



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
26/06/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	2025 On 01-August-13			Bond Future	108.47	106.1573	108.4714	106.1573	0.00
26/06/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
26/06/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
26/06/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
26/06/2013	2025 On 01-August-13	118.01	Put	Bond Future	9539	12	9539	12	0.00
26/06/2013	2025 On 01-August-13	118.00	Put	Bond Future	9529	12	9529	12	0.00
26/06/2013	2025 On 01-August-13	117.99	Put	Bond Future	9519	12	9519	12	0.00
26/06/2013	2038 On 01-August-13			Bond Future	101.37	101.2706	101.3680	101.2706	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
26/06/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
26/06/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
26/06/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
26/06/2013	2038 On 01-August-13	115.00	Put	Bond Future	13632	14	13632	14	0.00
26/06/2013	2038 On 01-August-13	115.01	Put	Bond Future	13642	14	13642	14	0.00
26/06/2013	2038 On 01-August-13	114.99	Put	Bond Future	13622	14	13622	14	0.00
26/06/2013	2050 On 01-August-13			Bond Future	103.18	103.0827	103.1815	103.0827	122.00
26/06/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
26/06/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
26/06/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
26/06/2013	2050 On 01-August-13	119.01	Put	Bond Future	15829	16	15829	16	0.00
26/06/2013	2050 On 01-August-13	119.00	Put	Bond Future	15819	16	15819	16	0.00
26/06/2013	2050 On 01-August-13	118.99	Put	Bond Future	15809	16	15809	16	0.00
26/06/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	AL37 On 01-August-13			Index Future	396.91	395.8590	396.9090	395.8590	56.00
26/06/2013	AL37 On 07-November-13			Index Future	402.51	401.4440	402.5090	401.4440	0.00
26/06/2013	AL7T On 01-August-13			Index Future	469.99	467.9690	469.9890	467.9690	1.00
26/06/2013	AL7T On 07-November-13			Index Future	476.62	474.5720	476.6200	474.5720	0.00
26/06/2013	ALBI On 01-August-13			Index Future	423.88	422.0560	423.8820	422.0560	738.00
26/06/2013	ALBI On 07-November-13			Index Future	429.86	428.0120	429.8620	428.0120	85.00
26/06/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	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
26/06/2013	C202	On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	C206	On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/06/2013	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2013	EL28	On 01-August-13			Bond Future	107.67	107.5717	107.6748	107.5717	0.00
26/06/2013	EL28	On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
26/06/2013	EL28	On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
26/06/2013	EL28	On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
26/06/2013	EL28	On 01-August-13	115.00	Put	Bond Future	7325	7	7325	7	0.00
26/06/2013	EL28	On 01-August-13	115.01	Put	Bond Future	7335	7	7335	7	0.00
26/06/2013	EL28	On 01-August-13	114.99	Put	Bond Future	7315	7	7315	7	0.00
26/06/2013	ES33	On 01-August-13			Bond Future	9.44	84.8722	9.4381	84.8722	6,292.00
26/06/2013	ES33	On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
26/06/2013	ES33	On 01-August-13	91.02	Call	Bond Future	74548	74	74548	74	0.00
26/06/2013	ES33	On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
26/06/2013	ES33	On 01-August-13	9.00	Put	Bond Future	3493	4	3493	4	0.00
26/06/2013	ES33	On 07-November-13			Bond Future	9.56	82.2885	9.5583	82.2885	0.00
26/06/2013	ES33	On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
26/06/2013	ES33	On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
26/06/2013	ES33	On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
26/06/2013	ES33	On 07-November-13	8.51	Put	Bond Future	8562	9	8562	9	0.00
26/06/2013	ES33	On 07-November-13	8.50	Put	Bond Future	8650	9	8650	9	0.00

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26/06/2013	ES33 On 07-November-13	8.49	Put	Bond Future	8738	9	8738	9	0.00
26/06/2013	GOVI On 01-August-13			GOVI	423.13	421.3380	423.1260	421.3380	395.00
26/06/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
26/06/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
26/06/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
26/06/2013	GOVI On 01-August-13	446.01	Put	GOVI	228840	25	228840	25	0.00
26/06/2013	GOVI On 01-August-13	446.00	Put	GOVI	228740	25	228740	25	0.00
26/06/2013	GOVI On 01-August-13	445.99	Put	GOVI	228640	25	228640	25	0.00
26/06/2013	GOVI On 07-November-13			GOVI	429.10	427.2830	429.0960	427.2830	0.00
26/06/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
26/06/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
26/06/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
26/06/2013	GOVI On 07-November-13	446.01	Put	GOVI	169140	19	169140	19	0.00
26/06/2013	GOVI On 07-November-13	446.00	Put	GOVI	169040	19	169040	19	0.00
26/06/2013	GOVI On 07-November-13	445.99	Put	GOVI	168940	19	168940	19	0.00
26/06/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/06/2013	IGOV On 01-August-13			Index Future	191.93	191.4770	191.9260	191.4770	1,051.00
26/06/2013	IGOV On 07-November-13			Index Future	194.66	194.2040	194.6590	194.2040	7.00
26/06/2013	ILBI On 01-August-13			Index Future	512.13	507.2590	512.1280	507.2590	186.00
26/06/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
26/06/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/06/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
26/06/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
26/06/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
26/06/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/06/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.18	94.8100	5.1800	94.8100	0.00
26/06/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.22	94.7700	5.2200	94.7700	0.00
26/06/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.22	94.7500	5.2200	94.7500	700.00
26/06/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.30	94.6700	5.3000	94.6700	0.00
26/06/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.39	94.5500	5.3900	94.5500	0.00
26/06/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.52	94.4400	5.5200	94.4400	1,500.00
26/06/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.65	94.3500	5.6500	94.3500	0.00
26/06/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.96	93.9700	5.9600	93.9700	400.00
26/06/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.28	93.6300	6.2800	93.6300	1,000.00

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26/06/2013	JBAF On	17-September-14			Jibar Tradeable Future	6.59	93.3400	6.5900	93.3400	0.00
26/06/2013	JBAF On	17-December-14			Jibar Tradeable Future	6.87	93.0600	6.8700	93.0600	0.00
26/06/2013	JBAF On	18-March-15			Jibar Tradeable Future	7.13	92.8100	7.1300	92.8100	250.00
26/06/2013	R023 On	01-August-13			Bond Future	7.89	101.9031	7.8879	101.9031	9,547.00
26/06/2013	R023 On	01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
26/06/2013	R023 On	01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
26/06/2013	R023 On	01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
26/06/2013	R023 On	01-August-13	7.30	Put	Bond Future	3975	4	3975	4	0.00
26/06/2013	R023 On	01-August-13	7.31	Put	Bond Future	3906	4	3906	4	0.00
26/06/2013	R023 On	01-August-13	7.29	Put	Bond Future	4045	5	4045	5	0.00
26/06/2013	R023 On	07-November-13			Bond Future	8.00	99.4252	7.9956	99.4252	0.00
26/06/2013	R023 On	07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
26/06/2013	R023 On	07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
26/06/2013	R023 On	07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
26/06/2013	R023 On	07-November-13	6.50	Put	Bond Future	10215	11	10215	11	0.00
26/06/2013	R023 On	07-November-13	6.51	Put	Bond Future	10142	11	10142	11	0.00
26/06/2013	R023 On	07-November-13	6.49	Put	Bond Future	10288	11	10288	11	0.00
26/06/2013	R157 On	01-August-13			Bond Future	6.37	118.9373	6.3655	118.9373	23,011.00
26/06/2013	R157 On	01-August-13	116.11	Call	Bond Future	89682	89	89682	89	0.00
26/06/2013	R157 On	01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
26/06/2013	R157 On	07-November-13			Bond Future	6.55	113.8092	6.5452	113.8092	0.00
26/06/2013	R157 On	07-November-13	5.59	Call	Bond Future	198	0	198	0	0.00
26/06/2013	R157 On	07-November-13	5.61	Call	Bond Future	205	0	205	0	0.00
26/06/2013	R157 On	07-November-13	5.60	Call	Bond Future	202	0	202	0	0.00
26/06/2013	R157 On	07-November-13	5.60	Put	Bond Future	1962	2	1962	2	0.00
26/06/2013	R157 On	07-November-13	5.61	Put	Bond Future	1947	2	1947	2	0.00
26/06/2013	R157 On	07-November-13	5.59	Put	Bond Future	1977	2	1977	2	0.00
26/06/2013	R157 On	06-February-14			Bond Future	6.75	115.3391	6.7521	115.3391	0.00
26/06/2013	R157 On	06-February-14	5.66	Call	Bond Future	278	0	278	0	0.00
26/06/2013	R157 On	06-February-14	5.64	Call	Bond Future	271	0	271	0	0.00
26/06/2013	R157 On	06-February-14	5.65	Call	Bond Future	275	0	275	0	0.00
26/06/2013	R157 On	06-February-14	5.65	Put	Bond Future	2041	2	2041	2	0.00
26/06/2013	R157 On	06-February-14	5.64	Put	Bond Future	2053	2	2053	2	0.00
26/06/2013	R157 On	06-February-14	5.66	Put	Bond Future	2028	2	2028	2	0.00

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26/06/2013	R157 On 08-May-14			Bond Future	7.01	110.0918	7.0115	110.0918	0.00
26/06/2013	R157 On 08-May-14	5.21	Call	Bond Future	160	0	160	0	0.00
26/06/2013	R157 On 08-May-14	5.20	Call	Bond Future	158	0	158	0	0.00
26/06/2013	R157 On 08-May-14	5.19	Call	Bond Future	156	0	156	0	0.00
26/06/2013	R157 On 08-May-14	5.19	Put	Bond Future	2623	3	2623	3	0.00
26/06/2013	R157 On 08-May-14	5.20	Put	Bond Future	2611	3	2611	3	0.00
26/06/2013	R157 On 08-May-14	5.21	Put	Bond Future	2599	3	2599	3	0.00
26/06/2013	R186 On 01-August-13			Bond Future	8.17	119.4089	8.1663	119.4089	59,181.00
26/06/2013	R186 On 01-August-13	7.20	Call	Bond Future	82	0	82	0	6,800.00
26/06/2013	R186 On 01-August-13	7.25	Call	Bond Future	104	0	104	0	5,315.00
26/06/2013	R186 On 01-August-13	7.80	Call	Bond Future	807	1	807	1	0.00
26/06/2013	R186 On 01-August-13	8.00	Call	Bond Future	1399	1	1399	1	0.00
26/06/2013	R186 On 01-August-13	7.00	Call	Bond Future	30	0	30	0	0.00
26/06/2013	R186 On 01-August-13	9.00	Call	Bond Future	7444	7	7444	7	0.00
26/06/2013	R186 On 01-August-13	128.26	Call	Bond Future	110807	110	110807	110	0.00
26/06/2013	R186 On 01-August-13	7.50	Call	Bond Future	293	0	293	0	6,800.00
26/06/2013	R186 On 01-August-13	6.75	Call	Bond Future	7	0	7	0	1,000.00
26/06/2013	R186 On 01-August-13	6.80	Call	Bond Future	10	0	10	0	0.00
26/06/2013	R186 On 01-August-13	6.50	Call	Bond Future	1	0	1	0	500.00
26/06/2013	R186 On 01-August-13	8.80	Call	Bond Future	5947	5	5947	5	0.00
26/06/2013	R186 On 01-August-13	8.80	Put	Bond Future	378	0	378	0	6,800.00
26/06/2013	R186 On 01-August-13	6.50	Put	Bond Future	16606	17	16606	17	0.00
26/06/2013	R186 On 01-August-13	6.80	Put	Bond Future	13397	14	13397	14	100.00
26/06/2013	R186 On 01-August-13	6.75	Put	Bond Future	13924	15	13924	15	0.00
26/06/2013	R186 On 01-August-13	7.50	Put	Bond Future	6573	7	6573	7	0.00
26/06/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
26/06/2013	R186 On 01-August-13	9.00	Put	Bond Future	194	0	194	0	0.00
26/06/2013	R186 On 01-August-13	7.00	Put	Bond Future	11331	12	11331	12	4,100.00
26/06/2013	R186 On 01-August-13	8.00	Put	Bond Future	2924	3	2924	3	0.00
26/06/2013	R186 On 01-August-13	7.80	Put	Bond Future	4204	5	4204	5	20.00
26/06/2013	R186 On 01-August-13	7.25	Put	Bond Future	8860	9	8860	9	0.00
26/06/2013	R186 On 01-August-13	7.20	Put	Bond Future	9342	10	9342	10	2,957.00
26/06/2013	R186 On 07-November-13			Bond Future	8.27	121.0937	8.2679	121.0937	540.00
26/06/2013	R186 On 07-November-13	6.50	Call	Bond Future	264	0	264	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
26/06/2013	R186 On 07-November-13	6.75	Call	Bond Future	438	0	438	0	1,000.00
26/06/2013	R186 On 07-November-13	8.00	Call	Bond Future	3080	3	3080	3	1,000.00
26/06/2013	R186 On 07-November-13	8.15	Call	Bond Future	3659	3	3659	3	0.00
26/06/2013	R186 On 07-November-13	8.16	Call	Bond Future	3700	3	3700	3	0.00
26/06/2013	R186 On 07-November-13	8.75	Call	Bond Future	6573	6	6573	6	0.00
26/06/2013	R186 On 07-November-13	8.14	Call	Bond Future	3619	3	3619	3	0.00
26/06/2013	R186 On 07-November-13	9.00	Call	Bond Future	8012	7	8012	7	0.00
26/06/2013	R186 On 07-November-13	9.00	Put	Bond Future	1759	2	1759	2	1,200.00
26/06/2013	R186 On 07-November-13	8.14	Put	Bond Future	4762	5	4762	5	0.00
26/06/2013	R186 On 07-November-13	8.75	Put	Bond Future	2402	3	2402	3	1,030.00
26/06/2013	R186 On 07-November-13	8.16	Put	Bond Future	4664	5	4664	5	0.00
26/06/2013	R186 On 07-November-13	8.15	Put	Bond Future	4713	5	4713	5	0.00
26/06/2013	R186 On 07-November-13	8.00	Put	Bond Future	5492	6	5492	6	0.00
26/06/2013	R186 On 07-November-13	6.75	Put	Bond Future	15063	16	15063	16	0.00
26/06/2013	R186 On 07-November-13	6.50	Put	Bond Future	17535	18	17535	18	0.00
26/06/2013	R186 On 06-February-14			Bond Future	8.36	117.4311	8.3629	117.4311	0.00
26/06/2013	R186 On 06-February-14	7.75	Call	Bond Future	3038	3	3038	3	0.00
26/06/2013	R186 On 06-February-14	7.76	Call	Bond Future	3069	3	3069	3	0.00
26/06/2013	R186 On 06-February-14	7.74	Call	Bond Future	3008	3	3008	3	0.00
26/06/2013	R186 On 06-February-14	7.74	Put	Bond Future	8594	9	8594	9	0.00
26/06/2013	R186 On 06-February-14	7.76	Put	Bond Future	8471	9	8471	9	0.00
26/06/2013	R186 On 06-February-14	7.75	Put	Bond Future	8532	9	8532	9	0.00
26/06/2013	R186 On 08-May-14			Bond Future	8.46	119.0214	8.4620	119.0214	0.00
26/06/2013	R186 On 08-May-14	7.10	Call	Bond Future	1768	2	1768	2	0.00
26/06/2013	R186 On 08-May-14	7.09	Call	Bond Future	1750	2	1750	2	0.00
26/06/2013	R186 On 08-May-14	7.11	Call	Bond Future	1787	2	1787	2	0.00
26/06/2013	R186 On 08-May-14	7.11	Put	Bond Future	14096	15	14096	15	0.00
26/06/2013	R186 On 08-May-14	7.09	Put	Bond Future	14254	15	14254	15	0.00
26/06/2013	R186 On 08-May-14	7.10	Put	Bond Future	14175	15	14175	15	0.00
26/06/2013	R197 On 01-August-13			Bond Future	274.48	274.2361	274.4778	274.2361	2,546.00
26/06/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
26/06/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
26/06/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
26/06/2013	R197 On 01-August-13	295.00	Put	Bond Future	20522	21	20522	21	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
26/06/2013	R197 On 01-August-13	295.01	Put	Bond Future	20532	21	20532	21	0.00
26/06/2013	R197 On 01-August-13	294.99	Put	Bond Future	20512	21	20512	21	0.00
26/06/2013	R201 On 01-August-13			Bond Future	5.82	104.7766	5.8204	104.7766	0.00
26/06/2013	R201 On 01-August-13	107.45	Call	Bond Future	67659	68	67659	68	0.00
26/06/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
26/06/2013	R201 On 07-November-13			Bond Future	5.95	106.2550	5.9534	106.2550	0.00
26/06/2013	R201 On 07-November-13	4.79	Call	Bond Future	68	0	68	0	0.00
26/06/2013	R201 On 07-November-13	4.81	Call	Bond Future	71	0	71	0	0.00
26/06/2013	R201 On 07-November-13	4.80	Call	Bond Future	70	0	70	0	0.00
26/06/2013	R201 On 07-November-13	4.80	Put	Bond Future	1327	1	1327	1	0.00
26/06/2013	R201 On 07-November-13	4.81	Put	Bond Future	1318	1	1318	1	0.00
26/06/2013	R201 On 07-November-13	4.79	Put	Bond Future	1337	1	1337	1	0.00
26/06/2013	R201 On 06-February-14			Bond Future	6.11	103.2747	6.1142	103.2747	0.00
26/06/2013	R201 On 06-February-14	5.26	Call	Bond Future	185	0	185	0	0.00
26/06/2013	R201 On 06-February-14	5.24	Call	Bond Future	181	0	181	0	0.00
26/06/2013	R201 On 06-February-14	5.25	Call	Bond Future	183	0	183	0	0.00
26/06/2013	R201 On 06-February-14	5.25	Put	Bond Future	912	1	912	1	0.00
26/06/2013	R201 On 06-February-14	5.24	Put	Bond Future	919	1	919	1	0.00
26/06/2013	R201 On 06-February-14	5.26	Put	Bond Future	906	1	906	1	0.00
26/06/2013	R201 On 08-May-14			Bond Future	6.40	104.6732	6.3966	104.6732	0.00
26/06/2013	R201 On 08-May-14	4.76	Call	Bond Future	101	0	101	0	0.00
26/06/2013	R201 On 08-May-14	4.75	Call	Bond Future	100	0	100	0	0.00
26/06/2013	R201 On 08-May-14	4.74	Call	Bond Future	99	0	99	0	0.00
26/06/2013	R201 On 08-May-14	4.74	Put	Bond Future	1094	1	1094	1	0.00
26/06/2013	R201 On 08-May-14	4.75	Put	Bond Future	1089	1	1089	1	0.00
26/06/2013	R201 On 08-May-14	4.76	Put	Bond Future	1084	1	1084	1	0.00
26/06/2013	R202 On 01-August-13			Bond Future	200.49	199.0992	200.4949	199.0992	44,020.00
26/06/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
26/06/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
26/06/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
26/06/2013	R202 On 01-August-13	223.01	Put	Bond Future	22515	24	22515	24	0.00
26/06/2013	R202 On 01-August-13	223.00	Put	Bond Future	22505	24	22505	24	0.00
26/06/2013	R202 On 01-August-13	222.99	Put	Bond Future	22495	24	22495	24	0.00
26/06/2013	R203 On 01-August-13			Bond Future	7.18	106.7371	7.1775	106.7371	3,923.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2013	R203 On 01-August-13	109.11	Call	Bond Future	93761	94	93761	94	0.00
26/06/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
26/06/2013	R203 On 07-November-13			Bond Future	7.33	104.0838	7.3337	104.0838	0.00
26/06/2013	R203 On 07-November-13	5.71	Call	Bond Future	74	0	74	0	15.00
26/06/2013	R203 On 07-November-13	5.99	Call	Bond Future	140	0	140	0	0.00
26/06/2013	R203 On 07-November-13	6.00	Call	Bond Future	143	0	143	0	0.00
26/06/2013	R203 On 07-November-13	571.00	Call	Bond Future	102095	102	102095	102	0.00
26/06/2013	R203 On 07-November-13	6.01	Call	Bond Future	146	0	146	0	0.00
26/06/2013	R203 On 07-November-13	6.01	Put	Bond Future	4710	5	4710	5	0.00
26/06/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
26/06/2013	R203 On 07-November-13	6.00	Put	Bond Future	4743	5	4743	5	0.00
26/06/2013	R203 On 07-November-13	5.99	Put	Bond Future	4775	5	4775	5	0.00
26/06/2013	R203 On 07-November-13	5.71	Put	Bond Future	5707	6	5707	6	0.00
26/06/2013	R203 On 06-February-14			Bond Future	7.49	105.4828	7.4936	105.4828	0.00
26/06/2013	R203 On 06-February-14	6.16	Call	Bond Future	345	0	345	0	0.00
26/06/2013	R203 On 06-February-14	5.95	Call	Bond Future	252	0	252	0	16.00
26/06/2013	R203 On 06-February-14	6.15	Call	Bond Future	340	0	340	0	0.00
26/06/2013	R203 On 06-February-14	6.14	Call	Bond Future	335	0	335	0	0.00
26/06/2013	R203 On 06-February-14	6.14	Put	Bond Future	4699	5	4699	5	0.00
26/06/2013	R203 On 06-February-14	6.15	Put	Bond Future	4671	5	4671	5	0.00
26/06/2013	R203 On 06-February-14	5.95	Put	Bond Future	5247	5	5247	5	0.00
26/06/2013	R203 On 06-February-14	6.16	Put	Bond Future	4643	5	4643	5	0.00
26/06/2013	R203 On 08-May-14			Bond Future	7.67	102.7500	7.6664	102.7500	0.00
26/06/2013	R203 On 08-May-14	5.76	Call	Bond Future	282	0	282	0	0.00
26/06/2013	R203 On 08-May-14	7.40	Call	Bond Future	1574	1	1574	1	16.00
26/06/2013	R203 On 08-May-14	5.74	Call	Bond Future	275	0	275	0	0.00
26/06/2013	R203 On 08-May-14	5.75	Call	Bond Future	278	0	278	0	0.00
26/06/2013	R203 On 08-May-14	5.75	Put	Bond Future	6090	6	6090	6	0.00
26/06/2013	R203 On 08-May-14	5.74	Put	Bond Future	6118	6	6118	6	0.00
26/06/2013	R203 On 08-May-14	7.40	Put	Bond Future	2358	3	2358	3	0.00
26/06/2013	R203 On 08-May-14	5.76	Put	Bond Future	6062	6	6062	6	0.00
26/06/2013	R204 On 01-August-13			Bond Future	7.38	103.4503	7.3765	103.4503	25,172.00
26/06/2013	R204 On 01-August-13	110.75	Call	Bond Future	94834	95	94834	95	0.00
26/06/2013	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
26/06/2013	R204 On 07-November-13			Bond Future	7.51	104.9099	7.5102	104.9099	0.00
26/06/2013	R204 On 07-November-13	6.29	Call	Bond Future	305	0	305	0	0.00
26/06/2013	R204 On 07-November-13	6.30	Call	Bond Future	311	0	311	0	0.00
26/06/2013	R204 On 07-November-13	7.00	Call	Bond Future	988	1	988	1	0.00
26/06/2013	R204 On 07-November-13	6.31	Call	Bond Future	317	0	317	0	0.00
26/06/2013	R204 On 07-November-13	6.31	Put	Bond Future	5553	6	5553	6	0.00
26/06/2013	R204 On 07-November-13	7.00	Put	Bond Future	3175	3	3175	3	1,270.00
26/06/2013	R204 On 07-November-13	6.30	Put	Bond Future	5592	6	5592	6	0.00
26/06/2013	R204 On 07-November-13	6.29	Put	Bond Future	5632	6	5632	6	0.00
26/06/2013	R204 On 06-February-14			Bond Future	7.64	102.2894	7.6405	102.2894	0.00
26/06/2013	R204 On 06-February-14	6.40	Call	Bond Future	662	1	662	1	0.00
26/06/2013	R204 On 06-February-14	6.41	Call	Bond Future	670	1	670	1	0.00
26/06/2013	R204 On 06-February-14	6.39	Call	Bond Future	654	1	654	1	0.00
26/06/2013	R204 On 06-February-14	6.39	Put	Bond Future	5853	6	5853	6	0.00
26/06/2013	R204 On 06-February-14	6.41	Put	Bond Future	5784	6	5784	6	0.00
26/06/2013	R204 On 06-February-14	6.40	Put	Bond Future	5818	6	5818	6	0.00
26/06/2013	R204 On 08-May-14			Bond Future	7.78	103.6746	7.7840	103.6746	0.00
26/06/2013	R204 On 08-May-14	6.05	Call	Bond Future	546	1	546	1	0.00
26/06/2013	R204 On 08-May-14	6.06	Call	Bond Future	552	1	552	1	0.00
26/06/2013	R204 On 08-May-14	6.04	Call	Bond Future	540	0	540	0	0.00
26/06/2013	R204 On 08-May-14	6.04	Put	Bond Future	7501	8	7501	8	0.00
26/06/2013	R204 On 08-May-14	6.06	Put	Bond Future	7430	8	7430	8	0.00
26/06/2013	R204 On 08-May-14	6.05	Put	Bond Future	7466	8	7466	8	0.00
26/06/2013	R206 On 01-August-13			Bond Future	5.41	101.2616	5.4148	101.2616	0.00
26/06/2013	R206 On 01-August-13	103.94	Call	Bond Future	30317	30	30317	30	0.00
26/06/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
26/06/2013	R206 On 07-November-13			Bond Future	5.58	102.6904	5.5805	102.6904	0.00
26/06/2013	R206 On 07-November-13	4.29	Call	Bond Future	31	0	31	0	0.00
26/06/2013	R206 On 07-November-13	4.30	Call	Bond Future	31	0	31	0	0.00
26/06/2013	R206 On 07-November-13	4.31	Call	Bond Future	31	0	31	0	0.00
26/06/2013	R206 On 07-November-13	4.31	Put	Bond Future	259	0	259	0	0.00
26/06/2013	R206 On 07-November-13	4.30	Put	Bond Future	260	0	260	0	0.00
26/06/2013	R206 On 07-November-13	4.29	Put	Bond Future	261	0	261	0	0.00
26/06/2013	R207 On 01-August-13			Bond Future	7.62	98.2222	7.6200	98.2222	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
26/06/2013	R207 On 01-August-13	106.18	Call	Bond Future	90999	91	90999	91	0.00
26/06/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
26/06/2013	R207 On 07-November-13			Bond Future	7.74	99.6080	7.7438	99.6080	0.00
26/06/2013	R207 On 07-November-13	6.69	Call	Bond Future	461	0	461	0	0.00
26/06/2013	R207 On 07-November-13	6.71	Call	Bond Future	478	0	478	0	0.00
26/06/2013	R207 On 07-November-13	6.70	Call	Bond Future	470	0	470	0	0.00
26/06/2013	R207 On 07-November-13	6.70	Put	Bond Future	5603	6	5603	6	0.00
26/06/2013	R207 On 07-November-13	6.71	Put	Bond Future	5561	6	5561	6	0.00
26/06/2013	R207 On 07-November-13	6.69	Put	Bond Future	5645	6	5645	6	0.00
26/06/2013	R207 On 06-February-14			Bond Future	7.86	97.3074	7.8646	97.3074	0.00
26/06/2013	R207 On 06-February-14	6.66	Call	Bond Future	708	1	708	1	0.00
26/06/2013	R207 On 06-February-14	6.64	Call	Bond Future	690	1	690	1	0.00
26/06/2013	R207 On 06-February-14	6.65	Call	Bond Future	699	1	699	1	0.00
26/06/2013	R207 On 06-February-14	6.65	Put	Bond Future	6466	7	6466	7	0.00
26/06/2013	R207 On 06-February-14	6.64	Put	Bond Future	6506	7	6506	7	0.00
26/06/2013	R207 On 06-February-14	6.66	Put	Bond Future	6426	7	6426	7	0.00
26/06/2013	R207 On 08-May-14			Bond Future	8.00	98.6251	7.9981	98.6251	0.00
26/06/2013	R207 On 08-May-14	6.21	Call	Bond Future	581	1	581	1	0.00
26/06/2013	R207 On 08-May-14	6.19	Call	Bond Future	568	1	568	1	0.00
26/06/2013	R207 On 08-May-14	6.20	Call	Bond Future	575	1	575	1	0.00
26/06/2013	R207 On 08-May-14	6.20	Put	Bond Future	8897	9	8897	9	0.00
26/06/2013	R207 On 08-May-14	6.19	Put	Bond Future	8939	9	8939	9	0.00
26/06/2013	R207 On 08-May-14	6.21	Put	Bond Future	8855	9	8855	9	0.00
26/06/2013	R208 On 01-August-13			Bond Future	7.70	96.5456	7.6954	96.5456	18,150.00
26/06/2013	R208 On 01-August-13	101.40	Call	Bond Future	87912	88	87912	88	0.00
26/06/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
26/06/2013	R208 On 07-November-13			Bond Future	7.81	94.5119	7.8090	94.5119	0.00
26/06/2013	R208 On 07-November-13	6.79	Call	Bond Future	565	0	565	0	0.00
26/06/2013	R208 On 07-November-13	6.80	Call	Bond Future	575	0	575	0	0.00
26/06/2013	R208 On 07-November-13	7.50	Call	Bond Future	1645	1	1645	1	0.00
26/06/2013	R208 On 07-November-13	6.81	Call	Bond Future	585	0	585	0	0.00
26/06/2013	R208 On 07-November-13	6.81	Put	Bond Future	6100	6	6100	6	0.00
26/06/2013	R208 On 07-November-13	7.50	Put	Bond Future	3310	3	3310	3	1,520.00
26/06/2013	R208 On 07-November-13	6.80	Put	Bond Future	6147	6	6147	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
26/06/2013	R208 On 07-November-13	6.79	Put	Bond Future	6195	6	6195	6	0.00
26/06/2013	R208 On 06-February-14			Bond Future	7.92	95.7824	7.9171	95.7824	0.00
26/06/2013	R208 On 06-February-14	6.75	Call	Bond Future	867	1	867	1	0.00
26/06/2013	R208 On 06-February-14	6.76	Call	Bond Future	879	1	879	1	0.00
26/06/2013	R208 On 06-February-14	6.74	Call	Bond Future	857	1	857	1	0.00
26/06/2013	R208 On 06-February-14	6.74	Put	Bond Future	7182	7	7182	7	0.00
26/06/2013	R208 On 06-February-14	6.76	Put	Bond Future	7093	7	7093	7	0.00
26/06/2013	R208 On 06-February-14	6.75	Put	Bond Future	7137	7	7137	7	0.00
26/06/2013	R208 On 08-May-14			Bond Future	8.03	93.6828	8.0305	93.6828	0.00
26/06/2013	R208 On 08-May-14	6.30	Call	Bond Future	657	1	657	1	0.00
26/06/2013	R208 On 08-May-14	6.29	Call	Bond Future	649	1	649	1	0.00
26/06/2013	R208 On 08-May-14	6.31	Call	Bond Future	664	1	664	1	0.00
26/06/2013	R208 On 08-May-14	6.31	Put	Bond Future	9764	10	9764	10	0.00
26/06/2013	R208 On 08-May-14	6.29	Put	Bond Future	9860	10	9860	10	0.00
26/06/2013	R208 On 08-May-14	6.30	Put	Bond Future	9812	10	9812	10	0.00
26/06/2013	R209 On 01-August-13			Bond Future	8.83	76.4451	8.8284	76.4451	15,308.00
26/06/2013	R209 On 01-August-13	79.36	Call	Bond Future	67144	66	67144	66	0.00
26/06/2013	R209 On 01-August-13	8.00	Call	Bond Future	171	0	171	0	0.00
26/06/2013	R209 On 01-August-13	8.00	Put	Bond Future	7077	8	7077	8	2,000.00
26/06/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
26/06/2013	R209 On 07-November-13			Bond Future	8.92	74.3794	8.9203	74.3794	0.00
26/06/2013	R209 On 07-November-13	8.65	Call	Bond Future	3014	2	3014	2	0.00
26/06/2013	R209 On 07-November-13	8.79	Call	Bond Future	3479	3	3479	3	0.00
26/06/2013	R209 On 07-November-13	8.80	Call	Bond Future	3514	3	3514	3	0.00
26/06/2013	R209 On 07-November-13	9.25	Call	Bond Future	5264	5	5264	5	0.00
26/06/2013	R209 On 07-November-13	9.40	Call	Bond Future	5918	5	5918	5	0.00
26/06/2013	R209 On 07-November-13	9.50	Call	Bond Future	6371	6	6371	6	0.00
26/06/2013	R209 On 07-November-13	8.81	Call	Bond Future	3549	3	3549	3	0.00
26/06/2013	R209 On 07-November-13	9.70	Call	Bond Future	7308	7	7308	7	0.00
26/06/2013	R209 On 07-November-13	9.70	Put	Bond Future	1699	2	1699	2	1,520.00
26/06/2013	R209 On 07-November-13	8.81	Put	Bond Future	4400	4	4400	4	0.00
26/06/2013	R209 On 07-November-13	9.50	Put	Bond Future	2135	2	2135	2	980.00
26/06/2013	R209 On 07-November-13	9.40	Put	Bond Future	2385	2	2385	2	5,000.00
26/06/2013	R209 On 07-November-13	9.25	Put	Bond Future	2806	3	2806	3	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2013	R209 On 07-November-13	8.80	Put	Bond Future	4443	4	4443	4	0.00
26/06/2013	R209 On 07-November-13	8.79	Put	Bond Future	4486	5	4486	5	0.00
26/06/2013	R209 On 07-November-13	8.65	Put	Bond Future	5128	5	5128	5	4,700.00
26/06/2013	R209 On 06-February-14			Bond Future	9.01	75.3793	9.0055	75.3793	0.00
26/06/2013	R209 On 06-February-14	8.56	Call	Bond Future	3528	3	3528	3	0.00
26/06/2013	R209 On 06-February-14	8.54	Call	Bond Future	3468	3	3468	3	0.00
26/06/2013	R209 On 06-February-14	8.55	Call	Bond Future	3498	3	3498	3	0.00
26/06/2013	R209 On 06-February-14	8.55	Put	Bond Future	7058	7	7058	7	0.00
26/06/2013	R209 On 06-February-14	8.54	Put	Bond Future	7109	7	7109	7	0.00
26/06/2013	R209 On 06-February-14	8.56	Put	Bond Future	7007	7	7007	7	0.00
26/06/2013	R209 On 08-May-14			Bond Future	9.09	73.2550	9.0921	73.2550	0.00
26/06/2013	R209 On 08-May-14	7.86	Call	Bond Future	2107	2	2107	2	0.00
26/06/2013	R209 On 08-May-14	7.85	Call	Bond Future	2088	2	2088	2	0.00
26/06/2013	R209 On 08-May-14	7.84	Call	Bond Future	2068	2	2068	2	0.00
26/06/2013	R209 On 08-May-14	7.84	Put	Bond Future	12351	13	12351	13	0.00
26/06/2013	R209 On 08-May-14	7.85	Put	Bond Future	12280	13	12280	13	0.00
26/06/2013	R209 On 08-May-14	7.86	Put	Bond Future	12209	13	12209	13	0.00
26/06/2013	R210 On 01-August-13			Bond Future	155.45	155.3071	155.4499	155.3071	1,237.00
26/06/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
26/06/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
26/06/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
26/06/2013	R210 On 01-August-13	173.01	Put	Bond Future	17560	18	17560	18	0.00
26/06/2013	R210 On 01-August-13	173.00	Put	Bond Future	17550	18	17550	18	0.00
26/06/2013	R210 On 01-August-13	172.99	Put	Bond Future	17540	18	17540	18	0.00
26/06/2013	R211 On 01-August-13			Bond Future	128.54	128.4425	128.5392	128.4425	522.00
26/06/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
26/06/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
26/06/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
26/06/2013	R211 On 01-August-13	130.00	Put	Bond Future	1461	2	1461	2	0.00
26/06/2013	R211 On 01-August-13	130.01	Put	Bond Future	1471	2	1471	2	0.00
26/06/2013	R211 On 01-August-13	129.99	Put	Bond Future	1451	2	1451	2	0.00
26/06/2013	R212 On 01-August-13			Bond Future	128.01	127.8017	128.0143	127.8017	21,791.00
26/06/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
26/06/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
26/06/2013	R212 On 01-August-13	138.01	Put	Bond Future	9996	10	9996	10	0.00
26/06/2013	R212 On 01-August-13	138.00	Put	Bond Future	9986	10	9986	10	0.00
26/06/2013	R212 On 01-August-13	137.99	Put	Bond Future	9976	10	9976	10	0.00
26/06/2013	R213 On 01-August-13			Bond Future	8.67	87.5045	8.6702	87.5045	8,086.00
26/06/2013	R213 On 01-August-13	91.25	Call	Bond Future	77474	77	77474	77	0.00
26/06/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
26/06/2013	R213 On 07-November-13			Bond Future	8.77	85.2024	8.7686	85.2024	0.00
26/06/2013	R213 On 07-November-13	8.59	Call	Bond Future	3277	3	3277	3	0.00
26/06/2013	R213 On 07-November-13	8.61	Call	Bond Future	3346	3	3346	3	0.00
26/06/2013	R213 On 07-November-13	8.60	Call	Bond Future	3311	3	3311	3	0.00
26/06/2013	R213 On 07-November-13	8.60	Put	Bond Future	4641	5	4641	5	0.00
26/06/2013	R213 On 07-November-13	8.61	Put	Bond Future	4596	5	4596	5	0.00
26/06/2013	R213 On 07-November-13	8.59	Put	Bond Future	4687	5	4687	5	0.00
26/06/2013	R213 On 06-February-14			Bond Future	8.86	86.3476	8.8617	86.3476	0.00
26/06/2013	R213 On 06-February-14	8.31	Call	Bond Future	3123	3	3123	3	0.00
26/06/2013	R213 On 06-February-14	8.29	Call	Bond Future	3066	3	3066	3	0.00
26/06/2013	R213 On 06-February-14	8.30	Call	Bond Future	3095	3	3095	3	0.00
26/06/2013	R213 On 06-February-14	8.30	Put	Bond Future	7565	8	7565	8	0.00
26/06/2013	R213 On 06-February-14	8.29	Put	Bond Future	7619	8	7619	8	0.00
26/06/2013	R213 On 06-February-14	8.31	Put	Bond Future	7511	8	7511	8	0.00
26/06/2013	R213 On 08-May-14			Bond Future	8.95	83.9784	8.9527	83.9784	0.00
26/06/2013	R213 On 08-May-14	7.66	Call	Bond Future	1991	2	1991	2	0.00
26/06/2013	R213 On 08-May-14	7.64	Call	Bond Future	1954	2	1954	2	0.00
26/06/2013	R213 On 08-May-14	7.65	Call	Bond Future	1972	2	1972	2	0.00
26/06/2013	R213 On 08-May-14	7.65	Put	Bond Future	12688	13	12688	13	0.00
26/06/2013	R213 On 08-May-14	7.64	Put	Bond Future	12759	13	12759	13	0.00
26/06/2013	R213 On 08-May-14	7.66	Put	Bond Future	12617	13	12617	13	0.00
26/06/2013	R214 On 01-August-13			Bond Future	8.90	77.6634	8.9028	77.6634	840.00
26/06/2013	R214 On 01-August-13	84.31	Call	Bond Future	67808	67	67808	67	0.00
26/06/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
26/06/2013	R214 On 07-November-13			Bond Future	8.99	75.4750	8.9939	75.4750	0.00
26/06/2013	R214 On 07-November-13	7.80	Call	Bond Future	922	1	922	1	0.00
26/06/2013	R214 On 07-November-13	7.81	Call	Bond Future	937	1	937	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2013	R214 On 07-November-13	7.79	Call	Bond Future	908	1	908	1	0.00
26/06/2013	R214 On 07-November-13	7.79	Put	Bond Future	11624	12	11624	12	0.00
26/06/2013	R214 On 07-November-13	7.81	Put	Bond Future	11455	12	11455	12	0.00
26/06/2013	R214 On 07-November-13	7.80	Put	Bond Future	11539	12	11539	12	0.00
26/06/2013	R248 On 01-August-13			Bond Future	8.97	100.7385	8.9738	100.7385	603.00
26/06/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
26/06/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
26/06/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
26/06/2013	R248 On 01-August-13	7.85	Put	Bond Future	13040	14	13040	14	0.00
26/06/2013	R248 On 01-August-13	7.86	Put	Bond Future	12910	14	12910	14	0.00
26/06/2013	R248 On 01-August-13	7.84	Put	Bond Future	13169	14	13169	14	0.00
26/06/2013	R248 On 07-November-13			Bond Future	9.07	97.7390	9.0677	97.7390	0.00
26/06/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
26/06/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
26/06/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
26/06/2013	R248 On 07-November-13	7.86	Put	Bond Future	13858	15	13858	15	0.00
26/06/2013	R248 On 07-November-13	7.85	Put	Bond Future	13987	15	13987	15	0.00
26/06/2013	R248 On 07-November-13	7.84	Put	Bond Future	14116	15	14116	15	0.00