



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 22/04/2013 To: 22/04/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	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
22/04/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	2025 On 02-May-13			Bond Future	117.91	117.9156	117.9133	117.9156	0.00
22/04/2013	2025 On 02-May-13	113.41	Call	Bond Future	4500	5	4	5	0.00
22/04/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
22/04/2013	2038 On 02-May-13			Bond Future	114.77	114.8757	114.7663	114.8757	9.00
22/04/2013	2038 On 02-May-13	111.60	Call	Bond Future	3162	3	3	3	0.00
22/04/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
22/04/2013	2050 On 02-May-13			Bond Future	118.72	119.0145	118.7174	119.0145	122.00
22/04/2013	2050 On 02-May-13	117.60	Call	Bond Future	1120	1	1	1	0.00
22/04/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
22/04/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	AL7T On 02-May-13			Index Future	506.22	507.1090	506.2220	507.1090	10.00
22/04/2013	AL7T On 01-August-13			Index Future	512.82	513.7170	512.8180	513.7170	1.00
22/04/2013	AL7T On 07-November-13			Index Future	520.16	521.0820	520.1630	521.0820	0.00
22/04/2013	ALBI On 02-May-13			Index Future	452.10	452.9610	452.1040	452.9610	771.00
22/04/2013	ALBI On 01-August-13			Index Future	457.99	458.8630	457.9940	458.8630	333.00
22/04/2013	ALBI On 07-November-13			Index Future	464.55	465.4420	464.5540	465.4420	85.00
22/04/2013	C023 On 28-February-23			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
22/04/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/04/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	C213 On 28-February-31			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
22/04/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2013	EL28 On 02-May-13			Bond Future	113.20	113.3371	113.1961	113.3371	0.00
22/04/2013	EL28 On 02-May-13	113.32	Call	Bond Future	0	0	0	0	0.00
22/04/2013	EL28 On 02-May-13	113.32	Put	Bond Future	120	0	0	0	0.00
22/04/2013	ES33 On 02-May-13			Bond Future	8.25	94.0029	93.7314	94.0029	0.00
22/04/2013	ES33 On 02-May-13	91.02	Call	Bond Future	84551	85	85	85	0.00
22/04/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
22/04/2013	ES33 On 01-August-13			Bond Future	8.32	95.2278	94.9527	95.2278	292.00
22/04/2013	ES33 On 01-August-13	9.00	Call	Bond Future	5860	6	6	6	0.00
22/04/2013	ES33 On 01-August-13	91.02	Call	Bond Future	83901	84	84	84	0.00
22/04/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
22/04/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
22/04/2013	GOVI On 02-May-13			GOVI	451.20	452.0280	451.2020	452.0280	70.00
22/04/2013	GOVI On 02-May-13	432.99	Call	GOVI	182120	19	18	19	0.00
22/04/2013	GOVI On 02-May-13	433.01	Call	GOVI	181920	19	18	19	0.00
22/04/2013	GOVI On 02-May-13	433.00	Call	GOVI	182020	19	18	19	0.00
22/04/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
22/04/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
22/04/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
22/04/2013	GOVI On 01-August-13			GOVI	457.08	457.9170	457.0800	457.9170	280.00
22/04/2013	GOVI On 01-August-13	445.99	Call	GOVI	110900	12	11	12	0.00
22/04/2013	GOVI On 01-August-13	446.00	Call	GOVI	110800	12	11	12	0.00
22/04/2013	GOVI On 01-August-13	446.01	Call	GOVI	110700	12	11	12	0.00
22/04/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
22/04/2013	GOVI On 01-August-13	446.00	Put	GOVI	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
22/04/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
22/04/2013	GOVI On 07-November-13			GOVI	463.63	464.4830	463.6270	464.4830	0.00
22/04/2013	GOVI On 07-November-13	445.99	Call	GOVI	176370	18	18	18	0.00
22/04/2013	GOVI On 07-November-13	446.00	Call	GOVI	176270	18	18	18	0.00
22/04/2013	GOVI On 07-November-13	446.01	Call	GOVI	176170	18	18	18	0.00
22/04/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
22/04/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
22/04/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
22/04/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/04/2013	IGOV On 02-May-13			Index Future	206.59	206.4050	206.5900	206.4050	5.00
22/04/2013	IGOV On 01-August-13			Index Future	209.36	209.1700	209.3560	209.1700	805.00
22/04/2013	IGOV On 07-November-13			Index Future	212.42	212.2320	212.4220	212.2320	7.00
22/04/2013	ILBI On 02-May-13			Index Future	558.58	559.0260	558.5780	559.0260	183.00
22/04/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
22/04/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/04/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
22/04/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
22/04/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
22/04/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
22/04/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.11	94.8900	94.8900	94.8900	0.00
22/04/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.08	94.9400	94.9200	94.9400	500.00
22/04/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.02	94.9900	94.9800	94.9900	0.00
22/04/2013	JBAF On 21-August-13			Jibar Tradeable Future	4.99	95.0300	95.0100	95.0300	0.00
22/04/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.96	95.0500	95.0400	95.0500	2,200.00
22/04/2013	JBAF On 16-October-13			Jibar Tradeable Future	4.96	95.0600	95.0400	95.0600	0.00
22/04/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.96	95.0600	95.0400	95.0600	1,500.00
22/04/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.00	95.0300	95.0000	95.0300	0.00

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22/04/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.08	94.9300	94.9200	94.9300	0.00
22/04/2013	JBAF On	17-September-14			Jibar Tradeable Future	5.19	94.8300	94.8100	94.8300	0.00
22/04/2013	JBAF On	17-December-14			Jibar Tradeable Future	5.33	94.7000	94.6700	94.7000	0.00
22/04/2013	JBAF On	18-March-15			Jibar Tradeable Future	5.46	94.5600	94.5400	94.5600	0.00
22/04/2013	OTH1 On	02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
22/04/2013	R023 On	02-May-13			Bond Future	6.40	111.3711	111.1435	111.3711	6,460.00
22/04/2013	R023 On	02-May-13	7.04	Call	Bond Future	4756	5	5	5	0.00
22/04/2013	R023 On	02-May-13	7.06	Call	Bond Future	4900	5	5	5	0.00
22/04/2013	R023 On	02-May-13	7.05	Call	Bond Future	4828	5	5	5	0.00
22/04/2013	R023 On	02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
22/04/2013	R023 On	02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
22/04/2013	R023 On	02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
22/04/2013	R023 On	01-August-13			Bond Future	6.44	112.8222	112.5917	112.8222	0.00
22/04/2013	R023 On	01-August-13	7.29	Call	Bond Future	6122	6	6	6	0.00
22/04/2013	R023 On	01-August-13	7.30	Call	Bond Future	6191	6	6	6	0.00
22/04/2013	R023 On	01-August-13	7.31	Call	Bond Future	6261	6	6	6	0.00
22/04/2013	R023 On	01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
22/04/2013	R023 On	01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
22/04/2013	R023 On	01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
22/04/2013	R157 On	02-May-13			Bond Future	5.30	119.9505	119.8763	119.9505	5,882.00
22/04/2013	R157 On	02-May-13	5.34	Call	Bond Future	195	0	0	0	0.00
22/04/2013	R157 On	02-May-13	5.36	Call	Bond Future	227	0	0	0	0.00
22/04/2013	R157 On	02-May-13	5.35	Call	Bond Future	210	0	0	0	0.00
22/04/2013	R157 On	02-May-13	5.35	Put	Bond Future	78	0	0	0	0.00
22/04/2013	R157 On	02-May-13	5.36	Put	Bond Future	70	0	0	0	0.00
22/04/2013	R157 On	02-May-13	5.34	Put	Bond Future	87	0	0	0	0.00
22/04/2013	R157 On	01-August-13			Bond Future	5.29	121.5134	121.4382	121.5134	596.00
22/04/2013	R157 On	01-August-13	116.11	Call	Bond Future	91983	92	92	92	0.00
22/04/2013	R157 On	01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
22/04/2013	R157 On	07-November-13			Bond Future	5.28	116.4485	116.3706	116.4485	0.00
22/04/2013	R157 On	07-November-13	5.59	Call	Bond Future	826	1	1	1	0.00
22/04/2013	R157 On	07-November-13	5.60	Call	Bond Future	839	1	1	1	0.00

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22/04/2013	R157 On 07-November-13	5.61	Call	Bond Future	853	1	1	1	0.00
22/04/2013	R157 On 07-November-13	5.61	Put	Bond Future	236	0	0	0	0.00
22/04/2013	R157 On 07-November-13	5.60	Put	Bond Future	242	0	0	0	0.00
22/04/2013	R157 On 07-November-13	5.59	Put	Bond Future	247	0	0	0	0.00
22/04/2013	R157 On 06-February-14			Bond Future	5.26	118.0222	117.9447	118.0222	0.00
22/04/2013	R157 On 06-February-14	5.66	Call	Bond Future	912	1	1	1	0.00
22/04/2013	R157 On 06-February-14	5.65	Call	Bond Future	901	1	1	1	0.00
22/04/2013	R157 On 06-February-14	5.64	Call	Bond Future	889	1	1	1	0.00
22/04/2013	R157 On 06-February-14	5.64	Put	Bond Future	271	0	0	0	0.00
22/04/2013	R157 On 06-February-14	5.65	Put	Bond Future	267	0	0	0	0.00
22/04/2013	R157 On 06-February-14	5.66	Put	Bond Future	262	0	0	0	0.00
22/04/2013	R186 On 02-May-13			Bond Future	6.89	135.7494	135.4892	135.7494	21,710.00
22/04/2013	R186 On 02-May-13	6.75	Call	Bond Future	303	0	0	0	350.00
22/04/2013	R186 On 02-May-13	7.39	Call	Bond Future	5136	5	5	5	0.00
22/04/2013	R186 On 02-May-13	7.40	Call	Bond Future	5235	6	5	6	2,000.00
22/04/2013	R186 On 02-May-13	7.41	Call	Bond Future	5335	6	5	6	0.00
22/04/2013	R186 On 02-May-13	7.75	Call	Bond Future	8666	9	9	9	0.00
22/04/2013	R186 On 02-May-13	7.60	Call	Bond Future	7210	7	7	7	0.00
22/04/2013	R186 On 02-May-13	7.60	Put	Bond Future	0	0	0	0	2,830.00
22/04/2013	R186 On 02-May-13	7.75	Put	Bond Future	0	0	0	0	100.00
22/04/2013	R186 On 02-May-13	7.41	Put	Bond Future	5	0	0	0	0.00
22/04/2013	R186 On 02-May-13	7.40	Put	Bond Future	5	0	0	0	150.00
22/04/2013	R186 On 02-May-13	7.39	Put	Bond Future	6	0	0	0	0.00
22/04/2013	R186 On 02-May-13	6.75	Put	Bond Future	1818	2	2	2	0.00
22/04/2013	R186 On 01-August-13			Bond Future	6.94	132.2335	131.9700	132.2335	33,948.00
22/04/2013	R186 On 01-August-13	7.25	Call	Bond Future	4798	5	5	5	4,315.00
22/04/2013	R186 On 01-August-13	128.26	Call	Bond Future	122698	123	123	123	0.00
22/04/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
22/04/2013	R186 On 01-August-13	7.25	Put	Bond Future	1664	2	2	2	0.00
22/04/2013	R186 On 07-November-13			Bond Future	7.00	134.1296	133.8605	134.1296	540.00
22/04/2013	R186 On 07-November-13	8.75	Call	Bond Future	16523	17	17	17	0.00
22/04/2013	R186 On 07-November-13	8.14	Call	Bond Future	11771	12	12	12	0.00
22/04/2013	R186 On 07-November-13	8.16	Call	Bond Future	11924	12	12	12	0.00
22/04/2013	R186 On 07-November-13	8.15	Call	Bond Future	11847	12	12	12	0.00

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22/04/2013	R186 On 07-November-13	8.15	Put	Bond Future	814	1	1	1	0.00
22/04/2013	R186 On 07-November-13	8.16	Put	Bond Future	801	1	1	1	0.00
22/04/2013	R186 On 07-November-13	8.14	Put	Bond Future	827	1	1	1	0.00
22/04/2013	R186 On 07-November-13	8.75	Put	Bond Future	266	0	0	0	1,030.00
22/04/2013	R186 On 06-February-14			Bond Future	7.05	130.6516	130.3806	130.6516	0.00
22/04/2013	R186 On 06-February-14	7.74	Call	Bond Future	9096	9	9	9	0.00
22/04/2013	R186 On 06-February-14	7.75	Call	Bond Future	9162	9	9	9	0.00
22/04/2013	R186 On 06-February-14	7.76	Call	Bond Future	9227	9	9	9	0.00
22/04/2013	R186 On 06-February-14	7.76	Put	Bond Future	2368	2	2	2	0.00
22/04/2013	R186 On 06-February-14	7.75	Put	Bond Future	2395	2	2	2	0.00
22/04/2013	R186 On 06-February-14	7.74	Put	Bond Future	2422	2	2	2	0.00
22/04/2013	R197 On 02-May-13			Bond Future	297.10	296.0933	297.0996	296.0933	2,633.00
22/04/2013	R197 On 02-May-13	282.39	Call	Bond Future	14710	14	15	14	0.00
22/04/2013	R197 On 02-May-13	282.41	Call	Bond Future	14690	14	15	14	0.00
22/04/2013	R197 On 02-May-13	282.40	Call	Bond Future	14700	14	15	14	0.00
22/04/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
22/04/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
22/04/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
22/04/2013	R201 On 02-May-13			Bond Future	5.18	108.8076	108.7667	108.8076	4.00
22/04/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
22/04/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
22/04/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
22/04/2013	R201 On 02-May-13	4.05	Put	Bond Future	1833	2	2	2	0.00
22/04/2013	R201 On 02-May-13	4.06	Put	Bond Future	1816	2	2	2	0.00
22/04/2013	R201 On 02-May-13	4.04	Put	Bond Future	1849	2	2	2	0.00
22/04/2013	R201 On 01-August-13			Bond Future	5.17	105.8215	105.7801	105.8215	0.00
22/04/2013	R201 On 01-August-13	107.45	Call	Bond Future	68534	69	69	69	0.00
22/04/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
22/04/2013	R201 On 07-November-13			Bond Future	5.12	107.3388	107.2954	107.3388	0.00
22/04/2013	R201 On 07-November-13	4.79	Call	Bond Future	109	0	0	0	0.00
22/04/2013	R201 On 07-November-13	4.81	Call	Bond Future	115	0	0	0	0.00
22/04/2013	R201 On 07-November-13	4.80	Call	Bond Future	112	0	0	0	0.00
22/04/2013	R201 On 07-November-13	4.80	Put	Bond Future	458	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
22/04/2013	R201 On 07-November-13	4.81	Put	Bond Future	451	0	0	0	0.00
22/04/2013	R201 On 07-November-13	4.79	Put	Bond Future	466	0	0	0	0.00
22/04/2013	R201 On 06-February-14			Bond Future	5.01	104.3806	104.3379	104.3806	0.00
22/04/2013	R201 On 06-February-14	5.26	Call	Bond Future	379	0	0	0	0.00
22/04/2013	R201 On 06-February-14	5.24	Call	Bond Future	368	0	0	0	0.00
22/04/2013	R201 On 06-February-14	5.25	Call	Bond Future	373	0	0	0	0.00
22/04/2013	R201 On 06-February-14	5.25	Put	Bond Future	171	0	0	0	0.00
22/04/2013	R201 On 06-February-14	5.24	Put	Bond Future	174	0	0	0	0.00
22/04/2013	R201 On 06-February-14	5.26	Put	Bond Future	168	0	0	0	0.00
22/04/2013	R202 On 02-May-13			Bond Future	223.13	223.1313	223.1313	223.1313	44,017.00
22/04/2013	R202 On 02-May-13	211.04	Call	Bond Future	12091	12	12	12	0.00
22/04/2013	R202 On 02-May-13	211.06	Call	Bond Future	12071	12	12	12	0.00
22/04/2013	R202 On 02-May-13	211.05	Call	Bond Future	12081	12	12	12	0.00
22/04/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
22/04/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
22/04/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
22/04/2013	R203 On 02-May-13			Bond Future	5.70	111.0983	110.8958	111.0983	5,786.00
22/04/2013	R203 On 02-May-13	5.89	Call	Bond Future	815	1	1	1	0.00
22/04/2013	R203 On 02-May-13	5.90	Call	Bond Future	850	1	1	1	0.00
22/04/2013	R203 On 02-May-13	5.91	Call	Bond Future	885	1	1	1	0.00
22/04/2013	R203 On 02-May-13	5.91	Put	Bond Future	38	0	0	0	0.00
22/04/2013	R203 On 02-May-13	5.90	Put	Bond Future	42	0	0	0	0.00
22/04/2013	R203 On 02-May-13	5.89	Put	Bond Future	48	0	0	0	0.00
22/04/2013	R203 On 01-August-13			Bond Future	5.73	112.5458	112.3407	112.5458	5,055.00
22/04/2013	R203 On 01-August-13	109.11	Call	Bond Future	99127	99	99	99	0.00
22/04/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
22/04/2013	R203 On 07-November-13			Bond Future	5.76	109.9996	109.7900	109.9996	0.00
22/04/2013	R203 On 07-November-13	6.01	Call	Bond Future	1638	2	2	2	0.00
22/04/2013	R203 On 07-November-13	571.00	Call	Bond Future	107560	108	108	108	0.00
22/04/2013	R203 On 07-November-13	5.71	Call	Bond Future	1037	1	1	1	15.00
22/04/2013	R203 On 07-November-13	6.00	Call	Bond Future	1616	2	2	2	0.00
22/04/2013	R203 On 07-November-13	5.99	Call	Bond Future	1594	2	2	2	0.00
22/04/2013	R203 On 07-November-13	5.99	Put	Bond Future	763	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
22/04/2013	R203 On 07-November-13	6.00	Put	Bond Future	750	1	1	1	0.00
22/04/2013	R203 On 07-November-13	5.71	Put	Bond Future	1204	1	1	1	0.00
22/04/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
22/04/2013	R203 On 07-November-13	6.01	Put	Bond Future	737	1	1	1	0.00
22/04/2013	R203 On 06-February-14			Bond Future	5.78	111.4860	111.2750	111.4860	0.00
22/04/2013	R203 On 06-February-14	6.16	Call	Bond Future	2026	2	2	2	0.00
22/04/2013	R203 On 06-February-14	5.95	Call	Bond Future	1591	2	2	2	16.00
22/04/2013	R203 On 06-February-14	6.15	Call	Bond Future	2005	2	2	2	0.00
22/04/2013	R203 On 06-February-14	6.14	Call	Bond Future	1983	2	2	2	0.00
22/04/2013	R203 On 06-February-14	6.14	Put	Bond Future	798	1	1	1	0.00
22/04/2013	R203 On 06-February-14	6.15	Put	Bond Future	787	1	1	1	0.00
22/04/2013	R203 On 06-February-14	5.95	Put	Bond Future	1037	1	1	1	0.00
22/04/2013	R203 On 06-February-14	6.16	Put	Bond Future	776	1	1	1	0.00
22/04/2013	R204 On 02-May-13			Bond Future	5.92	113.0768	112.8517	113.0768	11,544.00
22/04/2013	R204 On 02-May-13	6.29	Call	Bond Future	1864	2	2	2	0.00
22/04/2013	R204 On 02-May-13	6.30	Call	Bond Future	1912	2	2	2	0.00
22/04/2013	R204 On 02-May-13	6.31	Call	Bond Future	1960	2	2	2	0.00
22/04/2013	R204 On 02-May-13	6.31	Put	Bond Future	5	0	0	0	0.00
22/04/2013	R204 On 02-May-13	6.30	Put	Bond Future	6	0	0	0	0.00
22/04/2013	R204 On 02-May-13	6.29	Put	Bond Future	7	0	0	0	0.00
22/04/2013	R204 On 01-August-13			Bond Future	5.95	110.5238	110.2957	110.5238	515.00
22/04/2013	R204 On 01-August-13	110.75	Call	Bond Future	101412	102	101	102	0.00
22/04/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
22/04/2013	R204 On 07-November-13			Bond Future	5.99	112.1085	111.8757	112.1085	0.00
22/04/2013	R204 On 07-November-13	7.00	Call	Bond Future	4759	5	5	5	0.00
22/04/2013	R204 On 07-November-13	6.29	Call	Bond Future	2313	2	2	2	0.00
22/04/2013	R204 On 07-November-13	6.30	Call	Bond Future	2343	3	2	3	0.00
22/04/2013	R204 On 07-November-13	6.31	Call	Bond Future	2372	3	2	3	0.00
22/04/2013	R204 On 07-November-13	6.31	Put	Bond Future	915	1	1	1	0.00
22/04/2013	R204 On 07-November-13	6.30	Put	Bond Future	930	1	1	1	0.00
22/04/2013	R204 On 07-November-13	6.29	Put	Bond Future	945	1	1	1	0.00
22/04/2013	R204 On 07-November-13	7.00	Put	Bond Future	251	0	0	0	1,270.00
22/04/2013	R204 On 06-February-14			Bond Future	6.02	109.5926	109.3581	109.5926	0.00
22/04/2013	R204 On 06-February-14	6.40	Call	Bond Future	2783	3	3	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
22/04/2013	R204 On 06-February-14	6.39	Call	Bond Future	2755	3	3	3	0.00
22/04/2013	R204 On 06-February-14	6.41	Call	Bond Future	2811	3	3	3	0.00
22/04/2013	R204 On 06-February-14	6.41	Put	Bond Future	1130	1	1	1	0.00
22/04/2013	R204 On 06-February-14	6.39	Put	Bond Future	1160	1	1	1	0.00
22/04/2013	R204 On 06-February-14	6.40	Put	Bond Future	1145	1	1	1	0.00
22/04/2013	R206 On 02-May-13			Bond Future	5.23	103.8414	103.8272	103.8414	23.00
22/04/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
22/04/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
22/04/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
22/04/2013	R206 On 02-May-13	3.40	Put	Bond Future	1261	1	1	1	0.00
22/04/2013	R206 On 02-May-13	3.41	Put	Bond Future	1254	1	1	1	0.00
22/04/2013	R206 On 02-May-13	3.39	Put	Bond Future	1268	1	1	1	0.00
22/04/2013	R206 On 01-August-13			Bond Future	5.18	101.4326	101.4182	101.4326	0.00
22/04/2013	R206 On 01-August-13	103.94	Call	Bond Future	30420	30	30	30	0.00
22/04/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
22/04/2013	R206 On 07-November-13			Bond Future	4.87	102.8870	102.8711	102.8870	0.00
22/04/2013	R206 On 07-November-13	4.29	Call	Bond Future	7	0	0	0	0.00
22/04/2013	R206 On 07-November-13	4.31	Call	Bond Future	8	0	0	0	0.00
22/04/2013	R206 On 07-November-13	4.30	Call	Bond Future	8	0	0	0	0.00
22/04/2013	R206 On 07-November-13	4.30	Put	Bond Future	110	0	0	0	0.00
22/04/2013	R206 On 07-November-13	4.31	Put	Bond Future	109	0	0	0	0.00
22/04/2013	R206 On 07-November-13	4.29	Put	Bond Future	112	0	0	0	0.00
22/04/2013	R207 On 02-May-13			Bond Future	6.06	108.8905	108.6939	108.8905	6,341.00
22/04/2013	R207 On 02-May-13	6.44	Call	Bond Future	2126	2	2	2	0.00
22/04/2013	R207 On 02-May-13	6.46	Call	Bond Future	2234	2	2	2	0.00
22/04/2013	R207 On 02-May-13	6.45	Call	Bond Future	2180	2	2	2	0.00
22/04/2013	R207 On 02-May-13	6.45	Put	Bond Future	7	0	0	0	0.00
22/04/2013	R207 On 02-May-13	6.46	Put	Bond Future	6	0	0	0	0.00
22/04/2013	R207 On 02-May-13	6.44	Put	Bond Future	8	0	0	0	0.00
22/04/2013	R207 On 01-August-13			Bond Future	6.10	106.6729	106.4737	106.6729	1,340.00
22/04/2013	R207 On 01-August-13	106.18	Call	Bond Future	98903	99	99	99	0.00
22/04/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
22/04/2013	R207 On 07-November-13			Bond Future	6.14	108.2025	107.9990	108.2025	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
22/04/2013	R207 On 07-November-13	6.69	Call	Bond Future	3633	4	4	4	0.00
22/04/2013	R207 On 07-November-13	6.71	Call	Bond Future	3709	4	4	4	0.00
22/04/2013	R207 On 07-November-13	6.70	Call	Bond Future	3671	4	4	4	0.00
22/04/2013	R207 On 07-November-13	6.70	Put	Bond Future	767	1	1	1	0.00
22/04/2013	R207 On 07-November-13	6.71	Put	Bond Future	754	1	1	1	0.00
22/04/2013	R207 On 07-November-13	6.69	Put	Bond Future	780	1	1	1	0.00
22/04/2013	R207 On 06-February-14			Bond Future	6.17	106.0251	105.8202	106.0251	0.00
22/04/2013	R207 On 06-February-14	6.66	Call	Bond Future	3655	4	4	4	0.00
22/04/2013	R207 On 06-February-14	6.64	Call	Bond Future	3589	4	4	4	0.00
22/04/2013	R207 On 06-February-14	6.65	Call	Bond Future	3622	4	4	4	0.00
22/04/2013	R207 On 06-February-14	6.65	Put	Bond Future	1234	1	1	1	0.00
22/04/2013	R207 On 06-February-14	6.64	Put	Bond Future	1250	1	1	1	0.00
22/04/2013	R207 On 06-February-14	6.66	Put	Bond Future	1218	1	1	1	0.00
22/04/2013	R208 On 02-May-13			Bond Future	6.16	104.5099	104.3216	104.5099	14,933.00
22/04/2013	R208 On 02-May-13	6.64	Call	Bond Future	2983	3	3	3	0.00
22/04/2013	R208 On 02-May-13	6.66	Call	Bond Future	3104	3	3	3	0.00
22/04/2013	R208 On 02-May-13	6.65	Call	Bond Future	3043	3	3	3	0.00
22/04/2013	R208 On 02-May-13	6.65	Put	Bond Future	2	0	0	0	0.00
22/04/2013	R208 On 02-May-13	6.66	Put	Bond Future	2	0	0	0	0.00
22/04/2013	R208 On 02-May-13	6.64	Put	Bond Future	2	0	0	0	0.00
22/04/2013	R208 On 01-August-13			Bond Future	6.20	105.8716	105.6808	105.8716	4,151.00
22/04/2013	R208 On 01-August-13	101.40	Call	Bond Future	96636	97	97	97	0.00
22/04/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
22/04/2013	R208 On 07-November-13			Bond Future	6.23	103.9934	103.7984	103.9934	0.00
22/04/2013	R208 On 07-November-13	7.50	Call	Bond Future	7467	8	7	8	0.00
22/04/2013	R208 On 07-November-13	6.79	Call	Bond Future	4209	4	4	4	0.00
22/04/2013	R208 On 07-November-13	6.81	Call	Bond Future	4292	4	4	4	0.00
22/04/2013	R208 On 07-November-13	6.80	Call	Bond Future	4250	4	4	4	0.00
22/04/2013	R208 On 07-November-13	6.80	Put	Bond Future	953	1	1	1	0.00
22/04/2013	R208 On 07-November-13	6.81	Put	Bond Future	937	1	1	1	0.00
22/04/2013	R208 On 07-November-13	6.79	Put	Bond Future	968	1	1	1	0.00
22/04/2013	R208 On 07-November-13	7.50	Put	Bond Future	262	0	0	0	1,520.00
22/04/2013	R208 On 06-February-14			Bond Future	6.27	105.3986	105.2024	105.3986	0.00
22/04/2013	R208 On 06-February-14	6.75	Call	Bond Future	4212	4	4	4	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
22/04/2013	R208 On 06-February-14	6.76	Call	Bond Future	4249	4	4	4	0.00
22/04/2013	R208 On 06-February-14	6.74	Call	Bond Future	4174	4	4	4	0.00
22/04/2013	R208 On 06-February-14	6.74	Put	Bond Future	1501	1	2	1	0.00
22/04/2013	R208 On 06-February-14	6.76	Put	Bond Future	1465	1	1	1	0.00
22/04/2013	R208 On 06-February-14	6.75	Put	Bond Future	1483	1	1	1	0.00
22/04/2013	R209 On 02-May-13			Bond Future	7.66	85.8165	85.5359	85.8165	8,518.00
22/04/2013	R209 On 02-May-13	7.99	Call	Bond Future	3140	3	3	3	0.00
22/04/2013	R209 On 02-May-13	8.01	Call	Bond Future	3307	4	3	4	0.00
22/04/2013	R209 On 02-May-13	8.00	Call	Bond Future	3223	4	3	4	0.00
22/04/2013	R209 On 02-May-13	8.00	Put	Bond Future	64	0	0	0	0.00
22/04/2013	R209 On 02-May-13	8.01	Put	Bond Future	58	0	0	0	0.00
22/04/2013	R209 On 02-May-13	7.99	Put	Bond Future	70	0	0	0	0.00
22/04/2013	R209 On 01-August-13			Bond Future	7.71	86.9346	86.6504	86.9346	1,882.00
22/04/2013	R209 On 01-August-13	79.36	Call	Bond Future	76701	77	77	77	0.00
22/04/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
22/04/2013	R209 On 07-November-13			Bond Future	7.77	85.0365	84.7469	85.0365	0.00
22/04/2013	R209 On 07-November-13	9.50	Call	Bond Future	14345	15	14	15	0.00
22/04/2013	R209 On 07-November-13	8.79	Call	Bond Future	9885	10	10	10	0.00
22/04/2013	R209 On 07-November-13	8.81	Call	Bond Future	10009	10	10	10	0.00
22/04/2013	R209 On 07-November-13	8.80	Call	Bond Future	9947	10	10	10	0.00
22/04/2013	R209 On 07-November-13	8.80	Put	Bond Future	1166	1	1	1	0.00
22/04/2013	R209 On 07-November-13	8.81	Put	Bond Future	1150	1	1	1	0.00
22/04/2013	R209 On 07-November-13	8.79	Put	Bond Future	1181	1	1	1	0.00
22/04/2013	R209 On 07-November-13	9.50	Put	Bond Future	398	0	0	0	980.00
22/04/2013	R209 On 06-February-14			Bond Future	7.82	86.1855	85.8933	86.1855	0.00
22/04/2013	R209 On 06-February-14	8.55	Call	Bond Future	8823	9	9	9	0.00
22/04/2013	R209 On 06-February-14	8.56	Call	Bond Future	8878	9	9	9	0.00
22/04/2013	R209 On 06-February-14	8.54	Call	Bond Future	8767	9	9	9	0.00
22/04/2013	R209 On 06-February-14	8.54	Put	Bond Future	2560	3	3	3	0.00
22/04/2013	R209 On 06-February-14	8.56	Put	Bond Future	2509	2	3	2	0.00
22/04/2013	R209 On 06-February-14	8.55	Put	Bond Future	2534	2	3	2	0.00
22/04/2013	R210 On 02-May-13			Bond Future	169.96	169.9577	169.9562	169.9577	1,244.00
22/04/2013	R210 On 02-May-13	161.14	Call	Bond Future	8816	9	9	9	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
22/04/2013	R210 On 02-May-13	161.16	Call	Bond Future	8796	9	9	9	0.00
22/04/2013	R210 On 02-May-13	161.15	Call	Bond Future	8806	9	9	9	0.00
22/04/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
22/04/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
22/04/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
22/04/2013	R211 On 02-May-13			Bond Future	129.96	129.9711	129.9630	129.9711	529.00
22/04/2013	R211 On 02-May-13	125.69	Call	Bond Future	4273	4	4	4	0.00
22/04/2013	R211 On 02-May-13	125.70	Call	Bond Future	4263	4	4	4	0.00
22/04/2013	R211 On 02-May-13	125.71	Call	Bond Future	4253	4	4	4	0.00
22/04/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
22/04/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
22/04/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
22/04/2013	R212 On 02-May-13			Bond Future	137.62	137.6240	137.6202	137.6240	21,870.00
22/04/2013	R212 On 02-May-13	131.09	Call	Bond Future	6530	7	7	7	0.00
22/04/2013	R212 On 02-May-13	131.11	Call	Bond Future	6510	7	7	7	0.00
22/04/2013	R212 On 02-May-13	131.10	Call	Bond Future	6520	7	7	7	0.00
22/04/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
22/04/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
22/04/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
22/04/2013	R213 On 02-May-13			Bond Future	7.44	97.1875	96.9548	97.1875	7,798.00
22/04/2013	R213 On 02-May-13	7.84	Call	Bond Future	3695	4	4	4	0.00
22/04/2013	R213 On 02-May-13	7.85	Call	Bond Future	3781	4	4	4	0.00
22/04/2013	R213 On 02-May-13	7.86	Call	Bond Future	3868	4	4	4	0.00
22/04/2013	R213 On 02-May-13	7.86	Put	Bond Future	20	0	0	0	0.00
22/04/2013	R213 On 02-May-13	7.85	Put	Bond Future	23	0	0	0	0.00
22/04/2013	R213 On 02-May-13	7.84	Put	Bond Future	26	0	0	0	0.00
22/04/2013	R213 On 01-August-13			Bond Future	7.50	98.4538	98.2180	98.4538	0.00
22/04/2013	R213 On 01-August-13	91.25	Call	Bond Future	87603	88	88	88	0.00
22/04/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
22/04/2013	R213 On 07-November-13			Bond Future	7.55	96.3282	96.0877	96.3282	0.00
22/04/2013	R213 On 07-November-13	8.59	Call	Bond Future	9926	10	10	10	0.00
22/04/2013	R213 On 07-November-13	8.61	Call	Bond Future	10056	10	10	10	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
22/04/2013	R213 On 07-November-13	8.60	Call	Bond Future	9991	10	10	10	0.00
22/04/2013	R213 On 07-November-13	8.60	Put	Bond Future	1028	1	1	1	0.00
22/04/2013	R213 On 07-November-13	8.61	Put	Bond Future	1014	1	1	1	0.00
22/04/2013	R213 On 07-November-13	8.59	Put	Bond Future	1043	1	1	1	0.00
22/04/2013	R213 On 06-February-14			Bond Future	7.61	97.6298	97.3874	97.6298	0.00
22/04/2013	R213 On 06-February-14	8.31	Call	Bond Future	8513	9	9	9	0.00
22/04/2013	R213 On 06-February-14	8.29	Call	Bond Future	8399	9	8	9	0.00
22/04/2013	R213 On 06-February-14	8.30	Call	Bond Future	8456	9	8	9	0.00
22/04/2013	R213 On 06-February-14	8.30	Put	Bond Future	2487	2	2	2	0.00
22/04/2013	R213 On 06-February-14	8.29	Put	Bond Future	2512	2	3	2	0.00
22/04/2013	R213 On 06-February-14	8.31	Put	Bond Future	2461	2	2	2	0.00
22/04/2013	R214 On 02-May-13			Bond Future	7.71	87.6381	87.3896	87.6381	1,036.00
22/04/2013	R214 On 02-May-13	84.31	Call	Bond Future	78610	79	79	79	0.00
22/04/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
22/04/2013	R214 On 01-August-13			Bond Future	7.76	88.7800	88.5281	88.7800	0.00
22/04/2013	R214 On 01-August-13	84.31	Call	Bond Future	78080	78	78	78	0.00
22/04/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
22/04/2013	R248 On 02-May-13			Bond Future	7.89	7.8500	111.7962	7.8500	603.00
22/04/2013	R248 On 02-May-13	7.85	Call	Bond Future	0	0	0	0	0.00
22/04/2013	R248 On 02-May-13	7.85	Put	Bond Future	481	0	0	0	0.00
22/04/2013	R248 On 01-August-13			Bond Future	7.94	7.8500	113.2530	7.8500	0.00
22/04/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
22/04/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
22/04/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
22/04/2013	R248 On 01-August-13	7.85	Put	Bond Future	1182	0	1	0	0.00
22/04/2013	R248 On 01-August-13	7.86	Put	Bond Future	1053	0	1	0	0.00
22/04/2013	R248 On 01-August-13	7.84	Put	Bond Future	1312	0	1	0	0.00
22/04/2013	R248 On 07-November-13			Bond Future	8.00	7.8500	110.4536	7.8500	0.00
22/04/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
22/04/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
22/04/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
22/04/2013	R248 On 07-November-13	7.85	Put	Bond Future	1938	0	2	0	0.00
22/04/2013	R248 On 07-November-13	7.84	Put	Bond Future	2068	0	2	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
22/04/2013	R248 On 07-November-13	7.86	Put	Bond Future	1809	0	2	0	0.00