



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For July 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	2025 On 01-August-13			Bond Future	109.63	109.6224	109.6258	109.6224	0.00
04/07/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
04/07/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
04/07/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
04/07/2013	2025 On 01-August-13	117.99	Put	Bond Future	8364	8	8364	8	0.00
04/07/2013	2025 On 01-August-13	118.00	Put	Bond Future	8374	8	8374	8	0.00
04/07/2013	2025 On 01-August-13	118.01	Put	Bond Future	8384	8	8384	8	0.00
04/07/2013	2038 On 01-August-13			Bond Future	103.52	103.5107	103.5157	103.5107	0.00

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04/07/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
04/07/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
04/07/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
04/07/2013	2038 On 01-August-13	115.00	Put	Bond Future	11484	11	11484	11	0.00
04/07/2013	2038 On 01-August-13	115.01	Put	Bond Future	11494	11	11494	11	0.00
04/07/2013	2038 On 01-August-13	114.99	Put	Bond Future	11474	11	11474	11	0.00
04/07/2013	2050 On 01-August-13			Bond Future	105.87	105.8649	105.8702	105.8649	122.00
04/07/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
04/07/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
04/07/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
04/07/2013	2050 On 01-August-13	119.00	Put	Bond Future	13130	13	13130	13	0.00
04/07/2013	2050 On 01-August-13	119.01	Put	Bond Future	13140	13	13140	13	0.00
04/07/2013	2050 On 01-August-13	118.99	Put	Bond Future	13120	13	13120	13	0.00
04/07/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	AL37 On 01-August-13			Index Future	402.88	401.3610	402.8830	401.3610	56.00
04/07/2013	AL37 On 07-November-13			Index Future	408.57	407.0230	408.5670	407.0230	0.00
04/07/2013	AL7T On 01-August-13			Index Future	478.58	477.4430	478.5830	477.4430	1.00
04/07/2013	AL7T On 07-November-13			Index Future	485.33	484.1790	485.3340	484.1790	0.00
04/07/2013	ALBI On 01-August-13			Index Future	430.69	429.5470	430.6890	429.5470	738.00
04/07/2013	ALBI On 07-November-13			Index Future	436.77	435.6070	436.7650	435.6070	85.00
04/07/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	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
04/07/2013	C202	On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	C206	On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/07/2013	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2013	EL28	On 01-August-13			Bond Future	109.11	109.1060	109.1116	109.1060	0.00
04/07/2013	EL28	On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
04/07/2013	EL28	On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
04/07/2013	EL28	On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
04/07/2013	EL28	On 01-August-13	114.99	Put	Bond Future	5878	6	5878	6	0.00
04/07/2013	EL28	On 01-August-13	115.00	Put	Bond Future	5888	6	5888	6	0.00
04/07/2013	EL28	On 01-August-13	115.01	Put	Bond Future	5898	6	5898	6	0.00
04/07/2013	ES33	On 01-August-13			Bond Future	9.23	87.0487	9.2316	87.0487	6,292.00
04/07/2013	ES33	On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
04/07/2013	ES33	On 01-August-13	91.02	Call	Bond Future	76167	76	76167	76	0.00
04/07/2013	ES33	On 01-August-13	9.00	Put	Bond Future	1874	2	1874	2	0.00
04/07/2013	ES33	On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
04/07/2013	ES33	On 07-November-13			Bond Future	9.34	84.4955	9.3446	84.4955	0.00
04/07/2013	ES33	On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
04/07/2013	ES33	On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
04/07/2013	ES33	On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
04/07/2013	ES33	On 07-November-13	8.49	Put	Bond Future	7097	7	7097	7	0.00
04/07/2013	ES33	On 07-November-13	8.50	Put	Bond Future	7009	7	7009	7	0.00

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04/07/2013	ES33 On 07-November-13	8.51	Put	Bond Future	6921	7	6921	7	0.00
04/07/2013	GOVI On 01-August-13			GOVI	429.96	428.7430	429.9640	428.7430	398.00
04/07/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
04/07/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
04/07/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
04/07/2013	GOVI On 01-August-13	446.01	Put	GOVI	160460	17	160460	17	0.00
04/07/2013	GOVI On 01-August-13	446.00	Put	GOVI	160360	17	160360	17	0.00
04/07/2013	GOVI On 01-August-13	445.99	Put	GOVI	160260	17	160260	17	0.00
04/07/2013	GOVI On 07-November-13			GOVI	436.03	434.7920	436.0300	434.7920	0.00
04/07/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
04/07/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
04/07/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
04/07/2013	GOVI On 07-November-13	446.00	Put	GOVI	99700	11	99700	11	0.00
04/07/2013	GOVI On 07-November-13	446.01	Put	GOVI	99800	11	99800	11	0.00
04/07/2013	GOVI On 07-November-13	445.99	Put	GOVI	99600	11	99600	11	0.00
04/07/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/07/2013	IGOV On 01-August-13			Index Future	194.24	194.0470	194.2410	194.0470	1,064.00
04/07/2013	IGOV On 07-November-13			Index Future	197.01	196.8110	197.0070	196.8110	7.00
04/07/2013	ILBI On 01-August-13			Index Future	518.50	518.4210	518.4960	518.4210	186.00
04/07/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
04/07/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/07/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/07/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/07/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/07/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/07/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.15	94.8400	5.1500	94.8400	0.00
04/07/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.20	94.8100	5.2000	94.8100	0.00
04/07/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.26	94.7500	5.2600	94.7500	700.00
04/07/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.33	94.6900	5.3300	94.6900	0.00
04/07/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.40	94.6600	5.4000	94.6600	0.00
04/07/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.47	94.5250	5.4700	94.5250	1,500.00
04/07/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.53	94.4800	5.5300	94.4800	0.00
04/07/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.74	94.2800	5.7400	94.2800	400.00
04/07/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.04	93.9800	6.0400	93.9800	1,000.00

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04/07/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.32	93.6900	6.3200	93.6900	0.00
04/07/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.63	93.4000	6.6300	93.4000	0.00
04/07/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.87	93.1400	6.8700	93.1400	0.00
04/07/2013	R023 On 01-August-13			Bond Future	7.58	104.2641	7.5810	104.2641	10,999.00
04/07/2013	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
04/07/2013	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
04/07/2013	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
04/07/2013	R023 On 01-August-13	7.30	Put	Bond Future	1925	2	1925	2	0.00
04/07/2013	R023 On 01-August-13	7.31	Put	Bond Future	1855	2	1855	2	0.00
04/07/2013	R023 On 01-August-13	7.29	Put	Bond Future	1994	2	1994	2	0.00
04/07/2013	R023 On 07-November-13			Bond Future	7.68	101.8194	7.6755	101.8194	0.00
04/07/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
04/07/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
04/07/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
04/07/2013	R023 On 07-November-13	6.50	Put	Bond Future	8136	8	8136	8	0.00
04/07/2013	R023 On 07-November-13	6.51	Put	Bond Future	8063	8	8063	8	0.00
04/07/2013	R023 On 07-November-13	6.49	Put	Bond Future	8208	8	8208	8	0.00
04/07/2013	R157 On 01-August-13			Bond Future	6.04	119.5933	6.0406	119.5933	22,579.00
04/07/2013	R157 On 01-August-13	116.11	Call	Bond Future	90374	90	90374	90	0.00
04/07/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
04/07/2013	R157 On 07-November-13			Bond Future	6.17	114.4742	6.1664	114.4742	0.00
04/07/2013	R157 On 07-November-13	5.60	Call	Bond Future	367	0	367	0	0.00
04/07/2013	R157 On 07-November-13	5.59	Call	Bond Future	361	0	361	0	0.00
04/07/2013	R157 On 07-November-13	5.61	Call	Bond Future	373	0	373	0	0.00
04/07/2013	R157 On 07-November-13	5.60	Put	Bond Future	1426	2	1426	2	0.00
04/07/2013	R157 On 07-November-13	5.59	Put	Bond Future	1439	2	1439	2	0.00
04/07/2013	R157 On 07-November-13	5.61	Put	Bond Future	1413	2	1413	2	0.00
04/07/2013	R157 On 06-February-14			Bond Future	6.31	116.0121	6.3061	116.0121	0.00
04/07/2013	R157 On 06-February-14	5.64	Call	Bond Future	461	0	461	0	0.00
04/07/2013	R157 On 06-February-14	5.66	Call	Bond Future	471	0	471	0	0.00
04/07/2013	R157 On 06-February-14	5.65	Call	Bond Future	466	0	466	0	0.00
04/07/2013	R157 On 06-February-14	5.65	Put	Bond Future	1522	2	1522	2	0.00
04/07/2013	R157 On 06-February-14	5.64	Put	Bond Future	1533	2	1533	2	0.00
04/07/2013	R157 On 06-February-14	5.66	Put	Bond Future	1511	2	1511	2	0.00

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04/07/2013	R157 On 08-May-14			Bond Future	6.47	110.7738	6.4744	110.7738	0.00
04/07/2013	R157 On 08-May-14	5.21	Call	Bond Future	300	0	300	0	0.00
04/07/2013	R157 On 08-May-14	5.20	Call	Bond Future	297	0	297	0	0.00
04/07/2013	R157 On 08-May-14	5.19	Call	Bond Future	294	0	294	0	0.00
04/07/2013	R157 On 08-May-14	5.20	Put	Bond Future	2031	2	2031	2	0.00
04/07/2013	R157 On 08-May-14	5.19	Put	Bond Future	2042	2	2042	2	0.00
04/07/2013	R157 On 08-May-14	5.21	Put	Bond Future	2021	2	2021	2	0.00
04/07/2013	R186 On 01-August-13			Bond Future	7.92	122.0036	7.9157	122.0036	58,541.00
04/07/2013	R186 On 01-August-13	7.25	Call	Bond Future	216	0	216	0	5,315.00
04/07/2013	R186 On 01-August-13	7.80	Call	Bond Future	1448	1	1448	1	0.00
04/07/2013	R186 On 01-August-13	128.26	Call	Bond Future	113117	113	113117	113	0.00
04/07/2013	R186 On 01-August-13	7.20	Call	Bond Future	174	0	174	0	6,800.00
04/07/2013	R186 On 01-August-13	9.00	Call	Bond Future	9603	9	9603	9	0.00
04/07/2013	R186 On 01-August-13	8.80	Call	Bond Future	7987	8	7987	8	0.00
04/07/2013	R186 On 01-August-13	8.00	Call	Bond Future	2361	2	2361	2	0.00
04/07/2013	R186 On 01-August-13	7.50	Call	Bond Future	575	1	575	1	6,800.00
04/07/2013	R186 On 01-August-13	6.80	Call	Bond Future	21	0	21	0	0.00
04/07/2013	R186 On 01-August-13	6.50	Call	Bond Future	3	0	3	0	500.00
04/07/2013	R186 On 01-August-13	6.75	Call	Bond Future	16	0	16	0	1,000.00
04/07/2013	R186 On 01-August-13	7.00	Call	Bond Future	66	0	66	0	0.00
04/07/2013	R186 On 01-August-13	8.80	Put	Bond Future	109	0	109	0	6,800.00
04/07/2013	R186 On 01-August-13	8.00	Put	Bond Future	1577	2	1577	2	0.00
04/07/2013	R186 On 01-August-13	6.80	Put	Bond Future	11099	11	11099	11	100.00
04/07/2013	R186 On 01-August-13	7.80	Put	Bond Future	2535	3	2535	3	20.00
04/07/2013	R186 On 01-August-13	6.50	Put	Bond Future	14298	15	14298	15	0.00
04/07/2013	R186 On 01-August-13	7.25	Put	Bond Future	6663	7	6663	7	0.00
04/07/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
04/07/2013	R186 On 01-August-13	9.00	Put	Bond Future	44	0	44	0	0.00
04/07/2013	R186 On 01-August-13	7.20	Put	Bond Future	7124	7	7124	7	2,957.00
04/07/2013	R186 On 01-August-13	7.50	Put	Bond Future	4546	5	4546	5	0.00
04/07/2013	R186 On 01-August-13	7.00	Put	Bond Future	9057	9	9057	9	4,100.00
04/07/2013	R186 On 01-August-13	6.75	Put	Bond Future	11623	12	11623	12	0.00
04/07/2013	R186 On 07-November-13			Bond Future	8.01	123.7248	8.0077	123.7248	640.00
04/07/2013	R186 On 07-November-13	8.14	Call	Bond Future	4850	5	4850	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2013	R186 On 07-November-13	8.75	Call	Bond Future	8256	8	8256	8	0.00
04/07/2013	R186 On 07-November-13	6.50	Call	Bond Future	439	0	439	0	5,290.00
04/07/2013	R186 On 07-November-13	8.16	Call	Bond Future	4948	5	4948	5	0.00
04/07/2013	R186 On 07-November-13	8.00	Call	Bond Future	4189	4	4189	4	1,000.00
04/07/2013	R186 On 07-November-13	8.15	Call	Bond Future	4899	5	4899	5	0.00
04/07/2013	R186 On 07-November-13	6.75	Call	Bond Future	703	1	703	1	1,000.00
04/07/2013	R186 On 07-November-13	9.00	Call	Bond Future	9843	10	9843	10	0.00
04/07/2013	R186 On 07-November-13	8.00	Put	Bond Future	4259	4	4259	4	0.00
04/07/2013	R186 On 07-November-13	8.75	Put	Bond Future	1743	2	1743	2	1,030.00
04/07/2013	R186 On 07-November-13	8.14	Put	Bond Future	3651	4	3651	4	0.00
04/07/2013	R186 On 07-November-13	6.75	Put	Bond Future	12986	13	12986	13	0.00
04/07/2013	R186 On 07-November-13	6.50	Put	Bond Future	15369	16	15369	16	0.00
04/07/2013	R186 On 07-November-13	8.15	Put	Bond Future	3611	4	3611	4	0.00
04/07/2013	R186 On 07-November-13	8.16	Put	Bond Future	3570	4	3570	4	0.00
04/07/2013	R186 On 07-November-13	9.00	Put	Bond Future	1248	1	1248	1	1,200.00
04/07/2013	R186 On 06-February-14			Bond Future	8.09	120.0967	8.0934	120.0967	0.00
04/07/2013	R186 On 06-February-14	7.75	Call	Bond Future	4037	4	4037	4	0.00
04/07/2013	R186 On 06-February-14	7.74	Call	Bond Future	4000	4	4000	4	0.00
04/07/2013	R186 On 06-February-14	7.76	Call	Bond Future	4074	4	4074	4	0.00
04/07/2013	R186 On 06-February-14	7.76	Put	Bond Future	7103	7	7103	7	0.00
04/07/2013	R186 On 06-February-14	7.75	Put	Bond Future	7158	7	7158	7	0.00
04/07/2013	R186 On 06-February-14	7.74	Put	Bond Future	7214	7	7214	7	0.00
04/07/2013	R186 On 08-May-14			Bond Future	8.18	121.7229	8.1826	121.7229	0.00
04/07/2013	R186 On 08-May-14	7.10	Call	Bond Future	2683	3	2683	3	0.00
04/07/2013	R186 On 08-May-14	7.09	Call	Bond Future	2657	3	2657	3	0.00
04/07/2013	R186 On 08-May-14	7.11	Call	Bond Future	2708	3	2708	3	0.00
04/07/2013	R186 On 08-May-14	7.11	Put	Bond Future	12612	13	12612	13	0.00
04/07/2013	R186 On 08-May-14	7.10	Put	Bond Future	12684	13	12684	13	0.00
04/07/2013	R186 On 08-May-14	7.09	Put	Bond Future	12757	13	12757	13	0.00
04/07/2013	R197 On 01-August-13			Bond Future	275.00	274.9931	275.0009	274.9931	2,546.00
04/07/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
04/07/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
04/07/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
04/07/2013	R197 On 01-August-13	295.00	Put	Bond Future	19999	20	19999	20	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2013	R197 On 01-August-13	295.01	Put	Bond Future	20009	20	20009	20	0.00
04/07/2013	R197 On 01-August-13	294.99	Put	Bond Future	19989	20	19989	20	0.00
04/07/2013	R201 On 01-August-13			Bond Future	5.59	105.1283	5.5890	105.1283	0.00
04/07/2013	R201 On 01-August-13	107.45	Call	Bond Future	67969	68	67969	68	0.00
04/07/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
04/07/2013	R201 On 07-November-13			Bond Future	5.66	106.6115	5.6628	106.6115	0.00
04/07/2013	R201 On 07-November-13	4.79	Call	Bond Future	106	0	106	0	0.00
04/07/2013	R201 On 07-November-13	4.80	Call	Bond Future	108	0	108	0	0.00
04/07/2013	R201 On 07-November-13	4.81	Call	Bond Future	110	0	110	0	0.00
04/07/2013	R201 On 07-November-13	4.80	Put	Bond Future	1051	1	1051	1	0.00
04/07/2013	R201 On 07-November-13	4.81	Put	Bond Future	1042	1	1042	1	0.00
04/07/2013	R201 On 07-November-13	4.79	Put	Bond Future	1060	1	1060	1	0.00
04/07/2013	R201 On 06-February-14			Bond Future	5.74	103.6351	5.7358	103.6351	0.00
04/07/2013	R201 On 06-February-14	5.24	Call	Bond Future	260	0	260	0	0.00
04/07/2013	R201 On 06-February-14	5.26	Call	Bond Future	266	0	266	0	0.00
04/07/2013	R201 On 06-February-14	5.25	Call	Bond Future	263	0	263	0	0.00
04/07/2013	R201 On 06-February-14	5.25	Put	Bond Future	674	1	674	1	0.00
04/07/2013	R201 On 06-February-14	5.26	Put	Bond Future	668	1	668	1	0.00
04/07/2013	R201 On 06-February-14	5.24	Put	Bond Future	679	1	679	1	0.00
04/07/2013	R201 On 08-May-14			Bond Future	5.86	105.0385	5.8564	105.0385	0.00
04/07/2013	R201 On 08-May-14	4.75	Call	Bond Future	150	0	150	0	0.00
04/07/2013	R201 On 08-May-14	4.76	Call	Bond Future	152	0	152	0	0.00
04/07/2013	R201 On 08-May-14	4.74	Call	Bond Future	149	0	149	0	0.00
04/07/2013	R201 On 08-May-14	4.76	Put	Bond Future	813	1	813	1	0.00
04/07/2013	R201 On 08-May-14	4.75	Put	Bond Future	817	1	817	1	0.00
04/07/2013	R201 On 08-May-14	4.74	Put	Bond Future	822	1	822	1	0.00
04/07/2013	R202 On 01-August-13			Bond Future	204.56	203.7741	204.5575	203.7741	44,020.00
04/07/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
04/07/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
04/07/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
04/07/2013	R202 On 01-August-13	223.00	Put	Bond Future	18443	19	18443	19	0.00
04/07/2013	R202 On 01-August-13	223.01	Put	Bond Future	18453	19	18453	19	0.00
04/07/2013	R202 On 01-August-13	222.99	Put	Bond Future	18433	19	18433	19	0.00
04/07/2013	R203 On 01-August-13			Bond Future	6.78	107.9710	6.7824	107.9710	3,923.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2013	R203 On 01-August-13	109.11	Call	Bond Future	95190	95	95190	95	0.00
04/07/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
04/07/2013	R203 On 07-November-13			Bond Future	6.91	105.3349	6.9059	105.3349	1,656.00
04/07/2013	R203 On 07-November-13	5.99	Call	Bond Future	343	0	343	0	0.00
04/07/2013	R203 On 07-November-13	6.01	Call	Bond Future	356	0	356	0	0.00
04/07/2013	R203 On 07-November-13	6.00	Call	Bond Future	350	0	350	0	0.00
04/07/2013	R203 On 07-November-13	571.00	Call	Bond Future	103544	103	103544	103	0.00
04/07/2013	R203 On 07-November-13	5.71	Call	Bond Future	200	0	200	0	15.00
04/07/2013	R203 On 07-November-13	6.00	Put	Bond Future	3501	4	3501	4	0.00
04/07/2013	R203 On 07-November-13	6.01	Put	Bond Future	3472	4	3472	4	0.00
04/07/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
04/07/2013	R203 On 07-November-13	5.99	Put	Bond Future	3530	4	3530	4	0.00
04/07/2013	R203 On 07-November-13	5.71	Put	Bond Future	4384	5	4384	5	0.00
04/07/2013	R203 On 06-February-14			Bond Future	7.03	106.7500	7.0306	106.7500	0.00
04/07/2013	R203 On 06-February-14	6.14	Call	Bond Future	643	1	643	1	0.00
04/07/2013	R203 On 06-February-14	6.16	Call	Bond Future	660	1	660	1	0.00
04/07/2013	R203 On 06-February-14	5.95	Call	Bond Future	499	0	499	0	16.00
04/07/2013	R203 On 06-February-14	6.15	Call	Bond Future	652	1	652	1	0.00
04/07/2013	R203 On 06-February-14	5.95	Put	Bond Future	4026	4	4026	4	0.00
04/07/2013	R203 On 06-February-14	6.14	Put	Bond Future	3540	4	3540	4	0.00
04/07/2013	R203 On 06-February-14	6.15	Put	Bond Future	3515	4	3515	4	0.00
04/07/2013	R203 On 06-February-14	6.16	Put	Bond Future	3490	4	3490	4	0.00
04/07/2013	R203 On 08-May-14			Bond Future	7.16	104.0343	7.1634	104.0343	0.00
04/07/2013	R203 On 08-May-14	5.76	Call	Bond Future	529	0	529	0	0.00
04/07/2013	R203 On 08-May-14	5.74	Call	Bond Future	517	0	517	0	0.00
04/07/2013	R203 On 08-May-14	5.75	Call	Bond Future	523	0	523	0	0.00
04/07/2013	R203 On 08-May-14	7.40	Call	Bond Future	2357	2	2357	2	16.00
04/07/2013	R203 On 08-May-14	5.74	Put	Bond Future	4874	5	4874	5	0.00
04/07/2013	R203 On 08-May-14	7.40	Put	Bond Future	1654	2	1654	2	0.00
04/07/2013	R203 On 08-May-14	5.76	Put	Bond Future	4822	5	4822	5	0.00
04/07/2013	R203 On 08-May-14	5.75	Put	Bond Future	4848	5	4848	5	0.00
04/07/2013	R204 On 01-August-13			Bond Future	7.01	104.8981	7.0100	104.8981	25,172.00
04/07/2013	R204 On 01-August-13	110.75	Call	Bond Future	96480	96	96480	96	0.00
04/07/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2013	R204 On 07-November-13			Bond Future	7.12	106.3780	7.1198	106.3780	0.00
04/07/2013	R204 On 07-November-13	6.30	Call	Bond Future	636	1	636	1	0.00
04/07/2013	R204 On 07-November-13	6.31	Call	Bond Future	646	1	646	1	0.00
04/07/2013	R204 On 07-November-13	6.29	Call	Bond Future	626	1	626	1	0.00
04/07/2013	R204 On 07-November-13	7.00	Call	Bond Future	1680	1	1680	1	0.00
04/07/2013	R204 On 07-November-13	6.30	Put	Bond Future	4249	5	4249	5	0.00
04/07/2013	R204 On 07-November-13	7.00	Put	Bond Future	2198	2	2198	2	1,270.00
04/07/2013	R204 On 07-November-13	6.31	Put	Bond Future	4214	5	4214	5	0.00
04/07/2013	R204 On 07-November-13	6.29	Put	Bond Future	4284	5	4284	5	0.00
04/07/2013	R204 On 06-February-14			Bond Future	7.23	103.7764	7.2254	103.7764	0.00
04/07/2013	R204 On 06-February-14	6.39	Call	Bond Future	1113	1	1113	1	0.00
04/07/2013	R204 On 06-February-14	6.40	Call	Bond Future	1125	1	1125	1	0.00
04/07/2013	R204 On 06-February-14	6.41	Call	Bond Future	1138	1	1138	1	0.00
04/07/2013	R204 On 06-February-14	6.39	Put	Bond Future	4622	5	4622	5	0.00
04/07/2013	R204 On 06-February-14	6.40	Put	Bond Future	4591	5	4591	5	0.00
04/07/2013	R204 On 06-February-14	6.41	Put	Bond Future	4561	5	4561	5	0.00
04/07/2013	R204 On 08-May-14			Bond Future	7.34	105.1816	7.3414	105.1816	0.00
04/07/2013	R204 On 08-May-14	6.05	Call	Bond Future	979	1	979	1	0.00
04/07/2013	R204 On 08-May-14	6.04	Call	Bond Future	970	1	970	1	0.00
04/07/2013	R204 On 08-May-14	6.06	Call	Bond Future	989	1	989	1	0.00
04/07/2013	R204 On 08-May-14	6.04	Put	Bond Future	6218	7	6218	7	0.00
04/07/2013	R204 On 08-May-14	6.06	Put	Bond Future	6153	7	6153	7	0.00
04/07/2013	R204 On 08-May-14	6.05	Put	Bond Future	6186	7	6186	7	0.00
04/07/2013	R206 On 01-August-13			Bond Future	5.37	101.3177	5.3724	101.3177	0.00
04/07/2013	R206 On 01-August-13	103.94	Call	Bond Future	30336	30	30336	30	0.00
04/07/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
04/07/2013	R206 On 07-November-13			Bond Future	5.48	102.7471	5.4758	102.7471	0.00
04/07/2013	R206 On 07-November-13	4.31	Call	Bond Future	21	0	21	0	0.00
04/07/2013	R206 On 07-November-13	4.29	Call	Bond Future	21	0	21	0	0.00
04/07/2013	R206 On 07-November-13	4.30	Call	Bond Future	21	0	21	0	0.00
04/07/2013	R206 On 07-November-13	4.29	Put	Bond Future	233	0	233	0	0.00
04/07/2013	R206 On 07-November-13	4.30	Put	Bond Future	231	0	231	0	0.00
04/07/2013	R206 On 07-November-13	4.31	Put	Bond Future	230	0	230	0	0.00
04/07/2013	R207 On 01-August-13			Bond Future	7.29	99.8879	7.2945	99.8879	23,668.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2013	R207 On 01-August-13	106.18	Call	Bond Future	92630	92	92630	92	0.00
04/07/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
04/07/2013	R207 On 07-November-13			Bond Future	7.40	101.2972	7.4003	101.2972	0.00
04/07/2013	R207 On 07-November-13	6.71	Call	Bond Future	885	1	885	1	0.00
04/07/2013	R207 On 07-November-13	6.70	Call	Bond Future	872	1	872	1	0.00
04/07/2013	R207 On 07-November-13	6.69	Call	Bond Future	858	1	858	1	0.00
04/07/2013	R207 On 07-November-13	6.70	Put	Bond Future	4351	5	4351	5	0.00
04/07/2013	R207 On 07-November-13	6.71	Put	Bond Future	4314	5	4314	5	0.00
04/07/2013	R207 On 07-November-13	6.69	Put	Bond Future	4389	5	4389	5	0.00
04/07/2013	R207 On 06-February-14			Bond Future	7.50	99.0185	7.5029	99.0185	0.00
04/07/2013	R207 On 06-February-14	6.65	Call	Bond Future	1188	1	1188	1	0.00
04/07/2013	R207 On 06-February-14	6.66	Call	Bond Future	1201	1	1201	1	0.00
04/07/2013	R207 On 06-February-14	6.64	Call	Bond Future	1174	1	1174	1	0.00
04/07/2013	R207 On 06-February-14	6.65	Put	Bond Future	5280	6	5280	6	0.00
04/07/2013	R207 On 06-February-14	6.66	Put	Bond Future	5244	5	5244	5	0.00
04/07/2013	R207 On 06-February-14	6.64	Put	Bond Future	5315	6	5315	6	0.00
04/07/2013	R207 On 08-May-14			Bond Future	7.62	100.3592	7.6163	100.3592	0.00
04/07/2013	R207 On 08-May-14	6.20	Call	Bond Future	981	1	981	1	0.00
04/07/2013	R207 On 08-May-14	6.21	Call	Bond Future	991	1	991	1	0.00
04/07/2013	R207 On 08-May-14	6.19	Call	Bond Future	971	1	971	1	0.00
04/07/2013	R207 On 08-May-14	6.20	Put	Bond Future	7605	8	7605	8	0.00
04/07/2013	R207 On 08-May-14	6.21	Put	Bond Future	7566	8	7566	8	0.00
04/07/2013	R207 On 08-May-14	6.19	Put	Bond Future	7644	8	7644	8	0.00
04/07/2013	R208 On 01-August-13			Bond Future	7.39	98.4103	7.3875	98.4103	18,125.00
04/07/2013	R208 On 01-August-13	101.40	Call	Bond Future	89628	89	89628	89	0.00
04/07/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
04/07/2013	R208 On 07-November-13			Bond Future	7.49	96.4028	7.4862	96.4028	0.00
04/07/2013	R208 On 07-November-13	7.50	Call	Bond Future	2468	2	2468	2	0.00
04/07/2013	R208 On 07-November-13	6.80	Call	Bond Future	989	1	989	1	0.00
04/07/2013	R208 On 07-November-13	6.79	Call	Bond Future	974	1	974	1	0.00
04/07/2013	R208 On 07-November-13	6.81	Call	Bond Future	1004	1	1004	1	0.00
04/07/2013	R208 On 07-November-13	7.50	Put	Bond Future	2392	3	2392	3	1,520.00
04/07/2013	R208 On 07-November-13	6.79	Put	Bond Future	4864	5	4864	5	0.00
04/07/2013	R208 On 07-November-13	6.80	Put	Bond Future	4821	5	4821	5	0.00

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04/07/2013	R208 On 07-November-13	6.81	Put	Bond Future	4779	5	4779	5	0.00
04/07/2013	R208 On 06-February-14			Bond Future	7.58	97.6979	7.5794	97.6979	0.00
04/07/2013	R208 On 06-February-14	6.74	Call	Bond Future	1354	1	1354	1	0.00
04/07/2013	R208 On 06-February-14	6.75	Call	Bond Future	1370	1	1370	1	0.00
04/07/2013	R208 On 06-February-14	6.76	Call	Bond Future	1385	1	1385	1	0.00
04/07/2013	R208 On 06-February-14	6.75	Put	Bond Future	5876	6	5876	6	0.00
04/07/2013	R208 On 06-February-14	6.76	Put	Bond Future	5836	6	5836	6	0.00
04/07/2013	R208 On 06-February-14	6.74	Put	Bond Future	5917	6	5917	6	0.00
04/07/2013	R208 On 08-May-14			Bond Future	7.68	95.6242	7.6768	95.6242	0.00
04/07/2013	R208 On 08-May-14	6.29	Call	Bond Future	1097	1	1097	1	0.00
04/07/2013	R208 On 08-May-14	6.31	Call	Bond Future	1119	1	1119	1	0.00
04/07/2013	R208 On 08-May-14	6.30	Call	Bond Future	1108	1	1108	1	0.00
04/07/2013	R208 On 08-May-14	6.29	Put	Bond Future	8521	9	8521	9	0.00
04/07/2013	R208 On 08-May-14	6.31	Put	Bond Future	8432	9	8432	9	0.00
04/07/2013	R208 On 08-May-14	6.30	Put	Bond Future	8476	9	8476	9	0.00
04/07/2013	R209 On 01-August-13			Bond Future	8.62	78.5394	8.6243	78.5394	18,298.00
04/07/2013	R209 On 01-August-13	79.36	Call	Bond Future	68759	69	68759	69	0.00
04/07/2013	R209 On 01-August-13	8.00	Call	Bond Future	294	0	294	0	0.00
04/07/2013	R209 On 01-August-13	8.00	Put	Bond Future	5585	6	5585	6	2,000.00
04/07/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
04/07/2013	R209 On 07-November-13			Bond Future	8.71	76.5031	8.7098	76.5031	0.00
04/07/2013	R209 On 07-November-13	8.80	Call	Bond Future	4364	4	4364	4	0.00
04/07/2013	R209 On 07-November-13	9.25	Call	Bond Future	6338	6	6338	6	0.00
04/07/2013	R209 On 07-November-13	8.81	Call	Bond Future	4404	4	4404	4	0.00
04/07/2013	R209 On 07-November-13	8.65	Call	Bond Future	3784	4	3784	4	0.00
04/07/2013	R209 On 07-November-13	8.79	Call	Bond Future	4324	4	4324	4	0.00
04/07/2013	R209 On 07-November-13	9.40	Call	Bond Future	7058	7	7058	7	0.00
04/07/2013	R209 On 07-November-13	9.50	Call	Bond Future	7551	7	7551	7	0.00
04/07/2013	R209 On 07-November-13	9.70	Call	Bond Future	8564	8	8564	8	0.00
04/07/2013	R209 On 07-November-13	8.79	Put	Bond Future	3693	4	3693	4	0.00
04/07/2013	R209 On 07-November-13	9.40	Put	Bond Future	1886	2	1886	2	5,000.00
04/07/2013	R209 On 07-November-13	8.65	Put	Bond Future	4260	4	4260	4	4,700.00
04/07/2013	R209 On 07-November-13	8.81	Put	Bond Future	3617	4	3617	4	0.00
04/07/2013	R209 On 07-November-13	9.25	Put	Bond Future	2243	2	2243	2	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2013	R209 On 07-November-13	9.70	Put	Bond Future	1316	1	1316	1	1,520.00
04/07/2013	R209 On 07-November-13	8.80	Put	Bond Future	3655	4	3655	4	0.00
04/07/2013	R209 On 07-November-13	9.50	Put	Bond Future	1676	2	1676	2	980.00
04/07/2013	R209 On 06-February-14			Bond Future	8.79	77.5309	8.7890	77.5309	0.00
04/07/2013	R209 On 06-February-14	8.54	Call	Bond Future	4290	4	4290	4	0.00
04/07/2013	R209 On 06-February-14	8.56	Call	Bond Future	4359	4	4359	4	0.00
04/07/2013	R209 On 06-February-14	8.55	Call	Bond Future	4325	4	4325	4	0.00
04/07/2013	R209 On 06-February-14	8.54	Put	Bond Future	6272	6	6272	6	0.00
04/07/2013	R209 On 06-February-14	8.55	Put	Bond Future	6225	6	6225	6	0.00
04/07/2013	R209 On 06-February-14	8.56	Put	Bond Future	6178	6	6178	6	0.00
04/07/2013	R209 On 08-May-14			Bond Future	8.87	75.4358	8.8692	75.4358	0.00
04/07/2013	R209 On 08-May-14	7.86	Call	Bond Future	2958	3	2958	3	0.00
04/07/2013	R209 On 08-May-14	7.85	Call	Bond Future	2933	3	2933	3	0.00
04/07/2013	R209 On 08-May-14	7.84	Call	Bond Future	2909	3	2909	3	0.00
04/07/2013	R209 On 08-May-14	7.85	Put	Bond Future	11443	12	11443	12	0.00
04/07/2013	R209 On 08-May-14	7.84	Put	Bond Future	11509	12	11509	12	0.00
04/07/2013	R209 On 08-May-14	7.86	Put	Bond Future	11377	12	11377	12	0.00
04/07/2013	R210 On 01-August-13			Bond Future	157.41	157.4057	157.4118	157.4057	1,237.00
04/07/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
04/07/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
04/07/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
04/07/2013	R210 On 01-August-13	173.00	Put	Bond Future	15588	16	15588	16	0.00
04/07/2013	R210 On 01-August-13	173.01	Put	Bond Future	15598	16	15598	16	0.00
04/07/2013	R210 On 01-August-13	172.99	Put	Bond Future	15578	16	15578	16	0.00
04/07/2013	R211 On 01-August-13			Bond Future	128.52	128.5241	128.5220	128.5241	522.00
04/07/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
04/07/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
04/07/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
04/07/2013	R211 On 01-August-13	130.00	Put	Bond Future	1478	1	1478	1	0.00
04/07/2013	R211 On 01-August-13	130.01	Put	Bond Future	1488	1	1488	1	0.00
04/07/2013	R211 On 01-August-13	129.99	Put	Bond Future	1468	1	1468	1	0.00
04/07/2013	R212 On 01-August-13			Bond Future	129.53	129.5254	129.5287	129.5254	21,791.00
04/07/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
04/07/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
04/07/2013	R212 On 01-August-13	138.01	Put	Bond Future	8481	8	8481	8	0.00
04/07/2013	R212 On 01-August-13	138.00	Put	Bond Future	8471	8	8471	8	0.00
04/07/2013	R212 On 01-August-13	137.99	Put	Bond Future	8461	8	8461	8	0.00
04/07/2013	R213 On 01-August-13			Bond Future	8.46	89.6480	8.4605	89.6480	8,086.00
04/07/2013	R213 On 01-August-13	91.25	Call	Bond Future	79164	79	79164	79	0.00
04/07/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
04/07/2013	R213 On 07-November-13			Bond Future	8.55	87.3760	8.5520	87.3760	0.00
04/07/2013	R213 On 07-November-13	8.61	Call	Bond Future	4257	4	4257	4	0.00
04/07/2013	R213 On 07-November-13	8.60	Call	Bond Future	4217	4	4217	4	0.00
04/07/2013	R213 On 07-November-13	8.59	Call	Bond Future	4176	4	4176	4	0.00
04/07/2013	R213 On 07-November-13	8.60	Put	Bond Future	3832	4	3832	4	0.00
04/07/2013	R213 On 07-November-13	8.61	Put	Bond Future	3793	4	3793	4	0.00
04/07/2013	R213 On 07-November-13	8.59	Put	Bond Future	3872	4	3872	4	0.00
04/07/2013	R213 On 06-February-14			Bond Future	8.64	88.5498	8.6384	88.5498	0.00
04/07/2013	R213 On 06-February-14	8.29	Call	Bond Future	3956	4	3956	4	0.00
04/07/2013	R213 On 06-February-14	8.30	Call	Bond Future	3989	4	3989	4	0.00
04/07/2013	R213 On 06-February-14	8.31	Call	Bond Future	4022	4	4022	4	0.00
04/07/2013	R213 On 06-February-14	8.30	Put	Bond Future	6723	7	6723	7	0.00
04/07/2013	R213 On 06-February-14	8.31	Put	Bond Future	6673	7	6673	7	0.00
04/07/2013	R213 On 06-February-14	8.29	Put	Bond Future	6773	7	6773	7	0.00
04/07/2013	R213 On 08-May-14			Bond Future	8.72	86.2103	8.7226	86.2103	0.00
04/07/2013	R213 On 08-May-14	7.66	Call	Bond Future	2805	3	2805	3	0.00
04/07/2013	R213 On 08-May-14	7.64	Call	Bond Future	2759	3	2759	3	0.00
04/07/2013	R213 On 08-May-14	7.65	Call	Bond Future	2782	3	2782	3	0.00
04/07/2013	R213 On 08-May-14	7.65	Put	Bond Future	11737	12	11737	12	0.00
04/07/2013	R213 On 08-May-14	7.64	Put	Bond Future	11804	12	11804	12	0.00
04/07/2013	R213 On 08-May-14	7.66	Put	Bond Future	11671	12	11671	12	0.00
04/07/2013	R214 On 01-August-13			Bond Future	8.73	79.5953	8.7341	79.5953	840.00
04/07/2013	R214 On 01-August-13	84.31	Call	Bond Future	69197	69	69197	69	0.00
04/07/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
04/07/2013	R214 On 07-November-13			Bond Future	8.82	77.4340	8.8199	77.4340	0.00
04/07/2013	R214 On 07-November-13	7.81	Call	Bond Future	1264	1	1264	1	0.00
04/07/2013	R214 On 07-November-13	7.80	Call	Bond Future	1245	1	1245	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2013	R214 On 07-November-13	7.79	Call	Bond Future	1226	1	1226	1	0.00
04/07/2013	R214 On 07-November-13	7.81	Put	Bond Future	10374	10	10374	10	0.00
04/07/2013	R214 On 07-November-13	7.80	Put	Bond Future	10454	11	10454	11	0.00
04/07/2013	R214 On 07-November-13	7.79	Put	Bond Future	10535	11	10535	11	0.00
04/07/2013	R248 On 01-August-13			Bond Future	8.82	103.0613	8.8250	103.0613	603.00
04/07/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
04/07/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
04/07/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
04/07/2013	R248 On 01-August-13	7.85	Put	Bond Future	11472	11	11472	11	0.00
04/07/2013	R248 On 01-August-13	7.86	Put	Bond Future	11343	11	11343	11	0.00
04/07/2013	R248 On 01-August-13	7.84	Put	Bond Future	11602	12	11602	12	0.00
04/07/2013	R248 On 07-November-13			Bond Future	8.91	100.0944	8.9140	100.0944	0.00
04/07/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
04/07/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
04/07/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
04/07/2013	R248 On 07-November-13	7.85	Put	Bond Future	12397	12	12397	12	0.00
04/07/2013	R248 On 07-November-13	7.86	Put	Bond Future	12268	12	12268	12	0.00
04/07/2013	R248 On 07-November-13	7.84	Put	Bond Future	12527	12	12527	12	0.00