



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 08/04/2013 To: 08/04/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	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
08/04/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	2025 On 02-May-13			Bond Future	116.09	115.4791	116.0891	115.4791	0.00
08/04/2013	2025 On 02-May-13	113.41	Call	Bond Future	2675	2	3	2	0.00
08/04/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
08/04/2013	2038 On 02-May-13			Bond Future	112.90	112.8999	112.9008	112.8999	9.00
08/04/2013	2038 On 02-May-13	111.60	Call	Bond Future	1296	1	1	1	0.00
08/04/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
08/04/2013	2050 On 02-May-13			Bond Future	117.66	117.6572	117.6587	117.6572	122.00
08/04/2013	2050 On 02-May-13	117.60	Call	Bond Future	61	0	0	0	0.00
08/04/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
08/04/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	AL7T On 02-May-13			Index Future	503.48	500.0120	503.4790	500.0120	12.00
08/04/2013	AL7T On 01-August-13			Index Future	510.04	506.5290	510.0400	506.5290	0.00
08/04/2013	AL7T On 07-November-13			Index Future	517.37	513.8110	517.3730	513.8110	0.00
08/04/2013	ALBI On 02-May-13			Index Future	450.01	446.4510	450.0100	446.4510	945.00
08/04/2013	ALBI On 01-August-13			Index Future	455.87	452.2710	455.8740	452.2710	159.00
08/04/2013	ALBI On 07-November-13			Index Future	462.43	458.7720	462.4280	458.7720	85.00
08/04/2013	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
08/04/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/04/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	C213 On 28-February-31			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
08/04/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2013	EL28 On 02-May-13			Bond Future	112.68	112.6770	112.6786	112.6770	0.00
08/04/2013	EL28 On 02-May-13	113.32	Call	Bond Future	0	0	0	0	0.00
08/04/2013	EL28 On 02-May-13	113.32	Put	Bond Future	638	1	1	1	0.00
08/04/2013	ES33 On 02-May-13			Bond Future	8.34	91.5638	92.8889	91.5638	3,363.00
08/04/2013	ES33 On 02-May-13	91.02	Call	Bond Future	83709	82	84	82	0.00
08/04/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
08/04/2013	ES33 On 01-August-13			Bond Future	8.42	92.7573	94.0995	92.7573	0.00
08/04/2013	ES33 On 01-August-13	9.00	Call	Bond Future	5007	4	5	4	0.00
08/04/2013	ES33 On 01-August-13	91.02	Call	Bond Future	83048	82	83	82	0.00
08/04/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
08/04/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
08/04/2013	GOVI On 02-May-13			GOVI	449.30	445.9080	449.2990	445.9080	97.00
08/04/2013	GOVI On 02-May-13	432.99	Call	GOVI	163090	13	16	13	0.00
08/04/2013	GOVI On 02-May-13	433.01	Call	GOVI	162890	13	16	13	0.00
08/04/2013	GOVI On 02-May-13	433.00	Call	GOVI	162990	13	16	13	0.00
08/04/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
08/04/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
08/04/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
08/04/2013	GOVI On 01-August-13			GOVI	455.16	451.7210	455.1550	451.7210	280.00
08/04/2013	GOVI On 01-August-13	445.99	Call	GOVI	91650	6	9	6	0.00
08/04/2013	GOVI On 01-August-13	446.00	Call	GOVI	91550	6	9	6	0.00
08/04/2013	GOVI On 01-August-13	446.01	Call	GOVI	91450	6	9	6	0.00
08/04/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
08/04/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
08/04/2013	GOVI On 07-November-13			GOVI	461.70	458.2140	461.6980	458.2140	0.00
08/04/2013	GOVI On 07-November-13	445.99	Call	GOVI	157080	12	16	12	0.00
08/04/2013	GOVI On 07-November-13	446.00	Call	GOVI	156980	12	16	12	0.00
08/04/2013	GOVI On 07-November-13	446.01	Call	GOVI	156880	12	16	12	0.00
08/04/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
08/04/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
08/04/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
08/04/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/04/2013	IGOV On 02-May-13			Index Future	204.84	204.1270	204.8390	204.1270	558.00
08/04/2013	IGOV On 01-August-13			Index Future	207.59	206.8660	207.5870	206.8660	172.00
08/04/2013	IGOV On 07-November-13			Index Future	210.62	209.8910	210.6230	209.8910	7.00
08/04/2013	ILBI On 02-May-13			Index Future	552.40	551.9560	552.4020	551.9560	183.00
08/04/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
08/04/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/04/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
08/04/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
08/04/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
08/04/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
08/04/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.12	94.8700	94.8800	94.8700	0.00
08/04/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.12	94.8700	94.8800	94.8700	0.00
08/04/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.12	94.8700	94.8800	94.8700	500.00
08/04/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.12	94.8700	94.8800	94.8700	0.00
08/04/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.12	94.8700	94.8800	94.8700	0.00
08/04/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.12	94.8700	94.8800	94.8700	1,700.00
08/04/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.11	94.8200	94.8900	94.8200	0.00
08/04/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.12	94.8700	94.8800	94.8700	1,500.00

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08/04/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.14	94.8700	94.8600	94.8700	0.00
08/04/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.21	94.8400	94.7900	94.8400	800.00
08/04/2013	JBAF On	17-September-14			Jibar Tradeable Future	5.31	94.7600	94.6900	94.7600	0.00
08/04/2013	JBAF On	17-December-14			Jibar Tradeable Future	5.46	94.6400	94.5400	94.6400	0.00
08/04/2013	OTH1 On	02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
08/04/2013	R023 On	02-May-13			Bond Future	6.54	109.2592	110.0985	109.2592	6,470.00
08/04/2013	R023 On	02-May-13	7.04	Call	Bond Future	3711	3	4	3	0.00
08/04/2013	R023 On	02-May-13	7.06	Call	Bond Future	3855	3	4	3	0.00
08/04/2013	R023 On	02-May-13	7.05	Call	Bond Future	3783	3	4	3	0.00
08/04/2013	R023 On	02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
08/04/2013	R023 On	02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
08/04/2013	R023 On	02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
08/04/2013	R023 On	01-August-13			Bond Future	6.58	110.6834	111.5334	110.6834	0.00
08/04/2013	R023 On	01-August-13	7.29	Call	Bond Future	5064	4	5	4	0.00
08/04/2013	R023 On	01-August-13	7.30	Call	Bond Future	5133	4	5	4	0.00
08/04/2013	R023 On	01-August-13	7.31	Call	Bond Future	5202	4	5	4	0.00
08/04/2013	R023 On	01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
08/04/2013	R023 On	01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
08/04/2013	R023 On	01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
08/04/2013	R157 On	02-May-13			Bond Future	5.29	119.7731	119.8993	119.7731	6,097.00
08/04/2013	R157 On	02-May-13	5.34	Call	Bond Future	284	0	0	0	0.00
08/04/2013	R157 On	02-May-13	5.36	Call	Bond Future	314	0	0	0	0.00
08/04/2013	R157 On	02-May-13	5.35	Call	Bond Future	299	0	0	0	0.00
08/04/2013	R157 On	02-May-13	5.35	Put	Bond Future	143	0	0	0	0.00
08/04/2013	R157 On	02-May-13	5.36	Put	Bond Future	134	0	0	0	0.00
08/04/2013	R157 On	02-May-13	5.34	Put	Bond Future	153	0	0	0	0.00
08/04/2013	R157 On	01-August-13			Bond Future	5.28	121.3343	121.4619	121.3343	0.00
08/04/2013	R157 On	01-August-13	116.11	Call	Bond Future	92006	92	92	92	0.00
08/04/2013	R157 On	01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
08/04/2013	R157 On	07-November-13			Bond Future	5.27	116.2714	116.4010	116.2714	0.00
08/04/2013	R157 On	07-November-13	5.59	Call	Bond Future	881	1	1	1	0.00
08/04/2013	R157 On	07-November-13	5.60	Call	Bond Future	894	1	1	1	0.00

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08/04/2013	R157 On 07-November-13	5.61	Call	Bond Future	907	1	1	1	0.00
08/04/2013	R157 On 07-November-13	5.61	Put	Bond Future	260	0	0	0	0.00
08/04/2013	R157 On 07-November-13	5.60	Put	Bond Future	266	0	0	0	0.00
08/04/2013	R157 On 07-November-13	5.59	Put	Bond Future	272	0	0	0	0.00
08/04/2013	R157 On 06-February-14			Bond Future	5.24	117.8391	117.9704	117.8391	0.00
08/04/2013	R157 On 06-February-14	5.66	Call	Bond Future	956	1	1	1	0.00
08/04/2013	R157 On 06-February-14	5.65	Call	Bond Future	945	1	1	1	0.00
08/04/2013	R157 On 06-February-14	5.64	Call	Bond Future	933	1	1	1	0.00
08/04/2013	R157 On 06-February-14	5.64	Put	Bond Future	290	0	0	0	0.00
08/04/2013	R157 On 06-February-14	5.65	Put	Bond Future	285	0	0	0	0.00
08/04/2013	R157 On 06-February-14	5.66	Put	Bond Future	280	0	0	0	0.00
08/04/2013	R186 On 02-May-13			Bond Future	7.00	132.8683	134.3418	132.8683	63,614.00
08/04/2013	R186 On 02-May-13	6.75	Call	Bond Future	470	0	0	0	350.00
08/04/2013	R186 On 02-May-13	7.39	Call	Bond Future	4213	3	4	3	0.00
08/04/2013	R186 On 02-May-13	7.40	Call	Bond Future	4301	3	4	3	2,000.00
08/04/2013	R186 On 02-May-13	7.41	Call	Bond Future	4388	3	4	3	0.00
08/04/2013	R186 On 02-May-13	7.75	Call	Bond Future	7539	6	8	6	0.00
08/04/2013	R186 On 02-May-13	7.60	Call	Bond Future	6124	5	6	5	0.00
08/04/2013	R186 On 02-May-13	7.60	Put	Bond Future	62	0	0	0	2,830.00
08/04/2013	R186 On 02-May-13	7.75	Put	Bond Future	21	0	0	0	100.00
08/04/2013	R186 On 02-May-13	7.41	Put	Bond Future	206	1	0	1	0.00
08/04/2013	R186 On 02-May-13	7.40	Put	Bond Future	218	1	0	1	150.00
08/04/2013	R186 On 02-May-13	7.39	Put	Bond Future	231	1	0	1	0.00
08/04/2013	R186 On 02-May-13	6.75	Put	Bond Future	3131	4	3	4	0.00
08/04/2013	R186 On 01-August-13			Bond Future	7.06	129.3157	130.8080	129.3157	3,000.00
08/04/2013	R186 On 01-August-13	7.25	Call	Bond Future	4520	4	5	4	4,315.00
08/04/2013	R186 On 01-August-13	128.26	Call	Bond Future	121536	120	122	120	0.00
08/04/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
08/04/2013	R186 On 01-August-13	7.25	Put	Bond Future	2548	3	3	3	0.00
08/04/2013	R186 On 07-November-13			Bond Future	7.11	131.1749	132.6888	131.1749	540.00
08/04/2013	R186 On 07-November-13	8.75	Call	Bond Future	15623	14	16	14	0.00
08/04/2013	R186 On 07-November-13	8.14	Call	Bond Future	11097	10	11	10	0.00
08/04/2013	R186 On 07-November-13	8.16	Call	Bond Future	11241	10	11	10	0.00
08/04/2013	R186 On 07-November-13	8.15	Call	Bond Future	11169	10	11	10	0.00

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08/04/2013	R186 On 07-November-13	8.15	Put	Bond Future	1308	2	1	2	0.00
08/04/2013	R186 On 07-November-13	8.16	Put	Bond Future	1290	2	1	2	0.00
08/04/2013	R186 On 07-November-13	8.14	Put	Bond Future	1325	2	1	2	0.00
08/04/2013	R186 On 07-November-13	8.75	Put	Bond Future	537	1	1	1	1,030.00
08/04/2013	R186 On 06-February-14			Bond Future	7.17	127.6531	129.1874	127.6531	0.00
08/04/2013	R186 On 06-February-14	7.74	Call	Bond Future	8568	8	9	8	0.00
08/04/2013	R186 On 06-February-14	7.75	Call	Bond Future	8629	8	9	8	0.00
08/04/2013	R186 On 06-February-14	7.76	Call	Bond Future	8691	8	9	8	0.00
08/04/2013	R186 On 06-February-14	7.76	Put	Bond Future	3025	4	3	4	0.00
08/04/2013	R186 On 06-February-14	7.75	Put	Bond Future	3056	4	3	4	0.00
08/04/2013	R186 On 06-February-14	7.74	Put	Bond Future	3087	4	3	4	0.00
08/04/2013	R197 On 02-May-13			Bond Future	297.20	294.6709	297.2026	294.6709	2,633.00
08/04/2013	R197 On 02-May-13	282.39	Call	Bond Future	14813	12	15	12	0.00
08/04/2013	R197 On 02-May-13	282.41	Call	Bond Future	14793	12	15	12	0.00
08/04/2013	R197 On 02-May-13	282.40	Call	Bond Future	14803	12	15	12	0.00
08/04/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
08/04/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
08/04/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
08/04/2013	R201 On 02-May-13			Bond Future	5.21	108.7417	108.7334	108.7417	4.00
08/04/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
08/04/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
08/04/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
08/04/2013	R201 On 02-May-13	4.05	Put	Bond Future	1866	2	2	2	0.00
08/04/2013	R201 On 02-May-13	4.06	Put	Bond Future	1849	2	2	2	0.00
08/04/2013	R201 On 02-May-13	4.04	Put	Bond Future	1882	2	2	2	0.00
08/04/2013	R201 On 01-August-13			Bond Future	5.19	105.7554	105.7467	105.7554	0.00
08/04/2013	R201 On 01-August-13	107.45	Call	Bond Future	68501	69	69	69	0.00
08/04/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
08/04/2013	R201 On 07-November-13			Bond Future	5.14	107.2758	107.2672	107.2758	0.00
08/04/2013	R201 On 07-November-13	4.79	Call	Bond Future	119	0	0	0	0.00
08/04/2013	R201 On 07-November-13	4.81	Call	Bond Future	126	0	0	0	0.00
08/04/2013	R201 On 07-November-13	4.80	Call	Bond Future	122	0	0	0	0.00
08/04/2013	R201 On 07-November-13	4.80	Put	Bond Future	497	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
08/04/2013	R201 On 07-November-13	4.81	Put	Bond Future	489	0	0	0	0.00
08/04/2013	R201 On 07-November-13	4.79	Put	Bond Future	505	1	1	1	0.00
08/04/2013	R201 On 06-February-14			Bond Future	5.05	104.3135	104.3047	104.3135	0.00
08/04/2013	R201 On 06-February-14	5.26	Call	Bond Future	368	0	0	0	0.00
08/04/2013	R201 On 06-February-14	5.24	Call	Bond Future	358	0	0	0	0.00
08/04/2013	R201 On 06-February-14	5.25	Call	Bond Future	363	0	0	0	0.00
08/04/2013	R201 On 06-February-14	5.25	Put	Bond Future	193	0	0	0	0.00
08/04/2013	R201 On 06-February-14	5.24	Put	Bond Future	196	0	0	0	0.00
08/04/2013	R201 On 06-February-14	5.26	Put	Bond Future	190	0	0	0	0.00
08/04/2013	R202 On 02-May-13			Bond Future	220.03	220.0324	220.0327	220.0324	44,017.00
08/04/2013	R202 On 02-May-13	211.04	Call	Bond Future	8993	9	9	9	0.00
08/04/2013	R202 On 02-May-13	211.06	Call	Bond Future	8973	9	9	9	0.00
08/04/2013	R202 On 02-May-13	211.05	Call	Bond Future	8983	9	9	9	0.00
08/04/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
08/04/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
08/04/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
08/04/2013	R203 On 02-May-13			Bond Future	5.64	110.7938	111.1448	110.7938	5,836.00
08/04/2013	R203 On 02-May-13	5.89	Call	Bond Future	1128	1	1	1	0.00
08/04/2013	R203 On 02-May-13	5.90	Call	Bond Future	1160	1	1	1	0.00
08/04/2013	R203 On 02-May-13	5.91	Call	Bond Future	1194	1	1	1	0.00
08/04/2013	R203 On 02-May-13	5.91	Put	Bond Future	97	0	0	0	0.00
08/04/2013	R203 On 02-May-13	5.90	Put	Bond Future	104	0	0	0	0.00
08/04/2013	R203 On 02-May-13	5.89	Put	Bond Future	111	0	0	0	0.00
08/04/2013	R203 On 01-August-13			Bond Future	5.66	112.2380	112.5933	112.2380	5,000.00
08/04/2013	R203 On 01-August-13	109.11	Call	Bond Future	99380	99	99	99	0.00
08/04/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
08/04/2013	R203 On 07-November-13			Bond Future	5.68	109.6916	110.0521	109.6916	0.00
08/04/2013	R203 On 07-November-13	6.01	Call	Bond Future	1887	2	2	2	0.00
08/04/2013	R203 On 07-November-13	571.00	Call	Bond Future	107823	107	108	107	0.00
08/04/2013	R203 On 07-November-13	5.71	Call	Bond Future	1260	1	1	1	15.00
08/04/2013	R203 On 07-November-13	6.00	Call	Bond Future	1864	2	2	2	0.00
08/04/2013	R203 On 07-November-13	5.99	Call	Bond Future	1841	2	2	2	0.00
08/04/2013	R203 On 07-November-13	5.99	Put	Bond Future	749	1	1	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
08/04/2013	R203 On 07-November-13	6.00	Put	Bond Future	736	1	1	1	0.00
08/04/2013	R203 On 07-November-13	5.71	Put	Bond Future	1165	1	1	1	0.00
08/04/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
08/04/2013	R203 On 07-November-13	6.01	Put	Bond Future	724	1	1	1	0.00
08/04/2013	R203 On 06-February-14			Bond Future	5.71	111.1705	111.5359	111.1705	0.00
08/04/2013	R203 On 06-February-14	6.16	Call	Bond Future	2282	2	2	2	0.00
08/04/2013	R203 On 06-February-14	5.95	Call	Bond Future	1835	2	2	2	16.00
08/04/2013	R203 On 06-February-14	6.15	Call	Bond Future	2259	2	2	2	0.00
08/04/2013	R203 On 06-February-14	6.14	Call	Bond Future	2237	2	2	2	0.00
08/04/2013	R203 On 06-February-14	6.14	Put	Bond Future	791	1	1	1	0.00
08/04/2013	R203 On 06-February-14	6.15	Put	Bond Future	781	1	1	1	0.00
08/04/2013	R203 On 06-February-14	5.95	Put	Bond Future	1020	1	1	1	0.00
08/04/2013	R203 On 06-February-14	6.16	Put	Bond Future	770	1	1	1	0.00
08/04/2013	R204 On 02-May-13			Bond Future	5.90	112.4383	112.9484	112.4383	5,463.00
08/04/2013	R204 On 02-May-13	6.29	Call	Bond Future	2017	2	2	2	0.00
08/04/2013	R204 On 02-May-13	6.30	Call	Bond Future	2062	2	2	2	0.00
08/04/2013	R204 On 02-May-13	6.31	Call	Bond Future	2107	2	2	2	0.00
08/04/2013	R204 On 02-May-13	6.31	Put	Bond Future	55	0	0	0	0.00
08/04/2013	R204 On 02-May-13	6.30	Put	Bond Future	59	0	0	0	0.00
08/04/2013	R204 On 02-May-13	6.29	Put	Bond Future	63	0	0	0	0.00
08/04/2013	R204 On 01-August-13			Bond Future	5.93	109.8777	110.3940	109.8777	0.00
08/04/2013	R204 On 01-August-13	110.75	Call	Bond Future	101510	101	102	101	0.00
08/04/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
08/04/2013	R204 On 07-November-13			Bond Future	5.97	111.4574	111.9813	111.4574	0.00
08/04/2013	R204 On 07-November-13	7.00	Call	Bond Future	4911	4	5	4	0.00
08/04/2013	R204 On 07-November-13	6.29	Call	Bond Future	2485	2	2	2	0.00
08/04/2013	R204 On 07-November-13	6.30	Call	Bond Future	2515	2	3	2	0.00
08/04/2013	R204 On 07-November-13	6.31	Call	Bond Future	2544	2	3	2	0.00
08/04/2013	R204 On 07-November-13	6.31	Put	Bond Future	981	1	1	1	0.00
08/04/2013	R204 On 07-November-13	6.30	Put	Bond Future	996	1	1	1	0.00
08/04/2013	R204 On 07-November-13	6.29	Put	Bond Future	1012	1	1	1	0.00
08/04/2013	R204 On 07-November-13	7.00	Put	Bond Future	298	0	0	0	1,270.00
08/04/2013	R204 On 06-February-14			Bond Future	6.00	108.9293	109.4603	108.9293	0.00
08/04/2013	R204 On 06-February-14	6.40	Call	Bond Future	2953	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
08/04/2013	R204 On 06-February-14	6.39	Call	Bond Future	2925	3	3	3	0.00
08/04/2013	R204 On 06-February-14	6.41	Call	Bond Future	2981	3	3	3	0.00
08/04/2013	R204 On 06-February-14	6.41	Put	Bond Future	1198	1	1	1	0.00
08/04/2013	R204 On 06-February-14	6.39	Put	Bond Future	1228	1	1	1	0.00
08/04/2013	R204 On 06-February-14	6.40	Put	Bond Future	1213	1	1	1	0.00
08/04/2013	R206 On 02-May-13			Bond Future	5.29	103.8092	103.7906	103.8092	23.00
08/04/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
08/04/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
08/04/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
08/04/2013	R206 On 02-May-13	3.40	Put	Bond Future	1298	1	1	1	0.00
08/04/2013	R206 On 02-May-13	3.41	Put	Bond Future	1291	1	1	1	0.00
08/04/2013	R206 On 02-May-13	3.39	Put	Bond Future	1305	1	1	1	0.00
08/04/2013	R206 On 01-August-13			Bond Future	5.26	101.4005	101.3814	101.4005	0.00
08/04/2013	R206 On 01-August-13	103.94	Call	Bond Future	30383	30	30	30	0.00
08/04/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
08/04/2013	R206 On 07-November-13			Bond Future	5.05	102.8584	102.8392	102.8584	0.00
08/04/2013	R206 On 07-November-13	4.29	Call	Bond Future	6	0	0	0	0.00
08/04/2013	R206 On 07-November-13	4.31	Call	Bond Future	6	0	0	0	0.00
08/04/2013	R206 On 07-November-13	4.30	Call	Bond Future	6	0	0	0	0.00
08/04/2013	R206 On 07-November-13	4.30	Put	Bond Future	140	0	0	0	0.00
08/04/2013	R206 On 07-November-13	4.31	Put	Bond Future	139	0	0	0	0.00
08/04/2013	R206 On 07-November-13	4.29	Put	Bond Future	142	0	0	0	0.00
08/04/2013	R207 On 02-May-13			Bond Future	6.10	107.8853	108.4573	107.8853	7,827.00
08/04/2013	R207 On 02-May-13	6.44	Call	Bond Future	1996	2	2	2	0.00
08/04/2013	R207 On 02-May-13	6.46	Call	Bond Future	2093	2	2	2	0.00
08/04/2013	R207 On 02-May-13	6.45	Call	Bond Future	2044	2	2	2	0.00
08/04/2013	R207 On 02-May-13	6.45	Put	Bond Future	109	0	0	0	0.00
08/04/2013	R207 On 02-May-13	6.46	Put	Bond Future	102	0	0	0	0.00
08/04/2013	R207 On 02-May-13	6.44	Put	Bond Future	116	0	0	0	0.00
08/04/2013	R207 On 01-August-13			Bond Future	6.14	105.6551	106.2343	105.6551	113.00
08/04/2013	R207 On 01-August-13	106.18	Call	Bond Future	98663	98	99	98	0.00
08/04/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
08/04/2013	R207 On 07-November-13			Bond Future	6.18	107.1741	107.7619	107.1741	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
08/04/2013	R207 On 07-November-13	6.69	Call	Bond Future	3609	3	4	3	0.00
08/04/2013	R207 On 07-November-13	6.71	Call	Bond Future	3682	3	4	3	0.00
08/04/2013	R207 On 07-November-13	6.70	Call	Bond Future	3645	3	4	3	0.00
08/04/2013	R207 On 07-November-13	6.70	Put	Bond Future	978	1	1	1	0.00
08/04/2013	R207 On 07-November-13	6.71	Put	Bond Future	964	1	1	1	0.00
08/04/2013	R207 On 07-November-13	6.69	Put	Bond Future	993	1	1	1	0.00
08/04/2013	R207 On 06-February-14			Bond Future	6.22	104.9796	105.5752	104.9796	0.00
08/04/2013	R207 On 06-February-14	6.66	Call	Bond Future	3661	3	4	3	0.00
08/04/2013	R207 On 06-February-14	6.64	Call	Bond Future	3597	3	4	3	0.00
08/04/2013	R207 On 06-February-14	6.65	Call	Bond Future	3629	3	4	3	0.00
08/04/2013	R207 On 06-February-14	6.65	Put	Bond Future	1486	2	1	2	0.00
08/04/2013	R207 On 06-February-14	6.64	Put	Bond Future	1503	2	2	2	0.00
08/04/2013	R207 On 06-February-14	6.66	Put	Bond Future	1469	2	1	2	0.00
08/04/2013	R208 On 02-May-13			Bond Future	6.21	103.3291	103.9982	103.3291	14,280.00
08/04/2013	R208 On 02-May-13	6.64	Call	Bond Future	2733	2	3	2	0.00
08/04/2013	R208 On 02-May-13	6.66	Call	Bond Future	2845	2	3	2	0.00
08/04/2013	R208 On 02-May-13	6.65	Call	Bond Future	2789	2	3	2	0.00
08/04/2013	R208 On 02-May-13	6.65	Put	Bond Future	71	0	0	0	0.00
08/04/2013	R208 On 02-May-13	6.66	Put	Bond Future	66	0	0	0	0.00
08/04/2013	R208 On 02-May-13	6.64	Put	Bond Future	76	0	0	0	0.00
08/04/2013	R208 On 01-August-13			Bond Future	6.25	104.6760	105.3534	104.6760	3,000.00
08/04/2013	R208 On 01-August-13	101.40	Call	Bond Future	96309	96	96	96	0.00
08/04/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
08/04/2013	R208 On 07-November-13			Bond Future	6.29	102.7846	103.4720	102.7846	0.00
08/04/2013	R208 On 07-November-13	7.50	Call	Bond Future	7261	7	7	7	0.00
08/04/2013	R208 On 07-November-13	6.79	Call	Bond Future	4104	4	4	4	0.00
08/04/2013	R208 On 07-November-13	6.81	Call	Bond Future	4184	4	4	4	0.00
08/04/2013	R208 On 07-November-13	6.80	Call	Bond Future	4144	4	4	4	0.00
08/04/2013	R208 On 07-November-13	6.80	Put	Bond Future	1173	1	1	1	0.00
08/04/2013	R208 On 07-November-13	6.81	Put	Bond Future	1156	1	1	1	0.00
08/04/2013	R208 On 07-November-13	6.79	Put	Bond Future	1190	1	1	1	0.00
08/04/2013	R208 On 07-November-13	7.50	Put	Bond Future	382	0	0	0	1,520.00
08/04/2013	R208 On 06-February-14			Bond Future	6.33	104.1704	104.8670	104.1704	0.00
08/04/2013	R208 On 06-February-14	6.75	Call	Bond Future	4133	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2013	R208 On 06-February-14	6.76	Call	Bond Future	4169	4	4	4	0.00
08/04/2013	R208 On 06-February-14	6.74	Call	Bond Future	4097	4	4	4	0.00
08/04/2013	R208 On 06-February-14	6.74	Put	Bond Future	1760	2	2	2	0.00
08/04/2013	R208 On 06-February-14	6.76	Put	Bond Future	1720	2	2	2	0.00
08/04/2013	R208 On 06-February-14	6.75	Put	Bond Future	1740	2	2	2	0.00
08/04/2013	R209 On 02-May-13			Bond Future	7.79	82.9826	84.3265	82.9826	10,695.00
08/04/2013	R209 On 02-May-13	7.99	Call	Bond Future	2498	2	2	2	0.00
08/04/2013	R209 On 02-May-13	8.01	Call	Bond Future	2626	2	3	2	0.00
08/04/2013	R209 On 02-May-13	8.00	Call	Bond Future	2562	2	3	2	0.00
08/04/2013	R209 On 02-May-13	8.00	Put	Bond Future	612	1	1	1	0.00
08/04/2013	R209 On 02-May-13	8.01	Put	Bond Future	586	1	1	1	0.00
08/04/2013	R209 On 02-May-13	7.99	Put	Bond Future	638	1	1	1	0.00
08/04/2013	R209 On 01-August-13			Bond Future	7.84	84.0643	85.4254	84.0643	0.00
08/04/2013	R209 On 01-August-13	79.36	Call	Bond Future	75476	74	75	74	0.00
08/04/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
08/04/2013	R209 On 07-November-13			Bond Future	7.90	82.1281	83.5090	82.1281	0.00
08/04/2013	R209 On 07-November-13	9.50	Call	Bond Future	13392	12	13	12	0.00
08/04/2013	R209 On 07-November-13	8.79	Call	Bond Future	9163	8	9	8	0.00
08/04/2013	R209 On 07-November-13	8.81	Call	Bond Future	9279	8	9	8	0.00
08/04/2013	R209 On 07-November-13	8.80	Call	Bond Future	9221	8	9	8	0.00
08/04/2013	R209 On 07-November-13	8.80	Put	Bond Future	1677	2	2	2	0.00
08/04/2013	R209 On 07-November-13	8.81	Put	Bond Future	1658	2	2	2	0.00
08/04/2013	R209 On 07-November-13	8.79	Put	Bond Future	1697	2	2	2	0.00
08/04/2013	R209 On 07-November-13	9.50	Put	Bond Future	683	1	1	1	980.00
08/04/2013	R209 On 06-February-14			Bond Future	7.96	83.2354	84.6349	83.2354	0.00
08/04/2013	R209 On 06-February-14	8.55	Call	Bond Future	8109	7	8	7	0.00
08/04/2013	R209 On 06-February-14	8.56	Call	Bond Future	8161	7	8	7	0.00
08/04/2013	R209 On 06-February-14	8.54	Call	Bond Future	8056	7	8	7	0.00
08/04/2013	R209 On 06-February-14	8.54	Put	Bond Future	3108	4	3	4	0.00
08/04/2013	R209 On 06-February-14	8.56	Put	Bond Future	3050	4	3	4	0.00
08/04/2013	R209 On 06-February-14	8.55	Put	Bond Future	3079	4	3	4	0.00
08/04/2013	R210 On 02-May-13			Bond Future	165.42	165.2153	165.4232	165.2153	1,244.00
08/04/2013	R210 On 02-May-13	161.14	Call	Bond Future	4283	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2013	R210 On 02-May-13	161.16	Call	Bond Future	4263	4	4	4	0.00
08/04/2013	R210 On 02-May-13	161.15	Call	Bond Future	4273	4	4	4	0.00
08/04/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
08/04/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
08/04/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
08/04/2013	R211 On 02-May-13			Bond Future	129.36	129.3703	129.3629	129.3703	529.00
08/04/2013	R211 On 02-May-13	125.69	Call	Bond Future	3673	4	4	4	0.00
08/04/2013	R211 On 02-May-13	125.70	Call	Bond Future	3663	4	4	4	0.00
08/04/2013	R211 On 02-May-13	125.71	Call	Bond Future	3653	4	4	4	0.00
08/04/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
08/04/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
08/04/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
08/04/2013	R212 On 02-May-13			Bond Future	137.89	137.2422	137.8922	137.2422	21,870.00
08/04/2013	R212 On 02-May-13	131.09	Call	Bond Future	6802	6	7	6	0.00
08/04/2013	R212 On 02-May-13	131.11	Call	Bond Future	6782	6	7	6	0.00
08/04/2013	R212 On 02-May-13	131.10	Call	Bond Future	6792	6	7	6	0.00
08/04/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
08/04/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
08/04/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
08/04/2013	R213 On 02-May-13			Bond Future	7.53	94.8964	96.1648	94.8964	8,813.00
08/04/2013	R213 On 02-May-13	7.84	Call	Bond Future	3235	2	3	2	0.00
08/04/2013	R213 On 02-May-13	7.85	Call	Bond Future	3307	2	3	2	0.00
08/04/2013	R213 On 02-May-13	7.86	Call	Bond Future	3380	2	3	2	0.00
08/04/2013	R213 On 02-May-13	7.86	Put	Bond Future	322	1	0	1	0.00
08/04/2013	R213 On 02-May-13	7.85	Put	Bond Future	339	1	0	1	0.00
08/04/2013	R213 On 02-May-13	7.84	Put	Bond Future	356	1	0	1	0.00
08/04/2013	R213 On 01-August-13			Bond Future	7.58	96.1333	97.4180	96.1333	0.00
08/04/2013	R213 On 01-August-13	91.25	Call	Bond Future	86803	86	87	86	0.00
08/04/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
08/04/2013	R213 On 07-November-13			Bond Future	7.64	93.9780	95.2813	93.9780	0.00
08/04/2013	R213 On 07-November-13	8.59	Call	Bond Future	9589	9	10	9	0.00
08/04/2013	R213 On 07-November-13	8.61	Call	Bond Future	9711	9	10	9	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
08/04/2013	R213 On 07-November-13	8.60	Call	Bond Future	9650	9	10	9	0.00
08/04/2013	R213 On 07-November-13	8.60	Put	Bond Future	1494	2	1	2	0.00
08/04/2013	R213 On 07-November-13	8.61	Put	Bond Future	1475	2	1	2	0.00
08/04/2013	R213 On 07-November-13	8.59	Put	Bond Future	1512	2	2	2	0.00
08/04/2013	R213 On 06-February-14			Bond Future	7.70	95.2450	96.5659	95.2450	0.00
08/04/2013	R213 On 06-February-14	8.31	Call	Bond Future	8137	7	8	7	0.00
08/04/2013	R213 On 06-February-14	8.29	Call	Bond Future	8029	7	8	7	0.00
08/04/2013	R213 On 06-February-14	8.30	Call	Bond Future	8083	7	8	7	0.00
08/04/2013	R213 On 06-February-14	8.30	Put	Bond Future	2935	3	3	3	0.00
08/04/2013	R213 On 06-February-14	8.29	Put	Bond Future	2964	3	3	3	0.00
08/04/2013	R213 On 06-February-14	8.31	Put	Bond Future	2907	3	3	3	0.00
08/04/2013	R214 On 02-May-13			Bond Future	7.83	84.8700	86.2533	84.8700	2,034.00
08/04/2013	R214 On 02-May-13	84.31	Call	Bond Future	77474	76	77	76	0.00
08/04/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
08/04/2013	R214 On 01-August-13			Bond Future	7.88	85.9764	87.3774	85.9764	0.00
08/04/2013	R214 On 01-August-13	84.31	Call	Bond Future	76930	76	77	76	0.00
08/04/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00