



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
04/04/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	2025 On 02-May-13			Bond Future	115.42	115.4213	115.4197	115.4213	0.00
04/04/2013	2025 On 02-May-13	113.41	Call	Bond Future	2006	2	2006	2	0.00
04/04/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
04/04/2013	2038 On 02-May-13			Bond Future	112.90	112.6819	112.8988	112.6819	9.00
04/04/2013	2038 On 02-May-13	111.60	Call	Bond Future	1294	1	1294	1	0.00
04/04/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
04/04/2013	2050 On 02-May-13			Bond Future	117.51	117.5065	117.5083	117.5065	122.00
04/04/2013	2050 On 02-May-13	117.60	Call	Bond Future	0	0	0	0	0.00

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04/04/2013	2050 On 02-May-13	117.60	Put	Bond Future	90	0	90	0	0.00
04/04/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	AL7T On 02-May-13			Index Future	496.21	494.6350	496.2080	494.6350	12.00
04/04/2013	AL7T On 01-August-13			Index Future	502.68	501.0850	502.6770	501.0850	0.00
04/04/2013	AL7T On 07-November-13			Index Future	509.90	508.2860	509.9020	508.2860	0.00
04/04/2013	ALBI On 02-May-13			Index Future	442.43	440.5700	442.4310	440.5700	937.00
04/04/2013	ALBI On 01-August-13			Index Future	448.20	446.3160	448.1990	446.3160	159.00
04/04/2013	ALBI On 07-November-13			Index Future	454.64	452.7300	454.6410	452.7300	85.00
04/04/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/04/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	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
04/04/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	EL28 On 02-May-13			Bond Future	112.60	112.6031	112.6046	112.6031	0.00
04/04/2013	EL28 On 02-May-13	113.32	Call	Bond Future	0	0	0	0	0.00
04/04/2013	EL28 On 02-May-13	113.32	Put	Bond Future	712	1	712	1	0.00
04/04/2013	ES33 On 02-May-13			Bond Future	8.66	89.4720	8.6557	89.4720	3,363.00
04/04/2013	ES33 On 02-May-13	91.02	Call	Bond Future	80911	80	80911	80	0.00
04/04/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
04/04/2013	ES33 On 01-August-13			Bond Future	8.74	90.6388	8.7409	90.6388	0.00
04/04/2013	ES33 On 01-August-13	9.00	Call	Bond Future	2173	2	2173	2	0.00
04/04/2013	ES33 On 01-August-13	91.02	Call	Bond Future	80214	80	80214	80	0.00
04/04/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
04/04/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
04/04/2013	GOVI On 02-May-13			GOVI	442.05	440.2410	442.0540	440.2410	97.00
04/04/2013	GOVI On 02-May-13	432.99	Call	GOVI	90640	7	90640	7	0.00
04/04/2013	GOVI On 02-May-13	433.01	Call	GOVI	90440	7	90440	7	0.00
04/04/2013	GOVI On 02-May-13	433.00	Call	GOVI	90540	7	90540	7	0.00
04/04/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
04/04/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
04/04/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
04/04/2013	GOVI On 01-August-13			GOVI	447.82	445.9820	447.8170	445.9820	280.00
04/04/2013	GOVI On 01-August-13	445.99	Call	GOVI	18270	0	18270	0	0.00
04/04/2013	GOVI On 01-August-13	446.00	Call	GOVI	18170	0	18170	0	0.00
04/04/2013	GOVI On 01-August-13	446.01	Call	GOVI	18070	0	18070	0	0.00
04/04/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
04/04/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
04/04/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
04/04/2013	GOVI On 07-November-13			GOVI	454.25	452.3910	454.2540	452.3910	0.00
04/04/2013	GOVI On 07-November-13	445.99	Call	GOVI	82640	6	82640	6	0.00
04/04/2013	GOVI On 07-November-13	446.00	Call	GOVI	82540	6	82540	6	0.00
04/04/2013	GOVI On 07-November-13	446.01	Call	GOVI	82440	6	82440	6	0.00
04/04/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00

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04/04/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
04/04/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
04/04/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/04/2013	IGOV On 02-May-13			Index Future	203.96	203.9850	203.9620	203.9850	558.00
04/04/2013	IGOV On 01-August-13			Index Future	206.70	206.7220	206.6990	206.7220	172.00
04/04/2013	IGOV On 07-November-13			Index Future	209.72	209.7450	209.7220	209.7450	7.00
04/04/2013	ILBI On 02-May-13			Index Future	552.01	551.9800	552.0120	551.9800	183.00
04/04/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
04/04/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/04/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/04/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/04/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/04/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/04/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.13	94.8700	5.1300	94.8700	0.00
04/04/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.13	94.8700	5.1300	94.8700	0.00
04/04/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.13	94.8700	5.1300	94.8700	500.00
04/04/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.13	94.8700	5.1300	94.8700	0.00
04/04/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.14	94.8600	5.1400	94.8600	0.00
04/04/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.14	94.8600	5.1400	94.8600	1,700.00
04/04/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.18	94.8200	5.1800	94.8200	0.00
04/04/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.14	94.8500	5.1400	94.8500	1,500.00
04/04/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.15	94.8400	5.1500	94.8400	400.00
04/04/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.20	94.7300	5.2000	94.7300	800.00
04/04/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.31	94.5900	5.3100	94.5900	0.00
04/04/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.44	94.4500	5.4400	94.4500	0.00
04/04/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
04/04/2013	R023 On 02-May-13			Bond Future	6.77	108.0122	6.7662	108.0122	6,470.00
04/04/2013	R023 On 02-May-13	7.04	Call	Bond Future	2002	2	2002	2	0.00
04/04/2013	R023 On 02-May-13	7.06	Call	Bond Future	2147	2	2147	2	0.00
04/04/2013	R023 On 02-May-13	7.05	Call	Bond Future	2074	2	2074	2	0.00
04/04/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R023 On 01-August-13			Bond Future	6.82	109.4208	6.8194	109.4208	0.00

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04/04/2013	R023 On 01-August-13	7.29	Call	Bond Future	3333	3	3333	3	0.00
04/04/2013	R023 On 01-August-13	7.30	Call	Bond Future	3403	3	3403	3	0.00
04/04/2013	R023 On 01-August-13	7.31	Call	Bond Future	3472	3	3472	3	0.00
04/04/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R157 On 02-May-13			Bond Future	5.42	119.4447	5.4210	119.4447	6,078.00
04/04/2013	R157 On 02-May-13	5.34	Call	Bond Future	143	0	143	0	0.00
04/04/2013	R157 On 02-May-13	5.36	Call	Bond Future	162	0	162	0	0.00
04/04/2013	R157 On 02-May-13	5.35	Call	Bond Future	152	0	152	0	0.00
04/04/2013	R157 On 02-May-13	5.35	Put	Bond Future	325	0	325	0	0.00
04/04/2013	R157 On 02-May-13	5.36	Put	Bond Future	310	0	310	0	0.00
04/04/2013	R157 On 02-May-13	5.34	Put	Bond Future	340	0	340	0	0.00
04/04/2013	R157 On 01-August-13			Bond Future	5.44	121.0023	5.4363	121.0023	0.00
04/04/2013	R157 On 01-August-13	116.11	Call	Bond Future	91674	92	91674	92	0.00
04/04/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R157 On 07-November-13			Bond Future	5.45	115.9342	5.4456	115.9342	0.00
04/04/2013	R157 On 07-November-13	5.59	Call	Bond Future	672	1	672	1	0.00
04/04/2013	R157 On 07-November-13	5.60	Call	Bond Future	683	1	683	1	0.00
04/04/2013	R157 On 07-November-13	5.61	Call	Bond Future	695	1	695	1	0.00
04/04/2013	R157 On 07-November-13	5.61	Put	Bond Future	385	0	385	0	0.00
04/04/2013	R157 On 07-November-13	5.60	Put	Bond Future	392	0	392	0	0.00
04/04/2013	R157 On 07-November-13	5.59	Put	Bond Future	400	0	400	0	0.00
04/04/2013	R157 On 06-February-14			Bond Future	5.45	117.4973	5.4538	117.4973	0.00
04/04/2013	R157 On 06-February-14	5.66	Call	Bond Future	740	1	740	1	0.00
04/04/2013	R157 On 06-February-14	5.65	Call	Bond Future	730	1	730	1	0.00
04/04/2013	R157 On 06-February-14	5.64	Call	Bond Future	720	1	720	1	0.00
04/04/2013	R157 On 06-February-14	5.64	Put	Bond Future	418	0	418	0	0.00
04/04/2013	R157 On 06-February-14	5.65	Put	Bond Future	411	0	411	0	0.00
04/04/2013	R157 On 06-February-14	5.66	Put	Bond Future	405	0	405	0	0.00
04/04/2013	R186 On 02-May-13			Bond Future	7.30	130.5429	7.2951	130.5429	63,614.00
04/04/2013	R186 On 02-May-13	6.75	Call	Bond Future	113	0	113	0	350.00
04/04/2013	R186 On 02-May-13	7.39	Call	Bond Future	2033	2	2033	2	0.00
04/04/2013	R186 On 02-May-13	7.40	Call	Bond Future	2093	2	2093	2	2,000.00

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04/04/2013	R186 On 02-May-13	7.41	Call	Bond Future	2154	2	2154	2	0.00
04/04/2013	R186 On 02-May-13	7.75	Call	Bond Future	4707	4	4707	4	0.00
04/04/2013	R186 On 02-May-13	7.60	Call	Bond Future	3485	3	3485	3	0.00
04/04/2013	R186 On 02-May-13	7.60	Put	Bond Future	451	1	451	1	2,830.00
04/04/2013	R186 On 02-May-13	7.75	Put	Bond Future	216	0	216	0	100.00
04/04/2013	R186 On 02-May-13	7.41	Put	Bond Future	999	1	999	1	0.00
04/04/2013	R186 On 02-May-13	7.40	Put	Bond Future	1038	1	1038	1	150.00
04/04/2013	R186 On 02-May-13	7.39	Put	Bond Future	1077	1	1077	1	0.00
04/04/2013	R186 On 02-May-13	6.75	Put	Bond Future	5802	7	5802	7	0.00
04/04/2013	R186 On 01-August-13			Bond Future	7.36	126.9608	7.3596	126.9608	3,000.00
04/04/2013	R186 On 01-August-13	7.25	Call	Bond Future	2943	3	2943	3	4,315.00
04/04/2013	R186 On 01-August-13	128.26	Call	Bond Future	118470	118	118470	118	0.00
04/04/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R186 On 01-August-13	7.25	Put	Bond Future	4037	4	4037	4	0.00
04/04/2013	R186 On 07-November-13			Bond Future	7.43	128.7856	7.4274	128.7856	540.00
04/04/2013	R186 On 07-November-13	8.75	Call	Bond Future	12889	12	12889	12	0.00
04/04/2013	R186 On 07-November-13	8.14	Call	Bond Future	8729	8	8729	8	0.00
04/04/2013	R186 On 07-November-13	8.16	Call	Bond Future	8859	8	8859	8	0.00
04/04/2013	R186 On 07-November-13	8.15	Call	Bond Future	8794	8	8794	8	0.00
04/04/2013	R186 On 07-November-13	8.15	Put	Bond Future	2043	2	2043	2	0.00
04/04/2013	R186 On 07-November-13	8.16	Put	Bond Future	2018	2	2018	2	0.00
04/04/2013	R186 On 07-November-13	8.14	Put	Bond Future	2068	2	2068	2	0.00
04/04/2013	R186 On 07-November-13	8.75	Put	Bond Future	913	1	913	1	1,030.00
04/04/2013	R186 On 06-February-14			Bond Future	7.49	125.2316	7.4920	125.2316	0.00
04/04/2013	R186 On 06-February-14	7.74	Call	Bond Future	6603	6	6603	6	0.00
04/04/2013	R186 On 06-February-14	7.75	Call	Bond Future	6656	6	6656	6	0.00
04/04/2013	R186 On 06-February-14	7.76	Call	Bond Future	6709	6	6709	6	0.00
04/04/2013	R186 On 06-February-14	7.76	Put	Bond Future	4196	5	4196	5	0.00
04/04/2013	R186 On 06-February-14	7.75	Put	Bond Future	4235	5	4235	5	0.00
04/04/2013	R186 On 06-February-14	7.74	Put	Bond Future	4274	5	4274	5	0.00
04/04/2013	R197 On 02-May-13			Bond Future	294.17	294.1787	294.1725	294.1787	2,633.00
04/04/2013	R197 On 02-May-13	282.39	Call	Bond Future	11782	12	11782	12	0.00
04/04/2013	R197 On 02-May-13	282.41	Call	Bond Future	11762	12	11762	12	0.00
04/04/2013	R197 On 02-May-13	282.40	Call	Bond Future	11772	12	11772	12	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
04/04/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R201 On 02-May-13			Bond Future	5.27	108.5822	5.2687	108.5822	4.00
04/04/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
04/04/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
04/04/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
04/04/2013	R201 On 02-May-13	4.05	Put	Bond Future	1967	2	1967	2	0.00
04/04/2013	R201 On 02-May-13	4.06	Put	Bond Future	1950	2	1950	2	0.00
04/04/2013	R201 On 02-May-13	4.04	Put	Bond Future	1983	2	1983	2	0.00
04/04/2013	R201 On 01-August-13			Bond Future	5.27	105.5943	5.2698	105.5943	0.00
04/04/2013	R201 On 01-August-13	107.45	Call	Bond Future	68400	68	68400	68	0.00
04/04/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R201 On 07-November-13			Bond Future	5.24	107.1120	5.2359	107.1120	0.00
04/04/2013	R201 On 07-November-13	4.79	Call	Bond Future	94	0	94	0	0.00
04/04/2013	R201 On 07-November-13	4.81	Call	Bond Future	100	0	100	0	0.00
04/04/2013	R201 On 07-November-13	4.80	Call	Bond Future	97	0	97	0	0.00
04/04/2013	R201 On 07-November-13	4.80	Put	Bond Future	575	1	575	1	0.00
04/04/2013	R201 On 07-November-13	4.81	Put	Bond Future	566	1	566	1	0.00
04/04/2013	R201 On 07-November-13	4.79	Put	Bond Future	583	1	583	1	0.00
04/04/2013	R201 On 06-February-14			Bond Future	5.17	104.1475	5.1733	104.1475	0.00
04/04/2013	R201 On 06-February-14	5.26	Call	Bond Future	310	0	310	0	0.00
04/04/2013	R201 On 06-February-14	5.24	Call	Bond Future	300	0	300	0	0.00
04/04/2013	R201 On 06-February-14	5.25	Call	Bond Future	305	0	305	0	0.00
04/04/2013	R201 On 06-February-14	5.25	Put	Bond Future	240	0	240	0	0.00
04/04/2013	R201 On 06-February-14	5.24	Put	Bond Future	244	0	244	0	0.00
04/04/2013	R201 On 06-February-14	5.26	Put	Bond Future	236	0	236	0	0.00
04/04/2013	R202 On 02-May-13			Bond Future	220.03	220.0310	220.0317	220.0310	44,017.00
04/04/2013	R202 On 02-May-13	211.04	Call	Bond Future	8992	9	8992	9	0.00
04/04/2013	R202 On 02-May-13	211.06	Call	Bond Future	8972	9	8972	9	0.00
04/04/2013	R202 On 02-May-13	211.05	Call	Bond Future	8982	9	8982	9	0.00
04/04/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
04/04/2013	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
04/04/2013	R203 On 02-May-13			Bond Future	5.83	110.1148	5.8316	110.1148	5,836.00
04/04/2013	R203 On 02-May-13	5.89	Call	Bond Future	607	0	607	0	0.00
04/04/2013	R203 On 02-May-13	5.90	Call	Bond Future	630	1	630	1	0.00
04/04/2013	R203 On 02-May-13	5.91	Call	Bond Future	654	1	654	1	0.00
04/04/2013	R203 On 02-May-13	5.91	Put	Bond Future	340	0	340	0	0.00
04/04/2013	R203 On 02-May-13	5.90	Put	Bond Future	356	0	356	0	0.00
04/04/2013	R203 On 02-May-13	5.89	Put	Bond Future	373	0	373	0	0.00
04/04/2013	R203 On 01-August-13			Bond Future	5.87	111.5508	5.8688	111.5508	5,000.00
04/04/2013	R203 On 01-August-13	109.11	Call	Bond Future	98588	98	98588	98	0.00
04/04/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R203 On 07-November-13			Bond Future	5.91	108.9941	5.9088	108.9941	0.00
04/04/2013	R203 On 07-November-13	6.01	Call	Bond Future	1413	1	1413	1	0.00
04/04/2013	R203 On 07-November-13	571.00	Call	Bond Future	107018	107	107018	107	0.00
04/04/2013	R203 On 07-November-13	5.71	Call	Bond Future	897	1	897	1	15.00
04/04/2013	R203 On 07-November-13	6.00	Call	Bond Future	1393	1	1393	1	0.00
04/04/2013	R203 On 07-November-13	5.99	Call	Bond Future	1374	1	1374	1	0.00
04/04/2013	R203 On 07-November-13	5.99	Put	Bond Future	1086	1	1086	1	0.00
04/04/2013	R203 On 07-November-13	6.00	Put	Bond Future	1070	1	1070	1	0.00
04/04/2013	R203 On 07-November-13	5.71	Put	Bond Future	1606	2	1606	2	0.00
04/04/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R203 On 07-November-13	6.01	Put	Bond Future	1054	1	1054	1	0.00
04/04/2013	R203 On 06-February-14			Bond Future	5.95	110.4636	5.9502	110.4636	0.00
04/04/2013	R203 On 06-February-14	6.16	Call	Bond Future	1777	2	1777	2	0.00
04/04/2013	R203 On 06-February-14	5.95	Call	Bond Future	1393	1	1393	1	16.00
04/04/2013	R203 On 06-February-14	6.15	Call	Bond Future	1758	2	1758	2	0.00
04/04/2013	R203 On 06-February-14	6.14	Call	Bond Future	1738	2	1738	2	0.00
04/04/2013	R203 On 06-February-14	6.14	Put	Bond Future	1108	1	1108	1	0.00
04/04/2013	R203 On 06-February-14	6.15	Put	Bond Future	1095	1	1095	1	0.00
04/04/2013	R203 On 06-February-14	5.95	Put	Bond Future	1394	2	1394	2	0.00
04/04/2013	R203 On 06-February-14	6.16	Put	Bond Future	1081	1	1081	1	0.00
04/04/2013	R204 On 02-May-13			Bond Future	6.09	111.7014	6.0899	111.7014	5,262.00
04/04/2013	R204 On 02-May-13	6.29	Call	Bond Future	1244	1	1244	1	0.00
04/04/2013	R204 On 02-May-13	6.30	Call	Bond Future	1280	1	1280	1	0.00
04/04/2013	R204 On 02-May-13	6.31	Call	Bond Future	1317	1	1317	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
04/04/2013	R204 On 02-May-13	6.31	Put	Bond Future	232	0	232	0	0.00
04/04/2013	R204 On 02-May-13	6.30	Put	Bond Future	245	0	245	0	0.00
04/04/2013	R204 On 02-May-13	6.29	Put	Bond Future	257	0	257	0	0.00
04/04/2013	R204 On 01-August-13			Bond Future	6.14	109.1317	6.1369	109.1317	0.00
04/04/2013	R204 On 01-August-13	110.75	Call	Bond Future	100531	100	100531	100	0.00
04/04/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R204 On 07-November-13			Bond Future	6.18	110.7002	6.1838	110.7002	0.00
04/04/2013	R204 On 07-November-13	7.00	Call	Bond Future	4088	4	4088	4	0.00
04/04/2013	R204 On 07-November-13	6.29	Call	Bond Future	1903	2	1903	2	0.00
04/04/2013	R204 On 07-November-13	6.30	Call	Bond Future	1929	2	1929	2	0.00
04/04/2013	R204 On 07-November-13	6.31	Call	Bond Future	1954	2	1954	2	0.00
04/04/2013	R204 On 07-November-13	6.31	Put	Bond Future	1385	2	1385	2	0.00
04/04/2013	R204 On 07-November-13	6.30	Put	Bond Future	1404	2	1404	2	0.00
04/04/2013	R204 On 07-November-13	6.29	Put	Bond Future	1424	2	1424	2	0.00
04/04/2013	R204 On 07-November-13	7.00	Put	Bond Future	469	1	469	1	1,270.00
04/04/2013	R204 On 06-February-14			Bond Future	6.23	108.1620	6.2296	108.1620	0.00
04/04/2013	R204 On 06-February-14	6.40	Call	Bond Future	2354	2	2354	2	0.00
04/04/2013	R204 On 06-February-14	6.39	Call	Bond Future	2329	2	2329	2	0.00
04/04/2013	R204 On 06-February-14	6.41	Call	Bond Future	2378	2	2378	2	0.00
04/04/2013	R204 On 06-February-14	6.41	Put	Bond Future	1602	2	1602	2	0.00
04/04/2013	R204 On 06-February-14	6.39	Put	Bond Future	1639	2	1639	2	0.00
04/04/2013	R204 On 06-February-14	6.40	Put	Bond Future	1621	2	1621	2	0.00
04/04/2013	R206 On 02-May-13			Bond Future	5.32	103.7553	5.3213	103.7553	23.00
04/04/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
04/04/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
04/04/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
04/04/2013	R206 On 02-May-13	3.40	Put	Bond Future	1321	1	1321	1	0.00
04/04/2013	R206 On 02-May-13	3.41	Put	Bond Future	1314	1	1314	1	0.00
04/04/2013	R206 On 02-May-13	3.39	Put	Bond Future	1328	1	1328	1	0.00
04/04/2013	R206 On 01-August-13			Bond Future	5.32	101.3466	5.3166	101.3466	0.00
04/04/2013	R206 On 01-August-13	103.94	Call	Bond Future	30360	30	30360	30	0.00
04/04/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R206 On 07-November-13			Bond Future	5.18	102.8033	5.1846	102.8033	0.00
04/04/2013	R206 On 07-November-13	4.29	Call	Bond Future	4	0	4	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
04/04/2013	R206 On 07-November-13	4.31	Call	Bond Future	4	0	4	0	0.00
04/04/2013	R206 On 07-November-13	4.30	Call	Bond Future	4	0	4	0	0.00
04/04/2013	R206 On 07-November-13	4.30	Put	Bond Future	162	0	162	0	0.00
04/04/2013	R206 On 07-November-13	4.31	Put	Bond Future	160	0	160	0	0.00
04/04/2013	R206 On 07-November-13	4.29	Put	Bond Future	164	0	164	0	0.00
04/04/2013	R207 On 02-May-13			Bond Future	6.32	106.9190	6.3216	106.9190	7,774.00
04/04/2013	R207 On 02-May-13	6.44	Call	Bond Future	1104	1	1104	1	0.00
04/04/2013	R207 On 02-May-13	6.46	Call	Bond Future	1175	1	1175	1	0.00
04/04/2013	R207 On 02-May-13	6.45	Call	Bond Future	1139	1	1139	1	0.00
04/04/2013	R207 On 02-May-13	6.45	Put	Bond Future	429	1	429	1	0.00
04/04/2013	R207 On 02-May-13	6.46	Put	Bond Future	410	1	410	1	0.00
04/04/2013	R207 On 02-May-13	6.44	Put	Bond Future	449	1	449	1	0.00
04/04/2013	R207 On 01-August-13			Bond Future	6.37	104.6769	6.3745	104.6769	0.00
04/04/2013	R207 On 01-August-13	106.18	Call	Bond Future	97422	97	97422	97	0.00
04/04/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R207 On 07-November-13			Bond Future	6.42	106.1814	6.4248	106.1814	0.00
04/04/2013	R207 On 07-November-13	6.69	Call	Bond Future	2797	3	2797	3	0.00
04/04/2013	R207 On 07-November-13	6.71	Call	Bond Future	2860	3	2860	3	0.00
04/04/2013	R207 On 07-November-13	6.70	Call	Bond Future	2828	3	2828	3	0.00
04/04/2013	R207 On 07-November-13	6.70	Put	Bond Future	1420	2	1420	2	0.00
04/04/2013	R207 On 07-November-13	6.71	Put	Bond Future	1401	2	1401	2	0.00
04/04/2013	R207 On 07-November-13	6.69	Put	Bond Future	1439	2	1439	2	0.00
04/04/2013	R207 On 06-February-14			Bond Future	6.47	103.9736	6.4747	103.9736	0.00
04/04/2013	R207 On 06-February-14	6.66	Call	Bond Future	2894	3	2894	3	0.00
04/04/2013	R207 On 06-February-14	6.64	Call	Bond Future	2839	3	2839	3	0.00
04/04/2013	R207 On 06-February-14	6.65	Call	Bond Future	2866	3	2866	3	0.00
04/04/2013	R207 On 06-February-14	6.65	Put	Bond Future	2000	2	2000	2	0.00
04/04/2013	R207 On 06-February-14	6.64	Put	Bond Future	2021	2	2021	2	0.00
04/04/2013	R207 On 06-February-14	6.66	Put	Bond Future	1979	2	1979	2	0.00
04/04/2013	R208 On 02-May-13			Bond Future	6.44	102.2234	6.4449	102.2234	14,280.00
04/04/2013	R208 On 02-May-13	6.64	Call	Bond Future	1564	1	1564	1	0.00
04/04/2013	R208 On 02-May-13	6.66	Call	Bond Future	1652	1	1652	1	0.00
04/04/2013	R208 On 02-May-13	6.65	Call	Bond Future	1608	1	1608	1	0.00
04/04/2013	R208 On 02-May-13	6.65	Put	Bond Future	349	0	349	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
04/04/2013	R208 On 02-May-13	6.66	Put	Bond Future	332	0	332	0	0.00
04/04/2013	R208 On 02-May-13	6.64	Put	Bond Future	365	0	365	0	0.00
04/04/2013	R208 On 01-August-13			Bond Future	6.49	103.5565	6.4936	103.5565	3,000.00
04/04/2013	R208 On 01-August-13	101.40	Call	Bond Future	94832	95	94832	95	0.00
04/04/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R208 On 07-November-13			Bond Future	6.54	101.6486	6.5449	101.6486	0.00
04/04/2013	R208 On 07-November-13	7.50	Call	Bond Future	5998	6	5998	6	0.00
04/04/2013	R208 On 07-November-13	6.79	Call	Bond Future	3146	3	3146	3	0.00
04/04/2013	R208 On 07-November-13	6.81	Call	Bond Future	3216	3	3216	3	0.00
04/04/2013	R208 On 07-November-13	6.80	Call	Bond Future	3181	3	3181	3	0.00
04/04/2013	R208 On 07-November-13	6.80	Put	Bond Future	1709	2	1709	2	0.00
04/04/2013	R208 On 07-November-13	6.81	Put	Bond Future	1686	2	1686	2	0.00
04/04/2013	R208 On 07-November-13	6.79	Put	Bond Future	1731	2	1731	2	0.00
04/04/2013	R208 On 07-November-13	7.50	Put	Bond Future	618	1	618	1	1,520.00
04/04/2013	R208 On 06-February-14			Bond Future	6.59	103.0191	6.5944	103.0191	0.00
04/04/2013	R208 On 06-February-14	6.75	Call	Bond Future	3230	3	3230	3	0.00
04/04/2013	R208 On 06-February-14	6.76	Call	Bond Future	3262	3	3262	3	0.00
04/04/2013	R208 On 06-February-14	6.74	Call	Bond Future	3200	3	3200	3	0.00
04/04/2013	R208 On 06-February-14	6.74	Put	Bond Future	2382	3	2382	3	0.00
04/04/2013	R208 On 06-February-14	6.76	Put	Bond Future	2332	2	2332	2	0.00
04/04/2013	R208 On 06-February-14	6.75	Put	Bond Future	2356	3	2356	3	0.00
04/04/2013	R209 On 02-May-13			Bond Future	8.11	80.6946	8.1097	80.6946	10,695.00
04/04/2013	R209 On 02-May-13	7.99	Call	Bond Future	987	1	987	1	0.00
04/04/2013	R209 On 02-May-13	8.01	Call	Bond Future	1056	1	1056	1	0.00
04/04/2013	R209 On 02-May-13	8.00	Call	Bond Future	1021	1	1021	1	0.00
04/04/2013	R209 On 02-May-13	8.00	Put	Bond Future	1993	2	1993	2	0.00
04/04/2013	R209 On 02-May-13	8.01	Put	Bond Future	1939	2	1939	2	0.00
04/04/2013	R209 On 02-May-13	7.99	Put	Bond Future	2048	3	2048	3	0.00
04/04/2013	R209 On 01-August-13			Bond Future	8.17	81.7469	8.1744	81.7469	0.00
04/04/2013	R209 On 01-August-13	79.36	Call	Bond Future	72517	72	72517	72	0.00
04/04/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R209 On 07-November-13			Bond Future	8.24	79.7771	8.2439	79.7771	0.00
04/04/2013	R209 On 07-November-13	9.50	Call	Bond Future	10828	10	10828	10	0.00
04/04/2013	R209 On 07-November-13	8.79	Call	Bond Future	7017	7	7017	7	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
04/04/2013	R209 On 07-November-13	8.81	Call	Bond Future	7119	7	7119	7	0.00
04/04/2013	R209 On 07-November-13	8.80	Call	Bond Future	7068	7	7068	7	0.00
04/04/2013	R209 On 07-November-13	8.80	Put	Bond Future	2527	3	2527	3	0.00
04/04/2013	R209 On 07-November-13	8.81	Put	Bond Future	2500	3	2500	3	0.00
04/04/2013	R209 On 07-November-13	8.79	Put	Bond Future	2554	3	2554	3	0.00
04/04/2013	R209 On 07-November-13	9.50	Put	Bond Future	1122	1	1122	1	980.00
04/04/2013	R209 On 06-February-14			Bond Future	8.31	80.8527	8.3096	80.8527	0.00
04/04/2013	R209 On 06-February-14	8.55	Call	Bond Future	6205	6	6205	6	0.00
04/04/2013	R209 On 06-February-14	8.56	Call	Bond Future	6250	6	6250	6	0.00
04/04/2013	R209 On 06-February-14	8.54	Call	Bond Future	6160	6	6160	6	0.00
04/04/2013	R209 On 06-February-14	8.54	Put	Bond Future	4254	5	4254	5	0.00
04/04/2013	R209 On 06-February-14	8.56	Put	Bond Future	4182	4	4182	4	0.00
04/04/2013	R209 On 06-February-14	8.55	Put	Bond Future	4218	5	4218	5	0.00
04/04/2013	R210 On 02-May-13			Bond Future	165.22	165.2163	165.2157	165.2163	1,244.00
04/04/2013	R210 On 02-May-13	161.14	Call	Bond Future	4076	4	4076	4	0.00
04/04/2013	R210 On 02-May-13	161.16	Call	Bond Future	4056	4	4056	4	0.00
04/04/2013	R210 On 02-May-13	161.15	Call	Bond Future	4066	4	4066	4	0.00
04/04/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R211 On 02-May-13			Bond Future	129.38	129.3851	129.3777	129.3851	529.00
04/04/2013	R211 On 02-May-13	125.69	Call	Bond Future	3688	4	3688	4	0.00
04/04/2013	R211 On 02-May-13	125.70	Call	Bond Future	3678	4	3678	4	0.00
04/04/2013	R211 On 02-May-13	125.71	Call	Bond Future	3668	4	3668	4	0.00
04/04/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R212 On 02-May-13			Bond Future	136.97	137.1407	136.9743	137.1407	21,870.00
04/04/2013	R212 On 02-May-13	131.09	Call	Bond Future	5884	6	5884	6	0.00
04/04/2013	R212 On 02-May-13	131.11	Call	Bond Future	5864	6	5864	6	0.00
04/04/2013	R212 On 02-May-13	131.10	Call	Bond Future	5874	6	5874	6	0.00
04/04/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
04/04/2013	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
04/04/2013	R213 On 02-May-13			Bond Future	7.83	92.6078	7.8347	92.6078	9,267.00
04/04/2013	R213 On 02-May-13	7.84	Call	Bond Future	1437	1	1437	1	0.00
04/04/2013	R213 On 02-May-13	7.85	Call	Bond Future	1482	1	1482	1	0.00
04/04/2013	R213 On 02-May-13	7.86	Call	Bond Future	1528	1	1528	1	0.00
04/04/2013	R213 On 02-May-13	7.86	Put	Bond Future	1302	2	1302	2	0.00
04/04/2013	R213 On 02-May-13	7.85	Put	Bond Future	1345	2	1345	2	0.00
04/04/2013	R213 On 02-May-13	7.84	Put	Bond Future	1389	2	1389	2	0.00
04/04/2013	R213 On 01-August-13			Bond Future	7.90	93.8155	7.8993	93.8155	0.00
04/04/2013	R213 On 01-August-13	91.25	Call	Bond Future	83936	83	83936	83	0.00
04/04/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R213 On 07-November-13			Bond Future	7.97	91.6265	7.9701	91.6265	0.00
04/04/2013	R213 On 07-November-13	8.59	Call	Bond Future	7457	7	7457	7	0.00
04/04/2013	R213 On 07-November-13	8.61	Call	Bond Future	7566	7	7566	7	0.00
04/04/2013	R213 On 07-November-13	8.60	Call	Bond Future	7512	7	7512	7	0.00
04/04/2013	R213 On 07-November-13	8.60	Put	Bond Future	2264	3	2264	3	0.00
04/04/2013	R213 On 07-November-13	8.61	Put	Bond Future	2239	2	2239	2	0.00
04/04/2013	R213 On 07-November-13	8.59	Put	Bond Future	2289	3	2289	3	0.00
04/04/2013	R213 On 06-February-14			Bond Future	8.04	92.8618	8.0384	92.8618	0.00
04/04/2013	R213 On 06-February-14	8.31	Call	Bond Future	6278	6	6278	6	0.00
04/04/2013	R213 On 06-February-14	8.29	Call	Bond Future	6184	6	6184	6	0.00
04/04/2013	R213 On 06-February-14	8.30	Call	Bond Future	6231	6	6231	6	0.00
04/04/2013	R213 On 06-February-14	8.30	Put	Bond Future	4031	4	4031	4	0.00
04/04/2013	R213 On 06-February-14	8.29	Put	Bond Future	4067	4	4067	4	0.00
04/04/2013	R213 On 06-February-14	8.31	Put	Bond Future	3995	4	3995	4	0.00
04/04/2013	R214 On 02-May-13			Bond Future	8.15	82.3933	8.1539	82.3933	2,034.00
04/04/2013	R214 On 02-May-13	84.31	Call	Bond Future	74319	74	74319	74	0.00
04/04/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R214 On 01-August-13			Bond Future	8.22	83.4677	8.2162	83.4677	0.00
04/04/2013	R214 On 01-August-13	84.31	Call	Bond Future	73734	73	73734	73	0.00
04/04/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00