



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
17/04/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	2025 On 02-May-13			Bond Future	117.98	118.2392	117.9825	118.2392	0.00
17/04/2013	2025 On 02-May-13	113.41	Call	Bond Future	4569	5	4569	5	0.00
17/04/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
17/04/2013	2038 On 02-May-13			Bond Future	114.65	113.9946	114.6543	113.9946	9.00
17/04/2013	2038 On 02-May-13	111.60	Call	Bond Future	3050	2	3050	2	0.00
17/04/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
17/04/2013	2050 On 02-May-13			Bond Future	118.42	119.3071	118.4154	119.3071	122.00
17/04/2013	2050 On 02-May-13	117.60	Call	Bond Future	818	2	818	2	0.00

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17/04/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
17/04/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	AL7T On 02-May-13			Index Future	506.45	503.8100	506.4490	503.8100	11.00
17/04/2013	AL7T On 01-August-13			Index Future	513.05	510.3750	513.0480	510.3750	0.00
17/04/2013	AL7T On 07-November-13			Index Future	520.41	517.7000	520.4090	517.7000	0.00
17/04/2013	ALBI On 02-May-13			Index Future	451.79	448.4240	451.7850	448.4240	945.00
17/04/2013	ALBI On 01-August-13			Index Future	457.67	454.2670	457.6720	454.2670	159.00
17/04/2013	ALBI On 07-November-13			Index Future	464.24	460.7870	464.2380	460.7870	85.00
17/04/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/04/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	C214 On 28-February-41			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
17/04/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2013	EL28 On 02-May-13			Bond Future	113.05	113.4725	113.0500	113.4725	0.00
17/04/2013	EL28 On 02-May-13	113.32	Call	Bond Future	0	0	0	0	0.00
17/04/2013	EL28 On 02-May-13	113.32	Put	Bond Future	266	0	266	0	0.00
17/04/2013	ES33 On 02-May-13			Bond Future	8.29	91.9936	8.2871	91.9936	3,363.00
17/04/2013	ES33 On 02-May-13	91.02	Call	Bond Future	84205	83	84205	83	0.00
17/04/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
17/04/2013	ES33 On 01-August-13			Bond Future	8.36	93.1923	8.3616	93.1923	0.00
17/04/2013	ES33 On 01-August-13	9.00	Call	Bond Future	5510	4	5510	4	0.00
17/04/2013	ES33 On 01-August-13	91.02	Call	Bond Future	83551	82	83551	82	0.00
17/04/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
17/04/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
17/04/2013	GOVI On 02-May-13			GOVI	450.93	447.7380	450.9290	447.7380	70.00
17/04/2013	GOVI On 02-May-13	432.99	Call	GOVI	179390	15	179390	15	0.00
17/04/2013	GOVI On 02-May-13	433.00	Call	GOVI	179290	15	179290	15	0.00
17/04/2013	GOVI On 02-May-13	433.01	Call	GOVI	179190	15	179190	15	0.00
17/04/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
17/04/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
17/04/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
17/04/2013	GOVI On 01-August-13			GOVI	456.81	453.5720	456.8050	453.5720	280.00
17/04/2013	GOVI On 01-August-13	445.99	Call	GOVI	108150	8	108150	8	0.00
17/04/2013	GOVI On 01-August-13	446.01	Call	GOVI	107950	8	107950	8	0.00
17/04/2013	GOVI On 01-August-13	446.00	Call	GOVI	108050	8	108050	8	0.00
17/04/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
17/04/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
17/04/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
17/04/2013	GOVI On 07-November-13			GOVI	463.36	460.0810	463.3590	460.0810	0.00
17/04/2013	GOVI On 07-November-13	445.99	Call	GOVI	173690	14	173690	14	0.00
17/04/2013	GOVI On 07-November-13	446.00	Call	GOVI	173590	14	173590	14	0.00
17/04/2013	GOVI On 07-November-13	446.01	Call	GOVI	173490	14	173490	14	0.00
17/04/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00

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17/04/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
17/04/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
17/04/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/04/2013	IGOV On 02-May-13			Index Future	206.58	206.8350	206.5830	206.8350	558.00
17/04/2013	IGOV On 01-August-13			Index Future	209.35	209.6080	209.3510	209.6080	252.00
17/04/2013	IGOV On 07-November-13			Index Future	212.42	212.6750	212.4150	212.6750	7.00
17/04/2013	ILBI On 02-May-13			Index Future	559.74	560.0140	559.7390	560.0140	183.00
17/04/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
17/04/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/04/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
17/04/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/04/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/04/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/04/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.13	94.8800	5.1250	94.8800	0.00
17/04/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	0.00
17/04/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.08	94.8900	5.0800	94.8900	500.00
17/04/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.04	94.9100	5.0400	94.9100	0.00
17/04/2013	JBAF On 21-August-13			Jibar Tradeable Future	4.98	94.9200	4.9800	94.9200	0.00
17/04/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.97	94.9300	4.9700	94.9300	1,700.00
17/04/2013	JBAF On 16-October-13			Jibar Tradeable Future	4.96	94.9300	4.9600	94.9300	0.00
17/04/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.97	94.9200	4.9700	94.9200	1,500.00
17/04/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.01	94.8700	5.0100	94.8700	0.00
17/04/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.10	94.7800	5.1000	94.7800	0.00
17/04/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.21	94.6700	5.2100	94.6700	0.00
17/04/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.34	94.5400	5.3400	94.5400	0.00
17/04/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
17/04/2013	R023 On 02-May-13			Bond Future	6.41	110.4333	6.4066	110.4333	6,460.00
17/04/2013	R023 On 02-May-13	7.04	Call	Bond Future	4707	4	4707	4	0.00
17/04/2013	R023 On 02-May-13	7.06	Call	Bond Future	4852	4	4852	4	0.00
17/04/2013	R023 On 02-May-13	7.05	Call	Bond Future	4779	4	4779	4	0.00
17/04/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
17/04/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
17/04/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
17/04/2013	R023 On 01-August-13			Bond Future	6.45	111.8723	6.4465	111.8723	0.00

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17/04/2013	R023 On 01-August-13	7.29	Call	Bond Future	6073	5	6073	5	0.00
17/04/2013	R023 On 01-August-13	7.30	Call	Bond Future	6142	5	6142	5	0.00
17/04/2013	R023 On 01-August-13	7.31	Call	Bond Future	6211	6	6211	6	0.00
17/04/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
17/04/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
17/04/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
17/04/2013	R157 On 02-May-13			Bond Future	5.27	119.8131	5.2703	119.8131	6,187.00
17/04/2013	R157 On 02-May-13	5.34	Call	Bond Future	263	0	263	0	0.00
17/04/2013	R157 On 02-May-13	5.36	Call	Bond Future	296	0	296	0	0.00
17/04/2013	R157 On 02-May-13	5.35	Call	Bond Future	279	0	279	0	0.00
17/04/2013	R157 On 02-May-13	5.35	Put	Bond Future	85	0	85	0	0.00
17/04/2013	R157 On 02-May-13	5.36	Put	Bond Future	77	0	77	0	0.00
17/04/2013	R157 On 02-May-13	5.34	Put	Bond Future	93	0	93	0	0.00
17/04/2013	R157 On 01-August-13			Bond Future	5.27	121.3743	5.2657	121.3743	0.00
17/04/2013	R157 On 01-August-13	116.11	Call	Bond Future	92045	92	92045	92	0.00
17/04/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
17/04/2013	R157 On 07-November-13			Bond Future	5.25	116.3094	5.2486	116.3094	0.00
17/04/2013	R157 On 07-November-13	5.59	Call	Bond Future	877	1	877	1	0.00
17/04/2013	R157 On 07-November-13	5.60	Call	Bond Future	891	1	891	1	0.00
17/04/2013	R157 On 07-November-13	5.61	Call	Bond Future	905	1	905	1	0.00
17/04/2013	R157 On 07-November-13	5.61	Put	Bond Future	222	0	222	0	0.00
17/04/2013	R157 On 07-November-13	5.60	Put	Bond Future	227	0	227	0	0.00
17/04/2013	R157 On 07-November-13	5.59	Put	Bond Future	232	0	232	0	0.00
17/04/2013	R157 On 06-February-14			Bond Future	5.22	117.8796	5.2204	117.8796	0.00
17/04/2013	R157 On 06-February-14	5.66	Call	Bond Future	961	1	961	1	0.00
17/04/2013	R157 On 06-February-14	5.65	Call	Bond Future	950	1	950	1	0.00
17/04/2013	R157 On 06-February-14	5.64	Call	Bond Future	938	1	938	1	0.00
17/04/2013	R157 On 06-February-14	5.64	Put	Bond Future	255	0	255	0	0.00
17/04/2013	R157 On 06-February-14	5.65	Put	Bond Future	251	0	251	0	0.00
17/04/2013	R157 On 06-February-14	5.66	Put	Bond Future	246	0	246	0	0.00
17/04/2013	R186 On 02-May-13			Bond Future	6.92	133.8158	6.9188	133.8158	61,304.00
17/04/2013	R186 On 02-May-13	6.75	Call	Bond Future	384	0	384	0	350.00
17/04/2013	R186 On 02-May-13	7.39	Call	Bond Future	4879	4	4879	4	0.00
17/04/2013	R186 On 02-May-13	7.40	Call	Bond Future	4976	4	4976	4	2,000.00

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17/04/2013	R186 On 02-May-13	7.41	Call	Bond Future	5073	4	5073	4	0.00
17/04/2013	R186 On 02-May-13	7.75	Call	Bond Future	8382	7	8382	7	0.00
17/04/2013	R186 On 02-May-13	7.60	Call	Bond Future	6929	6	6929	6	0.00
17/04/2013	R186 On 02-May-13	7.60	Put	Bond Future	3	0	3	0	2,830.00
17/04/2013	R186 On 02-May-13	7.75	Put	Bond Future	1	0	1	0	100.00
17/04/2013	R186 On 02-May-13	7.41	Put	Bond Future	27	0	27	0	0.00
17/04/2013	R186 On 02-May-13	7.40	Put	Bond Future	30	0	30	0	150.00
17/04/2013	R186 On 02-May-13	7.39	Put	Bond Future	33	0	33	0	0.00
17/04/2013	R186 On 02-May-13	6.75	Put	Bond Future	2183	3	2183	3	0.00
17/04/2013	R186 On 01-August-13			Bond Future	6.97	130.2749	6.9708	130.2749	3,000.00
17/04/2013	R186 On 01-August-13	7.25	Call	Bond Future	4674	4	4674	4	4,315.00
17/04/2013	R186 On 01-August-13	128.26	Call	Bond Future	122410	121	122410	121	0.00
17/04/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
17/04/2013	R186 On 01-August-13	7.25	Put	Bond Future	1827	2	1827	2	0.00
17/04/2013	R186 On 07-November-13			Bond Future	7.02	132.1451	7.0248	132.1451	540.00
17/04/2013	R186 On 07-November-13	8.75	Call	Bond Future	16267	15	16267	15	0.00
17/04/2013	R186 On 07-November-13	8.14	Call	Bond Future	11555	10	11555	10	0.00
17/04/2013	R186 On 07-November-13	8.16	Call	Bond Future	11708	11	11708	11	0.00
17/04/2013	R186 On 07-November-13	8.15	Call	Bond Future	11631	10	11631	10	0.00
17/04/2013	R186 On 07-November-13	8.15	Put	Bond Future	887	1	887	1	0.00
17/04/2013	R186 On 07-November-13	8.16	Put	Bond Future	873	1	873	1	0.00
17/04/2013	R186 On 07-November-13	8.14	Put	Bond Future	901	1	901	1	0.00
17/04/2013	R186 On 07-November-13	8.75	Put	Bond Future	298	0	298	0	1,030.00
17/04/2013	R186 On 06-February-14			Bond Future	7.08	128.6386	7.0754	128.6386	0.00
17/04/2013	R186 On 06-February-14	7.74	Call	Bond Future	8924	8	8924	8	0.00
17/04/2013	R186 On 06-February-14	7.75	Call	Bond Future	8988	8	8988	8	0.00
17/04/2013	R186 On 06-February-14	7.76	Call	Bond Future	9053	8	9053	8	0.00
17/04/2013	R186 On 06-February-14	7.76	Put	Bond Future	2489	3	2489	3	0.00
17/04/2013	R186 On 06-February-14	7.75	Put	Bond Future	2517	3	2517	3	0.00
17/04/2013	R186 On 06-February-14	7.74	Put	Bond Future	2545	3	2545	3	0.00
17/04/2013	R197 On 02-May-13			Bond Future	297.12	297.9083	297.1219	297.9083	2,633.00
17/04/2013	R197 On 02-May-13	282.39	Call	Bond Future	14732	16	14732	16	0.00
17/04/2013	R197 On 02-May-13	282.41	Call	Bond Future	14712	15	14712	15	0.00
17/04/2013	R197 On 02-May-13	282.40	Call	Bond Future	14722	16	14722	16	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
17/04/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
17/04/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
17/04/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
17/04/2013	R201 On 02-May-13			Bond Future	5.17	108.7092	5.1744	108.7092	4.00
17/04/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
17/04/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
17/04/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
17/04/2013	R201 On 02-May-13	4.05	Put	Bond Future	1816	2	1816	2	0.00
17/04/2013	R201 On 02-May-13	4.06	Put	Bond Future	1800	2	1800	2	0.00
17/04/2013	R201 On 02-May-13	4.04	Put	Bond Future	1832	2	1832	2	0.00
17/04/2013	R201 On 01-August-13			Bond Future	5.16	105.7219	5.1578	105.7219	0.00
17/04/2013	R201 On 01-August-13	107.45	Call	Bond Future	68551	68	68551	68	0.00
17/04/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
17/04/2013	R201 On 07-November-13			Bond Future	5.10	107.2395	5.0979	107.2395	0.00
17/04/2013	R201 On 07-November-13	4.79	Call	Bond Future	117	0	117	0	0.00
17/04/2013	R201 On 07-November-13	4.81	Call	Bond Future	124	0	124	0	0.00
17/04/2013	R201 On 07-November-13	4.80	Call	Bond Future	120	0	120	0	0.00
17/04/2013	R201 On 07-November-13	4.80	Put	Bond Future	447	1	447	1	0.00
17/04/2013	R201 On 07-November-13	4.81	Put	Bond Future	440	0	440	0	0.00
17/04/2013	R201 On 07-November-13	4.79	Put	Bond Future	455	1	455	1	0.00
17/04/2013	R201 On 06-February-14			Bond Future	4.99	104.2786	4.9908	104.2786	0.00
17/04/2013	R201 On 06-February-14	5.26	Call	Bond Future	392	0	392	0	0.00
17/04/2013	R201 On 06-February-14	5.24	Call	Bond Future	381	0	381	0	0.00
17/04/2013	R201 On 06-February-14	5.25	Call	Bond Future	387	0	387	0	0.00
17/04/2013	R201 On 06-February-14	5.25	Put	Bond Future	166	0	166	0	0.00
17/04/2013	R201 On 06-February-14	5.24	Put	Bond Future	169	0	169	0	0.00
17/04/2013	R201 On 06-February-14	5.26	Put	Bond Future	163	0	163	0	0.00
17/04/2013	R202 On 02-May-13			Bond Future	222.79	222.7848	222.7851	222.7848	44,017.00
17/04/2013	R202 On 02-May-13	211.04	Call	Bond Future	11745	12	11745	12	0.00
17/04/2013	R202 On 02-May-13	211.06	Call	Bond Future	11725	12	11725	12	0.00
17/04/2013	R202 On 02-May-13	211.05	Call	Bond Future	11735	12	11735	12	0.00
17/04/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
17/04/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
17/04/2013	R202 On 02-May-13	211.04	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
17/04/2013	R203 On 02-May-13			Bond Future	5.65	110.8267	5.6543	110.8267	5,837.00
17/04/2013	R203 On 02-May-13	5.89	Call	Bond Future	1005	1	1005	1	0.00
17/04/2013	R203 On 02-May-13	5.90	Call	Bond Future	1040	1	1040	1	0.00
17/04/2013	R203 On 02-May-13	5.91	Call	Bond Future	1075	1	1075	1	0.00
17/04/2013	R203 On 02-May-13	5.91	Put	Bond Future	48	0	48	0	0.00
17/04/2013	R203 On 02-May-13	5.90	Put	Bond Future	52	0	52	0	0.00
17/04/2013	R203 On 02-May-13	5.89	Put	Bond Future	57	0	57	0	0.00
17/04/2013	R203 On 01-August-13			Bond Future	5.68	112.2708	5.6791	112.2708	5,055.00
17/04/2013	R203 On 01-August-13	109.11	Call	Bond Future	99310	99	99310	99	0.00
17/04/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
17/04/2013	R203 On 07-November-13			Bond Future	5.70	109.7224	5.7044	109.7224	0.00
17/04/2013	R203 On 07-November-13	6.01	Call	Bond Future	1772	2	1772	2	0.00
17/04/2013	R203 On 07-November-13	571.00	Call	Bond Future	107748	107	107748	107	0.00
17/04/2013	R203 On 07-November-13	5.71	Call	Bond Future	1143	1	1143	1	15.00
17/04/2013	R203 On 07-November-13	6.00	Call	Bond Future	1749	2	1749	2	0.00
17/04/2013	R203 On 07-November-13	5.99	Call	Bond Future	1726	2	1726	2	0.00
17/04/2013	R203 On 07-November-13	5.99	Put	Bond Future	708	1	708	1	0.00
17/04/2013	R203 On 07-November-13	6.00	Put	Bond Future	695	1	695	1	0.00
17/04/2013	R203 On 07-November-13	5.71	Put	Bond Future	1123	1	1123	1	0.00
17/04/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
17/04/2013	R203 On 07-November-13	6.01	Put	Bond Future	683	1	683	1	0.00
17/04/2013	R203 On 06-February-14			Bond Future	5.73	111.2037	5.7284	111.2037	0.00
17/04/2013	R203 On 06-February-14	6.16	Call	Bond Future	2161	2	2161	2	0.00
17/04/2013	R203 On 06-February-14	5.95	Call	Bond Future	1712	2	1712	2	16.00
17/04/2013	R203 On 06-February-14	6.15	Call	Bond Future	2139	2	2139	2	0.00
17/04/2013	R203 On 06-February-14	6.14	Call	Bond Future	2116	2	2116	2	0.00
17/04/2013	R203 On 06-February-14	6.14	Put	Bond Future	744	1	744	1	0.00
17/04/2013	R203 On 06-February-14	6.15	Put	Bond Future	734	1	734	1	0.00
17/04/2013	R203 On 06-February-14	5.95	Put	Bond Future	970	1	970	1	0.00
17/04/2013	R203 On 06-February-14	6.16	Put	Bond Future	723	1	723	1	0.00
17/04/2013	R204 On 02-May-13			Bond Future	5.88	112.7123	5.8761	112.7123	7,963.00
17/04/2013	R204 On 02-May-13	6.29	Call	Bond Future	2068	2	2068	2	0.00
17/04/2013	R204 On 02-May-13	6.30	Call	Bond Future	2115	2	2115	2	0.00
17/04/2013	R204 On 02-May-13	6.31	Call	Bond Future	2163	2	2163	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
17/04/2013	R204 On 02-May-13	6.31	Put	Bond Future	12	0	12	0	0.00
17/04/2013	R204 On 02-May-13	6.30	Put	Bond Future	13	0	13	0	0.00
17/04/2013	R204 On 02-May-13	6.29	Put	Bond Future	15	0	15	0	0.00
17/04/2013	R204 On 01-August-13			Bond Future	5.91	110.1546	5.9110	110.1546	0.00
17/04/2013	R204 On 01-August-13	110.75	Call	Bond Future	101611	101	101611	101	0.00
17/04/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
17/04/2013	R204 On 07-November-13			Bond Future	5.94	111.7359	5.9441	111.7359	0.00
17/04/2013	R204 On 07-November-13	7.00	Call	Bond Future	4948	5	4948	5	0.00
17/04/2013	R204 On 07-November-13	6.29	Call	Bond Future	2464	2	2464	2	0.00
17/04/2013	R204 On 07-November-13	6.30	Call	Bond Future	2495	2	2495	2	0.00
17/04/2013	R204 On 07-November-13	6.31	Call	Bond Future	2525	2	2525	2	0.00
17/04/2013	R204 On 07-November-13	6.31	Put	Bond Future	863	1	863	1	0.00
17/04/2013	R204 On 07-November-13	6.30	Put	Bond Future	878	1	878	1	0.00
17/04/2013	R204 On 07-November-13	6.29	Put	Bond Future	893	1	893	1	0.00
17/04/2013	R204 On 07-November-13	7.00	Put	Bond Future	237	0	237	0	1,270.00
17/04/2013	R204 On 06-February-14			Bond Future	5.97	109.2135	5.9745	109.2135	0.00
17/04/2013	R204 On 06-February-14	6.40	Call	Bond Future	2931	3	2931	3	0.00
17/04/2013	R204 On 06-February-14	6.39	Call	Bond Future	2902	3	2902	3	0.00
17/04/2013	R204 On 06-February-14	6.41	Call	Bond Future	2960	3	2960	3	0.00
17/04/2013	R204 On 06-February-14	6.41	Put	Bond Future	1075	1	1075	1	0.00
17/04/2013	R204 On 06-February-14	6.39	Put	Bond Future	1103	1	1103	1	0.00
17/04/2013	R204 On 06-February-14	6.40	Put	Bond Future	1089	1	1089	1	0.00
17/04/2013	R206 On 02-May-13			Bond Future	5.23	103.7932	5.2285	103.7932	23.00
17/04/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
17/04/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
17/04/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
17/04/2013	R206 On 02-May-13	3.40	Put	Bond Future	1258	1	1258	1	0.00
17/04/2013	R206 On 02-May-13	3.41	Put	Bond Future	1251	1	1251	1	0.00
17/04/2013	R206 On 02-May-13	3.39	Put	Bond Future	1265	1	1265	1	0.00
17/04/2013	R206 On 01-August-13			Bond Future	5.17	101.3839	5.1730	101.3839	0.00
17/04/2013	R206 On 01-August-13	103.94	Call	Bond Future	30423	30	30423	30	0.00
17/04/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
17/04/2013	R206 On 07-November-13			Bond Future	4.84	102.8393	4.8412	102.8393	0.00
17/04/2013	R206 On 07-November-13	4.29	Call	Bond Future	9	0	9	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
17/04/2013	R206 On 07-November-13	4.31	Call	Bond Future	9	0	9	0	0.00
17/04/2013	R206 On 07-November-13	4.30	Call	Bond Future	9	0	9	0	0.00
17/04/2013	R206 On 07-November-13	4.30	Put	Bond Future	106	0	106	0	0.00
17/04/2013	R206 On 07-November-13	4.31	Put	Bond Future	104	0	104	0	0.00
17/04/2013	R206 On 07-November-13	4.29	Put	Bond Future	107	0	107	0	0.00
17/04/2013	R207 On 02-May-13			Bond Future	6.05	108.3653	6.0468	108.3653	7,812.00
17/04/2013	R207 On 02-May-13	6.44	Call	Bond Future	2218	2	2218	2	0.00
17/04/2013	R207 On 02-May-13	6.46	Call	Bond Future	2323	2	2323	2	0.00
17/04/2013	R207 On 02-May-13	6.45	Call	Bond Future	2270	2	2270	2	0.00
17/04/2013	R207 On 02-May-13	6.45	Put	Bond Future	21	0	21	0	0.00
17/04/2013	R207 On 02-May-13	6.46	Put	Bond Future	18	0	18	0	0.00
17/04/2013	R207 On 02-May-13	6.44	Put	Bond Future	23	0	23	0	0.00
17/04/2013	R207 On 01-August-13			Bond Future	6.09	106.1410	6.0863	106.1410	113.00
17/04/2013	R207 On 01-August-13	106.18	Call	Bond Future	98981	99	98981	99	0.00
17/04/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
17/04/2013	R207 On 07-November-13			Bond Future	6.12	107.6647	6.1216	107.6647	0.00
17/04/2013	R207 On 07-November-13	6.69	Call	Bond Future	3713	3	3713	3	0.00
17/04/2013	R207 On 07-November-13	6.71	Call	Bond Future	3789	3	3789	3	0.00
17/04/2013	R207 On 07-November-13	6.70	Call	Bond Future	3751	3	3751	3	0.00
17/04/2013	R207 On 07-November-13	6.70	Put	Bond Future	764	1	764	1	0.00
17/04/2013	R207 On 07-November-13	6.71	Put	Bond Future	752	1	752	1	0.00
17/04/2013	R207 On 07-November-13	6.69	Put	Bond Future	777	1	777	1	0.00
17/04/2013	R207 On 06-February-14			Bond Future	6.16	105.4787	6.1552	105.4787	0.00
17/04/2013	R207 On 06-February-14	6.66	Call	Bond Future	3728	3	3728	3	0.00
17/04/2013	R207 On 06-February-14	6.64	Call	Bond Future	3661	3	3661	3	0.00
17/04/2013	R207 On 06-February-14	6.65	Call	Bond Future	3694	3	3694	3	0.00
17/04/2013	R207 On 06-February-14	6.65	Put	Bond Future	1225	1	1225	1	0.00
17/04/2013	R207 On 06-February-14	6.64	Put	Bond Future	1241	1	1241	1	0.00
17/04/2013	R207 On 06-February-14	6.66	Put	Bond Future	1210	1	1210	1	0.00
17/04/2013	R208 On 02-May-13			Bond Future	6.14	103.9248	6.1410	103.9248	14,127.00
17/04/2013	R208 On 02-May-13	6.64	Call	Bond Future	3109	3	3109	3	0.00
17/04/2013	R208 On 02-May-13	6.66	Call	Bond Future	3229	3	3229	3	0.00
17/04/2013	R208 On 02-May-13	6.65	Call	Bond Future	3169	3	3169	3	0.00
17/04/2013	R208 On 02-May-13	6.65	Put	Bond Future	8	0	8	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
17/04/2013	R208 On 02-May-13	6.66	Put	Bond Future	7	0	7	0	0.00
17/04/2013	R208 On 02-May-13	6.64	Put	Bond Future	9	0	9	0	0.00
17/04/2013	R208 On 01-August-13			Bond Future	6.18	105.2789	6.1770	105.2789	3,000.00
17/04/2013	R208 On 01-August-13	101.40	Call	Bond Future	96758	96	96758	96	0.00
17/04/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
17/04/2013	R208 On 07-November-13			Bond Future	6.21	103.3939	6.2139	103.3939	0.00
17/04/2013	R208 On 07-November-13	7.50	Call	Bond Future	7593	7	7593	7	0.00
17/04/2013	R208 On 07-November-13	6.79	Call	Bond Future	4324	4	4324	4	0.00
17/04/2013	R208 On 07-November-13	6.81	Call	Bond Future	4408	4	4408	4	0.00
17/04/2013	R208 On 07-November-13	6.80	Call	Bond Future	4366	4	4366	4	0.00
17/04/2013	R208 On 07-November-13	6.80	Put	Bond Future	943	1	943	1	0.00
17/04/2013	R208 On 07-November-13	6.81	Put	Bond Future	928	1	928	1	0.00
17/04/2013	R208 On 07-November-13	6.79	Put	Bond Future	958	1	958	1	0.00
17/04/2013	R208 On 07-November-13	7.50	Put	Bond Future	262	0	262	0	1,520.00
17/04/2013	R208 On 06-February-14			Bond Future	6.25	104.7898	6.2482	104.7898	0.00
17/04/2013	R208 On 06-February-14	6.75	Call	Bond Future	4316	4	4316	4	0.00
17/04/2013	R208 On 06-February-14	6.76	Call	Bond Future	4354	4	4354	4	0.00
17/04/2013	R208 On 06-February-14	6.74	Call	Bond Future	4278	4	4278	4	0.00
17/04/2013	R208 On 06-February-14	6.74	Put	Bond Future	1481	2	1481	2	0.00
17/04/2013	R208 On 06-February-14	6.76	Put	Bond Future	1445	2	1445	2	0.00
17/04/2013	R208 On 06-February-14	6.75	Put	Bond Future	1463	2	1463	2	0.00
17/04/2013	R209 On 02-May-13			Bond Future	7.70	83.5389	7.6988	83.5389	10,551.00
17/04/2013	R209 On 02-May-13	7.99	Call	Bond Future	2877	2	2877	2	0.00
17/04/2013	R209 On 02-May-13	8.01	Call	Bond Future	3031	2	3031	2	0.00
17/04/2013	R209 On 02-May-13	8.00	Call	Bond Future	2954	2	2954	2	0.00
17/04/2013	R209 On 02-May-13	8.00	Put	Bond Future	190	1	190	1	0.00
17/04/2013	R209 On 02-May-13	8.01	Put	Bond Future	178	1	178	1	0.00
17/04/2013	R209 On 02-May-13	7.99	Put	Bond Future	204	1	204	1	0.00
17/04/2013	R209 On 01-August-13			Bond Future	7.75	84.6275	7.7529	84.6275	0.00
17/04/2013	R209 On 01-August-13	79.36	Call	Bond Future	76300	75	76300	75	0.00
17/04/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
17/04/2013	R209 On 07-November-13			Bond Future	7.81	82.6976	7.8107	82.6976	0.00
17/04/2013	R209 On 07-November-13	9.50	Call	Bond Future	13993	13	13993	13	0.00
17/04/2013	R209 On 07-November-13	8.79	Call	Bond Future	9595	8	9595	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
17/04/2013	R209 On 07-November-13	8.81	Call	Bond Future	9717	8	9717	8	0.00
17/04/2013	R209 On 07-November-13	8.80	Call	Bond Future	9656	8	9656	8	0.00
17/04/2013	R209 On 07-November-13	8.80	Put	Bond Future	1279	2	1279	2	0.00
17/04/2013	R209 On 07-November-13	8.81	Put	Bond Future	1262	2	1262	2	0.00
17/04/2013	R209 On 07-November-13	8.79	Put	Bond Future	1296	2	1296	2	0.00
17/04/2013	R209 On 07-November-13	9.50	Put	Bond Future	451	1	451	1	980.00
17/04/2013	R209 On 06-February-14			Bond Future	7.86	83.8141	7.8647	83.8141	0.00
17/04/2013	R209 On 06-February-14	8.55	Call	Bond Future	8569	7	8569	7	0.00
17/04/2013	R209 On 06-February-14	8.56	Call	Bond Future	8623	7	8623	7	0.00
17/04/2013	R209 On 06-February-14	8.54	Call	Bond Future	8515	7	8515	7	0.00
17/04/2013	R209 On 06-February-14	8.54	Put	Bond Future	2719	3	2719	3	0.00
17/04/2013	R209 On 06-February-14	8.56	Put	Bond Future	2666	3	2666	3	0.00
17/04/2013	R209 On 06-February-14	8.55	Put	Bond Future	2692	3	2692	3	0.00
17/04/2013	R210 On 02-May-13			Bond Future	169.96	169.9660	169.9611	169.9660	1,244.00
17/04/2013	R210 On 02-May-13	161.14	Call	Bond Future	8821	9	8821	9	0.00
17/04/2013	R210 On 02-May-13	161.16	Call	Bond Future	8801	9	8801	9	0.00
17/04/2013	R210 On 02-May-13	161.15	Call	Bond Future	8811	9	8811	9	0.00
17/04/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
17/04/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
17/04/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
17/04/2013	R211 On 02-May-13			Bond Future	129.99	130.0112	129.9872	130.0112	529.00
17/04/2013	R211 On 02-May-13	125.69	Call	Bond Future	4297	4	4297	4	0.00
17/04/2013	R211 On 02-May-13	125.70	Call	Bond Future	4287	4	4287	4	0.00
17/04/2013	R211 On 02-May-13	125.71	Call	Bond Future	4277	4	4277	4	0.00
17/04/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
17/04/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
17/04/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
17/04/2013	R212 On 02-May-13			Bond Future	138.07	138.4067	138.0668	138.4067	21,870.00
17/04/2013	R212 On 02-May-13	131.09	Call	Bond Future	6977	7	6977	7	0.00
17/04/2013	R212 On 02-May-13	131.11	Call	Bond Future	6957	7	6957	7	0.00
17/04/2013	R212 On 02-May-13	131.10	Call	Bond Future	6967	7	6967	7	0.00
17/04/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
17/04/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
17/04/2013	R212 On 02-May-13	131.09	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
17/04/2013	R213 On 02-May-13			Bond Future	7.48	95.2748	7.4790	95.2748	8,299.00
17/04/2013	R213 On 02-May-13	7.84	Call	Bond Future	3417	2	3417	2	0.00
17/04/2013	R213 On 02-May-13	7.85	Call	Bond Future	3499	2	3499	2	0.00
17/04/2013	R213 On 02-May-13	7.86	Call	Bond Future	3581	2	3581	2	0.00
17/04/2013	R213 On 02-May-13	7.86	Put	Bond Future	83	0	83	0	0.00
17/04/2013	R213 On 02-May-13	7.85	Put	Bond Future	90	0	90	0	0.00
17/04/2013	R213 On 02-May-13	7.84	Put	Bond Future	97	0	97	0	0.00
17/04/2013	R213 On 01-August-13			Bond Future	7.53	96.5163	7.5338	96.5163	0.00
17/04/2013	R213 On 01-August-13	91.25	Call	Bond Future	87249	86	87249	86	0.00
17/04/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
17/04/2013	R213 On 07-November-13			Bond Future	7.59	94.3644	7.5937	94.3644	0.00
17/04/2013	R213 On 07-November-13	8.59	Call	Bond Future	9669	9	9669	9	0.00
17/04/2013	R213 On 07-November-13	8.61	Call	Bond Future	9797	9	9797	9	0.00
17/04/2013	R213 On 07-November-13	8.60	Call	Bond Future	9732	9	9732	9	0.00
17/04/2013	R213 On 07-November-13	8.60	Put	Bond Future	1126	1	1126	1	0.00
17/04/2013	R213 On 07-November-13	8.61	Put	Bond Future	1110	1	1110	1	0.00
17/04/2013	R213 On 07-November-13	8.59	Put	Bond Future	1142	1	1142	1	0.00
17/04/2013	R213 On 06-February-14			Bond Future	7.65	95.6384	7.6509	95.6384	0.00
17/04/2013	R213 On 06-February-14	8.31	Call	Bond Future	8294	7	8294	7	0.00
17/04/2013	R213 On 06-February-14	8.29	Call	Bond Future	8182	7	8182	7	0.00
17/04/2013	R213 On 06-February-14	8.30	Call	Bond Future	8238	7	8238	7	0.00
17/04/2013	R213 On 06-February-14	8.30	Put	Bond Future	2632	3	2632	3	0.00
17/04/2013	R213 On 06-February-14	8.29	Put	Bond Future	2659	3	2659	3	0.00
17/04/2013	R213 On 06-February-14	8.31	Put	Bond Future	2605	3	2605	3	0.00
17/04/2013	R214 On 02-May-13			Bond Future	7.75	85.3137	7.7485	85.3137	1,904.00
17/04/2013	R214 On 02-May-13	84.31	Call	Bond Future	78239	77	78239	77	0.00
17/04/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
17/04/2013	R214 On 01-August-13			Bond Future	7.80	86.4255	7.8004	86.4255	0.00
17/04/2013	R214 On 01-August-13	84.31	Call	Bond Future	77704	76	77704	76	0.00
17/04/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00