



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
27/06/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	2025 On 01-August-13			Bond Future	108.14	108.4714	108.1394	108.4714	0.00
27/06/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
27/06/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
27/06/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
27/06/2013	2025 On 01-August-13	118.01	Put	Bond Future	9871	10	9871	10	0.00
27/06/2013	2025 On 01-August-13	118.00	Put	Bond Future	9861	10	9861	10	0.00
27/06/2013	2025 On 01-August-13	117.99	Put	Bond Future	9851	10	9851	10	0.00
27/06/2013	2038 On 01-August-13			Bond Future	101.37	101.3680	101.3733	101.3680	0.00

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27/06/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
27/06/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
27/06/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
27/06/2013	2038 On 01-August-13	115.00	Put	Bond Future	13627	14	13627	14	0.00
27/06/2013	2038 On 01-August-13	115.01	Put	Bond Future	13637	14	13637	14	0.00
27/06/2013	2038 On 01-August-13	114.99	Put	Bond Future	13617	14	13617	14	0.00
27/06/2013	2050 On 01-August-13			Bond Future	103.19	103.1815	103.1872	103.1815	122.00
27/06/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
27/06/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
27/06/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
27/06/2013	2050 On 01-August-13	119.01	Put	Bond Future	15823	16	15823	16	0.00
27/06/2013	2050 On 01-August-13	119.00	Put	Bond Future	15813	16	15813	16	0.00
27/06/2013	2050 On 01-August-13	118.99	Put	Bond Future	15803	16	15803	16	0.00
27/06/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	AL37 On 01-August-13			Index Future	401.02	396.9090	401.0230	396.9090	56.00
27/06/2013	AL37 On 07-November-13			Index Future	406.68	402.5090	406.6810	402.5090	0.00
27/06/2013	AL7T On 01-August-13			Index Future	476.97	469.9890	476.9720	469.9890	1.00
27/06/2013	AL7T On 07-November-13			Index Future	483.70	476.6200	483.7020	476.6200	0.00
27/06/2013	ALBI On 01-August-13			Index Future	430.11	423.8820	430.1100	423.8820	738.00
27/06/2013	ALBI On 07-November-13			Index Future	436.18	429.8620	436.1780	429.8620	85.00
27/06/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	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
27/06/2013	C202	On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	C206	On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/06/2013	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2013	EL28	On 01-August-13			Bond Future	107.68	107.6748	107.6806	107.6748	0.00
27/06/2013	EL28	On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
27/06/2013	EL28	On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
27/06/2013	EL28	On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
27/06/2013	EL28	On 01-August-13	115.00	Put	Bond Future	7319	7	7319	7	0.00
27/06/2013	EL28	On 01-August-13	115.01	Put	Bond Future	7329	7	7329	7	0.00
27/06/2013	EL28	On 01-August-13	114.99	Put	Bond Future	7309	7	7309	7	0.00
27/06/2013	ES33	On 01-August-13			Bond Future	9.20	85.5995	9.1990	85.5995	6,292.00
27/06/2013	ES33	On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
27/06/2013	ES33	On 01-August-13	91.02	Call	Bond Future	76426	75	76426	75	0.00
27/06/2013	ES33	On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
27/06/2013	ES33	On 01-August-13	9.00	Put	Bond Future	1614	3	1614	3	0.00
27/06/2013	ES33	On 07-November-13			Bond Future	9.31	83.0260	9.3109	83.0260	0.00
27/06/2013	ES33	On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
27/06/2013	ES33	On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
27/06/2013	ES33	On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
27/06/2013	ES33	On 07-November-13	8.51	Put	Bond Future	6657	9	6657	9	0.00
27/06/2013	ES33	On 07-November-13	8.50	Put	Bond Future	6745	9	6745	9	0.00

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27/06/2013	ES33 On 07-November-13	8.49	Put	Bond Future	6834	9	6834	9	0.00
27/06/2013	GOVI On 01-August-13			GOVI	429.27	423.1260	429.2650	423.1260	395.00
27/06/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
27/06/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
27/06/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
27/06/2013	GOVI On 01-August-13	446.01	Put	GOVI	167450	23	167450	23	0.00
27/06/2013	GOVI On 01-August-13	446.00	Put	GOVI	167350	23	167350	23	0.00
27/06/2013	GOVI On 01-August-13	445.99	Put	GOVI	167250	23	167250	23	0.00
27/06/2013	GOVI On 07-November-13			GOVI	435.32	429.0960	435.3210	429.0960	0.00
27/06/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
27/06/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
27/06/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
27/06/2013	GOVI On 07-November-13	446.00	Put	GOVI	106790	17	106790	17	0.00
27/06/2013	GOVI On 07-November-13	446.01	Put	GOVI	106890	17	106890	17	0.00
27/06/2013	GOVI On 07-November-13	445.99	Put	GOVI	106690	17	106690	17	0.00
27/06/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/06/2013	IGOV On 01-August-13			Index Future	192.21	191.9260	192.2060	191.9260	1,051.00
27/06/2013	IGOV On 07-November-13			Index Future	194.94	194.6590	194.9430	194.6590	7.00
27/06/2013	ILBI On 01-August-13			Index Future	513.50	512.1280	513.5000	512.1280	186.00
27/06/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
27/06/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/06/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
27/06/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
27/06/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/06/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/06/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.18	94.8200	5.1800	94.8200	0.00
27/06/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.21	94.7800	5.2100	94.7800	0.00
27/06/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.23	94.7800	5.2300	94.7800	700.00
27/06/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.24	94.7000	5.2400	94.7000	0.00
27/06/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.32	94.6100	5.3200	94.6100	0.00
27/06/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.36	94.4800	5.3600	94.4800	1,500.00
27/06/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.65	94.3500	5.6500	94.3500	0.00
27/06/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.70	94.0400	5.7000	94.0400	400.00
27/06/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.96	93.7200	5.9600	93.7200	1,000.00

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27/06/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.24	93.4100	6.2400	93.4100	0.00
27/06/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.53	93.1300	6.5300	93.1300	0.00
27/06/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.78	92.8700	6.7800	92.8700	250.00
27/06/2013	R023 On 01-August-13			Bond Future	7.63	102.4250	7.6281	102.4250	9,547.00
27/06/2013	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R023 On 01-August-13	7.30	Put	Bond Future	2243	4	2243	4	0.00
27/06/2013	R023 On 01-August-13	7.31	Put	Bond Future	2174	4	2174	4	0.00
27/06/2013	R023 On 01-August-13	7.29	Put	Bond Future	2312	4	2312	4	0.00
27/06/2013	R023 On 07-November-13			Bond Future	7.72	99.9544	7.7246	99.9544	0.00
27/06/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R023 On 07-November-13	6.50	Put	Bond Future	8458	10	8458	10	0.00
27/06/2013	R023 On 07-November-13	6.51	Put	Bond Future	8385	10	8385	10	0.00
27/06/2013	R023 On 07-November-13	6.49	Put	Bond Future	8531	10	8531	10	0.00
27/06/2013	R157 On 01-August-13			Bond Future	6.14	119.1377	6.1430	119.1377	23,107.00
27/06/2013	R157 On 01-August-13	116.11	Call	Bond Future	90155	90	90155	90	0.00
27/06/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
27/06/2013	R157 On 07-November-13			Bond Future	6.29	114.0124	6.2858	114.0124	0.00
27/06/2013	R157 On 07-November-13	5.59	Call	Bond Future	302	0	302	0	0.00
27/06/2013	R157 On 07-November-13	5.61	Call	Bond Future	312	0	312	0	0.00
27/06/2013	R157 On 07-November-13	5.60	Call	Bond Future	307	0	307	0	0.00
27/06/2013	R157 On 07-November-13	5.60	Put	Bond Future	1588	2	1588	2	0.00
27/06/2013	R157 On 07-November-13	5.61	Put	Bond Future	1574	2	1574	2	0.00
27/06/2013	R157 On 07-November-13	5.59	Put	Bond Future	1602	2	1602	2	0.00
27/06/2013	R157 On 06-February-14			Bond Future	6.45	115.5447	6.4464	115.5447	0.00
27/06/2013	R157 On 06-February-14	5.66	Call	Bond Future	400	0	400	0	0.00
27/06/2013	R157 On 06-February-14	5.64	Call	Bond Future	391	0	391	0	0.00
27/06/2013	R157 On 06-February-14	5.65	Call	Bond Future	395	0	395	0	0.00
27/06/2013	R157 On 06-February-14	5.65	Put	Bond Future	1675	2	1675	2	0.00
27/06/2013	R157 On 06-February-14	5.64	Put	Bond Future	1687	2	1687	2	0.00
27/06/2013	R157 On 06-February-14	5.66	Put	Bond Future	1664	2	1664	2	0.00

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27/06/2013	R157 On 08-May-14			Bond Future	6.64	110.3002	6.6432	110.3002	0.00
27/06/2013	R157 On 08-May-14	5.21	Call	Bond Future	241	0	241	0	0.00
27/06/2013	R157 On 08-May-14	5.20	Call	Bond Future	239	0	239	0	0.00
27/06/2013	R157 On 08-May-14	5.19	Call	Bond Future	236	0	236	0	0.00
27/06/2013	R157 On 08-May-14	5.19	Put	Bond Future	2211	3	2211	3	0.00
27/06/2013	R157 On 08-May-14	5.20	Put	Bond Future	2200	3	2200	3	0.00
27/06/2013	R157 On 08-May-14	5.21	Put	Bond Future	2189	3	2189	3	0.00
27/06/2013	R186 On 01-August-13			Bond Future	7.92	120.0796	7.9171	120.0796	59,291.00
27/06/2013	R186 On 01-August-13	7.20	Call	Bond Future	223	0	223	0	6,800.00
27/06/2013	R186 On 01-August-13	7.25	Call	Bond Future	272	0	272	0	5,315.00
27/06/2013	R186 On 01-August-13	7.80	Call	Bond Future	1565	1	1565	1	0.00
27/06/2013	R186 On 01-August-13	8.00	Call	Bond Future	2471	1	2471	1	0.00
27/06/2013	R186 On 01-August-13	7.00	Call	Bond Future	92	0	92	0	0.00
27/06/2013	R186 On 01-August-13	9.00	Call	Bond Future	9613	7	9613	7	0.00
27/06/2013	R186 On 01-August-13	128.26	Call	Bond Future	113104	111	113104	111	0.00
27/06/2013	R186 On 01-August-13	7.50	Call	Bond Future	665	0	665	0	6,800.00
27/06/2013	R186 On 01-August-13	6.75	Call	Bond Future	26	0	26	0	1,000.00
27/06/2013	R186 On 01-August-13	6.80	Call	Bond Future	34	0	34	0	0.00
27/06/2013	R186 On 01-August-13	6.50	Call	Bond Future	6	0	6	0	500.00
27/06/2013	R186 On 01-August-13	8.80	Call	Bond Future	8011	6	8011	6	0.00
27/06/2013	R186 On 01-August-13	8.80	Put	Bond Future	145	0	145	0	6,800.00
27/06/2013	R186 On 01-August-13	6.50	Put	Bond Future	14314	17	14314	17	0.00
27/06/2013	R186 On 01-August-13	6.80	Put	Bond Future	11125	13	11125	13	100.00
27/06/2013	R186 On 01-August-13	6.75	Put	Bond Future	11646	14	11646	14	0.00
27/06/2013	R186 On 01-August-13	7.50	Put	Bond Future	4649	7	4649	7	0.00
27/06/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
27/06/2013	R186 On 01-August-13	9.00	Put	Bond Future	67	0	67	0	0.00
27/06/2013	R186 On 01-August-13	7.00	Put	Bond Future	9096	11	9096	11	4,100.00
27/06/2013	R186 On 01-August-13	8.00	Put	Bond Future	1700	3	1700	3	0.00
27/06/2013	R186 On 01-August-13	7.80	Put	Bond Future	2665	4	2665	4	20.00
27/06/2013	R186 On 01-August-13	7.25	Put	Bond Future	6732	9	6732	9	0.00
27/06/2013	R186 On 01-August-13	7.20	Put	Bond Future	7186	9	7186	9	2,957.00
27/06/2013	R186 On 07-November-13			Bond Future	8.01	121.7739	8.0091	121.7739	540.00
27/06/2013	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
27/06/2013	R186 On 07-November-13	6.75	Call	Bond Future	699	0	699	0	1,000.00
27/06/2013	R186 On 07-November-13	8.00	Call	Bond Future	4158	3	4158	3	1,000.00
27/06/2013	R186 On 07-November-13	8.15	Call	Bond Future	4857	4	4857	4	0.00
27/06/2013	R186 On 07-November-13	8.16	Call	Bond Future	4906	4	4906	4	0.00
27/06/2013	R186 On 07-November-13	8.75	Call	Bond Future	8212	7	8212	7	0.00
27/06/2013	R186 On 07-November-13	8.14	Call	Bond Future	4809	4	4809	4	0.00
27/06/2013	R186 On 07-November-13	9.00	Call	Bond Future	9802	8	9802	8	0.00
27/06/2013	R186 On 07-November-13	9.00	Put	Bond Future	1220	2	1220	2	1,200.00
27/06/2013	R186 On 07-November-13	8.14	Put	Bond Future	3623	5	3623	5	0.00
27/06/2013	R186 On 07-November-13	8.75	Put	Bond Future	1712	2	1712	2	1,030.00
27/06/2013	R186 On 07-November-13	8.16	Put	Bond Future	3541	5	3541	5	0.00
27/06/2013	R186 On 07-November-13	8.15	Put	Bond Future	3582	5	3582	5	0.00
27/06/2013	R186 On 07-November-13	8.00	Put	Bond Future	4241	5	4241	5	0.00
27/06/2013	R186 On 07-November-13	6.75	Put	Bond Future	12996	15	12996	15	0.00
27/06/2013	R186 On 07-November-13	6.50	Put	Bond Future	15380	18	15380	18	0.00
27/06/2013	R186 On 06-February-14			Bond Future	8.09	118.1201	8.0948	118.1201	0.00
27/06/2013	R186 On 06-February-14	7.75	Call	Bond Future	3960	3	3960	3	0.00
27/06/2013	R186 On 06-February-14	7.76	Call	Bond Future	3997	3	3997	3	0.00
27/06/2013	R186 On 06-February-14	7.74	Call	Bond Future	3923	3	3923	3	0.00
27/06/2013	R186 On 06-February-14	7.74	Put	Bond Future	7150	9	7150	9	0.00
27/06/2013	R186 On 06-February-14	7.76	Put	Bond Future	7039	8	7039	8	0.00
27/06/2013	R186 On 06-February-14	7.75	Put	Bond Future	7094	9	7094	9	0.00
27/06/2013	R186 On 08-May-14			Bond Future	8.18	119.7197	8.1840	119.7197	0.00
27/06/2013	R186 On 08-May-14	7.10	Call	Bond Future	2359	2	2359	2	0.00
27/06/2013	R186 On 08-May-14	7.09	Call	Bond Future	2336	2	2336	2	0.00
27/06/2013	R186 On 08-May-14	7.11	Call	Bond Future	2382	2	2382	2	0.00
27/06/2013	R186 On 08-May-14	7.11	Put	Bond Future	12299	14	12299	14	0.00
27/06/2013	R186 On 08-May-14	7.09	Put	Bond Future	12448	14	12448	14	0.00
27/06/2013	R186 On 08-May-14	7.10	Put	Bond Future	12373	14	12373	14	0.00
27/06/2013	R197 On 01-August-13			Bond Future	274.49	274.4778	274.4860	274.4778	2,546.00
27/06/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R197 On 01-August-13	295.00	Put	Bond Future	20514	21	20514	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
27/06/2013	R197 On 01-August-13	295.01	Put	Bond Future	20524	21	20524	21	0.00
27/06/2013	R197 On 01-August-13	294.99	Put	Bond Future	20504	21	20504	21	0.00
27/06/2013	R201 On 01-August-13			Bond Future	5.63	104.9042	5.6315	104.9042	0.00
27/06/2013	R201 On 01-August-13	107.45	Call	Bond Future	67912	68	67912	68	0.00
27/06/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
27/06/2013	R201 On 07-November-13			Bond Future	5.72	106.3844	5.7160	106.3844	0.00
27/06/2013	R201 On 07-November-13	4.79	Call	Bond Future	106	0	106	0	0.00
27/06/2013	R201 On 07-November-13	4.81	Call	Bond Future	110	0	110	0	0.00
27/06/2013	R201 On 07-November-13	4.80	Call	Bond Future	108	0	108	0	0.00
27/06/2013	R201 On 07-November-13	4.80	Put	Bond Future	1109	1	1109	1	0.00
27/06/2013	R201 On 07-November-13	4.81	Put	Bond Future	1100	1	1100	1	0.00
27/06/2013	R201 On 07-November-13	4.79	Put	Bond Future	1118	1	1118	1	0.00
27/06/2013	R201 On 06-February-14			Bond Future	5.80	103.4055	5.8046	103.4055	0.00
27/06/2013	R201 On 06-February-14	5.26	Call	Bond Future	264	0	264	0	0.00
27/06/2013	R201 On 06-February-14	5.24	Call	Bond Future	258	0	258	0	0.00
27/06/2013	R201 On 06-February-14	5.25	Call	Bond Future	261	0	261	0	0.00
27/06/2013	R201 On 06-February-14	5.25	Put	Bond Future	730	1	730	1	0.00
27/06/2013	R201 On 06-February-14	5.24	Put	Bond Future	736	1	736	1	0.00
27/06/2013	R201 On 06-February-14	5.26	Put	Bond Future	725	1	725	1	0.00
27/06/2013	R201 On 08-May-14			Bond Future	5.95	104.8058	5.9546	104.8058	0.00
27/06/2013	R201 On 08-May-14	4.76	Call	Bond Future	156	0	156	0	0.00
27/06/2013	R201 On 08-May-14	4.75	Call	Bond Future	155	0	155	0	0.00
27/06/2013	R201 On 08-May-14	4.74	Call	Bond Future	153	0	153	0	0.00
27/06/2013	R201 On 08-May-14	4.74	Put	Bond Future	885	1	885	1	0.00
27/06/2013	R201 On 08-May-14	4.75	Put	Bond Future	880	1	880	1	0.00
27/06/2013	R201 On 08-May-14	4.76	Put	Bond Future	876	1	876	1	0.00
27/06/2013	R202 On 01-August-13			Bond Future	201.11	200.4949	201.1122	200.4949	44,020.00
27/06/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R202 On 01-August-13	223.01	Put	Bond Future	21898	23	21898	23	0.00
27/06/2013	R202 On 01-August-13	223.00	Put	Bond Future	21888	23	21888	23	0.00
27/06/2013	R202 On 01-August-13	222.99	Put	Bond Future	21878	22	21878	22	0.00
27/06/2013	R203 On 01-August-13			Bond Future	6.93	106.9745	6.9293	106.9745	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
27/06/2013	R203 On 01-August-13	109.11	Call	Bond Future	94656	94	94656	94	0.00
27/06/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
27/06/2013	R203 On 07-November-13			Bond Future	7.06	104.3244	7.0650	104.3244	0.00
27/06/2013	R203 On 07-November-13	5.71	Call	Bond Future	135	0	135	0	15.00
27/06/2013	R203 On 07-November-13	5.99	Call	Bond Future	242	0	242	0	0.00
27/06/2013	R203 On 07-November-13	6.00	Call	Bond Future	247	0	247	0	0.00
27/06/2013	R203 On 07-November-13	571.00	Call	Bond Future	103002	102	103002	102	0.00
27/06/2013	R203 On 07-November-13	6.01	Call	Bond Future	252	0	252	0	0.00
27/06/2013	R203 On 07-November-13	6.01	Put	Bond Future	3909	5	3909	5	0.00
27/06/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
27/06/2013	R203 On 07-November-13	6.00	Put	Bond Future	3939	5	3939	5	0.00
27/06/2013	R203 On 07-November-13	5.99	Put	Bond Future	3970	5	3970	5	0.00
27/06/2013	R203 On 07-November-13	5.71	Put	Bond Future	4860	6	4860	6	0.00
27/06/2013	R203 On 06-February-14			Bond Future	7.20	105.7265	7.2026	105.7265	0.00
27/06/2013	R203 On 06-February-14	6.16	Call	Bond Future	516	0	516	0	0.00
27/06/2013	R203 On 06-February-14	5.95	Call	Bond Future	386	0	386	0	16.00
27/06/2013	R203 On 06-February-14	6.15	Call	Bond Future	509	0	509	0	0.00
27/06/2013	R203 On 06-February-14	6.14	Call	Bond Future	502	0	502	0	0.00
27/06/2013	R203 On 06-February-14	6.14	Put	Bond Future	3947	5	3947	5	0.00
27/06/2013	R203 On 06-February-14	6.15	Put	Bond Future	3921	5	3921	5	0.00
27/06/2013	R203 On 06-February-14	5.95	Put	Bond Future	4462	5	4462	5	0.00
27/06/2013	R203 On 06-February-14	6.16	Put	Bond Future	3894	5	3894	5	0.00
27/06/2013	R203 On 08-May-14			Bond Future	7.35	102.9970	7.3502	102.9970	0.00
27/06/2013	R203 On 08-May-14	5.76	Call	Bond Future	414	0	414	0	0.00
27/06/2013	R203 On 08-May-14	7.40	Call	Bond Future	2021	2	2021	2	16.00
27/06/2013	R203 On 08-May-14	5.74	Call	Bond Future	404	0	404	0	0.00
27/06/2013	R203 On 08-May-14	5.75	Call	Bond Future	409	0	409	0	0.00
27/06/2013	R203 On 08-May-14	5.75	Put	Bond Future	5289	6	5289	6	0.00
27/06/2013	R203 On 08-May-14	5.74	Put	Bond Future	5316	6	5316	6	0.00
27/06/2013	R203 On 08-May-14	7.40	Put	Bond Future	1874	2	1874	2	0.00
27/06/2013	R203 On 08-May-14	5.76	Put	Bond Future	5263	6	5263	6	0.00
27/06/2013	R204 On 01-August-13			Bond Future	7.13	103.7177	7.1299	103.7177	25,172.00
27/06/2013	R204 On 01-August-13	110.75	Call	Bond Future	95938	95	95938	95	0.00
27/06/2013	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
27/06/2013	R204 On 07-November-13			Bond Future	7.25	105.1811	7.2475	105.1811	0.00
27/06/2013	R204 On 07-November-13	6.29	Call	Bond Future	482	0	482	0	0.00
27/06/2013	R204 On 07-November-13	6.30	Call	Bond Future	490	0	490	0	0.00
27/06/2013	R204 On 07-November-13	7.00	Call	Bond Future	1400	1	1400	1	0.00
27/06/2013	R204 On 07-November-13	6.31	Call	Bond Future	499	0	499	0	0.00
27/06/2013	R204 On 07-November-13	6.31	Put	Bond Future	4617	6	4617	6	0.00
27/06/2013	R204 On 07-November-13	7.00	Put	Bond Future	2468	3	2468	3	1,270.00
27/06/2013	R204 On 07-November-13	6.30	Put	Bond Future	4653	6	4653	6	0.00
27/06/2013	R204 On 07-November-13	6.29	Put	Bond Future	4690	6	4690	6	0.00
27/06/2013	R204 On 06-February-14			Bond Future	7.36	102.5640	7.3611	102.5640	0.00
27/06/2013	R204 On 06-February-14	6.40	Call	Bond Future	923	1	923	1	0.00
27/06/2013	R204 On 06-February-14	6.41	Call	Bond Future	934	1	934	1	0.00
27/06/2013	R204 On 06-February-14	6.39	Call	Bond Future	913	1	913	1	0.00
27/06/2013	R204 On 06-February-14	6.39	Put	Bond Future	4978	6	4978	6	0.00
27/06/2013	R204 On 06-February-14	6.41	Put	Bond Future	4913	6	4913	6	0.00
27/06/2013	R204 On 06-February-14	6.40	Put	Bond Future	4945	6	4945	6	0.00
27/06/2013	R204 On 08-May-14			Bond Future	7.49	103.9529	7.4861	103.9529	0.00
27/06/2013	R204 On 08-May-14	6.05	Call	Bond Future	755	1	755	1	0.00
27/06/2013	R204 On 08-May-14	6.06	Call	Bond Future	763	1	763	1	0.00
27/06/2013	R204 On 08-May-14	6.04	Call	Bond Future	747	1	747	1	0.00
27/06/2013	R204 On 08-May-14	6.04	Put	Bond Future	6559	8	6559	8	0.00
27/06/2013	R204 On 08-May-14	6.06	Put	Bond Future	6492	7	6492	7	0.00
27/06/2013	R204 On 08-May-14	6.05	Put	Bond Future	6525	7	6525	7	0.00
27/06/2013	R206 On 01-August-13			Bond Future	5.27	101.3151	5.2744	101.3151	0.00
27/06/2013	R206 On 01-August-13	103.94	Call	Bond Future	30379	30	30379	30	0.00
27/06/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
27/06/2013	R206 On 07-November-13			Bond Future	5.23	102.7446	5.2302	102.7446	0.00
27/06/2013	R206 On 07-November-13	4.29	Call	Bond Future	45	0	45	0	0.00
27/06/2013	R206 On 07-November-13	4.30	Call	Bond Future	45	0	45	0	0.00
27/06/2013	R206 On 07-November-13	4.31	Call	Bond Future	46	0	46	0	0.00
27/06/2013	R206 On 07-November-13	4.31	Put	Bond Future	211	0	211	0	0.00
27/06/2013	R206 On 07-November-13	4.30	Put	Bond Future	212	0	212	0	0.00
27/06/2013	R206 On 07-November-13	4.29	Put	Bond Future	213	0	213	0	0.00
27/06/2013	R207 On 01-August-13			Bond Future	7.37	98.5704	7.3741	98.5704	23,668.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2013	R207 On 01-August-13	106.18	Call	Bond Future	92228	91	92228	91	0.00
27/06/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
27/06/2013	R207 On 07-November-13			Bond Future	7.48	99.9612	7.4843	99.9612	0.00
27/06/2013	R207 On 07-November-13	6.69	Call	Bond Future	709	0	709	0	0.00
27/06/2013	R207 On 07-November-13	6.71	Call	Bond Future	732	0	732	0	0.00
27/06/2013	R207 On 07-November-13	6.70	Call	Bond Future	720	0	720	0	0.00
27/06/2013	R207 On 07-November-13	6.70	Put	Bond Future	4607	6	4607	6	0.00
27/06/2013	R207 On 07-November-13	6.71	Put	Bond Future	4569	6	4569	6	0.00
27/06/2013	R207 On 07-November-13	6.69	Put	Bond Future	4647	6	4647	6	0.00
27/06/2013	R207 On 06-February-14			Bond Future	7.59	97.6650	7.5912	97.6650	0.00
27/06/2013	R207 On 06-February-14	6.66	Call	Bond Future	996	1	996	1	0.00
27/06/2013	R207 On 06-February-14	6.64	Call	Bond Future	972	1	972	1	0.00
27/06/2013	R207 On 06-February-14	6.65	Call	Bond Future	984	1	984	1	0.00
27/06/2013	R207 On 06-February-14	6.65	Put	Bond Future	5488	6	5488	6	0.00
27/06/2013	R207 On 06-February-14	6.64	Put	Bond Future	5526	7	5526	7	0.00
27/06/2013	R207 On 06-February-14	6.66	Put	Bond Future	5451	6	5451	6	0.00
27/06/2013	R207 On 08-May-14			Bond Future	7.71	98.9876	7.7095	98.9876	0.00
27/06/2013	R207 On 08-May-14	6.21	Call	Bond Future	802	1	802	1	0.00
27/06/2013	R207 On 08-May-14	6.19	Call	Bond Future	785	1	785	1	0.00
27/06/2013	R207 On 08-May-14	6.20	Call	Bond Future	794	1	794	1	0.00
27/06/2013	R207 On 08-May-14	6.20	Put	Bond Future	7835	9	7835	9	0.00
27/06/2013	R207 On 08-May-14	6.19	Put	Bond Future	7876	9	7876	9	0.00
27/06/2013	R207 On 08-May-14	6.21	Put	Bond Future	7795	9	7795	9	0.00
27/06/2013	R208 On 01-August-13			Bond Future	7.45	96.9562	7.4503	96.9562	18,150.00
27/06/2013	R208 On 01-August-13	101.40	Call	Bond Future	89275	88	89275	88	0.00
27/06/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
27/06/2013	R208 On 07-November-13			Bond Future	7.55	94.9283	7.5520	94.9283	0.00
27/06/2013	R208 On 07-November-13	6.79	Call	Bond Future	856	1	856	1	0.00
27/06/2013	R208 On 07-November-13	6.80	Call	Bond Future	870	1	870	1	0.00
27/06/2013	R208 On 07-November-13	7.50	Call	Bond Future	2256	2	2256	2	0.00
27/06/2013	R208 On 07-November-13	6.81	Call	Bond Future	884	1	884	1	0.00
27/06/2013	R208 On 07-November-13	6.81	Put	Bond Future	5017	6	5017	6	0.00
27/06/2013	R208 On 07-November-13	7.50	Put	Bond Future	2538	3	2538	3	1,520.00
27/06/2013	R208 On 07-November-13	6.80	Put	Bond Future	5060	6	5060	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
27/06/2013	R208 On 07-November-13	6.79	Put	Bond Future	5104	6	5104	6	0.00
27/06/2013	R208 On 06-February-14			Bond Future	7.65	96.2041	7.6482	96.2041	0.00
27/06/2013	R208 On 06-February-14	6.75	Call	Bond Future	1204	1	1204	1	0.00
27/06/2013	R208 On 06-February-14	6.76	Call	Bond Future	1218	1	1218	1	0.00
27/06/2013	R208 On 06-February-14	6.74	Call	Bond Future	1190	1	1190	1	0.00
27/06/2013	R208 On 06-February-14	6.74	Put	Bond Future	6115	7	6115	7	0.00
27/06/2013	R208 On 06-February-14	6.76	Put	Bond Future	6032	7	6032	7	0.00
27/06/2013	R208 On 06-February-14	6.75	Put	Bond Future	6073	7	6073	7	0.00
27/06/2013	R208 On 08-May-14			Bond Future	7.75	94.1102	7.7488	94.1102	0.00
27/06/2013	R208 On 08-May-14	6.30	Call	Bond Future	906	1	906	1	0.00
27/06/2013	R208 On 08-May-14	6.29	Call	Bond Future	896	1	896	1	0.00
27/06/2013	R208 On 08-May-14	6.31	Call	Bond Future	916	1	916	1	0.00
27/06/2013	R208 On 08-May-14	6.31	Put	Bond Future	8596	10	8596	10	0.00
27/06/2013	R208 On 08-May-14	6.29	Put	Bond Future	8688	10	8688	10	0.00
27/06/2013	R208 On 08-May-14	6.30	Put	Bond Future	8642	10	8642	10	0.00
27/06/2013	R209 On 01-August-13			Bond Future	8.59	77.0928	8.5899	77.0928	14,828.00
27/06/2013	R209 On 01-August-13	79.36	Call	Bond Future	69036	67	69036	67	0.00
27/06/2013	R209 On 01-August-13	8.00	Call	Bond Future	380	0	380	0	0.00
27/06/2013	R209 On 01-August-13	8.00	Put	Bond Future	5394	7	5394	7	2,000.00
27/06/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
27/06/2013	R209 On 07-November-13			Bond Future	8.67	75.0362	8.6744	75.0362	0.00
27/06/2013	R209 On 07-November-13	8.65	Call	Bond Future	3921	3	3921	3	0.00
27/06/2013	R209 On 07-November-13	8.79	Call	Bond Future	4470	3	4470	3	0.00
27/06/2013	R209 On 07-November-13	8.80	Call	Bond Future	4511	4	4511	4	0.00
27/06/2013	R209 On 07-November-13	9.25	Call	Bond Future	6516	5	6516	5	0.00
27/06/2013	R209 On 07-November-13	9.40	Call	Bond Future	7248	6	7248	6	0.00
27/06/2013	R209 On 07-November-13	9.50	Call	Bond Future	7748	6	7748	6	0.00
27/06/2013	R209 On 07-November-13	8.81	Call	Bond Future	4552	4	4552	4	0.00
27/06/2013	R209 On 07-November-13	9.70	Call	Bond Future	8774	7	8774	7	0.00
27/06/2013	R209 On 07-November-13	9.70	Put	Bond Future	1246	2	1246	2	1,520.00
27/06/2013	R209 On 07-November-13	8.81	Put	Bond Future	3484	4	3484	4	0.00
27/06/2013	R209 On 07-November-13	9.50	Put	Bond Future	1593	2	1593	2	980.00
27/06/2013	R209 On 07-November-13	9.40	Put	Bond Future	1795	2	1795	2	5,000.00
27/06/2013	R209 On 07-November-13	9.25	Put	Bond Future	2140	3	2140	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
27/06/2013	R209 On 07-November-13	8.80	Put	Bond Future	3521	4	3521	4	0.00
27/06/2013	R209 On 07-November-13	8.79	Put	Bond Future	3558	4	3558	4	0.00
27/06/2013	R209 On 07-November-13	8.65	Put	Bond Future	4115	5	4115	5	4,700.00
27/06/2013	R209 On 06-February-14			Bond Future	8.75	76.0447	8.7525	76.0447	0.00
27/06/2013	R209 On 06-February-14	8.56	Call	Bond Future	4401	4	4401	4	0.00
27/06/2013	R209 On 06-February-14	8.54	Call	Bond Future	4332	3	4332	3	0.00
27/06/2013	R209 On 06-February-14	8.55	Call	Bond Future	4367	3	4367	3	0.00
27/06/2013	R209 On 06-February-14	8.55	Put	Bond Future	5981	7	5981	7	0.00
27/06/2013	R209 On 06-February-14	8.54	Put	Bond Future	6028	7	6028	7	0.00
27/06/2013	R209 On 06-February-14	8.56	Put	Bond Future	5935	7	5935	7	0.00
27/06/2013	R209 On 08-May-14			Bond Future	8.83	73.9295	8.8317	73.9295	0.00
27/06/2013	R209 On 08-May-14	7.86	Call	Bond Future	2689	2	2689	2	0.00
27/06/2013	R209 On 08-May-14	7.85	Call	Bond Future	2665	2	2665	2	0.00
27/06/2013	R209 On 08-May-14	7.84	Call	Bond Future	2642	2	2642	2	0.00
27/06/2013	R209 On 08-May-14	7.84	Put	Bond Future	10953	12	10953	12	0.00
27/06/2013	R209 On 08-May-14	7.85	Put	Bond Future	10886	12	10886	12	0.00
27/06/2013	R209 On 08-May-14	7.86	Put	Bond Future	10819	12	10819	12	0.00
27/06/2013	R210 On 01-August-13			Bond Future	155.46	155.4499	155.4565	155.4499	1,237.00
27/06/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R210 On 01-August-13	173.01	Put	Bond Future	17553	18	17553	18	0.00
27/06/2013	R210 On 01-August-13	173.00	Put	Bond Future	17543	18	17543	18	0.00
27/06/2013	R210 On 01-August-13	172.99	Put	Bond Future	17533	18	17533	18	0.00
27/06/2013	R211 On 01-August-13			Bond Future	128.54	128.5392	128.5371	128.5392	522.00
27/06/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R211 On 01-August-13	130.00	Put	Bond Future	1463	1	1463	1	0.00
27/06/2013	R211 On 01-August-13	130.01	Put	Bond Future	1473	1	1473	1	0.00
27/06/2013	R211 On 01-August-13	129.99	Put	Bond Future	1453	1	1453	1	0.00
27/06/2013	R212 On 01-August-13			Bond Future	128.51	128.0143	128.5119	128.0143	21,791.00
27/06/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
27/06/2013	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
27/06/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R212 On 01-August-13	138.01	Put	Bond Future	9498	10	9498	10	0.00
27/06/2013	R212 On 01-August-13	138.00	Put	Bond Future	9488	10	9488	10	0.00
27/06/2013	R212 On 01-August-13	137.99	Put	Bond Future	9478	10	9478	10	0.00
27/06/2013	R213 On 01-August-13			Bond Future	8.43	88.0886	8.4315	88.0886	8,086.00
27/06/2013	R213 On 01-August-13	91.25	Call	Bond Future	79402	77	79402	77	0.00
27/06/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
27/06/2013	R213 On 07-November-13			Bond Future	8.52	85.7947	8.5221	85.7947	0.00
27/06/2013	R213 On 07-November-13	8.59	Call	Bond Future	4250	3	4250	3	0.00
27/06/2013	R213 On 07-November-13	8.61	Call	Bond Future	4332	3	4332	3	0.00
27/06/2013	R213 On 07-November-13	8.60	Call	Bond Future	4291	3	4291	3	0.00
27/06/2013	R213 On 07-November-13	8.60	Put	Bond Future	3666	5	3666	5	0.00
27/06/2013	R213 On 07-November-13	8.61	Put	Bond Future	3627	5	3627	5	0.00
27/06/2013	R213 On 07-November-13	8.59	Put	Bond Future	3705	5	3705	5	0.00
27/06/2013	R213 On 06-February-14			Bond Future	8.61	86.9477	8.6075	86.9477	0.00
27/06/2013	R213 On 06-February-14	8.31	Call	Bond Future	3948	3	3948	3	0.00
27/06/2013	R213 On 06-February-14	8.29	Call	Bond Future	3881	3	3881	3	0.00
27/06/2013	R213 On 06-February-14	8.30	Call	Bond Future	3914	3	3914	3	0.00
27/06/2013	R213 On 06-February-14	8.30	Put	Bond Future	6403	8	6403	8	0.00
27/06/2013	R213 On 06-February-14	8.29	Put	Bond Future	6452	8	6452	8	0.00
27/06/2013	R213 On 06-February-14	8.31	Put	Bond Future	6354	8	6354	8	0.00
27/06/2013	R213 On 08-May-14			Bond Future	8.69	84.5865	8.6907	84.5865	0.00
27/06/2013	R213 On 08-May-14	7.66	Call	Bond Future	2553	2	2553	2	0.00
27/06/2013	R213 On 08-May-14	7.64	Call	Bond Future	2508	2	2508	2	0.00
27/06/2013	R213 On 08-May-14	7.65	Call	Bond Future	2530	2	2530	2	0.00
27/06/2013	R213 On 08-May-14	7.65	Put	Bond Future	11237	13	11237	13	0.00
27/06/2013	R213 On 08-May-14	7.64	Put	Bond Future	11305	13	11305	13	0.00
27/06/2013	R213 On 08-May-14	7.66	Put	Bond Future	11171	13	11171	13	0.00
27/06/2013	R214 On 01-August-13			Bond Future	8.68	78.2561	8.6795	78.2561	840.00
27/06/2013	R214 On 01-August-13	84.31	Call	Bond Future	69655	68	69655	68	0.00
27/06/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
27/06/2013	R214 On 07-November-13			Bond Future	8.76	76.0761	8.7636	76.0761	0.00
27/06/2013	R214 On 07-November-13	7.80	Call	Bond Future	1294	1	1294	1	0.00
27/06/2013	R214 On 07-November-13	7.81	Call	Bond Future	1313	1	1313	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
27/06/2013	R214 On 07-November-13	7.79	Call	Bond Future	1275	1	1275	1	0.00
27/06/2013	R214 On 07-November-13	7.79	Put	Bond Future	10118	12	10118	12	0.00
27/06/2013	R214 On 07-November-13	7.81	Put	Bond Future	9958	11	9958	11	0.00
27/06/2013	R214 On 07-November-13	7.80	Put	Bond Future	10037	12	10037	12	0.00
27/06/2013	R248 On 01-August-13			Bond Future	8.76	101.3953	8.7554	101.3953	603.00
27/06/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R248 On 01-August-13	7.85	Put	Bond Future	10724	13	10724	13	0.00
27/06/2013	R248 On 01-August-13	7.86	Put	Bond Future	10594	13	10594	13	0.00
27/06/2013	R248 On 01-August-13	7.84	Put	Bond Future	10853	13	10853	13	0.00
27/06/2013	R248 On 07-November-13			Bond Future	8.84	98.4049	8.8421	98.4049	0.00
27/06/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
27/06/2013	R248 On 07-November-13	7.86	Put	Bond Future	11509	14	11509	14	0.00
27/06/2013	R248 On 07-November-13	7.85	Put	Bond Future	11638	14	11638	14	0.00
27/06/2013	R248 On 07-November-13	7.84	Put	Bond Future	11767	14	11767	14	0.00