



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 24/04/2013 To: 24/04/2013

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

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	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	5	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	1	1	0.00
24/04/2013	2025 On 01-August-13	118.00	Call	Bond Future	642	1	1	1	0.00
24/04/2013	2025 On 01-August-13	118.01	Call	Bond Future	632	1	1	1	0.00
24/04/2013	2025 On 01-August-13	118.01	Put	Bond Future	0	0	0	0	0.00
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	3	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	0	0	0.00
24/04/2013	2038 On 01-August-13	115.00	Call	Bond Future	81	0	0	0	0.00
24/04/2013	2038 On 01-August-13	115.01	Call	Bond Future	71	0	0	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	2	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	1	1	0.00
24/04/2013	2050 On 01-August-13	119.01	Call	Bond Future	854	1	1	1	0.00
24/04/2013	2050 On 01-August-13	119.00	Call	Bond Future	864	1	1	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

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	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
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

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	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	0	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	0	0	0.00
24/04/2013	EL28 On 01-August-13	115.01	Call	Bond Future	113	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	EL28 On 01-August-13	114.99	Call	Bond Future	133	0	0	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
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	94.3662	94.9088	0.00
24/04/2013	ES33 On 02-May-13	91.02	Call	Bond Future	85186	86	85	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	95.5956	96.1453	292.00
24/04/2013	ES33 On 01-August-13	9.00	Call	Bond Future	6503	7	7	7	0.00
24/04/2013	ES33 On 01-August-13	91.02	Call	Bond Future	84544	85	85	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	93.1823	93.7404	0.00
24/04/2013	ES33 On 07-November-13	8.49	Call	Bond Future	1418	2	1	2	0.00
24/04/2013	ES33 On 07-November-13	8.51	Call	Bond Future	1594	2	2	2	0.00
24/04/2013	ES33 On 07-November-13	8.50	Call	Bond Future	1506	2	2	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	20	21	0.00
24/04/2013	GOVI On 02-May-13	433.00	Call	GOVI	199410	21	20	21	0.00
24/04/2013	GOVI On 02-May-13	433.01	Call	GOVI	199310	21	20	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	13	14	0.00
24/04/2013	GOVI On 01-August-13	446.01	Call	GOVI	128320	14	13	14	0.00
24/04/2013	GOVI On 01-August-13	446.00	Call	GOVI	128420	14	13	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

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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	19	21	0.00
24/04/2013	GOVI On 07-November-13	446.00	Call	GOVI	194090	21	19	21	0.00
24/04/2013	GOVI On 07-November-13	446.01	Call	GOVI	193990	21	19	21	0.00
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	0.0200	0.0200	0.00
24/04/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/04/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
24/04/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
24/04/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
24/04/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
24/04/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.11	94.8900	94.8900	94.8900	0.00
24/04/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.08	94.9200	94.9200	94.9200	500.00
24/04/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.03	94.9900	94.9700	94.9900	0.00
24/04/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.00	95.0100	95.0000	95.0100	0.00
24/04/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.96	95.0500	95.0400	95.0500	2,200.00
24/04/2013	JBAF On 16-October-13			Jibar Tradeable Future	4.94	95.0800	95.0600	95.0800	0.00
24/04/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.94	95.0800	95.0600	95.0800	1,500.00
24/04/2013	JBAF On 19-March-14			Jibar Tradeable Future	4.96	95.0600	95.0400	95.0600	0.00

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24/04/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.03	94.9800	94.9700	94.9800	0.00
24/04/2013	JBAF On	17-September-14			Jibar Tradeable Future	5.14	94.8700	94.8600	94.8700	0.00
24/04/2013	JBAF On	17-December-14			Jibar Tradeable Future	5.27	94.7400	94.7300	94.7400	0.00
24/04/2013	JBAF On	18-March-15			Jibar Tradeable Future	5.41	94.5900	94.5900	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	111.4643	111.8408	6,153.00
24/04/2013	R023 On	02-May-13	7.04	Call	Bond Future	5077	5	5	5	0.00
24/04/2013	R023 On	02-May-13	7.05	Call	Bond Future	5149	6	5	6	0.00
24/04/2013	R023 On	02-May-13	7.06	Call	Bond Future	5221	6	5	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
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	112.9166	113.2980	307.00
24/04/2013	R023 On	01-August-13	7.29	Call	Bond Future	6447	7	6	7	0.00
24/04/2013	R023 On	01-August-13	7.31	Call	Bond Future	6585	7	7	7	0.00
24/04/2013	R023 On	01-August-13	7.30	Call	Bond Future	6516	7	7	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	110.6166	111.0042	0.00
24/04/2013	R023 On	07-November-13	6.49	Call	Bond Future	374	1	0	1	0.00
24/04/2013	R023 On	07-November-13	6.50	Call	Bond Future	447	1	0	1	0.00
24/04/2013	R023 On	07-November-13	6.51	Call	Bond Future	520	1	1	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	119.9753	120.0867	5,077.00
24/04/2013	R157 On	02-May-13	5.34	Call	Bond Future	250	0	0	0	0.00
24/04/2013	R157 On	02-May-13	5.36	Call	Bond Future	288	0	0	0	0.00
24/04/2013	R157 On	02-May-13	5.35	Call	Bond Future	268	0	0	0	0.00
24/04/2013	R157 On	02-May-13	5.35	Put	Bond Future	37	0	0	0	0.00
24/04/2013	R157 On	02-May-13	5.36	Put	Bond Future	32	0	0	0	0.00

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24/04/2013	R157 On 02-May-13	5.34	Put	Bond Future	42	0	0	0	0.00
24/04/2013	R157 On 01-August-13			Bond Future	5.25	121.6514	121.5384	121.6514	1,191.00
24/04/2013	R157 On 01-August-13	116.11	Call	Bond Future	92083	92	92	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	116.4710	116.5863	0.00
24/04/2013	R157 On 07-November-13	5.59	Call	Bond Future	889	1	1	1	0.00
24/04/2013	R157 On 07-November-13	5.60	Call	Bond Future	902	1	1	1	0.00
24/04/2013	R157 On 07-November-13	5.61	Call	Bond Future	916	1	1	1	0.00
24/04/2013	R157 On 07-November-13	5.61	Put	Bond Future	199	0	0	0	0.00
24/04/2013	R157 On 07-November-13	5.60	Put	Bond Future	204	0	0	0	0.00
24/04/2013	R157 On 07-November-13	5.59	Put	Bond Future	209	0	0	0	0.00
24/04/2013	R157 On 06-February-14			Bond Future	5.20	118.1638	118.0475	118.1638	0.00
24/04/2013	R157 On 06-February-14	5.66	Call	Bond Future	973	1	1	1	0.00
24/04/2013	R157 On 06-February-14	5.65	Call	Bond Future	961	1	1	1	0.00
24/04/2013	R157 On 06-February-14	5.64	Call	Bond Future	949	1	1	1	0.00
24/04/2013	R157 On 06-February-14	5.64	Put	Bond Future	228	0	0	0	0.00
24/04/2013	R157 On 06-February-14	5.65	Put	Bond Future	224	0	0	0	0.00
24/04/2013	R157 On 06-February-14	5.66	Put	Bond Future	219	0	0	0	0.00
24/04/2013	R157 On 08-May-14			Bond Future	5.11	112.9982	112.8800	112.9982	0.00
24/04/2013	R157 On 08-May-14	5.21	Call	Bond Future	140	0	0	0	0.00
24/04/2013	R157 On 08-May-14	5.19	Call	Bond Future	112	0	0	0	0.00
24/04/2013	R157 On 08-May-14	5.20	Call	Bond Future	126	0	0	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	136.3135	136.7256	20,680.00
24/04/2013	R186 On 02-May-13	6.75	Call	Bond Future	462	1	0	1	350.00
24/04/2013	R186 On 02-May-13	7.39	Call	Bond Future	5955	6	6	6	0.00
24/04/2013	R186 On 02-May-13	7.40	Call	Bond Future	6055	6	6	6	2,000.00
24/04/2013	R186 On 02-May-13	7.41	Call	Bond Future	6155	7	6	7	0.00
24/04/2013	R186 On 02-May-13	7.60	Call	Bond Future	8034	8	8	8	0.00
24/04/2013	R186 On 02-May-13	7.75	Call	Bond Future	9490	10	9	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

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 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	1	1	0.00
24/04/2013	R186 On 01-August-13			Bond Future	6.86	133.2225	132.8049	133.2225	35,498.00
24/04/2013	R186 On 01-August-13	7.25	Call	Bond Future	5320	6	5	6	4,315.00
24/04/2013	R186 On 01-August-13	128.26	Call	Bond Future	123532	124	124	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	1	1	0.00
24/04/2013	R186 On 07-November-13			Bond Future	6.91	135.1302	134.7059	135.1302	540.00
24/04/2013	R186 On 07-November-13	8.15	Call	Bond Future	12534	13	13	13	0.00
24/04/2013	R186 On 07-November-13	8.16	Call	Bond Future	12612	13	13	13	0.00
24/04/2013	R186 On 07-November-13	8.75	Call	Bond Future	17298	18	17	18	0.00
24/04/2013	R186 On 07-November-13	8.14	Call	Bond Future	12456	13	12	13	0.00
24/04/2013	R186 On 07-November-13	8.14	Put	Bond Future	667	1	1	1	0.00
24/04/2013	R186 On 07-November-13	8.75	Put	Bond Future	195	0	0	0	1,030.00
24/04/2013	R186 On 07-November-13	8.16	Put	Bond Future	643	1	1	1	0.00
24/04/2013	R186 On 07-November-13	8.15	Put	Bond Future	655	1	1	1	0.00
24/04/2013	R186 On 06-February-14			Bond Future	6.96	131.6681	131.2384	131.6681	0.00
24/04/2013	R186 On 06-February-14	7.74	Call	Bond Future	9661	10	10	10	0.00
24/04/2013	R186 On 06-February-14	7.76	Call	Bond Future	9797	10	10	10	0.00
24/04/2013	R186 On 06-February-14	7.75	Call	Bond Future	9728	10	10	10	0.00
24/04/2013	R186 On 06-February-14	7.75	Put	Bond Future	2104	2	2	2	0.00
24/04/2013	R186 On 06-February-14	7.76	Put	Bond Future	2080	2	2	2	0.00
24/04/2013	R186 On 06-February-14	7.74	Put	Bond Future	2129	2	2	2	0.00
24/04/2013	R186 On 08-May-14			Bond Future	7.00	133.5007	133.0649	133.5007	0.00
24/04/2013	R186 On 08-May-14	7.09	Call	Bond Future	841	1	1	1	0.00
24/04/2013	R186 On 08-May-14	7.10	Call	Bond Future	939	1	1	1	0.00
24/04/2013	R186 On 08-May-14	7.11	Call	Bond Future	1037	1	1	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	15	15	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	R197 On 02-May-13	282.41	Call	Bond Future	14787	15	15	15	0.00
24/04/2013	R197 On 02-May-13	282.40	Call	Bond Future	14797	15	15	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	1	1	0.00
24/04/2013	R197 On 01-August-13	295.00	Call	Bond Future	617	1	1	1	0.00
24/04/2013	R197 On 01-August-13	295.01	Call	Bond Future	607	1	1	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	108.8395	108.9052	4.00
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	2	2	0.00
24/04/2013	R201 On 02-May-13	4.05	Put	Bond Future	1760	2	2	2	0.00
24/04/2013	R201 On 02-May-13	4.04	Put	Bond Future	1776	2	2	2	0.00
24/04/2013	R201 On 01-August-13			Bond Future	5.12	105.9204	105.8537	105.9204	0.00
24/04/2013	R201 On 01-August-13	107.45	Call	Bond Future	68608	69	69	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	107.3690	107.4371	0.00
24/04/2013	R201 On 07-November-13	4.79	Call	Bond Future	127	0	0	0	0.00
24/04/2013	R201 On 07-November-13	4.80	Call	Bond Future	131	0	0	0	0.00
24/04/2013	R201 On 07-November-13	4.81	Call	Bond Future	134	0	0	0	0.00
24/04/2013	R201 On 07-November-13	4.81	Put	Bond Future	396	0	0	0	0.00
24/04/2013	R201 On 07-November-13	4.80	Put	Bond Future	404	0	0	0	0.00
24/04/2013	R201 On 07-November-13	4.79	Put	Bond Future	411	0	0	0	0.00
24/04/2013	R201 On 06-February-14			Bond Future	4.92	104.4820	104.4133	104.4820	0.00
24/04/2013	R201 On 06-February-14	5.26	Call	Bond Future	424	0	0	0	0.00
24/04/2013	R201 On 06-February-14	5.25	Call	Bond Future	418	0	0	0	0.00
24/04/2013	R201 On 06-February-14	5.24	Call	Bond Future	412	0	0	0	0.00
24/04/2013	R201 On 06-February-14	5.24	Put	Bond Future	142	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	R201 On 06-February-14	5.25	Put	Bond Future	140	0	0	0	0.00
24/04/2013	R201 On 06-February-14	5.26	Put	Bond Future	137	0	0	0	0.00
24/04/2013	R201 On 08-May-14			Bond Future	4.63	105.9363	105.8664	105.9363	0.00
24/04/2013	R201 On 08-May-14	4.75	Call	Bond Future	71	0	0	0	0.00
24/04/2013	R201 On 08-May-14	4.76	Call	Bond Future	77	0	0	0	0.00
24/04/2013	R201 On 08-May-14	4.74	Call	Bond Future	65	0	0	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	12	12	0.00
24/04/2013	R202 On 02-May-13	211.06	Call	Bond Future	11725	12	12	12	0.00
24/04/2013	R202 On 02-May-13	211.05	Call	Bond Future	11735	12	12	12	0.00
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	0	0	0.00
24/04/2013	R202 On 01-August-13	222.99	Put	Bond Future	190	0	0	0	0.00
24/04/2013	R202 On 01-August-13	223.01	Put	Bond Future	210	0	0	0	0.00
24/04/2013	R203 On 02-May-13			Bond Future	5.65	111.2637	111.1040	111.2637	5,717.00
24/04/2013	R203 On 02-May-13	5.89	Call	Bond Future	993	1	1	1	0.00
24/04/2013	R203 On 02-May-13	5.90	Call	Bond Future	1030	1	1	1	0.00
24/04/2013	R203 On 02-May-13	5.91	Call	Bond Future	1068	1	1	1	0.00
24/04/2013	R203 On 02-May-13	5.91	Put	Bond Future	13	0	0	0	0.00
24/04/2013	R203 On 02-May-13	5.90	Put	Bond Future	15	0	0	0	0.00
24/04/2013	R203 On 02-May-13	5.89	Put	Bond Future	17	0	0	0	0.00
24/04/2013	R203 On 01-August-13			Bond Future	5.67	112.7134	112.5516	112.7134	5,124.00
24/04/2013	R203 On 01-August-13	109.11	Call	Bond Future	99338	100	99	100	0.00
24/04/2013	R203 On 01-August-13	109.11	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	R203 On 07-November-13			Bond Future	5.70	110.1675	110.0027	110.1675	0.00
24/04/2013	R203 On 07-November-13	6.01	Call	Bond Future	1770	2	2	2	0.00
24/04/2013	R203 On 07-November-13	571.00	Call	Bond Future	107773	108	108	108	0.00
24/04/2013	R203 On 07-November-13	5.71	Call	Bond Future	1140	1	1	1	15.00
24/04/2013	R203 On 07-November-13	5.99	Call	Bond Future	1723	2	2	2	0.00
24/04/2013	R203 On 07-November-13	6.00	Call	Bond Future	1747	2	2	2	0.00
24/04/2013	R203 On 07-November-13	6.00	Put	Bond Future	668	1	1	1	0.00
24/04/2013	R203 On 07-November-13	5.99	Put	Bond Future	680	1	1	1	0.00
24/04/2013	R203 On 07-November-13	5.71	Put	Bond Future	1094	1	1	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	1	1	0.00
24/04/2013	R203 On 06-February-14			Bond Future	5.72	111.6581	111.4915	111.6581	0.00
24/04/2013	R203 On 06-February-14	6.16	Call	Bond Future	2168	2	2	2	0.00
24/04/2013	R203 On 06-February-14	5.95	Call	Bond Future	1717	2	2	2	16.00
24/04/2013	R203 On 06-February-14	6.14	Call	Bond Future	2123	2	2	2	0.00
24/04/2013	R203 On 06-February-14	6.15	Call	Bond Future	2145	2	2	2	0.00
24/04/2013	R203 On 06-February-14	6.15	Put	Bond Future	711	1	1	1	0.00
24/04/2013	R203 On 06-February-14	6.14	Put	Bond Future	722	1	1	1	0.00
24/04/2013	R203 On 06-February-14	5.95	Put	Bond Future	946	1	1	1	0.00
24/04/2013	R203 On 06-February-14	6.16	Put	Bond Future	701	1	1	1	0.00
24/04/2013	R203 On 08-May-14			Bond Future	5.73	109.0500	108.8809	109.0500	0.00
24/04/2013	R203 On 08-May-14	5.76	Call	Bond Future	103	0	0	0	0.00
24/04/2013	R203 On 08-May-14	5.75	Call	Bond Future	72	0	0	0	0.00
24/04/2013	R203 On 08-May-14	5.74	Call	Bond Future	40	0	0	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	113.2131	113.4859	11,807.00
24/04/2013	R204 On 02-May-13	6.29	Call	Bond Future	2219	2	2	2	0.00
24/04/2013	R204 On 02-May-13	6.30	Call	Bond Future	2268	3	2	3	0.00
24/04/2013	R204 On 02-May-13	6.31	Call	Bond Future	2317	3	2	3	0.00
24/04/2013	R204 On 02-May-13	6.31	Put	Bond Future	1	0	0	0	0.00
24/04/2013	R204 On 02-May-13	6.30	Put	Bond Future	1	0	0	0	0.00
24/04/2013	R204 On 02-May-13	6.29	Put	Bond Future	1	0	0	0	0.00

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24/04/2013	R204 On 01-August-13			Bond Future	5.88	110.9382	110.6618	110.9382	793.00
24/04/2013	R204 On 01-August-13	110.75	Call	Bond Future	101778	102	102	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	112.2458	112.5268	0.00
24/04/2013	R204 On 07-November-13	7.00	Call	Bond Future	5074	5	5	5	0.00
24/04/2013	R204 On 07-November-13	6.29	Call	Bond Future	2554	3	3	3	0.00
24/04/2013	R204 On 07-November-13	6.30	Call	Bond Future	2585	3	3	3	0.00
24/04/2013	R204 On 07-November-13	6.31	Call	Bond Future	2617	3	3	3	0.00
24/04/2013	R204 On 07-November-13	6.31	Put	Bond Future	789	1	1	1	0.00
24/04/2013	R204 On 07-November-13	6.30	Put	Bond Future	803	1	1	1	0.00
24/04/2013	R204 On 07-November-13	6.29	Put	Bond Future	817	1	1	1	0.00
24/04/2013	R204 On 07-November-13	7.00	Put	Bond Future	196	0	0	0	1,270.00
24/04/2013	R204 On 06-February-14			Bond Future	5.94	110.0184	109.7340	110.0184	0.00
24/04/2013	R204 On 06-February-14	6.40	Call	Bond Future	2997	3	3	3	0.00
24/04/2013	R204 On 06-February-14	6.39	Call	Bond Future	2968	3	3	3	0.00
24/04/2013	R204 On 06-February-14	6.41	Call	Bond Future	3027	3	3	3	0.00
24/04/2013	R204 On 06-February-14	6.41	Put	Bond Future	970	1	1	1	0.00
24/04/2013	R204 On 06-February-14	6.39	Put	Bond Future	997	1	1	1	0.00
24/04/2013	R204 On 06-February-14	6.40	Put	Bond Future	983	1	1	1	0.00
24/04/2013	R204 On 08-May-14			Bond Future	5.96	111.5497	111.2610	111.5497	0.00
24/04/2013	R204 On 08-May-14	6.05	Call	Bond Future	389	1	0	1	0.00
24/04/2013	R204 On 08-May-14	6.06	Call	Bond Future	430	1	0	1	0.00
24/04/2013	R204 On 08-May-14	6.04	Call	Bond Future	347	1	0	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	103.8596	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	1	1	0.00
24/04/2013	R206 On 02-May-13	3.40	Put	Bond Future	1229	1	1	1	0.00
24/04/2013	R206 On 02-May-13	3.39	Put	Bond Future	1236	1	1	1	0.00
24/04/2013	R206 On 01-August-13			Bond Future	5.11	101.4652	101.4509	101.4652	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	R206 On 01-August-13	103.94	Call	Bond Future	30453	30	30	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	102.9032	102.9183	0.00
24/04/2013	R206 On 07-November-13	4.29	Call	Bond Future	11	0	0	0	0.00
24/04/2013	R206 On 07-November-13	4.30	Call	Bond Future	12	0	0	0	0.00
24/04/2013	R206 On 07-November-13	4.31	Call	Bond Future	12	0	0	0	0.00
24/04/2013	R206 On 07-November-13	4.31	Put	Bond Future	81	0	0	0	0.00
24/04/2013	R206 On 07-November-13	4.30	Put	Bond Future	82	0	0	0	0.00
24/04/2013	R206 On 07-November-13	4.29	Put	Bond Future	84	0	0	0	0.00
24/04/2013	R207 On 02-May-13			Bond Future	6.01	109.2378	108.9883	109.2378	6,629.00
24/04/2013	R207 On 02-May-13	6.44	Call	Bond Future	2413	3	2	3	0.00
24/04/2013	R207 On 02-May-13	6.45	Call	Bond Future	2468	3	2	3	0.00
24/04/2013	R207 On 02-May-13	6.46	Call	Bond Future	2523	3	3	3	0.00
24/04/2013	R207 On 02-May-13	6.46	Put	Bond Future	1	0	0	0	0.00
24/04/2013	R207 On 02-May-13	6.45	Put	Bond Future	1	0	0	0	0.00
24/04/2013	R207 On 02-May-13	6.44	Put	Bond Future	1	0	0	0	0.00
24/04/2013	R207 On 01-August-13			Bond Future	6.05	107.0247	106.7719	107.0247	1,503.00
24/04/2013	R207 On 01-August-13	106.18	Call	Bond Future	99201	99	99	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	108.3003	108.5573	0.00
24/04/2013	R207 On 07-November-13	6.69	Call	Bond Future	3848	4	4	4	0.00
24/04/2013	R207 On 07-November-13	6.70	Call	Bond Future	3887	4	4	4	0.00
24/04/2013	R207 On 07-November-13	6.71	Call	Bond Future	3926	4	4	4	0.00
24/04/2013	R207 On 07-November-13	6.71	Put	Bond Future	669	1	1	1	0.00
24/04/2013	R207 On 07-November-13	6.70	Put	Bond Future	681	1	1	1	0.00
24/04/2013	R207 On 07-November-13	6.69	Put	Bond Future	693	1	1	1	0.00
24/04/2013	R207 On 06-February-14			Bond Future	6.11	106.3865	106.1264	106.3865	0.00
24/04/2013	R207 On 06-February-14	6.66	Call	Bond Future	3852	4	4	4	0.00
24/04/2013	R207 On 06-February-14	6.65	Call	Bond Future	3817	4	4	4	0.00
24/04/2013	R207 On 06-February-14	6.64	Call	Bond Future	3782	4	4	4	0.00
24/04/2013	R207 On 06-February-14	6.64	Put	Bond Future	1138	1	1	1	0.00
24/04/2013	R207 On 06-February-14	6.65	Put	Bond Future	1123	1	1	1	0.00
24/04/2013	R207 On 06-February-14	6.66	Put	Bond Future	1109	1	1	1	0.00
24/04/2013	R207 On 08-May-14			Bond Future	6.14	107.8673	107.6033	107.8673	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 08-May-14	6.21	Call	Bond Future	342	1	0	1	0.00
24/04/2013	R207 On 08-May-14	6.19	Call	Bond Future	245	1	0	1	0.00
24/04/2013	R207 On 08-May-14	6.20	Call	Bond Future	294	1	0	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	104.6497	104.8976	12,799.00
24/04/2013	R208 On 02-May-13	6.64	Call	Bond Future	3309	4	3	4	0.00
24/04/2013	R208 On 02-May-13	6.66	Call	Bond Future	3430	4	3	4	0.00
24/04/2013	R208 On 02-May-13	6.65	Call	Bond Future	3370	4	3	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	106.0131	106.2644	5,193.00
24/04/2013	R208 On 01-August-13	101.40	Call	Bond Future	96969	97	97	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	104.1343	104.3899	0.00
24/04/2013	R208 On 07-November-13	7.50	Call	Bond Future	7755	8	8	8	0.00
24/04/2013	R208 On 07-November-13	6.79	Call	Bond Future	4421	5	4	5	0.00
24/04/2013	R208 On 07-November-13	6.81	Call	Bond Future	4507	5	5	5	0.00
24/04/2013	R208 On 07-November-13	6.80	Call	Bond Future	4464	5	4	5	0.00
24/04/2013	R208 On 07-November-13	6.80	Put	Bond Future	830	1	1	1	0.00
24/04/2013	R208 On 07-November-13	6.81	Put	Bond Future	816	1	1	1	0.00
24/04/2013	R208 On 07-November-13	6.79	Put	Bond Future	844	1	1	1	0.00
24/04/2013	R208 On 07-November-13	7.50	Put	Bond Future	214	0	0	0	1,520.00
24/04/2013	R208 On 06-February-14			Bond Future	6.21	105.8023	105.5437	105.8023	0.00
24/04/2013	R208 On 06-February-14	6.75	Call	Bond Future	4400	5	4	5	0.00
24/04/2013	R208 On 06-February-14	6.76	Call	Bond Future	4439	5	4	5	0.00
24/04/2013	R208 On 06-February-14	6.74	Call	Bond Future	4361	5	4	5	0.00
24/04/2013	R208 On 06-February-14	6.74	Put	Bond Future	1347	1	1	1	0.00
24/04/2013	R208 On 06-February-14	6.76	Put	Bond Future	1313	1	1	1	0.00
24/04/2013	R208 On 06-February-14	6.75	Put	Bond Future	1330	1	1	1	0.00
24/04/2013	R208 On 08-May-14			Bond Future	6.24	103.8776	103.6151	103.8776	0.00
24/04/2013	R208 On 08-May-14	6.30	Call	Bond Future	349	1	0	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	R208 On 08-May-14	6.29	Call	Bond Future	293	1	0	1	0.00
24/04/2013	R208 On 08-May-14	6.31	Call	Bond Future	405	1	0	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	86.1790	86.7427	4,888.00
24/04/2013	R209 On 02-May-13	7.99	Call	Bond Future	3732	4	4	4	0.00
24/04/2013	R209 On 02-May-13	8.00	Call	Bond Future	3819	4	4	4	0.00
24/04/2013	R209 On 02-May-13	8.01	Call	Bond Future	3907	4	4	4	0.00
24/04/2013	R209 On 02-May-13	8.01	Put	Bond Future	15	0	0	0	0.00
24/04/2013	R209 On 02-May-13	8.00	Put	Bond Future	17	0	0	0	0.00
24/04/2013	R209 On 02-May-13	7.99	Put	Bond Future	19	0	0	0	0.00
24/04/2013	R209 On 01-August-13			Bond Future	7.64	87.8729	87.3018	87.8729	5,512.00
24/04/2013	R209 On 01-August-13	79.36	Call	Bond Future	77353	78	77	78	0.00
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	85.4068	85.9865	0.00
24/04/2013	R209 On 07-November-13	9.50	Call	Bond Future	14929	15	15	15	0.00
24/04/2013	R209 On 07-November-13	8.79	Call	Bond Future	10400	11	10	11	0.00
24/04/2013	R209 On 07-November-13	8.80	Call	Bond Future	10462	11	10	11	0.00
24/04/2013	R209 On 07-November-13	8.81	Call	Bond Future	10525	11	11	11	0.00
24/04/2013	R209 On 07-November-13	8.81	Put	Bond Future	1005	1	1	1	0.00
24/04/2013	R209 On 07-November-13	8.80	Put	Bond Future	1021	1	1	1	0.00
24/04/2013	R209 On 07-November-13	8.79	Put	Bond Future	1036	1	1	1	0.00
24/04/2013	R209 On 07-November-13	9.50	Put	Bond Future	323	0	0	0	980.00
24/04/2013	R209 On 06-February-14			Bond Future	7.75	87.1499	86.5626	87.1499	0.00
24/04/2013	R209 On 06-February-14	8.55	Call	Bond Future	9275	10	9	10	0.00
24/04/2013	R209 On 06-February-14	8.54	Call	Bond Future	9218	10	9	10	0.00
24/04/2013	R209 On 06-February-14	8.56	Call	Bond Future	9333	10	9	10	0.00
24/04/2013	R209 On 06-February-14	8.56	Put	Bond Future	2294	2	2	2	0.00
24/04/2013	R209 On 06-February-14	8.54	Put	Bond Future	2342	2	2	2	0.00
24/04/2013	R209 On 06-February-14	8.55	Put	Bond Future	2318	2	2	2	0.00
24/04/2013	R209 On 08-May-14			Bond Future	7.80	85.2174	84.6217	85.2174	0.00
24/04/2013	R209 On 08-May-14	7.85	Call	Bond Future	500	1	1	1	0.00
24/04/2013	R209 On 08-May-14	7.86	Call	Bond Future	591	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
24/04/2013	R209 On 08-May-14	7.84	Call	Bond Future	410	1	0	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	9	9	0.00
24/04/2013	R210 On 02-May-13	161.16	Call	Bond Future	9434	9	9	9	0.00
24/04/2013	R210 On 02-May-13	161.15	Call	Bond Future	9444	9	9	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
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	0	1	0.00
24/04/2013	R210 On 01-August-13	173.00	Put	Bond Future	162	1	0	1	0.00
24/04/2013	R210 On 01-August-13	172.99	Put	Bond Future	152	1	0	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	4	4	0.00
24/04/2013	R211 On 02-May-13	125.71	Call	Bond Future	4221	4	4	4	0.00
24/04/2013	R211 On 02-May-13	125.70	Call	Bond Future	4231	4	4	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	0	0	0.00
24/04/2013	R211 On 01-August-13	130.00	Call	Bond Future	162	0	0	0	0.00
24/04/2013	R211 On 01-August-13	130.01	Call	Bond Future	152	0	0	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

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	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	7	7	0.00
24/04/2013	R212 On 02-May-13	131.11	Call	Bond Future	6603	7	7	7	0.00
24/04/2013	R212 On 02-May-13	131.10	Call	Bond Future	6613	7	7	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	0	0	0.00
24/04/2013	R212 On 01-August-13	138.00	Put	Bond Future	98	0	0	0	0.00
24/04/2013	R212 On 01-August-13	137.99	Put	Bond Future	88	0	0	0	0.00
24/04/2013	R213 On 02-May-13			Bond Future	7.38	98.1599	97.5498	98.1599	7,488.00
24/04/2013	R213 On 02-May-13	7.84	Call	Bond Future	4269	5	4	5	0.00
24/04/2013	R213 On 02-May-13	7.86	Call	Bond Future	4447	5	4	5	0.00
24/04/2013	R213 On 02-May-13	7.85	Call	Bond Future	4358	5	4	5	0.00
24/04/2013	R213 On 02-May-13	7.85	Put	Bond Future	5	0	0	0	0.00
24/04/2013	R213 On 02-May-13	7.86	Put	Bond Future	4	0	0	0	0.00
24/04/2013	R213 On 02-May-13	7.84	Put	Bond Future	5	0	0	0	0.00
24/04/2013	R213 On 01-August-13			Bond Future	7.43	99.4388	98.8208	99.4388	310.00
24/04/2013	R213 On 01-August-13	91.25	Call	Bond Future	88206	89	88	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	96.6980	97.3254	0.00
24/04/2013	R213 On 07-November-13	8.59	Call	Bond Future	10391	11	10	11	0.00
24/04/2013	R213 On 07-November-13	8.60	Call	Bond Future	10456	11	10	11	0.00
24/04/2013	R213 On 07-November-13	8.61	Call	Bond Future	10521	11	11	11	0.00
24/04/2013	R213 On 07-November-13	8.61	Put	Bond Future	868	1	1	1	0.00
24/04/2013	R213 On 07-November-13	8.60	Put	Bond Future	883	1	1	1	0.00
24/04/2013	R213 On 07-November-13	8.59	Put	Bond Future	897	1	1	1	0.00
24/04/2013	R213 On 06-February-14			Bond Future	7.54	98.6423	98.0067	98.6423	0.00
24/04/2013	R213 On 06-February-14	8.31	Call	Bond Future	8909	9	9	9	0.00
24/04/2013	R213 On 06-February-14	8.30	Call	Bond Future	8851	9	9	9	0.00

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24/04/2013	R213 On 06-February-14	8.29	Call	Bond Future	8792	9	9	9	0.00
24/04/2013	R213 On 06-February-14	8.29	Put	Bond Future	2286	2	2	2	0.00
24/04/2013	R213 On 06-February-14	8.30	Put	Bond Future	2262	2	2	2	0.00
24/04/2013	R213 On 06-February-14	8.31	Put	Bond Future	2238	2	2	2	0.00
24/04/2013	R213 On 08-May-14			Bond Future	7.59	96.4757	95.8311	96.4757	0.00
24/04/2013	R213 On 08-May-14	7.66	Call	Bond Future	618	1	1	1	0.00
24/04/2013	R213 On 08-May-14	7.64	Call	Bond Future	439	1	0	1	0.00
24/04/2013	R213 On 08-May-14	7.65	Call	Bond Future	529	1	1	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	87.9214	88.6263	879.00
24/04/2013	R214 On 02-May-13	84.31	Call	Bond Future	79142	80	79	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	89.0669	89.7811	157.00
24/04/2013	R214 On 01-August-13	84.31	Call	Bond Future	78619	79	79	79	0.00
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	87.0573	87.7821	0.00
24/04/2013	R214 On 07-November-13	7.80	Call	Bond Future	4600	1	5	1	0.00
24/04/2013	R214 On 07-November-13	7.79	Call	Bond Future	4549	1	5	1	0.00
24/04/2013	R214 On 07-November-13	7.81	Call	Bond Future	4650	1	5	1	0.00
24/04/2013	R214 On 07-November-13	7.81	Put	Bond Future	4187	0	4	0	0.00
24/04/2013	R214 On 07-November-13	7.79	Put	Bond Future	4284	0	4	0	0.00
24/04/2013	R214 On 07-November-13	7.80	Put	Bond Future	4235	0	4	0	0.00
24/04/2013	R248 On 02-May-13			Bond Future	7.83	113.3722	112.4757	113.3722	603.00
24/04/2013	R248 On 02-May-13	7.85	Call	Bond Future	199	1	0	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	113.9411	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	0	0	0.00
24/04/2013	R248 On 01-August-13	7.85	Put	Bond Future	494	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	R248 On 01-August-13	7.84	Put	Bond Future	623	0	1	0	0.00
24/04/2013	R248 On 07-November-13			Bond Future	7.95	112.0724	111.1504	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	1	0	0.00
24/04/2013	R248 On 07-November-13	7.85	Put	Bond Future	1241	0	1	0	0.00
24/04/2013	R248 On 07-November-13	7.84	Put	Bond Future	1371	0	1	0	0.00