



# 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
25/04/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	2025 On 02-May-13			Bond Future	118.15	118.1525	118.1502	118.1525	0.00
25/04/2013	2025 On 02-May-13	113.41	Call	Bond Future	4737	5	4737	5	0.00
25/04/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
25/04/2013	2025 On 01-August-13			Bond Future	118.64	118.6421	118.6397	118.6421	0.00
25/04/2013	2025 On 01-August-13	117.99	Call	Bond Future	650	1	650	1	0.00
25/04/2013	2025 On 01-August-13	118.00	Call	Bond Future	640	1	640	1	0.00
25/04/2013	2025 On 01-August-13	118.01	Call	Bond Future	630	1	630	1	0.00
25/04/2013	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
25/04/2013	2025 On 01-August-13	118.00	Put	Bond Future	0	0	0	0	0.00
25/04/2013	2025 On 01-August-13	117.99	Put	Bond Future	0	0	0	0	0.00
25/04/2013	2038 On 02-May-13			Bond Future	114.77	114.7687	114.7693	114.7687	0.00
25/04/2013	2038 On 02-May-13	111.60	Call	Bond Future	3165	3	3165	3	0.00
25/04/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
25/04/2013	2038 On 01-August-13			Bond Future	115.08	115.0809	115.0813	115.0809	9.00
25/04/2013	2038 On 01-August-13	114.99	Call	Bond Future	91	0	91	0	0.00
25/04/2013	2038 On 01-August-13	115.00	Call	Bond Future	81	0	81	0	0.00
25/04/2013	2038 On 01-August-13	115.01	Call	Bond Future	71	0	71	0	0.00
25/04/2013	2038 On 01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
25/04/2013	2038 On 01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
25/04/2013	2038 On 01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
25/04/2013	2050 On 02-May-13			Bond Future	119.62	119.6211	119.6223	119.6211	0.00
25/04/2013	2050 On 02-May-13	117.60	Call	Bond Future	2025	2	2025	2	0.00
25/04/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
25/04/2013	2050 On 01-August-13			Bond Future	119.87	119.8642	119.8654	119.8642	122.00
25/04/2013	2050 On 01-August-13	118.99	Call	Bond Future	875	1	875	1	0.00
25/04/2013	2050 On 01-August-13	119.01	Call	Bond Future	855	1	855	1	0.00
25/04/2013	2050 On 01-August-13	119.00	Call	Bond Future	865	1	865	1	0.00
25/04/2013	2050 On 01-August-13	119.00	Put	Bond Future	0	0	0	0	0.00
25/04/2013	2050 On 01-August-13	119.01	Put	Bond Future	0	0	0	0	0.00
25/04/2013	2050 On 01-August-13	118.99	Put	Bond Future	0	0	0	0	0.00
25/04/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	AL7T On 02-May-13			Index Future	507.12	507.7160	507.1170	507.7160	10.00
25/04/2013	AL7T On 01-August-13			Index Future	513.72	514.3310	513.7240	514.3310	1.00
25/04/2013	AL7T On 07-November-13			Index Future	521.08	521.6930	521.0750	521.6930	0.00
25/04/2013	ALBI On 02-May-13			Index Future	453.18	453.8700	453.1820	453.8700	591.00
25/04/2013	ALBI On 01-August-13			Index Future	459.09	459.7830	459.0860	459.7830	333.00
25/04/2013	ALBI On 07-November-13			Index Future	465.66	466.3640	465.6550	466.3640	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
25/04/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/04/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2013	EL28 On 02-May-13			Bond Future	113.63	113.6285	113.6298	113.6285	0.00
25/04/2013	EL28 On 02-May-13	113.32	Call	Bond Future	314	0	314	0	0.00
25/04/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
25/04/2013	EL28 On 01-August-13			Bond Future	115.12	115.1230	115.1243	115.1230	0.00
25/04/2013	EL28 On 01-August-13	115.00	Call	Bond Future	124	0	124	0	0.00
25/04/2013	EL28 On 01-August-13	115.01	Call	Bond Future	114	0	114	0	0.00
25/04/2013	EL28 On 01-August-13	114.99	Call	Bond Future	134	0	134	0	0.00
25/04/2013	EL28 On 01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
25/04/2013	EL28 On 01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00

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25/04/2013	EL28 On 01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
25/04/2013	ES33 On 02-May-13			Bond Future	8.22	94.3662	8.2205	94.3662	0.00
25/04/2013	ES33 On 02-May-13	91.02	Call	Bond Future	84820	85	84820	85	0.00
25/04/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
25/04/2013	ES33 On 01-August-13			Bond Future	8.29	95.5956	8.2931	95.5956	292.00
25/04/2013	ES33 On 01-August-13	9.00	Call	Bond Future	6133	7	6133	7	0.00
25/04/2013	ES33 On 01-August-13	91.02	Call	Bond Future	84174	85	84174	85	0.00
25/04/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
25/04/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
25/04/2013	ES33 On 07-November-13			Bond Future	8.37	93.1823	8.3731	93.1823	0.00
25/04/2013	ES33 On 07-November-13	8.49	Call	Bond Future	1042	1	1042	1	0.00
25/04/2013	ES33 On 07-November-13	8.51	Call	Bond Future	1218	2	1218	2	0.00
25/04/2013	ES33 On 07-November-13	8.50	Call	Bond Future	1130	2	1130	2	0.00
25/04/2013	ES33 On 07-November-13	8.50	Put	Bond Future	0	0	0	0	0.00
25/04/2013	ES33 On 07-November-13	8.51	Put	Bond Future	0	0	0	0	0.00
25/04/2013	ES33 On 07-November-13	8.49	Put	Bond Future	0	0	0	0	0.00
25/04/2013	GOVI On 02-May-13			GOVI	452.32	452.9410	452.3150	452.9410	43.00
25/04/2013	GOVI On 02-May-13	432.99	Call	GOVI	193250	20	193250	20	0.00
25/04/2013	GOVI On 02-May-13	433.00	Call	GOVI	193150	20	193150	20	0.00
25/04/2013	GOVI On 02-May-13	433.01	Call	GOVI	193050	20	193050	20	0.00
25/04/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
25/04/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
25/04/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
25/04/2013	GOVI On 01-August-13			GOVI	458.21	458.8420	458.2080	458.8420	350.00
25/04/2013	GOVI On 01-August-13	445.99	Call	GOVI	122180	13	122180	13	0.00
25/04/2013	GOVI On 01-August-13	446.01	Call	GOVI	121980	13	121980	13	0.00
25/04/2013	GOVI On 01-August-13	446.00	Call	GOVI	122080	13	122080	13	0.00
25/04/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
25/04/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
25/04/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
25/04/2013	GOVI On 07-November-13			GOVI	464.77	465.4090	464.7650	465.4090	0.00
25/04/2013	GOVI On 07-November-13	445.99	Call	GOVI	187750	19	187750	19	0.00
25/04/2013	GOVI On 07-November-13	446.01	Call	GOVI	187550	19	187550	19	0.00
25/04/2013	GOVI On 07-November-13	446.00	Call	GOVI	187650	19	187650	19	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
25/04/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
25/04/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
25/04/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
25/04/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/04/2013	IGOV On 02-May-13			Index Future	206.82	206.7130	206.8200	206.7130	5.00
25/04/2013	IGOV On 01-August-13			Index Future	209.59	209.4790	209.5870	209.4790	885.00
25/04/2013	IGOV On 07-November-13			Index Future	212.66	212.5480	212.6570	212.5480	7.00
25/04/2013	ILBI On 02-May-13			Index Future	559.42	559.5380	559.4170	559.5380	0.00
25/04/2013	ILBI On 01-August-13			Index Future	566.88	566.9990	566.8760	566.9990	183.00
25/04/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
25/04/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/04/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
25/04/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
25/04/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/04/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/04/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.10	94.8900	5.1000	94.8900	0.00
25/04/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.07	94.9200	5.0700	94.9200	500.00
25/04/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.01	94.9700	5.0100	94.9700	0.00
25/04/2013	JBAF On 21-August-13			Jibar Tradeable Future	4.99	95.0000	4.9900	95.0000	0.00
25/04/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.96	95.0400	4.9600	95.0400	2,200.00
25/04/2013	JBAF On 16-October-13			Jibar Tradeable Future	4.93	95.0600	4.9300	95.0600	0.00
25/04/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.93	95.0600	4.9300	95.0600	1,500.00
25/04/2013	JBAF On 19-March-14			Jibar Tradeable Future	4.96	95.0400	4.9600	95.0400	0.00
25/04/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.03	94.9700	5.0300	94.9700	0.00
25/04/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.14	94.8600	5.1400	94.8600	0.00
25/04/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.27	94.7300	5.2700	94.7300	0.00
25/04/2013	JBAF On 18-March-15			Jibar Tradeable Future	5.41	94.5900	5.4100	94.5900	0.00
25/04/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
25/04/2013	R023 On 02-May-13			Bond Future	6.38	111.4643	6.3830	111.4643	6,132.00
25/04/2013	R023 On 02-May-13	7.04	Call	Bond Future	4888	5	4888	5	0.00
25/04/2013	R023 On 02-May-13	7.05	Call	Bond Future	4960	5	4960	5	0.00
25/04/2013	R023 On 02-May-13	7.06	Call	Bond Future	5032	5	5032	5	0.00
25/04/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00

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25/04/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R023 On 01-August-13			Bond Future	6.42	112.9166	6.4221	112.9166	1,235.00
25/04/2013	R023 On 01-August-13	7.29	Call	Bond Future	6255	6	6255	6	0.00
25/04/2013	R023 On 01-August-13	7.31	Call	Bond Future	6394	7	6394	7	0.00
25/04/2013	R023 On 01-August-13	7.30	Call	Bond Future	6325	7	6325	7	0.00
25/04/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R023 On 07-November-13			Bond Future	6.47	110.6166	6.4653	110.6166	0.00
25/04/2013	R023 On 07-November-13	6.49	Call	Bond Future	180	0	180	0	0.00
25/04/2013	R023 On 07-November-13	6.50	Call	Bond Future	253	0	253	0	0.00
25/04/2013	R023 On 07-November-13	6.51	Call	Bond Future	325	1	325	1	0.00
25/04/2013	R023 On 07-November-13	6.51	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R023 On 07-November-13	6.50	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R023 On 07-November-13	6.49	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R157 On 02-May-13			Bond Future	5.24	119.9753	5.2449	119.9753	4,198.00
25/04/2013	R157 On 02-May-13	5.34	Call	Bond Future	263	0	263	0	0.00
25/04/2013	R157 On 02-May-13	5.36	Call	Bond Future	303	0	303	0	0.00
25/04/2013	R157 On 02-May-13	5.35	Call	Bond Future	283	0	283	0	0.00
25/04/2013	R157 On 02-May-13	5.35	Put	Bond Future	27	0	27	0	0.00
25/04/2013	R157 On 02-May-13	5.36	Put	Bond Future	23	0	23	0	0.00
25/04/2013	R157 On 02-May-13	5.34	Put	Bond Future	31	0	31	0	0.00
25/04/2013	R157 On 01-August-13			Bond Future	5.24	121.5384	5.2370	121.5384	1,876.00
25/04/2013	R157 On 01-August-13	116.11	Call	Bond Future	92108	92	92108	92	0.00
25/04/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R157 On 07-November-13			Bond Future	5.22	116.4710	5.2176	116.4710	0.00
25/04/2013	R157 On 07-November-13	5.59	Call	Bond Future	905	1	905	1	0.00
25/04/2013	R157 On 07-November-13	5.60	Call	Bond Future	919	1	919	1	0.00
25/04/2013	R157 On 07-November-13	5.61	Call	Bond Future	933	1	933	1	0.00
25/04/2013	R157 On 07-November-13	5.61	Put	Bond Future	192	0	192	0	0.00
25/04/2013	R157 On 07-November-13	5.60	Put	Bond Future	197	0	197	0	0.00
25/04/2013	R157 On 07-November-13	5.59	Put	Bond Future	201	0	201	0	0.00
25/04/2013	R157 On 06-February-14			Bond Future	5.18	118.0475	5.1815	118.0475	0.00
25/04/2013	R157 On 06-February-14	5.66	Call	Bond Future	990	1	990	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
25/04/2013	R157 On 06-February-14	5.65	Call	Bond Future	978	1	978	1	0.00
25/04/2013	R157 On 06-February-14	5.64	Call	Bond Future	966	1	966	1	0.00
25/04/2013	R157 On 06-February-14	5.64	Put	Bond Future	220	0	220	0	0.00
25/04/2013	R157 On 06-February-14	5.65	Put	Bond Future	216	0	216	0	0.00
25/04/2013	R157 On 06-February-14	5.66	Put	Bond Future	212	0	212	0	0.00
25/04/2013	R157 On 08-May-14			Bond Future	5.09	112.8800	5.0897	112.8800	0.00
25/04/2013	R157 On 08-May-14	5.21	Call	Bond Future	166	0	166	0	0.00
25/04/2013	R157 On 08-May-14	5.19	Call	Bond Future	138	0	138	0	0.00
25/04/2013	R157 On 08-May-14	5.20	Call	Bond Future	152	0	152	0	0.00
25/04/2013	R157 On 08-May-14	5.20	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R157 On 08-May-14	5.19	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R157 On 08-May-14	5.21	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R186 On 02-May-13			Bond Future	6.85	136.3135	6.8489	136.3135	9,992.00
25/04/2013	R186 On 02-May-13	6.75	Call	Bond Future	301	0	301	0	350.00
25/04/2013	R186 On 02-May-13	7.39	Call	Bond Future	5587	6	5587	6	0.00
25/04/2013	R186 On 02-May-13	7.40	Call	Bond Future	5687	6	5687	6	2,000.00
25/04/2013	R186 On 02-May-13	7.41	Call	Bond Future	5787	6	5787	6	0.00
25/04/2013	R186 On 02-May-13	7.60	Call	Bond Future	7666	8	7666	8	0.00
25/04/2013	R186 On 02-May-13	7.75	Call	Bond Future	9122	9	9122	9	0.00
25/04/2013	R186 On 02-May-13	7.75	Put	Bond Future	0	0	0	0	100.00
25/04/2013	R186 On 02-May-13	7.60	Put	Bond Future	0	0	0	0	2,830.00
25/04/2013	R186 On 02-May-13	7.41	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R186 On 02-May-13	7.40	Put	Bond Future	0	0	0	0	150.00
25/04/2013	R186 On 02-May-13	7.39	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R186 On 02-May-13	6.75	Put	Bond Future	1359	1	1359	1	0.00
25/04/2013	R186 On 01-August-13			Bond Future	6.90	132.8049	6.8987	132.8049	47,981.00
25/04/2013	R186 On 01-August-13	7.25	Call	Bond Future	5043	5	5043	5	4,315.00
25/04/2013	R186 On 01-August-13	128.26	Call	Bond Future	123160	124	123160	124	0.00
25/04/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R186 On 01-August-13	7.25	Put	Bond Future	1447	1	1447	1	0.00
25/04/2013	R186 On 07-November-13			Bond Future	6.95	134.7059	6.9506	134.7059	540.00
25/04/2013	R186 On 07-November-13	8.15	Call	Bond Future	12196	13	12196	13	0.00
25/04/2013	R186 On 07-November-13	8.16	Call	Bond Future	12273	13	12273	13	0.00
25/04/2013	R186 On 07-November-13	8.75	Call	Bond Future	16934	17	16934	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
25/04/2013	R186 On 07-November-13	8.14	Call	Bond Future	12119	12	12119	12	0.00
25/04/2013	R186 On 07-November-13	8.14	Put	Bond Future	709	1	709	1	0.00
25/04/2013	R186 On 07-November-13	8.75	Put	Bond Future	209	0	209	0	1,030.00
25/04/2013	R186 On 07-November-13	8.16	Put	Bond Future	683	1	683	1	0.00
25/04/2013	R186 On 07-November-13	8.15	Put	Bond Future	696	1	696	1	0.00
25/04/2013	R186 On 06-February-14			Bond Future	7.00	131.2384	6.9983	131.2384	0.00
25/04/2013	R186 On 06-February-14	7.74	Call	Bond Future	9371	10	9371	10	0.00
25/04/2013	R186 On 06-February-14	7.76	Call	Bond Future	9505	10	9505	10	0.00
25/04/2013	R186 On 06-February-14	7.75	Call	Bond Future	9438	10	9438	10	0.00
25/04/2013	R186 On 06-February-14	7.75	Put	Bond Future	2197	2	2197	2	0.00
25/04/2013	R186 On 06-February-14	7.76	Put	Bond Future	2172	2	2172	2	0.00
25/04/2013	R186 On 06-February-14	7.74	Put	Bond Future	2223	2	2223	2	0.00
25/04/2013	R186 On 08-May-14			Bond Future	7.04	133.0649	7.0438	133.0649	0.00
25/04/2013	R186 On 08-May-14	7.09	Call	Bond Future	452	1	452	1	0.00
25/04/2013	R186 On 08-May-14	7.10	Call	Bond Future	550	1	550	1	0.00
25/04/2013	R186 On 08-May-14	7.11	Call	Bond Future	648	1	648	1	0.00
25/04/2013	R186 On 08-May-14	7.11	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R186 On 08-May-14	7.10	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R186 On 08-May-14	7.09	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R197 On 02-May-13			Bond Future	297.57	297.1967	297.5699	297.1967	40.00
25/04/2013	R197 On 02-May-13	282.39	Call	Bond Future	15180	15	15180	15	0.00
25/04/2013	R197 On 02-May-13	282.41	Call	Bond Future	15160	15	15160	15	0.00
25/04/2013	R197 On 02-May-13	282.40	Call	Bond Future	15170	15	15170	15	0.00
25/04/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R197 On 01-August-13			Bond Future	295.99	295.6167	295.9948	295.6167	2,633.00
25/04/2013	R197 On 01-August-13	294.99	Call	Bond Future	1005	1	1005	1	0.00
25/04/2013	R197 On 01-August-13	295.00	Call	Bond Future	995	1	995	1	0.00
25/04/2013	R197 On 01-August-13	295.01	Call	Bond Future	985	1	985	1	0.00
25/04/2013	R197 On 01-August-13	295.01	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R197 On 01-August-13	295.00	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R197 On 01-August-13	294.99	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R201 On 02-May-13			Bond Future	5.11	108.8395	5.1088	108.8395	4.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
25/04/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
25/04/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
25/04/2013	R201 On 02-May-13	4.06	Put	Bond Future	1695	2	1695	2	0.00
25/04/2013	R201 On 02-May-13	4.05	Put	Bond Future	1711	2	1711	2	0.00
25/04/2013	R201 On 02-May-13	4.04	Put	Bond Future	1728	2	1728	2	0.00
25/04/2013	R201 On 01-August-13			Bond Future	5.08	105.8537	5.0797	105.8537	0.00
25/04/2013	R201 On 01-August-13	107.45	Call	Bond Future	68657	69	68657	69	0.00
25/04/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R201 On 07-November-13			Bond Future	5.00	107.3690	5.0036	107.3690	0.00
25/04/2013	R201 On 07-November-13	4.79	Call	Bond Future	143	0	143	0	0.00
25/04/2013	R201 On 07-November-13	4.80	Call	Bond Future	147	0	147	0	0.00
25/04/2013	R201 On 07-November-13	4.81	Call	Bond Future	151	0	151	0	0.00
25/04/2013	R201 On 07-November-13	4.81	Put	Bond Future	364	0	364	0	0.00
25/04/2013	R201 On 07-November-13	4.80	Put	Bond Future	371	0	371	0	0.00
25/04/2013	R201 On 07-November-13	4.79	Put	Bond Future	378	0	378	0	0.00
25/04/2013	R201 On 06-February-14			Bond Future	4.86	104.4133	4.8638	104.4133	0.00
25/04/2013	R201 On 06-February-14	5.26	Call	Bond Future	458	0	458	0	0.00
25/04/2013	R201 On 06-February-14	5.25	Call	Bond Future	452	0	452	0	0.00
25/04/2013	R201 On 06-February-14	5.24	Call	Bond Future	446	0	446	0	0.00
25/04/2013	R201 On 06-February-14	5.24	Put	Bond Future	126	0	126	0	0.00
25/04/2013	R201 On 06-February-14	5.25	Put	Bond Future	123	0	123	0	0.00
25/04/2013	R201 On 06-February-14	5.26	Put	Bond Future	121	0	121	0	0.00
25/04/2013	R201 On 08-May-14			Bond Future	4.55	105.8664	4.5487	105.8664	0.00
25/04/2013	R201 On 08-May-14	4.75	Call	Bond Future	122	0	122	0	0.00
25/04/2013	R201 On 08-May-14	4.76	Call	Bond Future	128	0	128	0	0.00
25/04/2013	R201 On 08-May-14	4.74	Call	Bond Future	116	0	116	0	0.00
25/04/2013	R201 On 08-May-14	4.74	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R201 On 08-May-14	4.76	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R201 On 08-May-14	4.75	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R202 On 02-May-13			Bond Future	222.79	222.7855	222.7855	222.7855	110.00
25/04/2013	R202 On 02-May-13	211.04	Call	Bond Future	11745	12	11745	12	0.00
25/04/2013	R202 On 02-May-13	211.06	Call	Bond Future	11725	12	11725	12	0.00
25/04/2013	R202 On 02-May-13	211.05	Call	Bond Future	11735	12	11735	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
25/04/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R202 On 01-August-13			Bond Future	222.80	222.8002	222.8002	222.8002	44,020.00
25/04/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
25/04/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
25/04/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
25/04/2013	R202 On 01-August-13	223.00	Put	Bond Future	200	0	200	0	0.00
25/04/2013	R202 On 01-August-13	222.99	Put	Bond Future	190	0	190	0	0.00
25/04/2013	R202 On 01-August-13	223.01	Put	Bond Future	210	0	210	0	0.00
25/04/2013	R203 On 02-May-13			Bond Future	5.64	111.1040	5.6419	111.1040	3,762.00
25/04/2013	R203 On 02-May-13	5.89	Call	Bond Future	1009	1	1009	1	0.00
25/04/2013	R203 On 02-May-13	5.90	Call	Bond Future	1047	1	1047	1	0.00
25/04/2013	R203 On 02-May-13	5.91	Call	Bond Future	1085	1	1085	1	0.00
25/04/2013	R203 On 02-May-13	5.91	Put	Bond Future	8	0	8	0	0.00
25/04/2013	R203 On 02-May-13	5.90	Put	Bond Future	10	0	10	0	0.00
25/04/2013	R203 On 02-May-13	5.89	Put	Bond Future	11	0	11	0	0.00
25/04/2013	R203 On 01-August-13			Bond Future	5.67	112.5516	5.6659	112.5516	7,751.00
25/04/2013	R203 On 01-August-13	109.11	Call	Bond Future	99360	99	99360	99	0.00
25/04/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R203 On 07-November-13			Bond Future	5.69	110.0027	5.6913	110.0027	0.00
25/04/2013	R203 On 07-November-13	6.01	Call	Bond Future	1782	2	1782	2	0.00
25/04/2013	R203 On 07-November-13	571.00	Call	Bond Future	107795	108	107795	108	0.00
25/04/2013	R203 On 07-November-13	5.71	Call	Bond Future	1148	1	1148	1	15.00
25/04/2013	R203 On 07-November-13	5.99	Call	Bond Future	1735	2	1735	2	0.00
25/04/2013	R203 On 07-November-13	6.00	Call	Bond Future	1758	2	1758	2	0.00
25/04/2013	R203 On 07-November-13	6.00	Put	Bond Future	658	1	658	1	0.00
25/04/2013	R203 On 07-November-13	5.99	Put	Bond Future	670	1	670	1	0.00
25/04/2013	R203 On 07-November-13	5.71	Put	Bond Future	1081	1	1081	1	0.00
25/04/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R203 On 07-November-13	6.01	Put	Bond Future	646	1	646	1	0.00
25/04/2013	R203 On 06-February-14			Bond Future	5.71	111.4915	5.7132	111.4915	0.00
25/04/2013	R203 On 06-February-14	6.16	Call	Bond Future	2181	2	2181	2	0.00
25/04/2013	R203 On 06-February-14	5.95	Call	Bond Future	1728	2	1728	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
25/04/2013	R203 On 06-February-14	6.14	Call	Bond Future	2136	2	2136	2	0.00
25/04/2013	R203 On 06-February-14	6.15	Call	Bond Future	2158	2	2158	2	0.00
25/04/2013	R203 On 06-February-14	6.15	Put	Bond Future	702	1	702	1	0.00
25/04/2013	R203 On 06-February-14	6.14	Put	Bond Future	712	1	712	1	0.00
25/04/2013	R203 On 06-February-14	5.95	Put	Bond Future	935	1	935	1	0.00
25/04/2013	R203 On 06-February-14	6.16	Put	Bond Future	692	1	692	1	0.00
25/04/2013	R203 On 08-May-14			Bond Future	5.72	108.8809	5.7200	108.8809	0.00
25/04/2013	R203 On 08-May-14	5.76	Call	Bond Future	126	0	126	0	0.00
25/04/2013	R203 On 08-May-14	5.75	Call	Bond Future	94	0	94	0	0.00
25/04/2013	R203 On 08-May-14	5.74	Call	Bond Future	63	0	63	0	0.00
25/04/2013	R203 On 08-May-14	5.74	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R203 On 08-May-14	5.75	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R203 On 08-May-14	5.76	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R204 On 02-May-13			Bond Future	5.82	113.2131	5.8226	113.2131	9,624.00
25/04/2013	R204 On 02-May-13	6.29	Call	Bond Future	2322	2	2322	2	0.00
25/04/2013	R204 On 02-May-13	6.30	Call	Bond Future	2371	2	2371	2	0.00
25/04/2013	R204 On 02-May-13	6.31	Call	Bond Future	2419	2	2419	2	0.00
25/04/2013	R204 On 02-May-13	6.31	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R204 On 02-May-13	6.30	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R204 On 02-May-13	6.29	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R204 On 01-August-13			Bond Future	5.85	110.6618	5.8546	110.6618	2,974.00
25/04/2013	R204 On 01-August-13	110.75	Call	Bond Future	101883	102	101883	102	0.00
25/04/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R204 On 07-November-13			Bond Future	5.88	112.2458	5.8849	112.2458	0.00
25/04/2013	R204 On 07-November-13	7.00	Call	Bond Future	5167	5	5167	5	0.00
25/04/2013	R204 On 07-November-13	6.29	Call	Bond Future	2623	3	2623	3	0.00
25/04/2013	R204 On 07-November-13	6.30	Call	Bond Future	2655	3	2655	3	0.00
25/04/2013	R204 On 07-November-13	6.31	Call	Bond Future	2686	3	2686	3	0.00
25/04/2013	R204 On 07-November-13	6.31	Put	Bond Future	753	1	753	1	0.00
25/04/2013	R204 On 07-November-13	6.30	Put	Bond Future	767	1	767	1	0.00
25/04/2013	R204 On 07-November-13	6.29	Put	Bond Future	780	1	780	1	0.00
25/04/2013	R204 On 07-November-13	7.00	Put	Bond Future	184	0	184	0	1,270.00
25/04/2013	R204 On 06-February-14			Bond Future	5.91	109.7340	5.9108	109.7340	0.00
25/04/2013	R204 On 06-February-14	6.40	Call	Bond Future	3068	3	3068	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
25/04/2013	R204 On 06-February-14	6.39	Call	Bond Future	3038	3	3038	3	0.00
25/04/2013	R204 On 06-February-14	6.41	Call	Bond Future	3097	3	3097	3	0.00
25/04/2013	R204 On 06-February-14	6.41	Put	Bond Future	934	1	934	1	0.00
25/04/2013	R204 On 06-February-14	6.39	Put	Bond Future	960	1	960	1	0.00
25/04/2013	R204 On 06-February-14	6.40	Put	Bond Future	947	1	947	1	0.00
25/04/2013	R204 On 08-May-14			Bond Future	5.93	111.2610	5.9307	111.2610	0.00
25/04/2013	R204 On 08-May-14	6.05	Call	Bond Future	497	0	497	0	0.00
25/04/2013	R204 On 08-May-14	6.06	Call	Bond Future	539	0	539	0	0.00
25/04/2013	R204 On 08-May-14	6.04	Call	Bond Future	456	0	456	0	0.00
25/04/2013	R204 On 08-May-14	6.04	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R204 On 08-May-14	6.06	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R204 On 08-May-14	6.05	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R206 On 02-May-13			Bond Future	5.16	103.8596	5.1597	103.8596	23.00
25/04/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
25/04/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
25/04/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
25/04/2013	R206 On 02-May-13	3.41	Put	Bond Future	1204	1	1204	1	0.00
25/04/2013	R206 On 02-May-13	3.40	Put	Bond Future	1211	1	1211	1	0.00
25/04/2013	R206 On 02-May-13	3.39	Put	Bond Future	1218	1	1218	1	0.00
25/04/2013	R206 On 01-August-13			Bond Future	5.07	101.4509	5.0656	101.4509	0.00
25/04/2013	R206 On 01-August-13	103.94	Call	Bond Future	30471	30	30471	30	0.00
25/04/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R206 On 07-November-13			Bond Future	4.60	102.9032	4.5955	102.9032	0.00
25/04/2013	R206 On 07-November-13	4.29	Call	Bond Future	16	0	16	0	0.00
25/04/2013	R206 On 07-November-13	4.30	Call	Bond Future	16	0	16	0	0.00
25/04/2013	R206 On 07-November-13	4.31	Call	Bond Future	17	0	17	0	0.00
25/04/2013	R206 On 07-November-13	4.31	Put	Bond Future	68	0	68	0	0.00
25/04/2013	R206 On 07-November-13	4.30	Put	Bond Future	69	0	69	0	0.00
25/04/2013	R206 On 07-November-13	4.29	Put	Bond Future	70	0	70	0	0.00
25/04/2013	R207 On 02-May-13			Bond Future	6.01	108.9883	6.0130	108.9883	3,942.00
25/04/2013	R207 On 02-May-13	6.44	Call	Bond Future	2386	2	2386	2	0.00
25/04/2013	R207 On 02-May-13	6.45	Call	Bond Future	2441	2	2441	2	0.00
25/04/2013	R207 On 02-May-13	6.46	Call	Bond Future	2496	3	2496	3	0.00
25/04/2013	R207 On 02-May-13	6.46	Put	Bond Future	1	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2013	R207 On 02-May-13	6.45	Put	Bond Future	1	0	1	0	0.00
25/04/2013	R207 On 02-May-13	6.44	Put	Bond Future	1	0	1	0	0.00
25/04/2013	R207 On 01-August-13			Bond Future	6.05	106.7719	6.0509	106.7719	4,666.00
25/04/2013	R207 On 01-August-13	106.18	Call	Bond Future	99174	99	99174	99	0.00
25/04/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R207 On 07-November-13			Bond Future	6.09	108.3003	6.0852	108.3003	0.00
25/04/2013	R207 On 07-November-13	6.69	Call	Bond Future	3824	4	3824	4	0.00
25/04/2013	R207 On 07-November-13	6.70	Call	Bond Future	3862	4	3862	4	0.00
25/04/2013	R207 On 07-November-13	6.71	Call	Bond Future	3901	4	3901	4	0.00
25/04/2013	R207 On 07-November-13	6.71	Put	Bond Future	672	1	672	1	0.00
25/04/2013	R207 On 07-November-13	6.70	Put	Bond Future	684	1	684	1	0.00
25/04/2013	R207 On 07-November-13	6.69	Put	Bond Future	696	1	696	1	0.00
25/04/2013	R207 On 06-February-14			Bond Future	6.12	106.1264	6.1162	106.1264	0.00
25/04/2013	R207 On 06-February-14	6.66	Call	Bond Future	3829	4	3829	4	0.00
25/04/2013	R207 On 06-February-14	6.65	Call	Bond Future	3795	4	3795	4	0.00
25/04/2013	R207 On 06-February-14	6.64	Call	Bond Future	3760	4	3760	4	0.00
25/04/2013	R207 On 06-February-14	6.64	Put	Bond Future	1143	1	1143	1	0.00
25/04/2013	R207 On 06-February-14	6.65	Put	Bond Future	1128	1	1128	1	0.00
25/04/2013	R207 On 06-February-14	6.66	Put	Bond Future	1113	1	1113	1	0.00
25/04/2013	R207 On 08-May-14			Bond Future	6.15	107.6033	6.1454	107.6033	0.00
25/04/2013	R207 On 08-May-14	6.21	Call	Bond Future	315	0	315	0	0.00
25/04/2013	R207 On 08-May-14	6.19	Call	Bond Future	218	0	218	0	0.00
25/04/2013	R207 On 08-May-14	6.20	Call	Bond Future	266	0	266	0	0.00
25/04/2013	R207 On 08-May-14	6.20	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R207 On 08-May-14	6.19	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R207 On 08-May-14	6.21	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R208 On 02-May-13			Bond Future	6.12	104.6497	6.1227	104.6497	13,314.00
25/04/2013	R208 On 02-May-13	6.64	Call	Bond Future	3216	3	3216	3	0.00
25/04/2013	R208 On 02-May-13	6.66	Call	Bond Future	3337	3	3337	3	0.00
25/04/2013	R208 On 02-May-13	6.65	Call	Bond Future	3276	3	3276	3	0.00
25/04/2013	R208 On 02-May-13	6.65	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R208 On 02-May-13	6.66	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R208 On 02-May-13	6.64	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R208 On 01-August-13			Bond Future	6.16	106.0131	6.1580	106.0131	7,424.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2013	R208 On 01-August-13	101.40	Call	Bond Future	96874	97	96874	97	0.00
25/04/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R208 On 07-November-13			Bond Future	6.19	104.1343	6.1947	104.1343	0.00
25/04/2013	R208 On 07-November-13	7.50	Call	Bond Future	7665	8	7665	8	0.00
25/04/2013	R208 On 07-November-13	6.79	Call	Bond Future	4344	4	4344	4	0.00
25/04/2013	R208 On 07-November-13	6.81	Call	Bond Future	4430	5	4430	5	0.00
25/04/2013	R208 On 07-November-13	6.80	Call	Bond Future	4387	4	4387	4	0.00
25/04/2013	R208 On 07-November-13	6.80	Put	Bond Future	850	1	850	1	0.00
25/04/2013	R208 On 07-November-13	6.81	Put	Bond Future	835	1	835	1	0.00
25/04/2013	R208 On 07-November-13	6.79	Put	Bond Future	864	1	864	1	0.00
25/04/2013	R208 On 07-November-13	7.50	Put	Bond Future	220	0	220	0	1,520.00
25/04/2013	R208 On 06-February-14			Bond Future	6.23	105.5437	6.2276	105.5437	0.00
25/04/2013	R208 On 06-February-14	6.75	Call	Bond Future	4329	4	4329	4	0.00
25/04/2013	R208 On 06-February-14	6.76	Call	Bond Future	4367	4	4367	4	0.00
25/04/2013	R208 On 06-February-14	6.74	Call	Bond Future	4290	4	4290	4	0.00
25/04/2013	R208 On 06-February-14	6.74	Put	Bond Future	1373	1	1373	1	0.00
25/04/2013	R208 On 06-February-14	6.76	Put	Bond Future	1339	1	1339	1	0.00
25/04/2013	R208 On 06-February-14	6.75	Put	Bond Future	1356	1	1356	1	0.00
25/04/2013	R208 On 08-May-14			Bond Future	6.26	103.6151	6.2552	103.6151	0.00
25/04/2013	R208 On 08-May-14	6.30	Call	Bond Future	251	0	251	0	0.00
25/04/2013	R208 On 08-May-14	6.29	Call	Bond Future	195	0	195	0	0.00
25/04/2013	R208 On 08-May-14	6.31	Call	Bond Future	307	0	307	0	0.00
25/04/2013	R208 On 08-May-14	6.31	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R208 On 08-May-14	6.29	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R208 On 08-May-14	6.30	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R209 On 02-May-13			Bond Future	7.64	86.1790	7.6390	86.1790	2,935.00
25/04/2013	R209 On 02-May-13	7.99	Call	Bond Future	3265	4	3265	4	0.00
25/04/2013	R209 On 02-May-13	8.00	Call	Bond Future	3351	4	3351	4	0.00
25/04/2013	R209 On 02-May-13	8.01	Call	Bond Future	3438	4	3438	4	0.00
25/04/2013	R209 On 02-May-13	8.01	Put	Bond Future	19	0	19	0	0.00
25/04/2013	R209 On 02-May-13	8.00	Put	Bond Future	22	0	22	0	0.00
25/04/2013	R209 On 02-May-13	7.99	Put	Bond Future	25	0	25	0	0.00
25/04/2013	R209 On 01-August-13			Bond Future	7.69	87.3018	7.6916	87.3018	7,465.00
25/04/2013	R209 On 01-August-13	79.36	Call	Bond Future	76874	77	76874	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
25/04/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R209 On 07-November-13			Bond Future	7.75	85.4068	7.7480	85.4068	0.00
25/04/2013	R209 On 07-November-13	9.50	Call	Bond Future	14472	15	14472	15	0.00
25/04/2013	R209 On 07-November-13	8.79	Call	Bond Future	9990	10	9990	10	0.00
25/04/2013	R209 On 07-November-13	8.80	Call	Bond Future	10051	10	10051	10	0.00
25/04/2013	R209 On 07-November-13	8.81	Call	Bond Future	10113	11	10113	11	0.00
25/04/2013	R209 On 07-November-13	8.81	Put	Bond Future	1080	1	1080	1	0.00
25/04/2013	R209 On 07-November-13	8.80	Put	Bond Future	1096	1	1096	1	0.00
25/04/2013	R209 On 07-November-13	8.79	Put	Bond Future	1113	1	1113	1	0.00
25/04/2013	R209 On 07-November-13	9.50	Put	Bond Future	351	0	351	0	980.00
25/04/2013	R209 On 06-February-14			Bond Future	7.80	86.5626	7.8001	86.5626	0.00
25/04/2013	R209 On 06-February-14	8.55	Call	Bond Future	8909	9	8909	9	0.00
25/04/2013	R209 On 06-February-14	8.54	Call	Bond Future	8853	9	8853	9	0.00
25/04/2013	R209 On 06-February-14	8.56	Call	Bond Future	8966	9	8966	9	0.00
25/04/2013	R209 On 06-February-14	8.56	Put	Bond Future	2419	2	2419	2	0.00
25/04/2013	R209 On 06-February-14	8.54	Put	Bond Future	2469	2	2469	2	0.00
25/04/2013	R209 On 06-February-14	8.55	Put	Bond Future	2444	2	2444	2	0.00
25/04/2013	R209 On 08-May-14			Bond Future	7.85	84.6217	7.8499	84.6217	0.00
25/04/2013	R209 On 08-May-14	7.85	Call	Bond Future	1	1	1	1	0.00
25/04/2013	R209 On 08-May-14	7.86	Call	Bond Future	91	1	91	1	0.00
25/04/2013	R209 On 08-May-14	7.84	Call	Bond Future	0	0	0	0	0.00
25/04/2013	R209 On 08-May-14	7.84	Put	Bond Future	90	0	90	0	0.00
25/04/2013	R209 On 08-May-14	7.86	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R209 On 08-May-14	7.85	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R210 On 02-May-13			Bond Future	170.70	170.5938	170.6996	170.5938	7.00
25/04/2013	R210 On 02-May-13	161.14	Call	Bond Future	9560	9	9560	9	0.00
25/04/2013	R210 On 02-May-13	161.16	Call	Bond Future	9540	9	9540	9	0.00
25/04/2013	R210 On 02-May-13	161.15	Call	Bond Future	9550	9	9550	9	0.00
25/04/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R210 On 01-August-13			Bond Future	172.94	172.8377	172.9449	172.8377	1,237.00
25/04/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
25/04/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
25/04/2013	R210 On 01-August-13	173.01	Put	Bond Future	65	0	65	0	0.00
25/04/2013	R210 On 01-August-13	173.00	Put	Bond Future	55	0	55	0	0.00
25/04/2013	R210 On 01-August-13	172.99	Put	Bond Future	45	0	45	0	0.00
25/04/2013	R211 On 02-May-13			Bond Future	129.92	129.9309	129.9228	129.9309	7.00
25/04/2013	R211 On 02-May-13	125.69	Call	Bond Future	4233	4	4233	4	0.00
25/04/2013	R211 On 02-May-13	125.71	Call	Bond Future	4213	4	4213	4	0.00
25/04/2013	R211 On 02-May-13	125.70	Call	Bond Future	4223	4	4223	4	0.00
25/04/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R211 On 01-August-13			Bond Future	130.15	130.1621	130.1539	130.1621	522.00
25/04/2013	R211 On 01-August-13	129.99	Call	Bond Future	164	0	164	0	0.00
25/04/2013	R211 On 01-August-13	130.00	Call	Bond Future	154	0	154	0	0.00
25/04/2013	R211 On 01-August-13	130.01	Call	Bond Future	144	0	144	0	0.00
25/04/2013	R211 On 01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R211 On 01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R212 On 02-May-13			Bond Future	137.76	137.7130	137.7633	137.7130	79.00
25/04/2013	R212 On 02-May-13	131.09	Call	Bond Future	6673	7	6673	7	0.00
25/04/2013	R212 On 02-May-13	131.11	Call	Bond Future	6653	7	6653	7	0.00
25/04/2013	R212 On 02-May-13	131.10	Call	Bond Future	6663	7	6663	7	0.00
25/04/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R212 On 01-August-13			Bond Future	137.95	137.9024	137.9533	137.9024	21,791.00
25/04/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
25/04/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
25/04/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
25/04/2013	R212 On 01-August-13	138.01	Put	Bond Future	57	0	57	0	0.00
25/04/2013	R212 On 01-August-13	138.00	Put	Bond Future	47	0	47	0	0.00
25/04/2013	R212 On 01-August-13	137.99	Put	Bond Future	37	0	37	0	0.00
25/04/2013	R213 On 02-May-13			Bond Future	7.40	97.5498	7.4040	97.5498	6,895.00
25/04/2013	R213 On 02-May-13	7.84	Call	Bond Future	4035	4	4035	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
25/04/2013	R213 On 02-May-13	7.86	Call	Bond Future	4212	4	4212	4	0.00
25/04/2013	R213 On 02-May-13	7.85	Call	Bond Future	4123	4	4123	4	0.00
25/04/2013	R213 On 02-May-13	7.85	Put	Bond Future	4	0	4	0	0.00
25/04/2013	R213 On 02-May-13	7.86	Put	Bond Future	3	0	3	0	0.00
25/04/2013	R213 On 02-May-13	7.84	Put	Bond Future	5	0	5	0	0.00
25/04/2013	R213 On 01-August-13			Bond Future	7.46	98.8208	7.4568	98.8208	908.00
25/04/2013	R213 On 01-August-13	91.25	Call	Bond Future	87969	88	87969	88	0.00
25/04/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R213 On 07-November-13			Bond Future	7.51	96.6980	7.5148	96.6980	0.00
25/04/2013	R213 On 07-November-13	8.59	Call	Bond Future	10182	10	10182	10	0.00
25/04/2013	R213 On 07-November-13	8.60	Call	Bond Future	10247	10	10247	10	0.00
25/04/2013	R213 On 07-November-13	8.61	Call	Bond Future	10312	11	10312	11	0.00
25/04/2013	R213 On 07-November-13	8.61	Put	Bond Future	899	1	899	1	0.00
25/04/2013	R213 On 07-November-13	8.60	Put	Bond Future	914	1	914	1	0.00
25/04/2013	R213 On 07-November-13	8.59	Put	Bond Future	929	1	929	1	0.00
25/04/2013	R213 On 06-February-14			Bond Future	7.57	98.0067	7.5694	98.0067	0.00
25/04/2013	R213 On 06-February-14	8.31	Call	Bond Future	8725	9	8725	9	0.00
25/04/2013	R213 On 06-February-14	8.30	Call	Bond Future	8667	9	8667	9	0.00
25/04/2013	R213 On 06-February-14	8.29	Call	Bond Future	8609	9	8609	9	0.00
25/04/2013	R213 On 06-February-14	8.29	Put	Bond Future	2347	2	2347	2	0.00
25/04/2013	R213 On 06-February-14	8.30	Put	Bond Future	2322	2	2322	2	0.00
25/04/2013	R213 On 06-February-14	8.31	Put	Bond Future	2297	2	2297	2	0.00
25/04/2013	R213 On 08-May-14			Bond Future	7.62	95.8311	7.6187	95.8311	0.00
25/04/2013	R213 On 08-May-14	7.66	Call	Bond Future	371	1	371	1	0.00
25/04/2013	R213 On 08-May-14	7.64	Call	Bond Future	192	0	192	0	0.00
25/04/2013	R213 On 08-May-14	7.65	Call	Bond Future	282	1	282	1	0.00
25/04/2013	R213 On 08-May-14	7.65	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R213 On 08-May-14	7.64	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R213 On 08-May-14	7.66	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R214 On 02-May-13			Bond Future	7.71	87.9214	7.7089	87.9214	0.00
25/04/2013	R214 On 02-May-13	84.31	Call	Bond Future	78638	79	78638	79	0.00
25/04/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R214 On 01-August-13			Bond Future	7.76	89.0669	7.7598	89.0669	1,036.00
25/04/2013	R214 On 01-August-13	84.31	Call	Bond Future	78109	79	78109	79	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
25/04/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
25/04/2013	R214 On 07-November-13			Bond Future	7.82	87.0573	7.8156	87.0573	0.00
25/04/2013	R214 On 07-November-13	7.80	Call	Bond Future	4314	5	4314	5	0.00
25/04/2013	R214 On 07-November-13	7.79	Call	Bond Future	4266	5	4266	5	0.00
25/04/2013	R214 On 07-November-13	7.81	Call	Bond Future	4363	5	4363	5	0.00
25/04/2013	R214 On 07-November-13	7.81	Put	Bond Future	4418	4	4418	4	0.00
25/04/2013	R214 On 07-November-13	7.79	Put	Bond Future	4519	4	4519	4	0.00
25/04/2013	R214 On 07-November-13	7.80	Put	Bond Future	4468	4	4468	4	0.00
25/04/2013	R248 On 02-May-13			Bond Future	7.87	112.4757	7.8742	112.4757	0.00
25/04/2013	R248 On 02-May-13	7.85	Call	Bond Future	0	0	0	0	0.00
25/04/2013	R248 On 02-May-13	7.85	Put	Bond Future	313	0	313	0	0.00
25/04/2013	R248 On 01-August-13			Bond Future	7.93	113.9411	7.9288	113.9411	603.00
25/04/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
25/04/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
25/04/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
25/04/2013	R248 On 01-August-13	7.86	Put	Bond Future	883	0	883	0	0.00
25/04/2013	R248 On 01-August-13	7.85	Put	Bond Future	1012	0	1012	0	0.00
25/04/2013	R248 On 01-August-13	7.84	Put	Bond Future	1142	1	1142	1	0.00
25/04/2013	R248 On 07-November-13			Bond Future	7.99	111.1504	7.9887	111.1504	0.00
25/04/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
25/04/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
25/04/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
25/04/2013	R248 On 07-November-13	7.86	Put	Bond Future	1639	1	1639	1	0.00
25/04/2013	R248 On 07-November-13	7.85	Put	Bond Future	1768	1	1768	1	0.00
25/04/2013	R248 On 07-November-13	7.84	Put	Bond Future	1897	1	1897	1	0.00