



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
30/04/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	2025 On 02-May-13			Bond Future	118.65	118.1987	118.6490	118.1987	0.00
30/04/2013	2025 On 02-May-13	113.41	Call	Bond Future	5235	5	5235	5	0.00
30/04/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
30/04/2013	2025 On 01-August-13			Bond Future	119.14	118.6887	119.1449	118.6887	0.00
30/04/2013	2025 On 01-August-13	117.99	Call	Bond Future	1155	1	1155	1	0.00
30/04/2013	2025 On 01-August-13	118.00	Call	Bond Future	1145	1	1145	1	0.00
30/04/2013	2025 On 01-August-13	118.01	Call	Bond Future	1135	1	1135	1	0.00
30/04/2013	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
30/04/2013	2025 On 01-August-13	118.00	Put	Bond Future	0	0	0	0	0.00
30/04/2013	2025 On 01-August-13	117.99	Put	Bond Future	0	0	0	0	0.00
30/04/2013	2038 On 02-May-13			Bond Future	115.46	115.3769	115.4603	115.3769	0.00
30/04/2013	2038 On 02-May-13	111.60	Call	Bond Future	3856	4	3856	4	0.00
30/04/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
30/04/2013	2038 On 01-August-13			Bond Future	115.78	115.6968	115.7810	115.6968	9.00
30/04/2013	2038 On 01-August-13	114.99	Call	Bond Future	791	1	791	1	0.00
30/04/2013	2038 On 01-August-13	115.00	Call	Bond Future	781	1	781	1	0.00
30/04/2013	2038 On 01-August-13	115.01	Call	Bond Future	771	1	771	1	0.00
30/04/2013	2038 On 01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
30/04/2013	2038 On 01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
30/04/2013	2038 On 01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
30/04/2013	2050 On 02-May-13			Bond Future	120.98	119.9841	120.9832	119.9841	0.00
30/04/2013	2050 On 02-May-13	117.60	Call	Bond Future	3385	2	3385	2	0.00
30/04/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
30/04/2013	2050 On 01-August-13			Bond Future	121.24	120.2317	121.2439	120.2317	122.00
30/04/2013	2050 On 01-August-13	118.99	Call	Bond Future	2254	1	2254	1	0.00
30/04/2013	2050 On 01-August-13	119.01	Call	Bond Future	2234	1	2234	1	0.00
30/04/2013	2050 On 01-August-13	119.00	Call	Bond Future	2244	1	2244	1	0.00
30/04/2013	2050 On 01-August-13	119.00	Put	Bond Future	0	0	0	0	0.00
30/04/2013	2050 On 01-August-13	119.01	Put	Bond Future	0	0	0	0	0.00
30/04/2013	2050 On 01-August-13	118.99	Put	Bond Future	0	0	0	0	0.00
30/04/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	AL7T On 02-May-13			Index Future	511.25	510.2970	511.2490	510.2970	10.00
30/04/2013	AL7T On 01-August-13			Index Future	517.91	516.9450	517.9090	516.9450	1.00
30/04/2013	AL7T On 07-November-13			Index Future	525.31	524.3320	525.3080	524.3320	0.00
30/04/2013	ALBI On 02-May-13			Index Future	455.99	455.3460	455.9940	455.3460	0.00
30/04/2013	ALBI On 01-August-13			Index Future	461.93	461.2780	461.9340	461.2780	725.00
30/04/2013	ALBI On 07-November-13			Index Future	468.53	467.8690	468.5330	467.8690	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
30/04/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/04/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2013	EL28 On 02-May-13			Bond Future	114.34	113.8297	114.3430	113.8297	0.00
30/04/2013	EL28 On 02-May-13	113.32	Call	Bond Future	1027	1	1027	1	0.00
30/04/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
30/04/2013	EL28 On 01-August-13			Bond Future	115.85	115.3269	115.8468	115.3269	0.00
30/04/2013	EL28 On 01-August-13	115.00	Call	Bond Future	847	0	847	0	0.00
30/04/2013	EL28 On 01-August-13	115.01	Call	Bond Future	837	0	837	0	0.00
30/04/2013	EL28 On 01-August-13	114.99	Call	Bond Future	857	0	857	0	0.00
30/04/2013	EL28 On 01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
30/04/2013	EL28 On 01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00

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30/04/2013	EL28 On 01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
30/04/2013	ES33 On 02-May-13			Bond Future	8.14	94.4419	8.1358	94.4419	0.00
30/04/2013	ES33 On 02-May-13	91.02	Call	Bond Future	85612	85	85612	85	0.00
30/04/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
30/04/2013	ES33 On 01-August-13			Bond Future	8.21	95.6723	8.2059	95.6723	292.00
30/04/2013	ES33 On 01-August-13	9.00	Call	Bond Future	6934	7	6934	7	0.00
30/04/2013	ES33 On 01-August-13	91.02	Call	Bond Future	84975	85	84975	85	0.00
30/04/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
30/04/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
30/04/2013	ES33 On 07-November-13			Bond Future	8.28	93.2578	8.2835	93.2578	0.00
30/04/2013	ES33 On 07-November-13	8.49	Call	Bond Future	1853	1	1853	1	0.00
30/04/2013	ES33 On 07-November-13	8.51	Call	Bond Future	2029	2	2029	2	0.00
30/04/2013	ES33 On 07-November-13	8.50	Call	Bond Future	1941	2	1941	2	0.00
30/04/2013	ES33 On 07-November-13	8.50	Put	Bond Future	0	0	0	0	0.00
30/04/2013	ES33 On 07-November-13	8.51	Put	Bond Future	0	0	0	0	0.00
30/04/2013	ES33 On 07-November-13	8.49	Put	Bond Future	0	0	0	0	0.00
30/04/2013	GOVI On 02-May-13			GOVI	454.96	454.3690	454.9600	454.3690	43.00
30/04/2013	GOVI On 02-May-13	432.99	Call	GOVI	219700	21	219700	21	0.00
30/04/2013	GOVI On 02-May-13	433.01	Call	GOVI	219500	21	219500	21	0.00
30/04/2013	GOVI On 02-May-13	433.00	Call	GOVI	219600	21	219600	21	0.00
30/04/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
30/04/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
30/04/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
30/04/2013	GOVI On 01-August-13			GOVI	460.89	460.2880	460.8870	460.2880	349.00
30/04/2013	GOVI On 01-August-13	445.99	Call	GOVI	148970	14	148970	14	0.00
30/04/2013	GOVI On 01-August-13	446.00	Call	GOVI	148870	14	148870	14	0.00
30/04/2013	GOVI On 01-August-13	446.01	Call	GOVI	148770	14	148770	14	0.00
30/04/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
30/04/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
30/04/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
30/04/2013	GOVI On 07-November-13			GOVI	467.47	466.8660	467.4710	466.8660	0.00
30/04/2013	GOVI On 07-November-13	445.99	Call	GOVI	214810	21	214810	21	0.00
30/04/2013	GOVI On 07-November-13	446.00	Call	GOVI	214710	21	214710	21	0.00
30/04/2013	GOVI On 07-November-13	446.01	Call	GOVI	214610	21	214610	21	0.00

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30/04/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
30/04/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
30/04/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
30/04/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/04/2013	IGOV On 02-May-13			Index Future	207.55	207.4120	207.5490	207.4120	5.00
30/04/2013	IGOV On 01-August-13			Index Future	210.32	210.1850	210.3230	210.1850	887.00
30/04/2013	IGOV On 07-November-13			Index Future	213.41	213.2660	213.4060	213.2660	7.00
30/04/2013	ILBI On 02-May-13			Index Future	561.90	560.2540	561.9010	560.2540	0.00
30/04/2013	ILBI On 01-August-13			Index Future	569.40	567.7250	569.3950	567.7250	183.00
30/04/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
30/04/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/04/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
30/04/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
30/04/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/04/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/04/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.09	94.9000	5.0900	94.9000	0.00
30/04/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.05	94.9200	5.0500	94.9200	500.00
30/04/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.00	94.9600	5.0000	94.9600	0.00
30/04/2013	JBAF On 21-August-13			Jibar Tradeable Future	4.96	95.0000	4.9600	95.0000	0.00
30/04/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.91	95.0300	4.9100	95.0300	2,200.00
30/04/2013	JBAF On 16-October-13			Jibar Tradeable Future	4.88	95.0600	4.8800	95.0600	0.00
30/04/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.87	95.0600	4.8700	95.0600	1,500.00
30/04/2013	JBAF On 19-March-14			Jibar Tradeable Future	4.89	95.0400	4.8900	95.0400	0.00
30/04/2013	JBAF On 18-June-14			Jibar Tradeable Future	4.95	94.9700	4.9500	94.9700	1,000.00
30/04/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.05	94.8600	5.0500	94.8600	0.00
30/04/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.16	94.7200	5.1600	94.7200	0.00
30/04/2013	JBAF On 18-March-15			Jibar Tradeable Future	5.28	94.5800	5.2800	94.5800	0.00
30/04/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
30/04/2013	R023 On 02-May-13			Bond Future	6.25	112.0172	6.2504	112.0172	907.00
30/04/2013	R023 On 02-May-13	7.04	Call	Bond Future	5909	6	5909	6	0.00
30/04/2013	R023 On 02-May-13	7.05	Call	Bond Future	5982	6	5982	6	0.00
30/04/2013	R023 On 02-May-13	7.06	Call	Bond Future	6054	6	6054	6	0.00
30/04/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00

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30/04/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R023 On 01-August-13			Bond Future	6.28	113.4764	6.2846	113.4764	7,365.00
30/04/2013	R023 On 01-August-13	7.29	Call	Bond Future	7290	7	7290	7	0.00
30/04/2013	R023 On 01-August-13	7.31	Call	Bond Future	7429	7	7429	7	0.00
30/04/2013	R023 On 01-August-13	7.30	Call	Bond Future	7360	7	7360	7	0.00
30/04/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R023 On 07-November-13			Bond Future	6.32	111.1820	6.3226	111.1820	0.00
30/04/2013	R023 On 07-November-13	6.49	Call	Bond Future	1227	1	1227	1	0.00
30/04/2013	R023 On 07-November-13	6.50	Call	Bond Future	1300	1	1300	1	0.00
30/04/2013	R023 On 07-November-13	6.51	Call	Bond Future	1372	1	1372	1	0.00
30/04/2013	R023 On 07-November-13	6.51	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R023 On 07-November-13	6.50	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R023 On 07-November-13	6.49	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R157 On 02-May-13			Bond Future	5.19	120.1471	5.1899	120.1471	3,532.00
30/04/2013	R157 On 02-May-13	5.34	Call	Bond Future	366	0	366	0	0.00
30/04/2013	R157 On 02-May-13	5.36	Call	Bond Future	415	0	415	0	0.00
30/04/2013	R157 On 02-May-13	5.35	Call	Bond Future	391	0	391	0	0.00
30/04/2013	R157 On 02-May-13	5.35	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R157 On 02-May-13	5.36	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R157 On 02-May-13	5.34	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R157 On 01-August-13			Bond Future	5.17	121.7124	5.1747	121.7124	11,389.00
30/04/2013	R157 On 01-August-13	116.11	Call	Bond Future	92244	92	92244	92	0.00
30/04/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R157 On 07-November-13			Bond Future	5.15	116.6448	5.1465	116.6448	0.00
30/04/2013	R157 On 07-November-13	5.59	Call	Bond Future	1001	1	1001	1	0.00
30/04/2013	R157 On 07-November-13	5.60	Call	Bond Future	1016	1	1016	1	0.00
30/04/2013	R157 On 07-November-13	5.61	Call	Bond Future	1031	1	1031	1	0.00
30/04/2013	R157 On 07-November-13	5.61	Put	Bond Future	154	0	154	0	0.00
30/04/2013	R157 On 07-November-13	5.60	Put	Bond Future	158	0	158	0	0.00
30/04/2013	R157 On 07-November-13	5.59	Put	Bond Future	162	0	162	0	0.00
30/04/2013	R157 On 06-February-14			Bond Future	5.10	118.2259	5.0965	118.2259	0.00
30/04/2013	R157 On 06-February-14	5.66	Call	Bond Future	1091	1	1091	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
30/04/2013	R157 On 06-February-14	5.65	Call	Bond Future	1078	1	1078	1	0.00
30/04/2013	R157 On 06-February-14	5.64	Call	Bond Future	1066	1	1066	1	0.00
30/04/2013	R157 On 06-February-14	5.64	Put	Bond Future	180	0	180	0	0.00
30/04/2013	R157 On 06-February-14	5.65	Put	Bond Future	177	0	177	0	0.00
30/04/2013	R157 On 06-February-14	5.66	Put	Bond Future	173	0	173	0	0.00
30/04/2013	R157 On 08-May-14			Bond Future	4.99	113.0606	4.9879	113.0606	0.00
30/04/2013	R157 On 08-May-14	5.21	Call	Bond Future	306	0	306	0	0.00
30/04/2013	R157 On 08-May-14	5.19	Call	Bond Future	279	0	279	0	0.00
30/04/2013	R157 On 08-May-14	5.20	Call	Bond Future	292	0	292	0	0.00
30/04/2013	R157 On 08-May-14	5.20	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R157 On 08-May-14	5.19	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R157 On 08-May-14	5.21	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R186 On 02-May-13			Bond Future	6.72	136.9810	6.7205	136.9810	5,680.00
30/04/2013	R186 On 02-May-13	6.75	Call	Bond Future	560	0	560	0	350.00
30/04/2013	R186 On 02-May-13	7.39	Call	Bond Future	6962	7	6962	7	0.00
30/04/2013	R186 On 02-May-13	7.40	Call	Bond Future	7062	7	7062	7	2,000.00
30/04/2013	R186 On 02-May-13	7.41	Call	Bond Future	7162	7	7162	7	0.00
30/04/2013	R186 On 02-May-13	7.60	Call	Bond Future	9042	9	9042	9	0.00
30/04/2013	R186 On 02-May-13	7.75	Call	Bond Future	10498	10	10498	10	0.00
30/04/2013	R186 On 02-May-13	7.75	Put	Bond Future	0	0	0	0	100.00
30/04/2013	R186 On 02-May-13	7.60	Put	Bond Future	0	0	0	0	2,830.00
30/04/2013	R186 On 02-May-13	7.41	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R186 On 02-May-13	7.40	Put	Bond Future	0	0	0	0	150.00
30/04/2013	R186 On 02-May-13	7.39	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R186 On 02-May-13	6.75	Put	Bond Future	242	0	242	0	0.00
30/04/2013	R186 On 01-August-13			Bond Future	6.77	133.4809	6.7661	133.4809	53,704.00
30/04/2013	R186 On 01-August-13	7.25	Call	Bond Future	6003	6	6003	6	4,315.00
30/04/2013	R186 On 01-August-13	128.26	Call	Bond Future	124553	124	124553	124	0.00
30/04/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R186 On 01-August-13	7.25	Put	Bond Future	1013	1	1013	1	0.00
30/04/2013	R186 On 07-November-13			Bond Future	6.81	135.3885	6.8136	135.3885	540.00
30/04/2013	R186 On 07-November-13	8.14	Call	Bond Future	13343	13	13343	13	0.00
30/04/2013	R186 On 07-November-13	8.15	Call	Bond Future	13423	13	13423	13	0.00
30/04/2013	R186 On 07-November-13	8.16	Call	Bond Future	13503	13	13503	13	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
30/04/2013	R186 On 07-November-13	8.75	Call	Bond Future	18277	18	18277	18	0.00
30/04/2013	R186 On 07-November-13	8.75	Put	Bond Future	143	0	143	0	1,030.00
30/04/2013	R186 On 07-November-13	8.16	Put	Bond Future	503	1	503	1	0.00
30/04/2013	R186 On 07-November-13	8.15	Put	Bond Future	513	1	513	1	0.00
30/04/2013	R186 On 07-November-13	8.14	Put	Bond Future	523	1	523	1	0.00
30/04/2013	R186 On 06-February-14			Bond Future	6.86	131.9329	6.8565	131.9329	0.00
30/04/2013	R186 On 06-February-14	7.74	Call	Bond Future	10410	10	10410	10	0.00
30/04/2013	R186 On 06-February-14	7.76	Call	Bond Future	10551	10	10551	10	0.00
30/04/2013	R186 On 06-February-14	7.75	Call	Bond Future	10480	10	10480	10	0.00
30/04/2013	R186 On 06-February-14	7.75	Put	Bond Future	1807	2	1807	2	0.00
30/04/2013	R186 On 06-February-14	7.76	Put	Bond Future	1785	2	1785	2	0.00
30/04/2013	R186 On 06-February-14	7.74	Put	Bond Future	1830	2	1830	2	0.00
30/04/2013	R186 On 08-May-14			Bond Future	6.90	133.7686	6.8973	133.7686	0.00
30/04/2013	R186 On 08-May-14	7.09	Call	Bond Future	1904	2	1904	2	0.00
30/04/2013	R186 On 08-May-14	7.10	Call	Bond Future	2002	2	2002	2	0.00
30/04/2013	R186 On 08-May-14	7.11	Call	Bond Future	2099	2	2099	2	0.00
30/04/2013	R186 On 08-May-14	7.11	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R186 On 08-May-14	7.10	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R186 On 08-May-14	7.09	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R197 On 02-May-13			Bond Future	297.88	297.6874	297.8753	297.6874	0.00
30/04/2013	R197 On 02-May-13	282.39	Call	Bond Future	15485	15	15485	15	0.00
30/04/2013	R197 On 02-May-13	282.41	Call	Bond Future	15465	15	15465	15	0.00
30/04/2013	R197 On 02-May-13	282.40	Call	Bond Future	15475	15	15475	15	0.00
30/04/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R197 On 01-August-13			Bond Future	296.30	296.1136	296.3037	296.1136	2,633.00
30/04/2013	R197 On 01-August-13	294.99	Call	Bond Future	1314	1	1314	1	0.00
30/04/2013	R197 On 01-August-13	295.00	Call	Bond Future	1304	1	1304	1	0.00
30/04/2013	R197 On 01-August-13	295.01	Call	Bond Future	1294	1	1294	1	0.00
30/04/2013	R197 On 01-August-13	295.01	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R197 On 01-August-13	295.00	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R197 On 01-August-13	294.99	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R201 On 02-May-13			Bond Future	5.03	109.0242	5.0297	109.0242	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
30/04/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
30/04/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
30/04/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
30/04/2013	R201 On 02-May-13	4.06	Put	Bond Future	1568	2	1568	2	0.00
30/04/2013	R201 On 02-May-13	4.05	Put	Bond Future	1585	2	1585	2	0.00
30/04/2013	R201 On 02-May-13	4.04	Put	Bond Future	1601	2	1601	2	0.00
30/04/2013	R201 On 01-August-13			Bond Future	4.99	106.0407	4.9854	106.0407	0.00
30/04/2013	R201 On 01-August-13	107.45	Call	Bond Future	68785	69	68785	69	0.00
30/04/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R201 On 07-November-13			Bond Future	4.89	107.5561	4.8874	107.5561	0.00
30/04/2013	R201 On 07-November-13	4.79	Call	Bond Future	190	0	190	0	0.00
30/04/2013	R201 On 07-November-13	4.80	Call	Bond Future	195	0	195	0	0.00
30/04/2013	R201 On 07-November-13	4.81	Call	Bond Future	200	0	200	0	0.00
30/04/2013	R201 On 07-November-13	4.81	Put	Bond Future	285	0	285	0	0.00
30/04/2013	R201 On 07-November-13	4.80	Put	Bond Future	291	0	291	0	0.00
30/04/2013	R201 On 07-November-13	4.79	Put	Bond Future	297	0	297	0	0.00
30/04/2013	R201 On 06-February-14			Bond Future	4.71	104.6051	4.7101	104.6051	0.00
30/04/2013	R201 On 06-February-14	5.26	Call	Bond Future	553	1	553	1	0.00
30/04/2013	R201 On 06-February-14	5.25	Call	Bond Future	546	1	546	1	0.00
30/04/2013	R201 On 06-February-14	5.24	Call	Bond Future	540	1	540	1	0.00
30/04/2013	R201 On 06-February-14	5.24	Put	Bond Future	88	0	88	0	0.00
30/04/2013	R201 On 06-February-14	5.25	Put	Bond Future	86	0	86	0	0.00
30/04/2013	R201 On 06-February-14	5.26	Put	Bond Future	85	0	85	0	0.00
30/04/2013	R201 On 08-May-14			Bond Future	4.33	106.0606	4.3306	106.0606	0.00
30/04/2013	R201 On 08-May-14	4.75	Call	Bond Future	255	0	255	0	0.00
30/04/2013	R201 On 08-May-14	4.76	Call	Bond Future	261	0	261	0	0.00
30/04/2013	R201 On 08-May-14	4.74	Call	Bond Future	249	0	249	0	0.00
30/04/2013	R201 On 08-May-14	4.74	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R201 On 08-May-14	4.76	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R201 On 08-May-14	4.75	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R202 On 02-May-13			Bond Future	225.13	224.9743	225.1325	224.9743	109.00
30/04/2013	R202 On 02-May-13	211.04	Call	Bond Future	14092	14	14092	14	0.00
30/04/2013	R202 On 02-May-13	211.06	Call	Bond Future	14072	14	14072	14	0.00
30/04/2013	R202 On 02-May-13	211.05	Call	Bond Future	14082	14	14082	14	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
30/04/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R202 On 01-August-13			Bond Future	225.18	225.0178	225.1778	225.0178	44,020.00
30/04/2013	R202 On 01-August-13	223.01	Call	Bond Future	2168	2	2168	2	0.00
30/04/2013	R202 On 01-August-13	222.99	Call	Bond Future	2188	2	2188	2	0.00
30/04/2013	R202 On 01-August-13	223.00	Call	Bond Future	2178	2	2178	2	0.00
30/04/2013	R202 On 01-August-13	223.00	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R202 On 01-August-13	222.99	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R202 On 01-August-13	223.01	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R203 On 02-May-13			Bond Future	5.59	111.3929	5.5852	111.3929	1,698.00
30/04/2013	R203 On 02-May-13	5.89	Call	Bond Future	1227	1	1227	1	0.00
30/04/2013	R203 On 02-May-13	5.90	Call	Bond Future	1267	1	1267	1	0.00
30/04/2013	R203 On 02-May-13	5.91	Call	Bond Future	1307	1	1307	1	0.00
30/04/2013	R203 On 02-May-13	5.91	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R203 On 02-May-13	5.90	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R203 On 02-May-13	5.89	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R203 On 01-August-13			Bond Future	5.61	112.8440	5.6052	112.8440	9,172.00
30/04/2013	R203 On 01-August-13	109.11	Call	Bond Future	99592	100	99592	100	0.00
30/04/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R203 On 07-November-13			Bond Future	5.63	110.2969	5.6264	110.2969	0.00
30/04/2013	R203 On 07-November-13	6.01	Call	Bond Future	1927	2	1927	2	0.00
30/04/2013	R203 On 07-November-13	571.00	Call	Bond Future	108028	108	108028	108	0.00
30/04/2013	R203 On 07-November-13	5.71	Call	Bond Future	1258	1	1258	1	15.00
30/04/2013	R203 On 07-November-13	5.99	Call	Bond Future	1877	2	1877	2	0.00
30/04/2013	R203 On 07-November-13	6.00	Call	Bond Future	1902	2	1902	2	0.00
30/04/2013	R203 On 07-November-13	6.00	Put	Bond Future	568	1	568	1	0.00
30/04/2013	R203 On 07-November-13	5.99	Put	Bond Future	579	1	579	1	0.00
30/04/2013	R203 On 07-November-13	5.71	Put	Bond Future	957	1	957	1	0.00
30/04/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R203 On 07-November-13	6.01	Put	Bond Future	558	1	558	1	0.00
30/04/2013	R203 On 06-February-14			Bond Future	5.64	111.7918	5.6424	111.7918	0.00
30/04/2013	R203 On 06-February-14	6.16	Call	Bond Future	2337	2	2337	2	0.00
30/04/2013	R203 On 06-February-14	5.95	Call	Bond Future	1864	2	1864	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
30/04/2013	R203 On 06-February-14	6.14	Call	Bond Future	2289	2	2289	2	0.00
30/04/2013	R203 On 06-February-14	6.15	Call	Bond Future	2313	2	2313	2	0.00
30/04/2013	R203 On 06-February-14	6.15	Put	Bond Future	618	1	618	1	0.00
30/04/2013	R203 On 06-February-14	6.14	Put	Bond Future	628	1	628	1	0.00
30/04/2013	R203 On 06-February-14	5.95	Put	Bond Future	833	1	833	1	0.00
30/04/2013	R203 On 06-February-14	6.16	Put	Bond Future	609	1	609	1	0.00
30/04/2013	R203 On 08-May-14			Bond Future	5.64	109.1851	5.6433	109.1851	0.00
30/04/2013	R203 On 08-May-14	5.76	Call	Bond Future	367	0	367	0	0.00
30/04/2013	R203 On 08-May-14	5.75	Call	Bond Future	336	0	336	0	0.00
30/04/2013	R203 On 08-May-14	5.74	Call	Bond Future	304	0	304	0	0.00
30/04/2013	R203 On 08-May-14	5.74	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R203 On 08-May-14	5.75	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R203 On 08-May-14	5.76	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R204 On 02-May-13			Bond Future	5.79	113.5490	5.7853	113.5490	5,360.00
30/04/2013	R204 On 02-May-13	6.29	Call	Bond Future	2509	3	2509	3	0.00
30/04/2013	R204 On 02-May-13	6.30	Call	Bond Future	2558	3	2558	3	0.00
30/04/2013	R204 On 02-May-13	6.31	Call	Bond Future	2607	3	2607	3	0.00
30/04/2013	R204 On 02-May-13	6.31	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R204 On 02-May-13	6.30	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R204 On 02-May-13	6.29	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R204 On 01-August-13			Bond Future	5.82	111.0019	5.8152	111.0019	13,669.00
30/04/2013	R204 On 01-August-13	110.75	Call	Bond Future	102073	102	102073	102	0.00
30/04/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R204 On 07-November-13			Bond Future	5.84	112.5882	5.8436	112.5882	0.00
30/04/2013	R204 On 07-November-13	7.00	Call	Bond Future	5331	5	5331	5	0.00
30/04/2013	R204 On 07-November-13	6.29	Call	Bond Future	2739	3	2739	3	0.00
30/04/2013	R204 On 07-November-13	6.30	Call	Bond Future	2771	3	2771	3	0.00
30/04/2013	R204 On 07-November-13	6.31	Call	Bond Future	2804	3	2804	3	0.00
30/04/2013	R204 On 07-November-13	6.31	Put	Bond Future	681	1	681	1	0.00
30/04/2013	R204 On 07-November-13	6.30	Put	Bond Future	693	1	693	1	0.00
30/04/2013	R204 On 07-November-13	6.29	Put	Bond Future	706	1	706	1	0.00
30/04/2013	R204 On 07-November-13	7.00	Put	Bond Future	158	0	158	0	1,270.00
30/04/2013	R204 On 06-February-14			Bond Future	5.87	110.0833	5.8665	110.0833	0.00
30/04/2013	R204 On 06-February-14	6.40	Call	Bond Future	3189	3	3189	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
30/04/2013	R204 On 06-February-14	6.39	Call	Bond Future	3158	3	3158	3	0.00
30/04/2013	R204 On 06-February-14	6.41	Call	Bond Future	3219	3	3219	3	0.00
30/04/2013	R204 On 06-February-14	6.41	Put	Bond Future	861	1	861	1	0.00
30/04/2013	R204 On 06-February-14	6.39	Put	Bond Future	886	1	886	1	0.00
30/04/2013	R204 On 06-February-14	6.40	Put	Bond Future	873	1	873	1	0.00
30/04/2013	R204 On 08-May-14			Bond Future	5.88	111.6149	5.8836	111.6149	0.00
30/04/2013	R204 On 08-May-14	6.05	Call	Bond Future	694	1	694	1	0.00
30/04/2013	R204 On 08-May-14	6.06	Call	Bond Future	736	1	736	1	0.00
30/04/2013	R204 On 08-May-14	6.04	Call	Bond Future	653	1	653	1	0.00
30/04/2013	R204 On 08-May-14	6.04	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R204 On 08-May-14	6.06	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R204 On 08-May-14	6.05	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R206 On 02-May-13			Bond Future	5.09	103.9256	5.0947	103.9256	0.00
30/04/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
30/04/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
30/04/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
30/04/2013	R206 On 02-May-13	3.41	Put	Bond Future	1160	1	1160	1	0.00
30/04/2013	R206 On 02-May-13	3.40	Put	Bond Future	1167	1	1167	1	0.00
30/04/2013	R206 On 02-May-13	3.39	Put	Bond Future	1174	1	1174	1	0.00
30/04/2013	R206 On 01-August-13			Bond Future	4.96	101.5177	4.9641	101.5177	0.00
30/04/2013	R206 On 01-August-13	103.94	Call	Bond Future	30515	31	30515	31	0.00
30/04/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R206 On 07-November-13			Bond Future	4.36	102.9685	4.3554	102.9685	0.00
30/04/2013	R206 On 07-November-13	4.29	Call	Bond Future	31	0	31	0	0.00
30/04/2013	R206 On 07-November-13	4.30	Call	Bond Future	32	0	32	0	0.00
30/04/2013	R206 On 07-November-13	4.31	Call	Bond Future	32	0	32	0	0.00
30/04/2013	R206 On 07-November-13	4.31	Put	Bond Future	40	0	40	0	0.00
30/04/2013	R206 On 07-November-13	4.30	Put	Bond Future	41	0	41	0	0.00
30/04/2013	R206 On 07-November-13	4.29	Put	Bond Future	42	0	42	0	0.00
30/04/2013	R207 On 02-May-13			Bond Future	5.92	109.4536	5.9204	109.4536	1,424.00
30/04/2013	R207 On 02-May-13	6.44	Call	Bond Future	2912	3	2912	3	0.00
30/04/2013	R207 On 02-May-13	6.45	Call	Bond Future	2967	3	2967	3	0.00
30/04/2013	R207 On 02-May-13	6.46	Call	Bond Future	3022	3	3022	3	0.00
30/04/2013	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
30/04/2013	R207 On 02-May-13	6.45	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R207 On 02-May-13	6.44	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R207 On 01-August-13			Bond Future	5.95	107.2432	5.9537	107.2432	6,866.00
30/04/2013	R207 On 01-August-13	106.18	Call	Bond Future	99708	100	99708	100	0.00
30/04/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R207 On 07-November-13			Bond Future	5.98	108.7758	5.9833	108.7758	0.00
30/04/2013	R207 On 07-November-13	6.69	Call	Bond Future	4223	4	4223	4	0.00
30/04/2013	R207 On 07-November-13	6.70	Call	Bond Future	4263	4	4263	4	0.00
30/04/2013	R207 On 07-November-13	6.71	Call	Bond Future	4304	4	4304	4	0.00
30/04/2013	R207 On 07-November-13	6.71	Put	Bond Future	536	1	536	1	0.00
30/04/2013	R207 On 07-November-13	6.70	Put	Bond Future	546	1	546	1	0.00
30/04/2013	R207 On 07-November-13	6.69	Put	Bond Future	557	1	557	1	0.00
30/04/2013	R207 On 06-February-14			Bond Future	6.01	106.6105	6.0086	106.6105	0.00
30/04/2013	R207 On 06-February-14	6.66	Call	Bond Future	4204	4	4204	4	0.00
30/04/2013	R207 On 06-February-14	6.65	Call	Bond Future	4168	4	4168	4	0.00
30/04/2013	R207 On 06-February-14	6.64	Call	Bond Future	4131	4	4131	4	0.00
30/04/2013	R207 On 06-February-14	6.64	Put	Bond Future	966	1	966	1	0.00
30/04/2013	R207 On 06-February-14	6.65	Put	Bond Future	953	1	953	1	0.00
30/04/2013	R207 On 06-February-14	6.66	Put	Bond Future	940	1	940	1	0.00
30/04/2013	R207 On 08-May-14			Bond Future	6.03	108.0939	6.0321	108.0939	0.00
30/04/2013	R207 On 08-May-14	6.21	Call	Bond Future	870	1	870	1	0.00
30/04/2013	R207 On 08-May-14	6.19	Call	Bond Future	772	1	772	1	0.00
30/04/2013	R207 On 08-May-14	6.20	Call	Bond Future	821	1	821	1	0.00
30/04/2013	R207 On 08-May-14	6.20	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R207 On 08-May-14	6.19	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R207 On 08-May-14	6.21	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R208 On 02-May-13			Bond Future	6.00	105.2014	5.9953	105.2014	9,649.00
30/04/2013	R208 On 02-May-13	6.64	Call	Bond Future	4027	4	4027	4	0.00
30/04/2013	R208 On 02-May-13	6.66	Call	Bond Future	4149	4	4149	4	0.00
30/04/2013	R208 On 02-May-13	6.65	Call	Bond Future	4088	4	4088	4	0.00
30/04/2013	R208 On 02-May-13	6.65	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R208 On 02-May-13	6.66	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R208 On 02-May-13	6.64	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R208 On 01-August-13			Bond Future	6.03	106.5719	6.0253	106.5719	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
30/04/2013	R208 On 01-August-13	101.40	Call	Bond Future	97696	98	97696	98	0.00
30/04/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R208 On 07-November-13			Bond Future	6.06	104.6988	6.0562	104.6988	0.00
30/04/2013	R208 On 07-November-13	7.50	Call	Bond Future	8427	8	8427	8	0.00
30/04/2013	R208 On 07-November-13	6.79	Call	Bond Future	4964	5	4964	5	0.00
30/04/2013	R208 On 07-November-13	6.81	Call	Bond Future	5055	5	5055	5	0.00
30/04/2013	R208 On 07-November-13	6.80	Call	Bond Future	5009	5	5009	5	0.00
30/04/2013	R208 On 07-November-13	6.80	Put	Bond Future	641	1	641	1	0.00
30/04/2013	R208 On 07-November-13	6.81	Put	Bond Future	629	1	629	1	0.00
30/04/2013	R208 On 07-November-13	6.79	Put	Bond Future	652	1	652	1	0.00
30/04/2013	R208 On 07-November-13	7.50	Put	Bond Future	151	0	151	0	1,520.00
30/04/2013	R208 On 06-February-14			Bond Future	6.08	106.1178	6.0826	106.1178	0.00
30/04/2013	R208 On 06-February-14	6.75	Call	Bond Future	4910	5	4910	5	0.00
30/04/2013	R208 On 06-February-14	6.76	Call	Bond Future	4951	5	4951	5	0.00
30/04/2013	R208 On 06-February-14	6.74	Call	Bond Future	4869	5	4869	5	0.00
30/04/2013	R208 On 06-February-14	6.74	Put	Bond Future	1108	1	1108	1	0.00
30/04/2013	R208 On 06-February-14	6.76	Put	Bond Future	1078	1	1078	1	0.00
30/04/2013	R208 On 06-February-14	6.75	Put	Bond Future	1093	1	1093	1	0.00
30/04/2013	R208 On 08-May-14			Bond Future	6.10	104.1970	6.1037	104.1970	0.00
30/04/2013	R208 On 08-May-14	6.30	Call	Bond Future	1107	1	1107	1	0.00
30/04/2013	R208 On 08-May-14	6.29	Call	Bond Future	1051	1	1051	1	0.00
30/04/2013	R208 On 08-May-14	6.31	Call	Bond Future	1163	1	1163	1	0.00
30/04/2013	R208 On 08-May-14	6.31	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R208 On 08-May-14	6.29	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R208 On 08-May-14	6.30	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R209 On 02-May-13			Bond Future	7.57	86.0567	7.5655	86.0567	1,266.00
30/04/2013	R209 On 02-May-13	7.99	Call	Bond Future	3943	4	3943	4	0.00
30/04/2013	R209 On 02-May-13	8.00	Call	Bond Future	4032	4	4032	4	0.00
30/04/2013	R209 On 02-May-13	8.01	Call	Bond Future	4122	4	4122	4	0.00
30/04/2013	R209 On 02-May-13	8.01	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R209 On 02-May-13	8.00	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R209 On 02-May-13	7.99	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R209 On 01-August-13			Bond Future	7.62	87.1778	7.6163	87.1778	10,082.00
30/04/2013	R209 On 01-August-13	79.36	Call	Bond Future	77585	77	77585	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
30/04/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R209 On 07-November-13			Bond Future	7.67	85.2790	7.6709	85.2790	0.00
30/04/2013	R209 On 07-November-13	9.50	Call	Bond Future	15128	15	15128	15	0.00
30/04/2013	R209 On 07-November-13	8.79	Call	Bond Future	10554	10	10554	10	0.00
30/04/2013	R209 On 07-November-13	8.80	Call	Bond Future	10617	10	10617	10	0.00
30/04/2013	R209 On 07-November-13	8.81	Call	Bond Future	10680	10	10680	10	0.00
30/04/2013	R209 On 07-November-13	8.81	Put	Bond Future	927	1	927	1	0.00
30/04/2013	R209 On 07-November-13	8.80	Put	Bond Future	942	1	942	1	0.00
30/04/2013	R209 On 07-November-13	8.79	Put	Bond Future	957	1	957	1	0.00
30/04/2013	R209 On 07-November-13	9.50	Put	Bond Future	288	0	288	0	980.00
30/04/2013	R209 On 06-February-14			Bond Future	7.72	86.4349	7.7209	86.4349	0.00
30/04/2013	R209 On 06-February-14	8.55	Call	Bond Future	9407	9	9407	9	0.00
30/04/2013	R209 On 06-February-14	8.54	Call	Bond Future	9349	9	9349	9	0.00
30/04/2013	R209 On 06-February-14	8.56	Call	Bond Future	9465	9	9465	9	0.00
30/04/2013	R209 On 06-February-14	8.56	Put	Bond Future	2187	2	2187	2	0.00
30/04/2013	R209 On 06-February-14	8.54	Put	Bond Future	2233	2	2233	2	0.00
30/04/2013	R209 On 06-February-14	8.55	Put	Bond Future	2210	2	2210	2	0.00
30/04/2013	R209 On 08-May-14			Bond Future	7.77	84.4920	7.7686	84.4920	0.00
30/04/2013	R209 On 08-May-14	7.85	Call	Bond Future	742	0	742	0	0.00
30/04/2013	R209 On 08-May-14	7.86	Call	Bond Future	833	0	833	0	0.00
30/04/2013	R209 On 08-May-14	7.84	Call	Bond Future	651	0	651	0	0.00
30/04/2013	R209 On 08-May-14	7.84	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R209 On 08-May-14	7.86	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R209 On 08-May-14	7.85	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R210 On 02-May-13			Bond Future	170.89	170.7747	170.8900	170.7747	0.00
30/04/2013	R210 On 02-May-13	161.14	Call	Bond Future	9750	10	9750	10	0.00
30/04/2013	R210 On 02-May-13	161.16	Call	Bond Future	9730	10	9730	10	0.00
30/04/2013	R210 On 02-May-13	161.15	Call	Bond Future	9740	10	9740	10	0.00
30/04/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R210 On 01-August-13			Bond Future	173.14	173.0207	173.1374	173.0207	1,237.00
30/04/2013	R210 On 01-August-13	172.99	Call	Bond Future	147	0	147	0	0.00
30/04/2013	R210 On 01-August-13	173.00	Call	Bond Future	137	0	137	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
30/04/2013	R210 On 01-August-13	173.01	Call	Bond Future	127	0	127	0	0.00
30/04/2013	R210 On 01-August-13	173.01	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R210 On 01-August-13	173.00	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R210 On 01-August-13	172.99	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R211 On 02-May-13			Bond Future	129.93	129.8664	129.9343	129.8664	0.00
30/04/2013	R211 On 02-May-13	125.69	Call	Bond Future	4244	4	4244	4	0.00
30/04/2013	R211 On 02-May-13	125.71	Call	Bond Future	4224	4	4224	4	0.00
30/04/2013	R211 On 02-May-13	125.70	Call	Bond Future	4234	4	4234	4	0.00
30/04/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R211 On 01-August-13			Bond Future	130.17	130.0967	130.1655	130.0967	522.00
30/04/2013	R211 On 01-August-13	129.99	Call	Bond Future	175	0	175	0	0.00
30/04/2013	R211 On 01-August-13	130.00	Call	Bond Future	165	0	165	0	0.00
30/04/2013	R211 On 01-August-13	130.01	Call	Bond Future	155	0	155	0	0.00
30/04/2013	R211 On 01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R211 On 01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R212 On 02-May-13			Bond Future	138.72	138.1962	138.7169	138.1962	0.00
30/04/2013	R212 On 02-May-13	131.09	Call	Bond Future	7627	7	7627	7	0.00
30/04/2013	R212 On 02-May-13	131.11	Call	Bond Future	7607	7	7607	7	0.00
30/04/2013	R212 On 02-May-13	131.10	Call	Bond Future	7617	7	7617	7	0.00
30/04/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R212 On 01-August-13			Bond Future	138.92	138.3918	138.9194	138.3918	21,791.00
30/04/2013	R212 On 01-August-13	137.99	Call	Bond Future	929	0	929	0	0.00
30/04/2013	R212 On 01-August-13	138.00	Call	Bond Future	919	0	919	0	0.00
30/04/2013	R212 On 01-August-13	138.01	Call	Bond Future	909	0	909	0	0.00
30/04/2013	R212 On 01-August-13	138.01	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R212 On 01-August-13	138.00	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R212 On 01-August-13	137.99	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R213 On 02-May-13			Bond Future	7.30	98.0040	7.3005	98.0040	800.00
30/04/2013	R213 On 02-May-13	7.84	Call	Bond Future	5024	5	5024	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2013	R213 On 02-May-13	7.86	Call	Bond Future	5203	5	5203	5	0.00
30/04/2013	R213 On 02-May-13	7.85	Call	Bond Future	5113	5	5113	5	0.00
30/04/2013	R213 On 02-May-13	7.85	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R213 On 02-May-13	7.86	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R213 On 02-May-13	7.84	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R213 On 01-August-13			Bond Future	7.35	99.2808	7.3505	99.2808	6,998.00
30/04/2013	R213 On 01-August-13	91.25	Call	Bond Future	88975	89	88975	89	0.00
30/04/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R213 On 07-November-13			Bond Future	7.41	97.1624	7.4056	97.1624	0.00
30/04/2013	R213 On 07-November-13	8.59	Call	Bond Future	11018	11	11018	11	0.00
30/04/2013	R213 On 07-November-13	8.60	Call	Bond Future	11085	11	11085	11	0.00
30/04/2013	R213 On 07-November-13	8.61	Call	Bond Future	11153	11	11153	11	0.00
30/04/2013	R213 On 07-November-13	8.61	Put	Bond Future	722	1	722	1	0.00
30/04/2013	R213 On 07-November-13	8.60	Put	Bond Future	734	1	734	1	0.00
30/04/2013	R213 On 07-November-13	8.59	Put	Bond Future	747	1	747	1	0.00
30/04/2013	R213 On 06-February-14			Bond Future	7.46	98.4792	7.4569	98.4792	0.00
30/04/2013	R213 On 06-February-14	8.31	Call	Bond Future	9452	9	9452	9	0.00
30/04/2013	R213 On 06-February-14	8.30	Call	Bond Future	9391	9	9391	9	0.00
30/04/2013	R213 On 06-February-14	8.29	Call	Bond Future	9331	9	9331	9	0.00
30/04/2013	R213 On 06-February-14	8.29	Put	Bond Future	2034	2	2034	2	0.00
30/04/2013	R213 On 06-February-14	8.30	Put	Bond Future	2012	2	2012	2	0.00
30/04/2013	R213 On 06-February-14	8.31	Put	Bond Future	1990	2	1990	2	0.00
30/04/2013	R213 On 08-May-14			Bond Future	7.50	96.3100	7.5031	96.3100	0.00
30/04/2013	R213 On 08-May-14	7.66	Call	Bond Future	1419	1	1419	1	0.00
30/04/2013	R213 On 08-May-14	7.64	Call	Bond Future	1240	1	1240	1	0.00
30/04/2013	R213 On 08-May-14	7.65	Call	Bond Future	1330	1	1330	1	0.00
30/04/2013	R213 On 08-May-14	7.65	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R213 On 08-May-14	7.64	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R213 On 08-May-14	7.66	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R214 On 02-May-13			Bond Future	7.64	87.7904	7.6355	87.7904	0.00
30/04/2013	R214 On 02-May-13	84.31	Call	Bond Future	79385	79	79385	79	0.00
30/04/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R214 On 01-August-13			Bond Future	7.68	88.9342	7.6846	88.9342	1,036.00
30/04/2013	R214 On 01-August-13	84.31	Call	Bond Future	78866	78	78866	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
30/04/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R214 On 07-November-13			Bond Future	7.74	86.9205	7.7386	86.9205	0.00
30/04/2013	R214 On 07-November-13	7.80	Call	Bond Future	4667	4	4667	4	0.00
30/04/2013	R214 On 07-November-13	7.79	Call	Bond Future	4615	4	4615	4	0.00
30/04/2013	R214 On 07-November-13	7.81	Call	Bond Future	4718	5	4718	5	0.00
30/04/2013	R214 On 07-November-13	7.81	Put	Bond Future	4007	4	4007	4	0.00
30/04/2013	R214 On 07-November-13	7.79	Put	Bond Future	4103	4	4103	4	0.00
30/04/2013	R214 On 07-November-13	7.80	Put	Bond Future	4055	4	4055	4	0.00
30/04/2013	R248 On 02-May-13			Bond Future	7.80	112.7672	7.7956	112.7672	0.00
30/04/2013	R248 On 02-May-13	7.85	Call	Bond Future	710	0	710	0	0.00
30/04/2013	R248 On 02-May-13	7.85	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R248 On 01-August-13			Bond Future	7.85	114.2362	7.8482	114.2362	603.00
30/04/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
30/04/2013	R248 On 01-August-13	7.85	Call	Bond Future	23	0	23	0	0.00
30/04/2013	R248 On 01-August-13	7.86	Call	Bond Future	152	0	152	0	0.00
30/04/2013	R248 On 01-August-13	7.86	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R248 On 01-August-13	7.85	Put	Bond Future	0	0	0	0	0.00
30/04/2013	R248 On 01-August-13	7.84	Put	Bond Future	106	0	106	0	0.00
30/04/2013	R248 On 07-November-13			Bond Future	7.91	111.4473	7.9061	111.4473	0.00
30/04/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
30/04/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
30/04/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
30/04/2013	R248 On 07-November-13	7.86	Put	Bond Future	591	1	591	1	0.00
30/04/2013	R248 On 07-November-13	7.85	Put	Bond Future	720	1	720	1	0.00
30/04/2013	R248 On 07-November-13	7.84	Put	Bond Future	849	1	849	1	0.00