



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 04/06/2013 To: 04/06/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	0986 On 31-March-36			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
04/06/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	2025 On 01-August-13			Bond Future	117.76	117.7271	117.7628	117.7271	0.00
04/06/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
04/06/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
04/06/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
04/06/2013	2025 On 01-August-13	118.01	Put	Bond Future	247	0	0	0	0.00
04/06/2013	2025 On 01-August-13	118.00	Put	Bond Future	237	0	0	0	0.00
04/06/2013	2025 On 01-August-13	117.99	Put	Bond Future	227	0	0	0	0.00
04/06/2013	2038 On 01-August-13			Bond Future	111.05	111.0084	111.0453	111.0084	9.00
04/06/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
04/06/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
04/06/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
04/06/2013	2038 On 01-August-13	115.00	Put	Bond Future	3955	4	4	4	0.00
04/06/2013	2038 On 01-August-13	115.01	Put	Bond Future	3965	4	4	4	0.00
04/06/2013	2038 On 01-August-13	114.99	Put	Bond Future	3945	4	4	4	0.00
04/06/2013	2050 On 01-August-13			Bond Future	117.12	117.0808	117.1200	117.0808	122.00
04/06/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
04/06/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
04/06/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
04/06/2013	2050 On 01-August-13	119.01	Put	Bond Future	1890	2	2	2	0.00
04/06/2013	2050 On 01-August-13	119.00	Put	Bond Future	1880	2	2	2	0.00
04/06/2013	2050 On 01-August-13	118.99	Put	Bond Future	1870	2	2	2	0.00
04/06/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	8608 On 21-December-26			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
04/06/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	AL37 On 01-August-13			Index Future	413.55	412.3760	413.5490	412.3760	75.00
04/06/2013	AL37 On 07-November-13			Index Future	419.39	418.1970	419.3860	418.1970	0.00
04/06/2013	AL7T On 01-August-13			Index Future	496.47	493.7920	496.4740	493.7920	1.00
04/06/2013	AL7T On 07-November-13			Index Future	503.48	500.7620	503.4820	500.7620	0.00
04/06/2013	ALBI On 01-August-13			Index Future	442.54	441.2590	442.5370	441.2590	736.00
04/06/2013	ALBI On 07-November-13			Index Future	448.78	447.4870	448.7830	447.4870	85.00
04/06/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	C206 On 15-January-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
04/06/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/06/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2013	EL28 On 01-August-13			Bond Future	114.35	114.3164	114.3542	114.3164	0.00
04/06/2013	EL28 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
04/06/2013	EL28 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
04/06/2013	EL28 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
04/06/2013	EL28 On 01-August-13	115.01	Put	Bond Future	656	1	1	1	0.00
04/06/2013	EL28 On 01-August-13	114.99	Put	Bond Future	636	1	1	1	0.00
04/06/2013	EL28 On 01-August-13	115.00	Put	Bond Future	646	1	1	1	0.00
04/06/2013	ES33 On 01-August-13			Bond Future	9.00	89.1041	89.0707	89.1041	292.00
04/06/2013	ES33 On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
04/06/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78019	78	78	78	0.00
04/06/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
04/06/2013	ES33 On 01-August-13	9.00	Put	Bond Future	21	0	0	0	0.00
04/06/2013	ES33 On 07-November-13			Bond Future	9.11	86.5804	86.5466	86.5804	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
04/06/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
04/06/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
04/06/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
04/06/2013	ES33 On 07-November-13	8.51	Put	Bond Future	5041	5	5	5	0.00
04/06/2013	ES33 On 07-November-13	8.50	Put	Bond Future	5129	5	5	5	0.00
04/06/2013	ES33 On 07-November-13	8.49	Put	Bond Future	5218	5	5	5	0.00
04/06/2013	GOVI On 01-August-13			GOVI	441.91	440.6940	441.9140	440.6940	380.00
04/06/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
04/06/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
04/06/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
04/06/2013	GOVI On 01-August-13	446.00	Put	GOVI	40860	5	4	5	0.00
04/06/2013	GOVI On 01-August-13	446.01	Put	GOVI	40960	5	4	5	0.00
04/06/2013	GOVI On 01-August-13	445.99	Put	GOVI	40760	5	4	5	0.00
04/06/2013	GOVI On 07-November-13			GOVI	448.15	446.9140	448.1510	446.9140	0.00
04/06/2013	GOVI On 07-November-13	445.99	Call	GOVI	21610	1	2	1	0.00
04/06/2013	GOVI On 07-November-13	446.00	Call	GOVI	21510	1	2	1	0.00
04/06/2013	GOVI On 07-November-13	446.01	Call	GOVI	21410	1	2	1	0.00
04/06/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
04/06/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
04/06/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
04/06/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/06/2013	IGOV On 01-August-13			Index Future	206.10	206.0060	206.1000	206.0060	1,050.00
04/06/2013	IGOV On 07-November-13			Index Future	209.04	208.9410	209.0360	208.9410	7.00
04/06/2013	ILBI On 01-August-13			Index Future	558.31	558.1570	558.3110	558.1570	186.00
04/06/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
04/06/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/06/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
04/06/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00

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04/06/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
04/06/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
04/06/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.14	94.8750	94.8600	94.8750	750.00
04/06/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.16	94.8200	94.8400	94.8200	0.00
04/06/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.19	94.7800	94.8100	94.7800	0.00
04/06/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.20	94.7600	94.8000	94.7600	1,700.00
04/06/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.21	94.7400	94.7900	94.7400	0.00
04/06/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.23	94.7100	94.7700	94.7100	0.00
04/06/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.23	94.6900	94.7700	94.6900	1,500.00
04/06/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.33	94.5800	94.6700	94.5800	0.00
04/06/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.48	94.4200	94.5200	94.4200	0.00
04/06/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.67	94.2400	94.3300	94.2400	0.00
04/06/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.87	94.0400	94.1300	94.0400	0.00
04/06/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.07	93.8300	93.9300	93.8300	0.00
04/06/2013	R023 On 01-August-13			Bond Future	7.02	107.7697	108.3916	107.7697	9,415.00
04/06/2013	R023 On 01-August-13	7.29	Call	Bond Future	1922	1	2	1	0.00
04/06/2013	R023 On 01-August-13	7.31	Call	Bond Future	2060	1	2	1	0.00
04/06/2013	R023 On 01-August-13	7.30	Call	Bond Future	1991	1	2	1	0.00
04/06/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
04/06/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
04/06/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
04/06/2013	R023 On 07-November-13			Bond Future	7.09	105.3751	106.0057	105.3751	0.00
04/06/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
04/06/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
04/06/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
04/06/2013	R023 On 07-November-13	6.50	Put	Bond Future	4164	5	4	5	0.00
04/06/2013	R023 On 07-November-13	6.51	Put	Bond Future	4091	5	4	5	0.00
04/06/2013	R023 On 07-November-13	6.49	Put	Bond Future	4236	5	4	5	0.00
04/06/2013	R157 On 01-August-13			Bond Future	5.64	120.5686	120.6873	120.5686	8,494.00
04/06/2013	R157 On 01-August-13	116.11	Call	Bond Future	91232	91	91	91	0.00
04/06/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00

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04/06/2013	R157 On 07-November-13			Bond Future	5.70	115.4640	115.5844	115.4640	0.00
04/06/2013	R157 On 07-November-13	5.59	Call	Bond Future	448	0	0	0	0.00
04/06/2013	R157 On 07-November-13	5.61	Call	Bond Future	465	0	0	0	0.00
04/06/2013	R157 On 07-November-13	5.60	Call	Bond Future	456	0	0	0	0.00
04/06/2013	R157 On 07-November-13	5.60	Put	Bond Future	645	1	1	1	0.00
04/06/2013	R157 On 07-November-13	5.61	Put	Bond Future	635	1	1	1	0.00
04/06/2013	R157 On 07-November-13	5.59	Put	Bond Future	655	1	1	1	0.00
04/06/2013	R157 On 06-February-14			Bond Future	5.76	117.0181	117.1400	117.0181	0.00
04/06/2013	R157 On 06-February-14	5.66	Call	Bond Future	539	0	1	0	0.00
04/06/2013	R157 On 06-February-14	5.64	Call	Bond Future	523	0	1	0	0.00
04/06/2013	R157 On 06-February-14	5.65	Call	Bond Future	531	0	1	0	0.00
04/06/2013	R157 On 06-February-14	5.65	Put	Bond Future	702	1	1	1	0.00
04/06/2013	R157 On 06-February-14	5.64	Put	Bond Future	710	1	1	1	0.00
04/06/2013	R157 On 06-February-14	5.66	Put	Bond Future	693	1	1	1	0.00
04/06/2013	R157 On 08-May-14			Bond Future	5.81	111.7937	111.9173	111.7937	0.00
04/06/2013	R157 On 08-May-14	5.21	Call	Bond Future	196	0	0	0	0.00
04/06/2013	R157 On 08-May-14	5.20	Call	Bond Future	192	0	0	0	0.00
04/06/2013	R157 On 08-May-14	5.19	Call	Bond Future	189	0	0	0	0.00
04/06/2013	R157 On 08-May-14	5.19	Put	Bond Future	1039	1	1	1	0.00
04/06/2013	R157 On 08-May-14	5.20	Put	Bond Future	1029	1	1	1	0.00
04/06/2013	R157 On 08-May-14	5.21	Put	Bond Future	1018	1	1	1	0.00
04/06/2013	R186 On 01-August-13			Bond Future	7.47	126.3891	126.6973	126.3891	62,068.00
04/06/2013	R186 On 01-August-13	7.20	Call	Bond Future	1253	1	1	1	6,800.00
04/06/2013	R186 On 01-August-13	7.25	Call	Bond Future	1423	1	1	1	5,315.00
04/06/2013	R186 On 01-August-13	7.50	Call	Bond Future	2502	2	3	2	6,800.00
04/06/2013	R186 On 01-August-13	128.26	Call	Bond Future	117425	117	117	117	0.00
04/06/2013	R186 On 01-August-13	7.00	Call	Bond Future	712	1	1	1	0.00
04/06/2013	R186 On 01-August-13	6.50	Call	Bond Future	116	0	0	0	500.00
04/06/2013	R186 On 01-August-13	6.80	Call	Bond Future	368	0	0	0	0.00
04/06/2013	R186 On 01-August-13	6.75	Call	Bond Future	307	0	0	0	1,000.00
04/06/2013	R186 On 01-August-13	6.75	Put	Bond Future	7605	8	8	8	0.00
04/06/2013	R186 On 01-August-13	6.80	Put	Bond Future	7138	7	7	7	100.00
04/06/2013	R186 On 01-August-13	6.50	Put	Bond Future	10103	10	10	10	0.00
04/06/2013	R186 On 01-August-13	7.00	Put	Bond Future	5396	6	5	6	4,100.00

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04/06/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
04/06/2013	R186 On 01-August-13	7.50	Put	Bond Future	2165	2	2	2	0.00
04/06/2013	R186 On 01-August-13	7.25	Put	Bond Future	3562	4	4	4	0.00
04/06/2013	R186 On 01-August-13	7.20	Put	Bond Future	3895	4	4	4	2,957.00
04/06/2013	R186 On 07-November-13			Bond Future	7.54	128.1729	128.4855	128.1729	540.00
04/06/2013	R186 On 07-November-13	8.75	Call	Bond Future	11558	11	12	11	0.00
04/06/2013	R186 On 07-November-13	8.14	Call	Bond Future	7321	7	7	7	0.00
04/06/2013	R186 On 07-November-13	8.15	Call	Bond Future	7386	7	7	7	0.00
04/06/2013	R186 On 07-November-13	8.16	Call	Bond Future	7451	7	7	7	0.00
04/06/2013	R186 On 07-November-13	6.75	Call	Bond Future	1201	1	1	1	1,000.00
04/06/2013	R186 On 07-November-13	6.50	Call	Bond Future	755	1	1	1	5,290.00
04/06/2013	R186 On 07-November-13	6.50	Put	Bond Future	11315	12	11	12	0.00
04/06/2013	R186 On 07-November-13	6.75	Put	Bond Future	9115	9	9	9	0.00
04/06/2013	R186 On 07-November-13	8.16	Put	Bond Future	1703	2	2	2	0.00
04/06/2013	R186 On 07-November-13	8.15	Put	Bond Future	1728	2	2	2	0.00
04/06/2013	R186 On 07-November-13	8.14	Put	Bond Future	1753	2	2	2	0.00
04/06/2013	R186 On 07-November-13	8.75	Put	Bond Future	675	1	1	1	1,030.00
04/06/2013	R186 On 06-February-14			Bond Future	7.61	124.6075	124.9242	124.6075	0.00
04/06/2013	R186 On 06-February-14	7.75	Call	Bond Future	5587	5	6	5	0.00
04/06/2013	R186 On 06-February-14	7.76	Call	Bond Future	5638	5	6	5	0.00
04/06/2013	R186 On 06-February-14	7.74	Call	Bond Future	5537	5	6	5	0.00
04/06/2013	R186 On 06-February-14	7.74	Put	Bond Future	4320	4	4	4	0.00
04/06/2013	R186 On 06-February-14	7.76	Put	Bond Future	4235	4	4	4	0.00
04/06/2013	R186 On 06-February-14	7.75	Put	Bond Future	4277	4	4	4	0.00
04/06/2013	R186 On 08-May-14			Bond Future	7.68	126.2952	126.6161	126.2952	0.00
04/06/2013	R186 On 08-May-14	7.10	Call	Bond Future	3401	3	3	3	0.00
04/06/2013	R186 On 08-May-14	7.09	Call	Bond Future	3367	3	3	3	0.00
04/06/2013	R186 On 08-May-14	7.11	Call	Bond Future	3434	3	3	3	0.00
04/06/2013	R186 On 08-May-14	7.11	Put	Bond Future	8846	9	9	9	0.00
04/06/2013	R186 On 08-May-14	7.09	Put	Bond Future	8975	9	9	9	0.00
04/06/2013	R186 On 08-May-14	7.10	Put	Bond Future	8910	9	9	9	0.00
04/06/2013	R197 On 01-August-13			Bond Future	293.12	293.0333	293.1206	293.0333	2,498.00
04/06/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
04/06/2013	R197 On 01-August-13	295.00	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
04/06/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
04/06/2013	R197 On 01-August-13	295.01	Put	Bond Future	1889	2	2	2	0.00
04/06/2013	R197 On 01-August-13	295.00	Put	Bond Future	1879	2	2	2	0.00
04/06/2013	R197 On 01-August-13	294.99	Put	Bond Future	1869	2	2	2	0.00
04/06/2013	R201 On 01-August-13			Bond Future	5.37	105.4541	105.5079	105.4541	0.00
04/06/2013	R201 On 01-August-13	107.45	Call	Bond Future	68262	68	68	68	0.00
04/06/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
04/06/2013	R201 On 07-November-13			Bond Future	5.39	106.9425	106.9971	106.9425	0.00
04/06/2013	R201 On 07-November-13	4.79	Call	Bond Future	74	0	0	0	0.00
04/06/2013	R201 On 07-November-13	4.81	Call	Bond Future	79	0	0	0	0.00
04/06/2013	R201 On 07-November-13	4.80	Call	Bond Future	76	0	0	0	0.00
04/06/2013	R201 On 07-November-13	4.80	Put	Bond Future	721	1	1	1	0.00
04/06/2013	R201 On 07-November-13	4.81	Put	Bond Future	712	1	1	1	0.00
04/06/2013	R201 On 07-November-13	4.79	Put	Bond Future	730	1	1	1	0.00
04/06/2013	R201 On 06-February-14			Bond Future	5.38	103.9732	104.0284	103.9732	0.00
04/06/2013	R201 On 06-February-14	5.26	Call	Bond Future	264	0	0	0	0.00
04/06/2013	R201 On 06-February-14	5.24	Call	Bond Future	257	0	0	0	0.00
04/06/2013	R201 On 06-February-14	5.25	Call	Bond Future	260	0	0	0	0.00
04/06/2013	R201 On 06-February-14	5.25	Put	Bond Future	367	0	0	0	0.00
04/06/2013	R201 On 06-February-14	5.24	Put	Bond Future	372	0	0	0	0.00
04/06/2013	R201 On 06-February-14	5.26	Put	Bond Future	362	0	0	0	0.00
04/06/2013	R201 On 08-May-14			Bond Future	5.34	105.3813	105.4373	105.3813	0.00
04/06/2013	R201 On 08-May-14	4.76	Call	Bond Future	90	0	0	0	0.00
04/06/2013	R201 On 08-May-14	4.75	Call	Bond Future	88	0	0	0	0.00
04/06/2013	R201 On 08-May-14	4.74	Call	Bond Future	87	0	0	0	0.00
04/06/2013	R201 On 08-May-14	4.74	Put	Bond Future	451	0	0	0	0.00
04/06/2013	R201 On 08-May-14	4.75	Put	Bond Future	446	0	0	0	0.00
04/06/2013	R201 On 08-May-14	4.76	Put	Bond Future	442	0	0	0	0.00
04/06/2013	R202 On 01-August-13			Bond Future	218.31	218.2398	218.3103	218.2398	44,020.00
04/06/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
04/06/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
04/06/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
04/06/2013	R202 On 01-August-13	223.00	Put	Bond Future	4690	5	5	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
04/06/2013	R202 On 01-August-13	223.01	Put	Bond Future	4700	5	5	5	0.00
04/06/2013	R202 On 01-August-13	222.99	Put	Bond Future	4680	5	5	5	0.00
04/06/2013	R203 On 01-August-13			Bond Future	6.19	110.3866	110.6045	110.3866	4,182.00
04/06/2013	R203 On 01-August-13	109.11	Call	Bond Future	97391	97	97	97	0.00
04/06/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
04/06/2013	R203 On 07-November-13			Bond Future	6.26	107.7851	108.0062	107.7851	0.00
04/06/2013	R203 On 07-November-13	5.71	Call	Bond Future	383	0	0	0	15.00
04/06/2013	R203 On 07-November-13	5.99	Call	Bond Future	686	1	1	1	0.00
04/06/2013	R203 On 07-November-13	6.00	Call	Bond Future	699	1	1	1	0.00
04/06/2013	R203 On 07-November-13	571.00	Call	Bond Future	105777	106	106	106	0.00
04/06/2013	R203 On 07-November-13	6.01	Call	Bond Future	712	1	1	1	0.00
04/06/2013	R203 On 07-November-13	6.01	Put	Bond Future	1595	2	2	2	0.00
04/06/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
04/06/2013	R203 On 07-November-13	6.00	Put	Bond Future	1617	2	2	2	0.00
04/06/2013	R203 On 07-November-13	5.99	Put	Bond Future	1639	2	2	2	0.00
04/06/2013	R203 On 07-November-13	5.71	Put	Bond Future	2334	3	2	3	0.00
04/06/2013	R203 On 06-February-14			Bond Future	6.33	109.2357	109.4596	109.2357	0.00
04/06/2013	R203 On 06-February-14	6.16	Call	Bond Future	1040	1	1	1	0.00
04/06/2013	R203 On 06-February-14	5.95	Call	Bond Future	764	1	1	1	16.00
04/06/2013	R203 On 06-February-14	6.15	Call	Bond Future	1026	1	1	1	0.00
04/06/2013	R203 On 06-February-14	6.14	Call	Bond Future	1012	1	1	1	0.00
04/06/2013	R203 On 06-February-14	6.14	Put	Bond Future	1643	2	2	2	0.00
04/06/2013	R203 On 06-February-14	6.15	Put	Bond Future	1624	2	2	2	0.00
04/06/2013	R203 On 06-February-14	5.95	Put	Bond Future	2026	2	2	2	0.00
04/06/2013	R203 On 06-February-14	6.16	Put	Bond Future	1605	2	2	2	0.00
04/06/2013	R203 On 08-May-14			Bond Future	6.40	106.5539	106.7809	106.5539	0.00
04/06/2013	R203 On 08-May-14	5.76	Call	Bond Future	572	1	1	1	0.00
04/06/2013	R203 On 08-May-14	5.74	Call	Bond Future	555	0	1	0	0.00
04/06/2013	R203 On 08-May-14	5.75	Call	Bond Future	564	1	1	1	0.00
04/06/2013	R203 On 08-May-14	5.75	Put	Bond Future	2592	3	3	3	0.00
04/06/2013	R203 On 08-May-14	5.74	Put	Bond Future	2615	3	3	3	0.00
04/06/2013	R203 On 08-May-14	5.76	Put	Bond Future	2569	3	3	3	0.00
04/06/2013	R204 On 01-August-13			Bond Future	6.38	107.9901	108.2852	107.9901	13,569.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2013	R204 On 01-August-13	110.75	Call	Bond Future	99402	99	99	99	0.00
04/06/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
04/06/2013	R204 On 07-November-13			Bond Future	6.44	109.5144	109.8136	109.5144	0.00
04/06/2013	R204 On 07-November-13	6.29	Call	Bond Future	1174	1	1	1	0.00
04/06/2013	R204 On 07-November-13	6.30	Call	Bond Future	1194	1	1	1	0.00
04/06/2013	R204 On 07-November-13	6.31	Call	Bond Future	1213	1	1	1	0.00
04/06/2013	R204 On 07-November-13	7.00	Call	Bond Future	3044	3	3	3	0.00
04/06/2013	R204 On 07-November-13	7.00	Put	Bond Future	598	1	1	1	1,270.00
04/06/2013	R204 On 07-November-13	6.31	Put	Bond Future	1818	2	2	2	0.00
04/06/2013	R204 On 07-November-13	6.30	Put	Bond Future	1843	2	2	2	0.00
04/06/2013	R204 On 07-November-13	6.29	Put	Bond Future	1868	2	2	2	0.00
04/06/2013	R204 On 06-February-14			Bond Future	6.51	106.9575	107.2606	106.9575	0.00
04/06/2013	R204 On 06-February-14	6.40	Call	Bond Future	1626	1	2	1	0.00
04/06/2013	R204 On 06-February-14	6.39	Call	Bond Future	1606	1	2	1	0.00
04/06/2013	R204 On 06-February-14	6.41	Call	Bond Future	1646	2	2	2	0.00
04/06/2013	R204 On 06-February-14	6.41	Put	Bond Future	2062	2	2	2	0.00
04/06/2013	R204 On 06-February-14	6.39	Put	Bond Future	2108	2	2	2	0.00
04/06/2013	R204 On 06-February-14	6.40	Put	Bond Future	2085	2	2	2	0.00
04/06/2013	R204 On 08-May-14			Bond Future	6.58	108.4060	108.7133	108.4060	0.00
04/06/2013	R204 On 08-May-14	6.05	Call	Bond Future	1041	1	1	1	0.00
04/06/2013	R204 On 08-May-14	6.06	Call	Bond Future	1056	1	1	1	0.00
04/06/2013	R204 On 08-May-14	6.04	Call	Bond Future	1027	1	1	1	0.00
04/06/2013	R204 On 08-May-14	6.04	Put	Bond Future	3228	3	3	3	0.00
04/06/2013	R204 On 08-May-14	6.06	Put	Bond Future	3173	3	3	3	0.00
04/06/2013	R204 On 08-May-14	6.05	Put	Bond Future	3200	3	3	3	0.00
04/06/2013	R206 On 01-August-13			Bond Future	5.29	101.3417	101.3693	101.3417	0.00
04/06/2013	R206 On 01-August-13	103.94	Call	Bond Future	30371	30	30	30	0.00
04/06/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
04/06/2013	R206 On 07-November-13			Bond Future	5.27	102.7721	102.8001	102.7721	0.00
04/06/2013	R206 On 07-November-13	4.29	Call	Bond Future	16	0	0	0	0.00
04/06/2013	R206 On 07-November-13	4.31	Call	Bond Future	17	0	0	0	0.00
04/06/2013	R206 On 07-November-13	4.30	Call	Bond Future	16	0	0	0	0.00
04/06/2013	R206 On 07-November-13	4.30	Put	Bond Future	190	0	0	0	0.00
04/06/2013	R206 On 07-November-13	4.31	Put	Bond Future	189	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
04/06/2013	R206 On 07-November-13	4.29	Put	Bond Future	191	0	0	0	0.00
04/06/2013	R207 On 01-August-13			Bond Future	6.65	103.1178	103.5293	103.1178	13,651.00
04/06/2013	R207 On 01-August-13	106.18	Call	Bond Future	95958	96	96	96	0.00
04/06/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
04/06/2013	R207 On 07-November-13			Bond Future	6.72	104.5733	104.9905	104.5733	0.00
04/06/2013	R207 On 07-November-13	6.69	Call	Bond Future	1712	2	2	2	0.00
04/06/2013	R207 On 07-November-13	6.70	Call	Bond Future	1737	2	2	2	0.00
04/06/2013	R207 On 07-November-13	6.71	Call	Bond Future	1762	2	2	2	0.00
04/06/2013	R207 On 07-November-13	6.71	Put	Bond Future	1816	2	2	2	0.00
04/06/2013	R207 On 07-November-13	6.70	Put	Bond Future	1841	2	2	2	0.00
04/06/2013	R207 On 07-November-13	6.69	Put	Bond Future	1867	2	2	2	0.00
04/06/2013	R207 On 06-February-14			Bond Future	6.79	102.3411	102.7638	102.3411	0.00
04/06/2013	R207 On 06-February-14	6.66	Call	Bond Future	1960	2	2	2	0.00
04/06/2013	R207 On 06-February-14	6.65	Call	Bond Future	1938	2	2	2	0.00
04/06/2013	R207 On 06-February-14	6.64	Call	Bond Future	1916	2	2	2	0.00
04/06/2013	R207 On 06-February-14	6.64	Put	Bond Future	2633	3	3	3	0.00
04/06/2013	R207 On 06-February-14	6.65	Put	Bond Future	2607	3	3	3	0.00
04/06/2013	R207 On 06-February-14	6.66	Put	Bond Future	2580	3	3	3	0.00
04/06/2013	R207 On 08-May-14			Bond Future	6.86	103.7271	104.1556	103.7271	0.00
04/06/2013	R207 On 08-May-14	6.21	Call	Bond Future	1159	1	1	1	0.00
04/06/2013	R207 On 08-May-14	6.19	Call	Bond Future	1129	1	1	1	0.00
04/06/2013	R207 On 08-May-14	6.20	Call	Bond Future	1144	1	1	1	0.00
04/06/2013	R207 On 08-May-14	6.20	Put	Bond Future	4298	5	4	5	0.00
04/06/2013	R207 On 08-May-14	6.19	Put	Bond Future	4332	5	4	5	0.00
04/06/2013	R207 On 08-May-14	6.21	Put	Bond Future	4264	5	4	5	0.00
04/06/2013	R208 On 01-August-13			Bond Future	6.73	101.9466	102.4960	101.9466	10,583.00
04/06/2013	R208 On 01-August-13	101.40	Call	Bond Future	93452	93	93	93	0.00
04/06/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
04/06/2013	R208 On 07-November-13			Bond Future	6.79	99.9895	100.5467	99.9895	0.00
04/06/2013	R208 On 07-November-13	6.79	Call	Bond Future	2063	2	2	2	0.00
04/06/2013	R208 On 07-November-13	6.80	Call	Bond Future	2092	2	2	2	0.00
04/06/2013	R208 On 07-November-13	6.81	Call	Bond Future	2121	2	2	2	0.00
04/06/2013	R208 On 07-November-13	7.50	Call	Bond Future	4631	4	5	4	0.00

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04/06/2013	R208 On 07-November-13	7.50	Put	Bond Future	677	1	1	1	1,520.00
04/06/2013	R208 On 07-November-13	6.81	Put	Bond Future	2018	2	2	2	0.00
04/06/2013	R208 On 07-November-13	6.80	Put	Bond Future	2046	2	2	2	0.00
04/06/2013	R208 On 07-November-13	6.79	Put	Bond Future	2075	2	2	2	0.00
04/06/2013	R208 On 06-February-14			Bond Future	6.85	101.3352	101.8998	101.3352	0.00
04/06/2013	R208 On 06-February-14	6.75	Call	Bond Future	2315	2	2	2	0.00
04/06/2013	R208 On 06-February-14	6.74	Call	Bond Future	2289	2	2	2	0.00
04/06/2013	R208 On 06-February-14	6.76	Call	Bond Future	2341	2	2	2	0.00
04/06/2013	R208 On 06-February-14	6.76	Put	Bond Future	2859	3	3	3	0.00
04/06/2013	R208 On 06-February-14	6.74	Put	Bond Future	2919	3	3	3	0.00
04/06/2013	R208 On 06-February-14	6.75	Put	Bond Future	2889	3	3	3	0.00
04/06/2013	R208 On 08-May-14			Bond Future	6.92	99.3111	99.8833	99.3111	0.00
04/06/2013	R208 On 08-May-14	6.30	Call	Bond Future	1455	1	1	1	0.00
04/06/2013	R208 On 08-May-14	6.31	Call	Bond Future	1473	1	1	1	0.00
04/06/2013	R208 On 08-May-14	6.29	Call	Bond Future	1437	1	1	1	0.00
04/06/2013	R208 On 08-May-14	6.29	Put	Bond Future	4875	5	5	5	0.00
04/06/2013	R208 On 08-May-14	6.31	Put	Bond Future	4799	5	5	5	0.00
04/06/2013	R208 On 08-May-14	6.30	Put	Bond Future	4837	5	5	5	0.00
04/06/2013	R209 On 01-August-13			Bond Future	8.41	80.5173	80.4815	80.5173	9,942.00
04/06/2013	R209 On 01-August-13	79.36	Call	Bond Future	70532	71	71	71	0.00
04/06/2013	R209 On 01-August-13	8.00	Call	Bond Future	807	1	1	1	0.00
04/06/2013	R209 On 01-August-13	8.00	Put	Bond Future	4324	4	4	4	2,000.00
04/06/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
04/06/2013	R209 On 07-November-13			Bond Future	8.49	78.5093	78.4730	78.5093	0.00
04/06/2013	R209 On 07-November-13	8.65	Call	Bond Future	4289	4	4	4	0.00
04/06/2013	R209 On 07-November-13	8.79	Call	Bond Future	4926	5	5	5	0.00
04/06/2013	R209 On 07-November-13	8.80	Call	Bond Future	4973	5	5	5	0.00
04/06/2013	R209 On 07-November-13	9.50	Call	Bond Future	8623	9	9	9	0.00
04/06/2013	R209 On 07-November-13	8.81	Call	Bond Future	5020	5	5	5	0.00
04/06/2013	R209 On 07-November-13	8.81	Put	Bond Future	2435	2	2	2	0.00
04/06/2013	R209 On 07-November-13	9.50	Put	Bond Future	950	1	1	1	980.00
04/06/2013	R209 On 07-November-13	8.80	Put	Bond Future	2466	2	2	2	0.00
04/06/2013	R209 On 07-November-13	8.79	Put	Bond Future	2497	2	2	2	0.00
04/06/2013	R209 On 07-November-13	8.65	Put	Bond Future	2966	3	3	3	4,700.00

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04/06/2013	R209 On 06-February-14			Bond Future	8.56	79.5659	79.5291	79.5659	0.00
04/06/2013	R209 On 06-February-14	8.56	Call	Bond Future	4574	5	5	5	0.00
04/06/2013	R209 On 06-February-14	8.54	Call	Bond Future	4496	5	4	5	0.00
04/06/2013	R209 On 06-February-14	8.55	Call	Bond Future	4535	5	5	5	0.00
04/06/2013	R209 On 06-February-14	8.55	Put	Bond Future	4611	5	5	5	0.00
04/06/2013	R209 On 06-February-14	8.54	Put	Bond Future	4653	5	5	5	0.00
04/06/2013	R209 On 06-February-14	8.56	Put	Bond Future	4569	5	5	5	0.00
04/06/2013	R209 On 08-May-14			Bond Future	8.63	77.4986	77.4612	77.4986	0.00
04/06/2013	R209 On 08-May-14	7.86	Call	Bond Future	2720	3	3	3	0.00
04/06/2013	R209 On 08-May-14	7.85	Call	Bond Future	2693	3	3	3	0.00
04/06/2013	R209 On 08-May-14	7.84	Call	Bond Future	2666	3	3	3	0.00
04/06/2013	R209 On 08-May-14	7.84	Put	Bond Future	9417	9	9	9	0.00
04/06/2013	R209 On 08-May-14	7.85	Put	Bond Future	9353	9	9	9	0.00
04/06/2013	R209 On 08-May-14	7.86	Put	Bond Future	9289	9	9	9	0.00
04/06/2013	R210 On 01-August-13			Bond Future	167.72	167.4624	167.7236	167.4624	1,237.00
04/06/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
04/06/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
04/06/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
04/06/2013	R210 On 01-August-13	173.01	Put	Bond Future	5286	6	5	6	0.00
04/06/2013	R210 On 01-August-13	173.00	Put	Bond Future	5276	6	5	6	0.00
04/06/2013	R210 On 01-August-13	172.99	Put	Bond Future	5266	6	5	6	0.00
04/06/2013	R211 On 01-August-13			Bond Future	130.67	130.6350	130.6690	130.6350	522.00
04/06/2013	R211 On 01-August-13	129.99	Call	Bond Future	679	1	1	1	0.00
04/06/2013	R211 On 01-August-13	130.01	Call	Bond Future	659	1	1	1	0.00
04/06/2013	R211 On 01-August-13	130.00	Call	Bond Future	669	1	1	1	0.00
04/06/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
04/06/2013	R211 On 01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
04/06/2013	R211 On 01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
04/06/2013	R212 On 01-August-13			Bond Future	136.96	136.9178	136.9586	136.9178	21,791.00
04/06/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
04/06/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
04/06/2013	R212 On 01-August-13	138.01	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
04/06/2013	R212 On 01-August-13	138.01	Put	Bond Future	1051	1	1	1	0.00
04/06/2013	R212 On 01-August-13	138.00	Put	Bond Future	1041	1	1	1	0.00
04/06/2013	R212 On 01-August-13	137.99	Put	Bond Future	1031	1	1	1	0.00
04/06/2013	R213 On 01-August-13			Bond Future	8.08	92.5981	92.9991	92.5981	6,831.00
04/06/2013	R213 On 01-August-13	91.25	Call	Bond Future	82384	82	82	82	0.00
04/06/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
04/06/2013	R213 On 07-November-13			Bond Future	8.16	90.3683	90.7750	90.3683	0.00
04/06/2013	R213 On 07-November-13	8.59	Call	Bond Future	5696	5	6	5	0.00
04/06/2013	R213 On 07-November-13	8.61	Call	Bond Future	5801	6	6	6	0.00
04/06/2013	R213 On 07-November-13	8.60	Call	Bond Future	5748	5	6	5	0.00
04/06/2013	R213 On 07-November-13	8.60	Put	Bond Future	2098	2	2	2	0.00
04/06/2013	R213 On 07-November-13	8.61	Put	Bond Future	2071	2	2	2	0.00
04/06/2013	R213 On 07-November-13	8.59	Put	Bond Future	2126	2	2	2	0.00
04/06/2013	R213 On 06-February-14			Bond Future	8.23	91.5844	91.9965	91.5844	0.00
04/06/2013	R213 On 06-February-14	8.31	Call	Bond Future	4970	5	5	5	0.00
04/06/2013	R213 On 06-February-14	8.29	Call	Bond Future	4887	5	5	5	0.00
04/06/2013	R213 On 06-February-14	8.30	Call	Bond Future	4929	5	5	5	0.00
04/06/2013	R213 On 06-February-14	8.30	Put	Bond Future	4350	5	4	5	0.00
04/06/2013	R213 On 06-February-14	8.29	Put	Bond Future	4391	5	4	5	0.00
04/06/2013	R213 On 06-February-14	8.31	Put	Bond Future	4309	5	4	5	0.00
04/06/2013	R213 On 08-May-14			Bond Future	8.30	89.2862	89.7039	89.2862	0.00
04/06/2013	R213 On 08-May-14	7.66	Call	Bond Future	3158	3	3	3	0.00
04/06/2013	R213 On 08-May-14	7.65	Call	Bond Future	3129	3	3	3	0.00
04/06/2013	R213 On 08-May-14	7.64	Call	Bond Future	3100	3	3	3	0.00
04/06/2013	R213 On 08-May-14	7.64	Put	Bond Future	8788	9	9	9	0.00
04/06/2013	R213 On 08-May-14	7.65	Put	Bond Future	8728	9	9	9	0.00
04/06/2013	R213 On 08-May-14	7.66	Put	Bond Future	8667	9	9	9	0.00
04/06/2013	R214 On 01-August-13			Bond Future	8.48	81.6172	81.8465	81.6172	840.00
04/06/2013	R214 On 01-August-13	84.31	Call	Bond Future	71399	71	71	71	0.00
04/06/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
04/06/2013	R214 On 07-November-13			Bond Future	8.55	79.4851	79.7176	79.4851	0.00
04/06/2013	R214 On 07-November-13	7.79	Call	Bond Future	1391	1	1	1	0.00
04/06/2013	R214 On 07-November-13	7.80	Call	Bond Future	1414	1	1	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
04/06/2013	R214 On 07-November-13	7.81	Call	Bond Future	1437	1	1	1	0.00
04/06/2013	R214 On 07-November-13	7.81	Put	Bond Future	8313	8	8	8	0.00
04/06/2013	R214 On 07-November-13	7.80	Put	Bond Future	8389	9	8	9	0.00
04/06/2013	R214 On 07-November-13	7.79	Put	Bond Future	8466	9	8	9	0.00
04/06/2013	R248 On 01-August-13			Bond Future	8.57	104.9128	105.7166	104.9128	603.00
04/06/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
04/06/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
04/06/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
04/06/2013	R248 On 01-August-13	7.85	Put	Bond Future	8718	10	9	10	0.00
04/06/2013	R248 On 01-August-13	7.86	Put	Bond Future	8589	9	9	9	0.00
04/06/2013	R248 On 01-August-13	7.84	Put	Bond Future	8848	10	9	10	0.00
04/06/2013	R248 On 07-November-13			Bond Future	8.65	101.9726	102.7877	101.9726	0.00
04/06/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
04/06/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
04/06/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
04/06/2013	R248 On 07-November-13	7.86	Put	Bond Future	9475	10	9	10	0.00
04/06/2013	R248 On 07-November-13	7.85	Put	Bond Future	9604	10	10	10	0.00
04/06/2013	R248 On 07-November-13	7.84	Put	Bond Future	9734	11	10	11	0.00