



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
29/04/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	2025 On 02-May-13			Bond Future	118.20	118.1732	118.1987	118.1732	0.00
29/04/2013	2025 On 02-May-13	113.41	Call	Bond Future	4785	5	4785	5	0.00
29/04/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
29/04/2013	2025 On 01-August-13			Bond Future	118.69	118.6630	118.6887	118.6630	0.00
29/04/2013	2025 On 01-August-13	117.99	Call	Bond Future	699	1	699	1	0.00
29/04/2013	2025 On 01-August-13	118.00	Call	Bond Future	689	1	689	1	0.00
29/04/2013	2025 On 01-August-13	118.01	Call	Bond Future	679	1	679	1	0.00
29/04/2013	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
29/04/2013	2025 On 01-August-13	118.00	Put	Bond Future	0	0	0	0	0.00
29/04/2013	2025 On 01-August-13	117.99	Put	Bond Future	0	0	0	0	0.00
29/04/2013	2038 On 02-May-13			Bond Future	115.38	115.0179	115.3769	115.0179	0.00
29/04/2013	2038 On 02-May-13	111.60	Call	Bond Future	3772	3	3772	3	0.00
29/04/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
29/04/2013	2038 On 01-August-13			Bond Future	115.70	115.3332	115.6968	115.3332	9.00
29/04/2013	2038 On 01-August-13	114.99	Call	Bond Future	707	0	707	0	0.00
29/04/2013	2038 On 01-August-13	115.00	Call	Bond Future	697	0	697	0	0.00
29/04/2013	2038 On 01-August-13	115.01	Call	Bond Future	687	0	687	0	0.00
29/04/2013	2038 On 01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
29/04/2013	2038 On 01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
29/04/2013	2038 On 01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
29/04/2013	2050 On 02-May-13			Bond Future	119.98	119.9546	119.9841	119.9546	0.00
29/04/2013	2050 On 02-May-13	117.60	Call	Bond Future	2386	2	2386	2	0.00
29/04/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
29/04/2013	2050 On 01-August-13			Bond Future	120.23	120.2019	120.2317	120.2019	122.00
29/04/2013	2050 On 01-August-13	118.99	Call	Bond Future	1242	1	1242	1	0.00
29/04/2013	2050 On 01-August-13	119.01	Call	Bond Future	1222	1	1222	1	0.00
29/04/2013	2050 On 01-August-13	119.00	Call	Bond Future	1232	1	1232	1	0.00
29/04/2013	2050 On 01-August-13	119.00	Put	Bond Future	0	0	0	0	0.00
29/04/2013	2050 On 01-August-13	119.01	Put	Bond Future	0	0	0	0	0.00
29/04/2013	2050 On 01-August-13	118.99	Put	Bond Future	0	0	0	0	0.00
29/04/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	AL7T On 02-May-13			Index Future	510.30	507.8650	510.2970	507.8650	10.00
29/04/2013	AL7T On 01-August-13			Index Future	516.95	514.4810	516.9450	514.4810	1.00
29/04/2013	AL7T On 07-November-13			Index Future	524.33	521.8400	524.3320	521.8400	0.00
29/04/2013	ALBI On 02-May-13			Index Future	455.35	453.2110	455.3460	453.2110	250.00
29/04/2013	ALBI On 01-August-13			Index Future	461.28	459.1160	461.2780	459.1160	475.00
29/04/2013	ALBI On 07-November-13			Index Future	467.87	465.6830	467.8690	465.6830	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
29/04/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/04/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2013	EL28 On 02-May-13			Bond Future	113.83	113.8018	113.8297	113.8018	0.00
29/04/2013	EL28 On 02-May-13	113.32	Call	Bond Future	514	0	514	0	0.00
29/04/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
29/04/2013	EL28 On 01-August-13			Bond Future	115.33	115.2985	115.3269	115.2985	0.00
29/04/2013	EL28 On 01-August-13	115.00	Call	Bond Future	327	0	327	0	0.00
29/04/2013	EL28 On 01-August-13	115.01	Call	Bond Future	317	0	317	0	0.00
29/04/2013	EL28 On 01-August-13	114.99	Call	Bond Future	337	0	337	0	0.00
29/04/2013	EL28 On 01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
29/04/2013	EL28 On 01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00

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29/04/2013	EL28 On 01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
29/04/2013	ES33 On 02-May-13			Bond Future	8.17	93.8292	8.1731	93.8292	0.00
29/04/2013	ES33 On 02-May-13	91.02	Call	Bond Future	85262	85	85262	85	0.00
29/04/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
29/04/2013	ES33 On 01-August-13			Bond Future	8.24	95.0517	8.2443	95.0517	292.00
29/04/2013	ES33 On 01-August-13	9.00	Call	Bond Future	6580	6	6580	6	0.00
29/04/2013	ES33 On 01-August-13	91.02	Call	Bond Future	84621	84	84621	84	0.00
29/04/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
29/04/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
29/04/2013	ES33 On 07-November-13			Bond Future	8.32	92.6296	8.3230	92.6296	0.00
29/04/2013	ES33 On 07-November-13	8.49	Call	Bond Future	1494	1	1494	1	0.00
29/04/2013	ES33 On 07-November-13	8.51	Call	Bond Future	1670	1	1670	1	0.00
29/04/2013	ES33 On 07-November-13	8.50	Call	Bond Future	1582	1	1582	1	0.00
29/04/2013	ES33 On 07-November-13	8.50	Put	Bond Future	0	0	0	0	0.00
29/04/2013	ES33 On 07-November-13	8.51	Put	Bond Future	0	0	0	0	0.00
29/04/2013	ES33 On 07-November-13	8.49	Put	Bond Future	0	0	0	0	0.00
29/04/2013	GOVI On 02-May-13			GOVI	454.37	452.3290	454.3690	452.3290	43.00
29/04/2013	GOVI On 02-May-13	432.99	Call	GOVI	213790	19	213790	19	0.00
29/04/2013	GOVI On 02-May-13	433.00	Call	GOVI	213690	19	213690	19	0.00
29/04/2013	GOVI On 02-May-13	433.01	Call	GOVI	213590	19	213590	19	0.00
29/04/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
29/04/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
29/04/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
29/04/2013	GOVI On 01-August-13			GOVI	460.29	458.2220	460.2880	458.2220	350.00
29/04/2013	GOVI On 01-August-13	445.99	Call	GOVI	142980	12	142980	12	0.00
29/04/2013	GOVI On 01-August-13	446.01	Call	GOVI	142780	12	142780	12	0.00
29/04/2013	GOVI On 01-August-13	446.00	Call	GOVI	142880	12	142880	12	0.00
29/04/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
29/04/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
29/04/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
29/04/2013	GOVI On 07-November-13			GOVI	466.87	464.7760	466.8660	464.7760	0.00
29/04/2013	GOVI On 07-November-13	445.99	Call	GOVI	208760	19	208760	19	0.00
29/04/2013	GOVI On 07-November-13	446.00	Call	GOVI	208660	19	208660	19	0.00
29/04/2013	GOVI On 07-November-13	446.01	Call	GOVI	208560	19	208560	19	0.00

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29/04/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
29/04/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
29/04/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
29/04/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/04/2013	IGOV On 02-May-13			Index Future	207.41	206.9350	207.4120	206.9350	5.00
29/04/2013	IGOV On 01-August-13			Index Future	210.19	209.7030	210.1850	209.7030	890.00
29/04/2013	IGOV On 07-November-13			Index Future	213.27	212.7750	213.2660	212.7750	7.00
29/04/2013	ILBI On 02-May-13			Index Future	560.25	559.8130	560.2540	559.8130	0.00
29/04/2013	ILBI On 01-August-13			Index Future	567.73	567.2790	567.7250	567.2790	183.00
29/04/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
29/04/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/04/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
29/04/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
29/04/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/04/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/04/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.10	94.9000	5.1000	94.9000	0.00
29/04/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.08	94.9200	5.0800	94.9200	500.00
29/04/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.04	94.9800	5.0400	94.9800	0.00
29/04/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.00	95.0000	5.0000	95.0000	0.00
29/04/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.97	95.0400	4.9700	95.0400	2,200.00
29/04/2013	JBAF On 16-October-13			Jibar Tradeable Future	4.94	95.0600	4.9400	95.0600	0.00
29/04/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.94	95.0600	4.9400	95.0600	1,500.00
29/04/2013	JBAF On 19-March-14			Jibar Tradeable Future	4.96	95.0400	4.9600	95.0400	0.00
29/04/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.03	94.9600	5.0300	94.9600	0.00
29/04/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.14	94.8500	5.1400	94.8500	0.00
29/04/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.28	94.7200	5.2800	94.7200	0.00
29/04/2013	JBAF On 18-March-15			Jibar Tradeable Future	5.42	94.5800	5.4200	94.5800	0.00
29/04/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
29/04/2013	R023 On 02-May-13			Bond Future	6.29	111.4356	6.2866	111.4356	907.00
29/04/2013	R023 On 02-May-13	7.04	Call	Bond Future	5629	5	5629	5	0.00
29/04/2013	R023 On 02-May-13	7.05	Call	Bond Future	5702	5	5702	5	0.00
29/04/2013	R023 On 02-May-13	7.06	Call	Bond Future	5774	5	5774	5	0.00
29/04/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00

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29/04/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R023 On 01-August-13			Bond Future	6.32	112.8874	6.3221	112.8874	7,365.00
29/04/2013	R023 On 01-August-13	7.29	Call	Bond Future	7007	6	7007	6	0.00
29/04/2013	R023 On 01-August-13	7.31	Call	Bond Future	7145	7	7145	7	0.00
29/04/2013	R023 On 01-August-13	7.30	Call	Bond Future	7076	6	7076	6	0.00
29/04/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R023 On 07-November-13			Bond Future	6.36	110.5859	6.3615	110.5859	0.00
29/04/2013	R023 On 07-November-13	6.49	Call	Bond Future	940	0	940	0	0.00
29/04/2013	R023 On 07-November-13	6.50	Call	Bond Future	1013	0	1013	0	0.00
29/04/2013	R023 On 07-November-13	6.51	Call	Bond Future	1085	0	1085	0	0.00
29/04/2013	R023 On 07-November-13	6.51	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R023 On 07-November-13	6.50	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R023 On 07-November-13	6.49	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R157 On 02-May-13			Bond Future	5.18	120.0367	5.1846	120.0367	3,532.00
29/04/2013	R157 On 02-May-13	5.34	Call	Bond Future	380	0	380	0	0.00
29/04/2013	R157 On 02-May-13	5.36	Call	Bond Future	428	0	428	0	0.00
29/04/2013	R157 On 02-May-13	5.35	Call	Bond Future	404	0	404	0	0.00
29/04/2013	R157 On 02-May-13	5.35	Put	Bond Future	1	0	1	0	0.00
29/04/2013	R157 On 02-May-13	5.36	Put	Bond Future	1	0	1	0	0.00
29/04/2013	R157 On 02-May-13	5.34	Put	Bond Future	1	0	1	0	0.00
29/04/2013	R157 On 01-August-13			Bond Future	5.17	121.6006	5.1687	121.6006	11,389.00
29/04/2013	R157 On 01-August-13	116.11	Call	Bond Future	92257	92	92257	92	0.00
29/04/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R157 On 07-November-13			Bond Future	5.14	116.5329	5.1392	116.5329	0.00
29/04/2013	R157 On 07-November-13	5.59	Call	Bond Future	1013	1	1013	1	0.00
29/04/2013	R157 On 07-November-13	5.60	Call	Bond Future	1028	1	1028	1	0.00
29/04/2013	R157 On 07-November-13	5.61	Call	Bond Future	1042	1	1042	1	0.00
29/04/2013	R157 On 07-November-13	5.61	Put	Bond Future	152	0	152	0	0.00
29/04/2013	R157 On 07-November-13	5.60	Put	Bond Future	156	0	156	0	0.00
29/04/2013	R157 On 07-November-13	5.59	Put	Bond Future	160	0	160	0	0.00
29/04/2013	R157 On 06-February-14			Bond Future	5.09	118.1110	5.0880	118.1110	0.00
29/04/2013	R157 On 06-February-14	5.66	Call	Bond Future	1102	1	1102	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
29/04/2013	R157 On 06-February-14	5.65	Call	Bond Future	1090	1	1090	1	0.00
29/04/2013	R157 On 06-February-14	5.64	Call	Bond Future	1077	1	1077	1	0.00
29/04/2013	R157 On 06-February-14	5.64	Put	Bond Future	178	0	178	0	0.00
29/04/2013	R157 On 06-February-14	5.65	Put	Bond Future	174	0	174	0	0.00
29/04/2013	R157 On 06-February-14	5.66	Put	Bond Future	171	0	171	0	0.00
29/04/2013	R157 On 08-May-14			Bond Future	4.98	112.9442	4.9775	112.9442	0.00
29/04/2013	R157 On 08-May-14	5.21	Call	Bond Future	321	0	321	0	0.00
29/04/2013	R157 On 08-May-14	5.19	Call	Bond Future	293	0	293	0	0.00
29/04/2013	R157 On 08-May-14	5.20	Call	Bond Future	307	0	307	0	0.00
29/04/2013	R157 On 08-May-14	5.20	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R157 On 08-May-14	5.19	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R157 On 08-May-14	5.21	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R186 On 02-May-13			Bond Future	6.75	136.0107	6.7521	136.0107	5,680.00
29/04/2013	R186 On 02-May-13	6.75	Call	Bond Future	454	0	454	0	350.00
29/04/2013	R186 On 02-May-13	7.39	Call	Bond Future	6622	6	6622	6	0.00
29/04/2013	R186 On 02-May-13	7.40	Call	Bond Future	6722	6	6722	6	2,000.00
29/04/2013	R186 On 02-May-13	7.41	Call	Bond Future	6822	6	6822	6	0.00
29/04/2013	R186 On 02-May-13	7.60	Call	Bond Future	8701	8	8701	8	0.00
29/04/2013	R186 On 02-May-13	7.75	Call	Bond Future	10157	9	10157	9	0.00
29/04/2013	R186 On 02-May-13	7.75	Put	Bond Future	0	0	0	0	100.00
29/04/2013	R186 On 02-May-13	7.60	Put	Bond Future	0	0	0	0	2,830.00
29/04/2013	R186 On 02-May-13	7.41	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R186 On 02-May-13	7.40	Put	Bond Future	0	0	0	0	150.00
29/04/2013	R186 On 02-May-13	7.39	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R186 On 02-May-13	6.75	Put	Bond Future	477	1	477	1	0.00
29/04/2013	R186 On 01-August-13			Bond Future	6.80	132.4980	6.7987	132.4980	53,804.00
29/04/2013	R186 On 01-August-13	7.25	Call	Bond Future	5753	5	5753	5	4,315.00
29/04/2013	R186 On 01-August-13	128.26	Call	Bond Future	124209	123	124209	123	0.00
29/04/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R186 On 01-August-13	7.25	Put	Bond Future	1108	1	1108	1	0.00
29/04/2013	R186 On 07-November-13			Bond Future	6.85	134.3933	6.8473	134.3933	540.00
29/04/2013	R186 On 07-November-13	8.15	Call	Bond Future	13114	12	13114	12	0.00
29/04/2013	R186 On 07-November-13	8.16	Call	Bond Future	13194	12	13194	12	0.00
29/04/2013	R186 On 07-November-13	8.75	Call	Bond Future	17943	17	17943	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
29/04/2013	R186 On 07-November-13	8.14	Call	Bond Future	13035	12	13035	12	0.00
29/04/2013	R186 On 07-November-13	8.14	Put	Bond Future	564	1	564	1	0.00
29/04/2013	R186 On 07-November-13	8.75	Put	Bond Future	157	0	157	0	1,030.00
29/04/2013	R186 On 07-November-13	8.16	Put	Bond Future	542	1	542	1	0.00
29/04/2013	R186 On 07-November-13	8.15	Put	Bond Future	553	1	553	1	0.00
29/04/2013	R186 On 06-February-14			Bond Future	6.89	130.9226	6.8913	130.9226	0.00
29/04/2013	R186 On 06-February-14	7.74	Call	Bond Future	10146	9	10146	9	0.00
29/04/2013	R186 On 06-February-14	7.76	Call	Bond Future	10285	10	10285	10	0.00
29/04/2013	R186 On 06-February-14	7.75	Call	Bond Future	10216	9	10216	9	0.00
29/04/2013	R186 On 06-February-14	7.75	Put	Bond Future	1897	2	1897	2	0.00
29/04/2013	R186 On 06-February-14	7.76	Put	Bond Future	1874	2	1874	2	0.00
29/04/2013	R186 On 06-February-14	7.74	Put	Bond Future	1920	2	1920	2	0.00
29/04/2013	R186 On 08-May-14			Bond Future	6.93	132.7443	6.9333	132.7443	0.00
29/04/2013	R186 On 08-May-14	7.09	Call	Bond Future	1545	1	1545	1	0.00
29/04/2013	R186 On 08-May-14	7.10	Call	Bond Future	1643	1	1643	1	0.00
29/04/2013	R186 On 08-May-14	7.11	Call	Bond Future	1741	1	1741	1	0.00
29/04/2013	R186 On 08-May-14	7.11	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R186 On 08-May-14	7.10	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R186 On 08-May-14	7.09	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R197 On 02-May-13			Bond Future	297.69	297.6248	297.6874	297.6248	0.00
29/04/2013	R197 On 02-May-13	282.39	Call	Bond Future	15297	15	15297	15	0.00
29/04/2013	R197 On 02-May-13	282.41	Call	Bond Future	15277	15	15277	15	0.00
29/04/2013	R197 On 02-May-13	282.40	Call	Bond Future	15287	15	15287	15	0.00
29/04/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R197 On 01-August-13			Bond Future	296.11	296.0502	296.1136	296.0502	2,633.00
29/04/2013	R197 On 01-August-13	294.99	Call	Bond Future	1124	1	1124	1	0.00
29/04/2013	R197 On 01-August-13	295.00	Call	Bond Future	1114	1	1114	1	0.00
29/04/2013	R197 On 01-August-13	295.01	Call	Bond Future	1104	1	1104	1	0.00
29/04/2013	R197 On 01-August-13	295.01	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R197 On 01-August-13	295.00	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R197 On 01-August-13	294.99	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R201 On 02-May-13			Bond Future	5.02	108.9520	5.0237	108.9520	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
29/04/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
29/04/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
29/04/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
29/04/2013	R201 On 02-May-13	4.06	Put	Bond Future	1559	2	1559	2	0.00
29/04/2013	R201 On 02-May-13	4.05	Put	Bond Future	1575	2	1575	2	0.00
29/04/2013	R201 On 02-May-13	4.04	Put	Bond Future	1591	2	1591	2	0.00
29/04/2013	R201 On 01-August-13			Bond Future	4.98	105.9676	4.9782	105.9676	0.00
29/04/2013	R201 On 01-August-13	107.45	Call	Bond Future	68795	69	68795	69	0.00
29/04/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R201 On 07-November-13			Bond Future	4.88	107.4834	4.8779	107.4834	0.00
29/04/2013	R201 On 07-November-13	4.79	Call	Bond Future	195	0	195	0	0.00
29/04/2013	R201 On 07-November-13	4.80	Call	Bond Future	200	0	200	0	0.00
29/04/2013	R201 On 07-November-13	4.81	Call	Bond Future	205	0	205	0	0.00
29/04/2013	R201 On 07-November-13	4.81	Put	Bond Future	280	0	280	0	0.00
29/04/2013	R201 On 07-November-13	4.80	Put	Bond Future	286	0	286	0	0.00
29/04/2013	R201 On 07-November-13	4.79	Put	Bond Future	292	0	292	0	0.00
29/04/2013	R201 On 06-February-14			Bond Future	4.70	104.5301	4.6981	104.5301	0.00
29/04/2013	R201 On 06-February-14	5.26	Call	Bond Future	561	1	561	1	0.00
29/04/2013	R201 On 06-February-14	5.25	Call	Bond Future	555	0	555	0	0.00
29/04/2013	R201 On 06-February-14	5.24	Call	Bond Future	548	0	548	0	0.00
29/04/2013	R201 On 06-February-14	5.24	Put	Bond Future	86	0	86	0	0.00
29/04/2013	R201 On 06-February-14	5.25	Put	Bond Future	84	0	84	0	0.00
29/04/2013	R201 On 06-February-14	5.26	Put	Bond Future	83	0	83	0	0.00
29/04/2013	R201 On 08-May-14			Bond Future	4.31	105.9846	4.3131	105.9846	0.00
29/04/2013	R201 On 08-May-14	4.75	Call	Bond Future	265	0	265	0	0.00
29/04/2013	R201 On 08-May-14	4.76	Call	Bond Future	272	0	272	0	0.00
29/04/2013	R201 On 08-May-14	4.74	Call	Bond Future	259	0	259	0	0.00
29/04/2013	R201 On 08-May-14	4.74	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R201 On 08-May-14	4.76	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R201 On 08-May-14	4.75	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R202 On 02-May-13			Bond Future	224.97	223.0108	224.9743	223.0108	109.00
29/04/2013	R202 On 02-May-13	211.04	Call	Bond Future	13934	12	13934	12	0.00
29/04/2013	R202 On 02-May-13	211.06	Call	Bond Future	13914	12	13914	12	0.00
29/04/2013	R202 On 02-May-13	211.05	Call	Bond Future	13924	12	13924	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
29/04/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R202 On 01-August-13			Bond Future	225.02	223.0286	225.0178	223.0286	44,020.00
29/04/2013	R202 On 01-August-13	223.01	Call	Bond Future	2008	0	2008	0	0.00
29/04/2013	R202 On 01-August-13	222.99	Call	Bond Future	2028	0	2028	0	0.00
29/04/2013	R202 On 01-August-13	223.00	Call	Bond Future	2018	0	2018	0	0.00
29/04/2013	R202 On 01-August-13	223.00	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R202 On 01-August-13	222.99	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R202 On 01-August-13	223.01	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R203 On 02-May-13			Bond Future	5.58	111.1887	5.5759	111.1887	1,698.00
29/04/2013	R203 On 02-May-13	5.89	Call	Bond Future	1265	1	1265	1	0.00
29/04/2013	R203 On 02-May-13	5.90	Call	Bond Future	1305	1	1305	1	0.00
29/04/2013	R203 On 02-May-13	5.91	Call	Bond Future	1345	1	1345	1	0.00
29/04/2013	R203 On 02-May-13	5.91	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R203 On 02-May-13	5.90	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R203 On 02-May-13	5.89	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R203 On 01-August-13			Bond Future	5.60	112.6372	5.5952	112.6372	9,172.00
29/04/2013	R203 On 01-August-13	109.11	Call	Bond Future	99631	99	99631	99	0.00
29/04/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R203 On 07-November-13			Bond Future	5.62	110.0885	5.6154	110.0885	0.00
29/04/2013	R203 On 07-November-13	6.01	Call	Bond Future	1957	2	1957	2	0.00
29/04/2013	R203 On 07-November-13	571.00	Call	Bond Future	108067	108	108067	108	0.00
29/04/2013	R203 On 07-November-13	5.71	Call	Bond Future	1282	1	1282	1	15.00
29/04/2013	R203 On 07-November-13	5.99	Call	Bond Future	1907	2	1907	2	0.00
29/04/2013	R203 On 07-November-13	6.00	Call	Bond Future	1932	2	1932	2	0.00
29/04/2013	R203 On 07-November-13	6.00	Put	Bond Future	559	1	559	1	0.00
29/04/2013	R203 On 07-November-13	5.99	Put	Bond Future	570	1	570	1	0.00
29/04/2013	R203 On 07-November-13	5.71	Put	Bond Future	943	1	943	1	0.00
29/04/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R203 On 07-November-13	6.01	Put	Bond Future	548	1	548	1	0.00
29/04/2013	R203 On 06-February-14			Bond Future	5.63	111.5792	5.6306	111.5792	0.00
29/04/2013	R203 On 06-February-14	6.16	Call	Bond Future	2367	2	2367	2	0.00
29/04/2013	R203 On 06-February-14	5.95	Call	Bond Future	1891	2	1891	2	16.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2013	R203 On 06-February-14	6.14	Call	Bond Future	2319	2	2319	2	0.00
29/04/2013	R203 On 06-February-14	6.15	Call	Bond Future	2343	2	2343	2	0.00
29/04/2013	R203 On 06-February-14	6.15	Put	Bond Future	609	1	609	1	0.00
29/04/2013	R203 On 06-February-14	6.14	Put	Bond Future	618	1	618	1	0.00
29/04/2013	R203 On 06-February-14	5.95	Put	Bond Future	821	1	821	1	0.00
29/04/2013	R203 On 06-February-14	6.16	Put	Bond Future	599	1	599	1	0.00
29/04/2013	R203 On 08-May-14			Bond Future	5.63	108.9697	5.6304	108.9697	0.00
29/04/2013	R203 On 08-May-14	5.76	Call	Bond Future	407	0	407	0	0.00
29/04/2013	R203 On 08-May-14	5.75	Call	Bond Future	376	0	376	0	0.00
29/04/2013	R203 On 08-May-14	5.74	Call	Bond Future	345	0	345	0	0.00
29/04/2013	R203 On 08-May-14	5.74	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R203 On 08-May-14	5.75	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R203 On 08-May-14	5.76	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R204 On 02-May-13			Bond Future	5.78	113.2946	5.7764	113.2946	5,360.00
29/04/2013	R204 On 02-May-13	6.29	Call	Bond Future	2554	2	2554	2	0.00
29/04/2013	R204 On 02-May-13	6.30	Call	Bond Future	2603	2	2603	2	0.00
29/04/2013	R204 On 02-May-13	6.31	Call	Bond Future	2652	2	2652	2	0.00
29/04/2013	R204 On 02-May-13	6.31	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R204 On 02-May-13	6.30	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R204 On 02-May-13	6.29	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R204 On 01-August-13			Bond Future	5.81	110.7442	5.8057	110.7442	13,669.00
29/04/2013	R204 On 01-August-13	110.75	Call	Bond Future	102118	102	102118	102	0.00
29/04/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R204 On 07-November-13			Bond Future	5.83	112.3283	5.8334	112.3283	0.00
29/04/2013	R204 On 07-November-13	7.00	Call	Bond Future	5376	5	5376	5	0.00
29/04/2013	R204 On 07-November-13	6.29	Call	Bond Future	2776	3	2776	3	0.00
29/04/2013	R204 On 07-November-13	6.30	Call	Bond Future	2809	3	2809	3	0.00
29/04/2013	R204 On 07-November-13	6.31	Call	Bond Future	2841	3	2841	3	0.00
29/04/2013	R204 On 07-November-13	6.31	Put	Bond Future	671	1	671	1	0.00
29/04/2013	R204 On 07-November-13	6.30	Put	Bond Future	683	1	683	1	0.00
29/04/2013	R204 On 07-November-13	6.29	Put	Bond Future	696	1	696	1	0.00
29/04/2013	R204 On 07-November-13	7.00	Put	Bond Future	156	0	156	0	1,270.00
29/04/2013	R204 On 06-February-14			Bond Future	5.86	109.8185	5.8557	109.8185	0.00
29/04/2013	R204 On 06-February-14	6.40	Call	Bond Future	3225	3	3225	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
29/04/2013	R204 On 06-February-14	6.39	Call	Bond Future	3194	3	3194	3	0.00
29/04/2013	R204 On 06-February-14	6.41	Call	Bond Future	3256	3	3256	3	0.00
29/04/2013	R204 On 06-February-14	6.41	Put	Bond Future	850	1	850	1	0.00
29/04/2013	R204 On 06-February-14	6.39	Put	Bond Future	874	1	874	1	0.00
29/04/2013	R204 On 06-February-14	6.40	Put	Bond Future	862	1	862	1	0.00
29/04/2013	R204 On 08-May-14			Bond Future	5.87	111.3465	5.8720	111.3465	0.00
29/04/2013	R204 On 08-May-14	6.05	Call	Bond Future	743	0	743	0	0.00
29/04/2013	R204 On 08-May-14	6.06	Call	Bond Future	784	1	784	1	0.00
29/04/2013	R204 On 08-May-14	6.04	Call	Bond Future	701	0	701	0	0.00
29/04/2013	R204 On 08-May-14	6.04	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R204 On 08-May-14	6.06	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R204 On 08-May-14	6.05	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R206 On 02-May-13			Bond Future	5.09	103.9015	5.0887	103.9015	0.00
29/04/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
29/04/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
29/04/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
29/04/2013	R206 On 02-May-13	3.41	Put	Bond Future	1156	1	1156	1	0.00
29/04/2013	R206 On 02-May-13	3.40	Put	Bond Future	1163	1	1163	1	0.00
29/04/2013	R206 On 02-May-13	3.39	Put	Bond Future	1170	1	1170	1	0.00
29/04/2013	R206 On 01-August-13			Bond Future	4.95	101.4933	4.9545	101.4933	0.00
29/04/2013	R206 On 01-August-13	103.94	Call	Bond Future	30520	30	30520	30	0.00
29/04/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R206 On 07-November-13			Bond Future	4.33	102.9451	4.3285	102.9451	0.00
29/04/2013	R206 On 07-November-13	4.29	Call	Bond Future	33	0	33	0	0.00
29/04/2013	R206 On 07-November-13	4.30	Call	Bond Future	34	0	34	0	0.00
29/04/2013	R206 On 07-November-13	4.31	Call	Bond Future	35	0	35	0	0.00
29/04/2013	R206 On 07-November-13	4.31	Put	Bond Future	38	0	38	0	0.00
29/04/2013	R206 On 07-November-13	4.30	Put	Bond Future	39	0	39	0	0.00
29/04/2013	R206 On 07-November-13	4.29	Put	Bond Future	40	0	40	0	0.00
29/04/2013	R207 On 02-May-13			Bond Future	5.93	109.0241	5.9266	109.0241	1,424.00
29/04/2013	R207 On 02-May-13	6.44	Call	Bond Future	2877	2	2877	2	0.00
29/04/2013	R207 On 02-May-13	6.45	Call	Bond Future	2932	3	2932	3	0.00
29/04/2013	R207 On 02-May-13	6.46	Call	Bond Future	2987	3	2987	3	0.00
29/04/2013	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
29/04/2013	R207 On 02-May-13	6.45	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R207 On 02-May-13	6.44	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R207 On 01-August-13			Bond Future	5.96	106.8081	5.9602	106.8081	6,866.00
29/04/2013	R207 On 01-August-13	106.18	Call	Bond Future	99672	99	99672	99	0.00
29/04/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R207 On 07-November-13			Bond Future	5.99	108.3359	5.9900	108.3359	0.00
29/04/2013	R207 On 07-November-13	6.69	Call	Bond Future	4198	4	4198	4	0.00
29/04/2013	R207 On 07-November-13	6.70	Call	Bond Future	4238	4	4238	4	0.00
29/04/2013	R207 On 07-November-13	6.71	Call	Bond Future	4279	4	4279	4	0.00
29/04/2013	R207 On 07-November-13	6.71	Put	Bond Future	547	1	547	1	0.00
29/04/2013	R207 On 07-November-13	6.70	Put	Bond Future	557	1	557	1	0.00
29/04/2013	R207 On 07-November-13	6.69	Put	Bond Future	567	1	567	1	0.00
29/04/2013	R207 On 06-February-14			Bond Future	6.02	106.1633	6.0157	106.1633	0.00
29/04/2013	R207 On 06-February-14	6.66	Call	Bond Future	4181	4	4181	4	0.00
29/04/2013	R207 On 06-February-14	6.65	Call	Bond Future	4144	4	4144	4	0.00
29/04/2013	R207 On 06-February-14	6.64	Call	Bond Future	4108	4	4108	4	0.00
29/04/2013	R207 On 06-February-14	6.64	Put	Bond Future	980	1	980	1	0.00
29/04/2013	R207 On 06-February-14	6.65	Put	Bond Future	966	1	966	1	0.00
29/04/2013	R207 On 06-February-14	6.66	Put	Bond Future	953	1	953	1	0.00
29/04/2013	R207 On 08-May-14			Bond Future	6.04	107.6405	6.0395	107.6405	0.00
29/04/2013	R207 On 08-May-14	6.21	Call	Bond Future	833	0	833	0	0.00
29/04/2013	R207 On 08-May-14	6.19	Call	Bond Future	736	0	736	0	0.00
29/04/2013	R207 On 08-May-14	6.20	Call	Bond Future	784	0	784	0	0.00
29/04/2013	R207 On 08-May-14	6.20	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R207 On 08-May-14	6.19	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R207 On 08-May-14	6.21	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R208 On 02-May-13			Bond Future	6.02	104.7206	6.0214	104.7206	9,649.00
29/04/2013	R208 On 02-May-13	6.64	Call	Bond Future	3860	3	3860	3	0.00
29/04/2013	R208 On 02-May-13	6.66	Call	Bond Future	3982	4	3982	4	0.00
29/04/2013	R208 On 02-May-13	6.65	Call	Bond Future	3921	3	3921	3	0.00
29/04/2013	R208 On 02-May-13	6.65	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R208 On 02-May-13	6.66	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R208 On 02-May-13	6.64	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R208 On 01-August-13			Bond Future	6.05	106.0848	6.0524	106.0848	9,193.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2013	R208 On 01-August-13	101.40	Call	Bond Future	97527	97	97527	97	0.00
29/04/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R208 On 07-November-13			Bond Future	6.08	104.2061	6.0845	104.2061	0.00
29/04/2013	R208 On 07-November-13	7.50	Call	Bond Future	8269	8	8269	8	0.00
29/04/2013	R208 On 07-November-13	6.79	Call	Bond Future	4833	4	4833	4	0.00
29/04/2013	R208 On 07-November-13	6.81	Call	Bond Future	4923	5	4923	5	0.00
29/04/2013	R208 On 07-November-13	6.80	Call	Bond Future	4878	5	4878	5	0.00
29/04/2013	R208 On 07-November-13	6.80	Put	Bond Future	680	1	680	1	0.00
29/04/2013	R208 On 07-November-13	6.81	Put	Bond Future	668	1	668	1	0.00
29/04/2013	R208 On 07-November-13	6.79	Put	Bond Future	692	1	692	1	0.00
29/04/2013	R208 On 07-November-13	7.50	Put	Bond Future	163	0	163	0	1,520.00
29/04/2013	R208 On 06-February-14			Bond Future	6.11	105.6172	6.1122	105.6172	0.00
29/04/2013	R208 On 06-February-14	6.75	Call	Bond Future	4787	4	4787	4	0.00
29/04/2013	R208 On 06-February-14	6.76	Call	Bond Future	4828	4	4828	4	0.00
29/04/2013	R208 On 06-February-14	6.74	Call	Bond Future	4747	4	4747	4	0.00
29/04/2013	R208 On 06-February-14	6.74	Put	Bond Future	1159	1	1159	1	0.00
29/04/2013	R208 On 06-February-14	6.76	Put	Bond Future	1128	1	1128	1	0.00
29/04/2013	R208 On 06-February-14	6.75	Put	Bond Future	1143	1	1143	1	0.00
29/04/2013	R208 On 08-May-14			Bond Future	6.13	103.6895	6.1346	103.6895	0.00
29/04/2013	R208 On 08-May-14	6.30	Call	Bond Future	931	0	931	0	0.00
29/04/2013	R208 On 08-May-14	6.29	Call	Bond Future	875	0	875	0	0.00
29/04/2013	R208 On 08-May-14	6.31	Call	Bond Future	987	0	987	0	0.00
29/04/2013	R208 On 08-May-14	6.31	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R208 On 08-May-14	6.29	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R208 On 08-May-14	6.30	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R209 On 02-May-13			Bond Future	7.60	85.4795	7.6023	85.4795	1,266.00
29/04/2013	R209 On 02-May-13	7.99	Call	Bond Future	3591	3	3591	3	0.00
29/04/2013	R209 On 02-May-13	8.00	Call	Bond Future	3680	3	3680	3	0.00
29/04/2013	R209 On 02-May-13	8.01	Call	Bond Future	3770	3	3770	3	0.00
29/04/2013	R209 On 02-May-13	8.01	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R209 On 02-May-13	8.00	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R209 On 02-May-13	7.99	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R209 On 01-August-13			Bond Future	7.65	86.5930	7.6539	86.5930	10,082.00
29/04/2013	R209 On 01-August-13	79.36	Call	Bond Future	77229	77	77229	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
29/04/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R209 On 07-November-13			Bond Future	7.71	84.6871	7.7095	84.6871	0.00
29/04/2013	R209 On 07-November-13	9.50	Call	Bond Future	14792	14	14792	14	0.00
29/04/2013	R209 On 07-November-13	8.79	Call	Bond Future	10258	10	10258	10	0.00
29/04/2013	R209 On 07-November-13	8.80	Call	Bond Future	10321	10	10321	10	0.00
29/04/2013	R209 On 07-November-13	8.81	Call	Bond Future	10383	10	10383	10	0.00
29/04/2013	R209 On 07-November-13	8.81	Put	Bond Future	992	1	992	1	0.00
29/04/2013	R209 On 07-November-13	8.80	Put	Bond Future	1007	1	1007	1	0.00
29/04/2013	R209 On 07-November-13	8.79	Put	Bond Future	1023	1	1023	1	0.00
29/04/2013	R209 On 07-November-13	9.50	Put	Bond Future	313	0	313	0	980.00
29/04/2013	R209 On 06-February-14			Bond Future	7.76	85.8338	7.7605	85.8338	0.00
29/04/2013	R209 On 06-February-14	8.55	Call	Bond Future	9144	9	9144	9	0.00
29/04/2013	R209 On 06-February-14	8.54	Call	Bond Future	9087	9	9087	9	0.00
29/04/2013	R209 On 06-February-14	8.56	Call	Bond Future	9201	9	9201	9	0.00
29/04/2013	R209 On 06-February-14	8.56	Put	Bond Future	2290	2	2290	2	0.00
29/04/2013	R209 On 06-February-14	8.54	Put	Bond Future	2338	3	2338	3	0.00
29/04/2013	R209 On 06-February-14	8.55	Put	Bond Future	2314	3	2314	3	0.00
29/04/2013	R209 On 08-May-14			Bond Future	7.81	83.8826	7.8092	83.8826	0.00
29/04/2013	R209 On 08-May-14	7.85	Call	Bond Future	371	0	371	0	0.00
29/04/2013	R209 On 08-May-14	7.86	Call	Bond Future	461	0	461	0	0.00
29/04/2013	R209 On 08-May-14	7.84	Call	Bond Future	280	0	280	0	0.00
29/04/2013	R209 On 08-May-14	7.84	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R209 On 08-May-14	7.86	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R209 On 08-May-14	7.85	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R210 On 02-May-13			Bond Future	170.77	170.7364	170.7747	170.7364	0.00
29/04/2013	R210 On 02-May-13	161.14	Call	Bond Future	9635	10	9635	10	0.00
29/04/2013	R210 On 02-May-13	161.16	Call	Bond Future	9615	10	9615	10	0.00
29/04/2013	R210 On 02-May-13	161.15	Call	Bond Future	9625	10	9625	10	0.00
29/04/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R210 On 01-August-13			Bond Future	173.02	172.9819	173.0207	172.9819	1,237.00
29/04/2013	R210 On 01-August-13	172.99	Call	Bond Future	31	0	31	0	0.00
29/04/2013	R210 On 01-August-13	173.00	Call	Bond Future	21	0	21	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
29/04/2013	R210 On 01-August-13	173.01	Call	Bond Future	11	0	11	0	0.00
29/04/2013	R210 On 01-August-13	173.01	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R210 On 01-August-13	173.00	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R210 On 01-August-13	172.99	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R211 On 02-May-13			Bond Future	129.87	129.9374	129.8664	129.9374	0.00
29/04/2013	R211 On 02-May-13	125.69	Call	Bond Future	4176	4	4176	4	0.00
29/04/2013	R211 On 02-May-13	125.71	Call	Bond Future	4156	4	4156	4	0.00
29/04/2013	R211 On 02-May-13	125.70	Call	Bond Future	4166	4	4166	4	0.00
29/04/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R211 On 01-August-13			Bond Future	130.10	130.1686	130.0967	130.1686	522.00
29/04/2013	R211 On 01-August-13	129.99	Call	Bond Future	107	0	107	0	0.00
29/04/2013	R211 On 01-August-13	130.00	Call	Bond Future	97	0	97	0	0.00
29/04/2013	R211 On 01-August-13	130.01	Call	Bond Future	87	0	87	0	0.00
29/04/2013	R211 On 01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R211 On 01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R212 On 02-May-13			Bond Future	138.20	138.0590	138.1962	138.0590	0.00
29/04/2013	R212 On 02-May-13	131.09	Call	Bond Future	7106	7	7106	7	0.00
29/04/2013	R212 On 02-May-13	131.11	Call	Bond Future	7086	7	7086	7	0.00
29/04/2013	R212 On 02-May-13	131.10	Call	Bond Future	7096	7	7096	7	0.00
29/04/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R212 On 01-August-13			Bond Future	138.39	138.2529	138.3918	138.2529	21,791.00
29/04/2013	R212 On 01-August-13	137.99	Call	Bond Future	402	0	402	0	0.00
29/04/2013	R212 On 01-August-13	138.00	Call	Bond Future	392	0	392	0	0.00
29/04/2013	R212 On 01-August-13	138.01	Call	Bond Future	382	0	382	0	0.00
29/04/2013	R212 On 01-August-13	138.01	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R212 On 01-August-13	138.00	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R212 On 01-August-13	137.99	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R213 On 02-May-13			Bond Future	7.33	97.2317	7.3322	97.2317	800.00
29/04/2013	R213 On 02-May-13	7.84	Call	Bond Future	4718	4	4718	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
29/04/2013	R213 On 02-May-13	7.86	Call	Bond Future	4897	4	4897	4	0.00
29/04/2013	R213 On 02-May-13	7.85	Call	Bond Future	4808	4	4808	4	0.00
29/04/2013	R213 On 02-May-13	7.85	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R213 On 02-May-13	7.86	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R213 On 02-May-13	7.84	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R213 On 01-August-13			Bond Future	7.38	98.4984	7.3830	98.4984	6,998.00
29/04/2013	R213 On 01-August-13	91.25	Call	Bond Future	88666	88	88666	88	0.00
29/04/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R213 On 07-November-13			Bond Future	7.44	96.3700	7.4391	96.3700	0.00
29/04/2013	R213 On 07-November-13	8.59	Call	Bond Future	10754	10	10754	10	0.00
29/04/2013	R213 On 07-November-13	8.60	Call	Bond Future	10821	10	10821	10	0.00
29/04/2013	R213 On 07-November-13	8.61	Call	Bond Future	10887	10	10887	10	0.00
29/04/2013	R213 On 07-November-13	8.61	Put	Bond Future	770	1	770	1	0.00
29/04/2013	R213 On 07-November-13	8.60	Put	Bond Future	783	1	783	1	0.00
29/04/2013	R213 On 07-November-13	8.59	Put	Bond Future	797	1	797	1	0.00
29/04/2013	R213 On 06-February-14			Bond Future	7.49	97.6750	7.4913	97.6750	0.00
29/04/2013	R213 On 06-February-14	8.31	Call	Bond Future	9221	9	9221	9	0.00
29/04/2013	R213 On 06-February-14	8.30	Call	Bond Future	9161	9	9161	9	0.00
29/04/2013	R213 On 06-February-14	8.29	Call	Bond Future	9102	9	9102	9	0.00
29/04/2013	R213 On 06-February-14	8.29	Put	Bond Future	2123	2	2123	2	0.00
29/04/2013	R213 On 06-February-14	8.30	Put	Bond Future	2100	2	2100	2	0.00
29/04/2013	R213 On 06-February-14	8.31	Put	Bond Future	2077	2	2077	2	0.00
29/04/2013	R213 On 08-May-14			Bond Future	7.54	95.4947	7.5385	95.4947	0.00
29/04/2013	R213 On 08-May-14	7.66	Call	Bond Future	1097	0	1097	0	0.00
29/04/2013	R213 On 08-May-14	7.64	Call	Bond Future	918	0	918	0	0.00
29/04/2013	R213 On 08-May-14	7.65	Call	Bond Future	1007	0	1007	0	0.00
29/04/2013	R213 On 08-May-14	7.65	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R213 On 08-May-14	7.64	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R213 On 08-May-14	7.66	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R214 On 02-May-13			Bond Future	7.67	87.1763	7.6722	87.1763	0.00
29/04/2013	R214 On 02-May-13	84.31	Call	Bond Future	79011	78	79011	78	0.00
29/04/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R214 On 01-August-13			Bond Future	7.72	88.3120	7.7222	88.3120	1,036.00
29/04/2013	R214 On 01-August-13	84.31	Call	Bond Future	78486	78	78486	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
29/04/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R214 On 07-November-13			Bond Future	7.78	86.2906	7.7771	86.2906	0.00
29/04/2013	R214 On 07-November-13	7.80	Call	Bond Future	4470	4	4470	4	0.00
29/04/2013	R214 On 07-November-13	7.79	Call	Bond Future	4420	4	4420	4	0.00
29/04/2013	R214 On 07-November-13	7.81	Call	Bond Future	4520	4	4520	4	0.00
29/04/2013	R214 On 07-November-13	7.81	Put	Bond Future	4194	5	4194	5	0.00
29/04/2013	R214 On 07-November-13	7.79	Put	Bond Future	4292	5	4292	5	0.00
29/04/2013	R214 On 07-November-13	7.80	Put	Bond Future	4243	5	4243	5	0.00
29/04/2013	R248 On 02-May-13			Bond Future	7.81	111.8504	7.8123	111.8504	0.00
29/04/2013	R248 On 02-May-13	7.85	Call	Bond Future	490	0	490	0	0.00
29/04/2013	R248 On 02-May-13	7.85	Put	Bond Future	0	0	0	0	0.00
29/04/2013	R248 On 01-August-13			Bond Future	7.87	113.3075	7.8654	113.3075	603.00
29/04/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
29/04/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
29/04/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
29/04/2013	R248 On 01-August-13	7.86	Put	Bond Future	69	1	69	1	0.00
29/04/2013	R248 On 01-August-13	7.85	Put	Bond Future	199	1	199	1	0.00
29/04/2013	R248 On 01-August-13	7.84	Put	Bond Future	328	1	328	1	0.00
29/04/2013	R248 On 07-November-13			Bond Future	7.92	110.5067	7.9237	110.5067	0.00
29/04/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
29/04/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
29/04/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
29/04/2013	R248 On 07-November-13	7.86	Put	Bond Future	815	2	815	2	0.00
29/04/2013	R248 On 07-November-13	7.85	Put	Bond Future	945	2	945	2	0.00
29/04/2013	R248 On 07-November-13	7.84	Put	Bond Future	1074	2	1074	2	0.00