



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 07/03/2013 To: 07/03/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	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
07/03/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	2025 On 02-May-13			Bond Future	114.06	114.0556	114.0552	114.0556	0.00
07/03/2013	2025 On 02-May-13	113.41	Call	Bond Future	642	1	1	1	0.00
07/03/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
07/03/2013	2038 On 02-May-13			Bond Future	113.21	113.2031	113.2051	113.2031	0.00
07/03/2013	2038 On 02-May-13	111.60	Call	Bond Future	1601	2	2	2	0.00
07/03/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
07/03/2013	2050 On 02-May-13			Bond Future	119.83	119.8258	119.8282	119.8258	122.00
07/03/2013	2050 On 02-May-13	117.60	Call	Bond Future	2230	2	2	2	0.00
07/03/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
07/03/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	AL7T On 02-May-13			Index Future	494.73	495.4430	494.7320	495.4430	12.00
07/03/2013	AL7T On 01-August-13			Index Future	501.20	501.9220	501.2010	501.9220	0.00
07/03/2013	AL7T On 07-November-13			Index Future	508.35	509.0830	508.3490	509.0830	0.00
07/03/2013	ALBI On 02-May-13			Index Future	440.43	440.9490	440.4260	440.9490	1,017.00
07/03/2013	ALBI On 01-August-13			Index Future	446.19	446.7150	446.1860	446.7150	79.00
07/03/2013	ALBI On 07-November-13			Index Future	452.55	453.0880	452.5480	453.0880	85.00
07/03/2013	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
07/03/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/03/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	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
07/03/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2013	EL28 On 02-May-13			Bond Future	113.75	113.7467	113.7490	113.7467	0.00
07/03/2013	EL28 On 02-May-13	113.32	Call	Bond Future	433	0	0	0	0.00
07/03/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
07/03/2013	ES33 On 02-May-13			Bond Future	8.81	88.8480	88.7699	88.8480	3,363.00
07/03/2013	ES33 On 02-May-13	91.02	Call	Bond Future	79590	80	80	80	0.00
07/03/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
07/03/2013	ES33 On 01-August-13			Bond Future	8.90	90.0098	89.9308	90.0098	0.00
07/03/2013	ES33 On 01-August-13	9.00	Call	Bond Future	839	1	1	1	0.00
07/03/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78879	79	79	79	0.00
07/03/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
07/03/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
07/03/2013	GOVI On 02-May-13			GOVI	440.28	440.7820	440.2800	440.7820	98.00
07/03/2013	GOVI On 02-May-13	432.99	Call	GOVI	72900	8	7	8	0.00
07/03/2013	GOVI On 02-May-13	433.00	Call	GOVI	72800	8	7	8	0.00
07/03/2013	GOVI On 02-May-13	433.01	Call	GOVI	72700	8	7	8	0.00
07/03/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
07/03/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
07/03/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
07/03/2013	GOVI On 01-August-13			GOVI	446.04	446.5460	446.0380	446.5460	280.00
07/03/2013	GOVI On 01-August-13	445.99	Call	GOVI	480	1	0	1	0.00
07/03/2013	GOVI On 01-August-13	446.01	Call	GOVI	280	1	0	1	0.00
07/03/2013	GOVI On 01-August-13	446.00	Call	GOVI	380	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
07/03/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
07/03/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
07/03/2013	GOVI On 07-November-13			GOVI	452.40	452.9170	452.3980	452.9170	0.00
07/03/2013	GOVI On 07-November-13	445.99	Call	GOVI	64080	7	6	7	0.00
07/03/2013	GOVI On 07-November-13	446.01	Call	GOVI	63880	7	6	7	0.00
07/03/2013	GOVI On 07-November-13	446.00	Call	GOVI	63980	7	6	7	0.00
07/03/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
07/03/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
07/03/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
07/03/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/03/2013	IGOV On 02-May-13			Index Future	203.35	203.1450	203.3530	203.1450	459.00
07/03/2013	IGOV On 01-August-13			Index Future	206.07	205.8600	206.0700	205.8600	147.00
07/03/2013	IGOV On 07-November-13			Index Future	209.07	208.8520	209.0660	208.8520	7.00
07/03/2013	ILBI On 02-May-13			Index Future	549.77	547.1750	549.7700	547.1750	183.00
07/03/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
07/03/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/03/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
07/03/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
07/03/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
07/03/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
07/03/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.11	94.8900	94.8900	94.8900	1,000.00
07/03/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.10	94.9000	94.9000	94.9000	0.00
07/03/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.09	94.9100	94.9100	94.9100	0.00
07/03/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.07	94.9400	94.9300	94.9400	500.00
07/03/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.06	94.9600	94.9400	94.9600	0.00
07/03/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.05	94.9700	94.9500	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
07/03/2013	JBAF On	18-September-13			Jibar Tradeable Future	5.05	94.9700	94.9500	94.9700	2,200.00
07/03/2013	JBAF On	18-December-13			Jibar Tradeable Future	5.08	94.9600	94.9200	94.9600	2,000.00
07/03/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.15	94.8800	94.8500	94.8800	400.00
07/03/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.25	94.7700	94.7500	94.7700	800.00
07/03/2013	JBAF On	17-September-14			Jibar Tradeable Future	5.39	94.6400	94.6100	94.6400	0.00
07/03/2013	JBAF On	17-December-14			Jibar Tradeable Future	5.55	94.4900	94.4500	94.4900	0.00
07/03/2013	OTH1 On	02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
07/03/2013	R023 On	02-May-13			Bond Future	6.81	108.2977	108.0755	108.2977	4,970.00
07/03/2013	R023 On	02-May-13	7.04	Call	Bond Future	1688	2	2	2	0.00
07/03/2013	R023 On	02-May-13	7.06	Call	Bond Future	1832	2	2	2	0.00
07/03/2013	R023 On	02-May-13	7.05	Call	Bond Future	1760	2	2	2	0.00
07/03/2013	R023 On	02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
07/03/2013	R023 On	02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
07/03/2013	R023 On	02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
07/03/2013	R023 On	01-August-13			Bond Future	6.86	109.7139	109.4888	109.7139	0.00
07/03/2013	R023 On	01-August-13	7.29	Call	Bond Future	3019	3	3	3	0.00
07/03/2013	R023 On	01-August-13	7.30	Call	Bond Future	3088	3	3	3	0.00
07/03/2013	R023 On	01-August-13	7.31	Call	Bond Future	3158	3	3	3	0.00
07/03/2013	R023 On	01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
07/03/2013	R023 On	01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
07/03/2013	R023 On	01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
07/03/2013	R157 On	02-May-13			Bond Future	5.32	119.8620	119.8102	119.8620	6,078.00
07/03/2013	R157 On	02-May-13	5.34	Call	Bond Future	331	0	0	0	0.00
07/03/2013	R157 On	02-May-13	5.36	Call	Bond Future	358	0	0	0	0.00
07/03/2013	R157 On	02-May-13	5.35	Call	Bond Future	344	0	0	0	0.00
07/03/2013	R157 On	02-May-13	5.35	Put	Bond Future	278	0	0	0	0.00
07/03/2013	R157 On	02-May-13	5.36	Put	Bond Future	267	0	0	0	0.00
07/03/2013	R157 On	02-May-13	5.34	Put	Bond Future	289	0	0	0	0.00
07/03/2013	R157 On	01-August-13			Bond Future	5.32	121.4294	121.3770	121.4294	0.00
07/03/2013	R157 On	01-August-13	116.11	Call	Bond Future	91921	92	92	92	0.00
07/03/2013	R157 On	01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
07/03/2013	R157 On	07-November-13			Bond Future	5.32	116.3548	116.3009	116.3548	0.00

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07/03/2013	R157 On 07-November-13	5.59	Call	Bond Future	831	1	1	1	0.00
07/03/2013	R157 On 07-November-13	5.60	Call	Bond Future	844	1	1	1	0.00
07/03/2013	R157 On 07-November-13	5.61	Call	Bond Future	857	1	1	1	0.00
07/03/2013	R157 On 07-November-13	5.61	Put	Bond Future	310	0	0	0	0.00
07/03/2013	R157 On 07-November-13	5.60	Put	Bond Future	316	0	0	0	0.00
07/03/2013	R157 On 07-November-13	5.59	Put	Bond Future	322	0	0	0	0.00
07/03/2013	R186 On 02-May-13			Bond Future	7.37	130.8902	130.5895	130.8902	64,898.00
07/03/2013	R186 On 02-May-13	6.75	Call	Bond Future	390	0	0	0	350.00
07/03/2013	R186 On 02-May-13	7.39	Call	Bond Future	2414	3	2	3	0.00
07/03/2013	R186 On 02-May-13	7.40	Call	Bond Future	2467	3	2	3	0.00
07/03/2013	R186 On 02-May-13	7.75	Call	Bond Future	4661	5	5	5	0.00
07/03/2013	R186 On 02-May-13	7.41	Call	Bond Future	2519	3	3	3	0.00
07/03/2013	R186 On 02-May-13	7.41	Put	Bond Future	2089	2	2	2	0.00
07/03/2013	R186 On 02-May-13	7.75	Put	Bond Future	895	1	1	1	100.00
07/03/2013	R186 On 02-May-13	7.40	Put	Bond Future	2136	2	2	2	150.00
07/03/2013	R186 On 02-May-13	7.39	Put	Bond Future	2184	2	2	2	0.00
07/03/2013	R186 On 02-May-13	6.75	Put	Bond Future	6804	7	7	7	0.00
07/03/2013	R186 On 01-August-13			Bond Future	7.43	127.3173	127.0127	127.3173	0.00
07/03/2013	R186 On 01-August-13	7.25	Call	Bond Future	3309	3	3	3	4,315.00
07/03/2013	R186 On 01-August-13	128.26	Call	Bond Future	117740	118	118	118	0.00
07/03/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
07/03/2013	R186 On 01-August-13	7.25	Put	Bond Future	5132	5	5	5	0.00
07/03/2013	R186 On 07-November-13			Bond Future	7.51	129.1336	128.8240	129.1336	480.00
07/03/2013	R186 On 07-November-13	8.15	Call	Bond Future	8849	9	9	9	0.00
07/03/2013	R186 On 07-November-13	8.16	Call	Bond Future	8911	9	9	9	0.00
07/03/2013	R186 On 07-November-13	8.14	Call	Bond Future	8789	9	9	9	0.00
07/03/2013	R186 On 07-November-13	8.75	Call	Bond Future	12689	13	13	13	0.00
07/03/2013	R186 On 07-November-13	8.75	Put	Bond Future	1468	1	1	1	1,030.00
07/03/2013	R186 On 07-November-13	8.14	Put	Bond Future	2882	3	3	3	0.00
07/03/2013	R186 On 07-November-13	8.16	Put	Bond Future	2824	3	3	3	0.00
07/03/2013	R186 On 07-November-13	8.15	Put	Bond Future	2853	3	3	3	0.00
07/03/2013	R197 On 02-May-13			Bond Future	292.36	291.6102	292.3634	291.6102	2,633.00
07/03/2013	R197 On 02-May-13	282.39	Call	Bond Future	9973	9	10	9	0.00

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07/03/2013	R197 On 02-May-13	282.40	Call	Bond Future	9963	9	10	9	0.00
07/03/2013	R197 On 02-May-13	282.41	Call	Bond Future	9953	9	10	9	0.00
07/03/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
07/03/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
07/03/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
07/03/2013	R201 On 02-May-13			Bond Future	5.15	108.8498	108.8144	108.8498	4.00
07/03/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
07/03/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
07/03/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
07/03/2013	R201 On 02-May-13	4.06	Put	Bond Future	1769	2	2	2	0.00
07/03/2013	R201 On 02-May-13	4.05	Put	Bond Future	1785	2	2	2	0.00
07/03/2013	R201 On 02-May-13	4.04	Put	Bond Future	1801	2	2	2	0.00
07/03/2013	R201 On 01-August-13			Bond Future	5.13	105.8694	105.8336	105.8694	0.00
07/03/2013	R201 On 01-August-13	107.45	Call	Bond Future	68588	69	69	69	0.00
07/03/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
07/03/2013	R201 On 07-November-13			Bond Future	5.07	107.3797	107.3428	107.3797	0.00
07/03/2013	R201 On 07-November-13	4.79	Call	Bond Future	150	0	0	0	0.00
07/03/2013	R201 On 07-November-13	4.80	Call	Bond Future	154	0	0	0	0.00
07/03/2013	R201 On 07-November-13	4.81	Call	Bond Future	158	0	0	0	0.00
07/03/2013	R201 On 07-November-13	4.81	Put	Bond Future	446	0	0	0	0.00
07/03/2013	R201 On 07-November-13	4.80	Put	Bond Future	453	0	0	0	0.00
07/03/2013	R201 On 07-November-13	4.79	Put	Bond Future	460	0	0	0	0.00
07/03/2013	R202 On 02-May-13			Bond Future	220.58	220.5789	220.5813	220.5789	49,417.00
07/03/2013	R202 On 02-May-13	211.04	Call	Bond Future	9541	10	10	10	0.00
07/03/2013	R202 On 02-May-13	211.06	Call	Bond Future	9521	10	10	10	0.00
07/03/2013	R202 On 02-May-13	211.05	Call	Bond Future	9531	10	10	10	0.00
07/03/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
07/03/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
07/03/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
07/03/2013	R203 On 02-May-13			Bond Future	5.83	110.3900	110.3711	110.3900	10,718.00
07/03/2013	R203 On 02-May-13	5.89	Call	Bond Future	798	1	1	1	0.00
07/03/2013	R203 On 02-May-13	5.90	Call	Bond Future	821	1	1	1	0.00

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07/03/2013	R203 On 02-May-13	5.91	Call	Bond Future	844	1	1	1	0.00
07/03/2013	R203 On 02-May-13	5.91	Put	Bond Future	521	1	1	1	0.00
07/03/2013	R203 On 02-May-13	5.90	Put	Bond Future	538	1	1	1	0.00
07/03/2013	R203 On 02-May-13	5.89	Put	Bond Future	555	1	1	1	0.00
07/03/2013	R203 On 01-August-13			Bond Future	5.87	111.8336	111.8144	111.8336	0.00
07/03/2013	R203 On 01-August-13	109.11	Call	Bond Future	98601	99	99	99	0.00
07/03/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
07/03/2013	R203 On 07-November-13			Bond Future	5.91	109.2692	109.2492	109.2692	0.00
07/03/2013	R203 On 07-November-13	6.01	Call	Bond Future	1476	1	1	1	0.00
07/03/2013	R203 On 07-November-13	571.00	Call	Bond Future	107020	107	107	107	0.00
07/03/2013	R203 On 07-November-13	5.71	Call	Bond Future	958	1	1	1	15.00
07/03/2013	R203 On 07-November-13	6.00	Call	Bond Future	1456	1	1	1	0.00
07/03/2013	R203 On 07-November-13	5.99	Call	Bond Future	1437	1	1	1	0.00
07/03/2013	R203 On 07-November-13	5.99	Put	Bond Future	1147	1	1	1	0.00
07/03/2013	R203 On 07-November-13	6.00	Put	Bond Future	1131	1	1	1	0.00
07/03/2013	R203 On 07-November-13	5.71	Put	Bond Future	1666	2	2	2	0.00
07/03/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
07/03/2013	R203 On 07-November-13	6.01	Put	Bond Future	1115	1	1	1	0.00
07/03/2013	R204 On 02-May-13			Bond Future	6.10	111.8984	111.9267	111.8984	6,027.00
07/03/2013	R204 On 02-May-13	6.29	Call	Bond Future	1465	1	1	1	0.00
07/03/2013	R204 On 02-May-13	6.30	Call	Bond Future	1497	1	1	1	0.00
07/03/2013	R204 On 02-May-13	6.31	Call	Bond Future	1530	2	2	2	0.00
07/03/2013	R204 On 02-May-13	6.31	Put	Bond Future	500	1	1	1	0.00
07/03/2013	R204 On 02-May-13	6.30	Put	Bond Future	516	1	1	1	0.00
07/03/2013	R204 On 02-May-13	6.29	Put	Bond Future	533	1	1	1	0.00
07/03/2013	R204 On 01-August-13			Bond Future	6.15	109.3354	109.3641	109.3354	0.00
07/03/2013	R204 On 01-August-13	110.75	Call	Bond Future	100481	100	100	100	0.00
07/03/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
07/03/2013	R204 On 07-November-13			Bond Future	6.20	110.8952	110.9237	110.8952	0.00
07/03/2013	R204 On 07-November-13	7.00	Call	Bond Future	4161	4	4	4	0.00
07/03/2013	R204 On 07-November-13	6.29	Call	Bond Future	2039	2	2	2	0.00
07/03/2013	R204 On 07-November-13	6.30	Call	Bond Future	2064	2	2	2	0.00
07/03/2013	R204 On 07-November-13	6.31	Call	Bond Future	2089	2	2	2	0.00
07/03/2013	R204 On 07-November-13	6.31	Put	Bond Future	1584	2	2	2	0.00

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07/03/2013	R204 On 07-November-13	6.30	Put	Bond Future	1604	2	2	2	0.00
07/03/2013	R204 On 07-November-13	6.29	Put	Bond Future	1624	2	2	2	0.00
07/03/2013	R204 On 07-November-13	7.00	Put	Bond Future	605	1	1	1	1,270.00
07/03/2013	R206 On 02-May-13			Bond Future	5.17	103.8845	103.8677	103.8845	23.00
07/03/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
07/03/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
07/03/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
07/03/2013	R206 On 02-May-13	3.40	Put	Bond Future	1221	1	1	1	0.00
07/03/2013	R206 On 02-May-13	3.41	Put	Bond Future	1214	1	1	1	0.00
07/03/2013	R206 On 02-May-13	3.39	Put	Bond Future	1228	1	1	1	0.00
07/03/2013	R206 On 01-August-13			Bond Future	5.08	101.4811	101.4642	101.4811	0.00
07/03/2013	R206 On 01-August-13	103.94	Call	Bond Future	30466	30	30	30	0.00
07/03/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
07/03/2013	R206 On 07-November-13			Bond Future	4.65	102.9289	102.9111	102.9289	0.00
07/03/2013	R206 On 07-November-13	4.29	Call	Bond Future	16	0	0	0	0.00
07/03/2013	R206 On 07-November-13	4.30	Call	Bond Future	17	0	0	0	0.00
07/03/2013	R206 On 07-November-13	4.31	Call	Bond Future	17	0	0	0	0.00
07/03/2013	R206 On 07-November-13	4.31	Put	Bond Future	78	0	0	0	0.00
07/03/2013	R206 On 07-November-13	4.30	Put	Bond Future	79	0	0	0	0.00
07/03/2013	R206 On 07-November-13	4.29	Put	Bond Future	80	0	0	0	0.00
07/03/2013	R207 On 02-May-13			Bond Future	6.38	107.0736	106.9345	107.0736	7,274.00
07/03/2013	R207 On 02-May-13	6.44	Call	Bond Future	1264	1	1	1	0.00
07/03/2013	R207 On 02-May-13	6.46	Call	Bond Future	1326	1	1	1	0.00
07/03/2013	R207 On 02-May-13	6.45	Call	Bond Future	1295	1	1	1	0.00
07/03/2013	R207 On 02-May-13	6.45	Put	Bond Future	882	1	1	1	0.00
07/03/2013	R207 On 02-May-13	6.46	Put	Bond Future	858	1	1	1	0.00
07/03/2013	R207 On 02-May-13	6.44	Put	Bond Future	906	1	1	1	0.00
07/03/2013	R207 On 01-August-13			Bond Future	6.43	104.8374	104.6965	104.8374	0.00
07/03/2013	R207 On 01-August-13	106.18	Call	Bond Future	97125	97	97	97	0.00
07/03/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
07/03/2013	R207 On 07-November-13			Bond Future	6.49	106.3331	106.1895	106.3331	0.00
07/03/2013	R207 On 07-November-13	6.69	Call	Bond Future	2806	3	3	3	0.00
07/03/2013	R207 On 07-November-13	6.70	Call	Bond Future	2835	3	3	3	0.00

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07/03/2013	R207 On 07-November-13	6.71	Call	Bond Future	2865	3	3	3	0.00
07/03/2013	R207 On 07-November-13	6.71	Put	Bond Future	1720	2	2	2	0.00
07/03/2013	R207 On 07-November-13	6.70	Put	Bond Future	1740	2	2	2	0.00
07/03/2013	R207 On 07-November-13	6.69	Put	Bond Future	1761	2	2	2	0.00
07/03/2013	R208 On 02-May-13			Bond Future	6.49	102.4026	102.2795	102.4026	17,342.00
07/03/2013	R208 On 02-May-13	6.64	Call	Bond Future	1757	2	2	2	0.00
07/03/2013	R208 On 02-May-13	6.66	Call	Bond Future	1834	2	2	2	0.00
07/03/2013	R208 On 02-May-13	6.65	Call	Bond Future	1795	2	2	2	0.00
07/03/2013	R208 On 02-May-13	6.65	Put	Bond Future	796	1	1	1	0.00
07/03/2013	R208 On 02-May-13	6.66	Put	Bond Future	774	1	1	1	0.00
07/03/2013	R208 On 02-May-13	6.64	Put	Bond Future	819	1	1	1	0.00
07/03/2013	R208 On 01-August-13			Bond Future	6.54	103.7417	103.6172	103.7417	0.00
07/03/2013	R208 On 01-August-13	101.40	Call	Bond Future	94573	95	95	95	0.00
07/03/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
07/03/2013	R208 On 07-November-13			Bond Future	6.59	101.8256	101.6987	101.8256	0.00
07/03/2013	R208 On 07-November-13	7.50	Call	Bond Future	5961	6	6	6	0.00
07/03/2013	R208 On 07-November-13	6.79	Call	Bond Future	3233	3	3	3	0.00
07/03/2013	R208 On 07-November-13	6.81	Call	Bond Future	3300	3	3	3	0.00
07/03/2013	R208 On 07-November-13	6.80	Call	Bond Future	3266	3	3	3	0.00
07/03/2013	R208 On 07-November-13	6.80	Put	Bond Future	2068	2	2	2	0.00
07/03/2013	R208 On 07-November-13	6.81	Put	Bond Future	2045	2	2	2	0.00
07/03/2013	R208 On 07-November-13	6.79	Put	Bond Future	2092	2	2	2	0.00
07/03/2013	R208 On 07-November-13	7.50	Put	Bond Future	856	1	1	1	1,520.00
07/03/2013	R209 On 02-May-13			Bond Future	8.25	80.2447	80.1641	80.2447	9,195.00
07/03/2013	R209 On 02-May-13	7.99	Call	Bond Future	1126	1	1	1	0.00
07/03/2013	R209 On 02-May-13	8.01	Call	Bond Future	1185	1	1	1	0.00
07/03/2013	R209 On 02-May-13	8.00	Call	Bond Future	1156	1	1	1	0.00
07/03/2013	R209 On 02-May-13	8.00	Put	Bond Future	3368	3	3	3	0.00
07/03/2013	R209 On 02-May-13	8.01	Put	Bond Future	3308	3	3	3	0.00
07/03/2013	R209 On 02-May-13	7.99	Put	Bond Future	3428	3	3	3	0.00
07/03/2013	R209 On 01-August-13			Bond Future	8.32	81.2940	81.2125	81.2940	0.00
07/03/2013	R209 On 01-August-13	79.36	Call	Bond Future	71263	71	71	71	0.00
07/03/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00

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07/03/2013	R209 On 07-November-13			Bond Future	8.40	79.3093	79.2260	79.3093	0.00
07/03/2013	R209 On 07-November-13	9.50	Call	Bond Future	10217	10	10	10	0.00
07/03/2013	R209 On 07-November-13	8.79	Call	Bond Future	6688	7	7	7	0.00
07/03/2013	R209 On 07-November-13	8.80	Call	Bond Future	6734	7	7	7	0.00
07/03/2013	R209 On 07-November-13	8.81	Call	Bond Future	6781	7	7	7	0.00
07/03/2013	R209 On 07-November-13	8.81	Put	Bond Future	3442	3	3	3	0.00
07/03/2013	R209 On 07-November-13	8.80	Put	Bond Future	3474	3	3	3	0.00
07/03/2013	R209 On 07-November-13	8.79	Put	Bond Future	3506	3	4	3	0.00
07/03/2013	R209 On 07-November-13	9.50	Put	Bond Future	1791	2	2	2	980.00
07/03/2013	R210 On 02-May-13			Bond Future	164.25	164.2468	164.2478	164.2468	1,244.00
07/03/2013	R210 On 02-May-13	161.14	Call	Bond Future	3108	3	3	3	0.00
07/03/2013	R210 On 02-May-13	161.16	Call	Bond Future	3088	3	3	3	0.00
07/03/2013	R210 On 02-May-13	161.15	Call	Bond Future	3098	3	3	3	0.00
07/03/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
07/03/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
07/03/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
07/03/2013	R211 On 02-May-13			Bond Future	128.99	128.9244	128.9910	128.9244	529.00
07/03/2013	R211 On 02-May-13	125.69	Call	Bond Future	3301	3	3	3	0.00
07/03/2013	R211 On 02-May-13	125.70	Call	Bond Future	3291	3	3	3	0.00
07/03/2013	R211 On 02-May-13	125.71	Call	Bond Future	3281	3	3	3	0.00
07/03/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
07/03/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
07/03/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
07/03/2013	R212 On 02-May-13			Bond Future	136.17	135.9594	136.1748	135.9594	20,170.00
07/03/2013	R212 On 02-May-13	131.09	Call	Bond Future	5085	5	5	5	0.00
07/03/2013	R212 On 02-May-13	131.11	Call	Bond Future	5065	5	5	5	0.00
07/03/2013	R212 On 02-May-13	131.10	Call	Bond Future	5075	5	5	5	0.00
07/03/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
07/03/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
07/03/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
07/03/2013	R213 On 02-May-13			Bond Future	7.95	92.6931	92.3391	92.6931	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
07/03/2013	R213 On 02-May-13	7.84	Call	Bond Future	1710	2	2	2	0.00
07/03/2013	R213 On 02-May-13	7.85	Call	Bond Future	1748	2	2	2	0.00
07/03/2013	R213 On 02-May-13	7.86	Call	Bond Future	1787	2	2	2	0.00
07/03/2013	R213 On 02-May-13	7.86	Put	Bond Future	2555	2	3	2	0.00
07/03/2013	R213 On 02-May-13	7.85	Put	Bond Future	2605	2	3	2	0.00
07/03/2013	R213 On 02-May-13	7.84	Put	Bond Future	2656	2	3	2	0.00
07/03/2013	R213 On 01-August-13			Bond Future	8.01	93.9052	93.5467	93.9052	0.00
07/03/2013	R213 On 01-August-13	91.25	Call	Bond Future	82932	83	83	83	0.00
07/03/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
07/03/2013	R213 On 07-November-13			Bond Future	8.09	91.7077	91.3436	91.7077	0.00
07/03/2013	R213 On 07-November-13	8.59	Call	Bond Future	7246	7	7	7	0.00
07/03/2013	R213 On 07-November-13	8.61	Call	Bond Future	7346	8	7	8	0.00
07/03/2013	R213 On 07-November-13	8.60	Call	Bond Future	7296	8	7	8	0.00
07/03/2013	R213 On 07-November-13	8.60	Put	Bond Future	3077	3	3	3	0.00
07/03/2013	R213 On 07-November-13	8.61	Put	Bond Future	3048	3	3	3	0.00
07/03/2013	R213 On 07-November-13	8.59	Put	Bond Future	3107	3	3	3	0.00
07/03/2013	R214 On 02-May-13			Bond Future	8.30	81.8853	81.7996	81.8853	2,034.00
07/03/2013	R214 On 02-May-13	84.31	Call	Bond Future	73020	73	73	73	0.00
07/03/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
07/03/2013	R214 On 01-August-13			Bond Future	8.36	82.9561	82.8693	82.9561	0.00
07/03/2013	R214 On 01-August-13	84.31	Call	Bond Future	72421	73	72	73	0.00
07/03/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00