



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For April 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	2025 On 02-May-13			Bond Future	118.15	118.1599	118.1525	118.1599	0.00
24/04/2013	2025 On 02-May-13	113.41	Call	Bond Future	4739	5	4739	5	0.00
24/04/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
24/04/2013	2025 On 01-August-13			Bond Future	118.64	118.6496	118.6421	118.6496	0.00
24/04/2013	2025 On 01-August-13	117.99	Call	Bond Future	652	1	652	1	0.00
24/04/2013	2025 On 01-August-13	118.00	Call	Bond Future	642	1	642	1	0.00
24/04/2013	2025 On 01-August-13	118.01	Call	Bond Future	632	1	632	1	0.00
24/04/2013	2025 On 01-August-13	118.01	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
24/04/2013	2025 On 01-August-13	118.00	Put	Bond Future	0	0	0	0	0.00
24/04/2013	2025 On 01-August-13	117.99	Put	Bond Future	0	0	0	0	0.00
24/04/2013	2038 On 02-May-13			Bond Future	114.77	114.7669	114.7687	114.7669	9.00
24/04/2013	2038 On 02-May-13	111.60	Call	Bond Future	3164	3	3164	3	0.00
24/04/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
24/04/2013	2038 On 01-August-13			Bond Future	115.08	115.0789	115.0809	115.0789	0.00
24/04/2013	2038 On 01-August-13	114.99	Call	Bond Future	91	0	91	0	0.00
24/04/2013	2038 On 01-August-13	115.00	Call	Bond Future	81	0	81	0	0.00
24/04/2013	2038 On 01-August-13	115.01	Call	Bond Future	71	0	71	0	0.00
24/04/2013	2038 On 01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
24/04/2013	2038 On 01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
24/04/2013	2038 On 01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
24/04/2013	2050 On 02-May-13			Bond Future	119.62	119.3167	119.6211	119.3167	0.00
24/04/2013	2050 On 02-May-13	117.60	Call	Bond Future	2023	2	2023	2	0.00
24/04/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
24/04/2013	2050 On 01-August-13			Bond Future	119.86	119.5558	119.8642	119.5558	122.00
24/04/2013	2050 On 01-August-13	118.99	Call	Bond Future	874	1	874	1	0.00
24/04/2013	2050 On 01-August-13	119.01	Call	Bond Future	854	1	854	1	0.00
24/04/2013	2050 On 01-August-13	119.00	Call	Bond Future	864	1	864	1	0.00
24/04/2013	2050 On 01-August-13	119.00	Put	Bond Future	0	0	0	0	0.00
24/04/2013	2050 On 01-August-13	119.01	Put	Bond Future	0	0	0	0	0.00
24/04/2013	2050 On 01-August-13	118.99	Put	Bond Future	0	0	0	0	0.00
24/04/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	AL7T On 02-May-13			Index Future	507.72	509.0980	507.7160	509.0980	10.00
24/04/2013	AL7T On 01-August-13			Index Future	514.33	515.7310	514.3310	515.7310	1.00
24/04/2013	AL7T On 07-November-13			Index Future	521.69	523.1150	521.6930	523.1150	0.00
24/04/2013	ALBI On 02-May-13			Index Future	453.87	455.3530	453.8700	455.3530	771.00
24/04/2013	ALBI On 01-August-13			Index Future	459.78	461.2850	459.7830	461.2850	333.00
24/04/2013	ALBI On 07-November-13			Index Future	466.36	467.8900	466.3640	467.8900	85.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/04/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2013	EL28 On 02-May-13			Bond Future	113.63	113.4821	113.6285	113.4821	0.00
24/04/2013	EL28 On 02-May-13	113.32	Call	Bond Future	312	0	312	0	0.00
24/04/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
24/04/2013	EL28 On 01-August-13			Bond Future	115.12	114.9748	115.1230	114.9748	0.00
24/04/2013	EL28 On 01-August-13	115.00	Call	Bond Future	123	0	123	0	0.00
24/04/2013	EL28 On 01-August-13	115.01	Call	Bond Future	113	0	113	0	0.00
24/04/2013	EL28 On 01-August-13	114.99	Call	Bond Future	133	0	133	0	0.00
24/04/2013	EL28 On 01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
24/04/2013	EL28 On 01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00

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24/04/2013	EL28 On 01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
24/04/2013	ES33 On 02-May-13			Bond Future	8.18	94.9088	8.1812	94.9088	0.00
24/04/2013	ES33 On 02-May-13	91.02	Call	Bond Future	85186	86	85186	86	0.00
24/04/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
24/04/2013	ES33 On 01-August-13			Bond Future	8.25	96.1453	8.2526	96.1453	292.00
24/04/2013	ES33 On 01-August-13	9.00	Call	Bond Future	6503	7	6503	7	0.00
24/04/2013	ES33 On 01-August-13	91.02	Call	Bond Future	84544	85	84544	85	0.00
24/04/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
24/04/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
24/04/2013	ES33 On 07-November-13			Bond Future	8.33	93.7404	8.3314	93.7404	0.00
24/04/2013	ES33 On 07-November-13	8.49	Call	Bond Future	1418	2	1418	2	0.00
24/04/2013	ES33 On 07-November-13	8.51	Call	Bond Future	1594	2	1594	2	0.00
24/04/2013	ES33 On 07-November-13	8.50	Call	Bond Future	1506	2	1506	2	0.00
24/04/2013	ES33 On 07-November-13	8.50	Put	Bond Future	0	0	0	0	0.00
24/04/2013	ES33 On 07-November-13	8.51	Put	Bond Future	0	0	0	0	0.00
24/04/2013	ES33 On 07-November-13	8.49	Put	Bond Future	0	0	0	0	0.00
24/04/2013	GOVI On 02-May-13			GOVI	452.94	454.3400	452.9410	454.3400	70.00
24/04/2013	GOVI On 02-May-13	432.99	Call	GOVI	199510	21	199510	21	0.00
24/04/2013	GOVI On 02-May-13	433.00	Call	GOVI	199410	21	199410	21	0.00
24/04/2013	GOVI On 02-May-13	433.01	Call	GOVI	199310	21	199310	21	0.00
24/04/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
24/04/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
24/04/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
24/04/2013	GOVI On 01-August-13			GOVI	458.84	460.2600	458.8420	460.2600	280.00
24/04/2013	GOVI On 01-August-13	445.99	Call	GOVI	128520	14	128520	14	0.00
24/04/2013	GOVI On 01-August-13	446.01	Call	GOVI	128320	14	128320	14	0.00
24/04/2013	GOVI On 01-August-13	446.00	Call	GOVI	128420	14	128420	14	0.00
24/04/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
24/04/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
24/04/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
24/04/2013	GOVI On 07-November-13			GOVI	465.41	466.8500	465.4090	466.8500	0.00
24/04/2013	GOVI On 07-November-13	445.99	Call	GOVI	194190	21	194190	21	0.00
24/04/2013	GOVI On 07-November-13	446.00	Call	GOVI	194090	21	194090	21	0.00
24/04/2013	GOVI On 07-November-13	446.01	Call	GOVI	193990	21	193990	21	0.00

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24/04/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
24/04/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
24/04/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
24/04/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/04/2013	IGOV On 02-May-13			Index Future	206.71	206.7610	206.7130	206.7610	5.00
24/04/2013	IGOV On 01-August-13			Index Future	209.48	209.5280	209.4790	209.5280	885.00
24/04/2013	IGOV On 07-November-13			Index Future	212.55	212.5970	212.5480	212.5970	7.00
24/04/2013	ILBI On 02-May-13			Index Future	559.54	559.0860	559.5380	559.0860	0.00
24/04/2013	ILBI On 01-August-13			Index Future	567.00	560.0000	566.9990	560.0000	183.00
24/04/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
24/04/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/04/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
24/04/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/04/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/04/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/04/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.11	94.8900	5.1100	94.8900	0.00
24/04/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.08	94.9200	5.0800	94.9200	500.00
24/04/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.03	94.9900	5.0300	94.9900	0.00
24/04/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.00	95.0100	5.0000	95.0100	0.00
24/04/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.96	95.0500	4.9600	95.0500	2,200.00
24/04/2013	JBAF On 16-October-13			Jibar Tradeable Future	4.94	95.0800	4.9400	95.0800	0.00
24/04/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.94	95.0800	4.9400	95.0800	1,500.00
24/04/2013	JBAF On 19-March-14			Jibar Tradeable Future	4.96	95.0600	4.9600	95.0600	0.00
24/04/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.03	94.9800	5.0300	94.9800	0.00
24/04/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.14	94.8700	5.1400	94.8700	0.00
24/04/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.27	94.7400	5.2700	94.7400	0.00
24/04/2013	JBAF On 18-March-15			Jibar Tradeable Future	5.41	94.5900	5.4100	94.5900	0.00
24/04/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
24/04/2013	R023 On 02-May-13			Bond Future	6.36	111.8408	6.3584	111.8408	6,153.00
24/04/2013	R023 On 02-May-13	7.04	Call	Bond Future	5077	5	5077	5	0.00
24/04/2013	R023 On 02-May-13	7.05	Call	Bond Future	5149	6	5149	6	0.00
24/04/2013	R023 On 02-May-13	7.06	Call	Bond Future	5221	6	5221	6	0.00
24/04/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00

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24/04/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R023 On 01-August-13			Bond Future	6.40	113.2980	6.3965	113.2980	307.00
24/04/2013	R023 On 01-August-13	7.29	Call	Bond Future	6447	7	6447	7	0.00
24/04/2013	R023 On 01-August-13	7.31	Call	Bond Future	6585	7	6585	7	0.00
24/04/2013	R023 On 01-August-13	7.30	Call	Bond Future	6516	7	6516	7	0.00
24/04/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R023 On 07-November-13			Bond Future	6.44	111.0042	6.4387	111.0042	0.00
24/04/2013	R023 On 07-November-13	6.49	Call	Bond Future	374	1	374	1	0.00
24/04/2013	R023 On 07-November-13	6.50	Call	Bond Future	447	1	447	1	0.00
24/04/2013	R023 On 07-November-13	6.51	Call	Bond Future	520	1	520	1	0.00
24/04/2013	R023 On 07-November-13	6.51	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R023 On 07-November-13	6.50	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R023 On 07-November-13	6.49	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R157 On 02-May-13			Bond Future	5.25	120.0867	5.2550	120.0867	5,077.00
24/04/2013	R157 On 02-May-13	5.34	Call	Bond Future	250	0	250	0	0.00
24/04/2013	R157 On 02-May-13	5.36	Call	Bond Future	288	0	288	0	0.00
24/04/2013	R157 On 02-May-13	5.35	Call	Bond Future	268	0	268	0	0.00
24/04/2013	R157 On 02-May-13	5.35	Put	Bond Future	37	0	37	0	0.00
24/04/2013	R157 On 02-May-13	5.36	Put	Bond Future	32	0	32	0	0.00
24/04/2013	R157 On 02-May-13	5.34	Put	Bond Future	42	0	42	0	0.00
24/04/2013	R157 On 01-August-13			Bond Future	5.25	121.6514	5.2484	121.6514	1,191.00
24/04/2013	R157 On 01-August-13	116.11	Call	Bond Future	92083	92	92083	92	0.00
24/04/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R157 On 07-November-13			Bond Future	5.23	116.5863	5.2306	116.5863	0.00
24/04/2013	R157 On 07-November-13	5.59	Call	Bond Future	889	1	889	1	0.00
24/04/2013	R157 On 07-November-13	5.60	Call	Bond Future	902	1	902	1	0.00
24/04/2013	R157 On 07-November-13	5.61	Call	Bond Future	916	1	916	1	0.00
24/04/2013	R157 On 07-November-13	5.61	Put	Bond Future	199	0	199	0	0.00
24/04/2013	R157 On 07-November-13	5.60	Put	Bond Future	204	0	204	0	0.00
24/04/2013	R157 On 07-November-13	5.59	Put	Bond Future	209	0	209	0	0.00
24/04/2013	R157 On 06-February-14			Bond Future	5.20	118.1638	5.1971	118.1638	0.00
24/04/2013	R157 On 06-February-14	5.66	Call	Bond Future	973	1	973	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
24/04/2013	R157 On 06-February-14	5.65	Call	Bond Future	961	1	961	1	0.00
24/04/2013	R157 On 06-February-14	5.64	Call	Bond Future	949	1	949	1	0.00
24/04/2013	R157 On 06-February-14	5.64	Put	Bond Future	228	0	228	0	0.00
24/04/2013	R157 On 06-February-14	5.65	Put	Bond Future	224	0	224	0	0.00
24/04/2013	R157 On 06-February-14	5.66	Put	Bond Future	219	0	219	0	0.00
24/04/2013	R157 On 08-May-14			Bond Future	5.11	112.9982	5.1084	112.9982	0.00
24/04/2013	R157 On 08-May-14	5.21	Call	Bond Future	140	0	140	0	0.00
24/04/2013	R157 On 08-May-14	5.19	Call	Bond Future	112	0	112	0	0.00
24/04/2013	R157 On 08-May-14	5.20	Call	Bond Future	126	0	126	0	0.00
24/04/2013	R157 On 08-May-14	5.20	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R157 On 08-May-14	5.19	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R157 On 08-May-14	5.21	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R186 On 02-May-13			Bond Future	6.81	136.7256	6.8144	136.7256	20,680.00
24/04/2013	R186 On 02-May-13	6.75	Call	Bond Future	462	1	462	1	350.00
24/04/2013	R186 On 02-May-13	7.39	Call	Bond Future	5955	6	5955	6	0.00
24/04/2013	R186 On 02-May-13	7.40	Call	Bond Future	6055	6	6055	6	2,000.00
24/04/2013	R186 On 02-May-13	7.41	Call	Bond Future	6155	7	6155	7	0.00
24/04/2013	R186 On 02-May-13	7.60	Call	Bond Future	8034	8	8034	8	0.00
24/04/2013	R186 On 02-May-13	7.75	Call	Bond Future	9490	10	9490	10	0.00
24/04/2013	R186 On 02-May-13	7.75	Put	Bond Future	0	0	0	0	100.00
24/04/2013	R186 On 02-May-13	7.60	Put	Bond Future	0	0	0	0	2,830.00
24/04/2013	R186 On 02-May-13	7.41	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R186 On 02-May-13	7.40	Put	Bond Future	0	0	0	0	150.00
24/04/2013	R186 On 02-May-13	7.39	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R186 On 02-May-13	6.75	Put	Bond Future	1152	1	1152	1	0.00
24/04/2013	R186 On 01-August-13			Bond Future	6.86	133.2225	6.8630	133.2225	35,498.00
24/04/2013	R186 On 01-August-13	7.25	Call	Bond Future	5320	6	5320	6	4,315.00
24/04/2013	R186 On 01-August-13	128.26	Call	Bond Future	123532	124	123532	124	0.00
24/04/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R186 On 01-August-13	7.25	Put	Bond Future	1351	1	1351	1	0.00
24/04/2013	R186 On 07-November-13			Bond Future	6.91	135.1302	6.9136	135.1302	540.00
24/04/2013	R186 On 07-November-13	8.15	Call	Bond Future	12534	13	12534	13	0.00
24/04/2013	R186 On 07-November-13	8.16	Call	Bond Future	12612	13	12612	13	0.00
24/04/2013	R186 On 07-November-13	8.75	Call	Bond Future	17298	18	17298	18	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
24/04/2013	R186 On 07-November-13	8.14	Call	Bond Future	12456	13	12456	13	0.00
24/04/2013	R186 On 07-November-13	8.14	Put	Bond Future	667	1	667	1	0.00
24/04/2013	R186 On 07-November-13	8.75	Put	Bond Future	195	0	195	0	1,030.00
24/04/2013	R186 On 07-November-13	8.16	Put	Bond Future	643	1	643	1	0.00
24/04/2013	R186 On 07-November-13	8.15	Put	Bond Future	655	1	655	1	0.00
24/04/2013	R186 On 06-February-14			Bond Future	6.96	131.6681	6.9601	131.6681	0.00
24/04/2013	R186 On 06-February-14	7.74	Call	Bond Future	9661	10	9661	10	0.00
24/04/2013	R186 On 06-February-14	7.76	Call	Bond Future	9797	10	9797	10	0.00
24/04/2013	R186 On 06-February-14	7.75	Call	Bond Future	9728	10	9728	10	0.00
24/04/2013	R186 On 06-February-14	7.75	Put	Bond Future	2104	2	2104	2	0.00
24/04/2013	R186 On 06-February-14	7.76	Put	Bond Future	2080	2	2080	2	0.00
24/04/2013	R186 On 06-February-14	7.74	Put	Bond Future	2129	2	2129	2	0.00
24/04/2013	R186 On 08-May-14			Bond Future	7.00	133.5007	7.0043	133.5007	0.00
24/04/2013	R186 On 08-May-14	7.09	Call	Bond Future	841	1	841	1	0.00
24/04/2013	R186 On 08-May-14	7.10	Call	Bond Future	939	1	939	1	0.00
24/04/2013	R186 On 08-May-14	7.11	Call	Bond Future	1037	1	1037	1	0.00
24/04/2013	R186 On 08-May-14	7.11	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R186 On 08-May-14	7.10	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R186 On 08-May-14	7.09	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R197 On 02-May-13			Bond Future	297.20	297.3460	297.1967	297.3460	449.00
24/04/2013	R197 On 02-May-13	282.39	Call	Bond Future	14807	15	14807	15	0.00
24/04/2013	R197 On 02-May-13	282.41	Call	Bond Future	14787	15	14787	15	0.00
24/04/2013	R197 On 02-May-13	282.40	Call	Bond Future	14797	15	14797	15	0.00
24/04/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R197 On 01-August-13			Bond Future	295.62	295.7681	295.6167	295.7681	2,184.00
24/04/2013	R197 On 01-August-13	294.99	Call	Bond Future	627	1	627	1	0.00
24/04/2013	R197 On 01-August-13	295.00	Call	Bond Future	617	1	617	1	0.00
24/04/2013	R197 On 01-August-13	295.01	Call	Bond Future	607	1	607	1	0.00
24/04/2013	R197 On 01-August-13	295.01	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R197 On 01-August-13	295.00	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R197 On 01-August-13	294.99	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R201 On 02-May-13			Bond Future	5.14	108.9052	5.1391	108.9052	4.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
24/04/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
24/04/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
24/04/2013	R201 On 02-May-13	4.06	Put	Bond Future	1743	2	1743	2	0.00
24/04/2013	R201 On 02-May-13	4.05	Put	Bond Future	1760	2	1760	2	0.00
24/04/2013	R201 On 02-May-13	4.04	Put	Bond Future	1776	2	1776	2	0.00
24/04/2013	R201 On 01-August-13			Bond Future	5.12	105.9204	5.1158	105.9204	0.00
24/04/2013	R201 On 01-August-13	107.45	Call	Bond Future	68608	69	68608	69	0.00
24/04/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R201 On 07-November-13			Bond Future	5.05	107.4371	5.0485	107.4371	0.00
24/04/2013	R201 On 07-November-13	4.79	Call	Bond Future	127	0	127	0	0.00
24/04/2013	R201 On 07-November-13	4.80	Call	Bond Future	131	0	131	0	0.00
24/04/2013	R201 On 07-November-13	4.81	Call	Bond Future	134	0	134	0	0.00
24/04/2013	R201 On 07-November-13	4.81	Put	Bond Future	396	0	396	0	0.00
24/04/2013	R201 On 07-November-13	4.80	Put	Bond Future	404	0	404	0	0.00
24/04/2013	R201 On 07-November-13	4.79	Put	Bond Future	411	0	411	0	0.00
24/04/2013	R201 On 06-February-14			Bond Future	4.92	104.4820	4.9228	104.4820	0.00
24/04/2013	R201 On 06-February-14	5.26	Call	Bond Future	424	0	424	0	0.00
24/04/2013	R201 On 06-February-14	5.25	Call	Bond Future	418	0	418	0	0.00
24/04/2013	R201 On 06-February-14	5.24	Call	Bond Future	412	0	412	0	0.00
24/04/2013	R201 On 06-February-14	5.24	Put	Bond Future	142	0	142	0	0.00
24/04/2013	R201 On 06-February-14	5.25	Put	Bond Future	140	0	140	0	0.00
24/04/2013	R201 On 06-February-14	5.26	Put	Bond Future	137	0	137	0	0.00
24/04/2013	R201 On 08-May-14			Bond Future	4.63	105.9363	4.6325	105.9363	0.00
24/04/2013	R201 On 08-May-14	4.75	Call	Bond Future	71	0	71	0	0.00
24/04/2013	R201 On 08-May-14	4.76	Call	Bond Future	77	0	77	0	0.00
24/04/2013	R201 On 08-May-14	4.74	Call	Bond Future	65	0	65	0	0.00
24/04/2013	R201 On 08-May-14	4.74	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R201 On 08-May-14	4.76	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R201 On 08-May-14	4.75	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R202 On 02-May-13			Bond Future	222.79	223.1313	222.7855	223.1313	1,215.00
24/04/2013	R202 On 02-May-13	211.04	Call	Bond Future	11745	12	11745	12	0.00
24/04/2013	R202 On 02-May-13	211.06	Call	Bond Future	11725	12	11725	12	0.00
24/04/2013	R202 On 02-May-13	211.05	Call	Bond Future	11735	12	11735	12	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
24/04/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R202 On 01-August-13			Bond Future	222.80	223.1508	222.8002	223.1508	42,802.00
24/04/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
24/04/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
24/04/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
24/04/2013	R202 On 01-August-13	223.00	Put	Bond Future	200	0	200	0	0.00
24/04/2013	R202 On 01-August-13	222.99	Put	Bond Future	190	0	190	0	0.00
24/04/2013	R202 On 01-August-13	223.01	Put	Bond Future	210	0	210	0	0.00
24/04/2013	R203 On 02-May-13			Bond Future	5.65	111.2637	5.6473	111.2637	5,717.00
24/04/2013	R203 On 02-May-13	5.89	Call	Bond Future	993	1	993	1	0.00
24/04/2013	R203 On 02-May-13	5.90	Call	Bond Future	1030	1	1030	1	0.00
24/04/2013	R203 On 02-May-13	5.91	Call	Bond Future	1068	1	1068	1	0.00
24/04/2013	R203 On 02-May-13	5.91	Put	Bond Future	13	0	13	0	0.00
24/04/2013	R203 On 02-May-13	5.90	Put	Bond Future	15	0	15	0	0.00
24/04/2013	R203 On 02-May-13	5.89	Put	Bond Future	17	0	17	0	0.00
24/04/2013	R203 On 01-August-13			Bond Future	5.67	112.7134	5.6716	112.7134	5,124.00
24/04/2013	R203 On 01-August-13	109.11	Call	Bond Future	99338	100	99338	100	0.00
24/04/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R203 On 07-November-13			Bond Future	5.70	110.1675	5.6973	110.1675	0.00
24/04/2013	R203 On 07-November-13	6.01	Call	Bond Future	1770	2	1770	2	0.00
24/04/2013	R203 On 07-November-13	571.00	Call	Bond Future	107773	108	107773	108	0.00
24/04/2013	R203 On 07-November-13	5.71	Call	Bond Future	1140	1	1140	1	15.00
24/04/2013	R203 On 07-November-13	5.99	Call	Bond Future	1723	2	1723	2	0.00
24/04/2013	R203 On 07-November-13	6.00	Call	Bond Future	1747	2	1747	2	0.00
24/04/2013	R203 On 07-November-13	6.00	Put	Bond Future	668	1	668	1	0.00
24/04/2013	R203 On 07-November-13	5.99	Put	Bond Future	680	1	680	1	0.00
24/04/2013	R203 On 07-November-13	5.71	Put	Bond Future	1094	1	1094	1	0.00
24/04/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R203 On 07-November-13	6.01	Put	Bond Future	656	1	656	1	0.00
24/04/2013	R203 On 06-February-14			Bond Future	5.72	111.6581	5.7198	111.6581	0.00
24/04/2013	R203 On 06-February-14	6.16	Call	Bond Future	2168	2	2168	2	0.00
24/04/2013	R203 On 06-February-14	5.95	Call	Bond Future	1717	2	1717	2	16.00

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24/04/2013	R203 On 06-February-14	6.14	Call	Bond Future	2123	2	2123	2	0.00
24/04/2013	R203 On 06-February-14	6.15	Call	Bond Future	2145	2	2145	2	0.00
24/04/2013	R203 On 06-February-14	6.15	Put	Bond Future	711	1	711	1	0.00
24/04/2013	R203 On 06-February-14	6.14	Put	Bond Future	722	1	722	1	0.00
24/04/2013	R203 On 06-February-14	5.95	Put	Bond Future	946	1	946	1	0.00
24/04/2013	R203 On 06-February-14	6.16	Put	Bond Future	701	1	701	1	0.00
24/04/2013	R203 On 08-May-14			Bond Future	5.73	109.0500	5.7272	109.0500	0.00
24/04/2013	R203 On 08-May-14	5.76	Call	Bond Future	103	0	103	0	0.00
24/04/2013	R203 On 08-May-14	5.75	Call	Bond Future	72	0	72	0	0.00
24/04/2013	R203 On 08-May-14	5.74	Call	Bond Future	40	0	40	0	0.00
24/04/2013	R203 On 08-May-14	5.74	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R203 On 08-May-14	5.75	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R203 On 08-May-14	5.76	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R204 On 02-May-13			Bond Future	5.84	113.4859	5.8431	113.4859	11,807.00
24/04/2013	R204 On 02-May-13	6.29	Call	Bond Future	2219	2	2219	2	0.00
24/04/2013	R204 On 02-May-13	6.30	Call	Bond Future	2268	3	2268	3	0.00
24/04/2013	R204 On 02-May-13	6.31	Call	Bond Future	2317	3	2317	3	0.00
24/04/2013	R204 On 02-May-13	6.31	Put	Bond Future	1	0	1	0	0.00
24/04/2013	R204 On 02-May-13	6.30	Put	Bond Future	1	0	1	0	0.00
24/04/2013	R204 On 02-May-13	6.29	Put	Bond Future	1	0	1	0	0.00
24/04/2013	R204 On 01-August-13			Bond Future	5.88	110.9382	5.8762	110.9382	793.00
24/04/2013	R204 On 01-August-13	110.75	Call	Bond Future	101778	102	101778	102	0.00
24/04/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R204 On 07-November-13			Bond Future	5.91	112.5268	5.9078	112.5268	0.00
24/04/2013	R204 On 07-November-13	7.00	Call	Bond Future	5074	5	5074	5	0.00
24/04/2013	R204 On 07-November-13	6.29	Call	Bond Future	2554	3	2554	3	0.00
24/04/2013	R204 On 07-November-13	6.30	Call	Bond Future	2585	3	2585	3	0.00
24/04/2013	R204 On 07-November-13	6.31	Call	Bond Future	2617	3	2617	3	0.00
24/04/2013	R204 On 07-November-13	6.31	Put	Bond Future	789	1	789	1	0.00
24/04/2013	R204 On 07-November-13	6.30	Put	Bond Future	803	1	803	1	0.00
24/04/2013	R204 On 07-November-13	6.29	Put	Bond Future	817	1	817	1	0.00
24/04/2013	R204 On 07-November-13	7.00	Put	Bond Future	196	0	196	0	1,270.00
24/04/2013	R204 On 06-February-14			Bond Future	5.94	110.0184	5.9353	110.0184	0.00
24/04/2013	R204 On 06-February-14	6.40	Call	Bond Future	2997	3	2997	3	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
24/04/2013	R204 On 06-February-14	6.39	Call	Bond Future	2968	3	2968	3	0.00
24/04/2013	R204 On 06-February-14	6.41	Call	Bond Future	3027	3	3027	3	0.00
24/04/2013	R204 On 06-February-14	6.41	Put	Bond Future	970	1	970	1	0.00
24/04/2013	R204 On 06-February-14	6.39	Put	Bond Future	997	1	997	1	0.00
24/04/2013	R204 On 06-February-14	6.40	Put	Bond Future	983	1	983	1	0.00
24/04/2013	R204 On 08-May-14			Bond Future	5.96	111.5497	5.9566	111.5497	0.00
24/04/2013	R204 On 08-May-14	6.05	Call	Bond Future	389	1	389	1	0.00
24/04/2013	R204 On 08-May-14	6.06	Call	Bond Future	430	1	430	1	0.00
24/04/2013	R204 On 08-May-14	6.04	Call	Bond Future	347	1	347	1	0.00
24/04/2013	R204 On 08-May-14	6.04	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R204 On 08-May-14	6.06	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R204 On 08-May-14	6.05	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R206 On 02-May-13			Bond Future	5.19	103.8737	5.1855	103.8737	23.00
24/04/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
24/04/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
24/04/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
24/04/2013	R206 On 02-May-13	3.41	Put	Bond Future	1222	1	1222	1	0.00
24/04/2013	R206 On 02-May-13	3.40	Put	Bond Future	1229	1	1229	1	0.00
24/04/2013	R206 On 02-May-13	3.39	Put	Bond Future	1236	1	1236	1	0.00
24/04/2013	R206 On 01-August-13			Bond Future	5.11	101.4652	5.1059	101.4652	0.00
24/04/2013	R206 On 01-August-13	103.94	Call	Bond Future	30453	30	30453	30	0.00
24/04/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R206 On 07-November-13			Bond Future	4.69	102.9183	4.6934	102.9183	0.00
24/04/2013	R206 On 07-November-13	4.29	Call	Bond Future	11	0	11	0	0.00
24/04/2013	R206 On 07-November-13	4.30	Call	Bond Future	12	0	12	0	0.00
24/04/2013	R206 On 07-November-13	4.31	Call	Bond Future	12	0	12	0	0.00
24/04/2013	R206 On 07-November-13	4.31	Put	Bond Future	81	0	81	0	0.00
24/04/2013	R206 On 07-November-13	4.30	Put	Bond Future	82	0	82	0	0.00
24/04/2013	R206 On 07-November-13	4.29	Put	Bond Future	84	0	84	0	0.00
24/04/2013	R207 On 02-May-13			Bond Future	6.01	109.2378	6.0085	109.2378	6,629.00
24/04/2013	R207 On 02-May-13	6.44	Call	Bond Future	2413	3	2413	3	0.00
24/04/2013	R207 On 02-May-13	6.45	Call	Bond Future	2468	3	2468	3	0.00
24/04/2013	R207 On 02-May-13	6.46	Call	Bond Future	2523	3	2523	3	0.00
24/04/2013	R207 On 02-May-13	6.46	Put	Bond Future	1	0	1	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
24/04/2013	R207 On 02-May-13	6.45	Put	Bond Future	1	0	1	0	0.00
24/04/2013	R207 On 02-May-13	6.44	Put	Bond Future	1	0	1	0	0.00
24/04/2013	R207 On 01-August-13			Bond Future	6.05	107.0247	6.0461	107.0247	1,503.00
24/04/2013	R207 On 01-August-13	106.18	Call	Bond Future	99201	99	99201	99	0.00
24/04/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R207 On 07-November-13			Bond Future	6.08	108.5573	6.0800	108.5573	0.00
24/04/2013	R207 On 07-November-13	6.69	Call	Bond Future	3848	4	3848	4	0.00
24/04/2013	R207 On 07-November-13	6.70	Call	Bond Future	3887	4	3887	4	0.00
24/04/2013	R207 On 07-November-13	6.71	Call	Bond Future	3926	4	3926	4	0.00
24/04/2013	R207 On 07-November-13	6.71	Put	Bond Future	669	1	669	1	0.00
24/04/2013	R207 On 07-November-13	6.70	Put	Bond Future	681	1	681	1	0.00
24/04/2013	R207 On 07-November-13	6.69	Put	Bond Future	693	1	693	1	0.00
24/04/2013	R207 On 06-February-14			Bond Future	6.11	106.3865	6.1108	106.3865	0.00
24/04/2013	R207 On 06-February-14	6.66	Call	Bond Future	3852	4	3852	4	0.00
24/04/2013	R207 On 06-February-14	6.65	Call	Bond Future	3817	4	3817	4	0.00
24/04/2013	R207 On 06-February-14	6.64	Call	Bond Future	3782	4	3782	4	0.00
24/04/2013	R207 On 06-February-14	6.64	Put	Bond Future	1138	1	1138	1	0.00
24/04/2013	R207 On 06-February-14	6.65	Put	Bond Future	1123	1	1123	1	0.00
24/04/2013	R207 On 06-February-14	6.66	Put	Bond Future	1109	1	1109	1	0.00
24/04/2013	R207 On 08-May-14			Bond Future	6.14	107.8673	6.1397	107.8673	0.00
24/04/2013	R207 On 08-May-14	6.21	Call	Bond Future	342	1	342	1	0.00
24/04/2013	R207 On 08-May-14	6.19	Call	Bond Future	245	1	245	1	0.00
24/04/2013	R207 On 08-May-14	6.20	Call	Bond Future	294	1	294	1	0.00
24/04/2013	R207 On 08-May-14	6.20	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R207 On 08-May-14	6.19	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R207 On 08-May-14	6.21	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R208 On 02-May-13			Bond Future	6.11	104.8976	6.1081	104.8976	12,799.00
24/04/2013	R208 On 02-May-13	6.64	Call	Bond Future	3309	4	3309	4	0.00
24/04/2013	R208 On 02-May-13	6.66	Call	Bond Future	3430	4	3430	4	0.00
24/04/2013	R208 On 02-May-13	6.65	Call	Bond Future	3370	4	3370	4	0.00
24/04/2013	R208 On 02-May-13	6.65	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R208 On 02-May-13	6.66	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R208 On 02-May-13	6.64	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R208 On 01-August-13			Bond Future	6.14	106.2644	6.1427	106.2644	5,193.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2013	R208 On 01-August-13	101.40	Call	Bond Future	96969	97	96969	97	0.00
24/04/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R208 On 07-November-13			Bond Future	6.18	104.3899	6.1787	104.3899	0.00
24/04/2013	R208 On 07-November-13	7.50	Call	Bond Future	7755	8	7755	8	0.00
24/04/2013	R208 On 07-November-13	6.79	Call	Bond Future	4421	5	4421	5	0.00
24/04/2013	R208 On 07-November-13	6.81	Call	Bond Future	4507	5	4507	5	0.00
24/04/2013	R208 On 07-November-13	6.80	Call	Bond Future	4464	5	4464	5	0.00
24/04/2013	R208 On 07-November-13	6.80	Put	Bond Future	830	1	830	1	0.00
24/04/2013	R208 On 07-November-13	6.81	Put	Bond Future	816	1	816	1	0.00
24/04/2013	R208 On 07-November-13	6.79	Put	Bond Future	844	1	844	1	0.00
24/04/2013	R208 On 07-November-13	7.50	Put	Bond Future	214	0	214	0	1,520.00
24/04/2013	R208 On 06-February-14			Bond Future	6.21	105.8023	6.2109	105.8023	0.00
24/04/2013	R208 On 06-February-14	6.75	Call	Bond Future	4400	5	4400	5	0.00
24/04/2013	R208 On 06-February-14	6.76	Call	Bond Future	4439	5	4439	5	0.00
24/04/2013	R208 On 06-February-14	6.74	Call	Bond Future	4361	5	4361	5	0.00
24/04/2013	R208 On 06-February-14	6.74	Put	Bond Future	1347	1	1347	1	0.00
24/04/2013	R208 On 06-February-14	6.76	Put	Bond Future	1313	1	1313	1	0.00
24/04/2013	R208 On 06-February-14	6.75	Put	Bond Future	1330	1	1330	1	0.00
24/04/2013	R208 On 08-May-14			Bond Future	6.24	103.8776	6.2377	103.8776	0.00
24/04/2013	R208 On 08-May-14	6.30	Call	Bond Future	349	1	349	1	0.00
24/04/2013	R208 On 08-May-14	6.29	Call	Bond Future	293	1	293	1	0.00
24/04/2013	R208 On 08-May-14	6.31	Call	Bond Future	405	1	405	1	0.00
24/04/2013	R208 On 08-May-14	6.31	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R208 On 08-May-14	6.29	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R208 On 08-May-14	6.30	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R209 On 02-May-13			Bond Future	7.59	86.7427	7.5895	86.7427	4,888.00
24/04/2013	R209 On 02-May-13	7.99	Call	Bond Future	3732	4	3732	4	0.00
24/04/2013	R209 On 02-May-13	8.00	Call	Bond Future	3819	4	3819	4	0.00
24/04/2013	R209 On 02-May-13	8.01	Call	Bond Future	3907	4	3907	4	0.00
24/04/2013	R209 On 02-May-13	8.01	Put	Bond Future	15	0	15	0	0.00
24/04/2013	R209 On 02-May-13	8.00	Put	Bond Future	17	0	17	0	0.00
24/04/2013	R209 On 02-May-13	7.99	Put	Bond Future	19	0	19	0	0.00
24/04/2013	R209 On 01-August-13			Bond Future	7.64	87.8729	7.6408	87.8729	5,512.00
24/04/2013	R209 On 01-August-13	79.36	Call	Bond Future	77353	78	77353	78	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
24/04/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R209 On 07-November-13			Bond Future	7.70	85.9865	7.6958	85.9865	0.00
24/04/2013	R209 On 07-November-13	9.50	Call	Bond Future	14929	15	14929	15	0.00
24/04/2013	R209 On 07-November-13	8.79	Call	Bond Future	10400	11	10400	11	0.00
24/04/2013	R209 On 07-November-13	8.80	Call	Bond Future	10462	11	10462	11	0.00
24/04/2013	R209 On 07-November-13	8.81	Call	Bond Future	10525	11	10525	11	0.00
24/04/2013	R209 On 07-November-13	8.81	Put	Bond Future	1005	1	1005	1	0.00
24/04/2013	R209 On 07-November-13	8.80	Put	Bond Future	1021	1	1021	1	0.00
24/04/2013	R209 On 07-November-13	8.79	Put	Bond Future	1036	1	1036	1	0.00
24/04/2013	R209 On 07-November-13	9.50	Put	Bond Future	323	0	323	0	980.00
24/04/2013	R209 On 06-February-14			Bond Future	7.75	87.1499	7.7466	87.1499	0.00
24/04/2013	R209 On 06-February-14	8.55	Call	Bond Future	9275	10	9275	10	0.00
24/04/2013	R209 On 06-February-14	8.54	Call	Bond Future	9218	10	9218	10	0.00
24/04/2013	R209 On 06-February-14	8.56	Call	Bond Future	9333	10	9333	10	0.00
24/04/2013	R209 On 06-February-14	8.56	Put	Bond Future	2294	2	2294	2	0.00
24/04/2013	R209 On 06-February-14	8.54	Put	Bond Future	2342	2	2342	2	0.00
24/04/2013	R209 On 06-February-14	8.55	Put	Bond Future	2318	2	2318	2	0.00
24/04/2013	R209 On 08-May-14			Bond Future	7.80	85.2174	7.7950	85.2174	0.00
24/04/2013	R209 On 08-May-14	7.85	Call	Bond Future	500	1	500	1	0.00
24/04/2013	R209 On 08-May-14	7.86	Call	Bond Future	591	1	591	1	0.00
24/04/2013	R209 On 08-May-14	7.84	Call	Bond Future	410	1	410	1	0.00
24/04/2013	R209 On 08-May-14	7.84	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R209 On 08-May-14	7.86	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R209 On 08-May-14	7.85	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R210 On 02-May-13			Bond Future	170.59	169.9545	170.5938	169.9545	7.00
24/04/2013	R210 On 02-May-13	161.14	Call	Bond Future	9454	9	9454	9	0.00
24/04/2013	R210 On 02-May-13	161.16	Call	Bond Future	9434	9	9434	9	0.00
24/04/2013	R210 On 02-May-13	161.15	Call	Bond Future	9444	9	9444	9	0.00
24/04/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R210 On 01-August-13			Bond Future	172.84	172.1900	172.8377	172.1900	1,237.00
24/04/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
24/04/2013	R210 On 01-August-13	173.00	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
24/04/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
24/04/2013	R210 On 01-August-13	173.01	Put	Bond Future	172	1	172	1	0.00
24/04/2013	R210 On 01-August-13	173.00	Put	Bond Future	162	1	162	1	0.00
24/04/2013	R210 On 01-August-13	172.99	Put	Bond Future	152	1	152	1	0.00
24/04/2013	R211 On 02-May-13			Bond Future	129.93	129.9550	129.9309	129.9550	529.00
24/04/2013	R211 On 02-May-13	125.69	Call	Bond Future	4241	4	4241	4	0.00
24/04/2013	R211 On 02-May-13	125.71	Call	Bond Future	4221	4	4221	4	0.00
24/04/2013	R211 On 02-May-13	125.70	Call	Bond Future	4231	4	4231	4	0.00
24/04/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R211 On 01-August-13			Bond Future	130.16	130.1867	130.1621	130.1867	0.00
24/04/2013	R211 On 01-August-13	129.99	Call	Bond Future	172	0	172	0	0.00
24/04/2013	R211 On 01-August-13	130.00	Call	Bond Future	162	0	162	0	0.00
24/04/2013	R211 On 01-August-13	130.01	Call	Bond Future	152	0	152	0	0.00
24/04/2013	R211 On 01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R211 On 01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R212 On 02-May-13			Bond Future	137.71	138.0508	137.7130	138.0508	79.00
24/04/2013	R212 On 02-May-13	131.09	Call	Bond Future	6623	7	6623	7	0.00
24/04/2013	R212 On 02-May-13	131.11	Call	Bond Future	6603	7	6603	7	0.00
24/04/2013	R212 On 02-May-13	131.10	Call	Bond Future	6613	7	6613	7	0.00
24/04/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R212 On 01-August-13			Bond Future	137.90	138.2447	137.9024	138.2447	21,791.00
24/04/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
24/04/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
24/04/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
24/04/2013	R212 On 01-August-13	138.01	Put	Bond Future	108	0	108	0	0.00
24/04/2013	R212 On 01-August-13	138.00	Put	Bond Future	98	0	98	0	0.00
24/04/2013	R212 On 01-August-13	137.99	Put	Bond Future	88	0	88	0	0.00
24/04/2013	R213 On 02-May-13			Bond Future	7.38	98.1599	7.3796	98.1599	7,488.00
24/04/2013	R213 On 02-May-13	7.84	Call	Bond Future	4269	5	4269	5	0.00

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24/04/2013	R213 On 02-May-13	7.86	Call	Bond Future	4447	5	4447	5	0.00
24/04/2013	R213 On 02-May-13	7.85	Call	Bond Future	4358	5	4358	5	0.00
24/04/2013	R213 On 02-May-13	7.85	Put	Bond Future	5	0	5	0	0.00
24/04/2013	R213 On 02-May-13	7.86	Put	Bond Future	4	0	4	0	0.00
24/04/2013	R213 On 02-May-13	7.84	Put	Bond Future	5	0	5	0	0.00
24/04/2013	R213 On 01-August-13			Bond Future	7.43	99.4388	7.4316	99.4388	310.00
24/04/2013	R213 On 01-August-13	91.25	Call	Bond Future	88206	89	88206	89	0.00
24/04/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R213 On 07-November-13			Bond Future	7.49	97.3254	7.4889	97.3254	0.00
24/04/2013	R213 On 07-November-13	8.59	Call	Bond Future	10391	11	10391	11	0.00
24/04/2013	R213 On 07-November-13	8.60	Call	Bond Future	10456	11	10456	11	0.00
24/04/2013	R213 On 07-November-13	8.61	Call	Bond Future	10521	11	10521	11	0.00
24/04/2013	R213 On 07-November-13	8.61	Put	Bond Future	868	1	868	1	0.00
24/04/2013	R213 On 07-November-13	8.60	Put	Bond Future	883	1	883	1	0.00
24/04/2013	R213 On 07-November-13	8.59	Put	Bond Future	897	1	897	1	0.00
24/04/2013	R213 On 06-February-14			Bond Future	7.54	98.6423	7.5428	98.6423	0.00
24/04/2013	R213 On 06-February-14	8.31	Call	Bond Future	8909	9	8909	9	0.00
24/04/2013	R213 On 06-February-14	8.30	Call	Bond Future	8851	9	8851	9	0.00
24/04/2013	R213 On 06-February-14	8.29	Call	Bond Future	8792	9	8792	9	0.00
24/04/2013	R213 On 06-February-14	8.29	Put	Bond Future	2286	2	2286	2	0.00
24/04/2013	R213 On 06-February-14	8.30	Put	Bond Future	2262	2	2262	2	0.00
24/04/2013	R213 On 06-February-14	8.31	Put	Bond Future	2238	2	2238	2	0.00
24/04/2013	R213 On 08-May-14			Bond Future	7.59	96.4757	7.5913	96.4757	0.00
24/04/2013	R213 On 08-May-14	7.66	Call	Bond Future	618	1	618	1	0.00
24/04/2013	R213 On 08-May-14	7.64	Call	Bond Future	439	1	439	1	0.00
24/04/2013	R213 On 08-May-14	7.65	Call	Bond Future	529	1	529	1	0.00
24/04/2013	R213 On 08-May-14	7.65	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R213 On 08-May-14	7.64	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R213 On 08-May-14	7.66	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R214 On 02-May-13			Bond Future	7.66	88.6263	7.6593	88.6263	879.00
24/04/2013	R214 On 02-May-13	84.31	Call	Bond Future	79142	80	79142	80	0.00
24/04/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R214 On 01-August-13			Bond Future	7.71	89.7811	7.7090	89.7811	157.00
24/04/2013	R214 On 01-August-13	84.31	Call	Bond Future	78619	79	78619	79	0.00

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24/04/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R214 On 07-November-13			Bond Future	7.76	87.7821	7.7634	87.7821	0.00
24/04/2013	R214 On 07-November-13	7.80	Call	Bond Future	4600	1	4600	1	0.00
24/04/2013	R214 On 07-November-13	7.79	Call	Bond Future	4549	1	4549	1	0.00
24/04/2013	R214 On 07-November-13	7.81	Call	Bond Future	4650	1	4650	1	0.00
24/04/2013	R214 On 07-November-13	7.81	Put	Bond Future	4187	0	4187	0	0.00
24/04/2013	R214 On 07-November-13	7.79	Put	Bond Future	4284	0	4284	0	0.00
24/04/2013	R214 On 07-November-13	7.80	Put	Bond Future	4235	0	4235	0	0.00
24/04/2013	R248 On 02-May-13			Bond Future	7.83	113.3722	7.8347	113.3722	603.00
24/04/2013	R248 On 02-May-13	7.85	Call	Bond Future	199	1	199	1	0.00
24/04/2013	R248 On 02-May-13	7.85	Put	Bond Future	0	0	0	0	0.00
24/04/2013	R248 On 01-August-13			Bond Future	7.89	114.8493	7.8883	114.8493	0.00
24/04/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
24/04/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
24/04/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	1	0	1	0.00
24/04/2013	R248 On 01-August-13	7.86	Put	Bond Future	365	0	365	0	0.00
24/04/2013	R248 On 01-August-13	7.85	Put	Bond Future	494	0	494	0	0.00
24/04/2013	R248 On 01-August-13	7.84	Put	Bond Future	623	0	623	0	0.00
24/04/2013	R248 On 07-November-13			Bond Future	7.95	112.0724	7.9470	112.0724	0.00
24/04/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
24/04/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
24/04/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
24/04/2013	R248 On 07-November-13	7.86	Put	Bond Future	1112	0	1112	0	0.00
24/04/2013	R248 On 07-November-13	7.85	Put	Bond Future	1241	0	1241	0	0.00
24/04/2013	R248 On 07-November-13	7.84	Put	Bond Future	1371	0	1371	0	0.00