



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
26/04/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	2025 On 02-May-13			Bond Future	118.17	118.1502	118.1732	118.1502	0.00
26/04/2013	2025 On 02-May-13	113.41	Call	Bond Future	4760	5	4760	5	0.00
26/04/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
26/04/2013	2025 On 01-August-13			Bond Future	118.66	118.6397	118.6630	118.6397	0.00
26/04/2013	2025 On 01-August-13	117.99	Call	Bond Future	673	1	673	1	0.00
26/04/2013	2025 On 01-August-13	118.00	Call	Bond Future	663	1	663	1	0.00
26/04/2013	2025 On 01-August-13	118.01	Call	Bond Future	653	1	653	1	0.00
26/04/2013	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
26/04/2013	2025 On 01-August-13	118.00	Put	Bond Future	0	0	0	0	0.00
26/04/2013	2025 On 01-August-13	117.99	Put	Bond Future	0	0	0	0	0.00
26/04/2013	2038 On 02-May-13			Bond Future	115.02	114.7693	115.0179	114.7693	0.00
26/04/2013	2038 On 02-May-13	111.60	Call	Bond Future	3413	3	3413	3	0.00
26/04/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
26/04/2013	2038 On 01-August-13			Bond Future	115.33	115.0813	115.3332	115.0813	9.00
26/04/2013	2038 On 01-August-13	114.99	Call	Bond Future	343	0	343	0	0.00
26/04/2013	2038 On 01-August-13	115.00	Call	Bond Future	333	0	333	0	0.00
26/04/2013	2038 On 01-August-13	115.01	Call	Bond Future	323	0	323	0	0.00
26/04/2013	2038 On 01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
26/04/2013	2038 On 01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
26/04/2013	2038 On 01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
26/04/2013	2050 On 02-May-13			Bond Future	119.95	119.6223	119.9546	119.6223	0.00
26/04/2013	2050 On 02-May-13	117.60	Call	Bond Future	2357	2	2357	2	0.00
26/04/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
26/04/2013	2050 On 01-August-13			Bond Future	120.20	119.8654	120.2019	119.8654	122.00
26/04/2013	2050 On 01-August-13	118.99	Call	Bond Future	1212	1	1212	1	0.00
26/04/2013	2050 On 01-August-13	119.01	Call	Bond Future	1192	1	1192	1	0.00
26/04/2013	2050 On 01-August-13	119.00	Call	Bond Future	1202	1	1202	1	0.00
26/04/2013	2050 On 01-August-13	119.00	Put	Bond Future	0	0	0	0	0.00
26/04/2013	2050 On 01-August-13	119.01	Put	Bond Future	0	0	0	0	0.00
26/04/2013	2050 On 01-August-13	118.99	Put	Bond Future	0	0	0	0	0.00
26/04/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	AL7T On 02-May-13			Index Future	507.87	507.1170	507.8650	507.1170	10.00
26/04/2013	AL7T On 01-August-13			Index Future	514.48	513.7240	514.4810	513.7240	1.00
26/04/2013	AL7T On 07-November-13			Index Future	521.84	521.0750	521.8400	521.0750	0.00
26/04/2013	ALBI On 02-May-13			Index Future	453.21	453.1820	453.2110	453.1820	250.00
26/04/2013	ALBI On 01-August-13			Index Future	459.12	459.0860	459.1160	459.0860	478.00
26/04/2013	ALBI On 07-November-13			Index Future	465.68	465.6550	465.6830	465.6550	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
26/04/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/04/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2013	EL28 On 02-May-13			Bond Future	113.80	113.6298	113.8018	113.6298	0.00
26/04/2013	EL28 On 02-May-13	113.32	Call	Bond Future	486	0	486	0	0.00
26/04/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
26/04/2013	EL28 On 01-August-13			Bond Future	115.30	115.1243	115.2985	115.1243	0.00
26/04/2013	EL28 On 01-August-13	115.00	Call	Bond Future	299	0	299	0	0.00
26/04/2013	EL28 On 01-August-13	115.01	Call	Bond Future	289	0	289	0	0.00
26/04/2013	EL28 On 01-August-13	114.99	Call	Bond Future	309	0	309	0	0.00
26/04/2013	EL28 On 01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
26/04/2013	EL28 On 01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00

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26/04/2013	EL28 On 01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
26/04/2013	ES33 On 02-May-13			Bond Future	8.24	94.0003	8.2390	94.0003	0.00
26/04/2013	ES33 On 02-May-13	91.02	Call	Bond Future	84649	85	84649	85	0.00
26/04/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
26/04/2013	ES33 On 01-August-13			Bond Future	8.31	95.2250	8.3121	95.2250	292.00
26/04/2013	ES33 On 01-August-13	9.00	Call	Bond Future	5959	6	5959	6	0.00
26/04/2013	ES33 On 01-August-13	91.02	Call	Bond Future	84000	84	84000	84	0.00
26/04/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
26/04/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
26/04/2013	ES33 On 07-November-13			Bond Future	8.39	92.8058	8.3927	92.8058	0.00
26/04/2013	ES33 On 07-November-13	8.49	Call	Bond Future	865	1	865	1	0.00
26/04/2013	ES33 On 07-November-13	8.51	Call	Bond Future	1042	1	1042	1	0.00
26/04/2013	ES33 On 07-November-13	8.50	Call	Bond Future	954	1	954	1	0.00
26/04/2013	ES33 On 07-November-13	8.50	Put	Bond Future	0	0	0	0	0.00
26/04/2013	ES33 On 07-November-13	8.51	Put	Bond Future	0	0	0	0	0.00
26/04/2013	ES33 On 07-November-13	8.49	Put	Bond Future	0	0	0	0	0.00
26/04/2013	GOVI On 02-May-13			GOVI	452.33	452.3150	452.3290	452.3150	43.00
26/04/2013	GOVI On 02-May-13	432.99	Call	GOVI	193390	19	193390	19	0.00
26/04/2013	GOVI On 02-May-13	433.00	Call	GOVI	193290	19	193290	19	0.00
26/04/2013	GOVI On 02-May-13	433.01	Call	GOVI	193190	19	193190	19	0.00
26/04/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
26/04/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
26/04/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
26/04/2013	GOVI On 01-August-13			GOVI	458.22	458.2080	458.2220	458.2080	350.00
26/04/2013	GOVI On 01-August-13	445.99	Call	GOVI	122320	12	122320	12	0.00
26/04/2013	GOVI On 01-August-13	446.01	Call	GOVI	122120	12	122120	12	0.00
26/04/2013	GOVI On 01-August-13	446.00	Call	GOVI	122220	12	122220	12	0.00
26/04/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
26/04/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
26/04/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
26/04/2013	GOVI On 07-November-13			GOVI	464.78	464.7650	464.7760	464.7650	0.00
26/04/2013	GOVI On 07-November-13	445.99	Call	GOVI	187860	19	187860	19	0.00
26/04/2013	GOVI On 07-November-13	446.00	Call	GOVI	187760	19	187760	19	0.00
26/04/2013	GOVI On 07-November-13	446.01	Call	GOVI	187660	19	187660	19	0.00

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26/04/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
26/04/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
26/04/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
26/04/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/04/2013	IGOV On 02-May-13			Index Future	206.94	206.8200	206.9350	206.8200	5.00
26/04/2013	IGOV On 01-August-13			Index Future	209.70	209.5870	209.7030	209.5870	890.00
26/04/2013	IGOV On 07-November-13			Index Future	212.78	212.6570	212.7750	212.6570	7.00
26/04/2013	ILBI On 02-May-13			Index Future	559.81	559.4170	559.8130	559.4170	0.00
26/04/2013	ILBI On 01-August-13			Index Future	567.28	566.8760	567.2790	566.8760	183.00
26/04/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
26/04/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/04/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
26/04/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
26/04/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
26/04/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/04/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.10	94.9000	5.1000	94.9000	0.00
26/04/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.08	94.9300	5.0800	94.9300	500.00
26/04/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.02	94.9900	5.0200	94.9900	0.00
26/04/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.00	95.0100	5.0000	95.0100	0.00
26/04/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.96	95.0400	4.9600	95.0400	2,200.00
26/04/2013	JBAF On 16-October-13			Jibar Tradeable Future	4.94	95.0700	4.9400	95.0700	0.00
26/04/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.94	95.0700	4.9400	95.0700	1,500.00
26/04/2013	JBAF On 19-March-14			Jibar Tradeable Future	4.96	95.0400	4.9600	95.0400	0.00
26/04/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.04	94.9700	5.0400	94.9700	0.00
26/04/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.15	94.8600	5.1500	94.8600	0.00
26/04/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.28	94.7300	5.2800	94.7300	0.00
26/04/2013	JBAF On 18-March-15			Jibar Tradeable Future	5.42	94.5900	5.4200	94.5900	0.00
26/04/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
26/04/2013	R023 On 02-May-13			Bond Future	6.36	111.2754	6.3621	111.2754	6,130.00
26/04/2013	R023 On 02-May-13	7.04	Call	Bond Future	5048	5	5048	5	0.00
26/04/2013	R023 On 02-May-13	7.05	Call	Bond Future	5120	5	5120	5	0.00
26/04/2013	R023 On 02-May-13	7.06	Call	Bond Future	5192	5	5192	5	0.00
26/04/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00

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26/04/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R023 On 01-August-13			Bond Future	6.40	112.7251	6.4004	112.7251	1,235.00
26/04/2013	R023 On 01-August-13	7.29	Call	Bond Future	6418	6	6418	6	0.00
26/04/2013	R023 On 01-August-13	7.31	Call	Bond Future	6556	6	6556	6	0.00
26/04/2013	R023 On 01-August-13	7.30	Call	Bond Future	6487	6	6487	6	0.00
26/04/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R023 On 07-November-13			Bond Future	6.44	110.4219	6.4428	110.4219	0.00
26/04/2013	R023 On 07-November-13	6.49	Call	Bond Future	344	0	344	0	0.00
26/04/2013	R023 On 07-November-13	6.50	Call	Bond Future	417	0	417	0	0.00
26/04/2013	R023 On 07-November-13	6.51	Call	Bond Future	489	0	489	0	0.00
26/04/2013	R023 On 07-November-13	6.51	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R023 On 07-November-13	6.50	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R023 On 07-November-13	6.49	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R157 On 02-May-13			Bond Future	5.23	120.0000	5.2298	120.0000	4,057.00
26/04/2013	R157 On 02-May-13	5.34	Call	Bond Future	288	0	288	0	0.00
26/04/2013	R157 On 02-May-13	5.36	Call	Bond Future	331	0	331	0	0.00
26/04/2013	R157 On 02-May-13	5.35	Call	Bond Future	309	0	309	0	0.00
26/04/2013	R157 On 02-May-13	5.35	Put	Bond Future	16	0	16	0	0.00
26/04/2013	R157 On 02-May-13	5.36	Put	Bond Future	13	0	13	0	0.00
26/04/2013	R157 On 02-May-13	5.34	Put	Bond Future	20	0	20	0	0.00
26/04/2013	R157 On 01-August-13			Bond Future	5.22	121.5633	5.2199	121.5633	8,366.00
26/04/2013	R157 On 01-August-13	116.11	Call	Bond Future	92145	92	92145	92	0.00
26/04/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R157 On 07-November-13			Bond Future	5.20	116.4958	5.1980	116.4958	0.00
26/04/2013	R157 On 07-November-13	5.59	Call	Bond Future	932	1	932	1	0.00
26/04/2013	R157 On 07-November-13	5.60	Call	Bond Future	946	1	946	1	0.00
26/04/2013	R157 On 07-November-13	5.61	Call	Bond Future	960	1	960	1	0.00
26/04/2013	R157 On 07-November-13	5.61	Put	Bond Future	181	0	181	0	0.00
26/04/2013	R157 On 07-November-13	5.60	Put	Bond Future	186	0	186	0	0.00
26/04/2013	R157 On 07-November-13	5.59	Put	Bond Future	190	0	190	0	0.00
26/04/2013	R157 On 06-February-14			Bond Future	5.16	118.0730	5.1582	118.0730	0.00
26/04/2013	R157 On 06-February-14	5.66	Call	Bond Future	1018	1	1018	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
26/04/2013	R157 On 06-February-14	5.65	Call	Bond Future	1005	1	1005	1	0.00
26/04/2013	R157 On 06-February-14	5.64	Call	Bond Future	993	1	993	1	0.00
26/04/2013	R157 On 06-February-14	5.64	Put	Bond Future	209	0	209	0	0.00
26/04/2013	R157 On 06-February-14	5.65	Put	Bond Future	205	0	205	0	0.00
26/04/2013	R157 On 06-February-14	5.66	Put	Bond Future	201	0	201	0	0.00
26/04/2013	R157 On 08-May-14			Bond Future	5.06	112.9058	5.0618	112.9058	0.00
26/04/2013	R157 On 08-May-14	5.21	Call	Bond Future	204	0	204	0	0.00
26/04/2013	R157 On 08-May-14	5.19	Call	Bond Future	177	0	177	0	0.00
26/04/2013	R157 On 08-May-14	5.20	Call	Bond Future	190	0	190	0	0.00
26/04/2013	R157 On 08-May-14	5.20	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R157 On 08-May-14	5.19	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R157 On 08-May-14	5.21	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R186 On 02-May-13			Bond Future	6.84	135.9455	6.8428	135.9455	9,980.00
26/04/2013	R186 On 02-May-13	6.75	Call	Bond Future	275	0	275	0	350.00
26/04/2013	R186 On 02-May-13	7.39	Call	Bond Future	5652	6	5652	6	0.00
26/04/2013	R186 On 02-May-13	7.40	Call	Bond Future	5752	6	5752	6	2,000.00
26/04/2013	R186 On 02-May-13	7.41	Call	Bond Future	5852	6	5852	6	0.00
26/04/2013	R186 On 02-May-13	7.60	Call	Bond Future	7731	8	7731	8	0.00
26/04/2013	R186 On 02-May-13	7.75	Call	Bond Future	9187	9	9187	9	0.00
26/04/2013	R186 On 02-May-13	7.75	Put	Bond Future	0	0	0	0	100.00
26/04/2013	R186 On 02-May-13	7.60	Put	Bond Future	0	0	0	0	2,830.00
26/04/2013	R186 On 02-May-13	7.41	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R186 On 02-May-13	7.40	Put	Bond Future	0	0	0	0	150.00
26/04/2013	R186 On 02-May-13	7.39	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R186 On 02-May-13	6.75	Put	Bond Future	1268	1	1268	1	0.00
26/04/2013	R186 On 01-August-13			Bond Future	6.89	132.4320	6.8924	132.4320	48,014.00
26/04/2013	R186 On 01-August-13	7.25	Call	Bond Future	5076	5	5076	5	4,315.00
26/04/2013	R186 On 01-August-13	128.26	Call	Bond Future	123226	123	123226	123	0.00
26/04/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R186 On 01-August-13	7.25	Put	Bond Future	1414	1	1414	1	0.00
26/04/2013	R186 On 07-November-13			Bond Future	6.94	134.3270	6.9441	134.3270	540.00
26/04/2013	R186 On 07-November-13	8.15	Call	Bond Future	12248	12	12248	12	0.00
26/04/2013	R186 On 07-November-13	8.16	Call	Bond Future	12325	12	12325	12	0.00
26/04/2013	R186 On 07-November-13	8.75	Call	Bond Future	16994	17	16994	17	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
26/04/2013	R186 On 07-November-13	8.14	Call	Bond Future	12171	12	12171	12	0.00
26/04/2013	R186 On 07-November-13	8.14	Put	Bond Future	695	1	695	1	0.00
26/04/2013	R186 On 07-November-13	8.75	Put	Bond Future	204	0	204	0	1,030.00
26/04/2013	R186 On 07-November-13	8.16	Put	Bond Future	669	1	669	1	0.00
26/04/2013	R186 On 07-November-13	8.15	Put	Bond Future	682	1	682	1	0.00
26/04/2013	R186 On 06-February-14			Bond Future	6.99	130.8550	6.9915	130.8550	0.00
26/04/2013	R186 On 06-February-14	7.74	Call	Bond Future	9413	9	9413	9	0.00
26/04/2013	R186 On 06-February-14	7.76	Call	Bond Future	9547	10	9547	10	0.00
26/04/2013	R186 On 06-February-14	7.75	Call	Bond Future	9480	9	9480	9	0.00
26/04/2013	R186 On 06-February-14	7.75	Put	Bond Future	2172	2	2172	2	0.00
26/04/2013	R186 On 06-February-14	7.76	Put	Bond Future	2147	2	2147	2	0.00
26/04/2013	R186 On 06-February-14	7.74	Put	Bond Future	2197	2	2197	2	0.00
26/04/2013	R186 On 08-May-14			Bond Future	7.04	132.6759	7.0369	132.6759	0.00
26/04/2013	R186 On 08-May-14	7.09	Call	Bond Future	521	0	521	0	0.00
26/04/2013	R186 On 08-May-14	7.10	Call	Bond Future	619	1	619	1	0.00
26/04/2013	R186 On 08-May-14	7.11	Call	Bond Future	716	1	716	1	0.00
26/04/2013	R186 On 08-May-14	7.11	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R186 On 08-May-14	7.10	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R186 On 08-May-14	7.09	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R197 On 02-May-13			Bond Future	297.62	297.5699	297.6248	297.5699	0.00
26/04/2013	R197 On 02-May-13	282.39	Call	Bond Future	15235	15	15235	15	0.00
26/04/2013	R197 On 02-May-13	282.41	Call	Bond Future	15215	15	15215	15	0.00
26/04/2013	R197 On 02-May-13	282.40	Call	Bond Future	15225	15	15225	15	0.00
26/04/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R197 On 01-August-13			Bond Future	296.05	295.9948	296.0502	295.9948	2,633.00
26/04/2013	R197 On 01-August-13	294.99	Call	Bond Future	1060	1	1060	1	0.00
26/04/2013	R197 On 01-August-13	295.00	Call	Bond Future	1050	1	1050	1	0.00
26/04/2013	R197 On 01-August-13	295.01	Call	Bond Future	1040	1	1040	1	0.00
26/04/2013	R197 On 01-August-13	295.01	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R197 On 01-August-13	295.00	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R197 On 01-August-13	294.99	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R201 On 02-May-13			Bond Future	5.07	108.8879	5.0688	108.8879	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
26/04/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
26/04/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
26/04/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
26/04/2013	R201 On 02-May-13	4.06	Put	Bond Future	1631	2	1631	2	0.00
26/04/2013	R201 On 02-May-13	4.05	Put	Bond Future	1647	2	1647	2	0.00
26/04/2013	R201 On 02-May-13	4.04	Put	Bond Future	1664	2	1664	2	0.00
26/04/2013	R201 On 01-August-13			Bond Future	5.03	105.9027	5.0320	105.9027	0.00
26/04/2013	R201 On 01-August-13	107.45	Call	Bond Future	68722	69	68722	69	0.00
26/04/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R201 On 07-November-13			Bond Future	4.94	107.4182	4.9442	107.4182	0.00
26/04/2013	R201 On 07-November-13	4.79	Call	Bond Future	167	0	167	0	0.00
26/04/2013	R201 On 07-November-13	4.80	Call	Bond Future	171	0	171	0	0.00
26/04/2013	R201 On 07-November-13	4.81	Call	Bond Future	176	0	176	0	0.00
26/04/2013	R201 On 07-November-13	4.81	Put	Bond Future	323	0	323	0	0.00
26/04/2013	R201 On 07-November-13	4.80	Put	Bond Future	330	0	330	0	0.00
26/04/2013	R201 On 07-November-13	4.79	Put	Bond Future	336	0	336	0	0.00
26/04/2013	R201 On 06-February-14			Bond Future	4.79	104.4636	4.7860	104.4636	0.00
26/04/2013	R201 On 06-February-14	5.26	Call	Bond Future	506	0	506	0	0.00
26/04/2013	R201 On 06-February-14	5.25	Call	Bond Future	499	0	499	0	0.00
26/04/2013	R201 On 06-February-14	5.24	Call	Bond Future	493	0	493	0	0.00
26/04/2013	R201 On 06-February-14	5.24	Put	Bond Future	106	0	106	0	0.00
26/04/2013	R201 On 06-February-14	5.25	Put	Bond Future	104	0	104	0	0.00
26/04/2013	R201 On 06-February-14	5.26	Put	Bond Future	102	0	102	0	0.00
26/04/2013	R201 On 08-May-14			Bond Future	4.44	105.9173	4.4380	105.9173	0.00
26/04/2013	R201 On 08-May-14	4.75	Call	Bond Future	189	0	189	0	0.00
26/04/2013	R201 On 08-May-14	4.76	Call	Bond Future	196	0	196	0	0.00
26/04/2013	R201 On 08-May-14	4.74	Call	Bond Future	183	0	183	0	0.00
26/04/2013	R201 On 08-May-14	4.74	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R201 On 08-May-14	4.76	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R201 On 08-May-14	4.75	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R202 On 02-May-13			Bond Future	223.01	222.7855	223.0108	222.7855	109.00
26/04/2013	R202 On 02-May-13	211.04	Call	Bond Future	11971	12	11971	12	0.00
26/04/2013	R202 On 02-May-13	211.06	Call	Bond Future	11951	12	11951	12	0.00
26/04/2013	R202 On 02-May-13	211.05	Call	Bond Future	11961	12	11961	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
26/04/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R202 On 01-August-13			Bond Future	223.03	222.8002	223.0286	222.8002	44,020.00
26/04/2013	R202 On 01-August-13	223.01	Call	Bond Future	19	0	19	0	0.00
26/04/2013	R202 On 01-August-13	222.99	Call	Bond Future	39	0	39	0	0.00
26/04/2013	R202 On 01-August-13	223.00	Call	Bond Future	29	0	29	0	0.00
26/04/2013	R202 On 01-August-13	223.00	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R202 On 01-August-13	222.99	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R202 On 01-August-13	223.01	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R203 On 02-May-13			Bond Future	5.63	111.1255	5.6263	111.1255	3,740.00
26/04/2013	R203 On 02-May-13	5.89	Call	Bond Future	1066	1	1066	1	0.00
26/04/2013	R203 On 02-May-13	5.90	Call	Bond Future	1105	1	1105	1	0.00
26/04/2013	R203 On 02-May-13	5.91	Call	Bond Future	1144	1	1144	1	0.00
26/04/2013	R203 On 02-May-13	5.91	Put	Bond Future	4	0	4	0	0.00
26/04/2013	R203 On 02-May-13	5.90	Put	Bond Future	5	0	5	0	0.00
26/04/2013	R203 On 02-May-13	5.89	Put	Bond Future	6	0	6	0	0.00
26/04/2013	R203 On 01-August-13			Bond Future	5.65	112.5733	5.6492	112.5733	8,238.00
26/04/2013	R203 On 01-August-13	109.11	Call	Bond Future	99424	99	99424	99	0.00
26/04/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R203 On 07-November-13			Bond Future	5.67	110.0242	5.6734	110.0242	0.00
26/04/2013	R203 On 07-November-13	6.01	Call	Bond Future	1822	2	1822	2	0.00
26/04/2013	R203 On 07-November-13	571.00	Call	Bond Future	107859	108	107859	108	0.00
26/04/2013	R203 On 07-November-13	5.71	Call	Bond Future	1179	1	1179	1	15.00
26/04/2013	R203 On 07-November-13	5.99	Call	Bond Future	1774	2	1774	2	0.00
26/04/2013	R203 On 07-November-13	6.00	Call	Bond Future	1798	2	1798	2	0.00
26/04/2013	R203 On 07-November-13	6.00	Put	Bond Future	633	1	633	1	0.00
26/04/2013	R203 On 07-November-13	5.99	Put	Bond Future	645	1	645	1	0.00
26/04/2013	R203 On 07-November-13	5.71	Put	Bond Future	1047	1	1047	1	0.00
26/04/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R203 On 07-November-13	6.01	Put	Bond Future	622	1	622	1	0.00
26/04/2013	R203 On 06-February-14			Bond Future	5.69	111.5137	5.6937	111.5137	0.00
26/04/2013	R203 On 06-February-14	6.16	Call	Bond Future	2224	2	2224	2	0.00
26/04/2013	R203 On 06-February-14	5.95	Call	Bond Future	1765	2	1765	2	16.00

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26/04/2013	R203 On 06-February-14	6.14	Call	Bond Future	2178	2	2178	2	0.00
26/04/2013	R203 On 06-February-14	6.15	Call	Bond Future	2201	2	2201	2	0.00
26/04/2013	R203 On 06-February-14	6.15	Put	Bond Future	679	1	679	1	0.00
26/04/2013	R203 On 06-February-14	6.14	Put	Bond Future	689	1	689	1	0.00
26/04/2013	R203 On 06-February-14	5.95	Put	Bond Future	907	1	907	1	0.00
26/04/2013	R203 On 06-February-14	6.16	Put	Bond Future	669	1	669	1	0.00
26/04/2013	R203 On 08-May-14			Bond Future	5.70	108.9033	5.6989	108.9033	0.00
26/04/2013	R203 On 08-May-14	5.76	Call	Bond Future	192	0	192	0	0.00
26/04/2013	R203 On 08-May-14	5.75	Call	Bond Future	161	0	161	0	0.00
26/04/2013	R203 On 08-May-14	5.74	Call	Bond Future	129	0	129	0	0.00
26/04/2013	R203 On 08-May-14	5.74	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R203 On 08-May-14	5.75	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R203 On 08-May-14	5.76	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R204 On 02-May-13			Bond Future	5.83	113.3161	5.8269	113.3161	9,600.00
26/04/2013	R204 On 02-May-13	6.29	Call	Bond Future	2300	2	2300	2	0.00
26/04/2013	R204 On 02-May-13	6.30	Call	Bond Future	2349	2	2349	2	0.00
26/04/2013	R204 On 02-May-13	6.31	Call	Bond Future	2398	2	2398	2	0.00
26/04/2013	R204 On 02-May-13	6.31	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R204 On 02-May-13	6.30	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R204 On 02-May-13	6.29	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R204 On 01-August-13			Bond Future	5.86	110.7660	5.8591	110.7660	2,974.00
26/04/2013	R204 On 01-August-13	110.75	Call	Bond Future	101861	102	101861	102	0.00
26/04/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R204 On 07-November-13			Bond Future	5.89	112.3510	5.8899	112.3510	0.00
26/04/2013	R204 On 07-November-13	7.00	Call	Bond Future	5145	5	5145	5	0.00
26/04/2013	R204 On 07-November-13	6.29	Call	Bond Future	2604	3	2604	3	0.00
26/04/2013	R204 On 07-November-13	6.30	Call	Bond Future	2635	3	2635	3	0.00
26/04/2013	R204 On 07-November-13	6.31	Call	Bond Future	2667	3	2667	3	0.00
26/04/2013	R204 On 07-November-13	6.31	Put	Bond Future	757	1	757	1	0.00
26/04/2013	R204 On 07-November-13	6.30	Put	Bond Future	770	1	770	1	0.00
26/04/2013	R204 On 07-November-13	6.29	Put	Bond Future	784	1	784	1	0.00
26/04/2013	R204 On 07-November-13	7.00	Put	Bond Future	184	0	184	0	1,270.00
26/04/2013	R204 On 06-February-14			Bond Future	5.92	109.8411	5.9160	109.8411	0.00
26/04/2013	R204 On 06-February-14	6.40	Call	Bond Future	3049	3	3049	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
26/04/2013	R204 On 06-February-14	6.39	Call	Bond Future	3019	3	3019	3	0.00
26/04/2013	R204 On 06-February-14	6.41	Call	Bond Future	3079	3	3079	3	0.00
26/04/2013	R204 On 06-February-14	6.41	Put	Bond Future	938	1	938	1	0.00
26/04/2013	R204 On 06-February-14	6.39	Put	Bond Future	964	1	964	1	0.00
26/04/2013	R204 On 06-February-14	6.40	Put	Bond Future	951	1	951	1	0.00
26/04/2013	R204 On 08-May-14			Bond Future	5.94	111.3696	5.9362	111.3696	0.00
26/04/2013	R204 On 08-May-14	6.05	Call	Bond Future	474	0	474	0	0.00
26/04/2013	R204 On 08-May-14	6.06	Call	Bond Future	516	1	516	1	0.00
26/04/2013	R204 On 08-May-14	6.04	Call	Bond Future	433	0	433	0	0.00
26/04/2013	R204 On 08-May-14	6.04	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R204 On 08-May-14	6.06	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R204 On 08-May-14	6.05	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R206 On 02-May-13			Bond Future	5.12	103.8772	5.1240	103.8772	0.00
26/04/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
26/04/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
26/04/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
26/04/2013	R206 On 02-May-13	3.41	Put	Bond Future	1180	1	1180	1	0.00
26/04/2013	R206 On 02-May-13	3.40	Put	Bond Future	1187	1	1187	1	0.00
26/04/2013	R206 On 02-May-13	3.39	Put	Bond Future	1194	1	1194	1	0.00
26/04/2013	R206 On 01-August-13			Bond Future	5.01	101.4687	5.0098	101.4687	0.00
26/04/2013	R206 On 01-August-13	103.94	Call	Bond Future	30495	30	30495	30	0.00
26/04/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R206 On 07-November-13			Bond Future	4.46	102.9207	4.4592	102.9207	0.00
26/04/2013	R206 On 07-November-13	4.29	Call	Bond Future	23	0	23	0	0.00
26/04/2013	R206 On 07-November-13	4.30	Call	Bond Future	24	0	24	0	0.00
26/04/2013	R206 On 07-November-13	4.31	Call	Bond Future	25	0	25	0	0.00
26/04/2013	R206 On 07-November-13	4.31	Put	Bond Future	52	0	52	0	0.00
26/04/2013	R206 On 07-November-13	4.30	Put	Bond Future	53	0	53	0	0.00
26/04/2013	R206 On 07-November-13	4.29	Put	Bond Future	54	0	54	0	0.00
26/04/2013	R207 On 02-May-13			Bond Future	6.00	108.9624	6.0021	108.9624	3,852.00
26/04/2013	R207 On 02-May-13	6.44	Call	Bond Future	2448	2	2448	2	0.00
26/04/2013	R207 On 02-May-13	6.45	Call	Bond Future	2503	2	2503	2	0.00
26/04/2013	R207 On 02-May-13	6.46	Call	Bond Future	2558	2	2558	2	0.00
26/04/2013	R207 On 02-May-13	6.46	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
26/04/2013	R207 On 02-May-13	6.45	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R207 On 02-May-13	6.44	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R207 On 01-August-13			Bond Future	6.04	106.7456	6.0395	106.7456	4,666.00
26/04/2013	R207 On 01-August-13	106.18	Call	Bond Future	99237	99	99237	99	0.00
26/04/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R207 On 07-November-13			Bond Future	6.07	108.2730	6.0732	108.2730	0.00
26/04/2013	R207 On 07-November-13	6.69	Call	Bond Future	3867	4	3867	4	0.00
26/04/2013	R207 On 07-November-13	6.70	Call	Bond Future	3906	4	3906	4	0.00
26/04/2013	R207 On 07-November-13	6.71	Call	Bond Future	3946	4	3946	4	0.00
26/04/2013	R207 On 07-November-13	6.71	Put	Bond Future	654	1	654	1	0.00
26/04/2013	R207 On 07-November-13	6.70	Put	Bond Future	665	1	665	1	0.00
26/04/2013	R207 On 07-November-13	6.69	Put	Bond Future	677	1	677	1	0.00
26/04/2013	R207 On 06-February-14			Bond Future	6.10	106.0992	6.1036	106.0992	0.00
26/04/2013	R207 On 06-February-14	6.66	Call	Bond Future	3871	4	3871	4	0.00
26/04/2013	R207 On 06-February-14	6.65	Call	Bond Future	3836	4	3836	4	0.00
26/04/2013	R207 On 06-February-14	6.64	Call	Bond Future	3801	4	3801	4	0.00
26/04/2013	R207 On 06-February-14	6.64	Put	Bond Future	1120	1	1120	1	0.00
26/04/2013	R207 On 06-February-14	6.65	Put	Bond Future	1105	1	1105	1	0.00
26/04/2013	R207 On 06-February-14	6.66	Put	Bond Future	1091	1	1091	1	0.00
26/04/2013	R207 On 08-May-14			Bond Future	6.13	107.5757	6.1321	107.5757	0.00
26/04/2013	R207 On 08-May-14	6.21	Call	Bond Future	380	0	380	0	0.00
26/04/2013	R207 On 08-May-14	6.19	Call	Bond Future	282	0	282	0	0.00
26/04/2013	R207 On 08-May-14	6.20	Call	Bond Future	331	0	331	0	0.00
26/04/2013	R207 On 08-May-14	6.20	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R207 On 08-May-14	6.19	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R207 On 08-May-14	6.21	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R208 On 02-May-13			Bond Future	6.10	104.5566	6.0969	104.5566	13,267.00
26/04/2013	R208 On 02-May-13	6.64	Call	Bond Future	3379	3	3379	3	0.00
26/04/2013	R208 On 02-May-13	6.66	Call	Bond Future	3501	3	3501	3	0.00
26/04/2013	R208 On 02-May-13	6.65	Call	Bond Future	3440	3	3440	3	0.00
26/04/2013	R208 On 02-May-13	6.65	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R208 On 02-May-13	6.66	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R208 On 02-May-13	6.64	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R208 On 01-August-13			Bond Future	6.13	105.9189	6.1311	105.9189	7,424.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2013	R208 On 01-August-13	101.40	Call	Bond Future	97040	97	97040	97	0.00
26/04/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R208 On 07-November-13			Bond Future	6.17	104.0383	6.1666	104.0383	0.00
26/04/2013	R208 On 07-November-13	7.50	Call	Bond Future	7817	8	7817	8	0.00
26/04/2013	R208 On 07-November-13	6.79	Call	Bond Future	4466	4	4466	4	0.00
26/04/2013	R208 On 07-November-13	6.81	Call	Bond Future	4553	4	4553	4	0.00
26/04/2013	R208 On 07-November-13	6.80	Call	Bond Future	4509	4	4509	4	0.00
26/04/2013	R208 On 07-November-13	6.80	Put	Bond Future	804	1	804	1	0.00
26/04/2013	R208 On 07-November-13	6.81	Put	Bond Future	790	1	790	1	0.00
26/04/2013	R208 On 07-November-13	6.79	Put	Bond Future	818	1	818	1	0.00
26/04/2013	R208 On 07-November-13	7.50	Put	Bond Future	204	0	204	0	1,520.00
26/04/2013	R208 On 06-February-14			Bond Future	6.20	105.4467	6.1982	105.4467	0.00
26/04/2013	R208 On 06-February-14	6.75	Call	Bond Future	4443	4	4443	4	0.00
26/04/2013	R208 On 06-February-14	6.76	Call	Bond Future	4482	4	4482	4	0.00
26/04/2013	R208 On 06-February-14	6.74	Call	Bond Future	4404	4	4404	4	0.00
26/04/2013	R208 On 06-February-14	6.74	Put	Bond Future	1316	1	1316	1	0.00
26/04/2013	R208 On 06-February-14	6.76	Put	Bond Future	1283	1	1283	1	0.00
26/04/2013	R208 On 06-February-14	6.75	Put	Bond Future	1300	1	1300	1	0.00
26/04/2013	R208 On 08-May-14			Bond Future	6.22	103.5168	6.2245	103.5168	0.00
26/04/2013	R208 On 08-May-14	6.30	Call	Bond Future	424	0	424	0	0.00
26/04/2013	R208 On 08-May-14	6.29	Call	Bond Future	368	0	368	0	0.00
26/04/2013	R208 On 08-May-14	6.31	Call	Bond Future	480	0	480	0	0.00
26/04/2013	R208 On 08-May-14	6.31	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R208 On 08-May-14	6.29	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R208 On 08-May-14	6.30	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R209 On 02-May-13			Bond Future	7.66	85.7060	7.6629	85.7060	2,766.00
26/04/2013	R209 On 02-May-13	7.99	Call	Bond Future	3036	3	3036	3	0.00
26/04/2013	R209 On 02-May-13	8.00	Call	Bond Future	3122	3	3122	3	0.00
26/04/2013	R209 On 02-May-13	8.01	Call	Bond Future	3209	3	3209	3	0.00
26/04/2013	R209 On 02-May-13	8.01	Put	Bond Future	17	0	17	0	0.00
26/04/2013	R209 On 02-May-13	8.00	Put	Bond Future	19	0	19	0	0.00
26/04/2013	R209 On 02-May-13	7.99	Put	Bond Future	22	0	22	0	0.00
26/04/2013	R209 On 01-August-13			Bond Future	7.72	86.8227	7.7161	86.8227	7,751.00
26/04/2013	R209 On 01-August-13	79.36	Call	Bond Future	76644	77	76644	77	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
26/04/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R209 On 07-November-13			Bond Future	7.77	84.9204	7.7732	84.9204	0.00
26/04/2013	R209 On 07-November-13	9.50	Call	Bond Future	14251	14	14251	14	0.00
26/04/2013	R209 On 07-November-13	8.79	Call	Bond Future	9791	10	9791	10	0.00
26/04/2013	R209 On 07-November-13	8.80	Call	Bond Future	9852	10	9852	10	0.00
26/04/2013	R209 On 07-November-13	8.81	Call	Bond Future	9914	10	9914	10	0.00
26/04/2013	R209 On 07-November-13	8.81	Put	Bond Future	1114	1	1114	1	0.00
26/04/2013	R209 On 07-November-13	8.80	Put	Bond Future	1131	1	1131	1	0.00
26/04/2013	R209 On 07-November-13	8.79	Put	Bond Future	1148	1	1148	1	0.00
26/04/2013	R209 On 07-November-13	9.50	Put	Bond Future	364	0	364	0	980.00
26/04/2013	R209 On 06-February-14			Bond Future	7.83	86.0700	7.8260	86.0700	0.00
26/04/2013	R209 On 06-February-14	8.55	Call	Bond Future	8732	9	8732	9	0.00
26/04/2013	R209 On 06-February-14	8.54	Call	Bond Future	8676	9	8676	9	0.00
26/04/2013	R209 On 06-February-14	8.56	Call	Bond Future	8788	9	8788	9	0.00
26/04/2013	R209 On 06-February-14	8.56	Put	Bond Future	2478	2	2478	2	0.00
26/04/2013	R209 On 06-February-14	8.54	Put	Bond Future	2528	2	2528	2	0.00
26/04/2013	R209 On 06-February-14	8.55	Put	Bond Future	2503	2	2503	2	0.00
26/04/2013	R209 On 08-May-14			Bond Future	7.88	84.1222	7.8764	84.1222	0.00
26/04/2013	R209 On 08-May-14	7.85	Call	Bond Future	0	0	0	0	0.00
26/04/2013	R209 On 08-May-14	7.86	Call	Bond Future	0	0	0	0	0.00
26/04/2013	R209 On 08-May-14	7.84	Call	Bond Future	0	0	0	0	0.00
26/04/2013	R209 On 08-May-14	7.84	Put	Bond Future	329	0	329	0	0.00
26/04/2013	R209 On 08-May-14	7.86	Put	Bond Future	148	0	148	0	0.00
26/04/2013	R209 On 08-May-14	7.85	Put	Bond Future	239	0	239	0	0.00
26/04/2013	R210 On 02-May-13			Bond Future	170.74	170.6996	170.7364	170.6996	0.00
26/04/2013	R210 On 02-May-13	161.14	Call	Bond Future	9596	10	9596	10	0.00
26/04/2013	R210 On 02-May-13	161.16	Call	Bond Future	9576	10	9576	10	0.00
26/04/2013	R210 On 02-May-13	161.15	Call	Bond Future	9586	10	9586	10	0.00
26/04/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R210 On 01-August-13			Bond Future	172.98	172.9449	172.9819	172.9449	1,237.00
26/04/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
26/04/2013	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
26/04/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
26/04/2013	R210 On 01-August-13	173.01	Put	Bond Future	28	0	28	0	0.00
26/04/2013	R210 On 01-August-13	173.00	Put	Bond Future	18	0	18	0	0.00
26/04/2013	R210 On 01-August-13	172.99	Put	Bond Future	8	0	8	0	0.00
26/04/2013	R211 On 02-May-13			Bond Future	129.94	129.9228	129.9374	129.9228	0.00
26/04/2013	R211 On 02-May-13	125.69	Call	Bond Future	4247	4	4247	4	0.00
26/04/2013	R211 On 02-May-13	125.71	Call	Bond Future	4227	4	4227	4	0.00
26/04/2013	R211 On 02-May-13	125.70	Call	Bond Future	4237	4	4237	4	0.00
26/04/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R211 On 01-August-13			Bond Future	130.17	130.1539	130.1686	130.1539	522.00
26/04/2013	R211 On 01-August-13	129.99	Call	Bond Future	179	0	179	0	0.00
26/04/2013	R211 On 01-August-13	130.00	Call	Bond Future	169	0	169	0	0.00
26/04/2013	R211 On 01-August-13	130.01	Call	Bond Future	159	0	159	0	0.00
26/04/2013	R211 On 01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R211 On 01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R212 On 02-May-13			Bond Future	138.06	137.7633	138.0590	137.7633	0.00
26/04/2013	R212 On 02-May-13	131.09	Call	Bond Future	6969	7	6969	7	0.00
26/04/2013	R212 On 02-May-13	131.11	Call	Bond Future	6949	7	6949	7	0.00
26/04/2013	R212 On 02-May-13	131.10	Call	Bond Future	6959	7	6959	7	0.00
26/04/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R212 On 01-August-13			Bond Future	138.25	137.9533	138.2529	137.9533	21,791.00
26/04/2013	R212 On 01-August-13	137.99	Call	Bond Future	263	0	263	0	0.00
26/04/2013	R212 On 01-August-13	138.00	Call	Bond Future	253	0	253	0	0.00
26/04/2013	R212 On 01-August-13	138.01	Call	Bond Future	243	0	243	0	0.00
26/04/2013	R212 On 01-August-13	138.01	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R212 On 01-August-13	138.00	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R212 On 01-August-13	137.99	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R213 On 02-May-13			Bond Future	7.41	97.3161	7.4129	97.3161	6,890.00
26/04/2013	R213 On 02-May-13	7.84	Call	Bond Future	3948	4	3948	4	0.00

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26/04/2013	R213 On 02-May-13	7.86	Call	Bond Future	4127	4	4127	4	0.00
26/04/2013	R213 On 02-May-13	7.85	Call	Bond Future	4038	4	4038	4	0.00
26/04/2013	R213 On 02-May-13	7.85	Put	Bond Future	2	0	2	0	0.00
26/04/2013	R213 On 02-May-13	7.86	Put	Bond Future	2	0	2	0	0.00
26/04/2013	R213 On 02-May-13	7.84	Put	Bond Future	3	0	3	0	0.00
26/04/2013	R213 On 01-August-13			Bond Future	7.47	98.5839	7.4659	98.5839	908.00
26/04/2013	R213 On 01-August-13	91.25	Call	Bond Future	87883	88	87883	88	0.00
26/04/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R213 On 07-November-13			Bond Future	7.52	96.4574	7.5243	96.4574	0.00
26/04/2013	R213 On 07-November-13	8.59	Call	Bond Future	10102	10	10102	10	0.00
26/04/2013	R213 On 07-November-13	8.60	Call	Bond Future	10167	10	10167	10	0.00
26/04/2013	R213 On 07-November-13	8.61	Call	Bond Future	10232	10	10232	10	0.00
26/04/2013	R213 On 07-November-13	8.61	Put	Bond Future	907	1	907	1	0.00
26/04/2013	R213 On 07-November-13	8.60	Put	Bond Future	922	1	922	1	0.00
26/04/2013	R213 On 07-November-13	8.59	Put	Bond Future	937	1	937	1	0.00
26/04/2013	R213 On 06-February-14			Bond Future	7.58	97.7631	7.5791	97.7631	0.00
26/04/2013	R213 On 06-February-14	8.31	Call	Bond Future	8654	9	8654	9	0.00
26/04/2013	R213 On 06-February-14	8.30	Call	Bond Future	8596	9	8596	9	0.00
26/04/2013	R213 On 06-February-14	8.29	Call	Bond Future	8538	9	8538	9	0.00
26/04/2013	R213 On 06-February-14	8.29	Put	Bond Future	2364	2	2364	2	0.00
26/04/2013	R213 On 06-February-14	8.30	Put	Bond Future	2339	2	2339	2	0.00
26/04/2013	R213 On 06-February-14	8.31	Put	Bond Future	2314	2	2314	2	0.00
26/04/2013	R213 On 08-May-14			Bond Future	7.63	95.5841	7.6286	95.5841	0.00
26/04/2013	R213 On 08-May-14	7.66	Call	Bond Future	282	0	282	0	0.00
26/04/2013	R213 On 08-May-14	7.64	Call	Bond Future	102	0	102	0	0.00
26/04/2013	R213 On 08-May-14	7.65	Call	Bond Future	192	0	192	0	0.00
26/04/2013	R213 On 08-May-14	7.65	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R213 On 08-May-14	7.64	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R213 On 08-May-14	7.66	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R214 On 02-May-13			Bond Future	7.73	87.4178	7.7328	87.4178	0.00
26/04/2013	R214 On 02-May-13	84.31	Call	Bond Future	78397	79	78397	79	0.00
26/04/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R214 On 01-August-13			Bond Future	7.78	88.5566	7.7843	88.5566	1,036.00
26/04/2013	R214 On 01-August-13	84.31	Call	Bond Future	77864	78	77864	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
26/04/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
26/04/2013	R214 On 07-November-13			Bond Future	7.84	86.5392	7.8408	86.5392	0.00
26/04/2013	R214 On 07-November-13	7.80	Call	Bond Future	4175	4	4175	4	0.00
26/04/2013	R214 On 07-November-13	7.79	Call	Bond Future	4128	4	4128	4	0.00
26/04/2013	R214 On 07-November-13	7.81	Call	Bond Future	4223	4	4223	4	0.00
26/04/2013	R214 On 07-November-13	7.81	Put	Bond Future	4526	4	4526	4	0.00
26/04/2013	R214 On 07-November-13	7.79	Put	Bond Future	4629	5	4629	5	0.00
26/04/2013	R214 On 07-November-13	7.80	Put	Bond Future	4578	4	4578	4	0.00
26/04/2013	R248 On 02-May-13			Bond Future	7.88	111.9641	7.8830	111.9641	0.00
26/04/2013	R248 On 02-May-13	7.85	Call	Bond Future	0	0	0	0	0.00
26/04/2013	R248 On 02-May-13	7.85	Put	Bond Future	426	0	426	0	0.00
26/04/2013	R248 On 01-August-13			Bond Future	7.94	113.4228	7.9379	113.4228	603.00
26/04/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
26/04/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
26/04/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
26/04/2013	R248 On 01-August-13	7.86	Put	Bond Future	998	1	998	1	0.00
26/04/2013	R248 On 01-August-13	7.85	Put	Bond Future	1128	1	1128	1	0.00
26/04/2013	R248 On 01-August-13	7.84	Put	Bond Future	1257	1	1257	1	0.00
26/04/2013	R248 On 07-November-13			Bond Future	8.00	110.6242	7.9981	110.6242	0.00
26/04/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
26/04/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
26/04/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
26/04/2013	R248 On 07-November-13	7.86	Put	Bond Future	1756	2	1756	2	0.00
26/04/2013	R248 On 07-November-13	7.85	Put	Bond Future	1885	2	1885	2	0.00
26/04/2013	R248 On 07-November-13	7.84	Put	Bond Future	2014	2	2014	2	0.00