



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 11/03/2013 To: 11/03/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	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
11/03/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	2025 On 02-May-13			Bond Future	113.81	113.8130	113.8124	113.8130	0.00
11/03/2013	2025 On 02-May-13	113.41	Call	Bond Future	399	0	0	0	0.00
11/03/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
11/03/2013	2038 On 02-May-13			Bond Future	113.21	113.2068	113.2083	113.2068	9.00
11/03/2013	2038 On 02-May-13	111.60	Call	Bond Future	1604	2	2	2	0.00
11/03/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
11/03/2013	2050 On 02-May-13			Bond Future	119.68	119.3772	119.6809	119.3772	122.00
11/03/2013	2050 On 02-May-13	117.60	Call	Bond Future	2083	2	2	2	0.00
11/03/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
11/03/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	AL7T On 02-May-13			Index Future	493.36	494.0200	493.3550	494.0200	12.00
11/03/2013	AL7T On 01-August-13			Index Future	499.81	500.4810	499.8070	500.4810	0.00
11/03/2013	AL7T On 07-November-13			Index Future	506.92	507.6150	506.9230	507.6150	0.00
11/03/2013	ALBI On 02-May-13			Index Future	439.41	439.8570	439.4060	439.8570	1,017.00
11/03/2013	ALBI On 01-August-13			Index Future	445.15	445.6100	445.1530	445.6100	79.00
11/03/2013	ALBI On 07-November-13			Index Future	451.49	451.9620	451.4910	451.9620	85.00
11/03/2013	C023 On 28-February-23			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
11/03/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/03/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	C212 On 31-January-22			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
11/03/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2013	EL28 On 02-May-13			Bond Future	113.68	113.5350	113.6811	113.5350	0.00
11/03/2013	EL28 On 02-May-13	113.32	Call	Bond Future	365	0	0	0	0.00
11/03/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
11/03/2013	ES33 On 02-May-13			Bond Future	8.85	88.6489	88.3989	88.6489	3,363.00
11/03/2013	ES33 On 02-May-13	91.02	Call	Bond Future	79219	79	79	79	0.00
11/03/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
11/03/2013	ES33 On 01-August-13			Bond Future	8.94	89.8082	89.5552	89.8082	0.00
11/03/2013	ES33 On 01-August-13	9.00	Call	Bond Future	463	1	0	1	0.00
11/03/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78504	79	79	79	0.00
11/03/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
11/03/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
11/03/2013	GOVI On 02-May-13			GOVI	439.33	439.7360	439.3320	439.7360	98.00
11/03/2013	GOVI On 02-May-13	432.99	Call	GOVI	63420	7	6	7	0.00
11/03/2013	GOVI On 02-May-13	433.00	Call	GOVI	63320	7	6	7	0.00
11/03/2013	GOVI On 02-May-13	433.01	Call	GOVI	63220	7	6	7	0.00
11/03/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
11/03/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
11/03/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
11/03/2013	GOVI On 01-August-13			GOVI	445.08	445.4870	445.0780	445.4870	280.00
11/03/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
11/03/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
11/03/2013	GOVI On 01-August-13	446.00	Call	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
11/03/2013	GOVI On 01-August-13	446.00	Put	GOVI	9220	1	1	1	0.00
11/03/2013	GOVI On 01-August-13	446.01	Put	GOVI	9320	1	1	1	0.00
11/03/2013	GOVI On 01-August-13	445.99	Put	GOVI	9120	1	1	1	0.00
11/03/2013	GOVI On 07-November-13			GOVI	451.42	451.8370	451.4150	451.8370	0.00
11/03/2013	GOVI On 07-November-13	445.99	Call	GOVI	54250	6	5	6	0.00
11/03/2013	GOVI On 07-November-13	446.00	Call	GOVI	54150	6	5	6	0.00
11/03/2013	GOVI On 07-November-13	446.01	Call	GOVI	54050	6	5	6	0.00
11/03/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
11/03/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
11/03/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
11/03/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/03/2013	IGOV On 02-May-13			Index Future	203.21	203.0860	203.2050	203.0860	459.00
11/03/2013	IGOV On 01-August-13			Index Future	205.92	205.7990	205.9170	205.7990	147.00
11/03/2013	IGOV On 07-November-13			Index Future	208.91	208.7910	208.9140	208.7910	7.00
11/03/2013	ILBI On 02-May-13			Index Future	549.60	550.3230	549.5960	550.3230	183.00
11/03/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
11/03/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/03/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
11/03/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
11/03/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
11/03/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
11/03/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.12	94.8800	94.8800	94.8800	1,000.00
11/03/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.11	94.8900	94.8900	94.8900	0.00
11/03/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.11	94.8900	94.8900	94.8900	0.00
11/03/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.09	94.9100	94.9100	94.9100	500.00
11/03/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.09	94.9200	94.9100	94.9200	0.00
11/03/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.08	94.9300	94.9200	94.9300	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
11/03/2013	JBAF On	18-September-13			Jibar Tradeable Future	5.07	94.9300	94.9300	94.9300	2,200.00
11/03/2013	JBAF On	18-December-13			Jibar Tradeable Future	5.10	94.8900	94.9000	94.8900	2,000.00
11/03/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.18	94.8200	94.8200	94.8200	400.00
11/03/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.29	94.7200	94.7100	94.7200	800.00
11/03/2013	JBAF On	17-September-14			Jibar Tradeable Future	5.41	94.5900	94.5900	94.5900	0.00
11/03/2013	JBAF On	17-December-14			Jibar Tradeable Future	5.56	94.4400	94.4400	94.4400	0.00
11/03/2013	OTH1 On	02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
11/03/2013	R023 On	02-May-13			Bond Future	6.87	107.8541	107.6332	107.8541	4,970.00
11/03/2013	R023 On	02-May-13	7.04	Call	Bond Future	1245	1	1	1	0.00
11/03/2013	R023 On	02-May-13	7.06	Call	Bond Future	1390	2	1	2	0.00
11/03/2013	R023 On	02-May-13	7.05	Call	Bond Future	1318	2	1	2	0.00
11/03/2013	R023 On	02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
11/03/2013	R023 On	02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
11/03/2013	R023 On	02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
11/03/2013	R023 On	01-August-13			Bond Future	6.93	109.2646	109.0411	109.2646	0.00
11/03/2013	R023 On	01-August-13	7.29	Call	Bond Future	2571	3	3	3	0.00
11/03/2013	R023 On	01-August-13	7.30	Call	Bond Future	2641	3	3	3	0.00
11/03/2013	R023 On	01-August-13	7.31	Call	Bond Future	2710	3	3	3	0.00
11/03/2013	R023 On	01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
11/03/2013	R023 On	01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
11/03/2013	R023 On	01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
11/03/2013	R157 On	02-May-13			Bond Future	5.37	119.7325	119.7067	119.7325	6,078.00
11/03/2013	R157 On	02-May-13	5.34	Call	Bond Future	269	0	0	0	0.00
11/03/2013	R157 On	02-May-13	5.36	Call	Bond Future	293	0	0	0	0.00
11/03/2013	R157 On	02-May-13	5.35	Call	Bond Future	280	0	0	0	0.00
11/03/2013	R157 On	02-May-13	5.35	Put	Bond Future	317	0	0	0	0.00
11/03/2013	R157 On	02-May-13	5.36	Put	Bond Future	305	0	0	0	0.00
11/03/2013	R157 On	02-May-13	5.34	Put	Bond Future	330	0	0	0	0.00
11/03/2013	R157 On	01-August-13			Bond Future	5.37	121.2983	121.2726	121.2983	0.00
11/03/2013	R157 On	01-August-13	116.11	Call	Bond Future	91817	92	92	92	0.00
11/03/2013	R157 On	01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
11/03/2013	R157 On	07-November-13			Bond Future	5.38	116.2204	116.1924	116.2204	0.00

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11/03/2013	R157 On 07-November-13	5.59	Call	Bond Future	758	1	1	1	0.00
11/03/2013	R157 On 07-November-13	5.60	Call	Bond Future	770	1	1	1	0.00
11/03/2013	R157 On 07-November-13	5.61	Call	Bond Future	782	1	1	1	0.00
11/03/2013	R157 On 07-November-13	5.61	Put	Bond Future	344	0	0	0	0.00
11/03/2013	R157 On 07-November-13	5.60	Put	Bond Future	351	0	0	0	0.00
11/03/2013	R157 On 07-November-13	5.59	Put	Bond Future	358	0	0	0	0.00
11/03/2013	R186 On 02-May-13			Bond Future	7.42	130.1880	130.0423	130.1880	64,898.00
11/03/2013	R186 On 02-May-13	6.75	Call	Bond Future	280	0	0	0	350.00
11/03/2013	R186 On 02-May-13	7.39	Call	Bond Future	2054	2	2	2	0.00
11/03/2013	R186 On 02-May-13	7.40	Call	Bond Future	2103	2	2	2	0.00
11/03/2013	R186 On 02-May-13	7.75	Call	Bond Future	4187	4	4	4	0.00
11/03/2013	R186 On 02-May-13	7.41	Call	Bond Future	2152	2	2	2	0.00
11/03/2013	R186 On 02-May-13	7.41	Put	Bond Future	2269	2	2	2	0.00
11/03/2013	R186 On 02-May-13	7.75	Put	Bond Future	969	1	1	1	100.00
11/03/2013	R186 On 02-May-13	7.40	Put	Bond Future	2319	2	2	2	150.00
11/03/2013	R186 On 02-May-13	7.39	Put	Bond Future	2371	2	2	2	0.00
11/03/2013	R186 On 02-May-13	6.75	Put	Bond Future	7242	7	7	7	0.00
11/03/2013	R186 On 01-August-13			Bond Future	7.49	126.6059	126.4588	126.6059	0.00
11/03/2013	R186 On 01-August-13	7.25	Call	Bond Future	3012	3	3	3	4,315.00
11/03/2013	R186 On 01-August-13	128.26	Call	Bond Future	117186	117	117	117	0.00
11/03/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
11/03/2013	R186 On 01-August-13	7.25	Put	Bond Future	5389	5	5	5	0.00
11/03/2013	R186 On 07-November-13			Bond Future	7.56	128.4107	128.2593	128.4107	480.00
11/03/2013	R186 On 07-November-13	8.15	Call	Bond Future	8423	9	8	9	0.00
11/03/2013	R186 On 07-November-13	8.16	Call	Bond Future	8483	9	8	9	0.00
11/03/2013	R186 On 07-November-13	8.14	Call	Bond Future	8363	8	8	8	0.00
11/03/2013	R186 On 07-November-13	8.75	Call	Bond Future	12200	12	12	12	0.00
11/03/2013	R186 On 07-November-13	8.75	Put	Bond Future	1544	2	2	2	1,030.00
11/03/2013	R186 On 07-November-13	8.14	Put	Bond Future	3021	3	3	3	0.00
11/03/2013	R186 On 07-November-13	8.16	Put	Bond Future	2961	3	3	3	0.00
11/03/2013	R186 On 07-November-13	8.15	Put	Bond Future	2991	3	3	3	0.00
11/03/2013	R197 On 02-May-13			Bond Future	292.36	292.3602	292.3565	292.3602	2,633.00
11/03/2013	R197 On 02-May-13	282.39	Call	Bond Future	9966	10	10	10	0.00

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11/03/2013	R197 On 02-May-13	282.40	Call	Bond Future	9956	10	10	10	0.00
11/03/2013	R197 On 02-May-13	282.41	Call	Bond Future	9946	10	10	10	0.00
11/03/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
11/03/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
11/03/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
11/03/2013	R201 On 02-May-13			Bond Future	5.19	108.7880	108.7614	108.7880	4.00
11/03/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
11/03/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
11/03/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
11/03/2013	R201 On 02-May-13	4.06	Put	Bond Future	1822	2	2	2	0.00
11/03/2013	R201 On 02-May-13	4.05	Put	Bond Future	1838	2	2	2	0.00
11/03/2013	R201 On 02-May-13	4.04	Put	Bond Future	1854	2	2	2	0.00
11/03/2013	R201 On 01-August-13			Bond Future	5.17	105.8068	105.7802	105.8068	0.00
11/03/2013	R201 On 01-August-13	107.45	Call	Bond Future	68535	69	69	69	0.00
11/03/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
11/03/2013	R201 On 07-November-13			Bond Future	5.12	107.3151	107.2863	107.3151	0.00
11/03/2013	R201 On 07-November-13	4.79	Call	Bond Future	131	0	0	0	0.00
11/03/2013	R201 On 07-November-13	4.80	Call	Bond Future	134	0	0	0	0.00
11/03/2013	R201 On 07-November-13	4.81	Call	Bond Future	137	0	0	0	0.00
11/03/2013	R201 On 07-November-13	4.81	Put	Bond Future	482	0	0	0	0.00
11/03/2013	R201 On 07-November-13	4.80	Put	Bond Future	489	0	0	0	0.00
11/03/2013	R201 On 07-November-13	4.79	Put	Bond Future	497	0	0	0	0.00
11/03/2013	R202 On 02-May-13			Bond Future	220.24	219.7255	220.2419	219.7255	49,417.00
11/03/2013	R202 On 02-May-13	211.04	Call	Bond Future	9202	9	9	9	0.00
11/03/2013	R202 On 02-May-13	211.06	Call	Bond Future	9182	9	9	9	0.00
11/03/2013	R202 On 02-May-13	211.05	Call	Bond Future	9192	9	9	9	0.00
11/03/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
11/03/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
11/03/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
11/03/2013	R203 On 02-May-13			Bond Future	5.83	110.3730	110.3539	110.3730	10,718.00
11/03/2013	R203 On 02-May-13	5.89	Call	Bond Future	765	1	1	1	0.00
11/03/2013	R203 On 02-May-13	5.90	Call	Bond Future	787	1	1	1	0.00



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11/03/2013	R203 On 02-May-13	5.91	Call	Bond Future	810	1	1	1	0.00
11/03/2013	R203 On 02-May-13	5.91	Put	Bond Future	504	1	1	1	0.00
11/03/2013	R203 On 02-May-13	5.90	Put	Bond Future	521	1	1	1	0.00
11/03/2013	R203 On 02-May-13	5.89	Put	Bond Future	539	1	1	1	0.00
11/03/2013	R203 On 01-August-13			Bond Future	5.87	111.8164	111.7973	111.8164	0.00
11/03/2013	R203 On 01-August-13	109.11	Call	Bond Future	98584	99	99	99	0.00
11/03/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
11/03/2013	R203 On 07-November-13			Bond Future	5.91	109.2506	109.2293	109.2506	0.00
11/03/2013	R203 On 07-November-13	6.01	Call	Bond Future	1455	1	1	1	0.00
11/03/2013	R203 On 07-November-13	571.00	Call	Bond Future	107000	107	107	107	0.00
11/03/2013	R203 On 07-November-13	5.71	Call	Bond Future	939	1	1	1	15.00
11/03/2013	R203 On 07-November-13	6.00	Call	Bond Future	1435	1	1	1	0.00
11/03/2013	R203 On 07-November-13	5.99	Call	Bond Future	1416	1	1	1	0.00
11/03/2013	R203 On 07-November-13	5.99	Put	Bond Future	1146	1	1	1	0.00
11/03/2013	R203 On 07-November-13	6.00	Put	Bond Future	1130	1	1	1	0.00
11/03/2013	R203 On 07-November-13	5.71	Put	Bond Future	1667	2	2	2	0.00
11/03/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
11/03/2013	R203 On 07-November-13	6.01	Put	Bond Future	1114	1	1	1	0.00
11/03/2013	R204 On 02-May-13			Bond Future	6.11	111.9038	111.8806	111.9038	6,027.00
11/03/2013	R204 On 02-May-13	6.29	Call	Bond Future	1403	1	1	1	0.00
11/03/2013	R204 On 02-May-13	6.30	Call	Bond Future	1436	1	1	1	0.00
11/03/2013	R204 On 02-May-13	6.31	Call	Bond Future	1469	2	1	2	0.00
11/03/2013	R204 On 02-May-13	6.31	Put	Bond Future	485	1	0	1	0.00
11/03/2013	R204 On 02-May-13	6.30	Put	Bond Future	501	1	1	1	0.00
11/03/2013	R204 On 02-May-13	6.29	Put	Bond Future	517	1	1	1	0.00
11/03/2013	R204 On 01-August-13			Bond Future	6.16	109.3409	109.3177	109.3409	0.00
11/03/2013	R204 On 01-August-13	110.75	Call	Bond Future	100434	100	100	100	0.00
11/03/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
11/03/2013	R204 On 07-November-13			Bond Future	6.21	110.8995	110.8742	110.8995	0.00
11/03/2013	R204 On 07-November-13	7.00	Call	Bond Future	4110	4	4	4	0.00
11/03/2013	R204 On 07-November-13	6.29	Call	Bond Future	1998	2	2	2	0.00
11/03/2013	R204 On 07-November-13	6.30	Call	Bond Future	2023	2	2	2	0.00
11/03/2013	R204 On 07-November-13	6.31	Call	Bond Future	2047	2	2	2	0.00
11/03/2013	R204 On 07-November-13	6.31	Put	Bond Future	1591	2	2	2	0.00

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11/03/2013	R204 On 07-November-13	6.30	Put	Bond Future	1611	2	2	2	0.00
11/03/2013	R204 On 07-November-13	6.29	Put	Bond Future	1631	2	2	2	0.00
11/03/2013	R204 On 07-November-13	7.00	Put	Bond Future	604	1	1	1	1,270.00
11/03/2013	R206 On 02-May-13			Bond Future	5.22	103.8510	103.8384	103.8510	23.00
11/03/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
11/03/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
11/03/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
11/03/2013	R206 On 02-May-13	3.40	Put	Bond Future	1250	1	1	1	0.00
11/03/2013	R206 On 02-May-13	3.41	Put	Bond Future	1243	1	1	1	0.00
11/03/2013	R206 On 02-May-13	3.39	Put	Bond Future	1257	1	1	1	0.00
11/03/2013	R206 On 01-August-13			Bond Future	5.14	101.4473	101.4348	101.4473	0.00
11/03/2013	R206 On 01-August-13	103.94	Call	Bond Future	30437	30	30	30	0.00
11/03/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
11/03/2013	R206 On 07-November-13			Bond Future	4.83	102.8935	102.8791	102.8935	0.00
11/03/2013	R206 On 07-November-13	4.29	Call	Bond Future	9	0	0	0	0.00
11/03/2013	R206 On 07-November-13	4.30	Call	Bond Future	9	0	0	0	0.00
11/03/2013	R206 On 07-November-13	4.31	Call	Bond Future	10	0	0	0	0.00
11/03/2013	R206 On 07-November-13	4.31	Put	Bond Future	102	0	0	0	0.00
11/03/2013	R206 On 07-November-13	4.30	Put	Bond Future	104	0	0	0	0.00
11/03/2013	R206 On 07-November-13	4.29	Put	Bond Future	105	0	0	0	0.00
11/03/2013	R207 On 02-May-13			Bond Future	6.39	106.9093	106.8557	106.9093	7,274.00
11/03/2013	R207 On 02-May-13	6.44	Call	Bond Future	1182	1	1	1	0.00
11/03/2013	R207 On 02-May-13	6.46	Call	Bond Future	1242	1	1	1	0.00
11/03/2013	R207 On 02-May-13	6.45	Call	Bond Future	1212	1	1	1	0.00
11/03/2013	R207 On 02-May-13	6.45	Put	Bond Future	878	1	1	1	0.00
11/03/2013	R207 On 02-May-13	6.46	Put	Bond Future	853	1	1	1	0.00
11/03/2013	R207 On 02-May-13	6.44	Put	Bond Future	903	1	1	1	0.00
11/03/2013	R207 On 01-August-13			Bond Future	6.44	104.6711	104.6170	104.6711	0.00
11/03/2013	R207 On 01-August-13	106.18	Call	Bond Future	97046	97	97	97	0.00
11/03/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
11/03/2013	R207 On 07-November-13			Bond Future	6.50	106.1632	106.1065	106.1632	0.00
11/03/2013	R207 On 07-November-13	6.69	Call	Bond Future	2739	3	3	3	0.00
11/03/2013	R207 On 07-November-13	6.70	Call	Bond Future	2769	3	3	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
11/03/2013	R207 On 07-November-13	6.71	Call	Bond Future	2798	3	3	3	0.00
11/03/2013	R207 On 07-November-13	6.71	Put	Bond Future	1736	2	2	2	0.00
11/03/2013	R207 On 07-November-13	6.70	Put	Bond Future	1757	2	2	2	0.00
11/03/2013	R207 On 07-November-13	6.69	Put	Bond Future	1778	2	2	2	0.00
11/03/2013	R208 On 02-May-13			Bond Future	6.53	102.1568	102.0342	102.1568	17,342.00
11/03/2013	R208 On 02-May-13	6.64	Call	Bond Future	1564	2	2	2	0.00
11/03/2013	R208 On 02-May-13	6.66	Call	Bond Future	1637	2	2	2	0.00
11/03/2013	R208 On 02-May-13	6.65	Call	Bond Future	1600	2	2	2	0.00
11/03/2013	R208 On 02-May-13	6.65	Put	Bond Future	846	1	1	1	0.00
11/03/2013	R208 On 02-May-13	6.66	Put	Bond Future	823	1	1	1	0.00
11/03/2013	R208 On 02-May-13	6.64	Put	Bond Future	871	1	1	1	0.00
11/03/2013	R208 On 01-August-13			Bond Future	6.58	103.4928	103.3689	103.4928	0.00
11/03/2013	R208 On 01-August-13	101.40	Call	Bond Future	94324	94	94	94	0.00
11/03/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
11/03/2013	R208 On 07-November-13			Bond Future	6.64	101.5720	101.4446	101.5720	0.00
11/03/2013	R208 On 07-November-13	7.50	Call	Bond Future	5745	6	6	6	0.00
11/03/2013	R208 On 07-November-13	6.79	Call	Bond Future	3066	3	3	3	0.00
11/03/2013	R208 On 07-November-13	6.81	Call	Bond Future	3131	3	3	3	0.00
11/03/2013	R208 On 07-November-13	6.80	Call	Bond Future	3098	3	3	3	0.00
11/03/2013	R208 On 07-November-13	6.80	Put	Bond Future	2154	2	2	2	0.00
11/03/2013	R208 On 07-November-13	6.81	Put	Bond Future	2130	2	2	2	0.00
11/03/2013	R208 On 07-November-13	6.79	Put	Bond Future	2179	2	2	2	0.00
11/03/2013	R208 On 07-November-13	7.50	Put	Bond Future	894	1	1	1	1,520.00
11/03/2013	R209 On 02-May-13			Bond Future	8.30	80.0402	79.7867	80.0402	9,195.00
11/03/2013	R209 On 02-May-13	7.99	Call	Bond Future	937	1	1	1	0.00
11/03/2013	R209 On 02-May-13	8.01	Call	Bond Future	990	1	1	1	0.00
11/03/2013	R209 On 02-May-13	8.00	Call	Bond Future	963	1	1	1	0.00
11/03/2013	R209 On 02-May-13	8.00	Put	Bond Future	3553	3	4	3	0.00
11/03/2013	R209 On 02-May-13	8.01	Put	Bond Future	3491	3	3	3	0.00
11/03/2013	R209 On 02-May-13	7.99	Put	Bond Future	3617	3	4	3	0.00
11/03/2013	R209 On 01-August-13			Bond Future	8.37	81.0871	80.8304	81.0871	0.00
11/03/2013	R209 On 01-August-13	79.36	Call	Bond Future	70881	71	71	71	0.00
11/03/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2013	R209 On 07-November-13			Bond Future	8.44	79.0984	78.8368	79.0984	0.00
11/03/2013	R209 On 07-November-13	9.50	Call	Bond Future	9884	10	10	10	0.00
11/03/2013	R209 On 07-November-13	8.79	Call	Bond Future	6405	7	6	7	0.00
11/03/2013	R209 On 07-November-13	8.80	Call	Bond Future	6451	7	6	7	0.00
11/03/2013	R209 On 07-November-13	8.81	Call	Bond Future	6496	7	6	7	0.00
11/03/2013	R209 On 07-November-13	8.81	Put	Bond Future	3547	3	4	3	0.00
11/03/2013	R209 On 07-November-13	8.80	Put	Bond Future	3579	4	4	4	0.00
11/03/2013	R209 On 07-November-13	8.79	Put	Bond Future	3612	4	4	4	0.00
11/03/2013	R209 On 07-November-13	9.50	Put	Bond Future	1847	2	2	2	980.00
11/03/2013	R210 On 02-May-13			Bond Future	164.25	164.2489	164.2495	164.2489	1,244.00
11/03/2013	R210 On 02-May-13	161.14	Call	Bond Future	3109	3	3	3	0.00
11/03/2013	R210 On 02-May-13	161.16	Call	Bond Future	3089	3	3	3	0.00
11/03/2013	R210 On 02-May-13	161.15	Call	Bond Future	3099	3	3	3	0.00
11/03/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
11/03/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
11/03/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
11/03/2013	R211 On 02-May-13			Bond Future	128.98	128.9851	128.9790	128.9851	529.00
11/03/2013	R211 On 02-May-13	125.69	Call	Bond Future	3289	3	3	3	0.00
11/03/2013	R211 On 02-May-13	125.70	Call	Bond Future	3279	3	3	3	0.00
11/03/2013	R211 On 02-May-13	125.71	Call	Bond Future	3269	3	3	3	0.00
11/03/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
11/03/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
11/03/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
11/03/2013	R212 On 02-May-13			Bond Future	136.06	136.0640	136.0616	136.0640	20,170.00
11/03/2013	R212 On 02-May-13	131.09	Call	Bond Future	4972	5	5	5	0.00
11/03/2013	R212 On 02-May-13	131.11	Call	Bond Future	4952	5	5	5	0.00
11/03/2013	R212 On 02-May-13	131.10	Call	Bond Future	4962	5	5	5	0.00
11/03/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
11/03/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
11/03/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
11/03/2013	R213 On 02-May-13			Bond Future	8.00	92.1216	91.9046	92.1216	9,267.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2013	R213 On 02-May-13	7.84	Call	Bond Future	1449	2	1	2	0.00
11/03/2013	R213 On 02-May-13	7.85	Call	Bond Future	1484	2	1	2	0.00
11/03/2013	R213 On 02-May-13	7.86	Call	Bond Future	1520	2	2	2	0.00
11/03/2013	R213 On 02-May-13	7.86	Put	Bond Future	2723	3	3	3	0.00
11/03/2013	R213 On 02-May-13	7.85	Put	Bond Future	2776	3	3	3	0.00
11/03/2013	R213 On 02-May-13	7.84	Put	Bond Future	2831	3	3	3	0.00
11/03/2013	R213 On 01-August-13			Bond Future	8.06	93.3263	93.1067	93.3263	0.00
11/03/2013	R213 On 01-August-13	91.25	Call	Bond Future	82492	83	82	83	0.00
11/03/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
11/03/2013	R213 On 07-November-13			Bond Future	8.14	91.1194	90.8953	91.1194	0.00
11/03/2013	R213 On 07-November-13	8.59	Call	Bond Future	6916	7	7	7	0.00
11/03/2013	R213 On 07-November-13	8.61	Call	Bond Future	7014	7	7	7	0.00
11/03/2013	R213 On 07-November-13	8.60	Call	Bond Future	6965	7	7	7	0.00
11/03/2013	R213 On 07-November-13	8.60	Put	Bond Future	3194	3	3	3	0.00
11/03/2013	R213 On 07-November-13	8.61	Put	Bond Future	3164	3	3	3	0.00
11/03/2013	R213 On 07-November-13	8.59	Put	Bond Future	3225	3	3	3	0.00
11/03/2013	R214 On 02-May-13			Bond Future	8.34	81.6222	81.3540	81.6222	2,034.00
11/03/2013	R214 On 02-May-13	84.31	Call	Bond Future	72574	73	73	73	0.00
11/03/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
11/03/2013	R214 On 01-August-13			Bond Future	8.41	82.6896	82.4182	82.6896	0.00
11/03/2013	R214 On 01-August-13	84.31	Call	Bond Future	71970	72	72	72	0.00
11/03/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00