



# 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
19/06/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	2025 On 01-August-13			Bond Future	112.83	112.7338	112.8322	112.7338	0.00
19/06/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
19/06/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
19/06/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
19/06/2013	2025 On 01-August-13	118.01	Put	Bond Future	5178	5	5178	5	0.00
19/06/2013	2025 On 01-August-13	118.00	Put	Bond Future	5168	5	5168	5	0.00
19/06/2013	2025 On 01-August-13	117.99	Put	Bond Future	5158	5	5158	5	0.00
19/06/2013	2038 On 01-August-13			Bond Future	107.00	106.9042	107.0047	106.9042	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
19/06/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
19/06/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
19/06/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
19/06/2013	2038 On 01-August-13	115.00	Put	Bond Future	7995	8	7995	8	0.00
19/06/2013	2038 On 01-August-13	115.01	Put	Bond Future	8005	8	8005	8	0.00
19/06/2013	2038 On 01-August-13	114.99	Put	Bond Future	7985	8	7985	8	0.00
19/06/2013	2050 On 01-August-13			Bond Future	110.60	110.4981	110.6020	110.4981	122.00
19/06/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
19/06/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
19/06/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
19/06/2013	2050 On 01-August-13	119.01	Put	Bond Future	8408	9	8408	9	0.00
19/06/2013	2050 On 01-August-13	119.00	Put	Bond Future	8398	9	8398	9	0.00
19/06/2013	2050 On 01-August-13	118.99	Put	Bond Future	8388	8	8388	8	0.00
19/06/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	AL37 On 01-August-13			Index Future	401.96	399.7670	401.9630	399.7670	56.00
19/06/2013	AL37 On 07-November-13			Index Future	407.64	405.4080	407.6350	405.4080	0.00
19/06/2013	AL7T On 01-August-13			Index Future	478.08	473.8260	478.0750	473.8260	1.00
19/06/2013	AL7T On 07-November-13			Index Future	484.82	480.5120	484.8210	480.5120	0.00
19/06/2013	ALBI On 01-August-13			Index Future	429.25	425.7690	429.2510	425.7690	741.00
19/06/2013	ALBI On 07-November-13			Index Future	435.31	431.7770	435.3080	431.7770	85.00
19/06/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	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
19/06/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/06/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2013	EL28 On 01-August-13			Bond Future	111.40	111.2916	111.3960	111.2916	0.00
19/06/2013	EL28 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
19/06/2013	EL28 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
19/06/2013	EL28 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
19/06/2013	EL28 On 01-August-13	115.00	Put	Bond Future	3604	4	3604	4	0.00
19/06/2013	EL28 On 01-August-13	115.01	Put	Bond Future	3614	4	3614	4	0.00
19/06/2013	EL28 On 01-August-13	114.99	Put	Bond Future	3594	4	3594	4	0.00
19/06/2013	ES33 On 01-August-13			Bond Future	9.36	85.0000	9.3602	85.0000	6,292.00
19/06/2013	ES33 On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
19/06/2013	ES33 On 01-August-13	91.02	Call	Bond Future	75153	74	75153	74	0.00
19/06/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
19/06/2013	ES33 On 01-August-13	9.00	Put	Bond Future	2888	4	2888	4	0.00
19/06/2013	ES33 On 07-November-13			Bond Future	9.48	82.4181	9.4777	82.4181	0.00
19/06/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
19/06/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
19/06/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
19/06/2013	ES33 On 07-November-13	8.51	Put	Bond Future	7949	9	7949	9	0.00
19/06/2013	ES33 On 07-November-13	8.50	Put	Bond Future	8037	9	8037	9	0.00

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19/06/2013	ES33 On 07-November-13	8.49	Put	Bond Future	8125	9	8125	9	0.00
19/06/2013	GOVI On 01-August-13			GOVI	428.65	425.2300	428.6460	425.2300	391.00
19/06/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
19/06/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
19/06/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
19/06/2013	GOVI On 01-August-13	446.01	Put	GOVI	173640	21	173640	21	0.00
19/06/2013	GOVI On 01-August-13	446.00	Put	GOVI	173540	21	173540	21	0.00
19/06/2013	GOVI On 01-August-13	445.99	Put	GOVI	173440	21	173440	21	0.00
19/06/2013	GOVI On 07-November-13			GOVI	434.70	431.2300	434.6950	431.2300	0.00
19/06/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
19/06/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
19/06/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
19/06/2013	GOVI On 07-November-13	446.01	Put	GOVI	113150	15	113150	15	0.00
19/06/2013	GOVI On 07-November-13	446.00	Put	GOVI	113050	15	113050	15	0.00
19/06/2013	GOVI On 07-November-13	445.99	Put	GOVI	112950	15	112950	15	0.00
19/06/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/06/2013	IGOV On 01-August-13			Index Future	199.51	199.1920	199.5100	199.1920	1,051.00
19/06/2013	IGOV On 07-November-13			Index Future	202.35	202.0290	202.3510	202.0290	7.00
19/06/2013	ILBI On 01-August-13			Index Future	540.32	540.3200	540.3200	540.3200	186.00
19/06/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
19/06/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/06/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
19/06/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/06/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/06/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/06/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.14	94.8600	5.1420	94.8600	0.00
19/06/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.19	94.8000	5.1900	94.8000	0.00
19/06/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.21	94.7000	5.2100	94.7000	0.00
19/06/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.21	94.6600	5.2100	94.6600	700.00
19/06/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.27	94.5400	5.2700	94.5400	0.00
19/06/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.36	94.4500	5.3600	94.4500	0.00
19/06/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.50	94.2600	5.5000	94.2600	1,500.00
19/06/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.86	93.9300	5.8600	93.9300	400.00
19/06/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.17	93.6100	6.1700	93.6100	1,000.00

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19/06/2013	JBAF On	17-September-14			Jibar Tradeable Future	6.44	93.3200	6.4400	93.3200	0.00
19/06/2013	JBAF On	17-December-14			Jibar Tradeable Future	6.69	93.0500	6.6900	93.0500	0.00
19/06/2013	JBAF On	18-March-15			Jibar Tradeable Future	6.97	92.7700	6.9700	92.7700	250.00
19/06/2013	R023 On	01-August-13			Bond Future	7.62	103.1991	7.6153	103.1991	9,547.00
19/06/2013	R023 On	01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
19/06/2013	R023 On	01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
19/06/2013	R023 On	01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
19/06/2013	R023 On	01-August-13	7.30	Put	Bond Future	2157	3	2157	3	0.00
19/06/2013	R023 On	01-August-13	7.31	Put	Bond Future	2088	3	2088	3	0.00
19/06/2013	R023 On	01-August-13	7.29	Put	Bond Future	2227	3	2227	3	0.00
19/06/2013	R023 On	07-November-13			Bond Future	7.71	100.7397	7.7113	100.7397	0.00
19/06/2013	R023 On	07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
19/06/2013	R023 On	07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
19/06/2013	R023 On	07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
19/06/2013	R023 On	07-November-13	6.50	Put	Bond Future	8371	9	8371	9	0.00
19/06/2013	R023 On	07-November-13	6.51	Put	Bond Future	8298	9	8298	9	0.00
19/06/2013	R023 On	07-November-13	6.49	Put	Bond Future	8444	10	8444	10	0.00
19/06/2013	R157 On	01-August-13			Bond Future	6.15	119.2631	6.1478	119.2631	23,001.00
19/06/2013	R157 On	01-August-13	116.11	Call	Bond Future	90145	90	90145	90	0.00
19/06/2013	R157 On	01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
19/06/2013	R157 On	07-November-13			Bond Future	6.29	114.1397	6.2912	114.1397	0.00
19/06/2013	R157 On	07-November-13	5.59	Call	Bond Future	293	0	293	0	0.00
19/06/2013	R157 On	07-November-13	5.61	Call	Bond Future	303	0	303	0	0.00
19/06/2013	R157 On	07-November-13	5.60	Call	Bond Future	298	0	298	0	0.00
19/06/2013	R157 On	07-November-13	5.60	Put	Bond Future	1589	2	1589	2	0.00
19/06/2013	R157 On	07-November-13	5.61	Put	Bond Future	1575	2	1575	2	0.00
19/06/2013	R157 On	07-November-13	5.59	Put	Bond Future	1603	2	1603	2	0.00
19/06/2013	R157 On	06-February-14			Bond Future	6.45	115.6747	6.4523	115.6747	0.00
19/06/2013	R157 On	06-February-14	5.66	Call	Bond Future	386	0	386	0	0.00
19/06/2013	R157 On	06-February-14	5.64	Call	Bond Future	377	0	377	0	0.00
19/06/2013	R157 On	06-February-14	5.65	Call	Bond Future	381	0	381	0	0.00
19/06/2013	R157 On	06-February-14	5.65	Put	Bond Future	1670	2	1670	2	0.00
19/06/2013	R157 On	06-February-14	5.64	Put	Bond Future	1682	2	1682	2	0.00
19/06/2013	R157 On	06-February-14	5.66	Put	Bond Future	1659	2	1659	2	0.00

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19/06/2013	R157 On 08-May-14			Bond Future	6.65	110.4320	6.6503	110.4320	0.00
19/06/2013	R157 On 08-May-14	5.21	Call	Bond Future	247	0	247	0	0.00
19/06/2013	R157 On 08-May-14	5.20	Call	Bond Future	245	0	245	0	0.00
19/06/2013	R157 On 08-May-14	5.19	Call	Bond Future	242	0	242	0	0.00
19/06/2013	R157 On 08-May-14	5.19	Put	Bond Future	2227	2	2227	2	0.00
19/06/2013	R157 On 08-May-14	5.20	Put	Bond Future	2215	2	2215	2	0.00
19/06/2013	R157 On 08-May-14	5.21	Put	Bond Future	2204	2	2204	2	0.00
19/06/2013	R186 On 01-August-13			Bond Future	7.92	121.1033	7.9194	121.1033	61,483.00
19/06/2013	R186 On 01-August-13	7.20	Call	Bond Future	282	0	282	0	6,800.00
19/06/2013	R186 On 01-August-13	7.25	Call	Bond Future	339	0	339	0	5,315.00
19/06/2013	R186 On 01-August-13	7.80	Call	Bond Future	1695	1	1695	1	0.00
19/06/2013	R186 On 01-August-13	8.00	Call	Bond Future	2600	2	2600	2	0.00
19/06/2013	R186 On 01-August-13	7.00	Call	Bond Future	127	0	127	0	0.00
19/06/2013	R186 On 01-August-13	9.00	Call	Bond Future	9622	8	9622	8	0.00
19/06/2013	R186 On 01-August-13	128.26	Call	Bond Future	113082	112	113082	112	0.00
19/06/2013	R186 On 01-August-13	7.50	Call	Bond Future	769	1	769	1	6,800.00
19/06/2013	R186 On 01-August-13	6.75	Call	Bond Future	41	0	41	0	1,000.00
19/06/2013	R186 On 01-August-13	6.80	Call	Bond Future	52	0	52	0	0.00
19/06/2013	R186 On 01-August-13	6.50	Call	Bond Future	11	0	11	0	500.00
19/06/2013	R186 On 01-August-13	8.80	Call	Bond Future	8040	7	8040	7	0.00
19/06/2013	R186 On 01-August-13	8.80	Put	Bond Future	196	0	196	0	6,800.00
19/06/2013	R186 On 01-August-13	6.50	Put	Bond Future	14341	16	14341	16	0.00
19/06/2013	R186 On 01-August-13	6.80	Put	Bond Future	11165	12	11165	12	100.00
19/06/2013	R186 On 01-August-13	6.75	Put	Bond Future	11683	13	11683	13	0.00
19/06/2013	R186 On 01-August-13	7.50	Put	Bond Future	4774	6	4774	6	0.00
19/06/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
19/06/2013	R186 On 01-August-13	9.00	Put	Bond Future	97	0	97	0	0.00
19/06/2013	R186 On 01-August-13	7.00	Put	Bond Future	9153	10	9153	10	4,100.00
19/06/2013	R186 On 01-August-13	8.00	Put	Bond Future	1850	2	1850	2	0.00
19/06/2013	R186 On 01-August-13	7.80	Put	Bond Future	2817	4	2817	4	20.00
19/06/2013	R186 On 01-August-13	7.25	Put	Bond Future	6820	8	6820	8	0.00
19/06/2013	R186 On 01-August-13	7.20	Put	Bond Future	7267	8	7267	8	2,957.00
19/06/2013	R186 On 07-November-13			Bond Future	8.01	122.8122	8.0115	122.8122	540.00
19/06/2013	R186 On 07-November-13	6.50	Call	Bond Future	437	0	437	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
19/06/2013	R186 On 07-November-13	6.75	Call	Bond Future	700	1	700	1	1,000.00
19/06/2013	R186 On 07-November-13	8.00	Call	Bond Future	4154	4	4154	4	1,000.00
19/06/2013	R186 On 07-November-13	8.15	Call	Bond Future	4853	4	4853	4	0.00
19/06/2013	R186 On 07-November-13	8.16	Call	Bond Future	4901	4	4901	4	0.00
19/06/2013	R186 On 07-November-13	8.75	Call	Bond Future	8204	7	8204	7	0.00
19/06/2013	R186 On 07-November-13	8.14	Call	Bond Future	4804	4	4804	4	0.00
19/06/2013	R186 On 07-November-13	9.00	Call	Bond Future	9792	9	9792	9	0.00
19/06/2013	R186 On 07-November-13	9.00	Put	Bond Future	1232	1	1232	1	1,000.00
19/06/2013	R186 On 07-November-13	8.14	Put	Bond Future	3640	4	3640	4	0.00
19/06/2013	R186 On 07-November-13	8.75	Put	Bond Future	1726	2	1726	2	1,030.00
19/06/2013	R186 On 07-November-13	8.16	Put	Bond Future	3558	4	3558	4	0.00
19/06/2013	R186 On 07-November-13	8.15	Put	Bond Future	3599	4	3599	4	0.00
19/06/2013	R186 On 07-November-13	8.00	Put	Bond Future	4259	5	4259	5	0.00
19/06/2013	R186 On 07-November-13	6.75	Put	Bond Future	13018	14	13018	14	0.00
19/06/2013	R186 On 07-November-13	6.50	Put	Bond Future	15402	17	15402	17	0.00
19/06/2013	R186 On 06-February-14			Bond Future	8.10	119.1733	8.0972	119.1733	0.00
19/06/2013	R186 On 06-February-14	7.75	Call	Bond Future	3825	3	3825	3	0.00
19/06/2013	R186 On 06-February-14	7.76	Call	Bond Future	3862	3	3862	3	0.00
19/06/2013	R186 On 06-February-14	7.74	Call	Bond Future	3789	3	3789	3	0.00
19/06/2013	R186 On 06-February-14	7.74	Put	Bond Future	7036	8	7036	8	0.00
19/06/2013	R186 On 06-February-14	7.76	Put	Bond Future	6925	8	6925	8	0.00
19/06/2013	R186 On 06-February-14	7.75	Put	Bond Future	6980	8	6980	8	0.00
19/06/2013	R186 On 08-May-14			Bond Future	8.19	120.7872	8.1865	120.7872	0.00
19/06/2013	R186 On 08-May-14	7.10	Call	Bond Future	2415	2	2415	2	0.00
19/06/2013	R186 On 08-May-14	7.09	Call	Bond Future	2392	2	2392	2	0.00
19/06/2013	R186 On 08-May-14	7.11	Call	Bond Future	2439	2	2439	2	0.00
19/06/2013	R186 On 08-May-14	7.11	Put	Bond Future	12377	13	12377	13	0.00
19/06/2013	R186 On 08-May-14	7.09	Put	Bond Future	12525	13	12525	13	0.00
19/06/2013	R186 On 08-May-14	7.10	Put	Bond Future	12451	13	12451	13	0.00
19/06/2013	R197 On 01-August-13			Bond Future	286.43	284.9786	286.4294	284.9786	2,546.00
19/06/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
19/06/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
19/06/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
19/06/2013	R197 On 01-August-13	295.00	Put	Bond Future	8571	10	8571	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
19/06/2013	R197 On 01-August-13	295.01	Put	Bond Future	8581	10	8581	10	0.00
19/06/2013	R197 On 01-August-13	294.99	Put	Bond Future	8561	10	8561	10	0.00
19/06/2013	R201 On 01-August-13			Bond Future	5.80	104.7348	5.8013	104.7348	0.00
19/06/2013	R201 On 01-August-13	107.45	Call	Bond Future	67684	67	67684	67	0.00
19/06/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
19/06/2013	R201 On 07-November-13			Bond Future	5.93	106.2127	5.9292	106.2127	0.00
19/06/2013	R201 On 07-November-13	4.79	Call	Bond Future	67	0	67	0	0.00
19/06/2013	R201 On 07-November-13	4.81	Call	Bond Future	69	0	69	0	0.00
19/06/2013	R201 On 07-November-13	4.80	Call	Bond Future	68	0	68	0	0.00
19/06/2013	R201 On 07-November-13	4.80	Put	Bond Future	1299	1	1299	1	0.00
19/06/2013	R201 On 07-November-13	4.81	Put	Bond Future	1290	1	1290	1	0.00
19/06/2013	R201 On 07-November-13	4.79	Put	Bond Future	1309	1	1309	1	0.00
19/06/2013	R201 On 06-February-14			Bond Future	6.08	103.2324	6.0820	103.2324	0.00
19/06/2013	R201 On 06-February-14	5.26	Call	Bond Future	185	0	185	0	0.00
19/06/2013	R201 On 06-February-14	5.24	Call	Bond Future	180	0	180	0	0.00
19/06/2013	R201 On 06-February-14	5.25	Call	Bond Future	182	0	182	0	0.00
19/06/2013	R201 On 06-February-14	5.25	Put	Bond Future	885	1	885	1	0.00
19/06/2013	R201 On 06-February-14	5.24	Put	Bond Future	891	1	891	1	0.00
19/06/2013	R201 On 06-February-14	5.26	Put	Bond Future	879	1	879	1	0.00
19/06/2013	R201 On 08-May-14			Bond Future	6.35	104.6304	6.3505	104.6304	0.00
19/06/2013	R201 On 08-May-14	4.76	Call	Bond Future	109	0	109	0	0.00
19/06/2013	R201 On 08-May-14	4.75	Call	Bond Future	108	0	108	0	0.00
19/06/2013	R201 On 08-May-14	4.74	Call	Bond Future	107	0	107	0	0.00
19/06/2013	R201 On 08-May-14	4.74	Put	Bond Future	1074	1	1074	1	0.00
19/06/2013	R201 On 08-May-14	4.75	Put	Bond Future	1070	1	1070	1	0.00
19/06/2013	R201 On 08-May-14	4.76	Put	Bond Future	1065	1	1065	1	0.00
19/06/2013	R202 On 01-August-13			Bond Future	209.41	209.2147	209.4065	209.2147	44,020.00
19/06/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
19/06/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
19/06/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
19/06/2013	R202 On 01-August-13	223.01	Put	Bond Future	13604	14	13604	14	0.00
19/06/2013	R202 On 01-August-13	223.00	Put	Bond Future	13594	14	13594	14	0.00
19/06/2013	R202 On 01-August-13	222.99	Put	Bond Future	13584	14	13584	14	0.00
19/06/2013	R203 On 01-August-13			Bond Future	6.89	107.5556	6.8879	107.5556	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
19/06/2013	R203 On 01-August-13	109.11	Call	Bond Future	94806	94	94806	94	0.00
19/06/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
19/06/2013	R203 On 07-November-13			Bond Future	7.02	104.9140	7.0200	104.9140	0.00
19/06/2013	R203 On 07-November-13	5.71	Call	Bond Future	160	0	160	0	15.00
19/06/2013	R203 On 07-November-13	5.99	Call	Bond Future	281	0	281	0	0.00
19/06/2013	R203 On 07-November-13	6.00	Call	Bond Future	286	0	286	0	0.00
19/06/2013	R203 On 07-November-13	571.00	Call	Bond Future	103155	103	103155	103	0.00
19/06/2013	R203 On 07-November-13	6.01	Call	Bond Future	291	0	291	0	0.00
19/06/2013	R203 On 07-November-13	6.01	Put	Bond Future	3796	4	3796	4	0.00
19/06/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
19/06/2013	R203 On 07-November-13	6.00	Put	Bond Future	3826	4	3826	4	0.00
19/06/2013	R203 On 07-November-13	5.99	Put	Bond Future	3856	4	3856	4	0.00
19/06/2013	R203 On 07-November-13	5.71	Put	Bond Future	4733	5	4733	5	0.00
19/06/2013	R203 On 06-February-14			Bond Future	7.15	106.3247	7.1538	106.3247	0.00
19/06/2013	R203 On 06-February-14	6.16	Call	Bond Future	566	0	566	0	0.00
19/06/2013	R203 On 06-February-14	5.95	Call	Bond Future	427	0	427	0	16.00
19/06/2013	R203 On 06-February-14	6.15	Call	Bond Future	558	0	558	0	0.00
19/06/2013	R203 On 06-February-14	6.14	Call	Bond Future	551	0	551	0	0.00
19/06/2013	R203 On 06-February-14	6.14	Put	Bond Future	3840	4	3840	4	0.00
19/06/2013	R203 On 06-February-14	6.15	Put	Bond Future	3815	4	3815	4	0.00
19/06/2013	R203 On 06-February-14	5.95	Put	Bond Future	4347	5	4347	5	0.00
19/06/2013	R203 On 06-February-14	6.16	Put	Bond Future	3789	4	3789	4	0.00
19/06/2013	R203 On 08-May-14			Bond Future	7.30	103.6034	7.2971	103.6034	0.00
19/06/2013	R203 On 08-May-14	5.76	Call	Bond Future	456	0	456	0	0.00
19/06/2013	R203 On 08-May-14	7.40	Call	Bond Future	2129	0	2129	0	0.00
19/06/2013	R203 On 08-May-14	5.74	Call	Bond Future	446	0	446	0	0.00
19/06/2013	R203 On 08-May-14	5.75	Call	Bond Future	451	0	451	0	0.00
19/06/2013	R203 On 08-May-14	5.75	Put	Bond Future	5174	6	5174	6	0.00
19/06/2013	R203 On 08-May-14	5.74	Put	Bond Future	5200	6	5200	6	0.00
19/06/2013	R203 On 08-May-14	7.40	Put	Bond Future	1824	0	1824	0	0.00
19/06/2013	R203 On 08-May-14	5.76	Put	Bond Future	5148	6	5148	6	0.00
19/06/2013	R204 On 01-August-13			Bond Future	7.07	104.5098	7.0724	104.5098	25,172.00
19/06/2013	R204 On 01-August-13	110.75	Call	Bond Future	96197	96	96197	96	0.00
19/06/2013	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
19/06/2013	R204 On 07-November-13			Bond Future	7.19	105.9846	7.1862	105.9846	0.00
19/06/2013	R204 On 07-November-13	6.29	Call	Bond Future	523	0	523	0	0.00
19/06/2013	R204 On 07-November-13	6.30	Call	Bond Future	532	0	532	0	0.00
19/06/2013	R204 On 07-November-13	7.00	Call	Bond Future	1497	1	1497	1	0.00
19/06/2013	R204 On 07-November-13	6.31	Call	Bond Future	541	0	541	0	0.00
19/06/2013	R204 On 07-November-13	6.31	Put	Bond Future	4396	5	4396	5	0.00
19/06/2013	R204 On 07-November-13	7.00	Put	Bond Future	2302	3	2302	3	1,270.00
19/06/2013	R204 On 07-November-13	6.30	Put	Bond Future	4431	5	4431	5	0.00
19/06/2013	R204 On 07-November-13	6.29	Put	Bond Future	4467	5	4467	5	0.00
19/06/2013	R204 On 06-February-14			Bond Future	7.30	103.3790	7.2958	103.3790	0.00
19/06/2013	R204 On 06-February-14	6.40	Call	Bond Future	923	1	923	1	0.00
19/06/2013	R204 On 06-February-14	6.41	Call	Bond Future	934	1	934	1	0.00
19/06/2013	R204 On 06-February-14	6.39	Call	Bond Future	912	1	912	1	0.00
19/06/2013	R204 On 06-February-14	6.39	Put	Bond Future	4710	5	4710	5	0.00
19/06/2013	R204 On 06-February-14	6.41	Put	Bond Future	4646	5	4646	5	0.00
19/06/2013	R204 On 06-February-14	6.40	Put	Bond Future	4678	5	4678	5	0.00
19/06/2013	R204 On 08-May-14			Bond Future	7.42	104.7790	7.4164	104.7790	0.00
19/06/2013	R204 On 08-May-14	6.05	Call	Bond Future	838	1	838	1	0.00
19/06/2013	R204 On 08-May-14	6.06	Call	Bond Future	846	1	846	1	0.00
19/06/2013	R204 On 08-May-14	6.04	Call	Bond Future	829	1	829	1	0.00
19/06/2013	R204 On 08-May-14	6.04	Put	Bond Future	6370	7	6370	7	0.00
19/06/2013	R204 On 08-May-14	6.06	Put	Bond Future	6304	7	6304	7	0.00
19/06/2013	R204 On 08-May-14	6.05	Put	Bond Future	6337	7	6337	7	0.00
19/06/2013	R206 On 01-August-13			Bond Future	5.67	101.1370	5.6718	101.1370	0.00
19/06/2013	R206 On 01-August-13	103.94	Call	Bond Future	30204	30	30204	30	0.00
19/06/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
19/06/2013	R206 On 07-November-13			Bond Future	6.22	102.5642	6.2213	102.5642	0.00
19/06/2013	R206 On 07-November-13	4.29	Call	Bond Future	14	0	14	0	0.00
19/06/2013	R206 On 07-November-13	4.30	Call	Bond Future	14	0	14	0	0.00
19/06/2013	R206 On 07-November-13	4.31	Call	Bond Future	14	0	14	0	0.00
19/06/2013	R206 On 07-November-13	4.31	Put	Bond Future	355	0	355	0	0.00
19/06/2013	R206 On 07-November-13	4.30	Put	Bond Future	357	0	357	0	0.00
19/06/2013	R206 On 07-November-13	4.29	Put	Bond Future	359	0	359	0	0.00
19/06/2013	R207 On 01-August-13			Bond Future	7.31	99.3986	7.3120	99.3986	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
19/06/2013	R207 On 01-August-13	106.18	Call	Bond Future	92541	92	92541	92	0.00
19/06/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
19/06/2013	R207 On 07-November-13			Bond Future	7.42	100.8013	7.4187	100.8013	0.00
19/06/2013	R207 On 07-November-13	6.69	Call	Bond Future	800	1	800	1	0.00
19/06/2013	R207 On 07-November-13	6.71	Call	Bond Future	826	1	826	1	0.00
19/06/2013	R207 On 07-November-13	6.70	Call	Bond Future	813	1	813	1	0.00
19/06/2013	R207 On 07-November-13	6.70	Put	Bond Future	4382	5	4382	5	0.00
19/06/2013	R207 On 07-November-13	6.71	Put	Bond Future	4345	5	4345	5	0.00
19/06/2013	R207 On 07-November-13	6.69	Put	Bond Future	4420	5	4420	5	0.00
19/06/2013	R207 On 06-February-14			Bond Future	7.52	98.5172	7.5220	98.5172	0.00
19/06/2013	R207 On 06-February-14	6.66	Call	Bond Future	1063	1	1063	1	0.00
19/06/2013	R207 On 06-February-14	6.64	Call	Bond Future	1038	1	1038	1	0.00
19/06/2013	R207 On 06-February-14	6.65	Call	Bond Future	1051	1	1051	1	0.00
19/06/2013	R207 On 06-February-14	6.65	Put	Bond Future	5232	6	5232	6	0.00
19/06/2013	R207 On 06-February-14	6.64	Put	Bond Future	5269	6	5269	6	0.00
19/06/2013	R207 On 06-February-14	6.66	Put	Bond Future	5196	6	5196	6	0.00
19/06/2013	R207 On 08-May-14			Bond Future	7.64	99.8514	7.6365	99.8514	0.00
19/06/2013	R207 On 08-May-14	6.21	Call	Bond Future	896	1	896	1	0.00
19/06/2013	R207 On 08-May-14	6.19	Call	Bond Future	878	1	878	1	0.00
19/06/2013	R207 On 08-May-14	6.20	Call	Bond Future	887	1	887	1	0.00
19/06/2013	R207 On 08-May-14	6.20	Put	Bond Future	7602	8	7602	8	0.00
19/06/2013	R207 On 08-May-14	6.19	Put	Bond Future	7641	8	7641	8	0.00
19/06/2013	R207 On 08-May-14	6.21	Put	Bond Future	7562	8	7562	8	0.00
19/06/2013	R208 On 01-August-13			Bond Future	7.39	97.7996	7.3921	97.7996	19,719.00
19/06/2013	R208 On 01-August-13	101.40	Call	Bond Future	89602	89	89602	89	0.00
19/06/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
19/06/2013	R208 On 07-November-13			Bond Future	7.49	95.7838	7.4910	95.7838	0.00
19/06/2013	R208 On 07-November-13	6.79	Call	Bond Future	932	1	932	1	0.00
19/06/2013	R208 On 07-November-13	6.80	Call	Bond Future	946	1	946	1	0.00
19/06/2013	R208 On 07-November-13	7.50	Call	Bond Future	2413	2	2413	2	0.00
19/06/2013	R208 On 07-November-13	6.81	Call	Bond Future	961	1	961	1	0.00
19/06/2013	R208 On 07-November-13	6.81	Put	Bond Future	4762	5	4762	5	0.00
19/06/2013	R208 On 07-November-13	7.50	Put	Bond Future	2364	3	2364	3	1,520.00
19/06/2013	R208 On 07-November-13	6.80	Put	Bond Future	4804	5	4804	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
19/06/2013	R208 On 07-November-13	6.79	Put	Bond Future	4847	5	4847	5	0.00
19/06/2013	R208 On 06-February-14			Bond Future	7.58	97.0718	7.5842	97.0718	0.00
19/06/2013	R208 On 06-February-14	6.75	Call	Bond Future	1232	1	1232	1	0.00
19/06/2013	R208 On 06-February-14	6.76	Call	Bond Future	1247	1	1247	1	0.00
19/06/2013	R208 On 06-February-14	6.74	Call	Bond Future	1218	1	1218	1	0.00
19/06/2013	R208 On 06-February-14	6.74	Put	Bond Future	5806	6	5806	6	0.00
19/06/2013	R208 On 06-February-14	6.76	Put	Bond Future	5723	6	5723	6	0.00
19/06/2013	R208 On 06-February-14	6.75	Put	Bond Future	5764	6	5764	6	0.00
19/06/2013	R208 On 08-May-14			Bond Future	7.68	94.9898	7.6818	94.9898	0.00
19/06/2013	R208 On 08-May-14	6.30	Call	Bond Future	1008	1	1008	1	0.00
19/06/2013	R208 On 08-May-14	6.29	Call	Bond Future	997	1	997	1	0.00
19/06/2013	R208 On 08-May-14	6.31	Call	Bond Future	1019	1	1019	1	0.00
19/06/2013	R208 On 08-May-14	6.31	Put	Bond Future	8357	9	8357	9	0.00
19/06/2013	R208 On 08-May-14	6.29	Put	Bond Future	8447	9	8447	9	0.00
19/06/2013	R208 On 08-May-14	6.30	Put	Bond Future	8402	9	8402	9	0.00
19/06/2013	R209 On 01-August-13			Bond Future	8.75	76.6667	8.7488	76.6667	11,668.00
19/06/2013	R209 On 01-August-13	8.00	Call	Bond Future	272	0	272	0	0.00
19/06/2013	R209 On 01-August-13	79.36	Call	Bond Future	67767	67	67767	67	0.00
19/06/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
19/06/2013	R209 On 01-August-13	8.00	Put	Bond Future	6554	8	6554	8	2,000.00
19/06/2013	R209 On 07-November-13			Bond Future	8.84	74.6042	8.8382	74.6042	0.00
19/06/2013	R209 On 07-November-13	8.65	Call	Bond Future	3086	3	3086	3	0.00
19/06/2013	R209 On 07-November-13	8.79	Call	Bond Future	3580	3	3580	3	0.00
19/06/2013	R209 On 07-November-13	8.80	Call	Bond Future	3617	3	3617	3	0.00
19/06/2013	R209 On 07-November-13	8.81	Call	Bond Future	3654	3	3654	3	0.00
19/06/2013	R209 On 07-November-13	9.50	Call	Bond Future	6633	6	6633	6	0.00
19/06/2013	R209 On 07-November-13	9.40	Call	Bond Future	6157	5	6157	5	0.00
19/06/2013	R209 On 07-November-13	9.40	Put	Bond Future	1991	2	1991	2	5,000.00
19/06/2013	R209 On 07-November-13	9.50	Put	Bond Future	1765	2	1765	2	980.00
19/06/2013	R209 On 07-November-13	8.81	Put	Bond Future	3872	4	3872	4	0.00
19/06/2013	R209 On 07-November-13	8.80	Put	Bond Future	3913	4	3913	4	0.00
19/06/2013	R209 On 07-November-13	8.79	Put	Bond Future	3955	4	3955	4	0.00
19/06/2013	R209 On 07-November-13	8.65	Put	Bond Future	4568	5	4568	5	4,700.00
19/06/2013	R209 On 06-February-14			Bond Future	8.92	75.6075	8.9210	75.6075	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
19/06/2013	R209 On 06-February-14	8.55	Call	Bond Future	3622	3	3622	3	0.00
19/06/2013	R209 On 06-February-14	8.56	Call	Bond Future	3654	3	3654	3	0.00
19/06/2013	R209 On 06-February-14	8.54	Call	Bond Future	3591	3	3591	3	0.00
19/06/2013	R209 On 06-February-14	8.54	Put	Bond Future	6591	7	6591	7	0.00
19/06/2013	R209 On 06-February-14	8.56	Put	Bond Future	6492	7	6492	7	0.00
19/06/2013	R209 On 06-February-14	8.55	Put	Bond Future	6541	7	6541	7	0.00
19/06/2013	R209 On 08-May-14			Bond Future	9.01	73.4863	9.0050	73.4863	0.00
19/06/2013	R209 On 08-May-14	7.85	Call	Bond Future	2322	2	2322	2	0.00
19/06/2013	R209 On 08-May-14	7.84	Call	Bond Future	2301	2	2301	2	0.00
19/06/2013	R209 On 08-May-14	7.86	Call	Bond Future	2343	2	2343	2	0.00
19/06/2013	R209 On 08-May-14	7.86	Put	Bond Future	11794	12	11794	12	0.00
19/06/2013	R209 On 08-May-14	7.84	Put	Bond Future	11934	13	11934	13	0.00
19/06/2013	R209 On 08-May-14	7.85	Put	Bond Future	11864	13	11864	13	0.00
19/06/2013	R210 On 01-August-13			Bond Future	160.54	160.3931	160.5377	160.3931	1,237.00
19/06/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
19/06/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
19/06/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
19/06/2013	R210 On 01-August-13	173.01	Put	Bond Future	12472	13	12472	13	0.00
19/06/2013	R210 On 01-August-13	173.00	Put	Bond Future	12462	13	12462	13	0.00
19/06/2013	R210 On 01-August-13	172.99	Put	Bond Future	12452	13	12452	13	0.00
19/06/2013	R211 On 01-August-13			Bond Future	130.12	130.0218	130.1158	130.0218	522.00
19/06/2013	R211 On 01-August-13	129.99	Call	Bond Future	126	0	126	0	0.00
19/06/2013	R211 On 01-August-13	130.01	Call	Bond Future	106	0	106	0	0.00
19/06/2013	R211 On 01-August-13	130.00	Call	Bond Future	116	0	116	0	0.00
19/06/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
19/06/2013	R211 On 01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
19/06/2013	R211 On 01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
19/06/2013	R212 On 01-August-13			Bond Future	132.27	132.1611	132.2746	132.1611	21,791.00
19/06/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
19/06/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
19/06/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
19/06/2013	R212 On 01-August-13	138.01	Put	Bond Future	5735	6	5735	6	0.00
19/06/2013	R212 On 01-August-13	138.00	Put	Bond Future	5725	6	5725	6	0.00
19/06/2013	R212 On 01-August-13	137.99	Put	Bond Future	5715	6	5715	6	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
19/06/2013	R213 On 01-August-13			Bond Future	8.55	87.9701	8.5503	87.9701	7,971.00
19/06/2013	R213 On 01-August-13	91.25	Call	Bond Future	78434	77	78434	77	0.00
19/06/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
19/06/2013	R213 On 07-November-13			Bond Future	8.64	85.6747	8.6447	85.6747	0.00
19/06/2013	R213 On 07-November-13	8.59	Call	Bond Future	3628	3	3628	3	0.00
19/06/2013	R213 On 07-November-13	8.61	Call	Bond Future	3704	3	3704	3	0.00
19/06/2013	R213 On 07-November-13	8.60	Call	Bond Future	3666	3	3666	3	0.00
19/06/2013	R213 On 07-November-13	8.60	Put	Bond Future	4022	4	4022	4	0.00
19/06/2013	R213 On 07-November-13	8.61	Put	Bond Future	3980	4	3980	4	0.00
19/06/2013	R213 On 07-November-13	8.59	Put	Bond Future	4064	4	4064	4	0.00
19/06/2013	R213 On 06-February-14			Bond Future	8.73	86.8266	8.7339	86.8266	0.00
19/06/2013	R213 On 06-February-14	8.31	Call	Bond Future	3440	3	3440	3	0.00
19/06/2013	R213 On 06-February-14	8.29	Call	Bond Future	3379	3	3379	3	0.00
19/06/2013	R213 On 06-February-14	8.30	Call	Bond Future	3409	3	3409	3	0.00
19/06/2013	R213 On 06-February-14	8.30	Put	Bond Future	6892	7	6892	7	0.00
19/06/2013	R213 On 06-February-14	8.29	Put	Bond Future	6944	7	6944	7	0.00
19/06/2013	R213 On 06-February-14	8.31	Put	Bond Future	6840	7	6840	7	0.00
19/06/2013	R213 On 08-May-14			Bond Future	8.82	84.4640	8.8210	84.4640	0.00
19/06/2013	R213 On 08-May-14	7.66	Call	Bond Future	2315	2	2315	2	0.00
19/06/2013	R213 On 08-May-14	7.65	Call	Bond Future	2294	2	2294	2	0.00
19/06/2013	R213 On 08-May-14	7.64	Call	Bond Future	2273	2	2273	2	0.00
19/06/2013	R213 On 08-May-14	7.64	Put	Bond Future	12078	13	12078	13	0.00
19/06/2013	R213 On 08-May-14	7.65	Put	Bond Future	12009	13	12009	13	0.00
19/06/2013	R213 On 08-May-14	7.66	Put	Bond Future	11940	13	11940	13	0.00
19/06/2013	R214 On 01-August-13			Bond Future	8.81	77.9770	8.8078	77.9770	840.00
19/06/2013	R214 On 01-August-13	84.31	Call	Bond Future	68584	68	68584	68	0.00
19/06/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
19/06/2013	R214 On 07-November-13			Bond Future	8.90	75.7932	8.8960	75.7932	0.00
19/06/2013	R214 On 07-November-13	7.80	Call	Bond Future	982	1	982	1	0.00
19/06/2013	R214 On 07-November-13	7.81	Call	Bond Future	997	1	997	1	0.00
19/06/2013	R214 On 07-November-13	7.79	Call	Bond Future	966	1	966	1	0.00
19/06/2013	R214 On 07-November-13	7.79	Put	Bond Future	10895	12	10895	12	0.00
19/06/2013	R214 On 07-November-13	7.81	Put	Bond Future	10728	12	10728	12	0.00
19/06/2013	R214 On 07-November-13	7.80	Put	Bond Future	10811	12	10811	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
19/06/2013	R248 On 01-August-13			Bond Future	8.93	100.6692	8.9297	100.6692	603.00
19/06/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
19/06/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
19/06/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
19/06/2013	R248 On 01-August-13	7.85	Put	Bond Future	12580	14	12580	14	0.00
19/06/2013	R248 On 01-August-13	7.86	Put	Bond Future	12451	14	12451	14	0.00
19/06/2013	R248 On 01-August-13	7.84	Put	Bond Future	12709	14	12709	14	0.00
19/06/2013	R248 On 07-November-13			Bond Future	9.02	97.6688	9.0221	97.6688	0.00
19/06/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
19/06/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
19/06/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
19/06/2013	R248 On 07-November-13	7.86	Put	Bond Future	13391	15	13391	15	0.00
19/06/2013	R248 On 07-November-13	7.85	Put	Bond Future	13520	15	13520	15	0.00
19/06/2013	R248 On 07-November-13	7.84	Put	Bond Future	13650	15	13650	15	0.00