



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
21/06/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	2025 On 01-August-13			Bond Future	108.31	108.2759	108.3085	108.2759	0.00
21/06/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
21/06/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
21/06/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
21/06/2013	2025 On 01-August-13	118.01	Put	Bond Future	9702	10	9702	10	0.00
21/06/2013	2025 On 01-August-13	118.00	Put	Bond Future	9692	10	9692	10	0.00
21/06/2013	2025 On 01-August-13	117.99	Put	Bond Future	9682	10	9682	10	0.00
21/06/2013	2038 On 01-August-13			Bond Future	102.16	102.1233	102.1560	102.1233	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
21/06/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
21/06/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
21/06/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
21/06/2013	2038 On 01-August-13	115.00	Put	Bond Future	12844	13	12844	13	0.00
21/06/2013	2038 On 01-August-13	115.01	Put	Bond Future	12854	13	12854	13	0.00
21/06/2013	2038 On 01-August-13	114.99	Put	Bond Future	12834	13	12834	13	0.00
21/06/2013	2050 On 01-August-13			Bond Future	103.02	102.8599	103.0165	102.8599	122.00
21/06/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
21/06/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
21/06/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
21/06/2013	2050 On 01-August-13	119.01	Put	Bond Future	15994	16	15994	16	0.00
21/06/2013	2050 On 01-August-13	119.00	Put	Bond Future	15984	16	15984	16	0.00
21/06/2013	2050 On 01-August-13	118.99	Put	Bond Future	15974	16	15974	16	0.00
21/06/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	AL37 On 01-August-13			Index Future	396.25	394.9250	396.2500	394.9250	56.00
21/06/2013	AL37 On 07-November-13			Index Future	401.84	400.4970	401.8410	400.4970	0.00
21/06/2013	AL7T On 01-August-13			Index Future	469.11	467.3490	469.1140	467.3490	1.00
21/06/2013	AL7T On 07-November-13			Index Future	475.73	473.9440	475.7330	473.9440	0.00
21/06/2013	ALBI On 01-August-13			Index Future	421.93	420.1800	421.9280	420.1800	738.00
21/06/2013	ALBI On 07-November-13			Index Future	427.88	426.1090	427.8820	426.1090	85.00
21/06/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	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
21/06/2013	C202	On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	C206	On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/06/2013	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2013	EL28	On 01-August-13			Bond Future	107.50	107.4029	107.5030	107.4029	0.00
21/06/2013	EL28	On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
21/06/2013	EL28	On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
21/06/2013	EL28	On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
21/06/2013	EL28	On 01-August-13	115.00	Put	Bond Future	7497	8	7497	8	0.00
21/06/2013	EL28	On 01-August-13	115.01	Put	Bond Future	7507	8	7507	8	0.00
21/06/2013	EL28	On 01-August-13	114.99	Put	Bond Future	7487	8	7487	8	0.00
21/06/2013	ES33	On 01-August-13			Bond Future	9.57	84.0390	9.5710	84.0390	6,292.00
21/06/2013	ES33	On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
21/06/2013	ES33	On 01-August-13	91.02	Call	Bond Future	73532	73	73532	73	0.00
21/06/2013	ES33	On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
21/06/2013	ES33	On 01-August-13	9.00	Put	Bond Future	4508	5	4508	5	0.00
21/06/2013	ES33	On 07-November-13			Bond Future	9.70	81.4436	9.6959	81.4436	0.00
21/06/2013	ES33	On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
21/06/2013	ES33	On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
21/06/2013	ES33	On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
21/06/2013	ES33	On 07-November-13	8.51	Put	Bond Future	9592	10	9592	10	0.00
21/06/2013	ES33	On 07-November-13	8.50	Put	Bond Future	9680	10	9680	10	0.00

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21/06/2013	ES33 On 07-November-13	8.49	Put	Bond Future	9768	10	9768	10	0.00
21/06/2013	GOVI On 01-August-13			GOVI	421.20	419.5150	421.2040	419.5150	391.00
21/06/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
21/06/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
21/06/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
21/06/2013	GOVI On 01-August-13	446.00	Put	GOVI	247960	26	247960	26	0.00
21/06/2013	GOVI On 01-August-13	446.01	Put	GOVI	248060	26	248060	26	0.00
21/06/2013	GOVI On 01-August-13	445.99	Put	GOVI	247860	26	247860	26	0.00
21/06/2013	GOVI On 07-November-13			GOVI	427.15	425.4350	427.1480	425.4350	0.00
21/06/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
21/06/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
21/06/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
21/06/2013	GOVI On 07-November-13	446.01	Put	GOVI	188620	21	188620	21	0.00
21/06/2013	GOVI On 07-November-13	446.00	Put	GOVI	188520	21	188520	21	0.00
21/06/2013	GOVI On 07-November-13	445.99	Put	GOVI	188420	21	188420	21	0.00
21/06/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/06/2013	IGOV On 01-August-13			Index Future	193.29	193.3530	193.2920	193.3530	1,051.00
21/06/2013	IGOV On 07-November-13			Index Future	196.05	196.1070	196.0450	196.1070	7.00
21/06/2013	ILBI On 01-August-13			Index Future	541.00	540.9950	540.9950	540.9950	186.00
21/06/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
21/06/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/06/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
21/06/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/06/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/06/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/06/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.22	94.8100	5.2200	94.8100	0.00
21/06/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.24	94.7400	5.2400	94.7400	0.00
21/06/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.30	94.7100	5.3000	94.7100	700.00
21/06/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.40	94.5200	5.4000	94.5200	0.00
21/06/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.48	94.4300	5.4800	94.4300	0.00
21/06/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.64	94.2400	5.6400	94.2400	1,500.00
21/06/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.65	94.3500	5.6500	94.3500	0.00
21/06/2013	JBAF On 19-March-14			Jibar Tradeable Future	6.11	93.7700	6.1100	93.7700	400.00
21/06/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.41	93.4400	6.4100	93.4400	1,000.00

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21/06/2013	JBAF On	17-September-14			Jibar Tradeable Future	6.73	93.1400	6.7300	93.1400	0.00
21/06/2013	JBAF On	17-December-14			Jibar Tradeable Future	7.01	92.8500	7.0100	92.8500	0.00
21/06/2013	JBAF On	18-March-15			Jibar Tradeable Future	7.28	92.5800	7.2800	92.5800	250.00
21/06/2013	R023 On	01-August-13			Bond Future	7.93	101.7153	7.9289	101.7153	9,547.00
21/06/2013	R023 On	01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R023 On	01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R023 On	01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R023 On	01-August-13	7.30	Put	Bond Future	4245	5	4245	5	0.00
21/06/2013	R023 On	01-August-13	7.31	Put	Bond Future	4175	5	4175	5	0.00
21/06/2013	R023 On	01-August-13	7.29	Put	Bond Future	4314	5	4314	5	0.00
21/06/2013	R023 On	07-November-13			Bond Future	8.04	99.2348	8.0383	99.2348	0.00
21/06/2013	R023 On	07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R023 On	07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R023 On	07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R023 On	07-November-13	6.50	Put	Bond Future	10488	11	10488	11	0.00
21/06/2013	R023 On	07-November-13	6.51	Put	Bond Future	10415	11	10415	11	0.00
21/06/2013	R023 On	07-November-13	6.49	Put	Bond Future	10561	11	10561	11	0.00
21/06/2013	R157 On	01-August-13			Bond Future	6.48	118.7918	6.4848	118.7918	23,011.00
21/06/2013	R157 On	01-August-13	116.11	Call	Bond Future	89430	89	89430	89	0.00
21/06/2013	R157 On	01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
21/06/2013	R157 On	07-November-13			Bond Future	6.68	113.6617	6.6843	113.6617	0.00
21/06/2013	R157 On	07-November-13	5.59	Call	Bond Future	145	0	145	0	0.00
21/06/2013	R157 On	07-November-13	5.61	Call	Bond Future	151	0	151	0	0.00
21/06/2013	R157 On	07-November-13	5.60	Call	Bond Future	148	0	148	0	0.00
21/06/2013	R157 On	07-November-13	5.60	Put	Bond Future	2165	2	2165	2	0.00
21/06/2013	R157 On	07-November-13	5.61	Put	Bond Future	2149	2	2149	2	0.00
21/06/2013	R157 On	07-November-13	5.59	Put	Bond Future	2180	2	2180	2	0.00
21/06/2013	R157 On	06-February-14			Bond Future	6.92	115.1899	6.9157	115.1899	0.00
21/06/2013	R157 On	06-February-14	5.66	Call	Bond Future	213	0	213	0	0.00
21/06/2013	R157 On	06-February-14	5.64	Call	Bond Future	207	0	207	0	0.00
21/06/2013	R157 On	06-February-14	5.65	Call	Bond Future	210	0	210	0	0.00
21/06/2013	R157 On	06-February-14	5.65	Put	Bond Future	2234	2	2234	2	0.00
21/06/2013	R157 On	06-February-14	5.64	Put	Bond Future	2248	2	2248	2	0.00
21/06/2013	R157 On	06-February-14	5.66	Put	Bond Future	2221	2	2221	2	0.00

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21/06/2013	R157 On 08-May-14			Bond Future	7.21	109.9406	7.2086	109.9406	0.00
21/06/2013	R157 On 08-May-14	5.21	Call	Bond Future	129	0	129	0	0.00
21/06/2013	R157 On 08-May-14	5.20	Call	Bond Future	128	0	128	0	0.00
21/06/2013	R157 On 08-May-14	5.19	Call	Bond Future	126	0	126	0	0.00
21/06/2013	R157 On 08-May-14	5.19	Put	Bond Future	2856	3	2856	3	0.00
21/06/2013	R157 On 08-May-14	5.20	Put	Bond Future	2844	3	2844	3	0.00
21/06/2013	R157 On 08-May-14	5.21	Put	Bond Future	2831	3	2831	3	0.00
21/06/2013	R186 On 01-August-13			Bond Future	8.25	118.8329	8.2526	118.8329	59,181.00
21/06/2013	R186 On 01-August-13	7.20	Call	Bond Future	65	0	65	0	6,800.00
21/06/2013	R186 On 01-August-13	7.25	Call	Bond Future	82	0	82	0	5,315.00
21/06/2013	R186 On 01-August-13	7.80	Call	Bond Future	663	1	663	1	0.00
21/06/2013	R186 On 01-August-13	8.00	Call	Bond Future	1169	1	1169	1	0.00
21/06/2013	R186 On 01-August-13	7.00	Call	Bond Future	24	0	24	0	0.00
21/06/2013	R186 On 01-August-13	9.00	Call	Bond Future	6763	6	6763	6	0.00
21/06/2013	R186 On 01-August-13	128.26	Call	Bond Future	110026	110	110026	110	0.00
21/06/2013	R186 On 01-August-13	7.50	Call	Bond Future	236	0	236	0	6,800.00
21/06/2013	R186 On 01-August-13	6.75	Call	Bond Future	6	0	6	0	1,000.00
21/06/2013	R186 On 01-August-13	6.80	Call	Bond Future	8	0	8	0	0.00
21/06/2013	R186 On 01-August-13	6.50	Call	Bond Future	1	0	1	0	500.00
21/06/2013	R186 On 01-August-13	8.80	Call	Bond Future	5328	5	5328	5	0.00
21/06/2013	R186 On 01-August-13	8.80	Put	Bond Future	540	1	540	1	6,800.00
21/06/2013	R186 On 01-August-13	6.50	Put	Bond Future	17387	18	17387	18	0.00
21/06/2013	R186 On 01-August-13	6.80	Put	Bond Future	14176	15	14176	15	100.00
21/06/2013	R186 On 01-August-13	6.75	Put	Bond Future	14703	15	14703	15	0.00
21/06/2013	R186 On 01-August-13	7.50	Put	Bond Future	7297	8	7297	8	0.00
21/06/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
21/06/2013	R186 On 01-August-13	9.00	Put	Bond Future	294	0	294	0	0.00
21/06/2013	R186 On 01-August-13	7.00	Put	Bond Future	12106	13	12106	13	4,100.00
21/06/2013	R186 On 01-August-13	8.00	Put	Bond Future	3475	4	3475	4	0.00
21/06/2013	R186 On 01-August-13	7.80	Put	Bond Future	4841	5	4841	5	20.00
21/06/2013	R186 On 01-August-13	7.25	Put	Bond Future	9620	10	9620	10	0.00
21/06/2013	R186 On 01-August-13	7.20	Put	Bond Future	10106	11	10106	11	2,957.00
21/06/2013	R186 On 07-November-13			Bond Future	8.36	120.5097	8.3576	120.5097	540.00
21/06/2013	R186 On 07-November-13	6.50	Call	Bond Future	208	0	208	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
21/06/2013	R186 On 07-November-13	6.75	Call	Bond Future	354	0	354	0	1,000.00
21/06/2013	R186 On 07-November-13	8.00	Call	Bond Future	2718	3	2718	3	1,000.00
21/06/2013	R186 On 07-November-13	8.15	Call	Bond Future	3257	3	3257	3	0.00
21/06/2013	R186 On 07-November-13	8.16	Call	Bond Future	3295	3	3295	3	0.00
21/06/2013	R186 On 07-November-13	8.75	Call	Bond Future	6019	6	6019	6	0.00
21/06/2013	R186 On 07-November-13	8.14	Call	Bond Future	3219	3	3219	3	0.00
21/06/2013	R186 On 07-November-13	9.00	Call	Bond Future	7406	7	7406	7	0.00
21/06/2013	R186 On 07-November-13	9.00	Put	Bond Future	1945	2	1945	2	1,200.00
21/06/2013	R186 On 07-November-13	8.14	Put	Bond Future	5154	5	5154	5	0.00
21/06/2013	R186 On 07-November-13	8.75	Put	Bond Future	2640	3	2640	3	1,030.00
21/06/2013	R186 On 07-November-13	8.16	Put	Bond Future	5051	5	5051	5	0.00
21/06/2013	R186 On 07-November-13	8.15	Put	Bond Future	5102	5	5102	5	0.00
21/06/2013	R186 On 07-November-13	8.00	Put	Bond Future	5923	6	5923	6	0.00
21/06/2013	R186 On 07-November-13	6.75	Put	Bond Future	15771	16	15771	16	0.00
21/06/2013	R186 On 07-November-13	6.50	Put	Bond Future	18272	19	18272	19	0.00
21/06/2013	R186 On 06-February-14			Bond Future	8.46	116.8396	8.4558	116.8396	0.00
21/06/2013	R186 On 06-February-14	7.75	Call	Bond Future	2613	2	2613	2	0.00
21/06/2013	R186 On 06-February-14	7.76	Call	Bond Future	2641	2	2641	2	0.00
21/06/2013	R186 On 06-February-14	7.74	Call	Bond Future	2585	2	2585	2	0.00
21/06/2013	R186 On 06-February-14	7.74	Put	Bond Future	8974	9	8974	9	0.00
21/06/2013	R186 On 06-February-14	7.76	Put	Bond Future	8845	9	8845	9	0.00
21/06/2013	R186 On 06-February-14	7.75	Put	Bond Future	8909	9	8909	9	0.00
21/06/2013	R186 On 08-May-14			Bond Future	8.56	118.4218	8.5583	118.4218	0.00
21/06/2013	R186 On 08-May-14	7.10	Call	Bond Future	1625	2	1625	2	0.00
21/06/2013	R186 On 08-May-14	7.09	Call	Bond Future	1608	2	1608	2	0.00
21/06/2013	R186 On 08-May-14	7.11	Call	Bond Future	1642	2	1642	2	0.00
21/06/2013	R186 On 08-May-14	7.11	Put	Bond Future	14764	15	14764	15	0.00
21/06/2013	R186 On 08-May-14	7.09	Put	Bond Future	14925	15	14925	15	0.00
21/06/2013	R186 On 08-May-14	7.10	Put	Bond Future	14844	15	14844	15	0.00
21/06/2013	R197 On 01-August-13			Bond Future	278.25	280.5229	278.2506	280.5229	2,546.00
21/06/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R197 On 01-August-13	295.00	Put	Bond Future	16749	14	16749	14	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
21/06/2013	R197 On 01-August-13	295.01	Put	Bond Future	16759	14	16759	14	0.00
21/06/2013	R197 On 01-August-13	294.99	Put	Bond Future	16739	14	16739	14	0.00
21/06/2013	R201 On 01-August-13			Bond Future	5.98	104.7422	5.9836	104.7422	0.00
21/06/2013	R201 On 01-August-13	107.45	Call	Bond Future	67440	67	67440	67	0.00
21/06/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
21/06/2013	R201 On 07-November-13			Bond Future	6.16	106.2202	6.1585	106.2202	0.00
21/06/2013	R201 On 07-November-13	4.79	Call	Bond Future	40	0	40	0	0.00
21/06/2013	R201 On 07-November-13	4.81	Call	Bond Future	42	0	42	0	0.00
21/06/2013	R201 On 07-November-13	4.80	Call	Bond Future	41	0	41	0	0.00
21/06/2013	R201 On 07-November-13	4.80	Put	Bond Future	1519	1	1519	1	0.00
21/06/2013	R201 On 07-November-13	4.81	Put	Bond Future	1509	1	1509	1	0.00
21/06/2013	R201 On 07-November-13	4.79	Put	Bond Future	1529	1	1529	1	0.00
21/06/2013	R201 On 06-February-14			Bond Future	6.38	103.2396	6.3813	103.2396	0.00
21/06/2013	R201 On 06-February-14	5.26	Call	Bond Future	125	0	125	0	0.00
21/06/2013	R201 On 06-February-14	5.24	Call	Bond Future	121	0	121	0	0.00
21/06/2013	R201 On 06-February-14	5.25	Call	Bond Future	123	0	123	0	0.00
21/06/2013	R201 On 06-February-14	5.25	Put	Bond Future	1076	1	1076	1	0.00
21/06/2013	R201 On 06-February-14	5.24	Put	Bond Future	1083	1	1083	1	0.00
21/06/2013	R201 On 06-February-14	5.26	Put	Bond Future	1069	1	1069	1	0.00
21/06/2013	R201 On 08-May-14			Bond Future	6.78	104.6376	6.7782	104.6376	0.00
21/06/2013	R201 On 08-May-14	4.76	Call	Bond Future	68	0	68	0	0.00
21/06/2013	R201 On 08-May-14	4.75	Call	Bond Future	67	0	67	0	0.00
21/06/2013	R201 On 08-May-14	4.74	Call	Bond Future	67	0	67	0	0.00
21/06/2013	R201 On 08-May-14	4.74	Put	Bond Future	1289	1	1289	1	0.00
21/06/2013	R201 On 08-May-14	4.75	Put	Bond Future	1283	1	1283	1	0.00
21/06/2013	R201 On 08-May-14	4.76	Put	Bond Future	1278	1	1278	1	0.00
21/06/2013	R202 On 01-August-13			Bond Future	201.70	201.6419	201.7047	201.6419	44,020.00
21/06/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R202 On 01-August-13	223.01	Put	Bond Future	21305	21	21305	21	0.00
21/06/2013	R202 On 01-August-13	223.00	Put	Bond Future	21295	21	21295	21	0.00
21/06/2013	R202 On 01-August-13	222.99	Put	Bond Future	21285	21	21285	21	0.00
21/06/2013	R203 On 01-August-13			Bond Future	7.24	106.4257	7.2416	106.4257	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
21/06/2013	R203 On 01-August-13	109.11	Call	Bond Future	93532	93	93532	93	0.00
21/06/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
21/06/2013	R203 On 07-November-13			Bond Future	7.40	103.7681	7.4032	103.7681	0.00
21/06/2013	R203 On 07-November-13	5.71	Call	Bond Future	65	0	65	0	15.00
21/06/2013	R203 On 07-November-13	5.99	Call	Bond Future	125	0	125	0	0.00
21/06/2013	R203 On 07-November-13	6.00	Call	Bond Future	127	0	127	0	0.00
21/06/2013	R203 On 07-November-13	571.00	Call	Bond Future	101862	102	101862	102	0.00
21/06/2013	R203 On 07-November-13	6.01	Call	Bond Future	130	0	130	0	0.00
21/06/2013	R203 On 07-November-13	6.01	Put	Bond Future	4927	5	4927	5	0.00
21/06/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
21/06/2013	R203 On 07-November-13	6.00	Put	Bond Future	4960	5	4960	5	0.00
21/06/2013	R203 On 07-November-13	5.99	Put	Bond Future	4992	5	4992	5	0.00
21/06/2013	R203 On 07-November-13	5.71	Put	Bond Future	5931	6	5931	6	0.00
21/06/2013	R203 On 06-February-14			Bond Future	7.57	105.1631	7.5687	105.1631	0.00
21/06/2013	R203 On 06-February-14	6.16	Call	Bond Future	313	0	313	0	0.00
21/06/2013	R203 On 06-February-14	5.95	Call	Bond Future	228	0	228	0	16.00
21/06/2013	R203 On 06-February-14	6.15	Call	Bond Future	309	0	309	0	0.00
21/06/2013	R203 On 06-February-14	6.14	Call	Bond Future	304	0	304	0	0.00
21/06/2013	R203 On 06-February-14	6.14	Put	Bond Future	4904	5	4904	5	0.00
21/06/2013	R203 On 06-February-14	6.15	Put	Bond Future	4875	5	4875	5	0.00
21/06/2013	R203 On 06-February-14	5.95	Put	Bond Future	5458	6	5458	6	0.00
21/06/2013	R203 On 06-February-14	6.16	Put	Bond Future	4847	5	4847	5	0.00
21/06/2013	R203 On 08-May-14			Bond Future	7.75	102.4260	7.7480	102.4260	0.00
21/06/2013	R203 On 08-May-14	5.76	Call	Bond Future	261	0	261	0	0.00
21/06/2013	R203 On 08-May-14	7.40	Call	Bond Future	1485	1	1485	1	16.00
21/06/2013	R203 On 08-May-14	5.74	Call	Bond Future	254	0	254	0	0.00
21/06/2013	R203 On 08-May-14	5.75	Call	Bond Future	257	0	257	0	0.00
21/06/2013	R203 On 08-May-14	5.75	Put	Bond Future	6308	7	6308	7	0.00
21/06/2013	R203 On 08-May-14	5.74	Put	Bond Future	6336	7	6336	7	0.00
21/06/2013	R203 On 08-May-14	7.40	Put	Bond Future	2508	3	2508	3	0.00
21/06/2013	R203 On 08-May-14	5.76	Put	Bond Future	6280	7	6280	7	0.00
21/06/2013	R204 On 01-August-13			Bond Future	7.42	103.1148	7.4240	103.1148	25,172.00
21/06/2013	R204 On 01-August-13	110.75	Call	Bond Future	94623	94	94623	94	0.00
21/06/2013	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
21/06/2013	R204 On 07-November-13			Bond Future	7.56	104.5698	7.5609	104.5698	0.00
21/06/2013	R204 On 07-November-13	6.29	Call	Bond Future	259	0	259	0	0.00
21/06/2013	R204 On 07-November-13	6.30	Call	Bond Future	264	0	264	0	0.00
21/06/2013	R204 On 07-November-13	7.00	Call	Bond Future	888	1	888	1	0.00
21/06/2013	R204 On 07-November-13	6.31	Call	Bond Future	270	0	270	0	0.00
21/06/2013	R204 On 07-November-13	6.31	Put	Bond Future	5720	6	5720	6	0.00
21/06/2013	R204 On 07-November-13	7.00	Put	Bond Future	3289	4	3289	4	1,270.00
21/06/2013	R204 On 07-November-13	6.30	Put	Bond Future	5760	6	5760	6	0.00
21/06/2013	R204 On 07-November-13	6.29	Put	Bond Future	5800	6	5800	6	0.00
21/06/2013	R204 On 06-February-14			Bond Future	7.69	101.9449	7.6942	101.9449	0.00
21/06/2013	R204 On 06-February-14	6.40	Call	Bond Future	551	0	551	0	0.00
21/06/2013	R204 On 06-February-14	6.41	Call	Bond Future	558	0	558	0	0.00
21/06/2013	R204 On 06-February-14	6.39	Call	Bond Future	544	0	544	0	0.00
21/06/2013	R204 On 06-February-14	6.39	Put	Bond Future	5959	6	5959	6	0.00
21/06/2013	R204 On 06-February-14	6.41	Put	Bond Future	5888	6	5888	6	0.00
21/06/2013	R204 On 06-February-14	6.40	Put	Bond Future	5923	6	5923	6	0.00
21/06/2013	R204 On 08-May-14			Bond Future	7.84	103.3254	7.8414	103.3254	0.00
21/06/2013	R204 On 08-May-14	6.05	Call	Bond Future	524	0	524	0	0.00
21/06/2013	R204 On 08-May-14	6.06	Call	Bond Future	530	0	530	0	0.00
21/06/2013	R204 On 08-May-14	6.04	Call	Bond Future	518	0	518	0	0.00
21/06/2013	R204 On 08-May-14	6.04	Put	Bond Future	7698	8	7698	8	0.00
21/06/2013	R204 On 08-May-14	6.06	Put	Bond Future	7627	8	7627	8	0.00
21/06/2013	R204 On 08-May-14	6.05	Put	Bond Future	7663	8	7663	8	0.00
21/06/2013	R206 On 01-August-13			Bond Future	5.58	101.2311	5.5850	101.2311	0.00
21/06/2013	R206 On 01-August-13	103.94	Call	Bond Future	30242	30	30242	30	0.00
21/06/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
21/06/2013	R206 On 07-November-13			Bond Future	6.00	102.6596	6.0048	102.6596	0.00
21/06/2013	R206 On 07-November-13	4.29	Call	Bond Future	18	0	18	0	0.00
21/06/2013	R206 On 07-November-13	4.30	Call	Bond Future	18	0	18	0	0.00
21/06/2013	R206 On 07-November-13	4.31	Call	Bond Future	18	0	18	0	0.00
21/06/2013	R206 On 07-November-13	4.31	Put	Bond Future	321	0	321	0	0.00
21/06/2013	R206 On 07-November-13	4.30	Put	Bond Future	323	0	323	0	0.00
21/06/2013	R206 On 07-November-13	4.29	Put	Bond Future	324	0	324	0	0.00
21/06/2013	R207 On 01-August-13			Bond Future	7.64	98.1514	7.6369	98.1514	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
21/06/2013	R207 On 01-August-13	106.18	Call	Bond Future	90916	91	90916	91	0.00
21/06/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
21/06/2013	R207 On 07-November-13			Bond Future	7.76	99.5364	7.7615	99.5364	0.00
21/06/2013	R207 On 07-November-13	6.69	Call	Bond Future	443	0	443	0	0.00
21/06/2013	R207 On 07-November-13	6.71	Call	Bond Future	459	0	459	0	0.00
21/06/2013	R207 On 07-November-13	6.70	Call	Bond Future	451	0	451	0	0.00
21/06/2013	R207 On 07-November-13	6.70	Put	Bond Future	5669	6	5669	6	0.00
21/06/2013	R207 On 07-November-13	6.71	Put	Bond Future	5627	6	5627	6	0.00
21/06/2013	R207 On 07-November-13	6.69	Put	Bond Future	5712	6	5712	6	0.00
21/06/2013	R207 On 06-February-14			Bond Future	7.88	97.2350	7.8832	97.2350	0.00
21/06/2013	R207 On 06-February-14	6.66	Call	Bond Future	663	1	663	1	0.00
21/06/2013	R207 On 06-February-14	6.64	Call	Bond Future	646	1	646	1	0.00
21/06/2013	R207 On 06-February-14	6.65	Call	Bond Future	654	1	654	1	0.00
21/06/2013	R207 On 06-February-14	6.65	Put	Bond Future	6507	7	6507	7	0.00
21/06/2013	R207 On 06-February-14	6.64	Put	Bond Future	6548	7	6548	7	0.00
21/06/2013	R207 On 06-February-14	6.66	Put	Bond Future	6467	7	6467	7	0.00
21/06/2013	R207 On 08-May-14			Bond Future	8.02	98.5518	8.0178	98.5518	0.00
21/06/2013	R207 On 08-May-14	6.21	Call	Bond Future	582	1	582	1	0.00
21/06/2013	R207 On 08-May-14	6.19	Call	Bond Future	569	1	569	1	0.00
21/06/2013	R207 On 08-May-14	6.20	Call	Bond Future	576	1	576	1	0.00
21/06/2013	R207 On 08-May-14	6.20	Put	Bond Future	8984	9	8984	9	0.00
21/06/2013	R207 On 08-May-14	6.19	Put	Bond Future	9026	9	9026	9	0.00
21/06/2013	R207 On 08-May-14	6.21	Put	Bond Future	8942	9	8942	9	0.00
21/06/2013	R208 On 01-August-13			Bond Future	7.72	96.4705	7.7215	96.4705	18,200.00
21/06/2013	R208 On 01-August-13	101.40	Call	Bond Future	87768	87	87768	87	0.00
21/06/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
21/06/2013	R208 On 07-November-13			Bond Future	7.84	94.4359	7.8363	94.4359	0.00
21/06/2013	R208 On 07-November-13	6.79	Call	Bond Future	514	0	514	0	0.00
21/06/2013	R208 On 07-November-13	6.80	Call	Bond Future	524	0	524	0	0.00
21/06/2013	R208 On 07-November-13	7.50	Call	Bond Future	1553	1	1553	1	0.00
21/06/2013	R208 On 07-November-13	6.81	Call	Bond Future	533	0	533	0	0.00
21/06/2013	R208 On 07-November-13	6.81	Put	Bond Future	6194	6	6194	6	0.00
21/06/2013	R208 On 07-November-13	7.50	Put	Bond Future	3364	4	3364	4	1,520.00
21/06/2013	R208 On 07-November-13	6.80	Put	Bond Future	6241	7	6241	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
21/06/2013	R208 On 07-November-13	6.79	Put	Bond Future	6289	7	6289	7	0.00
21/06/2013	R208 On 06-February-14			Bond Future	7.95	95.7055	7.9456	95.7055	0.00
21/06/2013	R208 On 06-February-14	6.75	Call	Bond Future	768	1	768	1	0.00
21/06/2013	R208 On 06-February-14	6.76	Call	Bond Future	779	1	779	1	0.00
21/06/2013	R208 On 06-February-14	6.74	Call	Bond Future	758	1	758	1	0.00
21/06/2013	R208 On 06-February-14	6.74	Put	Bond Future	7231	8	7231	8	0.00
21/06/2013	R208 On 06-February-14	6.76	Put	Bond Future	7140	7	7140	7	0.00
21/06/2013	R208 On 06-February-14	6.75	Put	Bond Future	7185	7	7185	7	0.00
21/06/2013	R208 On 08-May-14			Bond Future	8.06	93.6050	8.0604	93.6050	0.00
21/06/2013	R208 On 08-May-14	6.30	Call	Bond Future	649	1	649	1	0.00
21/06/2013	R208 On 08-May-14	6.29	Call	Bond Future	642	1	642	1	0.00
21/06/2013	R208 On 08-May-14	6.31	Call	Bond Future	657	1	657	1	0.00
21/06/2013	R208 On 08-May-14	6.31	Put	Bond Future	9905	10	9905	10	0.00
21/06/2013	R208 On 08-May-14	6.29	Put	Bond Future	10002	10	10002	10	0.00
21/06/2013	R208 On 08-May-14	6.30	Put	Bond Future	9953	10	9953	10	0.00
21/06/2013	R209 On 01-August-13			Bond Future	8.95	75.5370	8.9496	75.5370	12,032.00
21/06/2013	R209 On 01-August-13	8.00	Call	Bond Future	119	0	119	0	0.00
21/06/2013	R209 On 01-August-13	79.36	Call	Bond Future	66210	66	66210	66	0.00
21/06/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
21/06/2013	R209 On 01-August-13	8.00	Put	Bond Future	7959	9	7959	9	2,000.00
21/06/2013	R209 On 07-November-13			Bond Future	9.05	73.4586	9.0453	73.4586	0.00
21/06/2013	R209 On 07-November-13	8.65	Call	Bond Future	2383	2	2383	2	0.00
21/06/2013	R209 On 07-November-13	8.79	Call	Bond Future	2803	3	2803	3	0.00
21/06/2013	R209 On 07-November-13	8.80	Call	Bond Future	2835	3	2835	3	0.00
21/06/2013	R209 On 07-November-13	9.50	Call	Bond Future	5514	5	5514	5	0.00
21/06/2013	R209 On 07-November-13	9.70	Call	Bond Future	6420	6	6420	6	0.00
21/06/2013	R209 On 07-November-13	8.81	Call	Bond Future	2866	3	2866	3	0.00
21/06/2013	R209 On 07-November-13	9.40	Call	Bond Future	5081	5	5081	5	0.00
21/06/2013	R209 On 07-November-13	9.40	Put	Bond Future	2495	3	2495	3	5,000.00
21/06/2013	R209 On 07-November-13	8.81	Put	Bond Future	4665	5	4665	5	0.00
21/06/2013	R209 On 07-November-13	9.70	Put	Bond Future	1758	2	1758	2	1,520.00
21/06/2013	R209 On 07-November-13	9.50	Put	Bond Future	2225	2	2225	2	980.00
21/06/2013	R209 On 07-November-13	8.80	Put	Bond Future	4711	5	4711	5	0.00
21/06/2013	R209 On 07-November-13	8.79	Put	Bond Future	4757	5	4757	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
21/06/2013	R209 On 07-November-13	8.65	Put	Bond Future	5444	6	5444	6	4,700.00
21/06/2013	R209 On 06-February-14			Bond Future	9.13	74.4462	9.1342	74.4462	0.00
21/06/2013	R209 On 06-February-14	8.54	Call	Bond Future	2915	3	2915	3	0.00
21/06/2013	R209 On 06-February-14	8.56	Call	Bond Future	2970	3	2970	3	0.00
21/06/2013	R209 On 06-February-14	8.55	Call	Bond Future	2943	3	2943	3	0.00
21/06/2013	R209 On 06-February-14	8.55	Put	Bond Future	7462	8	7462	8	0.00
21/06/2013	R209 On 06-February-14	8.56	Put	Bond Future	7409	8	7409	8	0.00
21/06/2013	R209 On 06-February-14	8.54	Put	Bond Future	7516	8	7516	8	0.00
21/06/2013	R209 On 08-May-14			Bond Future	9.22	72.3093	9.2246	72.3093	0.00
21/06/2013	R209 On 08-May-14	7.84	Call	Bond Future	1850	2	1850	2	0.00
21/06/2013	R209 On 08-May-14	7.85	Call	Bond Future	1868	2	1868	2	0.00
21/06/2013	R209 On 08-May-14	7.86	Call	Bond Future	1886	2	1886	2	0.00
21/06/2013	R209 On 08-May-14	7.86	Put	Bond Future	12960	13	12960	13	0.00
21/06/2013	R209 On 08-May-14	7.85	Put	Bond Future	13032	14	13032	14	0.00
21/06/2013	R209 On 08-May-14	7.84	Put	Bond Future	13105	14	13105	14	0.00
21/06/2013	R210 On 01-August-13			Bond Future	155.21	155.1640	155.2117	155.1640	1,237.00
21/06/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R210 On 01-August-13	173.00	Put	Bond Future	17788	18	17788	18	0.00
21/06/2013	R210 On 01-August-13	173.01	Put	Bond Future	17798	18	17798	18	0.00
21/06/2013	R210 On 01-August-13	172.99	Put	Bond Future	17778	18	17778	18	0.00
21/06/2013	R211 On 01-August-13			Bond Future	129.50	129.9204	129.5000	129.9204	522.00
21/06/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R211 On 01-August-13	130.01	Put	Bond Future	510	0	510	0	0.00
21/06/2013	R211 On 01-August-13	130.00	Put	Bond Future	500	0	500	0	0.00
21/06/2013	R211 On 01-August-13	129.99	Put	Bond Future	490	0	490	0	0.00
21/06/2013	R212 On 01-August-13			Bond Future	128.81	126.3162	128.8145	126.3162	21,791.00
21/06/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R212 On 01-August-13	138.01	Put	Bond Future	9195	12	9195	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
21/06/2013	R212 On 01-August-13	138.00	Put	Bond Future	9185	12	9185	12	0.00
21/06/2013	R212 On 01-August-13	137.99	Put	Bond Future	9175	12	9175	12	0.00
21/06/2013	R213 On 01-August-13			Bond Future	8.80	86.6100	8.7968	86.6100	7,971.00
21/06/2013	R213 On 01-August-13	91.25	Call	Bond Future	76476	76	76476	76	0.00
21/06/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
21/06/2013	R213 On 07-November-13			Bond Future	8.90	84.2954	8.8994	84.2954	0.00
21/06/2013	R213 On 07-November-13	8.59	Call	Bond Future	2683	2	2683	2	0.00
21/06/2013	R213 On 07-November-13	8.60	Call	Bond Future	2714	3	2714	3	0.00
21/06/2013	R213 On 07-November-13	8.61	Call	Bond Future	2746	3	2746	3	0.00
21/06/2013	R213 On 07-November-13	8.61	Put	Bond Future	5007	5	5007	5	0.00
21/06/2013	R213 On 07-November-13	8.60	Put	Bond Future	5056	5	5056	5	0.00
21/06/2013	R213 On 07-November-13	8.59	Put	Bond Future	5105	5	5105	5	0.00
21/06/2013	R213 On 06-February-14			Bond Future	9.00	85.4286	8.9966	85.4286	0.00
21/06/2013	R213 On 06-February-14	8.31	Call	Bond Future	2642	2	2642	2	0.00
21/06/2013	R213 On 06-February-14	8.30	Call	Bond Future	2616	2	2616	2	0.00
21/06/2013	R213 On 06-February-14	8.29	Call	Bond Future	2591	2	2591	2	0.00
21/06/2013	R213 On 06-February-14	8.29	Put	Bond Future	8168	9	8168	9	0.00
21/06/2013	R213 On 06-February-14	8.30	Put	Bond Future	8111	8	8111	8	0.00
21/06/2013	R213 On 06-February-14	8.31	Put	Bond Future	8055	8	8055	8	0.00
21/06/2013	R213 On 08-May-14			Bond Future	9.09	83.0469	9.0918	83.0469	0.00
21/06/2013	R213 On 08-May-14	7.66	Call	Bond Future	1767	2	1767	2	0.00
21/06/2013	R213 On 08-May-14	7.65	Call	Bond Future	1750	2	1750	2	0.00
21/06/2013	R213 On 08-May-14	7.64	Call	Bond Future	1734	2	1734	2	0.00
21/06/2013	R213 On 08-May-14	7.64	Put	Bond Future	13578	14	13578	14	0.00
21/06/2013	R213 On 08-May-14	7.65	Put	Bond Future	13505	14	13505	14	0.00
21/06/2013	R213 On 08-May-14	7.66	Put	Bond Future	13432	14	13432	14	0.00
21/06/2013	R214 On 01-August-13			Bond Future	9.00	76.7583	9.0037	76.7583	840.00
21/06/2013	R214 On 01-August-13	84.31	Call	Bond Future	66998	66	66998	66	0.00
21/06/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
21/06/2013	R214 On 07-November-13			Bond Future	9.10	74.5572	9.0980	74.5572	0.00
21/06/2013	R214 On 07-November-13	7.80	Call	Bond Future	692	1	692	1	0.00
21/06/2013	R214 On 07-November-13	7.79	Call	Bond Future	680	1	680	1	0.00
21/06/2013	R214 On 07-November-13	7.81	Call	Bond Future	704	1	704	1	0.00
21/06/2013	R214 On 07-November-13	7.81	Put	Bond Future	12043	13	12043	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
21/06/2013	R214 On 07-November-13	7.79	Put	Bond Future	12218	13	12218	13	0.00
21/06/2013	R214 On 07-November-13	7.80	Put	Bond Future	12130	13	12130	13	0.00
21/06/2013	R248 On 01-August-13			Bond Future	9.05	99.5257	9.0495	99.5257	603.00
21/06/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R248 On 01-August-13	7.86	Put	Bond Future	13691	15	13691	15	0.00
21/06/2013	R248 On 01-August-13	7.85	Put	Bond Future	13820	15	13820	15	0.00
21/06/2013	R248 On 01-August-13	7.84	Put	Bond Future	13950	15	13950	15	0.00
21/06/2013	R248 On 07-November-13			Bond Future	9.15	96.5092	9.1459	96.5092	0.00
21/06/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
21/06/2013	R248 On 07-November-13	7.86	Put	Bond Future	14649	16	14649	16	0.00
21/06/2013	R248 On 07-November-13	7.85	Put	Bond Future	14778	16	14778	16	0.00
21/06/2013	R248 On 07-November-13	7.84	Put	Bond Future	14908	16	14908	16	0.00