



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
28/06/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	2025 On 01-August-13			Bond Future	109.61	108.1394	109.6058	108.1394	0.00
28/06/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
28/06/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
28/06/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
28/06/2013	2025 On 01-August-13	118.01	Put	Bond Future	8404	10	8404	10	0.00
28/06/2013	2025 On 01-August-13	118.00	Put	Bond Future	8394	10	8394	10	0.00
28/06/2013	2025 On 01-August-13	117.99	Put	Bond Future	8384	10	8384	10	0.00
28/06/2013	2038 On 01-August-13			Bond Future	103.29	101.3733	103.2914	101.3733	0.00

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28/06/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
28/06/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
28/06/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
28/06/2013	2038 On 01-August-13	115.00	Put	Bond Future	11709	14	11709	14	0.00
28/06/2013	2038 On 01-August-13	115.01	Put	Bond Future	11719	14	11719	14	0.00
28/06/2013	2038 On 01-August-13	114.99	Put	Bond Future	11699	14	11699	14	0.00
28/06/2013	2050 On 01-August-13			Bond Future	105.84	103.1872	105.8376	103.1872	122.00
28/06/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
28/06/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
28/06/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
28/06/2013	2050 On 01-August-13	119.01	Put	Bond Future	13172	16	13172	16	0.00
28/06/2013	2050 On 01-August-13	119.00	Put	Bond Future	13162	16	13162	16	0.00
28/06/2013	2050 On 01-August-13	118.99	Put	Bond Future	13152	16	13152	16	0.00
28/06/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	AL37 On 01-August-13			Index Future	401.56	401.0230	401.5620	401.0230	56.00
28/06/2013	AL37 On 07-November-13			Index Future	407.23	406.6810	407.2270	406.6810	0.00
28/06/2013	AL7T On 01-August-13			Index Future	477.69	476.9720	477.6900	476.9720	1.00
28/06/2013	AL7T On 07-November-13			Index Future	484.43	483.7020	484.4290	483.7020	0.00
28/06/2013	ALBI On 01-August-13			Index Future	429.99	430.1100	429.9900	430.1100	738.00
28/06/2013	ALBI On 07-November-13			Index Future	436.06	436.1780	436.0570	436.1780	85.00
28/06/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	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
28/06/2013	C202	On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	C206	On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/06/2013	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2013	EL28	On 01-August-13			Bond Future	109.08	107.6806	109.0781	107.6806	0.00
28/06/2013	EL28	On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
28/06/2013	EL28	On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
28/06/2013	EL28	On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
28/06/2013	EL28	On 01-August-13	115.00	Put	Bond Future	5922	7	5922	7	0.00
28/06/2013	EL28	On 01-August-13	115.01	Put	Bond Future	5932	7	5932	7	0.00
28/06/2013	EL28	On 01-August-13	114.99	Put	Bond Future	5912	7	5912	7	0.00
28/06/2013	ES33	On 01-August-13			Bond Future	9.25	87.4778	9.2485	87.4778	6,292.00
28/06/2013	ES33	On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
28/06/2013	ES33	On 01-August-13	91.02	Call	Bond Future	76032	76	76032	76	0.00
28/06/2013	ES33	On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
28/06/2013	ES33	On 01-August-13	9.00	Put	Bond Future	2008	2	2008	2	0.00
28/06/2013	ES33	On 07-November-13			Bond Future	9.36	84.9307	9.3621	84.9307	0.00
28/06/2013	ES33	On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
28/06/2013	ES33	On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
28/06/2013	ES33	On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
28/06/2013	ES33	On 07-November-13	8.51	Put	Bond Future	7057	7	7057	7	0.00
28/06/2013	ES33	On 07-November-13	8.50	Put	Bond Future	7145	7	7145	7	0.00

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28/06/2013	ES33 On 07-November-13	8.49	Put	Bond Future	7233	7	7233	7	0.00
28/06/2013	GOVI On 01-August-13			GOVI	429.21	429.2650	429.2050	429.2650	394.00
28/06/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
28/06/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
28/06/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
28/06/2013	GOVI On 01-August-13	446.00	Put	GOVI	167950	17	167950	17	0.00
28/06/2013	GOVI On 01-August-13	446.01	Put	GOVI	168050	17	168050	17	0.00
28/06/2013	GOVI On 01-August-13	445.99	Put	GOVI	167850	17	167850	17	0.00
28/06/2013	GOVI On 07-November-13			GOVI	435.26	435.3210	435.2610	435.3210	0.00
28/06/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
28/06/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
28/06/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
28/06/2013	GOVI On 07-November-13	446.01	Put	GOVI	107490	11	107490	11	0.00
28/06/2013	GOVI On 07-November-13	446.00	Put	GOVI	107390	11	107390	11	0.00
28/06/2013	GOVI On 07-November-13	445.99	Put	GOVI	107290	11	107290	11	0.00
28/06/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/06/2013	IGOV On 01-August-13			Index Future	193.86	192.2060	193.8630	192.2060	1,051.00
28/06/2013	IGOV On 07-November-13			Index Future	196.62	194.9430	196.6240	194.9430	7.00
28/06/2013	ILBI On 01-August-13			Index Future	514.08	513.5000	514.0830	513.5000	186.00
28/06/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
28/06/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/06/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
28/06/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/06/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/06/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/06/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.18	94.8200	5.1800	94.8200	0.00
28/06/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.22	94.7900	5.2200	94.7900	0.00
28/06/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.26	94.7700	5.2600	94.7700	700.00
28/06/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.30	94.7600	5.3000	94.7600	0.00
28/06/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.38	94.6800	5.3800	94.6800	0.00
28/06/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.43	94.6400	5.4300	94.6400	1,500.00
28/06/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.65	94.3500	5.6500	94.3500	0.00
28/06/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.78	94.3000	5.7800	94.3000	400.00
28/06/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.03	94.0400	6.0300	94.0400	1,000.00

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28/06/2013	JBAF On	17-September-14			Jibar Tradeable Future	6.33	93.7600	6.3300	93.7600	0.00
28/06/2013	JBAF On	17-December-14			Jibar Tradeable Future	6.62	93.4700	6.6200	93.4700	0.00
28/06/2013	JBAF On	18-March-15			Jibar Tradeable Future	6.87	93.2200	6.8700	93.2200	250.00
28/06/2013	R023 On	01-August-13			Bond Future	7.60	104.1574	7.5967	104.1574	9,547.00
28/06/2013	R023 On	01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
28/06/2013	R023 On	01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
28/06/2013	R023 On	01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
28/06/2013	R023 On	01-August-13	7.30	Put	Bond Future	2031	2	2031	2	0.00
28/06/2013	R023 On	01-August-13	7.31	Put	Bond Future	1962	2	1962	2	0.00
28/06/2013	R023 On	01-August-13	7.29	Put	Bond Future	2101	2	2101	2	0.00
28/06/2013	R023 On	07-November-13			Bond Future	7.69	101.7112	7.6919	101.7112	0.00
28/06/2013	R023 On	07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
28/06/2013	R023 On	07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
28/06/2013	R023 On	07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
28/06/2013	R023 On	07-November-13	6.50	Put	Bond Future	8243	8	8243	8	0.00
28/06/2013	R023 On	07-November-13	6.51	Put	Bond Future	8171	8	8171	8	0.00
28/06/2013	R023 On	07-November-13	6.49	Put	Bond Future	8316	9	8316	9	0.00
28/06/2013	R157 On	01-August-13			Bond Future	6.12	119.6107	6.1208	119.6107	22,607.00
28/06/2013	R157 On	01-August-13	116.11	Call	Bond Future	90203	90	90203	90	0.00
28/06/2013	R157 On	01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
28/06/2013	R157 On	07-November-13			Bond Future	6.26	114.4920	6.2599	114.4920	0.00
28/06/2013	R157 On	07-November-13	5.59	Call	Bond Future	337	0	337	0	0.00
28/06/2013	R157 On	07-November-13	5.61	Call	Bond Future	347	0	347	0	0.00
28/06/2013	R157 On	07-November-13	5.60	Call	Bond Future	342	0	342	0	0.00
28/06/2013	R157 On	07-November-13	5.60	Put	Bond Future	1575	2	1575	2	0.00
28/06/2013	R157 On	07-November-13	5.61	Put	Bond Future	1562	2	1562	2	0.00
28/06/2013	R157 On	07-November-13	5.59	Put	Bond Future	1589	2	1589	2	0.00
28/06/2013	R157 On	06-February-14			Bond Future	6.42	116.0307	6.4159	116.0307	0.00
28/06/2013	R157 On	06-February-14	5.66	Call	Bond Future	437	0	437	0	0.00
28/06/2013	R157 On	06-February-14	5.64	Call	Bond Future	427	0	427	0	0.00
28/06/2013	R157 On	06-February-14	5.65	Call	Bond Future	432	0	432	0	0.00
28/06/2013	R157 On	06-February-14	5.65	Put	Bond Future	1663	2	1663	2	0.00
28/06/2013	R157 On	06-February-14	5.64	Put	Bond Future	1674	2	1674	2	0.00
28/06/2013	R157 On	06-February-14	5.66	Put	Bond Future	1652	2	1652	2	0.00

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28/06/2013	R157 On 08-May-14			Bond Future	6.61	110.7927	6.6065	110.7927	0.00
28/06/2013	R157 On 08-May-14	5.21	Call	Bond Future	250	0	250	0	0.00
28/06/2013	R157 On 08-May-14	5.20	Call	Bond Future	248	0	248	0	0.00
28/06/2013	R157 On 08-May-14	5.19	Call	Bond Future	245	0	245	0	0.00
28/06/2013	R157 On 08-May-14	5.19	Put	Bond Future	2170	2	2170	2	0.00
28/06/2013	R157 On 08-May-14	5.20	Put	Bond Future	2159	2	2159	2	0.00
28/06/2013	R157 On 08-May-14	5.21	Put	Bond Future	2148	2	2148	2	0.00
28/06/2013	R186 On 01-August-13			Bond Future	7.92	122.3760	7.9212	122.3760	58,641.00
28/06/2013	R186 On 01-August-13	7.20	Call	Bond Future	248	0	248	0	6,800.00
28/06/2013	R186 On 01-August-13	7.25	Call	Bond Future	300	0	300	0	5,315.00
28/06/2013	R186 On 01-August-13	7.80	Call	Bond Future	1614	2	1614	2	0.00
28/06/2013	R186 On 01-August-13	8.00	Call	Bond Future	2516	2	2516	2	0.00
28/06/2013	R186 On 01-August-13	7.00	Call	Bond Future	107	0	107	0	0.00
28/06/2013	R186 On 01-August-13	9.00	Call	Bond Future	9588	10	9588	10	0.00
28/06/2013	R186 On 01-August-13	128.26	Call	Bond Future	113065	113	113065	113	0.00
28/06/2013	R186 On 01-August-13	7.50	Call	Bond Future	708	1	708	1	6,800.00
28/06/2013	R186 On 01-August-13	6.75	Call	Bond Future	33	0	33	0	1,000.00
28/06/2013	R186 On 01-August-13	6.80	Call	Bond Future	42	0	42	0	0.00
28/06/2013	R186 On 01-August-13	6.50	Call	Bond Future	8	0	8	0	500.00
28/06/2013	R186 On 01-August-13	8.80	Call	Bond Future	7996	8	7996	8	0.00
28/06/2013	R186 On 01-August-13	8.80	Put	Bond Future	170	0	170	0	6,800.00
28/06/2013	R186 On 01-August-13	6.50	Put	Bond Future	14355	14	14355	14	0.00
28/06/2013	R186 On 01-August-13	6.80	Put	Bond Future	11172	11	11172	11	100.00
28/06/2013	R186 On 01-August-13	6.75	Put	Bond Future	11691	12	11691	12	0.00
28/06/2013	R186 On 01-August-13	7.50	Put	Bond Future	4730	5	4730	5	0.00
28/06/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
28/06/2013	R186 On 01-August-13	9.00	Put	Bond Future	81	0	81	0	0.00
28/06/2013	R186 On 01-August-13	7.00	Put	Bond Future	9150	9	9150	9	4,100.00
28/06/2013	R186 On 01-August-13	8.00	Put	Bond Future	1783	2	1783	2	0.00
28/06/2013	R186 On 01-August-13	7.80	Put	Bond Future	2753	3	2753	3	20.00
28/06/2013	R186 On 01-August-13	7.25	Put	Bond Future	6798	7	6798	7	0.00
28/06/2013	R186 On 01-August-13	7.20	Put	Bond Future	7250	7	7250	7	2,957.00
28/06/2013	R186 On 07-November-13			Bond Future	8.01	124.1026	8.0135	124.1026	540.00
28/06/2013	R186 On 07-November-13	6.50	Call	Bond Future	480	0	480	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
28/06/2013	R186 On 07-November-13	6.75	Call	Bond Future	755	1	755	1	1,000.00
28/06/2013	R186 On 07-November-13	8.00	Call	Bond Future	4273	4	4273	4	1,000.00
28/06/2013	R186 On 07-November-13	8.15	Call	Bond Future	4980	5	4980	5	0.00
28/06/2013	R186 On 07-November-13	8.16	Call	Bond Future	5029	5	5029	5	0.00
28/06/2013	R186 On 07-November-13	8.75	Call	Bond Future	8309	8	8309	8	0.00
28/06/2013	R186 On 07-November-13	8.14	Call	Bond Future	4931	5	4931	5	0.00
28/06/2013	R186 On 07-November-13	9.00	Call	Bond Future	9882	10	9882	10	0.00
28/06/2013	R186 On 07-November-13	9.00	Put	Bond Future	1339	1	1339	1	1,200.00
28/06/2013	R186 On 07-November-13	8.14	Put	Bond Future	3785	4	3785	4	0.00
28/06/2013	R186 On 07-November-13	8.75	Put	Bond Future	1848	2	1848	2	1,030.00
28/06/2013	R186 On 07-November-13	8.16	Put	Bond Future	3703	4	3703	4	0.00
28/06/2013	R186 On 07-November-13	8.15	Put	Bond Future	3744	4	3744	4	0.00
28/06/2013	R186 On 07-November-13	8.00	Put	Bond Future	4396	4	4396	4	0.00
28/06/2013	R186 On 07-November-13	6.75	Put	Bond Future	13091	13	13091	13	0.00
28/06/2013	R186 On 07-November-13	6.50	Put	Bond Future	15462	15	15462	15	0.00
28/06/2013	R186 On 06-February-14			Bond Future	8.10	120.4801	8.0993	120.4801	0.00
28/06/2013	R186 On 06-February-14	7.75	Call	Bond Future	4094	4	4094	4	0.00
28/06/2013	R186 On 06-February-14	7.76	Call	Bond Future	4131	4	4131	4	0.00
28/06/2013	R186 On 06-February-14	7.74	Call	Bond Future	4057	4	4057	4	0.00
28/06/2013	R186 On 06-February-14	7.74	Put	Bond Future	7324	7	7324	7	0.00
28/06/2013	R186 On 06-February-14	7.76	Put	Bond Future	7213	7	7213	7	0.00
28/06/2013	R186 On 06-February-14	7.75	Put	Bond Future	7268	7	7268	7	0.00
28/06/2013	R186 On 08-May-14			Bond Future	8.19	122.1116	8.1887	122.1116	0.00
28/06/2013	R186 On 08-May-14	7.10	Call	Bond Future	2340	2	2340	2	0.00
28/06/2013	R186 On 08-May-14	7.09	Call	Bond Future	2317	2	2317	2	0.00
28/06/2013	R186 On 08-May-14	7.11	Call	Bond Future	2363	2	2363	2	0.00
28/06/2013	R186 On 08-May-14	7.11	Put	Bond Future	12320	12	12320	12	0.00
28/06/2013	R186 On 08-May-14	7.09	Put	Bond Future	12470	12	12470	12	0.00
28/06/2013	R186 On 08-May-14	7.10	Put	Bond Future	12395	12	12395	12	0.00
28/06/2013	R197 On 01-August-13			Bond Future	275.88	274.4860	275.8766	274.4860	2,546.00
28/06/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
28/06/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
28/06/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
28/06/2013	R197 On 01-August-13	295.00	Put	Bond Future	19123	21	19123	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
28/06/2013	R197 On 01-August-13	295.01	Put	Bond Future	19133	21	19133	21	0.00
28/06/2013	R197 On 01-August-13	294.99	Put	Bond Future	19113	21	19113	21	0.00
28/06/2013	R201 On 01-August-13			Bond Future	5.61	105.1576	5.6147	105.1576	0.00
28/06/2013	R201 On 01-August-13	107.45	Call	Bond Future	67935	68	67935	68	0.00
28/06/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
28/06/2013	R201 On 07-November-13			Bond Future	5.69	106.6413	5.6949	106.6413	0.00
28/06/2013	R201 On 07-November-13	4.79	Call	Bond Future	108	0	108	0	0.00
28/06/2013	R201 On 07-November-13	4.81	Call	Bond Future	112	0	112	0	0.00
28/06/2013	R201 On 07-November-13	4.80	Call	Bond Future	110	0	110	0	0.00
28/06/2013	R201 On 07-November-13	4.80	Put	Bond Future	1088	1	1088	1	0.00
28/06/2013	R201 On 07-November-13	4.81	Put	Bond Future	1079	1	1079	1	0.00
28/06/2013	R201 On 07-November-13	4.79	Put	Bond Future	1097	1	1097	1	0.00
28/06/2013	R201 On 06-February-14			Bond Future	5.78	103.6659	5.7771	103.6659	0.00
28/06/2013	R201 On 06-February-14	5.26	Call	Bond Future	268	0	268	0	0.00
28/06/2013	R201 On 06-February-14	5.24	Call	Bond Future	262	0	262	0	0.00
28/06/2013	R201 On 06-February-14	5.25	Call	Bond Future	265	0	265	0	0.00
28/06/2013	R201 On 06-February-14	5.25	Put	Bond Future	711	1	711	1	0.00
28/06/2013	R201 On 06-February-14	5.24	Put	Bond Future	717	1	717	1	0.00
28/06/2013	R201 On 06-February-14	5.26	Put	Bond Future	705	1	705	1	0.00
28/06/2013	R201 On 08-May-14			Bond Future	5.92	105.0697	5.9153	105.0697	0.00
28/06/2013	R201 On 08-May-14	4.76	Call	Bond Future	162	0	162	0	0.00
28/06/2013	R201 On 08-May-14	4.75	Call	Bond Future	160	0	160	0	0.00
28/06/2013	R201 On 08-May-14	4.74	Call	Bond Future	159	0	159	0	0.00
28/06/2013	R201 On 08-May-14	4.74	Put	Bond Future	867	1	867	1	0.00
28/06/2013	R201 On 08-May-14	4.75	Put	Bond Future	862	1	862	1	0.00
28/06/2013	R201 On 08-May-14	4.76	Put	Bond Future	858	1	858	1	0.00
28/06/2013	R202 On 01-August-13			Bond Future	202.96	201.1122	202.9578	201.1122	44,020.00
28/06/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
28/06/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
28/06/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
28/06/2013	R202 On 01-August-13	223.01	Put	Bond Future	20052	22	20052	22	0.00
28/06/2013	R202 On 01-August-13	223.00	Put	Bond Future	20042	22	20042	22	0.00
28/06/2013	R202 On 01-August-13	222.99	Put	Bond Future	20032	22	20032	22	0.00
28/06/2013	R203 On 01-August-13			Bond Future	6.89	107.8691	6.8870	107.8691	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
28/06/2013	R203 On 01-August-13	109.11	Call	Bond Future	94810	95	94810	95	0.00
28/06/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
28/06/2013	R203 On 07-November-13			Bond Future	7.02	105.2316	7.0191	105.2316	0.00
28/06/2013	R203 On 07-November-13	5.71	Call	Bond Future	181	0	181	0	15.00
28/06/2013	R203 On 07-November-13	5.99	Call	Bond Future	308	0	308	0	0.00
28/06/2013	R203 On 07-November-13	6.00	Call	Bond Future	314	0	314	0	0.00
28/06/2013	R203 On 07-November-13	571.00	Call	Bond Future	103158	103	103158	103	0.00
28/06/2013	R203 On 07-November-13	6.01	Call	Bond Future	320	0	320	0	0.00
28/06/2013	R203 On 07-November-13	6.01	Put	Bond Future	3821	4	3821	4	0.00
28/06/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
28/06/2013	R203 On 07-November-13	6.00	Put	Bond Future	3850	4	3850	4	0.00
28/06/2013	R203 On 07-November-13	5.99	Put	Bond Future	3880	4	3880	4	0.00
28/06/2013	R203 On 07-November-13	5.71	Put	Bond Future	4750	5	4750	5	0.00
28/06/2013	R203 On 06-February-14			Bond Future	7.15	106.6458	7.1530	106.6458	0.00
28/06/2013	R203 On 06-February-14	6.16	Call	Bond Future	600	1	600	1	0.00
28/06/2013	R203 On 06-February-14	5.95	Call	Bond Future	457	0	457	0	16.00
28/06/2013	R203 On 06-February-14	6.15	Call	Bond Future	592	1	592	1	0.00
28/06/2013	R203 On 06-February-14	6.14	Call	Bond Future	585	1	585	1	0.00
28/06/2013	R203 On 06-February-14	6.14	Put	Bond Future	3872	4	3872	4	0.00
28/06/2013	R203 On 06-February-14	6.15	Put	Bond Future	3846	4	3846	4	0.00
28/06/2013	R203 On 06-February-14	5.95	Put	Bond Future	4375	4	4375	4	0.00
28/06/2013	R203 On 06-February-14	6.16	Put	Bond Future	3821	4	3821	4	0.00
28/06/2013	R203 On 08-May-14			Bond Future	7.30	103.9287	7.2963	103.9287	0.00
28/06/2013	R203 On 08-May-14	5.76	Call	Bond Future	439	0	439	0	0.00
28/06/2013	R203 On 08-May-14	7.40	Call	Bond Future	2103	2	2103	2	16.00
28/06/2013	R203 On 08-May-14	5.74	Call	Bond Future	429	0	429	0	0.00
28/06/2013	R203 On 08-May-14	5.75	Call	Bond Future	434	0	434	0	0.00
28/06/2013	R203 On 08-May-14	5.75	Put	Bond Future	5154	5	5154	5	0.00
28/06/2013	R203 On 08-May-14	5.74	Put	Bond Future	5181	5	5181	5	0.00
28/06/2013	R203 On 08-May-14	7.40	Put	Bond Future	1795	2	1795	2	0.00
28/06/2013	R203 On 08-May-14	5.76	Put	Bond Future	5128	5	5128	5	0.00
28/06/2013	R204 On 01-August-13			Bond Future	7.09	104.8212	7.0930	104.8212	25,172.00
28/06/2013	R204 On 01-August-13	110.75	Call	Bond Future	96104	96	96104	96	0.00
28/06/2013	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
28/06/2013	R204 On 07-November-13			Bond Future	7.21	106.3001	7.2082	106.3001	0.00
28/06/2013	R204 On 07-November-13	6.29	Call	Bond Future	582	0	582	0	0.00
28/06/2013	R204 On 07-November-13	6.30	Call	Bond Future	591	0	591	0	0.00
28/06/2013	R204 On 07-November-13	7.00	Call	Bond Future	1563	1	1563	1	0.00
28/06/2013	R204 On 07-November-13	6.31	Call	Bond Future	601	0	601	0	0.00
28/06/2013	R204 On 07-November-13	6.31	Put	Bond Future	4550	5	4550	5	0.00
28/06/2013	R204 On 07-November-13	7.00	Put	Bond Future	2462	2	2462	2	1,270.00
28/06/2013	R204 On 07-November-13	6.30	Put	Bond Future	4585	5	4585	5	0.00
28/06/2013	R204 On 07-November-13	6.29	Put	Bond Future	4621	5	4621	5	0.00
28/06/2013	R204 On 06-February-14			Bond Future	7.32	103.6979	7.3194	103.6979	0.00
28/06/2013	R204 On 06-February-14	6.40	Call	Bond Future	1061	1	1061	1	0.00
28/06/2013	R204 On 06-February-14	6.41	Call	Bond Future	1072	1	1072	1	0.00
28/06/2013	R204 On 06-February-14	6.39	Call	Bond Future	1049	1	1049	1	0.00
28/06/2013	R204 On 06-February-14	6.39	Put	Bond Future	4943	5	4943	5	0.00
28/06/2013	R204 On 06-February-14	6.41	Put	Bond Future	4881	5	4881	5	0.00
28/06/2013	R204 On 06-February-14	6.40	Put	Bond Future	4912	5	4912	5	0.00
28/06/2013	R204 On 08-May-14			Bond Future	7.44	105.1022	7.4416	105.1022	0.00
28/06/2013	R204 On 08-May-14	6.05	Call	Bond Future	789	1	789	1	0.00
28/06/2013	R204 On 08-May-14	6.06	Call	Bond Future	797	1	797	1	0.00
28/06/2013	R204 On 08-May-14	6.04	Call	Bond Future	780	1	780	1	0.00
28/06/2013	R204 On 08-May-14	6.04	Put	Bond Future	6419	7	6419	7	0.00
28/06/2013	R204 On 08-May-14	6.06	Put	Bond Future	6352	6	6352	6	0.00
28/06/2013	R204 On 08-May-14	6.05	Put	Bond Future	6386	7	6386	7	0.00
28/06/2013	R206 On 01-August-13			Bond Future	5.26	101.3768	5.2615	101.3768	0.00
28/06/2013	R206 On 01-August-13	103.94	Call	Bond Future	30384	30	30384	30	0.00
28/06/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
28/06/2013	R206 On 07-November-13			Bond Future	5.20	102.8072	5.1981	102.8072	0.00
28/06/2013	R206 On 07-November-13	4.29	Call	Bond Future	33	0	33	0	0.00
28/06/2013	R206 On 07-November-13	4.30	Call	Bond Future	33	0	33	0	0.00
28/06/2013	R206 On 07-November-13	4.31	Call	Bond Future	33	0	33	0	0.00
28/06/2013	R206 On 07-November-13	4.31	Put	Bond Future	192	0	192	0	0.00
28/06/2013	R206 On 07-November-13	4.30	Put	Bond Future	194	0	194	0	0.00
28/06/2013	R206 On 07-November-13	4.29	Put	Bond Future	195	0	195	0	0.00
28/06/2013	R207 On 01-August-13			Bond Future	7.35	99.7993	7.3525	99.7993	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
28/06/2013	R207 On 01-August-13	106.18	Call	Bond Future	92337	92	92337	92	0.00
28/06/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
28/06/2013	R207 On 07-November-13			Bond Future	7.46	101.2074	7.4615	101.2074	0.00
28/06/2013	R207 On 07-November-13	6.69	Call	Bond Future	820	1	820	1	0.00
28/06/2013	R207 On 07-November-13	6.71	Call	Bond Future	845	1	845	1	0.00
28/06/2013	R207 On 07-November-13	6.70	Call	Bond Future	832	1	832	1	0.00
28/06/2013	R207 On 07-November-13	6.70	Put	Bond Future	4609	5	4609	5	0.00
28/06/2013	R207 On 07-November-13	6.71	Put	Bond Future	4571	5	4571	5	0.00
28/06/2013	R207 On 07-November-13	6.69	Put	Bond Future	4648	5	4648	5	0.00
28/06/2013	R207 On 06-February-14			Bond Future	7.57	98.9280	7.5673	98.9280	0.00
28/06/2013	R207 On 06-February-14	6.66	Call	Bond Future	1161	1	1161	1	0.00
28/06/2013	R207 On 06-February-14	6.64	Call	Bond Future	1135	1	1135	1	0.00
28/06/2013	R207 On 06-February-14	6.65	Call	Bond Future	1148	1	1148	1	0.00
28/06/2013	R207 On 06-February-14	6.65	Put	Bond Future	5541	5	5541	5	0.00
28/06/2013	R207 On 06-February-14	6.64	Put	Bond Future	5577	6	5577	6	0.00
28/06/2013	R207 On 06-February-14	6.66	Put	Bond Future	5505	5	5505	5	0.00
28/06/2013	R207 On 08-May-14			Bond Future	7.68	100.2676	7.6842	100.2676	0.00
28/06/2013	R207 On 08-May-14	6.21	Call	Bond Future	821	1	821	1	0.00
28/06/2013	R207 On 08-May-14	6.19	Call	Bond Future	804	1	804	1	0.00
28/06/2013	R207 On 08-May-14	6.20	Call	Bond Future	812	1	812	1	0.00
28/06/2013	R207 On 08-May-14	6.20	Put	Bond Future	7741	8	7741	8	0.00
28/06/2013	R207 On 08-May-14	6.19	Put	Bond Future	7781	8	7781	8	0.00
28/06/2013	R207 On 08-May-14	6.21	Put	Bond Future	7701	8	7701	8	0.00
28/06/2013	R208 On 01-August-13			Bond Future	7.43	98.3192	7.4290	98.3192	18,150.00
28/06/2013	R208 On 01-August-13	101.40	Call	Bond Future	89395	89	89395	89	0.00
28/06/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
28/06/2013	R208 On 07-November-13			Bond Future	7.53	96.3106	7.5296	96.3106	0.00
28/06/2013	R208 On 07-November-13	6.79	Call	Bond Future	967	1	967	1	0.00
28/06/2013	R208 On 07-November-13	6.80	Call	Bond Future	982	1	982	1	0.00
28/06/2013	R208 On 07-November-13	7.50	Call	Bond Future	2416	2	2416	2	0.00
28/06/2013	R208 On 07-November-13	6.81	Call	Bond Future	996	1	996	1	0.00
28/06/2013	R208 On 07-November-13	6.81	Put	Bond Future	5008	5	5008	5	0.00
28/06/2013	R208 On 07-November-13	7.50	Put	Bond Future	2577	3	2577	3	1,520.00
28/06/2013	R208 On 07-November-13	6.80	Put	Bond Future	5050	5	5050	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2013	R208 On 07-November-13	6.79	Put	Bond Future	5093	5	5093	5	0.00
28/06/2013	R208 On 06-February-14			Bond Future	7.62	97.6049	7.6248	97.6049	0.00
28/06/2013	R208 On 06-February-14	6.75	Call	Bond Future	1341	1	1341	1	0.00
28/06/2013	R208 On 06-February-14	6.76	Call	Bond Future	1356	1	1356	1	0.00
28/06/2013	R208 On 06-February-14	6.74	Call	Bond Future	1326	1	1326	1	0.00
28/06/2013	R208 On 06-February-14	6.74	Put	Bond Future	6128	6	6128	6	0.00
28/06/2013	R208 On 06-February-14	6.76	Put	Bond Future	6046	6	6046	6	0.00
28/06/2013	R208 On 06-February-14	6.75	Put	Bond Future	6087	6	6087	6	0.00
28/06/2013	R208 On 08-May-14			Bond Future	7.72	95.5300	7.7243	95.5300	0.00
28/06/2013	R208 On 08-May-14	6.30	Call	Bond Future	928	1	928	1	0.00
28/06/2013	R208 On 08-May-14	6.29	Call	Bond Future	918	1	918	1	0.00
28/06/2013	R208 On 08-May-14	6.31	Call	Bond Future	938	1	938	1	0.00
28/06/2013	R208 On 08-May-14	6.31	Put	Bond Future	8493	9	8493	9	0.00
28/06/2013	R208 On 08-May-14	6.29	Put	Bond Future	8585	9	8585	9	0.00
28/06/2013	R208 On 08-May-14	6.30	Put	Bond Future	8539	9	8539	9	0.00
28/06/2013	R209 On 01-August-13			Bond Future	8.64	78.9855	8.6396	78.9855	14,828.00
28/06/2013	R209 On 01-August-13	79.36	Call	Bond Future	68636	69	68636	69	0.00
28/06/2013	R209 On 01-August-13	8.00	Call	Bond Future	379	0	379	0	0.00
28/06/2013	R209 On 01-August-13	8.00	Put	Bond Future	5793	5	5793	5	2,000.00
28/06/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
28/06/2013	R209 On 07-November-13			Bond Future	8.73	76.9556	8.7256	76.9556	0.00
28/06/2013	R209 On 07-November-13	8.65	Call	Bond Future	3806	4	3806	4	0.00
28/06/2013	R209 On 07-November-13	8.79	Call	Bond Future	4340	4	4340	4	0.00
28/06/2013	R209 On 07-November-13	8.80	Call	Bond Future	4380	5	4380	5	0.00
28/06/2013	R209 On 07-November-13	9.25	Call	Bond Future	6331	7	6331	7	0.00
28/06/2013	R209 On 07-November-13	9.40	Call	Bond Future	7042	7	7042	7	0.00
28/06/2013	R209 On 07-November-13	9.50	Call	Bond Future	7529	8	7529	8	0.00
28/06/2013	R209 On 07-November-13	8.81	Call	Bond Future	4419	5	4419	5	0.00
28/06/2013	R209 On 07-November-13	9.70	Call	Bond Future	8530	9	8530	9	0.00
28/06/2013	R209 On 07-November-13	9.70	Put	Bond Future	1407	1	1407	1	1,520.00
28/06/2013	R209 On 07-November-13	8.81	Put	Bond Future	3757	3	3757	3	0.00
28/06/2013	R209 On 07-November-13	9.50	Put	Bond Future	1779	2	1779	2	980.00
28/06/2013	R209 On 07-November-13	9.40	Put	Bond Future	1995	2	1995	2	5,000.00
28/06/2013	R209 On 07-November-13	9.25	Put	Bond Future	2360	2	2360	2	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
28/06/2013	R209 On 07-November-13	8.80	Put	Bond Future	3795	4	3795	4	0.00
28/06/2013	R209 On 07-November-13	8.79	Put	Bond Future	3834	4	3834	4	0.00
28/06/2013	R209 On 07-November-13	8.65	Put	Bond Future	4406	4	4406	4	4,700.00
28/06/2013	R209 On 06-February-14			Bond Future	8.81	77.9899	8.8052	77.9899	0.00
28/06/2013	R209 On 06-February-14	8.56	Call	Bond Future	4352	4	4352	4	0.00
28/06/2013	R209 On 06-February-14	8.54	Call	Bond Future	4284	4	4284	4	0.00
28/06/2013	R209 On 06-February-14	8.55	Call	Bond Future	4318	4	4318	4	0.00
28/06/2013	R209 On 06-February-14	8.55	Put	Bond Future	6344	6	6344	6	0.00
28/06/2013	R209 On 06-February-14	8.54	Put	Bond Future	6392	6	6392	6	0.00
28/06/2013	R209 On 06-February-14	8.56	Put	Bond Future	6297	6	6297	6	0.00
28/06/2013	R209 On 08-May-14			Bond Future	8.89	75.9010	8.8859	75.9010	0.00
28/06/2013	R209 On 08-May-14	7.86	Call	Bond Future	2548	3	2548	3	0.00
28/06/2013	R209 On 08-May-14	7.85	Call	Bond Future	2526	3	2526	3	0.00
28/06/2013	R209 On 08-May-14	7.84	Call	Bond Future	2503	3	2503	3	0.00
28/06/2013	R209 On 08-May-14	7.84	Put	Bond Future	11231	11	11231	11	0.00
28/06/2013	R209 On 08-May-14	7.85	Put	Bond Future	11163	11	11163	11	0.00
28/06/2013	R209 On 08-May-14	7.86	Put	Bond Future	11095	11	11095	11	0.00
28/06/2013	R210 On 01-August-13			Bond Future	157.37	155.4565	157.3749	155.4565	1,237.00
28/06/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
28/06/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
28/06/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
28/06/2013	R210 On 01-August-13	173.01	Put	Bond Future	15635	18	15635	18	0.00
28/06/2013	R210 On 01-August-13	173.00	Put	Bond Future	15625	18	15625	18	0.00
28/06/2013	R210 On 01-August-13	172.99	Put	Bond Future	15615	18	15615	18	0.00
28/06/2013	R211 On 01-August-13			Bond Future	128.53	128.5371	128.5349	128.5371	522.00
28/06/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
28/06/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
28/06/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
28/06/2013	R211 On 01-August-13	130.00	Put	Bond Future	1465	1	1465	1	0.00
28/06/2013	R211 On 01-August-13	130.01	Put	Bond Future	1475	1	1475	1	0.00
28/06/2013	R211 On 01-August-13	129.99	Put	Bond Future	1455	1	1455	1	0.00
28/06/2013	R212 On 01-August-13			Bond Future	129.51	128.5119	129.5092	128.5119	21,791.00
28/06/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
28/06/2013	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
28/06/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
28/06/2013	R212 On 01-August-13	138.01	Put	Bond Future	8501	9	8501	9	0.00
28/06/2013	R212 On 01-August-13	138.00	Put	Bond Future	8491	9	8491	9	0.00
28/06/2013	R212 On 01-August-13	137.99	Put	Bond Future	8481	9	8481	9	0.00
28/06/2013	R213 On 01-August-13			Bond Future	8.45	90.0168	8.4509	90.0168	8,086.00
28/06/2013	R213 On 01-August-13	91.25	Call	Bond Future	79243	79	79243	79	0.00
28/06/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
28/06/2013	R213 On 07-November-13			Bond Future	8.54	87.7501	8.5420	87.7501	0.00
28/06/2013	R213 On 07-November-13	8.59	Call	Bond Future	4299	4	4299	4	0.00
28/06/2013	R213 On 07-November-13	8.61	Call	Bond Future	4381	4	4381	4	0.00
28/06/2013	R213 On 07-November-13	8.60	Call	Bond Future	4340	4	4340	4	0.00
28/06/2013	R213 On 07-November-13	8.60	Put	Bond Future	3875	4	3875	4	0.00
28/06/2013	R213 On 07-November-13	8.61	Put	Bond Future	3836	4	3836	4	0.00
28/06/2013	R213 On 07-November-13	8.59	Put	Bond Future	3914	4	3914	4	0.00
28/06/2013	R213 On 06-February-14			Bond Future	8.63	88.9293	8.6281	88.9293	0.00
28/06/2013	R213 On 06-February-14	8.31	Call	Bond Future	4094	4	4094	4	0.00
28/06/2013	R213 On 06-February-14	8.29	Call	Bond Future	4027	4	4027	4	0.00
28/06/2013	R213 On 06-February-14	8.30	Call	Bond Future	4061	4	4061	4	0.00
28/06/2013	R213 On 06-February-14	8.30	Put	Bond Future	6712	6	6712	6	0.00
28/06/2013	R213 On 06-February-14	8.29	Put	Bond Future	6762	6	6762	6	0.00
28/06/2013	R213 On 06-February-14	8.31	Put	Bond Future	6663	6	6663	6	0.00
28/06/2013	R213 On 08-May-14			Bond Future	8.71	86.5950	8.7119	86.5950	0.00
28/06/2013	R213 On 08-May-14	7.66	Call	Bond Future	2494	3	2494	3	0.00
28/06/2013	R213 On 08-May-14	7.64	Call	Bond Future	2450	3	2450	3	0.00
28/06/2013	R213 On 08-May-14	7.65	Call	Bond Future	2472	3	2472	3	0.00
28/06/2013	R213 On 08-May-14	7.65	Put	Bond Future	11345	11	11345	11	0.00
28/06/2013	R213 On 08-May-14	7.64	Put	Bond Future	11412	11	11412	11	0.00
28/06/2013	R213 On 08-May-14	7.66	Put	Bond Future	11277	11	11277	11	0.00
28/06/2013	R214 On 01-August-13			Bond Future	8.73	80.1031	8.7342	80.1031	840.00
28/06/2013	R214 On 01-August-13	84.31	Call	Bond Future	69196	70	69196	70	0.00
28/06/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
28/06/2013	R214 On 07-November-13			Bond Future	8.82	77.9491	8.8200	77.9491	0.00
28/06/2013	R214 On 07-November-13	7.80	Call	Bond Future	1296	1	1296	1	0.00
28/06/2013	R214 On 07-November-13	7.81	Call	Bond Future	1315	1	1315	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
28/06/2013	R214 On 07-November-13	7.79	Call	Bond Future	1277	1	1277	1	0.00
28/06/2013	R214 On 07-November-13	7.79	Put	Bond Future	10586	10	10586	10	0.00
28/06/2013	R214 On 07-November-13	7.81	Put	Bond Future	10426	10	10426	10	0.00
28/06/2013	R214 On 07-November-13	7.80	Put	Bond Future	10506	10	10506	10	0.00
28/06/2013	R248 On 01-August-13			Bond Future	8.81	103.7113	8.8101	103.7113	603.00
28/06/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
28/06/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
28/06/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
28/06/2013	R248 On 01-August-13	7.85	Put	Bond Future	11313	11	11313	11	0.00
28/06/2013	R248 On 01-August-13	7.86	Put	Bond Future	11184	11	11184	11	0.00
28/06/2013	R248 On 01-August-13	7.84	Put	Bond Future	11443	11	11443	11	0.00
28/06/2013	R248 On 07-November-13			Bond Future	8.90	100.7537	8.8986	100.7537	0.00
28/06/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
28/06/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
28/06/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
28/06/2013	R248 On 07-November-13	7.86	Put	Bond Future	12107	12	12107	12	0.00
28/06/2013	R248 On 07-November-13	7.85	Put	Bond Future	12236	12	12236	12	0.00
28/06/2013	R248 On 07-November-13	7.84	Put	Bond Future	12365	12	12365	12	0.00