	1	708	1	0.00
18/06/2013	R208 On 07-November-13	6.81	Call	Bond Future	720	1	720	1	0.00
18/06/2013	R208 On 07-November-13	7.50	Call	Bond Future	1958	3	1958	3	0.00
18/06/2013	R208 On 07-November-13	7.50	Put	Bond Future	2767	2	2767	2	1,520.00
18/06/2013	R208 On 07-November-13	6.81	Put	Bond Future	5380	4	5380	4	0.00
18/06/2013	R208 On 07-November-13	6.80	Put	Bond Future	5425	4	5425	4	0.00
18/06/2013	R208 On 07-November-13	6.79	Put	Bond Future	5470	4	5470	4	0.00
18/06/2013	R208 On 06-February-14			Bond Future	7.75	98.4536	7.7499	98.4536	0.00

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18/06/2013	R208 On 06-February-14	6.75	Call	Bond Future	914	1	914	1	0.00
18/06/2013	R208 On 06-February-14	6.74	Call	Bond Future	902	1	902	1	0.00
18/06/2013	R208 On 06-February-14	6.76	Call	Bond Future	926	1	926	1	0.00
18/06/2013	R208 On 06-February-14	6.76	Put	Bond Future	6272	5	6272	5	0.00
18/06/2013	R208 On 06-February-14	6.74	Put	Bond Future	6360	5	6360	5	0.00
18/06/2013	R208 On 06-February-14	6.75	Put	Bond Future	6316	5	6316	5	0.00
18/06/2013	R208 On 08-May-14			Bond Future	7.86	96.3903	7.8554	96.3903	0.00
18/06/2013	R208 On 08-May-14	6.30	Call	Bond Future	719	1	719	1	0.00
18/06/2013	R208 On 08-May-14	6.31	Call	Bond Future	728	1	728	1	0.00
18/06/2013	R208 On 08-May-14	6.29	Call	Bond Future	711	1	711	1	0.00
18/06/2013	R208 On 08-May-14	6.29	Put	Bond Future	9043	8	9043	8	0.00
18/06/2013	R208 On 08-May-14	6.31	Put	Bond Future	8948	8	8948	8	0.00
18/06/2013	R208 On 08-May-14	6.30	Put	Bond Future	8995	8	8995	8	0.00
18/06/2013	R209 On 01-August-13			Bond Future	8.88	78.9021	8.8834	78.9021	10,032.00
18/06/2013	R209 On 01-August-13	8.00	Call	Bond Future	174	1	174	1	0.00
18/06/2013	R209 On 01-August-13	79.36	Call	Bond Future	66718	69	66718	69	0.00
18/06/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
18/06/2013	R209 On 01-August-13	8.00	Put	Bond Future	7507	6	7507	6	2,000.00
18/06/2013	R209 On 07-November-13			Bond Future	8.98	76.8711	8.9770	76.8711	0.00
18/06/2013	R209 On 07-November-13	8.65	Call	Bond Future	2580	4	2580	4	0.00
18/06/2013	R209 On 07-November-13	8.79	Call	Bond Future	3023	4	3023	4	0.00
18/06/2013	R209 On 07-November-13	8.80	Call	Bond Future	3057	4	3057	4	0.00
18/06/2013	R209 On 07-November-13	8.81	Call	Bond Future	3090	4	3090	4	0.00
18/06/2013	R209 On 07-November-13	9.40	Call	Bond Future	5404	0	5404	0	0.00
18/06/2013	R209 On 07-November-13	9.50	Call	Bond Future	5852	8	5852	8	0.00
18/06/2013	R209 On 07-November-13	9.50	Put	Bond Future	2048	1	2048	1	980.00
18/06/2013	R209 On 07-November-13	9.40	Put	Bond Future	2303	0	2303	0	5,000.00
18/06/2013	R209 On 07-November-13	8.81	Put	Bond Future	4373	3	4373	3	0.00
18/06/2013	R209 On 07-November-13	8.80	Put	Bond Future	4418	3	4418	3	0.00
18/06/2013	R209 On 07-November-13	8.79	Put	Bond Future	4463	3	4463	3	0.00
18/06/2013	R209 On 07-November-13	8.65	Put	Bond Future	5126	4	5126	4	4,700.00
18/06/2013	R209 On 06-February-14			Bond Future	9.06	77.9050	9.0638	77.9050	0.00
18/06/2013	R209 On 06-February-14	8.55	Call	Bond Future	3050	4	3050	4	0.00
18/06/2013	R209 On 06-February-14	8.54	Call	Bond Future	3021	4	3021	4	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
18/06/2013	R209 On 06-February-14	8.56	Call	Bond Future	3078	4	3078	4	0.00
18/06/2013	R209 On 06-February-14	8.56	Put	Bond Future	6995	6	6995	6	0.00
18/06/2013	R209 On 06-February-14	8.54	Put	Bond Future	7100	6	7100	6	0.00
18/06/2013	R209 On 06-February-14	8.55	Put	Bond Future	7047	6	7047	6	0.00
18/06/2013	R209 On 08-May-14			Bond Future	9.15	75.8150	9.1521	75.8150	0.00
18/06/2013	R209 On 08-May-14	7.85	Call	Bond Future	1933	3	1933	3	0.00
18/06/2013	R209 On 08-May-14	7.86	Call	Bond Future	1951	3	1951	3	0.00
18/06/2013	R209 On 08-May-14	7.84	Call	Bond Future	1914	3	1914	3	0.00
18/06/2013	R209 On 08-May-14	7.84	Put	Bond Future	12640	11	12640	11	0.00
18/06/2013	R209 On 08-May-14	7.86	Put	Bond Future	12496	11	12496	11	0.00
18/06/2013	R209 On 08-May-14	7.85	Put	Bond Future	12568	11	12568	11	0.00
18/06/2013	R210 On 01-August-13			Bond Future	160.39	160.6414	160.3931	160.6414	1,237.00
18/06/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R210 On 01-August-13	173.00	Put	Bond Future	12607	12	12607	12	0.00
18/06/2013	R210 On 01-August-13	173.01	Put	Bond Future	12617	12	12617	12	0.00
18/06/2013	R210 On 01-August-13	172.99	Put	Bond Future	12597	12	12597	12	0.00
18/06/2013	R211 On 01-August-13			Bond Future	130.02	129.9904	130.0218	129.9904	522.00
18/06/2013	R211 On 01-August-13	129.99	Call	Bond Future	32	0	32	0	0.00
18/06/2013	R211 On 01-August-13	130.00	Call	Bond Future	22	0	22	0	0.00
18/06/2013	R211 On 01-August-13	130.01	Call	Bond Future	12	0	12	0	0.00
18/06/2013	R211 On 01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
18/06/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
18/06/2013	R211 On 01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
18/06/2013	R212 On 01-August-13			Bond Future	132.16	133.1539	132.1611	133.1539	21,791.00
18/06/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R212 On 01-August-13	138.00	Put	Bond Future	5839	5	5839	5	0.00
18/06/2013	R212 On 01-August-13	138.01	Put	Bond Future	5849	5	5849	5	0.00
18/06/2013	R212 On 01-August-13	137.99	Put	Bond Future	5829	5	5829	5	0.00
18/06/2013	R213 On 01-August-13			Bond Future	8.69	90.1359	8.6852	90.1359	7,691.00
18/06/2013	R213 On 01-August-13	91.25	Call	Bond Future	77355	80	77355	80	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
18/06/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
18/06/2013	R213 On 07-November-13			Bond Future	8.78	87.8711	8.7840	87.8711	0.00
18/06/2013	R213 On 07-November-13	8.59	Call	Bond Future	2937	4	2937	4	0.00
18/06/2013	R213 On 07-November-13	8.60	Call	Bond Future	2971	4	2971	4	0.00
18/06/2013	R213 On 07-November-13	8.61	Call	Bond Future	3005	4	3005	4	0.00
18/06/2013	R213 On 07-November-13	8.61	Put	Bond Future	4375	3	4375	3	0.00
18/06/2013	R213 On 07-November-13	8.60	Put	Bond Future	4421	3	4421	3	0.00
18/06/2013	R213 On 07-November-13	8.59	Put	Bond Future	4467	3	4467	3	0.00
18/06/2013	R213 On 06-February-14			Bond Future	8.88	89.0528	8.8775	89.0528	0.00
18/06/2013	R213 On 06-February-14	8.31	Call	Bond Future	2860	4	2860	4	0.00
18/06/2013	R213 On 06-February-14	8.30	Call	Bond Future	2832	4	2832	4	0.00
18/06/2013	R213 On 06-February-14	8.29	Call	Bond Future	2804	4	2804	4	0.00
18/06/2013	R213 On 06-February-14	8.29	Put	Bond Future	7478	6	7478	6	0.00
18/06/2013	R213 On 06-February-14	8.30	Put	Bond Future	7423	6	7423	6	0.00
18/06/2013	R213 On 06-February-14	8.31	Put	Bond Future	7368	6	7368	6	0.00
18/06/2013	R213 On 08-May-14			Bond Future	8.97	86.7202	8.9690	86.7202	0.00
18/06/2013	R213 On 08-May-14	7.66	Call	Bond Future	1913	3	1913	3	0.00
18/06/2013	R213 On 08-May-14	7.64	Call	Bond Future	1876	3	1876	3	0.00
18/06/2013	R213 On 08-May-14	7.65	Call	Bond Future	1895	3	1895	3	0.00
18/06/2013	R213 On 08-May-14	7.65	Put	Bond Future	12733	11	12733	11	0.00
18/06/2013	R213 On 08-May-14	7.64	Put	Bond Future	12805	11	12805	11	0.00
18/06/2013	R213 On 08-May-14	7.66	Put	Bond Future	12662	11	12662	11	0.00
18/06/2013	R214 On 01-August-13			Bond Future	8.94	80.4035	8.9374	80.4035	840.00
18/06/2013	R214 On 01-August-13	84.31	Call	Bond Future	67529	70	67529	70	0.00
18/06/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
18/06/2013	R214 On 07-November-13			Bond Future	9.03	78.2540	9.0296	78.2540	0.00
18/06/2013	R214 On 07-November-13	7.80	Call	Bond Future	691	1	691	1	0.00
18/06/2013	R214 On 07-November-13	7.79	Call	Bond Future	679	1	679	1	0.00
18/06/2013	R214 On 07-November-13	7.81	Call	Bond Future	704	1	704	1	0.00
18/06/2013	R214 On 07-November-13	7.81	Put	Bond Future	11505	10	11505	10	0.00
18/06/2013	R214 On 07-November-13	7.79	Put	Bond Future	11678	10	11678	10	0.00
18/06/2013	R214 On 07-November-13	7.80	Put	Bond Future	11591	10	11591	10	0.00
18/06/2013	R248 On 01-August-13			Bond Future	9.04	103.5431	9.0442	103.5431	603.00
18/06/2013	R248 On 01-August-13	7.84	Call	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
18/06/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R248 On 01-August-13	7.86	Put	Bond Future	13637	11	13637	11	0.00
18/06/2013	R248 On 01-August-13	7.85	Put	Bond Future	13766	11	13766	11	0.00
18/06/2013	R248 On 01-August-13	7.84	Put	Bond Future	13895	11	13895	11	0.00
18/06/2013	R248 On 07-November-13			Bond Future	9.14	100.5833	9.1404	100.5833	0.00
18/06/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
18/06/2013	R248 On 07-November-13	7.86	Put	Bond Future	14594	12	14594	12	0.00
18/06/2013	R248 On 07-November-13	7.85	Put	Bond Future	14723	12	14723	12	0.00
18/06/2013	R248 On 07-November-13	7.84	Put	Bond Future	14852	12	14852	12	0.00