



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 06/03/2013 To: 06/03/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	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
06/03/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	2025 On 02-May-13			Bond Future	114.06	113.6928	114.0556	113.6928	0.00
06/03/2013	2025 On 02-May-13	113.41	Call	Bond Future	642	0	1	0	0.00
06/03/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
06/03/2013	2038 On 02-May-13			Bond Future	113.20	112.3297	113.2031	112.3297	0.00
06/03/2013	2038 On 02-May-13	111.60	Call	Bond Future	1599	1	2	1	0.00
06/03/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
06/03/2013	2050 On 02-May-13			Bond Future	119.83	119.8186	119.8258	119.8186	122.00
06/03/2013	2050 On 02-May-13	117.60	Call	Bond Future	2228	2	2	2	0.00
06/03/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
06/03/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	AL7T On 02-May-13			Index Future	495.44	495.2100	495.4430	495.2100	12.00
06/03/2013	AL7T On 01-August-13			Index Future	501.92	501.6870	501.9220	501.6870	0.00
06/03/2013	AL7T On 07-November-13			Index Future	509.08	508.8450	509.0830	508.8450	0.00
06/03/2013	ALBI On 02-May-13			Index Future	440.95	440.5950	440.9490	440.5950	1,017.00
06/03/2013	ALBI On 01-August-13			Index Future	446.72	446.3580	446.7150	446.3580	79.00
06/03/2013	ALBI On 07-November-13			Index Future	453.09	452.7270	453.0880	452.7270	85.00
06/03/2013	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
06/03/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/03/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	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
06/03/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2013	EL28 On 02-May-13			Bond Future	113.75	113.7397	113.7467	113.7397	0.00
06/03/2013	EL28 On 02-May-13	113.32	Call	Bond Future	431	0	0	0	0.00
06/03/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
06/03/2013	ES33 On 02-May-13			Bond Future	8.80	88.6923	88.8480	88.6923	3,363.00
06/03/2013	ES33 On 02-May-13	91.02	Call	Bond Future	79668	80	80	80	0.00
06/03/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
06/03/2013	ES33 On 01-August-13			Bond Future	8.89	89.8525	90.0098	89.8525	0.00
06/03/2013	ES33 On 01-August-13	9.00	Call	Bond Future	918	1	1	1	0.00
06/03/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78958	79	79	79	0.00
06/03/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
06/03/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
06/03/2013	GOVI On 02-May-13			GOVI	440.78	440.4550	440.7820	440.4550	98.00
06/03/2013	GOVI On 02-May-13	432.99	Call	GOVI	77920	7	8	7	0.00
06/03/2013	GOVI On 02-May-13	433.01	Call	GOVI	77720	7	8	7	0.00
06/03/2013	GOVI On 02-May-13	433.00	Call	GOVI	77820	7	8	7	0.00
06/03/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
06/03/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
06/03/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
06/03/2013	GOVI On 01-August-13			GOVI	446.55	446.2160	446.5460	446.2160	280.00
06/03/2013	GOVI On 01-August-13	445.99	Call	GOVI	5560	0	1	0	0.00
06/03/2013	GOVI On 01-August-13	446.00	Call	GOVI	5460	0	1	0	0.00
06/03/2013	GOVI On 01-August-13	446.01	Call	GOVI	5360	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
06/03/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
06/03/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
06/03/2013	GOVI On 07-November-13			GOVI	452.92	452.5830	452.9170	452.5830	0.00
06/03/2013	GOVI On 07-November-13	445.99	Call	GOVI	69270	7	7	7	0.00
06/03/2013	GOVI On 07-November-13	446.01	Call	GOVI	69070	7	7	7	0.00
06/03/2013	GOVI On 07-November-13	446.00	Call	GOVI	69170	7	7	7	0.00
06/03/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
06/03/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
06/03/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
06/03/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/03/2013	IGOV On 02-May-13			Index Future	203.15	202.1790	203.1450	202.1790	459.00
06/03/2013	IGOV On 01-August-13			Index Future	205.86	204.8820	205.8600	204.8820	147.00
06/03/2013	IGOV On 07-November-13			Index Future	208.85	207.8590	208.8520	207.8590	7.00
06/03/2013	ILBI On 02-May-13			Index Future	547.18	546.3160	547.1750	546.3160	183.00
06/03/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
06/03/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/03/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
06/03/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
06/03/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
06/03/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
06/03/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.11	94.9000	94.8900	94.9000	1,000.00
06/03/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.10	94.9100	94.9000	94.9100	0.00
06/03/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.09	94.9300	94.9100	94.9300	0.00
06/03/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.06	94.9400	94.9400	94.9400	500.00
06/03/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.04	94.9600	94.9600	94.9600	0.00
06/03/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.03	94.9700	94.9700	94.9700	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
06/03/2013	JBAF On	18-September-13			Jibar Tradeable Future	5.03	94.9700	94.9700	94.9700	2,200.00
06/03/2013	JBAF On	18-December-13			Jibar Tradeable Future	5.04	94.9500	94.9600	94.9500	2,000.00
06/03/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.12	94.8700	94.8800	94.8700	400.00
06/03/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.23	94.7600	94.7700	94.7600	800.00
06/03/2013	JBAF On	17-September-14			Jibar Tradeable Future	5.36	94.6200	94.6400	94.6200	0.00
06/03/2013	JBAF On	17-December-14			Jibar Tradeable Future	5.51	94.4600	94.4900	94.4600	0.00
06/03/2013	OTH1 On	02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
06/03/2013	R023 On	02-May-13			Bond Future	6.78	108.2088	108.2977	108.2088	4,970.00
06/03/2013	R023 On	02-May-13	7.04	Call	Bond Future	1910	2	2	2	0.00
06/03/2013	R023 On	02-May-13	7.06	Call	Bond Future	2054	2	2	2	0.00
06/03/2013	R023 On	02-May-13	7.05	Call	Bond Future	1982	2	2	2	0.00
06/03/2013	R023 On	02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
06/03/2013	R023 On	02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
06/03/2013	R023 On	02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
06/03/2013	R023 On	01-August-13			Bond Future	6.83	109.6244	109.7139	109.6244	0.00
06/03/2013	R023 On	01-August-13	7.29	Call	Bond Future	3244	3	3	3	0.00
06/03/2013	R023 On	01-August-13	7.30	Call	Bond Future	3313	3	3	3	0.00
06/03/2013	R023 On	01-August-13	7.31	Call	Bond Future	3383	3	3	3	0.00
06/03/2013	R023 On	01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
06/03/2013	R023 On	01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
06/03/2013	R023 On	01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
06/03/2013	R157 On	02-May-13			Bond Future	5.30	119.8472	119.8620	119.8472	6,044.00
06/03/2013	R157 On	02-May-13	5.34	Call	Bond Future	362	0	0	0	0.00
06/03/2013	R157 On	02-May-13	5.36	Call	Bond Future	390	0	0	0	0.00
06/03/2013	R157 On	02-May-13	5.35	Call	Bond Future	375	0	0	0	0.00
06/03/2013	R157 On	02-May-13	5.35	Put	Bond Future	257	0	0	0	0.00
06/03/2013	R157 On	02-May-13	5.36	Put	Bond Future	247	0	0	0	0.00
06/03/2013	R157 On	02-May-13	5.34	Put	Bond Future	268	0	0	0	0.00
06/03/2013	R157 On	01-August-13			Bond Future	5.30	121.4150	121.4294	121.4150	0.00
06/03/2013	R157 On	01-August-13	116.11	Call	Bond Future	91974	92	92	92	0.00
06/03/2013	R157 On	01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
06/03/2013	R157 On	07-November-13			Bond Future	5.29	116.3405	116.3548	116.3405	0.00

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06/03/2013	R157 On 07-November-13	5.59	Call	Bond Future	868	1	1	1	0.00
06/03/2013	R157 On 07-November-13	5.60	Call	Bond Future	881	1	1	1	0.00
06/03/2013	R157 On 07-November-13	5.61	Call	Bond Future	893	1	1	1	0.00
06/03/2013	R157 On 07-November-13	5.61	Put	Bond Future	293	0	0	0	0.00
06/03/2013	R157 On 07-November-13	5.60	Put	Bond Future	299	0	0	0	0.00
06/03/2013	R157 On 07-November-13	5.59	Put	Bond Future	305	0	0	0	0.00
06/03/2013	R186 On 02-May-13			Bond Future	7.34	130.7134	130.8902	130.7134	64,898.00
06/03/2013	R186 On 02-May-13	6.75	Call	Bond Future	445	0	0	0	350.00
06/03/2013	R186 On 02-May-13	7.39	Call	Bond Future	2595	3	3	3	0.00
06/03/2013	R186 On 02-May-13	7.40	Call	Bond Future	2650	3	3	3	0.00
06/03/2013	R186 On 02-May-13	7.75	Call	Bond Future	4905	5	5	5	0.00
06/03/2013	R186 On 02-May-13	7.41	Call	Bond Future	2705	3	3	3	0.00
06/03/2013	R186 On 02-May-13	7.41	Put	Bond Future	1974	2	2	2	0.00
06/03/2013	R186 On 02-May-13	7.75	Put	Bond Future	838	1	1	1	100.00
06/03/2013	R186 On 02-May-13	7.40	Put	Bond Future	2019	2	2	2	150.00
06/03/2013	R186 On 02-May-13	7.39	Put	Bond Future	2064	2	2	2	0.00
06/03/2013	R186 On 02-May-13	6.75	Put	Bond Future	6559	7	7	7	0.00
06/03/2013	R186 On 01-August-13			Bond Future	7.40	127.1389	127.3173	127.1389	0.00
06/03/2013	R186 On 01-August-13	7.25	Call	Bond Future	3461	3	3	3	4,315.00
06/03/2013	R186 On 01-August-13	128.26	Call	Bond Future	118045	118	118	118	0.00
06/03/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
06/03/2013	R186 On 01-August-13	7.25	Put	Bond Future	4980	5	5	5	0.00
06/03/2013	R186 On 07-November-13			Bond Future	7.47	128.9530	129.1336	128.9530	480.00
06/03/2013	R186 On 07-November-13	8.15	Call	Bond Future	9075	9	9	9	0.00
06/03/2013	R186 On 07-November-13	8.16	Call	Bond Future	9137	9	9	9	0.00
06/03/2013	R186 On 07-November-13	8.14	Call	Bond Future	9013	9	9	9	0.00
06/03/2013	R186 On 07-November-13	8.75	Call	Bond Future	12950	13	13	13	0.00
06/03/2013	R186 On 07-November-13	8.75	Put	Bond Future	1419	1	1	1	1,030.00
06/03/2013	R186 On 07-November-13	8.14	Put	Bond Future	2797	3	3	3	0.00
06/03/2013	R186 On 07-November-13	8.16	Put	Bond Future	2740	3	3	3	0.00
06/03/2013	R186 On 07-November-13	8.15	Put	Bond Future	2768	3	3	3	0.00
06/03/2013	R197 On 02-May-13			Bond Future	291.61	290.9891	291.6102	290.9891	2,633.00
06/03/2013	R197 On 02-May-13	282.39	Call	Bond Future	9220	9	9	9	0.00

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06/03/2013	R197 On 02-May-13	282.40	Call	Bond Future	9210	9	9	9	0.00
06/03/2013	R197 On 02-May-13	282.41	Call	Bond Future	9200	9	9	9	0.00
06/03/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
06/03/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
06/03/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
06/03/2013	R201 On 02-May-13			Bond Future	5.13	108.8410	108.8498	108.8410	4.00
06/03/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
06/03/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
06/03/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
06/03/2013	R201 On 02-May-13	4.06	Put	Bond Future	1733	2	2	2	0.00
06/03/2013	R201 On 02-May-13	4.05	Put	Bond Future	1749	2	2	2	0.00
06/03/2013	R201 On 02-May-13	4.04	Put	Bond Future	1766	2	2	2	0.00
06/03/2013	R201 On 01-August-13			Bond Future	5.10	105.8610	105.8694	105.8610	0.00
06/03/2013	R201 On 01-August-13	107.45	Call	Bond Future	68624	69	69	69	0.00
06/03/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
06/03/2013	R201 On 07-November-13			Bond Future	5.04	107.3716	107.3797	107.3716	0.00
06/03/2013	R201 On 07-November-13	4.79	Call	Bond Future	163	0	0	0	0.00
06/03/2013	R201 On 07-November-13	4.80	Call	Bond Future	167	0	0	0	0.00
06/03/2013	R201 On 07-November-13	4.81	Call	Bond Future	171	0	0	0	0.00
06/03/2013	R201 On 07-November-13	4.81	Put	Bond Future	422	0	0	0	0.00
06/03/2013	R201 On 07-November-13	4.80	Put	Bond Future	429	0	0	0	0.00
06/03/2013	R201 On 07-November-13	4.79	Put	Bond Future	436	0	0	0	0.00
06/03/2013	R202 On 02-May-13			Bond Future	220.58	218.1777	220.5789	218.1777	49,417.00
06/03/2013	R202 On 02-May-13	211.04	Call	Bond Future	9539	7	10	7	0.00
06/03/2013	R202 On 02-May-13	211.06	Call	Bond Future	9519	7	10	7	0.00
06/03/2013	R202 On 02-May-13	211.05	Call	Bond Future	9529	7	10	7	0.00
06/03/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
06/03/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
06/03/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
06/03/2013	R203 On 02-May-13			Bond Future	5.82	110.3840	110.3900	110.3840	10,718.00
06/03/2013	R203 On 02-May-13	5.89	Call	Bond Future	815	1	1	1	0.00
06/03/2013	R203 On 02-May-13	5.90	Call	Bond Future	838	1	1	1	0.00

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06/03/2013	R203 On 02-May-13	5.91	Call	Bond Future	861	1	1	1	0.00
06/03/2013	R203 On 02-May-13	5.91	Put	Bond Future	519	1	1	1	0.00
06/03/2013	R203 On 02-May-13	5.90	Put	Bond Future	536	1	1	1	0.00
06/03/2013	R203 On 02-May-13	5.89	Put	Bond Future	553	1	1	1	0.00
06/03/2013	R203 On 01-August-13			Bond Future	5.86	111.8280	111.8336	111.8280	0.00
06/03/2013	R203 On 01-August-13	109.11	Call	Bond Future	98620	99	99	99	0.00
06/03/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
06/03/2013	R203 On 07-November-13			Bond Future	5.90	109.2638	109.2692	109.2638	0.00
06/03/2013	R203 On 07-November-13	6.01	Call	Bond Future	1490	1	1	1	0.00
06/03/2013	R203 On 07-November-13	571.00	Call	Bond Future	107040	107	107	107	0.00
06/03/2013	R203 On 07-November-13	5.71	Call	Bond Future	969	1	1	1	15.00
06/03/2013	R203 On 07-November-13	6.00	Call	Bond Future	1470	1	1	1	0.00
06/03/2013	R203 On 07-November-13	5.99	Call	Bond Future	1450	1	1	1	0.00
06/03/2013	R203 On 07-November-13	5.99	Put	Bond Future	1141	1	1	1	0.00
06/03/2013	R203 On 07-November-13	6.00	Put	Bond Future	1125	1	1	1	0.00
06/03/2013	R203 On 07-November-13	5.71	Put	Bond Future	1657	2	2	2	0.00
06/03/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
06/03/2013	R203 On 07-November-13	6.01	Put	Bond Future	1109	1	1	1	0.00
06/03/2013	R204 On 02-May-13			Bond Future	6.11	111.8645	111.8984	111.8645	6,032.00
06/03/2013	R204 On 02-May-13	6.29	Call	Bond Future	1454	1	1	1	0.00
06/03/2013	R204 On 02-May-13	6.30	Call	Bond Future	1486	1	1	1	0.00
06/03/2013	R204 On 02-May-13	6.31	Call	Bond Future	1519	2	2	2	0.00
06/03/2013	R204 On 02-May-13	6.31	Put	Bond Future	517	1	1	1	0.00
06/03/2013	R204 On 02-May-13	6.30	Put	Bond Future	533	1	1	1	0.00
06/03/2013	R204 On 02-May-13	6.29	Put	Bond Future	550	1	1	1	0.00
06/03/2013	R204 On 01-August-13			Bond Future	6.15	109.3015	109.3354	109.3015	0.00
06/03/2013	R204 On 01-August-13	110.75	Call	Bond Future	100452	100	100	100	0.00
06/03/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
06/03/2013	R204 On 07-November-13			Bond Future	6.20	110.8612	110.8952	110.8612	0.00
06/03/2013	R204 On 07-November-13	7.00	Call	Bond Future	4141	4	4	4	0.00
06/03/2013	R204 On 07-November-13	6.29	Call	Bond Future	2028	2	2	2	0.00
06/03/2013	R204 On 07-November-13	6.30	Call	Bond Future	2053	2	2	2	0.00
06/03/2013	R204 On 07-November-13	6.31	Call	Bond Future	2078	2	2	2	0.00
06/03/2013	R204 On 07-November-13	6.31	Put	Bond Future	1600	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
06/03/2013	R204 On 07-November-13	6.30	Put	Bond Future	1620	2	2	2	0.00
06/03/2013	R204 On 07-November-13	6.29	Put	Bond Future	1640	2	2	2	0.00
06/03/2013	R204 On 07-November-13	7.00	Put	Bond Future	614	1	1	1	1,270.00
06/03/2013	R206 On 02-May-13			Bond Future	5.15	103.8843	103.8845	103.8843	23.00
06/03/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
06/03/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
06/03/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
06/03/2013	R206 On 02-May-13	3.40	Put	Bond Future	1204	1	1	1	0.00
06/03/2013	R206 On 02-May-13	3.41	Put	Bond Future	1197	1	1	1	0.00
06/03/2013	R206 On 02-May-13	3.39	Put	Bond Future	1211	1	1	1	0.00
06/03/2013	R206 On 01-August-13			Bond Future	5.04	101.4814	101.4811	101.4814	0.00
06/03/2013	R206 On 01-August-13	103.94	Call	Bond Future	30483	30	30	30	0.00
06/03/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
06/03/2013	R206 On 07-November-13			Bond Future	4.55	102.9295	102.9289	102.9295	0.00
06/03/2013	R206 On 07-November-13	4.29	Call	Bond Future	21	0	0	0	0.00
06/03/2013	R206 On 07-November-13	4.30	Call	Bond Future	22	0	0	0	0.00
06/03/2013	R206 On 07-November-13	4.31	Call	Bond Future	23	0	0	0	0.00
06/03/2013	R206 On 07-November-13	4.31	Put	Bond Future	65	0	0	0	0.00
06/03/2013	R206 On 07-November-13	4.30	Put	Bond Future	67	0	0	0	0.00
06/03/2013	R206 On 07-November-13	4.29	Put	Bond Future	68	0	0	0	0.00
06/03/2013	R207 On 02-May-13			Bond Future	6.35	106.9776	107.0736	106.9776	7,194.00
06/03/2013	R207 On 02-May-13	6.44	Call	Bond Future	1352	1	1	1	0.00
06/03/2013	R207 On 02-May-13	6.46	Call	Bond Future	1416	1	1	1	0.00
06/03/2013	R207 On 02-May-13	6.45	Call	Bond Future	1384	1	1	1	0.00
06/03/2013	R207 On 02-May-13	6.45	Put	Bond Future	832	1	1	1	0.00
06/03/2013	R207 On 02-May-13	6.46	Put	Bond Future	809	1	1	1	0.00
06/03/2013	R207 On 02-May-13	6.44	Put	Bond Future	855	1	1	1	0.00
06/03/2013	R207 On 01-August-13			Bond Future	6.40	104.7407	104.8374	104.7407	0.00
06/03/2013	R207 On 01-August-13	106.18	Call	Bond Future	97266	97	97	97	0.00
06/03/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
06/03/2013	R207 On 07-November-13			Bond Future	6.46	106.2352	106.3331	106.2352	0.00
06/03/2013	R207 On 07-November-13	6.69	Call	Bond Future	2895	3	3	3	0.00
06/03/2013	R207 On 07-November-13	6.70	Call	Bond Future	2925	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
06/03/2013	R207 On 07-November-13	6.71	Call	Bond Future	2955	3	3	3	0.00
06/03/2013	R207 On 07-November-13	6.71	Put	Bond Future	1666	2	2	2	0.00
06/03/2013	R207 On 07-November-13	6.70	Put	Bond Future	1686	2	2	2	0.00
06/03/2013	R207 On 07-November-13	6.69	Put	Bond Future	1707	2	2	2	0.00
06/03/2013	R208 On 02-May-13			Bond Future	6.47	102.3600	102.4026	102.3600	17,342.00
06/03/2013	R208 On 02-May-13	6.64	Call	Bond Future	1845	2	2	2	0.00
06/03/2013	R208 On 02-May-13	6.66	Call	Bond Future	1924	2	2	2	0.00
06/03/2013	R208 On 02-May-13	6.65	Call	Bond Future	1884	2	2	2	0.00
06/03/2013	R208 On 02-May-13	6.65	Put	Bond Future	762	1	1	1	0.00
06/03/2013	R208 On 02-May-13	6.66	Put	Bond Future	740	1	1	1	0.00
06/03/2013	R208 On 02-May-13	6.64	Put	Bond Future	784	1	1	1	0.00
06/03/2013	R208 On 01-August-13			Bond Future	6.52	103.6991	103.7417	103.6991	0.00
06/03/2013	R208 On 01-August-13	101.40	Call	Bond Future	94697	95	95	95	0.00
06/03/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
06/03/2013	R208 On 07-November-13			Bond Future	6.57	101.7827	101.8256	101.7827	0.00
06/03/2013	R208 On 07-November-13	7.50	Call	Bond Future	6065	6	6	6	0.00
06/03/2013	R208 On 07-November-13	6.79	Call	Bond Future	3313	3	3	3	0.00
06/03/2013	R208 On 07-November-13	6.81	Call	Bond Future	3380	3	3	3	0.00
06/03/2013	R208 On 07-November-13	6.80	Call	Bond Future	3346	3	3	3	0.00
06/03/2013	R208 On 07-November-13	6.80	Put	Bond Future	2021	2	2	2	0.00
06/03/2013	R208 On 07-November-13	6.81	Put	Bond Future	1998	2	2	2	0.00
06/03/2013	R208 On 07-November-13	6.79	Put	Bond Future	2045	2	2	2	0.00
06/03/2013	R208 On 07-November-13	7.50	Put	Bond Future	833	1	1	1	1,520.00
06/03/2013	R209 On 02-May-13			Bond Future	8.24	80.0935	80.2447	80.0935	9,196.00
06/03/2013	R209 On 02-May-13	7.99	Call	Bond Future	1171	1	1	1	0.00
06/03/2013	R209 On 02-May-13	8.01	Call	Bond Future	1231	1	1	1	0.00
06/03/2013	R209 On 02-May-13	8.00	Call	Bond Future	1201	1	1	1	0.00
06/03/2013	R209 On 02-May-13	8.00	Put	Bond Future	3333	3	3	3	0.00
06/03/2013	R209 On 02-May-13	8.01	Put	Bond Future	3274	3	3	3	0.00
06/03/2013	R209 On 02-May-13	7.99	Put	Bond Future	3392	4	3	4	0.00
06/03/2013	R209 On 01-August-13			Bond Future	8.31	81.1414	81.2940	81.1414	0.00
06/03/2013	R209 On 01-August-13	79.36	Call	Bond Future	71345	71	71	71	0.00
06/03/2013	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
06/03/2013	R209 On	07-November-13			Bond Future	8.39	79.1545	79.3093	79.1545	0.00
06/03/2013	R209 On	07-November-13	9.50	Call	Bond Future	10290	10	10	10	0.00
06/03/2013	R209 On	07-November-13	8.79	Call	Bond Future	6750	7	7	7	0.00
06/03/2013	R209 On	07-November-13	8.80	Call	Bond Future	6797	7	7	7	0.00
06/03/2013	R209 On	07-November-13	8.81	Call	Bond Future	6844	7	7	7	0.00
06/03/2013	R209 On	07-November-13	8.81	Put	Bond Future	3422	4	3	4	0.00
06/03/2013	R209 On	07-November-13	8.80	Put	Bond Future	3453	4	3	4	0.00
06/03/2013	R209 On	07-November-13	8.79	Put	Bond Future	3485	4	3	4	0.00
06/03/2013	R209 On	07-November-13	9.50	Put	Bond Future	1781	2	2	2	980.00
06/03/2013	R210 On	02-May-13			Bond Future	164.25	163.9309	164.2468	163.9309	1,244.00
06/03/2013	R210 On	02-May-13	161.14	Call	Bond Future	3107	3	3	3	0.00
06/03/2013	R210 On	02-May-13	161.16	Call	Bond Future	3087	3	3	3	0.00
06/03/2013	R210 On	02-May-13	161.15	Call	Bond Future	3097	3	3	3	0.00
06/03/2013	R210 On	02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
06/03/2013	R210 On	02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
06/03/2013	R210 On	02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
06/03/2013	R211 On	02-May-13			Bond Future	128.92	128.6276	128.9244	128.6276	529.00
06/03/2013	R211 On	02-May-13	125.69	Call	Bond Future	3234	3	3	3	0.00
06/03/2013	R211 On	02-May-13	125.70	Call	Bond Future	3224	3	3	3	0.00
06/03/2013	R211 On	02-May-13	125.71	Call	Bond Future	3214	3	3	3	0.00
06/03/2013	R211 On	02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
06/03/2013	R211 On	02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
06/03/2013	R211 On	02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
06/03/2013	R212 On	02-May-13			Bond Future	135.96	135.4225	135.9594	135.4225	20,170.00
06/03/2013	R212 On	02-May-13	131.09	Call	Bond Future	4869	4	5	4	0.00
06/03/2013	R212 On	02-May-13	131.11	Call	Bond Future	4849	4	5	4	0.00
06/03/2013	R212 On	02-May-13	131.10	Call	Bond Future	4859	4	5	4	0.00
06/03/2013	R212 On	02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
06/03/2013	R212 On	02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
06/03/2013	R212 On	02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
06/03/2013	R213 On	02-May-13			Bond Future	7.91	92.5381	92.6931	92.5381	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
06/03/2013	R213 On 02-May-13	7.84	Call	Bond Future	1890	2	2	2	0.00
06/03/2013	R213 On 02-May-13	7.85	Call	Bond Future	1930	2	2	2	0.00
06/03/2013	R213 On 02-May-13	7.86	Call	Bond Future	1972	2	2	2	0.00
06/03/2013	R213 On 02-May-13	7.86	Put	Bond Future	2386	3	2	3	0.00
06/03/2013	R213 On 02-May-13	7.85	Put	Bond Future	2434	3	2	3	0.00
06/03/2013	R213 On 02-May-13	7.84	Put	Bond Future	2483	3	2	3	0.00
06/03/2013	R213 On 01-August-13			Bond Future	7.97	93.7487	93.9052	93.7487	0.00
06/03/2013	R213 On 01-August-13	91.25	Call	Bond Future	83290	83	83	83	0.00
06/03/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
06/03/2013	R213 On 07-November-13			Bond Future	8.05	91.5492	91.7077	91.5492	0.00
06/03/2013	R213 On 07-November-13	8.59	Call	Bond Future	7496	7	7	7	0.00
06/03/2013	R213 On 07-November-13	8.61	Call	Bond Future	7599	8	8	8	0.00
06/03/2013	R213 On 07-November-13	8.60	Call	Bond Future	7548	7	8	7	0.00
06/03/2013	R213 On 07-November-13	8.60	Put	Bond Future	2965	3	3	3	0.00
06/03/2013	R213 On 07-November-13	8.61	Put	Bond Future	2936	3	3	3	0.00
06/03/2013	R213 On 07-November-13	8.59	Put	Bond Future	2993	3	3	3	0.00
06/03/2013	R214 On 02-May-13			Bond Future	8.29	81.6814	81.8853	81.6814	2,034.00
06/03/2013	R214 On 02-May-13	84.31	Call	Bond Future	73106	73	73	73	0.00
06/03/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
06/03/2013	R214 On 01-August-13			Bond Future	8.35	82.7499	82.9561	82.7499	0.00
06/03/2013	R214 On 01-August-13	84.31	Call	Bond Future	72508	72	73	72	0.00
06/03/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00