



# 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
09/04/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	2025 On 02-May-13			Bond Future	116.09	116.0891	116.0873	116.0891	0.00
09/04/2013	2025 On 02-May-13	113.41	Call	Bond Future	2674	3	2674	3	0.00
09/04/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
09/04/2013	2038 On 02-May-13			Bond Future	112.90	112.9008	112.9016	112.9008	9.00
09/04/2013	2038 On 02-May-13	111.60	Call	Bond Future	1297	1	1297	1	0.00
09/04/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
09/04/2013	2050 On 02-May-13			Bond Future	117.66	117.6587	117.6604	117.6587	122.00
09/04/2013	2050 On 02-May-13	117.60	Call	Bond Future	63	0	63	0	0.00

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09/04/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
09/04/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	AL7T On 02-May-13			Index Future	503.23	503.4790	503.2290	503.4790	12.00
09/04/2013	AL7T On 01-August-13			Index Future	509.79	510.0400	509.7870	510.0400	0.00
09/04/2013	AL7T On 07-November-13			Index Future	517.12	517.3730	517.1150	517.3730	0.00
09/04/2013	ALBI On 02-May-13			Index Future	449.03	450.0100	449.0310	450.0100	945.00
09/04/2013	ALBI On 01-August-13			Index Future	454.88	455.8740	454.8830	455.8740	159.00
09/04/2013	ALBI On 07-November-13			Index Future	461.42	462.4280	461.4220	462.4280	85.00
09/04/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/04/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	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
09/04/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2013	EL28 On 02-May-13			Bond Future	112.68	112.6786	112.6801	112.6786	0.00
09/04/2013	EL28 On 02-May-13	113.32	Call	Bond Future	0	0	0	0	0.00
09/04/2013	EL28 On 02-May-13	113.32	Put	Bond Future	636	1	636	1	0.00
09/04/2013	ES33 On 02-May-13			Bond Future	8.40	92.8889	8.4010	92.8889	3,363.00
09/04/2013	ES33 On 02-May-13	91.02	Call	Bond Future	83168	84	83168	84	0.00
09/04/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
09/04/2013	ES33 On 01-August-13			Bond Future	8.48	94.0995	8.4788	94.0995	0.00
09/04/2013	ES33 On 01-August-13	9.00	Call	Bond Future	4459	5	4459	5	0.00
09/04/2013	ES33 On 01-August-13	91.02	Call	Bond Future	82500	83	82500	83	0.00
09/04/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
09/04/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
09/04/2013	GOVI On 02-May-13			GOVI	448.40	449.2990	448.4030	449.2990	97.00
09/04/2013	GOVI On 02-May-13	432.99	Call	GOVI	154130	16	154130	16	0.00
09/04/2013	GOVI On 02-May-13	433.01	Call	GOVI	153930	16	153930	16	0.00
09/04/2013	GOVI On 02-May-13	433.00	Call	GOVI	154030	16	154030	16	0.00
09/04/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
09/04/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
09/04/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
09/04/2013	GOVI On 01-August-13			GOVI	454.25	455.1550	454.2470	455.1550	280.00
09/04/2013	GOVI On 01-August-13	445.99	Call	GOVI	82570	9	82570	9	0.00
09/04/2013	GOVI On 01-August-13	446.00	Call	GOVI	82470	9	82470	9	0.00
09/04/2013	GOVI On 01-August-13	446.01	Call	GOVI	82370	9	82370	9	0.00
09/04/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
09/04/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
09/04/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
09/04/2013	GOVI On 07-November-13			GOVI	460.78	461.6980	460.7770	461.6980	0.00
09/04/2013	GOVI On 07-November-13	445.99	Call	GOVI	147870	16	147870	16	0.00
09/04/2013	GOVI On 07-November-13	446.00	Call	GOVI	147770	16	147770	16	0.00
09/04/2013	GOVI On 07-November-13	446.01	Call	GOVI	147670	16	147670	16	0.00
09/04/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00

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09/04/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
09/04/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
09/04/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/04/2013	IGOV On 02-May-13			Index Future	205.29	204.8390	205.2910	204.8390	558.00
09/04/2013	IGOV On 01-August-13			Index Future	208.05	207.5870	208.0460	207.5870	172.00
09/04/2013	IGOV On 07-November-13			Index Future	211.09	210.6230	211.0880	210.6230	7.00
09/04/2013	ILBI On 02-May-13			Index Future	554.34	552.4020	554.3400	552.4020	183.00
09/04/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
09/04/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/04/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
09/04/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/04/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/04/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/04/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	0.00
09/04/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	0.00
09/04/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	500.00
09/04/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	0.00
09/04/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	0.00
09/04/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	1,700.00
09/04/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.12	94.8900	5.1200	94.8900	0.00
09/04/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	1,500.00
09/04/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.16	94.8600	5.1600	94.8600	0.00
09/04/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.23	94.7900	5.2300	94.7900	800.00
09/04/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.34	94.6900	5.3400	94.6900	0.00
09/04/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.48	94.5400	5.4800	94.5400	0.00
09/04/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
09/04/2013	R023 On 02-May-13			Bond Future	6.54	110.0985	6.5423	110.0985	6,470.00
09/04/2013	R023 On 02-May-13	7.04	Call	Bond Future	3676	4	3676	4	0.00
09/04/2013	R023 On 02-May-13	7.06	Call	Bond Future	3821	4	3821	4	0.00
09/04/2013	R023 On 02-May-13	7.05	Call	Bond Future	3749	4	3749	4	0.00
09/04/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
09/04/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
09/04/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
09/04/2013	R023 On 01-August-13			Bond Future	6.59	111.5334	6.5872	111.5334	0.00

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09/04/2013	R023 On 01-August-13	7.29	Call	Bond Future	5029	5	5029	5	0.00
09/04/2013	R023 On 01-August-13	7.30	Call	Bond Future	5098	5	5098	5	0.00
09/04/2013	R023 On 01-August-13	7.31	Call	Bond Future	5167	5	5167	5	0.00
09/04/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
09/04/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
09/04/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
09/04/2013	R157 On 02-May-13			Bond Future	5.31	119.8993	5.3068	119.8993	6,097.00
09/04/2013	R157 On 02-May-13	5.34	Call	Bond Future	250	0	250	0	0.00
09/04/2013	R157 On 02-May-13	5.36	Call	Bond Future	279	0	279	0	0.00
09/04/2013	R157 On 02-May-13	5.35	Call	Bond Future	264	0	264	0	0.00
09/04/2013	R157 On 02-May-13	5.35	Put	Bond Future	159	0	159	0	0.00
09/04/2013	R157 On 02-May-13	5.36	Put	Bond Future	149	0	149	0	0.00
09/04/2013	R157 On 02-May-13	5.34	Put	Bond Future	169	0	169	0	0.00
09/04/2013	R157 On 01-August-13			Bond Future	5.31	121.4619	5.3070	121.4619	0.00
09/04/2013	R157 On 01-August-13	116.11	Call	Bond Future	91955	92	91955	92	0.00
09/04/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
09/04/2013	R157 On 07-November-13			Bond Future	5.29	116.4010	5.2948	116.4010	0.00
09/04/2013	R157 On 07-November-13	5.59	Call	Bond Future	845	1	845	1	0.00
09/04/2013	R157 On 07-November-13	5.60	Call	Bond Future	858	1	858	1	0.00
09/04/2013	R157 On 07-November-13	5.61	Call	Bond Future	871	1	871	1	0.00
09/04/2013	R157 On 07-November-13	5.61	Put	Bond Future	275	0	275	0	0.00
09/04/2013	R157 On 07-November-13	5.60	Put	Bond Future	281	0	281	0	0.00
09/04/2013	R157 On 07-November-13	5.59	Put	Bond Future	287	0	287	0	0.00
09/04/2013	R157 On 06-February-14			Bond Future	5.28	117.9704	5.2763	117.9704	0.00
09/04/2013	R157 On 06-February-14	5.66	Call	Bond Future	920	1	920	1	0.00
09/04/2013	R157 On 06-February-14	5.65	Call	Bond Future	908	1	908	1	0.00
09/04/2013	R157 On 06-February-14	5.64	Call	Bond Future	897	1	897	1	0.00
09/04/2013	R157 On 06-February-14	5.64	Put	Bond Future	306	0	306	0	0.00
09/04/2013	R157 On 06-February-14	5.65	Put	Bond Future	301	0	301	0	0.00
09/04/2013	R157 On 06-February-14	5.66	Put	Bond Future	296	0	296	0	0.00
09/04/2013	R186 On 02-May-13			Bond Future	7.04	134.3418	7.0357	134.3418	62,814.00
09/04/2013	R186 On 02-May-13	6.75	Call	Bond Future	371	0	371	0	350.00
09/04/2013	R186 On 02-May-13	7.39	Call	Bond Future	3884	4	3884	4	0.00
09/04/2013	R186 On 02-May-13	7.40	Call	Bond Future	3969	4	3969	4	2,000.00

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09/04/2013	R186 On 02-May-13	7.41	Call	Bond Future	4055	4	4055	4	0.00
09/04/2013	R186 On 02-May-13	7.75	Call	Bond Future	7180	8	7180	8	0.00
09/04/2013	R186 On 02-May-13	7.60	Call	Bond Future	5771	6	5771	6	0.00
09/04/2013	R186 On 02-May-13	7.60	Put	Bond Future	71	0	71	0	2,830.00
09/04/2013	R186 On 02-May-13	7.75	Put	Bond Future	24	0	24	0	100.00
09/04/2013	R186 On 02-May-13	7.41	Put	Bond Future	235	0	235	0	0.00
09/04/2013	R186 On 02-May-13	7.40	Put	Bond Future	249	0	249	0	150.00
09/04/2013	R186 On 02-May-13	7.39	Put	Bond Future	263	0	263	0	0.00
09/04/2013	R186 On 02-May-13	6.75	Put	Bond Future	3395	3	3395	3	0.00
09/04/2013	R186 On 01-August-13			Bond Future	7.09	130.8080	7.0915	130.8080	3,000.00
09/04/2013	R186 On 01-August-13	7.25	Call	Bond Future	4287	5	4287	5	4,315.00
09/04/2013	R186 On 01-August-13	128.26	Call	Bond Future	121169	122	121169	122	0.00
09/04/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
09/04/2013	R186 On 01-August-13	7.25	Put	Bond Future	2682	3	2682	3	0.00
09/04/2013	R186 On 07-November-13			Bond Future	7.15	132.6888	7.1495	132.6888	540.00
09/04/2013	R186 On 07-November-13	8.75	Call	Bond Future	15280	16	15280	16	0.00
09/04/2013	R186 On 07-November-13	8.14	Call	Bond Future	10789	11	10789	11	0.00
09/04/2013	R186 On 07-November-13	8.16	Call	Bond Future	10932	11	10932	11	0.00
09/04/2013	R186 On 07-November-13	8.15	Call	Bond Future	10860	11	10860	11	0.00
09/04/2013	R186 On 07-November-13	8.15	Put	Bond Future	1371	1	1371	1	0.00
09/04/2013	R186 On 07-November-13	8.16	Put	Bond Future	1353	1	1353	1	0.00
09/04/2013	R186 On 07-November-13	8.14	Put	Bond Future	1389	1	1389	1	0.00
09/04/2013	R186 On 07-November-13	8.75	Put	Bond Future	566	1	566	1	1,030.00
09/04/2013	R186 On 06-February-14			Bond Future	7.20	129.1874	7.2046	129.1874	0.00
09/04/2013	R186 On 06-February-14	7.74	Call	Bond Future	8306	9	8306	9	0.00
09/04/2013	R186 On 06-February-14	7.75	Call	Bond Future	8366	9	8366	9	0.00
09/04/2013	R186 On 06-February-14	7.76	Call	Bond Future	8427	9	8427	9	0.00
09/04/2013	R186 On 06-February-14	7.76	Put	Bond Future	3139	3	3139	3	0.00
09/04/2013	R186 On 06-February-14	7.75	Put	Bond Future	3170	3	3170	3	0.00
09/04/2013	R186 On 06-February-14	7.74	Put	Bond Future	3203	3	3203	3	0.00
09/04/2013	R197 On 02-May-13			Bond Future	297.20	297.2026	297.1952	297.2026	2,633.00
09/04/2013	R197 On 02-May-13	282.39	Call	Bond Future	14805	15	14805	15	0.00
09/04/2013	R197 On 02-May-13	282.41	Call	Bond Future	14785	15	14785	15	0.00
09/04/2013	R197 On 02-May-13	282.40	Call	Bond Future	14795	15	14795	15	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
09/04/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
09/04/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
09/04/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
09/04/2013	R201 On 02-May-13			Bond Future	5.23	108.7334	5.2264	108.7334	4.00
09/04/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
09/04/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
09/04/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
09/04/2013	R201 On 02-May-13	4.05	Put	Bond Future	1899	2	1899	2	0.00
09/04/2013	R201 On 02-May-13	4.06	Put	Bond Future	1883	2	1883	2	0.00
09/04/2013	R201 On 02-May-13	4.04	Put	Bond Future	1915	2	1915	2	0.00
09/04/2013	R201 On 01-August-13			Bond Future	5.22	105.7467	5.2198	105.7467	0.00
09/04/2013	R201 On 01-August-13	107.45	Call	Bond Future	68467	69	68467	69	0.00
09/04/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
09/04/2013	R201 On 07-November-13			Bond Future	5.17	107.2672	5.1728	107.2672	0.00
09/04/2013	R201 On 07-November-13	4.79	Call	Bond Future	109	0	109	0	0.00
09/04/2013	R201 On 07-November-13	4.81	Call	Bond Future	115	0	115	0	0.00
09/04/2013	R201 On 07-November-13	4.80	Call	Bond Future	112	0	112	0	0.00
09/04/2013	R201 On 07-November-13	4.80	Put	Bond Future	521	0	521	0	0.00
09/04/2013	R201 On 07-November-13	4.81	Put	Bond Future	513	0	513	0	0.00
09/04/2013	R201 On 07-November-13	4.79	Put	Bond Future	529	1	529	1	0.00
09/04/2013	R201 On 06-February-14			Bond Future	5.09	104.3047	5.0911	104.3047	0.00
09/04/2013	R201 On 06-February-14	5.26	Call	Bond Future	347	0	347	0	0.00
09/04/2013	R201 On 06-February-14	5.24	Call	Bond Future	337	0	337	0	0.00
09/04/2013	R201 On 06-February-14	5.25	Call	Bond Future	342	0	342	0	0.00
09/04/2013	R201 On 06-February-14	5.25	Put	Bond Future	207	0	207	0	0.00
09/04/2013	R201 On 06-February-14	5.24	Put	Bond Future	210	0	210	0	0.00
09/04/2013	R201 On 06-February-14	5.26	Put	Bond Future	204	0	204	0	0.00
09/04/2013	R202 On 02-May-13			Bond Future	221.06	220.0327	221.0599	220.0327	44,017.00
09/04/2013	R202 On 02-May-13	211.04	Call	Bond Future	10020	9	10020	9	0.00
09/04/2013	R202 On 02-May-13	211.06	Call	Bond Future	10000	9	10000	9	0.00
09/04/2013	R202 On 02-May-13	211.05	Call	Bond Future	10010	9	10010	9	0.00
09/04/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
09/04/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
09/04/2013	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
09/04/2013	R203 On 02-May-13			Bond Future	5.66	111.1448	5.6623	111.1448	5,897.00
09/04/2013	R203 On 02-May-13	5.89	Call	Bond Future	1039	1	1039	1	0.00
09/04/2013	R203 On 02-May-13	5.90	Call	Bond Future	1071	1	1071	1	0.00
09/04/2013	R203 On 02-May-13	5.91	Call	Bond Future	1103	1	1103	1	0.00
09/04/2013	R203 On 02-May-13	5.91	Put	Bond Future	108	0	108	0	0.00
09/04/2013	R203 On 02-May-13	5.90	Put	Bond Future	116	0	116	0	0.00
09/04/2013	R203 On 02-May-13	5.89	Put	Bond Future	124	0	124	0	0.00
09/04/2013	R203 On 01-August-13			Bond Future	5.69	112.5933	5.6876	112.5933	5,000.00
09/04/2013	R203 On 01-August-13	109.11	Call	Bond Future	99277	99	99277	99	0.00
09/04/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
09/04/2013	R203 On 07-November-13			Bond Future	5.71	110.0521	5.7127	110.0521	0.00
09/04/2013	R203 On 07-November-13	6.01	Call	Bond Future	1817	2	1817	2	0.00
09/04/2013	R203 On 07-November-13	571.00	Call	Bond Future	107718	108	107718	108	0.00
09/04/2013	R203 On 07-November-13	5.71	Call	Bond Future	1204	1	1204	1	15.00
09/04/2013	R203 On 07-November-13	6.00	Call	Bond Future	1794	2	1794	2	0.00
09/04/2013	R203 On 07-November-13	5.99	Call	Bond Future	1772	2	1772	2	0.00
09/04/2013	R203 On 07-November-13	5.99	Put	Bond Future	784	1	784	1	0.00
09/04/2013	R203 On 07-November-13	6.00	Put	Bond Future	771	1	771	1	0.00
09/04/2013	R203 On 07-November-13	5.71	Put	Bond Future	1213	1	1213	1	0.00
09/04/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
09/04/2013	R203 On 07-November-13	6.01	Put	Bond Future	758	1	758	1	0.00
09/04/2013	R203 On 06-February-14			Bond Future	5.74	111.5359	5.7382	111.5359	0.00
09/04/2013	R203 On 06-February-14	6.16	Call	Bond Future	2209	2	2209	2	0.00
09/04/2013	R203 On 06-February-14	5.95	Call	Bond Future	1769	2	1769	2	16.00
09/04/2013	R203 On 06-February-14	6.15	Call	Bond Future	2187	2	2187	2	0.00
09/04/2013	R203 On 06-February-14	6.14	Call	Bond Future	2165	2	2165	2	0.00
09/04/2013	R203 On 06-February-14	6.14	Put	Bond Future	825	1	825	1	0.00
09/04/2013	R203 On 06-February-14	6.15	Put	Bond Future	814	1	814	1	0.00
09/04/2013	R203 On 06-February-14	5.95	Put	Bond Future	1061	1	1061	1	0.00
09/04/2013	R203 On 06-February-14	6.16	Put	Bond Future	803	1	803	1	0.00
09/04/2013	R204 On 02-May-13			Bond Future	5.92	112.9484	5.9208	112.9484	5,463.00
09/04/2013	R204 On 02-May-13	6.29	Call	Bond Future	1899	2	1899	2	0.00
09/04/2013	R204 On 02-May-13	6.30	Call	Bond Future	1943	2	1943	2	0.00
09/04/2013	R204 On 02-May-13	6.31	Call	Bond Future	1987	2	1987	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2013	R204 On 02-May-13	6.31	Put	Bond Future	61	0	61	0	0.00
09/04/2013	R204 On 02-May-13	6.30	Put	Bond Future	65	0	65	0	0.00
09/04/2013	R204 On 02-May-13	6.29	Put	Bond Future	70	0	70	0	0.00
09/04/2013	R204 On 01-August-13			Bond Future	5.96	110.3940	5.9583	110.3940	0.00
09/04/2013	R204 On 01-August-13	110.75	Call	Bond Future	101384	102	101384	102	0.00
09/04/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
09/04/2013	R204 On 07-November-13			Bond Future	5.99	111.9813	5.9936	111.9813	0.00
09/04/2013	R204 On 07-November-13	7.00	Call	Bond Future	4798	5	4798	5	0.00
09/04/2013	R204 On 07-November-13	6.29	Call	Bond Future	2399	2	2399	2	0.00
09/04/2013	R204 On 07-November-13	6.30	Call	Bond Future	2428	3	2428	3	0.00
09/04/2013	R204 On 07-November-13	6.31	Call	Bond Future	2457	3	2457	3	0.00
09/04/2013	R204 On 07-November-13	6.31	Put	Bond Future	1022	1	1022	1	0.00
09/04/2013	R204 On 07-November-13	6.30	Put	Bond Future	1038	1	1038	1	0.00
09/04/2013	R204 On 07-November-13	6.29	Put	Bond Future	1054	1	1054	1	0.00
09/04/2013	R204 On 07-November-13	7.00	Put	Bond Future	313	0	313	0	1,270.00
09/04/2013	R204 On 06-February-14			Bond Future	6.03	109.4603	6.0276	109.4603	0.00
09/04/2013	R204 On 06-February-14	6.40	Call	Bond Future	2867	3	2867	3	0.00
09/04/2013	R204 On 06-February-14	6.39	Call	Bond Future	2839	3	2839	3	0.00
09/04/2013	R204 On 06-February-14	6.41	Call	Bond Future	2894	3	2894	3	0.00
09/04/2013	R204 On 06-February-14	6.41	Put	Bond Future	1242	1	1242	1	0.00
09/04/2013	R204 On 06-February-14	6.39	Put	Bond Future	1272	1	1272	1	0.00
09/04/2013	R204 On 06-February-14	6.40	Put	Bond Future	1257	1	1257	1	0.00
09/04/2013	R206 On 02-May-13			Bond Future	5.28	103.7906	5.2809	103.7906	23.00
09/04/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
09/04/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
09/04/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
09/04/2013	R206 On 02-May-13	3.40	Put	Bond Future	1294	1	1294	1	0.00
09/04/2013	R206 On 02-May-13	3.41	Put	Bond Future	1287	1	1287	1	0.00
09/04/2013	R206 On 02-May-13	3.39	Put	Bond Future	1301	1	1301	1	0.00
09/04/2013	R206 On 01-August-13			Bond Future	5.25	101.3814	5.2546	101.3814	0.00
09/04/2013	R206 On 01-August-13	103.94	Call	Bond Future	30387	30	30387	30	0.00
09/04/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
09/04/2013	R206 On 07-November-13			Bond Future	5.03	102.8392	5.0280	102.8392	0.00
09/04/2013	R206 On 07-November-13	4.29	Call	Bond Future	6	0	6	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
09/04/2013	R206 On 07-November-13	4.31	Call	Bond Future	7	0	7	0	0.00
09/04/2013	R206 On 07-November-13	4.30	Call	Bond Future	6	0	6	0	0.00
09/04/2013	R206 On 07-November-13	4.30	Put	Bond Future	137	0	137	0	0.00
09/04/2013	R206 On 07-November-13	4.31	Put	Bond Future	135	0	135	0	0.00
09/04/2013	R206 On 07-November-13	4.29	Put	Bond Future	138	0	138	0	0.00
09/04/2013	R207 On 02-May-13			Bond Future	6.11	108.4573	6.1121	108.4573	7,827.00
09/04/2013	R207 On 02-May-13	6.44	Call	Bond Future	1942	2	1942	2	0.00
09/04/2013	R207 On 02-May-13	6.46	Call	Bond Future	2037	2	2037	2	0.00
09/04/2013	R207 On 02-May-13	6.45	Call	Bond Future	1989	2	1989	2	0.00
09/04/2013	R207 On 02-May-13	6.45	Put	Bond Future	108	0	108	0	0.00
09/04/2013	R207 On 02-May-13	6.46	Put	Bond Future	101	0	101	0	0.00
09/04/2013	R207 On 02-May-13	6.44	Put	Bond Future	115	0	115	0	0.00
09/04/2013	R207 On 01-August-13			Bond Future	6.15	106.2343	6.1548	106.2343	113.00
09/04/2013	R207 On 01-August-13	106.18	Call	Bond Future	98608	99	98608	99	0.00
09/04/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
09/04/2013	R207 On 07-November-13			Bond Future	6.19	107.7619	6.1932	107.7619	0.00
09/04/2013	R207 On 07-November-13	6.69	Call	Bond Future	3566	4	3566	4	0.00
09/04/2013	R207 On 07-November-13	6.71	Call	Bond Future	3638	4	3638	4	0.00
09/04/2013	R207 On 07-November-13	6.70	Call	Bond Future	3602	4	3602	4	0.00
09/04/2013	R207 On 07-November-13	6.70	Put	Bond Future	990	1	990	1	0.00
09/04/2013	R207 On 07-November-13	6.71	Put	Bond Future	976	1	976	1	0.00
09/04/2013	R207 On 07-November-13	6.69	Put	Bond Future	1005	1	1005	1	0.00
09/04/2013	R207 On 06-February-14			Bond Future	6.23	105.5752	6.2310	105.5752	0.00
09/04/2013	R207 On 06-February-14	6.66	Call	Bond Future	3620	4	3620	4	0.00
09/04/2013	R207 On 06-February-14	6.64	Call	Bond Future	3557	4	3557	4	0.00
09/04/2013	R207 On 06-February-14	6.65	Call	Bond Future	3588	4	3588	4	0.00
09/04/2013	R207 On 06-February-14	6.65	Put	Bond Future	1502	1	1502	1	0.00
09/04/2013	R207 On 06-February-14	6.64	Put	Bond Future	1520	2	1520	2	0.00
09/04/2013	R207 On 06-February-14	6.66	Put	Bond Future	1485	1	1485	1	0.00
09/04/2013	R208 On 02-May-13			Bond Future	6.22	103.9982	6.2208	103.9982	14,282.00
09/04/2013	R208 On 02-May-13	6.64	Call	Bond Future	2671	3	2671	3	0.00
09/04/2013	R208 On 02-May-13	6.66	Call	Bond Future	2783	3	2783	3	0.00
09/04/2013	R208 On 02-May-13	6.65	Call	Bond Future	2727	3	2727	3	0.00
09/04/2013	R208 On 02-May-13	6.65	Put	Bond Future	70	0	70	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
09/04/2013	R208 On 02-May-13	6.66	Put	Bond Future	65	0	65	0	0.00
09/04/2013	R208 On 02-May-13	6.64	Put	Bond Future	75	0	75	0	0.00
09/04/2013	R208 On 01-August-13			Bond Future	6.26	105.3534	6.2601	105.3534	3,000.00
09/04/2013	R208 On 01-August-13	101.40	Call	Bond Future	96247	96	96247	96	0.00
09/04/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
09/04/2013	R208 On 07-November-13			Bond Future	6.30	103.4720	6.3005	103.4720	0.00
09/04/2013	R208 On 07-November-13	7.50	Call	Bond Future	7203	7	7203	7	0.00
09/04/2013	R208 On 07-November-13	6.79	Call	Bond Future	4056	4	4056	4	0.00
09/04/2013	R208 On 07-November-13	6.81	Call	Bond Future	4135	4	4135	4	0.00
09/04/2013	R208 On 07-November-13	6.80	Call	Bond Future	4095	4	4095	4	0.00
09/04/2013	R208 On 07-November-13	6.80	Put	Bond Future	1187	1	1187	1	0.00
09/04/2013	R208 On 07-November-13	6.81	Put	Bond Future	1170	1	1170	1	0.00
09/04/2013	R208 On 07-November-13	6.79	Put	Bond Future	1204	1	1204	1	0.00
09/04/2013	R208 On 07-November-13	7.50	Put	Bond Future	387	0	387	0	1,520.00
09/04/2013	R208 On 06-February-14			Bond Future	6.34	104.8670	6.3390	104.8670	0.00
09/04/2013	R208 On 06-February-14	6.75	Call	Bond Future	4087	4	4087	4	0.00
09/04/2013	R208 On 06-February-14	6.76	Call	Bond Future	4124	4	4124	4	0.00
09/04/2013	R208 On 06-February-14	6.74	Call	Bond Future	4052	4	4052	4	0.00
09/04/2013	R208 On 06-February-14	6.74	Put	Bond Future	1779	2	1779	2	0.00
09/04/2013	R208 On 06-February-14	6.76	Put	Bond Future	1738	2	1738	2	0.00
09/04/2013	R208 On 06-February-14	6.75	Put	Bond Future	1758	2	1758	2	0.00
09/04/2013	R209 On 02-May-13			Bond Future	7.84	84.3265	7.8357	84.3265	10,611.00
09/04/2013	R209 On 02-May-13	7.99	Call	Bond Future	2155	2	2155	2	0.00
09/04/2013	R209 On 02-May-13	8.01	Call	Bond Future	2275	3	2275	3	0.00
09/04/2013	R209 On 02-May-13	8.00	Call	Bond Future	2214	3	2214	3	0.00
09/04/2013	R209 On 02-May-13	8.00	Put	Bond Future	724	1	724	1	0.00
09/04/2013	R209 On 02-May-13	8.01	Put	Bond Future	695	1	695	1	0.00
09/04/2013	R209 On 02-May-13	7.99	Put	Bond Future	754	1	754	1	0.00
09/04/2013	R209 On 01-August-13			Bond Future	7.89	85.4254	7.8932	85.4254	0.00
09/04/2013	R209 On 01-August-13	79.36	Call	Bond Future	75011	75	75011	75	0.00
09/04/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
09/04/2013	R209 On 07-November-13			Bond Future	7.95	83.5090	7.9547	83.5090	0.00
09/04/2013	R209 On 07-November-13	9.50	Call	Bond Future	12968	13	12968	13	0.00
09/04/2013	R209 On 07-November-13	8.79	Call	Bond Future	8794	9	8794	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
09/04/2013	R209 On 07-November-13	8.81	Call	Bond Future	8909	9	8909	9	0.00
09/04/2013	R209 On 07-November-13	8.80	Call	Bond Future	8851	9	8851	9	0.00
09/04/2013	R209 On 07-November-13	8.80	Put	Bond Future	1780	2	1780	2	0.00
09/04/2013	R209 On 07-November-13	8.81	Put	Bond Future	1759	2	1759	2	0.00
09/04/2013	R209 On 07-November-13	8.79	Put	Bond Future	1801	2	1801	2	0.00
09/04/2013	R209 On 07-November-13	9.50	Put	Bond Future	731	1	731	1	980.00
09/04/2013	R209 On 06-February-14			Bond Future	8.01	84.6349	8.0126	84.6349	0.00
09/04/2013	R209 On 06-February-14	8.55	Call	Bond Future	7779	8	7779	8	0.00
09/04/2013	R209 On 06-February-14	8.56	Call	Bond Future	7830	8	7830	8	0.00
09/04/2013	R209 On 06-February-14	8.54	Call	Bond Future	7728	8	7728	8	0.00
09/04/2013	R209 On 06-February-14	8.54	Put	Bond Future	3257	3	3257	3	0.00
09/04/2013	R209 On 06-February-14	8.56	Put	Bond Future	3197	3	3197	3	0.00
09/04/2013	R209 On 06-February-14	8.55	Put	Bond Future	3227	3	3227	3	0.00
09/04/2013	R210 On 02-May-13			Bond Future	166.36	165.4232	166.3641	165.4232	1,244.00
09/04/2013	R210 On 02-May-13	161.14	Call	Bond Future	5224	4	5224	4	0.00
09/04/2013	R210 On 02-May-13	161.16	Call	Bond Future	5204	4	5204	4	0.00
09/04/2013	R210 On 02-May-13	161.15	Call	Bond Future	5214	4	5214	4	0.00
09/04/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
09/04/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
09/04/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
09/04/2013	R211 On 02-May-13			Bond Future	129.54	129.3629	129.5448	129.3629	529.00
09/04/2013	R211 On 02-May-13	125.69	Call	Bond Future	3855	4	3855	4	0.00
09/04/2013	R211 On 02-May-13	125.70	Call	Bond Future	3845	4	3845	4	0.00
09/04/2013	R211 On 02-May-13	125.71	Call	Bond Future	3835	4	3835	4	0.00
09/04/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
09/04/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
09/04/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
09/04/2013	R212 On 02-May-13			Bond Future	138.00	137.8922	137.9976	137.8922	21,870.00
09/04/2013	R212 On 02-May-13	131.09	Call	Bond Future	6908	7	6908	7	0.00
09/04/2013	R212 On 02-May-13	131.11	Call	Bond Future	6888	7	6888	7	0.00
09/04/2013	R212 On 02-May-13	131.10	Call	Bond Future	6898	7	6898	7	0.00
09/04/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
09/04/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
09/04/2013	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
09/04/2013	R213 On 02-May-13			Bond Future	7.58	96.1648	7.5756	96.1648	8,813.00
09/04/2013	R213 On 02-May-13	7.84	Call	Bond Future	2846	3	2846	3	0.00
09/04/2013	R213 On 02-May-13	7.85	Call	Bond Future	2915	3	2915	3	0.00
09/04/2013	R213 On 02-May-13	7.86	Call	Bond Future	2985	3	2985	3	0.00
09/04/2013	R213 On 02-May-13	7.86	Put	Bond Future	392	0	392	0	0.00
09/04/2013	R213 On 02-May-13	7.85	Put	Bond Future	411	0	411	0	0.00
09/04/2013	R213 On 02-May-13	7.84	Put	Bond Future	432	0	432	0	0.00
09/04/2013	R213 On 01-August-13			Bond Future	7.63	97.4180	7.6331	97.4180	0.00
09/04/2013	R213 On 01-August-13	91.25	Call	Bond Future	86332	87	86332	87	0.00
09/04/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
09/04/2013	R213 On 07-November-13			Bond Future	7.70	95.2813	7.6957	95.2813	0.00
09/04/2013	R213 On 07-November-13	8.59	Call	Bond Future	9209	10	9209	10	0.00
09/04/2013	R213 On 07-November-13	8.61	Call	Bond Future	9330	10	9330	10	0.00
09/04/2013	R213 On 07-November-13	8.60	Call	Bond Future	9269	10	9269	10	0.00
09/04/2013	R213 On 07-November-13	8.60	Put	Bond Future	1590	1	1590	1	0.00
09/04/2013	R213 On 07-November-13	8.61	Put	Bond Future	1571	1	1571	1	0.00
09/04/2013	R213 On 07-November-13	8.59	Put	Bond Future	1610	2	1610	2	0.00
09/04/2013	R213 On 06-February-14			Bond Future	7.76	96.5659	7.7560	96.5659	0.00
09/04/2013	R213 On 06-February-14	8.31	Call	Bond Future	7802	8	7802	8	0.00
09/04/2013	R213 On 06-February-14	8.29	Call	Bond Future	7696	8	7696	8	0.00
09/04/2013	R213 On 06-February-14	8.30	Call	Bond Future	7749	8	7749	8	0.00
09/04/2013	R213 On 06-February-14	8.30	Put	Bond Future	3085	3	3085	3	0.00
09/04/2013	R213 On 06-February-14	8.29	Put	Bond Future	3115	3	3115	3	0.00
09/04/2013	R213 On 06-February-14	8.31	Put	Bond Future	3055	3	3055	3	0.00
09/04/2013	R214 On 02-May-13			Bond Future	7.88	86.2533	7.8800	86.2533	2,034.00
09/04/2013	R214 On 02-May-13	84.31	Call	Bond Future	76934	77	76934	77	0.00
09/04/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
09/04/2013	R214 On 01-August-13			Bond Future	7.94	87.3774	7.9352	87.3774	0.00
09/04/2013	R214 On 01-August-13	84.31	Call	Bond Future	76383	77	76383	77	0.00
09/04/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00