



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 11/02/2013 To: 11/02/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	2025 On 07-February-13			Bond Future	113.03	113.0338	113.0338	113.0338	0.00
11/02/2013	2025 On 02-May-13			Bond Future	114.11	114.1091	114.1058	114.1091	0.00
11/02/2013	2025 On 02-May-13	113.41	Call	Bond Future	692	1	1	1	0.00
11/02/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
11/02/2013	2038 On 07-February-13			Bond Future	111.40	111.4025	111.4025	111.4025	0.00
11/02/2013	2038 On 02-May-13			Bond Future	112.55	112.3314	112.5474	112.3314	0.00
11/02/2013	2038 On 02-May-13	111.60	Call	Bond Future	943	1	1	1	0.00
11/02/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
11/02/2013	2050 On 07-February-13			Bond Future	118.22	118.2153	118.2153	118.2153	0.00
11/02/2013	2050 On 02-May-13			Bond Future	119.66	119.3595	119.6614	119.3595	122.00
11/02/2013	2050 On 02-May-13	117.60	Call	Bond Future	2064	2	2	2	0.00
11/02/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
11/02/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	AL7T On 02-May-13			Index Future	495.55	495.8660	495.5530	495.8660	12.00
11/02/2013	AL7T On 01-August-13			Index Future	502.06	502.3680	502.0570	502.3680	0.00
11/02/2013	AL7T On 07-November-13			Index Future	509.18	509.4910	509.1770	509.4910	0.00
11/02/2013	ALBI On 02-May-13			Index Future	441.11	441.5120	441.1070	441.5120	913.00
11/02/2013	ALBI On 01-August-13			Index Future	446.90	447.3010	446.8970	447.3010	79.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2013	ALBI On 07-November-13			Index Future	453.23	453.6430	453.2340	453.6430	85.00
11/02/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/02/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2013	EL28 On 07-February-13			Bond Future	118.09	118.0923	118.0923	118.0923	0.00
11/02/2013	EL28 On 02-May-13			Bond Future	113.66	113.5179	113.6621	113.5179	0.00
11/02/2013	EL28 On 02-May-13	113.32	Call	Bond Future	346	0	0	0	0.00
11/02/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
11/02/2013	ES33 On 07-February-13			Bond Future	8.75	91.3041	91.3041	91.3041	0.00
11/02/2013	ES33 On 02-May-13			Bond Future	8.84	88.6756	88.5093	88.6756	3,363.00
11/02/2013	ES33 On 02-May-13	91.02	Call	Bond Future	79329	79	79	79	0.00
11/02/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
11/02/2013	ES33 On 01-August-13			Bond Future	8.93	89.8383	89.6709	89.8383	0.00
11/02/2013	ES33 On 01-August-13	9.00	Call	Bond Future	579	1	1	1	0.00
11/02/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78620	79	79	79	0.00
11/02/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
11/02/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
11/02/2013	GOVI On 02-May-13			GOVI	441.04	441.4340	441.0430	441.4340	97.00
11/02/2013	GOVI On 02-May-13	432.99	Call	GOVI	80530	8	8	8	0.00
11/02/2013	GOVI On 02-May-13	433.01	Call	GOVI	80330	8	8	8	0.00
11/02/2013	GOVI On 02-May-13	433.00	Call	GOVI	80430	8	8	8	0.00
11/02/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
11/02/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
11/02/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2013	GOVI On 01-August-13			GOVI	446.83	447.2220	446.8320	447.2220	280.00
11/02/2013	GOVI On 01-August-13	445.99	Call	GOVI	8420	1	1	1	0.00
11/02/2013	GOVI On 01-August-13	446.00	Call	GOVI	8320	1	1	1	0.00
11/02/2013	GOVI On 01-August-13	446.01	Call	GOVI	8220	1	1	1	0.00
11/02/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
11/02/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
11/02/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
11/02/2013	GOVI On 07-November-13			GOVI	453.17	453.5630	453.1690	453.5630	0.00
11/02/2013	GOVI On 07-November-13	445.99	Call	GOVI	71790	8	7	8	0.00
11/02/2013	GOVI On 07-November-13	446.00	Call	GOVI	71690	8	7	8	0.00
11/02/2013	GOVI On 07-November-13	446.01	Call	GOVI	71590	8	7	8	0.00
11/02/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
11/02/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
11/02/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
11/02/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/02/2013	IGOV On 02-May-13			Index Future	200.77	200.6410	200.7710	200.6410	459.00
11/02/2013	IGOV On 01-August-13			Index Future	203.43	203.2960	203.4310	203.2960	147.00
11/02/2013	IGOV On 07-November-13			Index Future	206.34	206.2050	206.3410	206.2050	7.00
11/02/2013	ILBI On 02-May-13			Index Future	543.10	543.0320	543.0960	543.0320	183.00
11/02/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
11/02/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/02/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
11/02/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
11/02/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
11/02/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
11/02/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.08	94.9200	94.9200	94.9200	0.00
11/02/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.07	94.9300	94.9300	94.9300	1,000.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2013	JBAF On	17-April-13			Jibar Tradeable Future	5.05	94.9500	94.9500	94.9500	0.00
11/02/2013	JBAF On	15-May-13			Jibar Tradeable Future	5.03	94.9700	94.9700	94.9700	0.00
11/02/2013	JBAF On	19-June-13			Jibar Tradeable Future	5.02	94.9800	94.9800	94.9800	500.00
11/02/2013	JBAF On	17-July-13			Jibar Tradeable Future	5.02	94.9900	94.9800	94.9900	0.00
11/02/2013	JBAF On	18-September-13			Jibar Tradeable Future	5.02	94.9800	94.9800	94.9800	2,200.00
11/02/2013	JBAF On	18-December-13			Jibar Tradeable Future	5.06	94.9400	94.9400	94.9400	2,000.00
11/02/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.17	94.8300	94.8300	94.8300	400.00
11/02/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.29	94.7100	94.7100	94.7100	800.00
11/02/2013	JBAF On	17-September-14			Jibar Tradeable Future	5.43	94.5600	94.5700	94.5600	0.00
11/02/2013	JBAF On	17-December-14			Jibar Tradeable Future	5.58	94.4200	94.4200	94.4200	0.00
11/02/2013	OTH1 On	02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
11/02/2013	R023 On	07-February-13			Bond Future	6.75	110.7745	110.7745	110.7745	0.00
11/02/2013	R023 On	02-May-13			Bond Future	6.79	108.3509	108.2398	108.3509	3,490.00
11/02/2013	R023 On	02-May-13	7.04	Call	Bond Future	1852	2	2	2	0.00
11/02/2013	R023 On	02-May-13	7.06	Call	Bond Future	1996	2	2	2	0.00
11/02/2013	R023 On	02-May-13	7.05	Call	Bond Future	1924	2	2	2	0.00
11/02/2013	R023 On	02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
11/02/2013	R023 On	02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
11/02/2013	R023 On	02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
11/02/2013	R023 On	01-August-13			Bond Future	6.84	109.7717	109.6604	109.7717	0.00
11/02/2013	R023 On	01-August-13	7.29	Call	Bond Future	3191	3	3	3	0.00
11/02/2013	R023 On	01-August-13	7.30	Call	Bond Future	3260	3	3	3	0.00
11/02/2013	R023 On	01-August-13	7.31	Call	Bond Future	3329	3	3	3	0.00
11/02/2013	R023 On	01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
11/02/2013	R023 On	01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
11/02/2013	R023 On	01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
11/02/2013	R157 On	07-February-13			Bond Future	5.30	125.1540	125.1540	125.1540	0.00
11/02/2013	R157 On	02-May-13			Bond Future	5.31	119.8848	119.8432	119.8848	19,451.00
11/02/2013	R157 On	02-May-13	5.34	Call	Bond Future	428	0	0	0	0.00
11/02/2013	R157 On	02-May-13	5.36	Call	Bond Future	455	0	0	0	0.00
11/02/2013	R157 On	02-May-13	5.35	Call	Bond Future	441	0	0	0	0.00
11/02/2013	R157 On	02-May-13	5.35	Put	Bond Future	342	0	0	0	0.00

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11/02/2013	R157 On 02-May-13	5.36	Put	Bond Future	331	0	0	0	0.00
11/02/2013	R157 On 02-May-13	5.34	Put	Bond Future	353	0	0	0	0.00
11/02/2013	R157 On 01-August-13			Bond Future	5.30	121.4567	121.4160	121.4567	0.00
11/02/2013	R157 On 01-August-13	116.11	Call	Bond Future	91960	92	92	92	0.00
11/02/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
11/02/2013	R157 On 07-November-13			Bond Future	5.30	116.3716	116.3305	116.3716	0.00
11/02/2013	R157 On 07-November-13	5.59	Call	Bond Future	912	1	1	1	0.00
11/02/2013	R157 On 07-November-13	5.60	Call	Bond Future	924	1	1	1	0.00
11/02/2013	R157 On 07-November-13	5.61	Call	Bond Future	937	1	1	1	0.00
11/02/2013	R157 On 07-November-13	5.61	Put	Bond Future	360	0	0	0	0.00
11/02/2013	R157 On 07-November-13	5.60	Put	Bond Future	367	0	0	0	0.00
11/02/2013	R157 On 07-November-13	5.59	Put	Bond Future	373	0	0	0	0.00
11/02/2013	R186 On 07-February-13			Bond Future	7.29	129.2137	129.2137	129.2137	0.00
11/02/2013	R186 On 02-May-13			Bond Future	7.35	130.8780	130.7800	130.8780	67,426.00
11/02/2013	R186 On 02-May-13	6.75	Call	Bond Future	739	1	1	1	350.00
11/02/2013	R186 On 02-May-13	7.39	Call	Bond Future	3018	3	3	3	0.00
11/02/2013	R186 On 02-May-13	7.40	Call	Bond Future	3071	3	3	3	0.00
11/02/2013	R186 On 02-May-13	7.75	Call	Bond Future	5215	5	5	5	0.00
11/02/2013	R186 On 02-May-13	7.41	Call	Bond Future	3124	3	3	3	0.00
11/02/2013	R186 On 02-May-13	7.41	Put	Bond Future	2503	3	3	3	0.00
11/02/2013	R186 On 02-May-13	7.75	Put	Bond Future	1259	1	1	1	100.00
11/02/2013	R186 On 02-May-13	7.40	Put	Bond Future	2550	3	3	3	150.00
11/02/2013	R186 On 02-May-13	7.39	Put	Bond Future	2598	3	3	3	0.00
11/02/2013	R186 On 02-May-13	6.75	Put	Bond Future	6963	7	7	7	0.00
11/02/2013	R186 On 01-August-13			Bond Future	7.41	127.3093	127.2115	127.3093	0.00
11/02/2013	R186 On 01-August-13	7.25	Call	Bond Future	3397	3	3	3	4,215.00
11/02/2013	R186 On 01-August-13	128.26	Call	Bond Future	117939	118	118	118	0.00
11/02/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
11/02/2013	R186 On 01-August-13	7.25	Put	Bond Future	5021	5	5	5	0.00
11/02/2013	R186 On 07-November-13			Bond Future	7.49	129.1140	129.0149	129.1140	480.00
11/02/2013	R186 On 07-November-13	8.15	Call	Bond Future	9033	9	9	9	0.00
11/02/2013	R186 On 07-November-13	8.16	Call	Bond Future	9094	9	9	9	0.00
11/02/2013	R186 On 07-November-13	8.14	Call	Bond Future	8972	9	9	9	0.00
11/02/2013	R186 On 07-November-13	8.75	Call	Bond Future	12889	13	13	13	0.00

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11/02/2013	R186 On 07-November-13	8.75	Put	Bond Future	1477	1	1	1	130.00
11/02/2013	R186 On 07-November-13	8.14	Put	Bond Future	2874	3	3	3	0.00
11/02/2013	R186 On 07-November-13	8.16	Put	Bond Future	2817	3	3	3	0.00
11/02/2013	R186 On 07-November-13	8.15	Put	Bond Future	2845	3	3	3	0.00
11/02/2013	R189 On 07-February-13			Bond Future	217.02	217.0249	217.0249	217.0249	0.00
11/02/2013	R197 On 07-February-13			Bond Future	285.66	285.6632	285.6632	285.6632	0.00
11/02/2013	R197 On 02-May-13			Bond Future	289.14	289.1520	289.1424	289.1520	2,633.00
11/02/2013	R197 On 02-May-13	282.39	Call	Bond Future	6752	7	7	7	0.00
11/02/2013	R197 On 02-May-13	282.40	Call	Bond Future	6742	7	7	7	0.00
11/02/2013	R197 On 02-May-13	282.41	Call	Bond Future	6732	7	7	7	0.00
11/02/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
11/02/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
11/02/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
11/02/2013	R201 On 07-February-13			Bond Future	5.12	107.6164	107.6164	107.6164	0.00
11/02/2013	R201 On 02-May-13			Bond Future	5.11	108.9282	108.8899	108.9282	4.00
11/02/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
11/02/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
11/02/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
11/02/2013	R201 On 02-May-13	4.06	Put	Bond Future	1693	2	2	2	0.00
11/02/2013	R201 On 02-May-13	4.05	Put	Bond Future	1709	2	2	2	0.00
11/02/2013	R201 On 02-May-13	4.04	Put	Bond Future	1726	2	2	2	0.00
11/02/2013	R201 On 01-August-13			Bond Future	5.07	105.9525	105.9150	105.9525	0.00
11/02/2013	R201 On 01-August-13	107.45	Call	Bond Future	68669	69	69	69	0.00
11/02/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
11/02/2013	R201 On 07-November-13			Bond Future	5.01	107.4544	107.4164	107.4544	0.00
11/02/2013	R201 On 07-November-13	4.79	Call	Bond Future	203	0	0	0	0.00
11/02/2013	R201 On 07-November-13	4.80	Call	Bond Future	208	0	0	0	0.00
11/02/2013	R201 On 07-November-13	4.81	Call	Bond Future	212	0	0	0	0.00
11/02/2013	R201 On 07-November-13	4.81	Put	Bond Future	426	0	0	0	0.00
11/02/2013	R201 On 07-November-13	4.80	Put	Bond Future	433	0	0	0	0.00
11/02/2013	R201 On 07-November-13	4.79	Put	Bond Future	439	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
11/02/2013	R202 On 07-February-13			Bond Future	211.40	211.4035	211.4035	211.4035	0.00
11/02/2013	R202 On 02-May-13			Bond Future	214.32	213.8237	214.3216	213.8237	49,442.00
11/02/2013	R202 On 02-May-13	211.04	Call	Bond Future	3282	3	3	3	0.00
11/02/2013	R202 On 02-May-13	211.06	Call	Bond Future	3262	3	3	3	0.00
11/02/2013	R202 On 02-May-13	211.05	Call	Bond Future	3272	3	3	3	0.00
11/02/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
11/02/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
11/02/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
11/02/2013	R203 On 07-February-13			Bond Future	5.72	113.4896	113.4896	113.4896	0.00
11/02/2013	R203 On 02-May-13			Bond Future	5.78	110.6779	110.5503	110.6779	10,716.00
11/02/2013	R203 On 02-May-13	5.89	Call	Bond Future	1047	1	1	1	0.00
11/02/2013	R203 On 02-May-13	5.90	Call	Bond Future	1071	1	1	1	0.00
11/02/2013	R203 On 02-May-13	5.91	Call	Bond Future	1095	1	1	1	0.00
11/02/2013	R203 On 02-May-13	5.91	Put	Bond Future	593	1	1	1	0.00
11/02/2013	R203 On 02-May-13	5.90	Put	Bond Future	609	1	1	1	0.00
11/02/2013	R203 On 02-May-13	5.89	Put	Bond Future	625	1	1	1	0.00
11/02/2013	R203 On 01-August-13			Bond Future	5.82	112.1291	112.0012	112.1291	0.00
11/02/2013	R203 On 01-August-13	109.11	Call	Bond Future	98788	99	99	99	0.00
11/02/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
11/02/2013	R203 On 07-November-13			Bond Future	5.86	109.5590	109.4294	109.5590	0.00
11/02/2013	R203 On 07-November-13	6.01	Call	Bond Future	1678	2	2	2	0.00
11/02/2013	R203 On 07-November-13	571.00	Call	Bond Future	107200	107	107	107	0.00
11/02/2013	R203 On 07-November-13	5.71	Call	Bond Future	1125	1	1	1	15.00
11/02/2013	R203 On 07-November-13	6.00	Call	Bond Future	1658	2	2	2	0.00
11/02/2013	R203 On 07-November-13	5.99	Call	Bond Future	1638	2	2	2	0.00
11/02/2013	R203 On 07-November-13	5.99	Put	Bond Future	1168	1	1	1	0.00
11/02/2013	R203 On 07-November-13	6.00	Put	Bond Future	1153	1	1	1	0.00
11/02/2013	R203 On 07-November-13	5.71	Put	Bond Future	1653	2	2	2	0.00
11/02/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
11/02/2013	R203 On 07-November-13	6.01	Put	Bond Future	1138	1	1	1	0.00
11/02/2013	R204 On 07-February-13			Bond Future	5.98	111.0337	111.0337	111.0337	0.00
11/02/2013	R204 On 02-May-13			Bond Future	6.04	112.3446	112.2151	112.3446	6,807.00
11/02/2013	R204 On 02-May-13	6.29	Call	Bond Future	1846	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2013	R204 On 02-May-13	6.30	Call	Bond Future	1879	2	2	2	0.00
11/02/2013	R204 On 02-May-13	6.31	Call	Bond Future	1912	2	2	2	0.00
11/02/2013	R204 On 02-May-13	6.31	Put	Bond Future	594	1	1	1	0.00
11/02/2013	R204 On 02-May-13	6.30	Put	Bond Future	609	1	1	1	0.00
11/02/2013	R204 On 02-May-13	6.29	Put	Bond Future	625	1	1	1	0.00
11/02/2013	R204 On 01-August-13			Bond Future	6.09	109.7912	109.6613	109.7912	0.00
11/02/2013	R204 On 01-August-13	110.75	Call	Bond Future	100778	101	101	101	0.00
11/02/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
11/02/2013	R204 On 07-November-13			Bond Future	6.13	111.3475	111.2159	111.3475	0.00
11/02/2013	R204 On 07-November-13	7.00	Call	Bond Future	4538	5	5	5	0.00
11/02/2013	R204 On 07-November-13	6.29	Call	Bond Future	2383	2	2	2	0.00
11/02/2013	R204 On 07-November-13	6.30	Call	Bond Future	2409	2	2	2	0.00
11/02/2013	R204 On 07-November-13	6.31	Call	Bond Future	2435	3	2	3	0.00
11/02/2013	R204 On 07-November-13	6.31	Put	Bond Future	1637	2	2	2	0.00
11/02/2013	R204 On 07-November-13	6.30	Put	Bond Future	1656	2	2	2	0.00
11/02/2013	R204 On 07-November-13	6.29	Put	Bond Future	1675	2	2	2	0.00
11/02/2013	R204 On 07-November-13	7.00	Put	Bond Future	690	1	1	1	180.00
11/02/2013	R206 On 07-February-13			Bond Future	5.13	102.6879	102.6879	102.6879	0.00
11/02/2013	R206 On 02-May-13			Bond Future	5.10	103.9358	103.9162	103.9358	23.00
11/02/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
11/02/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
11/02/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
11/02/2013	R206 On 02-May-13	3.40	Put	Bond Future	1172	1	1	1	0.00
11/02/2013	R206 On 02-May-13	3.41	Put	Bond Future	1165	1	1	1	0.00
11/02/2013	R206 On 02-May-13	3.39	Put	Bond Future	1179	1	1	1	0.00
11/02/2013	R206 On 01-August-13			Bond Future	4.95	101.5368	101.5182	101.5368	0.00
11/02/2013	R206 On 01-August-13	103.94	Call	Bond Future	30520	31	31	31	0.00
11/02/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
11/02/2013	R206 On 07-November-13			Bond Future	4.39	102.9761	102.9573	102.9761	0.00
11/02/2013	R206 On 07-November-13	4.29	Call	Bond Future	37	0	0	0	0.00
11/02/2013	R206 On 07-November-13	4.30	Call	Bond Future	38	0	0	0	0.00
11/02/2013	R206 On 07-November-13	4.31	Call	Bond Future	39	0	0	0	0.00
11/02/2013	R206 On 07-November-13	4.31	Put	Bond Future	53	0	0	0	0.00
11/02/2013	R206 On 07-November-13	4.30	Put	Bond Future	54	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
11/02/2013	R206 On 07-November-13	4.29	Put	Bond Future	55	0	0	0	0.00
11/02/2013	R207 On 07-February-13			Bond Future	6.27	105.9894	105.9894	105.9894	0.00
11/02/2013	R207 On 02-May-13			Bond Future	6.32	107.3246	107.2396	107.3246	5,051.00
11/02/2013	R207 On 02-May-13	6.44	Call	Bond Future	1712	2	2	2	0.00
11/02/2013	R207 On 02-May-13	6.46	Call	Bond Future	1778	2	2	2	0.00
11/02/2013	R207 On 02-May-13	6.45	Call	Bond Future	1745	2	2	2	0.00
11/02/2013	R207 On 02-May-13	6.45	Put	Bond Future	1027	1	1	1	0.00
11/02/2013	R207 On 02-May-13	6.46	Put	Bond Future	1005	1	1	1	0.00
11/02/2013	R207 On 02-May-13	6.44	Put	Bond Future	1050	1	1	1	0.00
11/02/2013	R207 On 01-August-13			Bond Future	6.37	105.0954	105.0105	105.0954	0.00
11/02/2013	R207 On 01-August-13	106.18	Call	Bond Future	97439	98	97	98	0.00
11/02/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
11/02/2013	R207 On 07-November-13			Bond Future	6.43	106.5852	106.4992	106.5852	0.00
11/02/2013	R207 On 07-November-13	6.69	Call	Bond Future	3182	3	3	3	0.00
11/02/2013	R207 On 07-November-13	6.70	Call	Bond Future	3212	3	3	3	0.00
11/02/2013	R207 On 07-November-13	6.71	Call	Bond Future	3243	3	3	3	0.00
11/02/2013	R207 On 07-November-13	6.71	Put	Bond Future	1788	2	2	2	0.00
11/02/2013	R207 On 07-November-13	6.70	Put	Bond Future	1808	2	2	2	0.00
11/02/2013	R207 On 07-November-13	6.69	Put	Bond Future	1828	2	2	2	0.00
11/02/2013	R208 On 07-February-13			Bond Future	6.41	104.6215	104.6215	104.6215	0.00
11/02/2013	R208 On 02-May-13			Bond Future	6.45	102.5539	102.4919	102.5539	15,418.00
11/02/2013	R208 On 02-May-13	6.64	Call	Bond Future	2182	2	2	2	0.00
11/02/2013	R208 On 02-May-13	6.66	Call	Bond Future	2258	2	2	2	0.00
11/02/2013	R208 On 02-May-13	6.65	Call	Bond Future	2220	2	2	2	0.00
11/02/2013	R208 On 02-May-13	6.65	Put	Bond Future	1008	1	1	1	0.00
11/02/2013	R208 On 02-May-13	6.66	Put	Bond Future	986	1	1	1	0.00
11/02/2013	R208 On 02-May-13	6.64	Put	Bond Future	1031	1	1	1	0.00
11/02/2013	R208 On 01-August-13			Bond Future	6.50	103.8986	103.8370	103.8986	0.00
11/02/2013	R208 On 01-August-13	101.40	Call	Bond Future	94793	95	95	95	0.00
11/02/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
11/02/2013	R208 On 07-November-13			Bond Future	6.56	101.9755	101.9131	101.9755	0.00
11/02/2013	R208 On 07-November-13	7.50	Call	Bond Future	6347	6	6	6	0.00
11/02/2013	R208 On 07-November-13	6.79	Call	Bond Future	3628	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2013	R208 On 07-November-13	6.81	Call	Bond Future	3696	4	4	4	0.00
11/02/2013	R208 On 07-November-13	6.80	Call	Bond Future	3662	4	4	4	0.00
11/02/2013	R208 On 07-November-13	6.80	Put	Bond Future	2250	2	2	2	0.00
11/02/2013	R208 On 07-November-13	6.81	Put	Bond Future	2226	2	2	2	0.00
11/02/2013	R208 On 07-November-13	6.79	Put	Bond Future	2273	2	2	2	0.00
11/02/2013	R208 On 07-November-13	7.50	Put	Bond Future	1027	1	1	1	230.00
11/02/2013	R209 On 07-February-13			Bond Future	8.18	82.4493	82.4493	82.4493	0.00
11/02/2013	R209 On 02-May-13			Bond Future	8.25	80.3495	80.1792	80.3495	8,814.00
11/02/2013	R209 On 02-May-13	7.99	Call	Bond Future	1519	2	2	2	0.00
11/02/2013	R209 On 02-May-13	8.01	Call	Bond Future	1582	2	2	2	0.00
11/02/2013	R209 On 02-May-13	8.00	Call	Bond Future	1550	2	2	2	0.00
11/02/2013	R209 On 02-May-13	8.00	Put	Bond Future	3747	4	4	4	0.00
11/02/2013	R209 On 02-May-13	8.01	Put	Bond Future	3690	4	4	4	0.00
11/02/2013	R209 On 02-May-13	7.99	Put	Bond Future	3805	4	4	4	0.00
11/02/2013	R209 On 01-August-13			Bond Future	8.32	81.4031	81.2315	81.4031	0.00
11/02/2013	R209 On 01-August-13	79.36	Call	Bond Future	71282	71	71	71	0.00
11/02/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
11/02/2013	R209 On 07-November-13			Bond Future	8.39	79.4126	79.2385	79.4126	0.00
11/02/2013	R209 On 07-November-13	9.50	Call	Bond Future	10403	11	10	11	0.00
11/02/2013	R209 On 07-November-13	8.79	Call	Bond Future	6894	7	7	7	0.00
11/02/2013	R209 On 07-November-13	8.80	Call	Bond Future	6941	7	7	7	0.00
11/02/2013	R209 On 07-November-13	8.81	Call	Bond Future	6987	7	7	7	0.00
11/02/2013	R209 On 07-November-13	8.81	Put	Bond Future	3636	4	4	4	0.00
11/02/2013	R209 On 07-November-13	8.80	Put	Bond Future	3668	4	4	4	0.00
11/02/2013	R209 On 07-November-13	8.79	Put	Bond Future	3699	4	4	4	0.00
11/02/2013	R209 On 07-November-13	9.50	Put	Bond Future	1965	2	2	2	180.00
11/02/2013	R210 On 07-February-13			Bond Future	164.86	164.8627	164.8627	164.8627	0.00
11/02/2013	R210 On 02-May-13			Bond Future	164.70	164.7059	164.7026	164.7059	1,244.00
11/02/2013	R210 On 02-May-13	161.14	Call	Bond Future	3563	4	4	4	0.00
11/02/2013	R210 On 02-May-13	161.16	Call	Bond Future	3543	4	4	4	0.00
11/02/2013	R210 On 02-May-13	161.15	Call	Bond Future	3553	4	4	4	0.00
11/02/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
11/02/2013	R210 On 02-May-13	161.16	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
11/02/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
11/02/2013	R211 On 07-February-13			Bond Future	126.48	126.4836	126.4836	126.4836	0.00
11/02/2013	R211 On 02-May-13			Bond Future	128.02	128.0243	128.0161	128.0243	529.00
11/02/2013	R211 On 02-May-13	125.69	Call	Bond Future	2326	2	2	2	0.00
11/02/2013	R211 On 02-May-13	125.70	Call	Bond Future	2316	2	2	2	0.00
11/02/2013	R211 On 02-May-13	125.71	Call	Bond Future	2306	2	2	2	0.00
11/02/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
11/02/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
11/02/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
11/02/2013	R212 On 07-February-13			Bond Future	133.13	133.1322	133.1322	133.1322	0.00
11/02/2013	R212 On 02-May-13			Bond Future	134.64	134.6492	134.6441	134.6492	20,170.00
11/02/2013	R212 On 02-May-13	131.09	Call	Bond Future	3554	4	4	4	0.00
11/02/2013	R212 On 02-May-13	131.11	Call	Bond Future	3534	4	4	4	0.00
11/02/2013	R212 On 02-May-13	131.10	Call	Bond Future	3544	4	4	4	0.00
11/02/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
11/02/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
11/02/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
11/02/2013	R213 On 07-February-13			Bond Future	7.86	94.9659	94.9659	94.9659	0.00
11/02/2013	R213 On 02-May-13			Bond Future	7.92	92.6257	92.5407	92.6257	10,514.00
11/02/2013	R213 On 02-May-13	7.84	Call	Bond Future	2276	2	2	2	0.00
11/02/2013	R213 On 02-May-13	7.85	Call	Bond Future	2317	2	2	2	0.00
11/02/2013	R213 On 02-May-13	7.86	Call	Bond Future	2357	2	2	2	0.00
11/02/2013	R213 On 02-May-13	7.86	Put	Bond Future	2924	3	3	3	0.00
11/02/2013	R213 On 02-May-13	7.85	Put	Bond Future	2972	3	3	3	0.00
11/02/2013	R213 On 02-May-13	7.84	Put	Bond Future	3021	3	3	3	0.00
11/02/2013	R213 On 01-August-13			Bond Future	7.99	93.8403	93.7553	93.8403	0.00
11/02/2013	R213 On 01-August-13	91.25	Call	Bond Future	83140	83	83	83	0.00
11/02/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
11/02/2013	R213 On 07-November-13			Bond Future	8.07	91.6336	91.5474	91.6336	0.00
11/02/2013	R213 On 07-November-13	8.59	Call	Bond Future	7468	8	7	8	0.00
11/02/2013	R213 On 07-November-13	8.61	Call	Bond Future	7570	8	8	8	0.00
11/02/2013	R213 On 07-November-13	8.60	Call	Bond Future	7519	8	8	8	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
11/02/2013	R213 On 07-November-13	8.60	Put	Bond Future	3097	3	3	3	0.00
11/02/2013	R213 On 07-November-13	8.61	Put	Bond Future	3068	3	3	3	0.00
11/02/2013	R213 On 07-November-13	8.59	Put	Bond Future	3126	3	3	3	0.00
11/02/2013	R214 On 07-February-13			Bond Future	8.21	84.3565	84.3565	84.3565	0.00
11/02/2013	R214 On 02-May-13			Bond Future	8.28	82.1425	81.9153	82.1425	2,034.00
11/02/2013	R214 On 02-May-13	84.31	Call	Bond Future	73136	73	73	73	0.00
11/02/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
11/02/2013	R214 On 01-August-13			Bond Future	8.35	83.2196	82.9905	83.2196	0.00
11/02/2013	R214 On 01-August-13	84.31	Call	Bond Future	72543	73	73	73	0.00
11/02/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00