



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
23/04/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	2025 On 02-May-13			Bond Future	118.16	117.9133	118.1599	117.9133	0.00
23/04/2013	2025 On 02-May-13	113.41	Call	Bond Future	4746	4	4746	4	0.00
23/04/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
23/04/2013	2025 On 01-August-13			Bond Future	118.65	118.0000	118.6496	118.0000	0.00
23/04/2013	2025 On 01-August-13	117.99	Call	Bond Future	660	0	660	0	0.00
23/04/2013	2025 On 01-August-13	118.00	Call	Bond Future	650	0	650	0	0.00
23/04/2013	2025 On 01-August-13	118.01	Call	Bond Future	640	0	640	0	0.00
23/04/2013	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
23/04/2013	2025 On 01-August-13	118.00	Put	Bond Future	0	0	0	0	0.00
23/04/2013	2025 On 01-August-13	117.99	Put	Bond Future	0	0	0	0	0.00
23/04/2013	2038 On 02-May-13			Bond Future	114.77	114.7663	114.7669	114.7663	9.00
23/04/2013	2038 On 02-May-13	111.60	Call	Bond Future	3162	3	3162	3	0.00
23/04/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
23/04/2013	2038 On 01-August-13			Bond Future	115.08	115.0000	115.0789	115.0000	0.00
23/04/2013	2038 On 01-August-13	114.99	Call	Bond Future	89	0	89	0	0.00
23/04/2013	2038 On 01-August-13	115.00	Call	Bond Future	79	0	79	0	0.00
23/04/2013	2038 On 01-August-13	115.01	Call	Bond Future	69	0	69	0	0.00
23/04/2013	2038 On 01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
23/04/2013	2038 On 01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
23/04/2013	2038 On 01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
23/04/2013	2050 On 02-May-13			Bond Future	119.32	118.7174	119.3167	118.7174	0.00
23/04/2013	2050 On 02-May-13	117.60	Call	Bond Future	1719	1	1719	1	0.00
23/04/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
23/04/2013	2050 On 01-August-13			Bond Future	119.56	119.0000	119.5558	119.0000	122.00
23/04/2013	2050 On 01-August-13	118.99	Call	Bond Future	566	0	566	0	0.00
23/04/2013	2050 On 01-August-13	119.01	Call	Bond Future	546	0	546	0	0.00
23/04/2013	2050 On 01-August-13	119.00	Call	Bond Future	556	0	556	0	0.00
23/04/2013	2050 On 01-August-13	119.00	Put	Bond Future	0	0	0	0	0.00
23/04/2013	2050 On 01-August-13	119.01	Put	Bond Future	0	0	0	0	0.00
23/04/2013	2050 On 01-August-13	118.99	Put	Bond Future	0	0	0	0	0.00
23/04/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	AL7T On 02-May-13			Index Future	509.10	506.2220	509.0980	506.2220	10.00
23/04/2013	AL7T On 01-August-13			Index Future	515.73	512.8180	515.7310	512.8180	1.00
23/04/2013	AL7T On 07-November-13			Index Future	523.12	520.1630	523.1150	520.1630	0.00
23/04/2013	ALBI On 02-May-13			Index Future	455.35	452.1040	455.3530	452.1040	771.00
23/04/2013	ALBI On 01-August-13			Index Future	461.29	457.9940	461.2850	457.9940	333.00
23/04/2013	ALBI On 07-November-13			Index Future	467.89	464.5540	467.8900	464.5540	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
23/04/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/04/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2013	EL28 On 02-May-13			Bond Future	113.48	113.1961	113.4821	113.1961	0.00
23/04/2013	EL28 On 02-May-13	113.32	Call	Bond Future	166	0	166	0	0.00
23/04/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
23/04/2013	EL28 On 01-August-13			Bond Future	114.97	115.0000	114.9748	115.0000	0.00
23/04/2013	EL28 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
23/04/2013	EL28 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
23/04/2013	EL28 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
23/04/2013	EL28 On 01-August-13	115.01	Put	Bond Future	35	0	35	0	0.00
23/04/2013	EL28 On 01-August-13	115.00	Put	Bond Future	25	0	25	0	0.00

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23/04/2013	EL28 On 01-August-13	114.99	Put	Bond Future	15	0	15	0	0.00
23/04/2013	ES33 On 02-May-13			Bond Future	8.12	93.7314	8.1233	93.7314	0.00
23/04/2013	ES33 On 02-May-13	91.02	Call	Bond Future	85729	85	85729	85	0.00
23/04/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
23/04/2013	ES33 On 01-August-13			Bond Future	8.19	94.9527	8.1931	94.9527	292.00
23/04/2013	ES33 On 01-August-13	9.00	Call	Bond Future	7053	6	7053	6	0.00
23/04/2013	ES33 On 01-August-13	91.02	Call	Bond Future	85094	84	85094	84	0.00
23/04/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
23/04/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
23/04/2013	ES33 On 07-November-13			Bond Future	8.27	8.4000	8.2699	8.4000	0.00
23/04/2013	ES33 On 07-November-13	8.49	Call	Bond Future	1976	0	1976	0	0.00
23/04/2013	ES33 On 07-November-13	8.51	Call	Bond Future	2153	0	2153	0	0.00
23/04/2013	ES33 On 07-November-13	8.50	Call	Bond Future	2064	0	2064	0	0.00
23/04/2013	ES33 On 07-November-13	8.50	Put	Bond Future	0	0	0	0	0.00
23/04/2013	ES33 On 07-November-13	8.51	Put	Bond Future	0	0	0	0	0.00
23/04/2013	ES33 On 07-November-13	8.49	Put	Bond Future	0	0	0	0	0.00
23/04/2013	GOVI On 02-May-13			GOVI	454.34	451.2020	454.3400	451.2020	70.00
23/04/2013	GOVI On 02-May-13	432.99	Call	GOVI	213500	18	213500	18	0.00
23/04/2013	GOVI On 02-May-13	433.00	Call	GOVI	213400	18	213400	18	0.00
23/04/2013	GOVI On 02-May-13	433.01	Call	GOVI	213300	18	213300	18	0.00
23/04/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
23/04/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
23/04/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
23/04/2013	GOVI On 01-August-13			GOVI	460.26	457.0800	460.2600	457.0800	280.00
23/04/2013	GOVI On 01-August-13	445.99	Call	GOVI	142700	11	142700	11	0.00
23/04/2013	GOVI On 01-August-13	446.01	Call	GOVI	142500	11	142500	11	0.00
23/04/2013	GOVI On 01-August-13	446.00	Call	GOVI	142600	11	142600	11	0.00
23/04/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
23/04/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
23/04/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
23/04/2013	GOVI On 07-November-13			GOVI	466.85	463.6270	466.8500	463.6270	0.00
23/04/2013	GOVI On 07-November-13	445.99	Call	GOVI	208600	18	208600	18	0.00
23/04/2013	GOVI On 07-November-13	446.00	Call	GOVI	208500	18	208500	18	0.00
23/04/2013	GOVI On 07-November-13	446.01	Call	GOVI	208400	18	208400	18	0.00

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23/04/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
23/04/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
23/04/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
23/04/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/04/2013	IGOV On 02-May-13			Index Future	206.76	206.5900	206.7610	206.5900	5.00
23/04/2013	IGOV On 01-August-13			Index Future	209.53	209.3560	209.5280	209.3560	805.00
23/04/2013	IGOV On 07-November-13			Index Future	212.60	212.4220	212.5970	212.4220	7.00
23/04/2013	ILBI On 02-May-13			Index Future	559.09	558.5780	559.0860	558.5780	183.00
23/04/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
23/04/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/04/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
23/04/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/04/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/04/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/04/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.11	94.8900	5.1100	94.8900	0.00
23/04/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.08	94.9200	5.0800	94.9200	500.00
23/04/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.01	94.9800	5.0100	94.9800	0.00
23/04/2013	JBAF On 21-August-13			Jibar Tradeable Future	4.99	95.0100	4.9900	95.0100	0.00
23/04/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.95	95.0400	4.9500	95.0400	2,200.00
23/04/2013	JBAF On 16-October-13			Jibar Tradeable Future	4.92	95.0400	4.9200	95.0400	0.00
23/04/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.92	95.0400	4.9200	95.0400	1,500.00
23/04/2013	JBAF On 19-March-14			Jibar Tradeable Future	4.94	95.0000	4.9400	95.0000	0.00
23/04/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.02	94.9200	5.0200	94.9200	0.00
23/04/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.13	94.8100	5.1300	94.8100	0.00
23/04/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.26	94.6700	5.2600	94.6700	0.00
23/04/2013	JBAF On 18-March-15			Jibar Tradeable Future	5.41	94.5400	5.4100	94.5400	0.00
23/04/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
23/04/2013	R023 On 02-May-13			Bond Future	6.31	111.1435	6.3094	111.1435	6,153.00
23/04/2013	R023 On 02-May-13	7.04	Call	Bond Future	5453	5	5453	5	0.00
23/04/2013	R023 On 02-May-13	7.05	Call	Bond Future	5525	5	5525	5	0.00
23/04/2013	R023 On 02-May-13	7.06	Call	Bond Future	5597	5	5597	5	0.00
23/04/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00

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23/04/2013	R023 On 01-August-13			Bond Future	6.35	112.5917	6.3458	112.5917	307.00
23/04/2013	R023 On 01-August-13	7.29	Call	Bond Future	6828	6	6828	6	0.00
23/04/2013	R023 On 01-August-13	7.31	Call	Bond Future	6967	6	6967	6	0.00
23/04/2013	R023 On 01-August-13	7.30	Call	Bond Future	6898	6	6898	6	0.00
23/04/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R023 On 07-November-13			Bond Future	6.39	6.4800	6.3857	6.4800	0.00
23/04/2013	R023 On 07-November-13	6.49	Call	Bond Future	762	0	762	0	0.00
23/04/2013	R023 On 07-November-13	6.50	Call	Bond Future	835	0	835	0	0.00
23/04/2013	R023 On 07-November-13	6.51	Call	Bond Future	907	0	907	0	0.00
23/04/2013	R023 On 07-November-13	6.51	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R023 On 07-November-13	6.50	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R023 On 07-November-13	6.49	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R157 On 02-May-13			Bond Future	5.21	119.8763	5.2093	119.8763	5,211.00
23/04/2013	R157 On 02-May-13	5.34	Call	Bond Future	345	0	345	0	0.00
23/04/2013	R157 On 02-May-13	5.36	Call	Bond Future	387	0	387	0	0.00
23/04/2013	R157 On 02-May-13	5.35	Call	Bond Future	366	0	366	0	0.00
23/04/2013	R157 On 02-May-13	5.35	Put	Bond Future	23	0	23	0	0.00
23/04/2013	R157 On 02-May-13	5.36	Put	Bond Future	20	0	20	0	0.00
23/04/2013	R157 On 02-May-13	5.34	Put	Bond Future	27	0	27	0	0.00
23/04/2013	R157 On 01-August-13			Bond Future	5.20	121.4382	5.1966	121.4382	1,057.00
23/04/2013	R157 On 01-August-13	116.11	Call	Bond Future	92196	92	92196	92	0.00
23/04/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R157 On 07-November-13			Bond Future	5.17	116.3706	5.1699	116.3706	0.00
23/04/2013	R157 On 07-November-13	5.59	Call	Bond Future	980	1	980	1	0.00
23/04/2013	R157 On 07-November-13	5.60	Call	Bond Future	994	1	994	1	0.00
23/04/2013	R157 On 07-November-13	5.61	Call	Bond Future	1008	1	1008	1	0.00
23/04/2013	R157 On 07-November-13	5.61	Put	Bond Future	176	0	176	0	0.00
23/04/2013	R157 On 07-November-13	5.60	Put	Bond Future	181	0	181	0	0.00
23/04/2013	R157 On 07-November-13	5.59	Put	Bond Future	185	0	185	0	0.00
23/04/2013	R157 On 06-February-14			Bond Future	5.13	117.9447	5.1260	117.9447	0.00
23/04/2013	R157 On 06-February-14	5.66	Call	Bond Future	1069	1	1069	1	0.00
23/04/2013	R157 On 06-February-14	5.65	Call	Bond Future	1057	1	1057	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
23/04/2013	R157 On 06-February-14	5.64	Call	Bond Future	1045	1	1045	1	0.00
23/04/2013	R157 On 06-February-14	5.64	Put	Bond Future	208	0	208	0	0.00
23/04/2013	R157 On 06-February-14	5.65	Put	Bond Future	204	0	204	0	0.00
23/04/2013	R157 On 06-February-14	5.66	Put	Bond Future	200	0	200	0	0.00
23/04/2013	R157 On 08-May-14			Bond Future	5.02	5.2000	5.0227	5.2000	0.00
23/04/2013	R157 On 08-May-14	5.21	Call	Bond Future	258	0	258	0	0.00
23/04/2013	R157 On 08-May-14	5.19	Call	Bond Future	231	0	231	0	0.00
23/04/2013	R157 On 08-May-14	5.20	Call	Bond Future	244	0	244	0	0.00
23/04/2013	R157 On 08-May-14	5.20	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R157 On 08-May-14	5.19	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R157 On 08-May-14	5.21	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R186 On 02-May-13			Bond Future	6.78	135.4892	6.7759	135.4892	20,160.00
23/04/2013	R186 On 02-May-13	6.75	Call	Bond Future	684	0	684	0	350.00
23/04/2013	R186 On 02-May-13	7.39	Call	Bond Future	6367	5	6367	5	0.00
23/04/2013	R186 On 02-May-13	7.40	Call	Bond Future	6467	5	6467	5	2,000.00
23/04/2013	R186 On 02-May-13	7.41	Call	Bond Future	6567	5	6567	5	0.00
23/04/2013	R186 On 02-May-13	7.60	Call	Bond Future	8446	7	8446	7	0.00
23/04/2013	R186 On 02-May-13	7.75	Call	Bond Future	9902	9	9902	9	0.00
23/04/2013	R186 On 02-May-13	7.75	Put	Bond Future	0	0	0	0	100.00
23/04/2013	R186 On 02-May-13	7.60	Put	Bond Future	0	0	0	0	2,830.00
23/04/2013	R186 On 02-May-13	7.41	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R186 On 02-May-13	7.40	Put	Bond Future	0	0	0	0	150.00
23/04/2013	R186 On 02-May-13	7.39	Put	Bond Future	1	0	1	0	0.00
23/04/2013	R186 On 02-May-13	6.75	Put	Bond Future	962	2	962	2	0.00
23/04/2013	R186 On 01-August-13			Bond Future	6.82	131.9700	6.8232	131.9700	35,498.00
23/04/2013	R186 On 01-August-13	7.25	Call	Bond Future	5665	5	5665	5	4,315.00
23/04/2013	R186 On 01-August-13	128.26	Call	Bond Future	123950	123	123950	123	0.00
23/04/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R186 On 01-August-13	7.25	Put	Bond Future	1278	2	1278	2	0.00
23/04/2013	R186 On 07-November-13			Bond Future	6.87	133.8605	6.8723	133.8605	540.00
23/04/2013	R186 On 07-November-13	8.75	Call	Bond Future	17729	17	17729	17	0.00
23/04/2013	R186 On 07-November-13	8.14	Call	Bond Future	12871	12	12871	12	0.00
23/04/2013	R186 On 07-November-13	8.15	Call	Bond Future	12950	12	12950	12	0.00
23/04/2013	R186 On 07-November-13	8.16	Call	Bond Future	13029	12	13029	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
23/04/2013	R186 On 07-November-13	8.16	Put	Bond Future	636	1	636	1	0.00
23/04/2013	R186 On 07-November-13	8.15	Put	Bond Future	647	1	647	1	0.00
23/04/2013	R186 On 07-November-13	8.14	Put	Bond Future	658	1	658	1	0.00
23/04/2013	R186 On 07-November-13	8.75	Put	Bond Future	201	0	201	0	1,030.00
23/04/2013	R186 On 06-February-14			Bond Future	6.92	130.3806	6.9175	130.3806	0.00
23/04/2013	R186 On 06-February-14	7.74	Call	Bond Future	10033	9	10033	9	0.00
23/04/2013	R186 On 06-February-14	7.76	Call	Bond Future	10170	9	10170	9	0.00
23/04/2013	R186 On 06-February-14	7.75	Call	Bond Future	10102	9	10102	9	0.00
23/04/2013	R186 On 06-February-14	7.75	Put	Bond Future	2048	2	2048	2	0.00
23/04/2013	R186 On 06-February-14	7.76	Put	Bond Future	2024	2	2024	2	0.00
23/04/2013	R186 On 06-February-14	7.74	Put	Bond Future	2072	2	2072	2	0.00
23/04/2013	R186 On 08-May-14			Bond Future	6.96	7.1000	6.9603	7.1000	0.00
23/04/2013	R186 On 08-May-14	7.09	Call	Bond Future	1277	0	1277	0	0.00
23/04/2013	R186 On 08-May-14	7.10	Call	Bond Future	1375	0	1375	0	0.00
23/04/2013	R186 On 08-May-14	7.11	Call	Bond Future	1473	0	1473	0	0.00
23/04/2013	R186 On 08-May-14	7.11	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R186 On 08-May-14	7.10	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R186 On 08-May-14	7.09	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R197 On 02-May-13			Bond Future	297.35	297.0996	297.3460	297.0996	449.00
23/04/2013	R197 On 02-May-13	282.39	Call	Bond Future	14956	15	14956	15	0.00
23/04/2013	R197 On 02-May-13	282.41	Call	Bond Future	14936	15	14936	15	0.00
23/04/2013	R197 On 02-May-13	282.40	Call	Bond Future	14946	15	14946	15	0.00
23/04/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R197 On 01-August-13			Bond Future	295.77	295.0000	295.7681	295.0000	2,184.00
23/04/2013	R197 On 01-August-13	294.99	Call	Bond Future	778	0	778	0	0.00
23/04/2013	R197 On 01-August-13	295.00	Call	Bond Future	768	0	768	0	0.00
23/04/2013	R197 On 01-August-13	295.01	Call	Bond Future	758	0	758	0	0.00
23/04/2013	R197 On 01-August-13	295.01	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R197 On 01-August-13	295.00	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R197 On 01-August-13	294.99	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R201 On 02-May-13			Bond Future	5.10	108.7667	5.0980	108.7667	4.00
23/04/2013	R201 On 02-May-13	4.04	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
23/04/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
23/04/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
23/04/2013	R201 On 02-May-13	4.06	Put	Bond Future	1678	2	1678	2	0.00
23/04/2013	R201 On 02-May-13	4.05	Put	Bond Future	1694	2	1694	2	0.00
23/04/2013	R201 On 02-May-13	4.04	Put	Bond Future	1710	2	1710	2	0.00
23/04/2013	R201 On 01-August-13			Bond Future	5.07	105.7801	5.0667	105.7801	0.00
23/04/2013	R201 On 01-August-13	107.45	Call	Bond Future	68675	69	68675	69	0.00
23/04/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R201 On 07-November-13			Bond Future	4.99	107.2954	4.9863	107.2954	0.00
23/04/2013	R201 On 07-November-13	4.79	Call	Bond Future	154	0	154	0	0.00
23/04/2013	R201 On 07-November-13	4.80	Call	Bond Future	158	0	158	0	0.00
23/04/2013	R201 On 07-November-13	4.81	Call	Bond Future	162	0	162	0	0.00
23/04/2013	R201 On 07-November-13	4.81	Put	Bond Future	356	0	356	0	0.00
23/04/2013	R201 On 07-November-13	4.80	Put	Bond Future	363	0	363	0	0.00
23/04/2013	R201 On 07-November-13	4.79	Put	Bond Future	370	0	370	0	0.00
23/04/2013	R201 On 06-February-14			Bond Future	4.84	104.3379	4.8422	104.3379	0.00
23/04/2013	R201 On 06-February-14	5.26	Call	Bond Future	475	0	475	0	0.00
23/04/2013	R201 On 06-February-14	5.25	Call	Bond Future	469	0	469	0	0.00
23/04/2013	R201 On 06-February-14	5.24	Call	Bond Future	463	0	463	0	0.00
23/04/2013	R201 On 06-February-14	5.24	Put	Bond Future	124	0	124	0	0.00
23/04/2013	R201 On 06-February-14	5.25	Put	Bond Future	122	0	122	0	0.00
23/04/2013	R201 On 06-February-14	5.26	Put	Bond Future	120	0	120	0	0.00
23/04/2013	R201 On 08-May-14			Bond Future	4.52	4.7700	4.5174	4.7700	0.00
23/04/2013	R201 On 08-May-14	4.76	Call	Bond Future	147	0	147	0	0.00
23/04/2013	R201 On 08-May-14	4.74	Call	Bond Future	135	0	135	0	0.00
23/04/2013	R201 On 08-May-14	4.75	Call	Bond Future	141	0	141	0	0.00
23/04/2013	R201 On 08-May-14	4.75	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R201 On 08-May-14	4.74	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R201 On 08-May-14	4.76	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R202 On 02-May-13			Bond Future	223.13	223.1313	223.1313	223.1313	1,215.00
23/04/2013	R202 On 02-May-13	211.04	Call	Bond Future	12091	12	12091	12	0.00
23/04/2013	R202 On 02-May-13	211.06	Call	Bond Future	12071	12	12071	12	0.00
23/04/2013	R202 On 02-May-13	211.05	Call	Bond Future	12081	12	12081	12	0.00
23/04/2013	R202 On 02-May-13	211.05	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
23/04/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R202 On 01-August-13			Bond Future	223.15	223.0000	223.1508	223.0000	42,802.00
23/04/2013	R202 On 01-August-13	222.99	Call	Bond Future	161	0	161	0	0.00
23/04/2013	R202 On 01-August-13	223.00	Call	Bond Future	151	0	151	0	0.00
23/04/2013	R202 On 01-August-13	223.01	Call	Bond Future	141	0	141	0	0.00
23/04/2013	R202 On 01-August-13	223.01	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R202 On 01-August-13	223.00	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R202 On 01-August-13	222.99	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R203 On 02-May-13			Bond Future	5.61	110.8958	5.6078	110.8958	5,786.00
23/04/2013	R203 On 02-May-13	5.89	Call	Bond Future	1147	1	1147	1	0.00
23/04/2013	R203 On 02-May-13	5.90	Call	Bond Future	1186	1	1186	1	0.00
23/04/2013	R203 On 02-May-13	5.91	Call	Bond Future	1224	1	1224	1	0.00
23/04/2013	R203 On 02-May-13	5.91	Put	Bond Future	9	0	9	0	0.00
23/04/2013	R203 On 02-May-13	5.90	Put	Bond Future	10	0	10	0	0.00
23/04/2013	R203 On 02-May-13	5.89	Put	Bond Future	12	0	12	0	0.00
23/04/2013	R203 On 01-August-13			Bond Future	5.63	112.3407	5.6293	112.3407	5,055.00
23/04/2013	R203 On 01-August-13	109.11	Call	Bond Future	99500	99	99500	99	0.00
23/04/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R203 On 07-November-13			Bond Future	5.65	109.7900	5.6514	109.7900	0.00
23/04/2013	R203 On 07-November-13	6.01	Call	Bond Future	1883	2	1883	2	0.00
23/04/2013	R203 On 07-November-13	571.00	Call	Bond Future	107938	108	107938	108	0.00
23/04/2013	R203 On 07-November-13	5.71	Call	Bond Future	1226	1	1226	1	15.00
23/04/2013	R203 On 07-November-13	5.99	Call	Bond Future	1835	2	1835	2	0.00
23/04/2013	R203 On 07-November-13	6.00	Call	Bond Future	1859	2	1859	2	0.00
23/04/2013	R203 On 07-November-13	6.00	Put	Bond Future	615	1	615	1	0.00
23/04/2013	R203 On 07-November-13	5.99	Put	Bond Future	627	1	627	1	0.00
23/04/2013	R203 On 07-November-13	5.71	Put	Bond Future	1015	1	1015	1	0.00
23/04/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R203 On 07-November-13	6.01	Put	Bond Future	604	1	604	1	0.00
23/04/2013	R203 On 06-February-14			Bond Future	5.67	111.2750	5.6703	111.2750	0.00
23/04/2013	R203 On 06-February-14	6.16	Call	Bond Future	2283	2	2283	2	0.00
23/04/2013	R203 On 06-February-14	5.95	Call	Bond Future	1817	2	1817	2	16.00
23/04/2013	R203 On 06-February-14	6.14	Call	Bond Future	2237	2	2237	2	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
23/04/2013	R203 On 06-February-14	6.15	Call	Bond Future	2260	2	2260	2	0.00
23/04/2013	R203 On 06-February-14	6.15	Put	Bond Future	659	1	659	1	0.00
23/04/2013	R203 On 06-February-14	6.14	Put	Bond Future	669	1	669	1	0.00
23/04/2013	R203 On 06-February-14	5.95	Put	Bond Future	881	1	881	1	0.00
23/04/2013	R203 On 06-February-14	6.16	Put	Bond Future	649	1	649	1	0.00
23/04/2013	R203 On 08-May-14			Bond Future	5.67	5.8000	5.6733	5.8000	0.00
23/04/2013	R203 On 08-May-14	5.76	Call	Bond Future	272	0	272	0	0.00
23/04/2013	R203 On 08-May-14	5.75	Call	Bond Future	241	0	241	0	0.00
23/04/2013	R203 On 08-May-14	5.74	Call	Bond Future	210	0	210	0	0.00
23/04/2013	R203 On 08-May-14	5.74	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R203 On 08-May-14	5.75	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R203 On 08-May-14	5.76	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R204 On 02-May-13			Bond Future	5.79	112.8517	5.7889	112.8517	11,544.00
23/04/2013	R204 On 02-May-13	6.29	Call	Bond Future	2492	2	2492	2	0.00
23/04/2013	R204 On 02-May-13	6.30	Call	Bond Future	2541	2	2541	2	0.00
23/04/2013	R204 On 02-May-13	6.31	Call	Bond Future	2589	2	2589	2	0.00
23/04/2013	R204 On 02-May-13	6.31	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R204 On 02-May-13	6.30	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R204 On 02-May-13	6.29	Put	Bond Future	1	0	1	0	0.00
23/04/2013	R204 On 01-August-13			Bond Future	5.82	110.2957	5.8189	110.2957	515.00
23/04/2013	R204 On 01-August-13	110.75	Call	Bond Future	102055	101	102055	101	0.00
23/04/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R204 On 07-November-13			Bond Future	5.85	111.8757	5.8467	111.8757	0.00
23/04/2013	R204 On 07-November-13	7.00	Call	Bond Future	5338	5	5338	5	0.00
23/04/2013	R204 On 07-November-13	6.29	Call	Bond Future	2750	2	2750	2	0.00
23/04/2013	R204 On 07-November-13	6.30	Call	Bond Future	2782	2	2782	2	0.00
23/04/2013	R204 On 07-November-13	6.31	Call	Bond Future	2814	2	2814	2	0.00
23/04/2013	R204 On 07-November-13	6.31	Put	Bond Future	706	1	706	1	0.00
23/04/2013	R204 On 07-November-13	6.30	Put	Bond Future	718	1	718	1	0.00
23/04/2013	R204 On 07-November-13	6.29	Put	Bond Future	731	1	731	1	0.00
23/04/2013	R204 On 07-November-13	7.00	Put	Bond Future	179	0	179	0	1,270.00
23/04/2013	R204 On 06-February-14			Bond Future	5.87	109.3581	5.8705	109.3581	0.00
23/04/2013	R204 On 06-February-14	6.40	Call	Bond Future	3223	3	3223	3	0.00
23/04/2013	R204 On 06-February-14	6.39	Call	Bond Future	3193	3	3193	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
23/04/2013	R204 On 06-February-14	6.41	Call	Bond Future	3254	3	3254	3	0.00
23/04/2013	R204 On 06-February-14	6.41	Put	Bond Future	913	1	913	1	0.00
23/04/2013	R204 On 06-February-14	6.39	Put	Bond Future	938	1	938	1	0.00
23/04/2013	R204 On 06-February-14	6.40	Put	Bond Future	925	1	925	1	0.00
23/04/2013	R204 On 08-May-14			Bond Future	5.89	6.0500	5.8876	6.0500	0.00
23/04/2013	R204 On 08-May-14	6.05	Call	Bond Future	677	0	677	0	0.00
23/04/2013	R204 On 08-May-14	6.06	Call	Bond Future	719	0	719	0	0.00
23/04/2013	R204 On 08-May-14	6.04	Call	Bond Future	636	0	636	0	0.00
23/04/2013	R204 On 08-May-14	6.04	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R204 On 08-May-14	6.06	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R204 On 08-May-14	6.05	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R206 On 02-May-13			Bond Future	5.16	103.8272	5.1648	103.8272	23.00
23/04/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
23/04/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
23/04/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
23/04/2013	R206 On 02-May-13	3.41	Put	Bond Future	1208	1	1208	1	0.00
23/04/2013	R206 On 02-May-13	3.40	Put	Bond Future	1215	1	1215	1	0.00
23/04/2013	R206 On 02-May-13	3.39	Put	Bond Future	1222	1	1222	1	0.00
23/04/2013	R206 On 01-August-13			Bond Future	5.07	101.4182	5.0734	101.4182	0.00
23/04/2013	R206 On 01-August-13	103.94	Call	Bond Future	30467	30	30467	30	0.00
23/04/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R206 On 07-November-13			Bond Future	4.61	102.8711	4.6090	102.8711	0.00
23/04/2013	R206 On 07-November-13	4.29	Call	Bond Future	17	0	17	0	0.00
23/04/2013	R206 On 07-November-13	4.30	Call	Bond Future	18	0	18	0	0.00
23/04/2013	R206 On 07-November-13	4.31	Call	Bond Future	18	0	18	0	0.00
23/04/2013	R206 On 07-November-13	4.31	Put	Bond Future	72	0	72	0	0.00
23/04/2013	R206 On 07-November-13	4.30	Put	Bond Future	73	0	73	0	0.00
23/04/2013	R206 On 07-November-13	4.29	Put	Bond Future	74	0	74	0	0.00
23/04/2013	R207 On 02-May-13			Bond Future	5.96	108.6939	5.9645	108.6939	6,639.00
23/04/2013	R207 On 02-May-13	6.44	Call	Bond Future	2662	2	2662	2	0.00
23/04/2013	R207 On 02-May-13	6.45	Call	Bond Future	2717	2	2717	2	0.00
23/04/2013	R207 On 02-May-13	6.46	Call	Bond Future	2772	2	2772	2	0.00
23/04/2013	R207 On 02-May-13	6.46	Put	Bond Future	1	0	1	0	0.00
23/04/2013	R207 On 02-May-13	6.45	Put	Bond Future	1	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2013	R207 On 02-May-13	6.44	Put	Bond Future	1	0	1	0	0.00
23/04/2013	R207 On 01-August-13			Bond Future	6.00	106.4737	6.0000	106.4737	1,340.00
23/04/2013	R207 On 01-August-13	106.18	Call	Bond Future	99453	99	99453	99	0.00
23/04/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R207 On 07-November-13			Bond Future	6.03	107.9990	6.0313	107.9990	0.00
23/04/2013	R207 On 07-November-13	6.69	Call	Bond Future	4051	4	4051	4	0.00
23/04/2013	R207 On 07-November-13	6.70	Call	Bond Future	4090	4	4090	4	0.00
23/04/2013	R207 On 07-November-13	6.71	Call	Bond Future	4130	4	4130	4	0.00
23/04/2013	R207 On 07-November-13	6.71	Put	Bond Future	617	1	617	1	0.00
23/04/2013	R207 On 07-November-13	6.70	Put	Bond Future	628	1	628	1	0.00
23/04/2013	R207 On 07-November-13	6.69	Put	Bond Future	639	1	639	1	0.00
23/04/2013	R207 On 06-February-14			Bond Future	6.06	105.8202	6.0596	105.8202	0.00
23/04/2013	R207 On 06-February-14	6.66	Call	Bond Future	4046	4	4046	4	0.00
23/04/2013	R207 On 06-February-14	6.65	Call	Bond Future	4011	4	4011	4	0.00
23/04/2013	R207 On 06-February-14	6.64	Call	Bond Future	3976	4	3976	4	0.00
23/04/2013	R207 On 06-February-14	6.64	Put	Bond Future	1071	1	1071	1	0.00
23/04/2013	R207 On 06-February-14	6.65	Put	Bond Future	1057	1	1057	1	0.00
23/04/2013	R207 On 06-February-14	6.66	Put	Bond Future	1043	1	1043	1	0.00
23/04/2013	R207 On 08-May-14			Bond Future	6.09	6.2000	6.0857	6.2000	0.00
23/04/2013	R207 On 08-May-14	6.21	Call	Bond Future	606	0	606	0	0.00
23/04/2013	R207 On 08-May-14	6.19	Call	Bond Future	509	0	509	0	0.00
23/04/2013	R207 On 08-May-14	6.20	Call	Bond Future	558	0	558	0	0.00
23/04/2013	R207 On 08-May-14	6.20	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R207 On 08-May-14	6.19	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R207 On 08-May-14	6.21	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R208 On 02-May-13			Bond Future	6.07	104.3216	6.0690	104.3216	14,933.00
23/04/2013	R208 On 02-May-13	6.64	Call	Bond Future	3557	3	3557	3	0.00
23/04/2013	R208 On 02-May-13	6.66	Call	Bond Future	3678	3	3678	3	0.00
23/04/2013	R208 On 02-May-13	6.65	Call	Bond Future	3618	3	3618	3	0.00
23/04/2013	R208 On 02-May-13	6.65	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R208 On 02-May-13	6.66	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R208 On 02-May-13	6.64	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R208 On 01-August-13			Bond Future	6.10	105.6808	6.1020	105.6808	4,151.00
23/04/2013	R208 On 01-August-13	101.40	Call	Bond Future	97220	97	97220	97	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
23/04/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R208 On 07-November-13			Bond Future	6.14	103.7984	6.1360	103.7984	0.00
23/04/2013	R208 On 07-November-13	7.50	Call	Bond Future	8005	7	8005	7	0.00
23/04/2013	R208 On 07-November-13	6.79	Call	Bond Future	4645	4	4645	4	0.00
23/04/2013	R208 On 07-November-13	6.81	Call	Bond Future	4733	4	4733	4	0.00
23/04/2013	R208 On 07-November-13	6.80	Call	Bond Future	4689	4	4689	4	0.00
23/04/2013	R208 On 07-November-13	6.80	Put	Bond Future	800	1	800	1	0.00
23/04/2013	R208 On 07-November-13	6.81	Put	Bond Future	786	1	786	1	0.00
23/04/2013	R208 On 07-November-13	6.79	Put	Bond Future	813	1	813	1	0.00
23/04/2013	R208 On 07-November-13	7.50	Put	Bond Future	209	0	209	0	1,520.00
23/04/2013	R208 On 06-February-14			Bond Future	6.17	105.2024	6.1663	105.2024	0.00
23/04/2013	R208 On 06-February-14	6.75	Call	Bond Future	4620	4	4620	4	0.00
23/04/2013	R208 On 06-February-14	6.76	Call	Bond Future	4660	4	4660	4	0.00
23/04/2013	R208 On 06-February-14	6.74	Call	Bond Future	4581	4	4581	4	0.00
23/04/2013	R208 On 06-February-14	6.74	Put	Bond Future	1309	2	1309	2	0.00
23/04/2013	R208 On 06-February-14	6.76	Put	Bond Future	1276	1	1276	1	0.00
23/04/2013	R208 On 06-February-14	6.75	Put	Bond Future	1292	1	1292	1	0.00
23/04/2013	R208 On 08-May-14			Bond Future	6.19	6.3000	6.1911	6.3000	0.00
23/04/2013	R208 On 08-May-14	6.30	Call	Bond Future	612	0	612	0	0.00
23/04/2013	R208 On 08-May-14	6.29	Call	Bond Future	556	0	556	0	0.00
23/04/2013	R208 On 08-May-14	6.31	Call	Bond Future	668	0	668	0	0.00
23/04/2013	R208 On 08-May-14	6.31	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R208 On 08-May-14	6.29	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R208 On 08-May-14	6.30	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R209 On 02-May-13			Bond Future	7.53	85.5359	7.5310	85.5359	8,518.00
23/04/2013	R209 On 02-May-13	7.99	Call	Bond Future	4289	3	4289	3	0.00
23/04/2013	R209 On 02-May-13	8.00	Call	Bond Future	4377	3	4377	3	0.00
23/04/2013	R209 On 02-May-13	8.01	Call	Bond Future	4465	3	4465	3	0.00
23/04/2013	R209 On 02-May-13	8.01	Put	Bond Future	10	0	10	0	0.00
23/04/2013	R209 On 02-May-13	8.00	Put	Bond Future	11	0	11	0	0.00
23/04/2013	R209 On 02-May-13	7.99	Put	Bond Future	13	0	13	0	0.00
23/04/2013	R209 On 01-August-13			Bond Future	7.58	86.6504	7.5808	86.6504	1,882.00
23/04/2013	R209 On 01-August-13	79.36	Call	Bond Future	77924	77	77924	77	0.00
23/04/2013	R209 On 01-August-13	79.36	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
23/04/2013	R209 On 07-November-13			Bond Future	7.63	84.7469	7.6341	84.7469	0.00
23/04/2013	R209 On 07-November-13	9.50	Call	Bond Future	15496	14	15496	14	0.00
23/04/2013	R209 On 07-November-13	8.79	Call	Bond Future	10907	10	10907	10	0.00
23/04/2013	R209 On 07-November-13	8.80	Call	Bond Future	10971	10	10971	10	0.00
23/04/2013	R209 On 07-November-13	8.81	Call	Bond Future	11036	10	11036	10	0.00
23/04/2013	R209 On 07-November-13	8.81	Put	Bond Future	937	1	937	1	0.00
23/04/2013	R209 On 07-November-13	8.80	Put	Bond Future	950	1	950	1	0.00
23/04/2013	R209 On 07-November-13	8.79	Put	Bond Future	964	1	964	1	0.00
23/04/2013	R209 On 07-November-13	9.50	Put	Bond Future	310	0	310	0	980.00
23/04/2013	R209 On 06-February-14			Bond Future	7.68	85.8933	7.6834	85.8933	0.00
23/04/2013	R209 On 06-February-14	8.55	Call	Bond Future	9735	9	9735	9	0.00
23/04/2013	R209 On 06-February-14	8.54	Call	Bond Future	9677	9	9677	9	0.00
23/04/2013	R209 On 06-February-14	8.56	Call	Bond Future	9793	9	9793	9	0.00
23/04/2013	R209 On 06-February-14	8.56	Put	Bond Future	2167	3	2167	3	0.00
23/04/2013	R209 On 06-February-14	8.54	Put	Bond Future	2213	3	2213	3	0.00
23/04/2013	R209 On 06-February-14	8.55	Put	Bond Future	2190	3	2190	3	0.00
23/04/2013	R209 On 08-May-14			Bond Future	7.73	7.8500	7.7302	7.8500	0.00
23/04/2013	R209 On 08-May-14	7.85	Call	Bond Future	1096	0	1096	0	0.00
23/04/2013	R209 On 08-May-14	7.86	Call	Bond Future	1186	0	1186	0	0.00
23/04/2013	R209 On 08-May-14	7.84	Call	Bond Future	1005	0	1005	0	0.00
23/04/2013	R209 On 08-May-14	7.84	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R209 On 08-May-14	7.86	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R209 On 08-May-14	7.85	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R210 On 02-May-13			Bond Future	169.95	169.9562	169.9545	169.9562	7.00
23/04/2013	R210 On 02-May-13	161.14	Call	Bond Future	8814	9	8814	9	0.00
23/04/2013	R210 On 02-May-13	161.16	Call	Bond Future	8794	9	8794	9	0.00
23/04/2013	R210 On 02-May-13	161.15	Call	Bond Future	8804	9	8804	9	0.00
23/04/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R210 On 01-August-13			Bond Future	172.19	173.0000	172.1900	173.0000	1,237.00
23/04/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
23/04/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
23/04/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00

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23/04/2013	R210 On 01-August-13	173.01	Put	Bond Future	820	0	820	0	0.00
23/04/2013	R210 On 01-August-13	173.00	Put	Bond Future	810	0	810	0	0.00
23/04/2013	R210 On 01-August-13	172.99	Put	Bond Future	800	0	800	0	0.00
23/04/2013	R211 On 02-May-13			Bond Future	129.96	129.9630	129.9550	129.9630	529.00
23/04/2013	R211 On 02-May-13	125.69	Call	Bond Future	4265	4	4265	4	0.00
23/04/2013	R211 On 02-May-13	125.71	Call	Bond Future	4245	4	4245	4	0.00
23/04/2013	R211 On 02-May-13	125.70	Call	Bond Future	4255	4	4255	4	0.00
23/04/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R211 On 01-August-13			Bond Future	130.19	130.0000	130.1867	130.0000	0.00
23/04/2013	R211 On 01-August-13	129.99	Call	Bond Future	197	0	197	0	0.00
23/04/2013	R211 On 01-August-13	130.00	Call	Bond Future	187	0	187	0	0.00
23/04/2013	R211 On 01-August-13	130.01	Call	Bond Future	177	0	177	0	0.00
23/04/2013	R211 On 01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R211 On 01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R212 On 02-May-13			Bond Future	138.05	137.6202	138.0508	137.6202	162.00
23/04/2013	R212 On 02-May-13	131.09	Call	Bond Future	6961	7	6961	7	0.00
23/04/2013	R212 On 02-May-13	131.11	Call	Bond Future	6941	7	6941	7	0.00
23/04/2013	R212 On 02-May-13	131.10	Call	Bond Future	6951	7	6951	7	0.00
23/04/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R212 On 01-August-13			Bond Future	138.24	138.0000	138.2447	138.0000	21,791.00
23/04/2013	R212 On 01-August-13	137.99	Call	Bond Future	255	0	255	0	0.00
23/04/2013	R212 On 01-August-13	138.00	Call	Bond Future	245	0	245	0	0.00
23/04/2013	R212 On 01-August-13	138.01	Call	Bond Future	235	0	235	0	0.00
23/04/2013	R212 On 01-August-13	138.01	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R212 On 01-August-13	138.00	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R212 On 01-August-13	137.99	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R213 On 02-May-13			Bond Future	7.32	96.9548	7.3161	96.9548	7,581.00
23/04/2013	R213 On 02-May-13	7.84	Call	Bond Future	4877	4	4877	4	0.00
23/04/2013	R213 On 02-May-13	7.86	Call	Bond Future	5055	4	5055	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
23/04/2013	R213 On 02-May-13	7.85	Call	Bond Future	4966	4	4966	4	0.00
23/04/2013	R213 On 02-May-13	7.85	Put	Bond Future	3	0	3	0	0.00
23/04/2013	R213 On 02-May-13	7.86	Put	Bond Future	2	0	2	0	0.00
23/04/2013	R213 On 02-May-13	7.84	Put	Bond Future	3	0	3	0	0.00
23/04/2013	R213 On 01-August-13			Bond Future	7.37	98.2180	7.3664	98.2180	217.00
23/04/2013	R213 On 01-August-13	91.25	Call	Bond Future	88824	88	88824	88	0.00
23/04/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R213 On 07-November-13			Bond Future	7.42	96.0877	7.4217	96.0877	0.00
23/04/2013	R213 On 07-November-13	8.59	Call	Bond Future	10960	10	10960	10	0.00
23/04/2013	R213 On 07-November-13	8.60	Call	Bond Future	11027	10	11027	10	0.00
23/04/2013	R213 On 07-November-13	8.61	Call	Bond Future	11095	10	11095	10	0.00
23/04/2013	R213 On 07-November-13	8.61	Put	Bond Future	814	1	814	1	0.00
23/04/2013	R213 On 07-November-13	8.60	Put	Bond Future	827	1	827	1	0.00
23/04/2013	R213 On 07-November-13	8.59	Put	Bond Future	839	1	839	1	0.00
23/04/2013	R213 On 06-February-14			Bond Future	7.47	97.3874	7.4737	97.3874	0.00
23/04/2013	R213 On 06-February-14	8.31	Call	Bond Future	9419	9	9419	9	0.00
23/04/2013	R213 On 06-February-14	8.30	Call	Bond Future	9359	8	9359	8	0.00
23/04/2013	R213 On 06-February-14	8.29	Call	Bond Future	9300	8	9300	8	0.00
23/04/2013	R213 On 06-February-14	8.29	Put	Bond Future	2158	3	2158	3	0.00
23/04/2013	R213 On 06-February-14	8.30	Put	Bond Future	2135	2	2135	2	0.00
23/04/2013	R213 On 06-February-14	8.31	Put	Bond Future	2112	2	2112	2	0.00
23/04/2013	R213 On 08-May-14			Bond Future	7.52	7.6500	7.5203	7.6500	0.00
23/04/2013	R213 On 08-May-14	7.66	Call	Bond Future	1263	0	1263	0	0.00
23/04/2013	R213 On 08-May-14	7.64	Call	Bond Future	1084	0	1084	0	0.00
23/04/2013	R213 On 08-May-14	7.65	Call	Bond Future	1173	0	1173	0	0.00
23/04/2013	R213 On 08-May-14	7.65	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R213 On 08-May-14	7.64	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R213 On 08-May-14	7.66	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R214 On 02-May-13			Bond Future	7.59	87.3896	7.5908	87.3896	1,036.00
23/04/2013	R214 On 02-May-13	84.31	Call	Bond Future	79847	79	79847	79	0.00
23/04/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R214 On 01-August-13			Bond Future	7.64	88.5281	7.6388	88.5281	0.00
23/04/2013	R214 On 01-August-13	84.31	Call	Bond Future	79333	78	79333	78	0.00
23/04/2013	R214 On 01-August-13	84.31	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
23/04/2013	R214 On 07-November-13			Bond Future	7.69	7.8000	7.6912	7.8000	0.00
23/04/2013	R214 On 07-November-13	7.79	Call	Bond Future	990	0	990	0	0.00
23/04/2013	R214 On 07-November-13	7.81	Call	Bond Future	1188	0	1188	0	0.00
23/04/2013	R214 On 07-November-13	7.80	Call	Bond Future	1089	0	1089	0	0.00
23/04/2013	R214 On 07-November-13	7.80	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R214 On 07-November-13	7.81	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R214 On 07-November-13	7.79	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R248 On 02-May-13			Bond Future	7.77	111.7962	7.7662	111.7962	603.00
23/04/2013	R248 On 02-May-13	7.85	Call	Bond Future	1095	0	1095	0	0.00
23/04/2013	R248 On 02-May-13	7.85	Put	Bond Future	0	0	0	0	0.00
23/04/2013	R248 On 01-August-13			Bond Future	7.82	113.2530	7.8181	113.2530	0.00
23/04/2013	R248 On 01-August-13	7.84	Call	Bond Future	285	0	285	0	0.00
23/04/2013	R248 On 01-August-13	7.85	Call	Bond Future	414	0	414	0	0.00
23/04/2013	R248 On 01-August-13	7.86	Call	Bond Future	544	0	544	0	0.00
23/04/2013	R248 On 01-August-13	7.86	Put	Bond Future	0	1	0	1	0.00
23/04/2013	R248 On 01-August-13	7.85	Put	Bond Future	0	1	0	1	0.00
23/04/2013	R248 On 01-August-13	7.84	Put	Bond Future	0	1	0	1	0.00
23/04/2013	R248 On 07-November-13			Bond Future	7.87	110.4536	7.8748	110.4536	0.00
23/04/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
23/04/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
23/04/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
23/04/2013	R248 On 07-November-13	7.85	Put	Bond Future	319	2	319	2	0.00
23/04/2013	R248 On 07-November-13	7.84	Put	Bond Future	449	2	449	2	0.00
23/04/2013	R248 On 07-November-13	7.86	Put	Bond Future	190	2	190	2	0.00