



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
25/06/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	2025 On 01-August-13			Bond Future	106.16	106.1248	106.1573	106.1248	0.00
25/06/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
25/06/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
25/06/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
25/06/2013	2025 On 01-August-13	118.01	Put	Bond Future	11853	12	11853	12	0.00
25/06/2013	2025 On 01-August-13	118.00	Put	Bond Future	11843	12	11843	12	0.00
25/06/2013	2025 On 01-August-13	117.99	Put	Bond Future	11833	12	11833	12	0.00
25/06/2013	2038 On 01-August-13			Bond Future	101.27	99.3689	101.2706	99.3689	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
25/06/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
25/06/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
25/06/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
25/06/2013	2038 On 01-August-13	115.00	Put	Bond Future	13729	16	13729	16	0.00
25/06/2013	2038 On 01-August-13	115.01	Put	Bond Future	13739	16	13739	16	0.00
25/06/2013	2038 On 01-August-13	114.99	Put	Bond Future	13719	16	13719	16	0.00
25/06/2013	2050 On 01-August-13			Bond Future	103.08	103.0497	103.0827	103.0497	122.00
25/06/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
25/06/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
25/06/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
25/06/2013	2050 On 01-August-13	119.01	Put	Bond Future	15927	16	15927	16	0.00
25/06/2013	2050 On 01-August-13	119.00	Put	Bond Future	15917	16	15917	16	0.00
25/06/2013	2050 On 01-August-13	118.99	Put	Bond Future	15907	16	15907	16	0.00
25/06/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	AL37 On 01-August-13			Index Future	395.86	394.9700	395.8590	394.9700	56.00
25/06/2013	AL37 On 07-November-13			Index Future	401.44	400.5430	401.4440	400.5430	0.00
25/06/2013	AL7T On 01-August-13			Index Future	467.97	466.3210	467.9690	466.3210	1.00
25/06/2013	AL7T On 07-November-13			Index Future	474.57	472.9000	474.5720	472.9000	0.00
25/06/2013	ALBI On 01-August-13			Index Future	422.06	420.0640	422.0560	420.0640	738.00
25/06/2013	ALBI On 07-November-13			Index Future	428.01	425.9910	428.0120	425.9910	85.00
25/06/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	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
25/06/2013	C202	On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C206	On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/06/2013	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2013	EL28	On 01-August-13			Bond Future	107.57	107.5374	107.5717	107.5374	0.00
25/06/2013	EL28	On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
25/06/2013	EL28	On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
25/06/2013	EL28	On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
25/06/2013	EL28	On 01-August-13	115.00	Put	Bond Future	7428	7	7428	7	0.00
25/06/2013	EL28	On 01-August-13	115.01	Put	Bond Future	7438	7	7438	7	0.00
25/06/2013	EL28	On 01-August-13	114.99	Put	Bond Future	7418	7	7418	7	0.00
25/06/2013	ES33	On 01-August-13			Bond Future	9.53	84.1343	9.5330	84.1343	6,292.00
25/06/2013	ES33	On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
25/06/2013	ES33	On 01-August-13	91.02	Call	Bond Future	73821	73	73821	73	0.00
25/06/2013	ES33	On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
25/06/2013	ES33	On 01-August-13	9.00	Put	Bond Future	4220	5	4220	5	0.00
25/06/2013	ES33	On 07-November-13			Bond Future	9.66	81.5401	9.6565	81.5401	0.00
25/06/2013	ES33	On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
25/06/2013	ES33	On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
25/06/2013	ES33	On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
25/06/2013	ES33	On 07-November-13	8.51	Put	Bond Future	9299	10	9299	10	0.00
25/06/2013	ES33	On 07-November-13	8.50	Put	Bond Future	9387	10	9387	10	0.00

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25/06/2013	ES33 On 07-November-13	8.49	Put	Bond Future	9476	10	9476	10	0.00
25/06/2013	GOVI On 01-August-13			GOVI	421.34	419.3660	421.3380	419.3660	395.00
25/06/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
25/06/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
25/06/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
25/06/2013	GOVI On 01-August-13	446.00	Put	GOVI	246620	27	246620	27	0.00
25/06/2013	GOVI On 01-August-13	446.01	Put	GOVI	246720	27	246720	27	0.00
25/06/2013	GOVI On 01-August-13	445.99	Put	GOVI	246520	27	246520	27	0.00
25/06/2013	GOVI On 07-November-13			GOVI	427.28	425.2830	427.2830	425.2830	0.00
25/06/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
25/06/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
25/06/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
25/06/2013	GOVI On 07-November-13	446.01	Put	GOVI	187270	21	187270	21	0.00
25/06/2013	GOVI On 07-November-13	446.00	Put	GOVI	187170	21	187170	21	0.00
25/06/2013	GOVI On 07-November-13	445.99	Put	GOVI	187070	21	187070	21	0.00
25/06/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/06/2013	IGOV On 01-August-13			Index Future	191.48	189.6330	191.4770	189.6330	1,051.00
25/06/2013	IGOV On 07-November-13			Index Future	194.20	192.3340	194.2040	192.3340	7.00
25/06/2013	ILBI On 01-August-13			Index Future	507.26	540.9950	507.2590	540.9950	186.00
25/06/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
25/06/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/06/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
25/06/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
25/06/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/06/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/06/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.19	94.8100	5.1900	94.8100	0.00
25/06/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.23	94.7800	5.2300	94.7800	0.00
25/06/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.25	94.7200	5.2500	94.7200	700.00
25/06/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.33	94.6300	5.3300	94.6300	0.00
25/06/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.45	94.5000	5.4500	94.5000	0.00
25/06/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.56	94.3500	5.5600	94.3500	1,500.00
25/06/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.65	94.3500	5.6500	94.3500	0.00
25/06/2013	JBAF On 19-March-14			Jibar Tradeable Future	6.03	93.8400	6.0300	93.8400	400.00
25/06/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.37	93.5200	6.3700	93.5200	1,000.00

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25/06/2013	JBAF On	17-September-14			Jibar Tradeable Future	6.66	93.2000	6.6600	93.2000	0.00
25/06/2013	JBAF On	17-December-14			Jibar Tradeable Future	6.94	92.9200	6.9400	92.9200	0.00
25/06/2013	JBAF On	18-March-15			Jibar Tradeable Future	7.19	92.6700	7.1900	92.6700	250.00
25/06/2013	R023 On	01-August-13			Bond Future	7.97	101.4312	7.9674	101.4312	9,547.00
25/06/2013	R023 On	01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R023 On	01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R023 On	01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R023 On	01-August-13	7.30	Put	Bond Future	4497	5	4497	5	0.00
25/06/2013	R023 On	01-August-13	7.31	Put	Bond Future	4428	5	4428	5	0.00
25/06/2013	R023 On	01-August-13	7.29	Put	Bond Future	4567	5	4567	5	0.00
25/06/2013	R023 On	07-November-13			Bond Future	8.08	98.9467	8.0785	98.9467	0.00
25/06/2013	R023 On	07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R023 On	07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R023 On	07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R023 On	07-November-13	6.50	Put	Bond Future	10744	11	10744	11	0.00
25/06/2013	R023 On	07-November-13	6.51	Put	Bond Future	10671	11	10671	11	0.00
25/06/2013	R023 On	07-November-13	6.49	Put	Bond Future	10817	11	10817	11	0.00
25/06/2013	R157 On	01-August-13			Bond Future	6.46	118.7547	6.4602	118.7547	23,011.00
25/06/2013	R157 On	01-August-13	116.11	Call	Bond Future	89482	89	89482	89	0.00
25/06/2013	R157 On	01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
25/06/2013	R157 On	07-November-13			Bond Future	6.66	113.6240	6.6556	113.6240	0.00
25/06/2013	R157 On	07-November-13	5.59	Call	Bond Future	147	0	147	0	0.00
25/06/2013	R157 On	07-November-13	5.61	Call	Bond Future	152	0	152	0	0.00
25/06/2013	R157 On	07-November-13	5.60	Call	Bond Future	149	0	149	0	0.00
25/06/2013	R157 On	07-November-13	5.60	Put	Bond Future	2113	2	2113	2	0.00
25/06/2013	R157 On	07-November-13	5.61	Put	Bond Future	2097	2	2097	2	0.00
25/06/2013	R157 On	07-November-13	5.59	Put	Bond Future	2129	2	2129	2	0.00
25/06/2013	R157 On	06-February-14			Bond Future	6.88	115.1515	6.8820	115.1515	0.00
25/06/2013	R157 On	06-February-14	5.66	Call	Bond Future	217	0	217	0	0.00
25/06/2013	R157 On	06-February-14	5.64	Call	Bond Future	211	0	211	0	0.00
25/06/2013	R157 On	06-February-14	5.65	Call	Bond Future	214	0	214	0	0.00
25/06/2013	R157 On	06-February-14	5.65	Put	Bond Future	2186	2	2186	2	0.00
25/06/2013	R157 On	06-February-14	5.64	Put	Bond Future	2199	2	2199	2	0.00
25/06/2013	R157 On	06-February-14	5.66	Put	Bond Future	2173	2	2173	2	0.00

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25/06/2013	R157 On 08-May-14			Bond Future	7.17	109.9016	7.1680	109.9016	0.00
25/06/2013	R157 On 08-May-14	5.21	Call	Bond Future	133	0	133	0	0.00
25/06/2013	R157 On 08-May-14	5.20	Call	Bond Future	131	0	131	0	0.00
25/06/2013	R157 On 08-May-14	5.19	Call	Bond Future	130	0	130	0	0.00
25/06/2013	R157 On 08-May-14	5.19	Put	Bond Future	2805	3	2805	3	0.00
25/06/2013	R157 On 08-May-14	5.20	Put	Bond Future	2793	3	2793	3	0.00
25/06/2013	R157 On 08-May-14	5.21	Put	Bond Future	2781	3	2781	3	0.00
25/06/2013	R186 On 01-August-13			Bond Future	8.24	118.5796	8.2404	118.5796	59,181.00
25/06/2013	R186 On 01-August-13	7.20	Call	Bond Future	51	0	51	0	6,800.00
25/06/2013	R186 On 01-August-13	7.25	Call	Bond Future	65	0	65	0	5,315.00
25/06/2013	R186 On 01-August-13	7.80	Call	Bond Future	609	0	609	0	0.00
25/06/2013	R186 On 01-August-13	8.00	Call	Bond Future	1109	1	1109	1	0.00
25/06/2013	R186 On 01-August-13	7.00	Call	Bond Future	17	0	17	0	0.00
25/06/2013	R186 On 01-August-13	9.00	Call	Bond Future	6813	6	6813	6	0.00
25/06/2013	R186 On 01-August-13	128.26	Call	Bond Future	110137	109	110137	109	0.00
25/06/2013	R186 On 01-August-13	7.50	Call	Bond Future	203	0	203	0	6,800.00
25/06/2013	R186 On 01-August-13	6.75	Call	Bond Future	4	0	4	0	1,000.00
25/06/2013	R186 On 01-August-13	6.80	Call	Bond Future	5	0	5	0	0.00
25/06/2013	R186 On 01-August-13	6.50	Call	Bond Future	1	0	1	0	500.00
25/06/2013	R186 On 01-August-13	8.80	Call	Bond Future	5350	5	5350	5	0.00
25/06/2013	R186 On 01-August-13	8.80	Put	Bond Future	452	1	452	1	6,800.00
25/06/2013	R186 On 01-August-13	6.50	Put	Bond Future	17276	18	17276	18	0.00
25/06/2013	R186 On 01-August-13	6.80	Put	Bond Future	14063	15	14063	15	100.00
25/06/2013	R186 On 01-August-13	6.75	Put	Bond Future	14591	15	14591	15	0.00
25/06/2013	R186 On 01-August-13	7.50	Put	Bond Future	7154	8	7154	8	0.00
25/06/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
25/06/2013	R186 On 01-August-13	9.00	Put	Bond Future	234	0	234	0	0.00
25/06/2013	R186 On 01-August-13	7.00	Put	Bond Future	11989	13	11989	13	4,100.00
25/06/2013	R186 On 01-August-13	8.00	Put	Bond Future	3305	4	3305	4	0.00
25/06/2013	R186 On 01-August-13	7.80	Put	Bond Future	4677	5	4677	5	20.00
25/06/2013	R186 On 01-August-13	7.25	Put	Bond Future	9493	10	9493	10	0.00
25/06/2013	R186 On 01-August-13	7.20	Put	Bond Future	9981	11	9981	11	2,957.00
25/06/2013	R186 On 07-November-13			Bond Future	8.34	120.2528	8.3449	120.2528	540.00
25/06/2013	R186 On 07-November-13	6.50	Call	Bond Future	199	0	199	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
25/06/2013	R186 On 07-November-13	6.75	Call	Bond Future	341	0	341	0	1,000.00
25/06/2013	R186 On 07-November-13	8.00	Call	Bond Future	2706	2	2706	2	1,000.00
25/06/2013	R186 On 07-November-13	8.15	Call	Bond Future	3248	3	3248	3	0.00
25/06/2013	R186 On 07-November-13	8.16	Call	Bond Future	3287	3	3287	3	0.00
25/06/2013	R186 On 07-November-13	8.75	Call	Bond Future	6035	6	6035	6	0.00
25/06/2013	R186 On 07-November-13	8.14	Call	Bond Future	3210	3	3210	3	0.00
25/06/2013	R186 On 07-November-13	9.00	Call	Bond Future	7435	7	7435	7	0.00
25/06/2013	R186 On 07-November-13	9.00	Put	Bond Future	1862	2	1862	2	1,200.00
25/06/2013	R186 On 07-November-13	8.14	Put	Bond Future	5034	6	5034	6	0.00
25/06/2013	R186 On 07-November-13	8.75	Put	Bond Future	2544	3	2544	3	1,030.00
25/06/2013	R186 On 07-November-13	8.16	Put	Bond Future	4930	5	4930	5	0.00
25/06/2013	R186 On 07-November-13	8.15	Put	Bond Future	4982	5	4982	5	0.00
25/06/2013	R186 On 07-November-13	8.00	Put	Bond Future	5798	6	5798	6	0.00
25/06/2013	R186 On 07-November-13	6.75	Put	Bond Future	15646	16	15646	16	0.00
25/06/2013	R186 On 07-November-13	6.50	Put	Bond Future	18151	19	18151	19	0.00
25/06/2013	R186 On 06-February-14			Bond Future	8.44	116.5790	8.4426	116.5790	0.00
25/06/2013	R186 On 06-February-14	7.75	Call	Bond Future	2611	2	2611	2	0.00
25/06/2013	R186 On 06-February-14	7.76	Call	Bond Future	2639	2	2639	2	0.00
25/06/2013	R186 On 06-February-14	7.74	Call	Bond Future	2582	2	2582	2	0.00
25/06/2013	R186 On 06-February-14	7.74	Put	Bond Future	8858	9	8858	9	0.00
25/06/2013	R186 On 06-February-14	7.76	Put	Bond Future	8730	9	8730	9	0.00
25/06/2013	R186 On 06-February-14	7.75	Put	Bond Future	8794	9	8794	9	0.00
25/06/2013	R186 On 08-May-14			Bond Future	8.54	118.1577	8.5446	118.1577	0.00
25/06/2013	R186 On 08-May-14	7.10	Call	Bond Future	1623	1	1623	1	0.00
25/06/2013	R186 On 08-May-14	7.09	Call	Bond Future	1606	1	1606	1	0.00
25/06/2013	R186 On 08-May-14	7.11	Call	Bond Future	1641	1	1641	1	0.00
25/06/2013	R186 On 08-May-14	7.11	Put	Bond Future	14647	15	14647	15	0.00
25/06/2013	R186 On 08-May-14	7.09	Put	Bond Future	14808	16	14808	16	0.00
25/06/2013	R186 On 08-May-14	7.10	Put	Bond Future	14728	15	14728	15	0.00
25/06/2013	R197 On 01-August-13			Bond Future	274.24	273.6960	274.2361	273.6960	2,546.00
25/06/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R197 On 01-August-13	295.00	Put	Bond Future	20764	21	20764	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
25/06/2013	R197 On 01-August-13	295.01	Put	Bond Future	20774	21	20774	21	0.00
25/06/2013	R197 On 01-August-13	294.99	Put	Bond Future	20754	21	20754	21	0.00
25/06/2013	R201 On 01-August-13			Bond Future	5.92	104.6880	5.9158	104.6880	0.00
25/06/2013	R201 On 01-August-13	107.45	Call	Bond Future	67531	67	67531	67	0.00
25/06/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
25/06/2013	R201 On 07-November-13			Bond Future	6.07	106.1651	6.0733	106.1651	0.00
25/06/2013	R201 On 07-November-13	4.79	Call	Bond Future	45	0	45	0	0.00
25/06/2013	R201 On 07-November-13	4.81	Call	Bond Future	47	0	47	0	0.00
25/06/2013	R201 On 07-November-13	4.80	Call	Bond Future	46	0	46	0	0.00
25/06/2013	R201 On 07-November-13	4.80	Put	Bond Future	1433	2	1433	2	0.00
25/06/2013	R201 On 07-November-13	4.81	Put	Bond Future	1423	2	1423	2	0.00
25/06/2013	R201 On 07-November-13	4.79	Put	Bond Future	1443	2	1443	2	0.00
25/06/2013	R201 On 06-February-14			Bond Future	6.27	103.1837	6.2703	103.1837	0.00
25/06/2013	R201 On 06-February-14	5.26	Call	Bond Future	141	0	141	0	0.00
25/06/2013	R201 On 06-February-14	5.24	Call	Bond Future	138	0	138	0	0.00
25/06/2013	R201 On 06-February-14	5.25	Call	Bond Future	139	0	139	0	0.00
25/06/2013	R201 On 06-February-14	5.25	Put	Bond Future	1000	1	1000	1	0.00
25/06/2013	R201 On 06-February-14	5.24	Put	Bond Future	1006	1	1006	1	0.00
25/06/2013	R201 On 06-February-14	5.26	Put	Bond Future	993	1	993	1	0.00
25/06/2013	R201 On 08-May-14			Bond Future	6.62	104.5810	6.6195	104.5810	0.00
25/06/2013	R201 On 08-May-14	4.76	Call	Bond Future	80	0	80	0	0.00
25/06/2013	R201 On 08-May-14	4.75	Call	Bond Future	79	0	79	0	0.00
25/06/2013	R201 On 08-May-14	4.74	Call	Bond Future	78	0	78	0	0.00
25/06/2013	R201 On 08-May-14	4.74	Put	Bond Future	1206	1	1206	1	0.00
25/06/2013	R201 On 08-May-14	4.75	Put	Bond Future	1201	1	1201	1	0.00
25/06/2013	R201 On 08-May-14	4.76	Put	Bond Future	1195	1	1195	1	0.00
25/06/2013	R202 On 01-August-13			Bond Future	199.10	195.7603	199.0992	195.7603	44,020.00
25/06/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R202 On 01-August-13	223.01	Put	Bond Future	23911	27	23911	27	0.00
25/06/2013	R202 On 01-August-13	223.00	Put	Bond Future	23901	27	23901	27	0.00
25/06/2013	R202 On 01-August-13	222.99	Put	Bond Future	23891	27	23891	27	0.00
25/06/2013	R203 On 01-August-13			Bond Future	7.24	106.5290	7.2438	106.5290	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
25/06/2013	R203 On 01-August-13	109.11	Call	Bond Future	93524	93	93524	93	0.00
25/06/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
25/06/2013	R203 On 07-November-13			Bond Future	7.41	103.8727	7.4055	103.8727	0.00
25/06/2013	R203 On 07-November-13	5.71	Call	Bond Future	60	0	60	0	15.00
25/06/2013	R203 On 07-November-13	5.99	Call	Bond Future	117	0	117	0	0.00
25/06/2013	R203 On 07-November-13	6.00	Call	Bond Future	119	0	119	0	0.00
25/06/2013	R203 On 07-November-13	571.00	Call	Bond Future	101854	102	101854	102	0.00
25/06/2013	R203 On 07-November-13	6.01	Call	Bond Future	122	0	122	0	0.00
25/06/2013	R203 On 07-November-13	6.01	Put	Bond Future	4927	5	4927	5	0.00
25/06/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
25/06/2013	R203 On 07-November-13	6.00	Put	Bond Future	4959	5	4959	5	0.00
25/06/2013	R203 On 07-November-13	5.99	Put	Bond Future	4992	5	4992	5	0.00
25/06/2013	R203 On 07-November-13	5.71	Put	Bond Future	5934	6	5934	6	0.00
25/06/2013	R203 On 06-February-14			Bond Future	7.57	105.2690	7.5713	105.2690	0.00
25/06/2013	R203 On 06-February-14	6.16	Call	Bond Future	304	0	304	0	0.00
25/06/2013	R203 On 06-February-14	5.95	Call	Bond Future	220	0	220	0	16.00
25/06/2013	R203 On 06-February-14	6.15	Call	Bond Future	299	0	299	0	0.00
25/06/2013	R203 On 06-February-14	6.14	Call	Bond Future	295	0	295	0	0.00
25/06/2013	R203 On 06-February-14	6.14	Put	Bond Future	4903	5	4903	5	0.00
25/06/2013	R203 On 06-February-14	6.15	Put	Bond Future	4874	5	4874	5	0.00
25/06/2013	R203 On 06-February-14	5.95	Put	Bond Future	5459	6	5459	6	0.00
25/06/2013	R203 On 06-February-14	6.16	Put	Bond Future	4845	5	4845	5	0.00
25/06/2013	R203 On 08-May-14			Bond Future	7.75	102.5334	7.7508	102.5334	0.00
25/06/2013	R203 On 08-May-14	5.76	Call	Bond Future	254	0	254	0	0.00
25/06/2013	R203 On 08-May-14	7.40	Call	Bond Future	1469	1	1469	1	16.00
25/06/2013	R203 On 08-May-14	5.74	Call	Bond Future	248	0	248	0	0.00
25/06/2013	R203 On 08-May-14	5.75	Call	Bond Future	251	0	251	0	0.00
25/06/2013	R203 On 08-May-14	5.75	Put	Bond Future	6310	7	6310	7	0.00
25/06/2013	R203 On 08-May-14	5.74	Put	Bond Future	6338	7	6338	7	0.00
25/06/2013	R203 On 08-May-14	7.40	Put	Bond Future	2501	3	2501	3	0.00
25/06/2013	R203 On 08-May-14	5.76	Put	Bond Future	6282	6	6282	6	0.00
25/06/2013	R204 On 01-August-13			Bond Future	7.44	103.2175	7.4367	103.2175	25,172.00
25/06/2013	R204 On 01-August-13	110.75	Call	Bond Future	94567	94	94567	94	0.00
25/06/2013	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
25/06/2013	R204 On 07-November-13			Bond Future	7.57	104.6739	7.5744	104.6739	0.00
25/06/2013	R204 On 07-November-13	6.29	Call	Bond Future	240	0	240	0	0.00
25/06/2013	R204 On 07-November-13	6.30	Call	Bond Future	245	0	245	0	0.00
25/06/2013	R204 On 07-November-13	7.00	Call	Bond Future	847	1	847	1	0.00
25/06/2013	R204 On 07-November-13	6.31	Call	Bond Future	250	0	250	0	0.00
25/06/2013	R204 On 07-November-13	6.31	Put	Bond Future	5758	6	5758	6	0.00
25/06/2013	R204 On 07-November-13	7.00	Put	Bond Future	3305	3	3305	3	1,270.00
25/06/2013	R204 On 07-November-13	6.30	Put	Bond Future	5798	6	5798	6	0.00
25/06/2013	R204 On 07-November-13	6.29	Put	Bond Future	5838	6	5838	6	0.00
25/06/2013	R204 On 06-February-14			Bond Future	7.71	102.0503	7.7087	102.0503	0.00
25/06/2013	R204 On 06-February-14	6.40	Call	Bond Future	527	0	527	0	0.00
25/06/2013	R204 On 06-February-14	6.41	Call	Bond Future	534	0	534	0	0.00
25/06/2013	R204 On 06-February-14	6.39	Call	Bond Future	520	0	520	0	0.00
25/06/2013	R204 On 06-February-14	6.39	Put	Bond Future	5994	6	5994	6	0.00
25/06/2013	R204 On 06-February-14	6.41	Put	Bond Future	5922	6	5922	6	0.00
25/06/2013	R204 On 06-February-14	6.40	Put	Bond Future	5958	6	5958	6	0.00
25/06/2013	R204 On 08-May-14			Bond Future	7.86	103.4323	7.8568	103.4323	0.00
25/06/2013	R204 On 08-May-14	6.05	Call	Bond Future	505	0	505	0	0.00
25/06/2013	R204 On 08-May-14	6.06	Call	Bond Future	511	0	511	0	0.00
25/06/2013	R204 On 08-May-14	6.04	Call	Bond Future	499	0	499	0	0.00
25/06/2013	R204 On 08-May-14	6.04	Put	Bond Future	7739	8	7739	8	0.00
25/06/2013	R204 On 08-May-14	6.06	Put	Bond Future	7667	8	7667	8	0.00
25/06/2013	R204 On 08-May-14	6.05	Put	Bond Future	7703	8	7703	8	0.00
25/06/2013	R206 On 01-August-13			Bond Future	5.54	101.2551	5.5368	101.2551	0.00
25/06/2013	R206 On 01-August-13	103.94	Call	Bond Future	30263	30	30263	30	0.00
25/06/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
25/06/2013	R206 On 07-November-13			Bond Future	5.88	102.6839	5.8849	102.6839	0.00
25/06/2013	R206 On 07-November-13	4.29	Call	Bond Future	20	0	20	0	0.00
25/06/2013	R206 On 07-November-13	4.30	Call	Bond Future	20	0	20	0	0.00
25/06/2013	R206 On 07-November-13	4.31	Call	Bond Future	20	0	20	0	0.00
25/06/2013	R206 On 07-November-13	4.31	Put	Bond Future	302	0	302	0	0.00
25/06/2013	R206 On 07-November-13	4.30	Put	Bond Future	303	0	303	0	0.00
25/06/2013	R206 On 07-November-13	4.29	Put	Bond Future	305	0	305	0	0.00
25/06/2013	R207 On 01-August-13			Bond Future	7.69	97.9635	7.6904	97.9635	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
25/06/2013	R207 On 01-August-13	106.18	Call	Bond Future	90651	90	90651	90	0.00
25/06/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
25/06/2013	R207 On 07-November-13			Bond Future	7.82	99.3458	7.8180	99.3458	0.00
25/06/2013	R207 On 07-November-13	6.69	Call	Bond Future	383	0	383	0	0.00
25/06/2013	R207 On 07-November-13	6.71	Call	Bond Future	398	0	398	0	0.00
25/06/2013	R207 On 07-November-13	6.70	Call	Bond Future	390	0	390	0	0.00
25/06/2013	R207 On 07-November-13	6.70	Put	Bond Future	5877	6	5877	6	0.00
25/06/2013	R207 On 07-November-13	6.71	Put	Bond Future	5833	6	5833	6	0.00
25/06/2013	R207 On 07-November-13	6.69	Put	Bond Future	5920	6	5920	6	0.00
25/06/2013	R207 On 06-February-14			Bond Future	7.94	97.0417	7.9428	97.0417	0.00
25/06/2013	R207 On 06-February-14	6.66	Call	Bond Future	597	1	597	1	0.00
25/06/2013	R207 On 06-February-14	6.64	Call	Bond Future	581	1	581	1	0.00
25/06/2013	R207 On 06-February-14	6.65	Call	Bond Future	589	1	589	1	0.00
25/06/2013	R207 On 06-February-14	6.65	Put	Bond Future	6714	7	6714	7	0.00
25/06/2013	R207 On 06-February-14	6.64	Put	Bond Future	6755	7	6755	7	0.00
25/06/2013	R207 On 06-February-14	6.66	Put	Bond Future	6673	7	6673	7	0.00
25/06/2013	R207 On 08-May-14			Bond Future	8.08	98.3558	8.0807	98.3558	0.00
25/06/2013	R207 On 08-May-14	6.21	Call	Bond Future	530	0	530	0	0.00
25/06/2013	R207 On 08-May-14	6.19	Call	Bond Future	518	0	518	0	0.00
25/06/2013	R207 On 08-May-14	6.20	Call	Bond Future	524	0	524	0	0.00
25/06/2013	R207 On 08-May-14	6.20	Put	Bond Future	9209	9	9209	9	0.00
25/06/2013	R207 On 08-May-14	6.19	Put	Bond Future	9251	9	9251	9	0.00
25/06/2013	R207 On 08-May-14	6.21	Put	Bond Future	9166	9	9166	9	0.00
25/06/2013	R208 On 01-August-13			Bond Future	7.77	96.2603	7.7702	96.2603	18,200.00
25/06/2013	R208 On 01-August-13	101.40	Call	Bond Future	87501	87	87501	87	0.00
25/06/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
25/06/2013	R208 On 07-November-13			Bond Future	7.89	94.2228	7.8874	94.2228	0.00
25/06/2013	R208 On 07-November-13	6.79	Call	Bond Future	449	0	449	0	0.00
25/06/2013	R208 On 07-November-13	6.80	Call	Bond Future	458	0	458	0	0.00
25/06/2013	R208 On 07-November-13	7.50	Call	Bond Future	1418	1	1418	1	0.00
25/06/2013	R208 On 07-November-13	6.81	Call	Bond Future	466	0	466	0	0.00
25/06/2013	R208 On 07-November-13	6.81	Put	Bond Future	6398	7	6398	7	0.00
25/06/2013	R208 On 07-November-13	7.50	Put	Bond Future	3499	4	3499	4	1,520.00
25/06/2013	R208 On 07-November-13	6.80	Put	Bond Future	6447	7	6447	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
25/06/2013	R208 On 07-November-13	6.79	Put	Bond Future	6495	7	6495	7	0.00
25/06/2013	R208 On 06-February-14			Bond Future	8.00	95.4893	7.9990	95.4893	0.00
25/06/2013	R208 On 06-February-14	6.75	Call	Bond Future	698	1	698	1	0.00
25/06/2013	R208 On 06-February-14	6.76	Call	Bond Future	708	1	708	1	0.00
25/06/2013	R208 On 06-February-14	6.74	Call	Bond Future	689	1	689	1	0.00
25/06/2013	R208 On 06-February-14	6.74	Put	Bond Future	7436	8	7436	8	0.00
25/06/2013	R208 On 06-February-14	6.76	Put	Bond Future	7344	8	7344	8	0.00
25/06/2013	R208 On 06-February-14	6.75	Put	Bond Future	7390	8	7390	8	0.00
25/06/2013	R208 On 08-May-14			Bond Future	8.12	93.3858	8.1163	93.3858	0.00
25/06/2013	R208 On 08-May-14	6.30	Call	Bond Future	595	1	595	1	0.00
25/06/2013	R208 On 08-May-14	6.29	Call	Bond Future	588	1	588	1	0.00
25/06/2013	R208 On 08-May-14	6.31	Call	Bond Future	602	1	602	1	0.00
25/06/2013	R208 On 08-May-14	6.31	Put	Bond Future	10129	10	10129	10	0.00
25/06/2013	R208 On 08-May-14	6.29	Put	Bond Future	10227	10	10227	10	0.00
25/06/2013	R208 On 08-May-14	6.30	Put	Bond Future	10178	10	10178	10	0.00
25/06/2013	R209 On 01-August-13			Bond Future	8.91	75.7049	8.9122	75.7049	15,308.00
25/06/2013	R209 On 01-August-13	79.36	Call	Bond Future	66496	66	66496	66	0.00
25/06/2013	R209 On 01-August-13	8.00	Call	Bond Future	109	0	109	0	0.00
25/06/2013	R209 On 01-August-13	8.00	Put	Bond Future	7662	8	7662	8	2,000.00
25/06/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
25/06/2013	R209 On 07-November-13			Bond Future	9.01	73.6288	9.0067	73.6288	0.00
25/06/2013	R209 On 07-November-13	8.65	Call	Bond Future	2448	2	2448	2	0.00
25/06/2013	R209 On 07-November-13	8.79	Call	Bond Future	2880	3	2880	3	0.00
25/06/2013	R209 On 07-November-13	8.80	Call	Bond Future	2912	3	2912	3	0.00
25/06/2013	R209 On 07-November-13	9.25	Call	Bond Future	4579	0	4579	0	0.00
25/06/2013	R209 On 07-November-13	9.40	Call	Bond Future	5216	5	5216	5	0.00
25/06/2013	R209 On 07-November-13	9.50	Call	Bond Future	5660	5	5660	5	0.00
25/06/2013	R209 On 07-November-13	8.81	Call	Bond Future	2945	3	2945	3	0.00
25/06/2013	R209 On 07-November-13	9.70	Call	Bond Future	6585	6	6585	6	0.00
25/06/2013	R209 On 07-November-13	9.70	Put	Bond Future	1632	2	1632	2	1,520.00
25/06/2013	R209 On 07-November-13	8.81	Put	Bond Future	4453	5	4453	5	0.00
25/06/2013	R209 On 07-November-13	9.50	Put	Bond Future	2080	2	2080	2	980.00
25/06/2013	R209 On 07-November-13	9.40	Put	Bond Future	2340	3	2340	3	5,000.00
25/06/2013	R209 On 07-November-13	9.25	Put	Bond Future	2779	0	2779	0	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
25/06/2013	R209 On 07-November-13	8.80	Put	Bond Future	4499	5	4499	5	0.00
25/06/2013	R209 On 07-November-13	8.79	Put	Bond Future	4544	5	4544	5	0.00
25/06/2013	R209 On 07-November-13	8.65	Put	Bond Future	5219	6	5219	6	4,700.00
25/06/2013	R209 On 06-February-14			Bond Future	9.09	74.6186	9.0945	74.6186	0.00
25/06/2013	R209 On 06-February-14	8.56	Call	Bond Future	3046	3	3046	3	0.00
25/06/2013	R209 On 06-February-14	8.54	Call	Bond Future	2990	3	2990	3	0.00
25/06/2013	R209 On 06-February-14	8.55	Call	Bond Future	3018	3	3018	3	0.00
25/06/2013	R209 On 06-February-14	8.55	Put	Bond Future	7243	8	7243	8	0.00
25/06/2013	R209 On 06-February-14	8.54	Put	Bond Future	7296	8	7296	8	0.00
25/06/2013	R209 On 06-February-14	8.56	Put	Bond Future	7190	8	7190	8	0.00
25/06/2013	R209 On 08-May-14			Bond Future	9.18	72.4841	9.1837	72.4841	0.00
25/06/2013	R209 On 08-May-14	7.86	Call	Bond Future	1935	2	1935	2	0.00
25/06/2013	R209 On 08-May-14	7.85	Call	Bond Future	1916	2	1916	2	0.00
25/06/2013	R209 On 08-May-14	7.84	Call	Bond Future	1898	2	1898	2	0.00
25/06/2013	R209 On 08-May-14	7.84	Put	Bond Future	12855	13	12855	13	0.00
25/06/2013	R209 On 08-May-14	7.85	Put	Bond Future	12783	13	12783	13	0.00
25/06/2013	R209 On 08-May-14	7.86	Put	Bond Future	12711	13	12711	13	0.00
25/06/2013	R210 On 01-August-13			Bond Future	155.31	152.0707	155.3071	152.0707	1,237.00
25/06/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R210 On 01-August-13	173.01	Put	Bond Future	17703	21	17703	21	0.00
25/06/2013	R210 On 01-August-13	173.00	Put	Bond Future	17693	21	17693	21	0.00
25/06/2013	R210 On 01-August-13	172.99	Put	Bond Future	17683	21	17683	21	0.00
25/06/2013	R211 On 01-August-13			Bond Future	128.44	128.4102	128.4425	128.4102	522.00
25/06/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R211 On 01-August-13	130.00	Put	Bond Future	1558	2	1558	2	0.00
25/06/2013	R211 On 01-August-13	130.01	Put	Bond Future	1568	2	1568	2	0.00
25/06/2013	R211 On 01-August-13	129.99	Put	Bond Future	1548	2	1548	2	0.00
25/06/2013	R212 On 01-August-13			Bond Future	127.80	126.3926	127.8017	126.3926	21,791.00
25/06/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
25/06/2013	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
25/06/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R212 On 01-August-13	138.01	Put	Bond Future	10208	12	10208	12	0.00
25/06/2013	R212 On 01-August-13	138.00	Put	Bond Future	10198	12	10198	12	0.00
25/06/2013	R212 On 01-August-13	137.99	Put	Bond Future	10188	12	10188	12	0.00
25/06/2013	R213 On 01-August-13			Bond Future	8.74	86.6262	8.7441	86.6262	8,086.00
25/06/2013	R213 On 01-August-13	91.25	Call	Bond Future	76889	76	76889	76	0.00
25/06/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
25/06/2013	R213 On 07-November-13			Bond Future	8.84	84.3117	8.8449	84.3117	0.00
25/06/2013	R213 On 07-November-13	8.59	Call	Bond Future	2810	2	2810	2	0.00
25/06/2013	R213 On 07-November-13	8.61	Call	Bond Future	2875	3	2875	3	0.00
25/06/2013	R213 On 07-November-13	8.60	Call	Bond Future	2842	2	2842	2	0.00
25/06/2013	R213 On 07-November-13	8.60	Put	Bond Future	4764	5	4764	5	0.00
25/06/2013	R213 On 07-November-13	8.61	Put	Bond Future	4717	5	4717	5	0.00
25/06/2013	R213 On 07-November-13	8.59	Put	Bond Future	4812	5	4812	5	0.00
25/06/2013	R213 On 06-February-14			Bond Future	8.94	85.4451	8.9404	85.4451	0.00
25/06/2013	R213 On 06-February-14	8.31	Call	Bond Future	2756	2	2756	2	0.00
25/06/2013	R213 On 06-February-14	8.29	Call	Bond Future	2703	2	2703	2	0.00
25/06/2013	R213 On 06-February-14	8.30	Call	Bond Future	2729	2	2729	2	0.00
25/06/2013	R213 On 06-February-14	8.30	Put	Bond Future	7800	8	7800	8	0.00
25/06/2013	R213 On 06-February-14	8.29	Put	Bond Future	7856	8	7856	8	0.00
25/06/2013	R213 On 06-February-14	8.31	Put	Bond Future	7744	8	7744	8	0.00
25/06/2013	R213 On 08-May-14			Bond Future	9.03	83.0636	9.0338	83.0636	0.00
25/06/2013	R213 On 08-May-14	7.66	Call	Bond Future	1844	2	1844	2	0.00
25/06/2013	R213 On 08-May-14	7.64	Call	Bond Future	1809	2	1809	2	0.00
25/06/2013	R213 On 08-May-14	7.65	Call	Bond Future	1827	2	1827	2	0.00
25/06/2013	R213 On 08-May-14	7.65	Put	Bond Future	13151	14	13151	14	0.00
25/06/2013	R213 On 08-May-14	7.64	Put	Bond Future	13223	14	13223	14	0.00
25/06/2013	R213 On 08-May-14	7.66	Put	Bond Future	13079	14	13079	14	0.00
25/06/2013	R214 On 01-August-13			Bond Future	8.98	76.9326	8.9764	76.9326	840.00
25/06/2013	R214 On 01-August-13	84.31	Call	Bond Future	67215	66	67215	66	0.00
25/06/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
25/06/2013	R214 On 07-November-13			Bond Future	9.07	74.7341	9.0699	74.7341	0.00
25/06/2013	R214 On 07-November-13	7.80	Call	Bond Future	693	1	693	1	0.00
25/06/2013	R214 On 07-November-13	7.81	Call	Bond Future	705	1	705	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
25/06/2013	R214 On 07-November-13	7.79	Call	Bond Future	681	1	681	1	0.00
25/06/2013	R214 On 07-November-13	7.79	Put	Bond Future	11998	13	11998	13	0.00
25/06/2013	R214 On 07-November-13	7.81	Put	Bond Future	11824	12	11824	12	0.00
25/06/2013	R214 On 07-November-13	7.80	Put	Bond Future	11911	13	11911	13	0.00
25/06/2013	R248 On 01-August-13			Bond Future	9.04	100.0057	9.0374	100.0057	603.00
25/06/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R248 On 01-August-13	7.85	Put	Bond Future	13696	14	13696	14	0.00
25/06/2013	R248 On 01-August-13	7.86	Put	Bond Future	13567	14	13567	14	0.00
25/06/2013	R248 On 01-August-13	7.84	Put	Bond Future	13826	15	13826	15	0.00
25/06/2013	R248 On 07-November-13			Bond Future	9.13	96.9958	9.1335	96.9958	0.00
25/06/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
25/06/2013	R248 On 07-November-13	7.86	Put	Bond Future	14524	15	14524	15	0.00
25/06/2013	R248 On 07-November-13	7.85	Put	Bond Future	14653	15	14653	15	0.00
25/06/2013	R248 On 07-November-13	7.84	Put	Bond Future	14782	16	14782	16	0.00