



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
20/06/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	2025 On 01-August-13			Bond Future	108.28	112.8322	108.2759	112.8322	0.00
20/06/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
20/06/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
20/06/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
20/06/2013	2025 On 01-August-13	118.01	Put	Bond Future	9734	5	9734	5	0.00
20/06/2013	2025 On 01-August-13	118.00	Put	Bond Future	9724	5	9724	5	0.00
20/06/2013	2025 On 01-August-13	117.99	Put	Bond Future	9714	5	9714	5	0.00
20/06/2013	2038 On 01-August-13			Bond Future	102.12	107.0047	102.1233	107.0047	0.00

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20/06/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
20/06/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
20/06/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
20/06/2013	2038 On 01-August-13	115.00	Put	Bond Future	12877	8	12877	8	0.00
20/06/2013	2038 On 01-August-13	115.01	Put	Bond Future	12887	8	12887	8	0.00
20/06/2013	2038 On 01-August-13	114.99	Put	Bond Future	12867	8	12867	8	0.00
20/06/2013	2050 On 01-August-13			Bond Future	102.86	110.6020	102.8599	110.6020	122.00
20/06/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
20/06/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
20/06/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
20/06/2013	2050 On 01-August-13	119.01	Put	Bond Future	16150	8	16150	8	0.00
20/06/2013	2050 On 01-August-13	119.00	Put	Bond Future	16140	8	16140	8	0.00
20/06/2013	2050 On 01-August-13	118.99	Put	Bond Future	16130	8	16130	8	0.00
20/06/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	AL37 On 01-August-13			Index Future	394.93	401.9630	394.9250	401.9630	56.00
20/06/2013	AL37 On 07-November-13			Index Future	400.50	407.6350	400.4970	407.6350	0.00
20/06/2013	AL7T On 01-August-13			Index Future	467.35	478.0750	467.3490	478.0750	1.00
20/06/2013	AL7T On 07-November-13			Index Future	473.94	484.8210	473.9440	484.8210	0.00
20/06/2013	ALBI On 01-August-13			Index Future	420.18	429.2510	420.1800	429.2510	741.00
20/06/2013	ALBI On 07-November-13			Index Future	426.11	435.3080	426.1090	435.3080	85.00
20/06/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	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
20/06/2013	C202	On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	C206	On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/06/2013	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2013	EL28	On 01-August-13			Bond Future	107.40	111.3960	107.4029	111.3960	0.00
20/06/2013	EL28	On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
20/06/2013	EL28	On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
20/06/2013	EL28	On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
20/06/2013	EL28	On 01-August-13	115.00	Put	Bond Future	7597	4	7597	4	0.00
20/06/2013	EL28	On 01-August-13	115.01	Put	Bond Future	7607	4	7607	4	0.00
20/06/2013	EL28	On 01-August-13	114.99	Put	Bond Future	7587	4	7587	4	0.00
20/06/2013	ES33	On 01-August-13			Bond Future	9.64	86.2041	9.6433	86.2041	6,292.00
20/06/2013	ES33	On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
20/06/2013	ES33	On 01-August-13	91.02	Call	Bond Future	72988	75	72988	75	0.00
20/06/2013	ES33	On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
20/06/2013	ES33	On 01-August-13	9.00	Put	Bond Future	5053	3	5053	3	0.00
20/06/2013	ES33	On 07-November-13			Bond Future	9.77	83.6392	9.7708	83.6392	0.00
20/06/2013	ES33	On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
20/06/2013	ES33	On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
20/06/2013	ES33	On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
20/06/2013	ES33	On 07-November-13	8.51	Put	Bond Future	10144	8	10144	8	0.00
20/06/2013	ES33	On 07-November-13	8.50	Put	Bond Future	10232	8	10232	8	0.00

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20/06/2013	ES33 On 07-November-13	8.49	Put	Bond Future	10321	8	10321	8	0.00
20/06/2013	GOVI On 01-August-13			GOVI	419.52	428.6460	419.5150	428.6460	391.00
20/06/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
20/06/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
20/06/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
20/06/2013	GOVI On 01-August-13	446.01	Put	GOVI	264950	17	264950	17	0.00
20/06/2013	GOVI On 01-August-13	446.00	Put	GOVI	264850	17	264850	17	0.00
20/06/2013	GOVI On 01-August-13	445.99	Put	GOVI	264750	17	264750	17	0.00
20/06/2013	GOVI On 07-November-13			GOVI	425.44	434.6950	425.4350	434.6950	0.00
20/06/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
20/06/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
20/06/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
20/06/2013	GOVI On 07-November-13	446.01	Put	GOVI	205750	11	205750	11	0.00
20/06/2013	GOVI On 07-November-13	446.00	Put	GOVI	205650	11	205650	11	0.00
20/06/2013	GOVI On 07-November-13	445.99	Put	GOVI	205550	11	205550	11	0.00
20/06/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/06/2013	IGOV On 01-August-13			Index Future	193.35	199.5100	193.3530	199.5100	1,051.00
20/06/2013	IGOV On 07-November-13			Index Future	196.11	202.3510	196.1070	202.3510	7.00
20/06/2013	ILBI On 01-August-13			Index Future	541.00	540.3200	540.9950	540.3200	186.00
20/06/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
20/06/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/06/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
20/06/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/06/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/06/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/06/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.19	94.8100	5.1900	94.8100	0.00
20/06/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.26	94.7900	5.2600	94.7900	0.00
20/06/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.29	94.7900	5.2900	94.7900	700.00
20/06/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.48	94.7300	5.4800	94.7300	0.00
20/06/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.57	94.6400	5.5700	94.6400	0.00
20/06/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.76	94.5000	5.7600	94.5000	1,500.00
20/06/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.65	5.6500	5.6500	5.6500	0.00
20/06/2013	JBAF On 19-March-14			Jibar Tradeable Future	6.23	94.1400	6.2300	94.1400	400.00
20/06/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.56	93.8300	6.5600	93.8300	1,000.00

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20/06/2013	JBAF On	17-September-14			Jibar Tradeable Future	6.86	93.5600	6.8600	93.5600	0.00
20/06/2013	JBAF On	17-December-14			Jibar Tradeable Future	7.15	93.3100	7.1500	93.3100	0.00
20/06/2013	JBAF On	18-March-15			Jibar Tradeable Future	7.42	93.0300	7.4200	93.0300	250.00
20/06/2013	R023 On	01-August-13			Bond Future	8.00	104.2433	7.9961	104.2433	9,547.00
20/06/2013	R023 On	01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R023 On	01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R023 On	01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R023 On	01-August-13	7.30	Put	Bond Future	4685	2	4685	2	0.00
20/06/2013	R023 On	01-August-13	7.31	Put	Bond Future	4616	2	4616	2	0.00
20/06/2013	R023 On	01-August-13	7.29	Put	Bond Future	4755	2	4755	2	0.00
20/06/2013	R023 On	07-November-13			Bond Future	8.11	101.7986	8.1085	101.7986	0.00
20/06/2013	R023 On	07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R023 On	07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R023 On	07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R023 On	07-November-13	6.50	Put	Bond Future	10935	8	10935	8	0.00
20/06/2013	R023 On	07-November-13	6.51	Put	Bond Future	10862	8	10862	8	0.00
20/06/2013	R023 On	07-November-13	6.49	Put	Bond Future	11007	8	11007	8	0.00
20/06/2013	R157 On	01-August-13			Bond Future	6.53	119.6006	6.5290	119.6006	23,111.00
20/06/2013	R157 On	01-August-13	116.11	Call	Bond Future	89336	90	89336	90	0.00
20/06/2013	R157 On	01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
20/06/2013	R157 On	07-November-13			Bond Future	6.74	114.4819	6.7359	114.4819	0.00
20/06/2013	R157 On	07-November-13	5.59	Call	Bond Future	133	0	133	0	0.00
20/06/2013	R157 On	07-November-13	5.61	Call	Bond Future	139	0	139	0	0.00
20/06/2013	R157 On	07-November-13	5.60	Call	Bond Future	136	0	136	0	0.00
20/06/2013	R157 On	07-November-13	5.60	Put	Bond Future	2247	2	2247	2	0.00
20/06/2013	R157 On	07-November-13	5.61	Put	Bond Future	2231	2	2231	2	0.00
20/06/2013	R157 On	07-November-13	5.59	Put	Bond Future	2263	2	2263	2	0.00
20/06/2013	R157 On	06-February-14			Bond Future	6.98	116.0212	6.9765	116.0212	0.00
20/06/2013	R157 On	06-February-14	5.66	Call	Bond Future	197	0	197	0	0.00
20/06/2013	R157 On	06-February-14	5.64	Call	Bond Future	192	0	192	0	0.00
20/06/2013	R157 On	06-February-14	5.65	Call	Bond Future	194	0	194	0	0.00
20/06/2013	R157 On	06-February-14	5.65	Put	Bond Future	2315	2	2315	2	0.00
20/06/2013	R157 On	06-February-14	5.64	Put	Bond Future	2328	2	2328	2	0.00
20/06/2013	R157 On	06-February-14	5.66	Put	Bond Future	2301	2	2301	2	0.00

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20/06/2013	R157 On 08-May-14			Bond Future	7.28	110.7832	7.2818	110.7832	0.00
20/06/2013	R157 On 08-May-14	5.21	Call	Bond Future	119	0	119	0	0.00
20/06/2013	R157 On 08-May-14	5.20	Call	Bond Future	117	0	117	0	0.00
20/06/2013	R157 On 08-May-14	5.19	Call	Bond Future	116	0	116	0	0.00
20/06/2013	R157 On 08-May-14	5.19	Put	Bond Future	2943	2	2943	2	0.00
20/06/2013	R157 On 08-May-14	5.20	Put	Bond Future	2930	2	2930	2	0.00
20/06/2013	R157 On 08-May-14	5.21	Put	Bond Future	2918	2	2918	2	0.00
20/06/2013	R186 On 01-August-13			Bond Future	8.30	122.3545	8.3045	122.3545	59,181.00
20/06/2013	R186 On 01-August-13	7.20	Call	Bond Future	55	0	55	0	6,800.00
20/06/2013	R186 On 01-August-13	7.25	Call	Bond Future	70	0	70	0	5,315.00
20/06/2013	R186 On 01-August-13	7.80	Call	Bond Future	583	2	583	2	0.00
20/06/2013	R186 On 01-August-13	8.00	Call	Bond Future	1040	3	1040	3	0.00
20/06/2013	R186 On 01-August-13	7.00	Call	Bond Future	20	0	20	0	0.00
20/06/2013	R186 On 01-August-13	9.00	Call	Bond Future	6365	10	6365	10	0.00
20/06/2013	R186 On 01-August-13	128.26	Call	Bond Future	109561	113	109561	113	0.00
20/06/2013	R186 On 01-August-13	7.50	Call	Bond Future	204	1	204	1	6,800.00
20/06/2013	R186 On 01-August-13	6.75	Call	Bond Future	5	0	5	0	1,000.00
20/06/2013	R186 On 01-August-13	6.80	Call	Bond Future	7	0	7	0	0.00
20/06/2013	R186 On 01-August-13	6.50	Call	Bond Future	1	0	1	0	500.00
20/06/2013	R186 On 01-August-13	8.80	Call	Bond Future	4970	8	4970	8	0.00
20/06/2013	R186 On 01-August-13	8.80	Put	Bond Future	648	0	648	0	6,800.00
20/06/2013	R186 On 01-August-13	6.50	Put	Bond Future	17852	14	17852	14	0.00
20/06/2013	R186 On 01-August-13	6.80	Put	Bond Future	14641	11	14641	11	100.00
20/06/2013	R186 On 01-August-13	6.75	Put	Bond Future	15168	12	15168	12	0.00
20/06/2013	R186 On 01-August-13	7.50	Put	Bond Future	7731	5	7731	5	0.00
20/06/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
20/06/2013	R186 On 01-August-13	9.00	Put	Bond Future	362	0	362	0	0.00
20/06/2013	R186 On 01-August-13	7.00	Put	Bond Future	12568	9	12568	9	4,100.00
20/06/2013	R186 On 01-August-13	8.00	Put	Bond Future	3812	2	3812	2	0.00
20/06/2013	R186 On 01-August-13	7.80	Put	Bond Future	5226	3	5226	3	20.00
20/06/2013	R186 On 01-August-13	7.25	Put	Bond Future	10073	7	10073	7	0.00
20/06/2013	R186 On 01-August-13	7.20	Put	Bond Future	10562	7	10562	7	2,957.00
20/06/2013	R186 On 07-November-13			Bond Future	8.41	124.0811	8.4115	124.0811	540.00
20/06/2013	R186 On 07-November-13	6.50	Call	Bond Future	189	0	189	0	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
20/06/2013	R186 On 07-November-13	6.75	Call	Bond Future	322	1	322	1	1,000.00
20/06/2013	R186 On 07-November-13	8.00	Call	Bond Future	2550	4	2550	4	1,000.00
20/06/2013	R186 On 07-November-13	8.15	Call	Bond Future	3065	5	3065	5	0.00
20/06/2013	R186 On 07-November-13	8.16	Call	Bond Future	3102	5	3102	5	0.00
20/06/2013	R186 On 07-November-13	8.75	Call	Bond Future	5733	8	5733	8	0.00
20/06/2013	R186 On 07-November-13	8.14	Call	Bond Future	3029	5	3029	5	0.00
20/06/2013	R186 On 07-November-13	9.00	Call	Bond Future	7084	10	7084	10	0.00
20/06/2013	R186 On 07-November-13	9.00	Put	Bond Future	2096	1	2096	1	1,200.00
20/06/2013	R186 On 07-November-13	8.14	Put	Bond Future	5436	4	5436	4	0.00
20/06/2013	R186 On 07-November-13	8.75	Put	Bond Future	2825	2	2825	2	1,030.00
20/06/2013	R186 On 07-November-13	8.16	Put	Bond Future	5329	4	5329	4	0.00
20/06/2013	R186 On 07-November-13	8.15	Put	Bond Future	5383	4	5383	4	0.00
20/06/2013	R186 On 07-November-13	8.00	Put	Bond Future	6227	4	6227	4	0.00
20/06/2013	R186 On 07-November-13	6.75	Put	Bond Future	16212	13	16212	13	0.00
20/06/2013	R186 On 07-November-13	6.50	Put	Bond Future	18725	15	18725	15	0.00
20/06/2013	R186 On 06-February-14			Bond Future	8.51	120.4590	8.5116	120.4590	0.00
20/06/2013	R186 On 06-February-14	7.75	Call	Bond Future	2467	4	2467	4	0.00
20/06/2013	R186 On 06-February-14	7.76	Call	Bond Future	2494	4	2494	4	0.00
20/06/2013	R186 On 06-February-14	7.74	Call	Bond Future	2440	4	2440	4	0.00
20/06/2013	R186 On 06-February-14	7.74	Put	Bond Future	9307	7	9307	7	0.00
20/06/2013	R186 On 06-February-14	7.76	Put	Bond Future	9176	7	9176	7	0.00
20/06/2013	R186 On 06-February-14	7.75	Put	Bond Future	9242	7	9242	7	0.00
20/06/2013	R186 On 08-May-14			Bond Future	8.62	122.0902	8.6162	122.0902	0.00
20/06/2013	R186 On 08-May-14	7.10	Call	Bond Future	1532	2	1532	2	0.00
20/06/2013	R186 On 08-May-14	7.09	Call	Bond Future	1515	2	1515	2	0.00
20/06/2013	R186 On 08-May-14	7.11	Call	Bond Future	1548	2	1548	2	0.00
20/06/2013	R186 On 08-May-14	7.11	Put	Bond Future	15155	12	15155	12	0.00
20/06/2013	R186 On 08-May-14	7.09	Put	Bond Future	15317	13	15317	13	0.00
20/06/2013	R186 On 08-May-14	7.10	Put	Bond Future	15236	12	15236	12	0.00
20/06/2013	R197 On 01-August-13			Bond Future	280.52	286.4294	280.5229	286.4294	2,546.00
20/06/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R197 On 01-August-13	295.00	Put	Bond Future	14477	9	14477	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
20/06/2013	R197 On 01-August-13	295.01	Put	Bond Future	14487	9	14487	9	0.00
20/06/2013	R197 On 01-August-13	294.99	Put	Bond Future	14467	9	14467	9	0.00
20/06/2013	R201 On 01-August-13			Bond Future	5.94	104.9299	5.9415	104.9299	0.00
20/06/2013	R201 On 01-August-13	107.45	Call	Bond Future	67497	68	67497	68	0.00
20/06/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
20/06/2013	R201 On 07-November-13			Bond Future	6.11	106.4105	6.1056	106.4105	0.00
20/06/2013	R201 On 07-November-13	4.79	Call	Bond Future	45	0	45	0	0.00
20/06/2013	R201 On 07-November-13	4.81	Call	Bond Future	47	0	47	0	0.00
20/06/2013	R201 On 07-November-13	4.80	Call	Bond Future	46	0	46	0	0.00
20/06/2013	R201 On 07-November-13	4.80	Put	Bond Future	1468	1	1468	1	0.00
20/06/2013	R201 On 07-November-13	4.81	Put	Bond Future	1458	1	1458	1	0.00
20/06/2013	R201 On 07-November-13	4.79	Put	Bond Future	1478	1	1478	1	0.00
20/06/2013	R201 On 06-February-14			Bond Future	6.31	103.4326	6.3122	103.4326	0.00
20/06/2013	R201 On 06-February-14	5.26	Call	Bond Future	137	0	137	0	0.00
20/06/2013	R201 On 06-February-14	5.24	Call	Bond Future	134	0	134	0	0.00
20/06/2013	R201 On 06-February-14	5.25	Call	Bond Future	135	0	135	0	0.00
20/06/2013	R201 On 06-February-14	5.25	Put	Bond Future	1031	1	1031	1	0.00
20/06/2013	R201 On 06-February-14	5.24	Put	Bond Future	1037	1	1037	1	0.00
20/06/2013	R201 On 06-February-14	5.26	Put	Bond Future	1024	1	1024	1	0.00
20/06/2013	R201 On 08-May-14			Bond Future	6.68	104.8333	6.6794	104.8333	0.00
20/06/2013	R201 On 08-May-14	4.76	Call	Bond Future	76	0	76	0	0.00
20/06/2013	R201 On 08-May-14	4.75	Call	Bond Future	76	0	76	0	0.00
20/06/2013	R201 On 08-May-14	4.74	Call	Bond Future	75	0	75	0	0.00
20/06/2013	R201 On 08-May-14	4.74	Put	Bond Future	1238	1	1238	1	0.00
20/06/2013	R201 On 08-May-14	4.75	Put	Bond Future	1233	1	1233	1	0.00
20/06/2013	R201 On 08-May-14	4.76	Put	Bond Future	1228	1	1228	1	0.00
20/06/2013	R202 On 01-August-13			Bond Future	201.64	209.4065	201.6419	209.4065	44,020.00
20/06/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R202 On 01-August-13	223.01	Put	Bond Future	21368	14	21368	14	0.00
20/06/2013	R202 On 01-August-13	223.00	Put	Bond Future	21358	14	21358	14	0.00
20/06/2013	R202 On 01-August-13	222.99	Put	Bond Future	21348	14	21348	14	0.00
20/06/2013	R203 On 01-August-13			Bond Future	7.33	108.0195	7.3310	108.0195	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
20/06/2013	R203 On 01-August-13	109.11	Call	Bond Future	93213	95	93213	95	0.00
20/06/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
20/06/2013	R203 On 07-November-13			Bond Future	7.50	105.3843	7.5000	105.3843	0.00
20/06/2013	R203 On 07-November-13	5.71	Call	Bond Future	52	0	52	0	15.00
20/06/2013	R203 On 07-November-13	5.99	Call	Bond Future	102	0	102	0	0.00
20/06/2013	R203 On 07-November-13	6.00	Call	Bond Future	104	0	104	0	0.00
20/06/2013	R203 On 07-November-13	571.00	Call	Bond Future	101539	103	101539	103	0.00
20/06/2013	R203 On 07-November-13	6.01	Call	Bond Future	107	0	107	0	0.00
20/06/2013	R203 On 07-November-13	6.01	Put	Bond Future	5227	4	5227	4	0.00
20/06/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
20/06/2013	R203 On 07-November-13	6.00	Put	Bond Future	5260	4	5260	4	0.00
20/06/2013	R203 On 07-November-13	5.99	Put	Bond Future	5293	4	5293	4	0.00
20/06/2013	R203 On 07-November-13	5.71	Put	Bond Future	6242	5	6242	5	0.00
20/06/2013	R203 On 06-February-14			Bond Future	7.67	106.8012	7.6736	106.8012	0.00
20/06/2013	R203 On 06-February-14	6.16	Call	Bond Future	270	1	270	1	0.00
20/06/2013	R203 On 06-February-14	5.95	Call	Bond Future	195	0	195	0	16.00
20/06/2013	R203 On 06-February-14	6.15	Call	Bond Future	266	1	266	1	0.00
20/06/2013	R203 On 06-February-14	6.14	Call	Bond Future	262	1	262	1	0.00
20/06/2013	R203 On 06-February-14	6.14	Put	Bond Future	5189	4	5189	4	0.00
20/06/2013	R203 On 06-February-14	6.15	Put	Bond Future	5160	4	5160	4	0.00
20/06/2013	R203 On 06-February-14	5.95	Put	Bond Future	5753	4	5753	4	0.00
20/06/2013	R203 On 06-February-14	6.16	Put	Bond Future	5131	4	5131	4	0.00
20/06/2013	R203 On 08-May-14			Bond Future	7.86	104.0863	7.8620	104.0863	0.00
20/06/2013	R203 On 08-May-14	5.76	Call	Bond Future	226	0	226	0	0.00
20/06/2013	R203 On 08-May-14	7.40	Call	Bond Future	1351	2	1351	2	16.00
20/06/2013	R203 On 08-May-14	5.74	Call	Bond Future	220	0	220	0	0.00
20/06/2013	R203 On 08-May-14	5.75	Call	Bond Future	223	0	223	0	0.00
20/06/2013	R203 On 08-May-14	5.75	Put	Bond Future	6606	5	6606	5	0.00
20/06/2013	R203 On 08-May-14	5.74	Put	Bond Future	6635	5	6635	5	0.00
20/06/2013	R203 On 08-May-14	7.40	Put	Bond Future	2706	2	2706	2	0.00
20/06/2013	R203 On 08-May-14	5.76	Put	Bond Future	6578	5	6578	5	0.00
20/06/2013	R204 On 01-August-13			Bond Future	7.51	105.0808	7.5126	105.0808	25,172.00
20/06/2013	R204 On 01-August-13	110.75	Call	Bond Future	94231	96	94231	96	0.00
20/06/2013	R204 On 01-August-13	110.75	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
20/06/2013	R204 On 07-November-13			Bond Future	7.66	106.5636	7.6552	106.5636	0.00
20/06/2013	R204 On 07-November-13	6.29	Call	Bond Future	218	1	218	1	0.00
20/06/2013	R204 On 07-November-13	6.30	Call	Bond Future	222	1	222	1	0.00
20/06/2013	R204 On 07-November-13	7.00	Call	Bond Future	776	1	776	1	0.00
20/06/2013	R204 On 07-November-13	6.31	Call	Bond Future	227	1	227	1	0.00
20/06/2013	R204 On 07-November-13	6.31	Put	Bond Future	6075	4	6075	4	0.00
20/06/2013	R204 On 07-November-13	7.00	Put	Bond Future	3575	2	3575	2	1,270.00
20/06/2013	R204 On 07-November-13	6.30	Put	Bond Future	6116	4	6116	4	0.00
20/06/2013	R204 On 07-November-13	6.29	Put	Bond Future	6156	4	6156	4	0.00
20/06/2013	R204 On 06-February-14			Bond Future	7.79	103.9656	7.7946	103.9656	0.00
20/06/2013	R204 On 06-February-14	6.40	Call	Bond Future	484	1	484	1	0.00
20/06/2013	R204 On 06-February-14	6.41	Call	Bond Future	490	1	490	1	0.00
20/06/2013	R204 On 06-February-14	6.39	Call	Bond Future	477	1	477	1	0.00
20/06/2013	R204 On 06-February-14	6.39	Put	Bond Future	6295	5	6295	5	0.00
20/06/2013	R204 On 06-February-14	6.41	Put	Bond Future	6223	5	6223	5	0.00
20/06/2013	R204 On 06-February-14	6.40	Put	Bond Future	6259	5	6259	5	0.00
20/06/2013	R204 On 08-May-14			Bond Future	7.95	105.3734	7.9484	105.3734	0.00
20/06/2013	R204 On 08-May-14	6.05	Call	Bond Future	465	1	465	1	0.00
20/06/2013	R204 On 08-May-14	6.06	Call	Bond Future	471	1	471	1	0.00
20/06/2013	R204 On 08-May-14	6.04	Call	Bond Future	460	1	460	1	0.00
20/06/2013	R204 On 08-May-14	6.04	Put	Bond Future	8049	6	8049	6	0.00
20/06/2013	R204 On 08-May-14	6.06	Put	Bond Future	7976	6	7976	6	0.00
20/06/2013	R204 On 08-May-14	6.05	Put	Bond Future	8012	6	8012	6	0.00
20/06/2013	R206 On 01-August-13			Bond Future	5.61	101.2024	5.6063	101.2024	0.00
20/06/2013	R206 On 01-August-13	103.94	Call	Bond Future	30233	30	30233	30	0.00
20/06/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
20/06/2013	R206 On 07-November-13			Bond Future	6.06	102.6304	6.0578	102.6304	0.00
20/06/2013	R206 On 07-November-13	4.29	Call	Bond Future	17	0	17	0	0.00
20/06/2013	R206 On 07-November-13	4.30	Call	Bond Future	17	0	17	0	0.00
20/06/2013	R206 On 07-November-13	4.31	Call	Bond Future	17	0	17	0	0.00
20/06/2013	R206 On 07-November-13	4.31	Put	Bond Future	330	0	330	0	0.00
20/06/2013	R206 On 07-November-13	4.30	Put	Bond Future	331	0	331	0	0.00
20/06/2013	R206 On 07-November-13	4.29	Put	Bond Future	333	0	333	0	0.00
20/06/2013	R207 On 01-August-13			Bond Future	7.70	100.1127	7.7047	100.1127	23,757.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2013	R207 On 01-August-13	106.18	Call	Bond Future	90580	93	90580	93	0.00
20/06/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
20/06/2013	R207 On 07-November-13			Bond Future	7.83	101.5253	7.8331	101.5253	0.00
20/06/2013	R207 On 07-November-13	6.69	Call	Bond Future	394	1	394	1	0.00
20/06/2013	R207 On 07-November-13	6.71	Call	Bond Future	409	1	409	1	0.00
20/06/2013	R207 On 07-November-13	6.70	Call	Bond Future	401	1	401	1	0.00
20/06/2013	R207 On 07-November-13	6.70	Put	Bond Future	5959	4	5959	4	0.00
20/06/2013	R207 On 07-November-13	6.71	Put	Bond Future	5916	4	5916	4	0.00
20/06/2013	R207 On 07-November-13	6.69	Put	Bond Future	6003	4	6003	4	0.00
20/06/2013	R207 On 06-February-14			Bond Future	7.96	99.2508	7.9586	99.2508	0.00
20/06/2013	R207 On 06-February-14	6.66	Call	Bond Future	602	1	602	1	0.00
20/06/2013	R207 On 06-February-14	6.64	Call	Bond Future	586	1	586	1	0.00
20/06/2013	R207 On 06-February-14	6.65	Call	Bond Future	594	1	594	1	0.00
20/06/2013	R207 On 06-February-14	6.65	Put	Bond Future	6791	5	6791	5	0.00
20/06/2013	R207 On 06-February-14	6.64	Put	Bond Future	6833	5	6833	5	0.00
20/06/2013	R207 On 06-February-14	6.66	Put	Bond Future	6750	5	6750	5	0.00
20/06/2013	R207 On 08-May-14			Bond Future	8.10	100.5949	8.0975	100.5949	0.00
20/06/2013	R207 On 08-May-14	6.21	Call	Bond Future	533	1	533	1	0.00
20/06/2013	R207 On 08-May-14	6.19	Call	Bond Future	521	1	521	1	0.00
20/06/2013	R207 On 08-May-14	6.20	Call	Bond Future	527	1	527	1	0.00
20/06/2013	R207 On 08-May-14	6.20	Put	Bond Future	9285	8	9285	8	0.00
20/06/2013	R207 On 08-May-14	6.19	Put	Bond Future	9327	8	9327	8	0.00
20/06/2013	R207 On 08-May-14	6.21	Put	Bond Future	9242	8	9242	8	0.00
20/06/2013	R208 On 01-August-13			Bond Future	7.78	98.6464	7.7839	98.6464	18,200.00
20/06/2013	R208 On 01-August-13	101.40	Call	Bond Future	87426	90	87426	90	0.00
20/06/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
20/06/2013	R208 On 07-November-13			Bond Future	7.90	96.6425	7.9017	96.6425	0.00
20/06/2013	R208 On 07-November-13	6.79	Call	Bond Future	462	1	462	1	0.00
20/06/2013	R208 On 07-November-13	6.80	Call	Bond Future	471	1	471	1	0.00
20/06/2013	R208 On 07-November-13	7.50	Call	Bond Future	1429	2	1429	2	0.00
20/06/2013	R208 On 07-November-13	6.81	Call	Bond Future	479	1	479	1	0.00
20/06/2013	R208 On 07-November-13	6.81	Put	Bond Future	6487	5	6487	5	0.00
20/06/2013	R208 On 07-November-13	7.50	Put	Bond Future	3587	2	3587	2	1,520.00
20/06/2013	R208 On 07-November-13	6.80	Put	Bond Future	6536	5	6536	5	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
20/06/2013	R208 On 07-November-13	6.79	Put	Bond Future	6584	5	6584	5	0.00
20/06/2013	R208 On 06-February-14			Bond Future	8.01	97.9418	8.0140	97.9418	0.00
20/06/2013	R208 On 06-February-14	6.75	Call	Bond Future	704	1	704	1	0.00
20/06/2013	R208 On 06-February-14	6.76	Call	Bond Future	714	1	714	1	0.00
20/06/2013	R208 On 06-February-14	6.74	Call	Bond Future	695	1	695	1	0.00
20/06/2013	R208 On 06-February-14	6.74	Put	Bond Future	7519	6	7519	6	0.00
20/06/2013	R208 On 06-February-14	6.76	Put	Bond Future	7427	6	7427	6	0.00
20/06/2013	R208 On 06-February-14	6.75	Put	Bond Future	7473	6	7473	6	0.00
20/06/2013	R208 On 08-May-14			Bond Future	8.13	95.8716	8.1320	95.8716	0.00
20/06/2013	R208 On 08-May-14	6.30	Call	Bond Future	599	1	599	1	0.00
20/06/2013	R208 On 08-May-14	6.29	Call	Bond Future	592	1	592	1	0.00
20/06/2013	R208 On 08-May-14	6.31	Call	Bond Future	606	1	606	1	0.00
20/06/2013	R208 On 08-May-14	6.31	Put	Bond Future	10210	8	10210	8	0.00
20/06/2013	R208 On 08-May-14	6.29	Put	Bond Future	10308	8	10308	8	0.00
20/06/2013	R208 On 08-May-14	6.30	Put	Bond Future	10259	8	10259	8	0.00
20/06/2013	R209 On 01-August-13			Bond Future	9.03	77.7165	9.0316	77.7165	10,032.00
20/06/2013	R209 On 01-August-13	8.00	Call	Bond Future	92	0	92	0	0.00
20/06/2013	R209 On 01-August-13	79.36	Call	Bond Future	65588	68	65588	68	0.00
20/06/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
20/06/2013	R209 On 01-August-13	8.00	Put	Bond Future	8554	7	8554	7	2,000.00
20/06/2013	R209 On 07-November-13			Bond Future	9.13	75.6688	9.1300	75.6688	0.00
20/06/2013	R209 On 07-November-13	8.65	Call	Bond Future	2155	3	2155	3	0.00
20/06/2013	R209 On 07-November-13	8.79	Call	Bond Future	2546	4	2546	4	0.00
20/06/2013	R209 On 07-November-13	8.80	Call	Bond Future	2576	4	2576	4	0.00
20/06/2013	R209 On 07-November-13	9.50	Call	Bond Future	5116	7	5116	7	0.00
20/06/2013	R209 On 07-November-13	9.70	Call	Bond Future	5986	0	5986	0	0.00
20/06/2013	R209 On 07-November-13	8.81	Call	Bond Future	2605	4	2605	4	0.00
20/06/2013	R209 On 07-November-13	9.40	Call	Bond Future	4701	6	4701	6	0.00
20/06/2013	R209 On 07-November-13	9.40	Put	Bond Future	2745	2	2745	2	5,000.00
20/06/2013	R209 On 07-November-13	8.81	Put	Bond Future	5034	4	5034	4	0.00
20/06/2013	R209 On 07-November-13	9.70	Put	Bond Future	1955	0	1955	0	1,520.00
20/06/2013	R209 On 07-November-13	9.50	Put	Bond Future	2457	2	2457	2	980.00
20/06/2013	R209 On 07-November-13	8.80	Put	Bond Future	5083	4	5083	4	0.00
20/06/2013	R209 On 07-November-13	8.79	Put	Bond Future	5131	4	5131	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
20/06/2013	R209 On 07-November-13	8.65	Put	Bond Future	5847	5	5847	5	4,700.00
20/06/2013	R209 On 06-February-14			Bond Future	9.22	76.6861	9.2214	76.6861	0.00
20/06/2013	R209 On 06-February-14	8.54	Call	Bond Future	2687	4	2687	4	0.00
20/06/2013	R209 On 06-February-14	8.56	Call	Bond Future	2738	4	2738	4	0.00
20/06/2013	R209 On 06-February-14	8.55	Call	Bond Future	2712	4	2712	4	0.00
20/06/2013	R209 On 06-February-14	8.55	Put	Bond Future	7871	7	7871	7	0.00
20/06/2013	R209 On 06-February-14	8.56	Put	Bond Future	7816	6	7816	6	0.00
20/06/2013	R209 On 06-February-14	8.54	Put	Bond Future	7927	7	7927	7	0.00
20/06/2013	R209 On 08-May-14			Bond Future	9.31	74.5797	9.3144	74.5797	0.00
20/06/2013	R209 On 08-May-14	7.84	Call	Bond Future	1700	2	1700	2	0.00
20/06/2013	R209 On 08-May-14	7.85	Call	Bond Future	1717	2	1717	2	0.00
20/06/2013	R209 On 08-May-14	7.86	Call	Bond Future	1733	2	1733	2	0.00
20/06/2013	R209 On 08-May-14	7.86	Put	Bond Future	13455	12	13455	12	0.00
20/06/2013	R209 On 08-May-14	7.85	Put	Bond Future	13529	12	13529	12	0.00
20/06/2013	R209 On 08-May-14	7.84	Put	Bond Future	13603	12	13603	12	0.00
20/06/2013	R210 On 01-August-13			Bond Future	155.16	160.5377	155.1640	160.5377	1,237.00
20/06/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R210 On 01-August-13	173.00	Put	Bond Future	17836	12	17836	12	0.00
20/06/2013	R210 On 01-August-13	173.01	Put	Bond Future	17846	12	17846	12	0.00
20/06/2013	R210 On 01-August-13	172.99	Put	Bond Future	17826	12	17826	12	0.00
20/06/2013	R211 On 01-August-13			Bond Future	129.92	130.1158	129.9204	130.1158	522.00
20/06/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R211 On 01-August-13	130.01	Put	Bond Future	90	0	90	0	0.00
20/06/2013	R211 On 01-August-13	130.00	Put	Bond Future	80	0	80	0	0.00
20/06/2013	R211 On 01-August-13	129.99	Put	Bond Future	70	0	70	0	0.00
20/06/2013	R212 On 01-August-13			Bond Future	126.32	132.2746	126.3162	132.2746	21,791.00
20/06/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R212 On 01-August-13	138.01	Put	Bond Future	11694	6	11694	6	0.00

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20/06/2013	R212 On 01-August-13	138.00	Put	Bond Future	11684	6	11684	6	0.00
20/06/2013	R212 On 01-August-13	137.99	Put	Bond Future	11674	6	11674	6	0.00
20/06/2013	R213 On 01-August-13			Bond Future	8.86	89.0492	8.8587	89.0492	7,971.00
20/06/2013	R213 On 01-August-13	91.25	Call	Bond Future	75995	78	75995	78	0.00
20/06/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
20/06/2013	R213 On 07-November-13			Bond Future	8.96	86.7689	8.9633	86.7689	0.00
20/06/2013	R213 On 07-November-13	8.59	Call	Bond Future	2496	4	2496	4	0.00
20/06/2013	R213 On 07-November-13	8.60	Call	Bond Future	2526	4	2526	4	0.00
20/06/2013	R213 On 07-November-13	8.61	Call	Bond Future	2555	4	2555	4	0.00
20/06/2013	R213 On 07-November-13	8.61	Put	Bond Future	5305	4	5305	4	0.00
20/06/2013	R213 On 07-November-13	8.60	Put	Bond Future	5355	4	5355	4	0.00
20/06/2013	R213 On 07-November-13	8.59	Put	Bond Future	5405	4	5405	4	0.00
20/06/2013	R213 On 06-February-14			Bond Future	9.06	87.9355	9.0626	87.9355	0.00
20/06/2013	R213 On 06-February-14	8.31	Call	Bond Future	2480	3	2480	3	0.00
20/06/2013	R213 On 06-February-14	8.30	Call	Bond Future	2455	3	2455	3	0.00
20/06/2013	R213 On 06-February-14	8.29	Call	Bond Future	2431	3	2431	3	0.00
20/06/2013	R213 On 06-February-14	8.29	Put	Bond Future	8503	7	8503	7	0.00
20/06/2013	R213 On 06-February-14	8.30	Put	Bond Future	8445	7	8445	7	0.00
20/06/2013	R213 On 06-February-14	8.31	Put	Bond Future	8387	7	8387	7	0.00
20/06/2013	R213 On 08-May-14			Bond Future	9.16	85.5878	9.1598	85.5878	0.00
20/06/2013	R213 On 08-May-14	7.66	Call	Bond Future	1657	2	1657	2	0.00
20/06/2013	R213 On 08-May-14	7.65	Call	Bond Future	1641	2	1641	2	0.00
20/06/2013	R213 On 08-May-14	7.64	Call	Bond Future	1625	2	1625	2	0.00
20/06/2013	R213 On 08-May-14	7.64	Put	Bond Future	13971	12	13971	12	0.00
20/06/2013	R213 On 08-May-14	7.65	Put	Bond Future	13897	12	13897	12	0.00
20/06/2013	R213 On 08-May-14	7.66	Put	Bond Future	13823	12	13823	12	0.00
20/06/2013	R214 On 01-August-13			Bond Future	9.09	79.0322	9.0908	79.0322	840.00
20/06/2013	R214 On 01-August-13	84.31	Call	Bond Future	66310	69	66310	69	0.00
20/06/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
20/06/2013	R214 On 07-November-13			Bond Future	9.19	76.8633	9.1879	76.8633	0.00
20/06/2013	R214 On 07-November-13	7.80	Call	Bond Future	602	1	602	1	0.00
20/06/2013	R214 On 07-November-13	7.79	Call	Bond Future	592	1	592	1	0.00
20/06/2013	R214 On 07-November-13	7.81	Call	Bond Future	613	1	613	1	0.00
20/06/2013	R214 On 07-November-13	7.81	Put	Bond Future	12650	11	12650	11	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
20/06/2013	R214 On 07-November-13	7.79	Put	Bond Future	12827	11	12827	11	0.00
20/06/2013	R214 On 07-November-13	7.80	Put	Bond Future	12738	11	12738	11	0.00
20/06/2013	R248 On 01-August-13			Bond Future	9.16	101.8551	9.1570	101.8551	603.00
20/06/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R248 On 01-August-13	7.86	Put	Bond Future	14780	12	14780	12	0.00
20/06/2013	R248 On 01-August-13	7.85	Put	Bond Future	14909	13	14909	13	0.00
20/06/2013	R248 On 01-August-13	7.84	Put	Bond Future	15039	13	15039	13	0.00
20/06/2013	R248 On 07-November-13			Bond Future	9.26	98.8715	9.2570	98.8715	0.00
20/06/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
20/06/2013	R248 On 07-November-13	7.86	Put	Bond Future	15754	13	15754	13	0.00
20/06/2013	R248 On 07-November-13	7.85	Put	Bond Future	15883	14	15883	14	0.00
20/06/2013	R248 On 07-November-13	7.84	Put	Bond Future	16012	14	16012	14	0.00