



# 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
10/04/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	2025 On 02-May-13			Bond Future	116.33	116.0873	116.3273	116.0873	0.00
10/04/2013	2025 On 02-May-13	113.41	Call	Bond Future	2914	3	2914	3	0.00
10/04/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
10/04/2013	2038 On 02-May-13			Bond Future	112.90	112.9016	112.9044	112.9016	9.00
10/04/2013	2038 On 02-May-13	111.60	Call	Bond Future	1300	1	1300	1	0.00
10/04/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
10/04/2013	2050 On 02-May-13			Bond Future	117.66	117.6604	117.6649	117.6604	122.00
10/04/2013	2050 On 02-May-13	117.60	Call	Bond Future	67	0	67	0	0.00

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10/04/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
10/04/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	AL7T On 02-May-13			Index Future	503.05	503.2290	503.0540	503.2290	12.00
10/04/2013	AL7T On 01-August-13			Index Future	509.61	509.7870	509.6090	509.7870	0.00
10/04/2013	AL7T On 07-November-13			Index Future	516.94	517.1150	516.9350	517.1150	0.00
10/04/2013	ALBI On 02-May-13			Index Future	448.73	449.0310	448.7340	449.0310	945.00
10/04/2013	ALBI On 01-August-13			Index Future	454.58	454.8830	454.5810	454.8830	159.00
10/04/2013	ALBI On 07-November-13			Index Future	461.12	461.4220	461.1160	461.4220	85.00
10/04/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/04/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	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
10/04/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2013	EL28 On 02-May-13			Bond Future	112.68	112.6801	112.6847	112.6801	0.00
10/04/2013	EL28 On 02-May-13	113.32	Call	Bond Future	0	0	0	0	0.00
10/04/2013	EL28 On 02-May-13	113.32	Put	Bond Future	632	1	632	1	0.00
10/04/2013	ES33 On 02-May-13			Bond Future	8.43	92.3479	8.4337	92.3479	3,363.00
10/04/2013	ES33 On 02-May-13	91.02	Call	Bond Future	82873	83	82873	83	0.00
10/04/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
10/04/2013	ES33 On 01-August-13			Bond Future	8.51	93.5514	8.5124	93.5514	0.00
10/04/2013	ES33 On 01-August-13	9.00	Call	Bond Future	4161	4	4161	4	0.00
10/04/2013	ES33 On 01-August-13	91.02	Call	Bond Future	82201	83	82201	83	0.00
10/04/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
10/04/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
10/04/2013	GOVI On 02-May-13			GOVI	448.16	448.4030	448.1590	448.4030	97.00
10/04/2013	GOVI On 02-May-13	432.99	Call	GOVI	151690	15	151690	15	0.00
10/04/2013	GOVI On 02-May-13	433.01	Call	GOVI	151490	15	151490	15	0.00
10/04/2013	GOVI On 02-May-13	433.00	Call	GOVI	151590	15	151590	15	0.00
10/04/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
10/04/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
10/04/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
10/04/2013	GOVI On 01-August-13			GOVI	454.00	454.2470	453.9990	454.2470	280.00
10/04/2013	GOVI On 01-August-13	445.99	Call	GOVI	80090	8	80090	8	0.00
10/04/2013	GOVI On 01-August-13	446.00	Call	GOVI	79990	8	79990	8	0.00
10/04/2013	GOVI On 01-August-13	446.01	Call	GOVI	79890	8	79890	8	0.00
10/04/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
10/04/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
10/04/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
10/04/2013	GOVI On 07-November-13			GOVI	460.53	460.7770	460.5250	460.7770	0.00
10/04/2013	GOVI On 07-November-13	445.99	Call	GOVI	145350	15	145350	15	0.00
10/04/2013	GOVI On 07-November-13	446.00	Call	GOVI	145250	15	145250	15	0.00
10/04/2013	GOVI On 07-November-13	446.01	Call	GOVI	145150	15	145150	15	0.00
10/04/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00

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10/04/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
10/04/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
10/04/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/04/2013	IGOV On 02-May-13			Index Future	205.50	205.2910	205.4970	205.2910	558.00
10/04/2013	IGOV On 01-August-13			Index Future	208.26	208.0460	208.2550	208.0460	172.00
10/04/2013	IGOV On 07-November-13			Index Future	211.30	211.0880	211.3000	211.0880	7.00
10/04/2013	ILBI On 02-May-13			Index Future	555.53	554.3400	555.5270	554.3400	183.00
10/04/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
10/04/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/04/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
10/04/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/04/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/04/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/04/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	0.00
10/04/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	0.00
10/04/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	500.00
10/04/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	0.00
10/04/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	0.00
10/04/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.11	94.8800	5.1100	94.8800	1,700.00
10/04/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.11	94.8800	5.1100	94.8800	0.00
10/04/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.11	94.8800	5.1100	94.8800	1,500.00
10/04/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.15	94.8400	5.1500	94.8400	0.00
10/04/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.22	94.7700	5.2200	94.7700	800.00
10/04/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.33	94.6600	5.3300	94.6600	0.00
10/04/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.46	94.5200	5.4600	94.5200	0.00
10/04/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
10/04/2013	R023 On 02-May-13			Bond Future	6.54	110.0641	6.5408	110.0641	6,470.00
10/04/2013	R023 On 02-May-13	7.04	Call	Bond Future	3688	4	3688	4	0.00
10/04/2013	R023 On 02-May-13	7.06	Call	Bond Future	3832	4	3832	4	0.00
10/04/2013	R023 On 02-May-13	7.05	Call	Bond Future	3760	4	3760	4	0.00
10/04/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
10/04/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
10/04/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
10/04/2013	R023 On 01-August-13			Bond Future	6.59	111.4985	6.5857	111.4985	0.00

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10/04/2013	R023 On 01-August-13	7.29	Call	Bond Future	5040	5	5040	5	0.00
10/04/2013	R023 On 01-August-13	7.30	Call	Bond Future	5109	5	5109	5	0.00
10/04/2013	R023 On 01-August-13	7.31	Call	Bond Future	5179	5	5179	5	0.00
10/04/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
10/04/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
10/04/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
10/04/2013	R157 On 02-May-13			Bond Future	5.30	119.8491	5.2962	119.8491	6,037.00
10/04/2013	R157 On 02-May-13	5.34	Call	Bond Future	256	0	256	0	0.00
10/04/2013	R157 On 02-May-13	5.36	Call	Bond Future	285	0	285	0	0.00
10/04/2013	R157 On 02-May-13	5.35	Call	Bond Future	270	0	270	0	0.00
10/04/2013	R157 On 02-May-13	5.35	Put	Bond Future	139	0	139	0	0.00
10/04/2013	R157 On 02-May-13	5.36	Put	Bond Future	130	0	130	0	0.00
10/04/2013	R157 On 02-May-13	5.34	Put	Bond Future	149	0	149	0	0.00
10/04/2013	R157 On 01-August-13			Bond Future	5.30	121.4110	5.2950	121.4110	0.00
10/04/2013	R157 On 01-August-13	116.11	Call	Bond Future	91981	92	91981	92	0.00
10/04/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
10/04/2013	R157 On 07-November-13			Bond Future	5.28	116.3493	5.2811	116.3493	0.00
10/04/2013	R157 On 07-November-13	5.59	Call	Bond Future	839	1	839	1	0.00
10/04/2013	R157 On 07-November-13	5.60	Call	Bond Future	852	1	852	1	0.00
10/04/2013	R157 On 07-November-13	5.61	Call	Bond Future	865	1	865	1	0.00
10/04/2013	R157 On 07-November-13	5.61	Put	Bond Future	244	0	244	0	0.00
10/04/2013	R157 On 07-November-13	5.60	Put	Bond Future	250	0	250	0	0.00
10/04/2013	R157 On 07-November-13	5.59	Put	Bond Future	255	0	255	0	0.00
10/04/2013	R157 On 06-February-14			Bond Future	5.26	117.9180	5.2602	117.9180	0.00
10/04/2013	R157 On 06-February-14	5.66	Call	Bond Future	920	1	920	1	0.00
10/04/2013	R157 On 06-February-14	5.65	Call	Bond Future	909	1	909	1	0.00
10/04/2013	R157 On 06-February-14	5.64	Call	Bond Future	897	1	897	1	0.00
10/04/2013	R157 On 06-February-14	5.64	Put	Bond Future	280	0	280	0	0.00
10/04/2013	R157 On 06-February-14	5.65	Put	Bond Future	275	0	275	0	0.00
10/04/2013	R157 On 06-February-14	5.66	Put	Bond Future	270	0	270	0	0.00
10/04/2013	R186 On 02-May-13			Bond Future	7.04	133.9796	7.0388	133.9796	62,644.00
10/04/2013	R186 On 02-May-13	6.75	Call	Bond Future	280	0	280	0	350.00
10/04/2013	R186 On 02-May-13	7.39	Call	Bond Future	3789	4	3789	4	0.00
10/04/2013	R186 On 02-May-13	7.40	Call	Bond Future	3877	4	3877	4	2,000.00

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10/04/2013	R186 On 02-May-13	7.41	Call	Bond Future	3965	4	3965	4	0.00
10/04/2013	R186 On 02-May-13	7.75	Call	Bond Future	7136	7	7136	7	0.00
10/04/2013	R186 On 02-May-13	7.60	Call	Bond Future	5713	6	5713	6	0.00
10/04/2013	R186 On 02-May-13	7.60	Put	Bond Future	46	0	46	0	2,830.00
10/04/2013	R186 On 02-May-13	7.75	Put	Bond Future	13	0	13	0	100.00
10/04/2013	R186 On 02-May-13	7.41	Put	Bond Future	178	0	178	0	0.00
10/04/2013	R186 On 02-May-13	7.40	Put	Bond Future	189	0	189	0	150.00
10/04/2013	R186 On 02-May-13	7.39	Put	Bond Future	202	0	202	0	0.00
10/04/2013	R186 On 02-May-13	6.75	Put	Bond Future	3337	3	3337	3	0.00
10/04/2013	R186 On 01-August-13			Bond Future	7.09	130.4411	7.0948	130.4411	3,000.00
10/04/2013	R186 On 01-August-13	7.25	Call	Bond Future	3967	4	3967	4	4,315.00
10/04/2013	R186 On 01-August-13	128.26	Call	Bond Future	121135	121	121135	121	0.00
10/04/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
10/04/2013	R186 On 01-August-13	7.25	Put	Bond Future	2395	3	2395	3	0.00
10/04/2013	R186 On 07-November-13			Bond Future	7.15	132.3165	7.1529	132.3165	540.00
10/04/2013	R186 On 07-November-13	8.75	Call	Bond Future	15090	15	15090	15	0.00
10/04/2013	R186 On 07-November-13	8.14	Call	Bond Future	10524	11	10524	11	0.00
10/04/2013	R186 On 07-November-13	8.16	Call	Bond Future	10670	11	10670	11	0.00
10/04/2013	R186 On 07-November-13	8.15	Call	Bond Future	10597	11	10597	11	0.00
10/04/2013	R186 On 07-November-13	8.15	Put	Bond Future	1142	1	1142	1	0.00
10/04/2013	R186 On 07-November-13	8.16	Put	Bond Future	1125	1	1125	1	0.00
10/04/2013	R186 On 07-November-13	8.14	Put	Bond Future	1159	1	1159	1	0.00
10/04/2013	R186 On 07-November-13	8.75	Put	Bond Future	410	1	410	1	1,030.00
10/04/2013	R186 On 06-February-14			Bond Future	7.21	128.8100	7.2081	128.8100	0.00
10/04/2013	R186 On 06-February-14	7.74	Call	Bond Future	8070	8	8070	8	0.00
10/04/2013	R186 On 06-February-14	7.75	Call	Bond Future	8132	8	8132	8	0.00
10/04/2013	R186 On 06-February-14	7.76	Call	Bond Future	8193	8	8193	8	0.00
10/04/2013	R186 On 06-February-14	7.76	Put	Bond Future	2939	3	2939	3	0.00
10/04/2013	R186 On 06-February-14	7.75	Put	Bond Future	2970	3	2970	3	0.00
10/04/2013	R186 On 06-February-14	7.74	Put	Bond Future	3002	3	3002	3	0.00
10/04/2013	R197 On 02-May-13			Bond Future	297.43	297.1952	297.4280	297.1952	2,633.00
10/04/2013	R197 On 02-May-13	282.39	Call	Bond Future	15038	15	15038	15	0.00
10/04/2013	R197 On 02-May-13	282.41	Call	Bond Future	15018	15	15018	15	0.00
10/04/2013	R197 On 02-May-13	282.40	Call	Bond Future	15028	15	15028	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
10/04/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
10/04/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
10/04/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
10/04/2013	R201 On 02-May-13			Bond Future	5.22	108.7001	5.2158	108.7001	4.00
10/04/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
10/04/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
10/04/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
10/04/2013	R201 On 02-May-13	4.05	Put	Bond Future	1882	2	1882	2	0.00
10/04/2013	R201 On 02-May-13	4.06	Put	Bond Future	1866	2	1866	2	0.00
10/04/2013	R201 On 02-May-13	4.04	Put	Bond Future	1899	2	1899	2	0.00
10/04/2013	R201 On 01-August-13			Bond Future	5.21	105.7129	5.2072	105.7129	0.00
10/04/2013	R201 On 01-August-13	107.45	Call	Bond Future	68484	68	68484	68	0.00
10/04/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
10/04/2013	R201 On 07-November-13			Bond Future	5.16	107.2329	5.1572	107.2329	0.00
10/04/2013	R201 On 07-November-13	4.79	Call	Bond Future	103	0	103	0	0.00
10/04/2013	R201 On 07-November-13	4.81	Call	Bond Future	108	0	108	0	0.00
10/04/2013	R201 On 07-November-13	4.80	Call	Bond Future	105	0	105	0	0.00
10/04/2013	R201 On 07-November-13	4.80	Put	Bond Future	497	1	497	1	0.00
10/04/2013	R201 On 07-November-13	4.81	Put	Bond Future	489	1	489	1	0.00
10/04/2013	R201 On 07-November-13	4.79	Put	Bond Future	505	1	505	1	0.00
10/04/2013	R201 On 06-February-14			Bond Future	5.07	104.2700	5.0708	104.2700	0.00
10/04/2013	R201 On 06-February-14	5.26	Call	Bond Future	353	0	353	0	0.00
10/04/2013	R201 On 06-February-14	5.24	Call	Bond Future	343	0	343	0	0.00
10/04/2013	R201 On 06-February-14	5.25	Call	Bond Future	348	0	348	0	0.00
10/04/2013	R201 On 06-February-14	5.25	Put	Bond Future	196	0	196	0	0.00
10/04/2013	R201 On 06-February-14	5.24	Put	Bond Future	199	0	199	0	0.00
10/04/2013	R201 On 06-February-14	5.26	Put	Bond Future	192	0	192	0	0.00
10/04/2013	R202 On 02-May-13			Bond Future	221.06	221.0599	221.0613	221.0599	44,017.00
10/04/2013	R202 On 02-May-13	211.04	Call	Bond Future	10021	10	10021	10	0.00
10/04/2013	R202 On 02-May-13	211.06	Call	Bond Future	10001	10	10001	10	0.00
10/04/2013	R202 On 02-May-13	211.05	Call	Bond Future	10011	10	10011	10	0.00
10/04/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
10/04/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
10/04/2013	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
10/04/2013	R203 On 02-May-13			Bond Future	5.66	111.0431	5.6564	111.0431	5,837.00
10/04/2013	R203 On 02-May-13	5.89	Call	Bond Future	1041	1	1041	1	0.00
10/04/2013	R203 On 02-May-13	5.90	Call	Bond Future	1074	1	1074	1	0.00
10/04/2013	R203 On 02-May-13	5.91	Call	Bond Future	1107	1	1107	1	0.00
10/04/2013	R203 On 02-May-13	5.91	Put	Bond Future	88	0	88	0	0.00
10/04/2013	R203 On 02-May-13	5.90	Put	Bond Future	95	0	95	0	0.00
10/04/2013	R203 On 02-May-13	5.89	Put	Bond Future	102	0	102	0	0.00
10/04/2013	R203 On 01-August-13			Bond Future	5.68	112.4902	5.6813	112.4902	5,000.00
10/04/2013	R203 On 01-August-13	109.11	Call	Bond Future	99301	99	99301	99	0.00
10/04/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
10/04/2013	R203 On 07-November-13			Bond Future	5.71	109.9475	5.7059	109.9475	0.00
10/04/2013	R203 On 07-November-13	6.01	Call	Bond Future	1784	2	1784	2	0.00
10/04/2013	R203 On 07-November-13	571.00	Call	Bond Future	107742	108	107742	108	0.00
10/04/2013	R203 On 07-November-13	5.71	Call	Bond Future	1156	1	1156	1	15.00
10/04/2013	R203 On 07-November-13	6.00	Call	Bond Future	1760	2	1760	2	0.00
10/04/2013	R203 On 07-November-13	5.99	Call	Bond Future	1737	2	1737	2	0.00
10/04/2013	R203 On 07-November-13	5.99	Put	Bond Future	725	1	725	1	0.00
10/04/2013	R203 On 07-November-13	6.00	Put	Bond Future	712	1	712	1	0.00
10/04/2013	R203 On 07-November-13	5.71	Put	Bond Future	1142	1	1142	1	0.00
10/04/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
10/04/2013	R203 On 07-November-13	6.01	Put	Bond Future	700	1	700	1	0.00
10/04/2013	R203 On 06-February-14			Bond Future	5.73	111.4298	5.7308	111.4298	0.00
10/04/2013	R203 On 06-February-14	6.16	Call	Bond Future	2164	2	2164	2	0.00
10/04/2013	R203 On 06-February-14	5.95	Call	Bond Future	1718	2	1718	2	16.00
10/04/2013	R203 On 06-February-14	6.15	Call	Bond Future	2142	2	2142	2	0.00
10/04/2013	R203 On 06-February-14	6.14	Call	Bond Future	2119	2	2119	2	0.00
10/04/2013	R203 On 06-February-14	6.14	Put	Bond Future	755	1	755	1	0.00
10/04/2013	R203 On 06-February-14	6.15	Put	Bond Future	745	1	745	1	0.00
10/04/2013	R203 On 06-February-14	5.95	Put	Bond Future	985	1	985	1	0.00
10/04/2013	R203 On 06-February-14	6.16	Put	Bond Future	734	1	734	1	0.00
10/04/2013	R204 On 02-May-13			Bond Future	5.91	112.8234	5.9144	112.8234	5,403.00
10/04/2013	R204 On 02-May-13	6.29	Call	Bond Future	1913	2	1913	2	0.00
10/04/2013	R204 On 02-May-13	6.30	Call	Bond Future	1958	2	1958	2	0.00
10/04/2013	R204 On 02-May-13	6.31	Call	Bond Future	2003	2	2003	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
10/04/2013	R204 On 02-May-13	6.31	Put	Bond Future	45	0	45	0	0.00
10/04/2013	R204 On 02-May-13	6.30	Put	Bond Future	49	0	49	0	0.00
10/04/2013	R204 On 02-May-13	6.29	Put	Bond Future	53	0	53	0	0.00
10/04/2013	R204 On 01-August-13			Bond Future	5.95	110.2673	5.9515	110.2673	0.00
10/04/2013	R204 On 01-August-13	110.75	Call	Bond Future	101416	101	101416	101	0.00
10/04/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
10/04/2013	R204 On 07-November-13			Bond Future	5.99	111.8528	5.9865	111.8528	0.00
10/04/2013	R204 On 07-November-13	7.00	Call	Bond Future	4788	5	4788	5	0.00
10/04/2013	R204 On 07-November-13	6.29	Call	Bond Future	2356	2	2356	2	0.00
10/04/2013	R204 On 07-November-13	6.30	Call	Bond Future	2386	2	2386	2	0.00
10/04/2013	R204 On 07-November-13	6.31	Call	Bond Future	2415	2	2415	2	0.00
10/04/2013	R204 On 07-November-13	6.31	Put	Bond Future	948	1	948	1	0.00
10/04/2013	R204 On 07-November-13	6.30	Put	Bond Future	963	1	963	1	0.00
10/04/2013	R204 On 07-November-13	6.29	Put	Bond Future	979	1	979	1	0.00
10/04/2013	R204 On 07-November-13	7.00	Put	Bond Future	271	0	271	0	1,270.00
10/04/2013	R204 On 06-February-14			Bond Future	6.02	109.3300	6.0201	109.3300	0.00
10/04/2013	R204 On 06-February-14	6.40	Call	Bond Future	2818	3	2818	3	0.00
10/04/2013	R204 On 06-February-14	6.39	Call	Bond Future	2790	3	2790	3	0.00
10/04/2013	R204 On 06-February-14	6.41	Call	Bond Future	2846	3	2846	3	0.00
10/04/2013	R204 On 06-February-14	6.41	Put	Bond Future	1160	1	1160	1	0.00
10/04/2013	R204 On 06-February-14	6.39	Put	Bond Future	1190	1	1190	1	0.00
10/04/2013	R204 On 06-February-14	6.40	Put	Bond Future	1175	1	1175	1	0.00
10/04/2013	R206 On 02-May-13			Bond Future	5.27	103.7947	5.2686	103.7947	23.00
10/04/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
10/04/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
10/04/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
10/04/2013	R206 On 02-May-13	3.40	Put	Bond Future	1285	1	1285	1	0.00
10/04/2013	R206 On 02-May-13	3.41	Put	Bond Future	1278	1	1278	1	0.00
10/04/2013	R206 On 02-May-13	3.39	Put	Bond Future	1292	1	1292	1	0.00
10/04/2013	R206 On 01-August-13			Bond Future	5.24	101.3855	5.2354	101.3855	0.00
10/04/2013	R206 On 01-August-13	103.94	Call	Bond Future	30396	30	30396	30	0.00
10/04/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
10/04/2013	R206 On 07-November-13			Bond Future	4.98	102.8433	4.9814	102.8433	0.00
10/04/2013	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
10/04/2013	R206 On 07-November-13	4.31	Call	Bond Future	6	0	6	0	0.00
10/04/2013	R206 On 07-November-13	4.30	Call	Bond Future	6	0	6	0	0.00
10/04/2013	R206 On 07-November-13	4.30	Put	Bond Future	128	0	128	0	0.00
10/04/2013	R206 On 07-November-13	4.31	Put	Bond Future	126	0	126	0	0.00
10/04/2013	R206 On 07-November-13	4.29	Put	Bond Future	129	0	129	0	0.00
10/04/2013	R207 On 02-May-13			Bond Future	6.11	108.4029	6.1106	108.4029	7,827.00
10/04/2013	R207 On 02-May-13	6.44	Call	Bond Future	1928	2	1928	2	0.00
10/04/2013	R207 On 02-May-13	6.46	Call	Bond Future	2026	2	2026	2	0.00
10/04/2013	R207 On 02-May-13	6.45	Call	Bond Future	1977	2	1977	2	0.00
10/04/2013	R207 On 02-May-13	6.45	Put	Bond Future	87	0	87	0	0.00
10/04/2013	R207 On 02-May-13	6.46	Put	Bond Future	81	0	81	0	0.00
10/04/2013	R207 On 02-May-13	6.44	Put	Bond Future	94	0	94	0	0.00
10/04/2013	R207 On 01-August-13			Bond Future	6.15	106.1792	6.1533	106.1792	113.00
10/04/2013	R207 On 01-August-13	106.18	Call	Bond Future	98616	99	98616	99	0.00
10/04/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
10/04/2013	R207 On 07-November-13			Bond Future	6.19	107.7059	6.1916	107.7059	0.00
10/04/2013	R207 On 07-November-13	6.69	Call	Bond Future	3472	4	3472	4	0.00
10/04/2013	R207 On 07-November-13	6.71	Call	Bond Future	3545	4	3545	4	0.00
10/04/2013	R207 On 07-November-13	6.70	Call	Bond Future	3509	4	3509	4	0.00
10/04/2013	R207 On 07-November-13	6.70	Put	Bond Future	889	1	889	1	0.00
10/04/2013	R207 On 07-November-13	6.71	Put	Bond Future	875	1	875	1	0.00
10/04/2013	R207 On 07-November-13	6.69	Put	Bond Future	904	1	904	1	0.00
10/04/2013	R207 On 06-February-14			Bond Future	6.23	105.5186	6.2294	105.5186	0.00
10/04/2013	R207 On 06-February-14	6.66	Call	Bond Future	3500	4	3500	4	0.00
10/04/2013	R207 On 06-February-14	6.64	Call	Bond Future	3435	4	3435	4	0.00
10/04/2013	R207 On 06-February-14	6.65	Call	Bond Future	3468	4	3468	4	0.00
10/04/2013	R207 On 06-February-14	6.65	Put	Bond Future	1373	2	1373	2	0.00
10/04/2013	R207 On 06-February-14	6.64	Put	Bond Future	1390	2	1390	2	0.00
10/04/2013	R207 On 06-February-14	6.66	Put	Bond Future	1357	1	1357	1	0.00
10/04/2013	R208 On 02-May-13			Bond Future	6.23	103.9372	6.2296	103.9372	14,192.00
10/04/2013	R208 On 02-May-13	6.64	Call	Bond Future	2599	3	2599	3	0.00
10/04/2013	R208 On 02-May-13	6.66	Call	Bond Future	2713	3	2713	3	0.00
10/04/2013	R208 On 02-May-13	6.65	Call	Bond Future	2656	3	2656	3	0.00
10/04/2013	R208 On 02-May-13	6.65	Put	Bond Future	54	0	54	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
10/04/2013	R208 On 02-May-13	6.66	Put	Bond Future	50	0	50	0	0.00
10/04/2013	R208 On 02-May-13	6.64	Put	Bond Future	59	0	59	0	0.00
10/04/2013	R208 On 01-August-13			Bond Future	6.27	105.2918	6.2693	105.2918	3,000.00
10/04/2013	R208 On 01-August-13	101.40	Call	Bond Future	96191	96	96191	96	0.00
10/04/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
10/04/2013	R208 On 07-November-13			Bond Future	6.31	103.4093	6.3101	103.4093	0.00
10/04/2013	R208 On 07-November-13	7.50	Call	Bond Future	7098	7	7098	7	0.00
10/04/2013	R208 On 07-November-13	6.79	Call	Bond Future	3945	4	3945	4	0.00
10/04/2013	R208 On 07-November-13	6.81	Call	Bond Future	4025	4	4025	4	0.00
10/04/2013	R208 On 07-November-13	6.80	Call	Bond Future	3985	4	3985	4	0.00
10/04/2013	R208 On 07-November-13	6.80	Put	Bond Future	1133	1	1133	1	0.00
10/04/2013	R208 On 07-November-13	6.81	Put	Bond Future	1116	1	1116	1	0.00
10/04/2013	R208 On 07-November-13	6.79	Put	Bond Future	1151	1	1151	1	0.00
10/04/2013	R208 On 07-November-13	7.50	Put	Bond Future	339	0	339	0	1,520.00
10/04/2013	R208 On 06-February-14			Bond Future	6.35	104.8035	6.3491	104.8035	0.00
10/04/2013	R208 On 06-February-14	6.75	Call	Bond Future	3961	4	3961	4	0.00
10/04/2013	R208 On 06-February-14	6.76	Call	Bond Future	3997	4	3997	4	0.00
10/04/2013	R208 On 06-February-14	6.74	Call	Bond Future	3925	4	3925	4	0.00
10/04/2013	R208 On 06-February-14	6.74	Put	Bond Future	1709	2	1709	2	0.00
10/04/2013	R208 On 06-February-14	6.76	Put	Bond Future	1669	2	1669	2	0.00
10/04/2013	R208 On 06-February-14	6.75	Put	Bond Future	1689	2	1689	2	0.00
10/04/2013	R209 On 02-May-13			Bond Future	7.86	83.8672	7.8640	83.8672	10,551.00
10/04/2013	R209 On 02-May-13	7.99	Call	Bond Future	1905	2	1905	2	0.00
10/04/2013	R209 On 02-May-13	8.01	Call	Bond Future	2021	2	2021	2	0.00
10/04/2013	R209 On 02-May-13	8.00	Call	Bond Future	1962	2	1962	2	0.00
10/04/2013	R209 On 02-May-13	8.00	Put	Bond Future	731	1	731	1	0.00
10/04/2013	R209 On 02-May-13	8.01	Put	Bond Future	700	1	700	1	0.00
10/04/2013	R209 On 02-May-13	7.99	Put	Bond Future	763	1	763	1	0.00
10/04/2013	R209 On 01-August-13			Bond Future	7.92	84.9602	7.9223	84.9602	0.00
10/04/2013	R209 On 01-August-13	79.36	Call	Bond Future	74748	75	74748	75	0.00
10/04/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
10/04/2013	R209 On 07-November-13			Bond Future	7.98	83.0369	7.9845	83.0369	0.00
10/04/2013	R209 On 07-November-13	9.50	Call	Bond Future	12601	13	12601	13	0.00
10/04/2013	R209 On 07-November-13	8.79	Call	Bond Future	8416	9	8416	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
10/04/2013	R209 On 07-November-13	8.81	Call	Bond Future	8531	9	8531	9	0.00
10/04/2013	R209 On 07-November-13	8.80	Call	Bond Future	8474	9	8474	9	0.00
10/04/2013	R209 On 07-November-13	8.80	Put	Bond Future	1669	2	1669	2	0.00
10/04/2013	R209 On 07-November-13	8.81	Put	Bond Future	1649	2	1649	2	0.00
10/04/2013	R209 On 07-November-13	8.79	Put	Bond Future	1690	2	1690	2	0.00
10/04/2013	R209 On 07-November-13	9.50	Put	Bond Future	631	1	631	1	980.00
10/04/2013	R209 On 06-February-14			Bond Future	8.04	84.1565	8.0433	84.1565	0.00
10/04/2013	R209 On 06-February-14	8.55	Call	Bond Future	7527	8	7527	8	0.00
10/04/2013	R209 On 06-February-14	8.56	Call	Bond Future	7578	8	7578	8	0.00
10/04/2013	R209 On 06-February-14	8.54	Call	Bond Future	7477	8	7477	8	0.00
10/04/2013	R209 On 06-February-14	8.54	Put	Bond Future	3277	3	3277	3	0.00
10/04/2013	R209 On 06-February-14	8.56	Put	Bond Future	3216	3	3216	3	0.00
10/04/2013	R209 On 06-February-14	8.55	Put	Bond Future	3246	3	3246	3	0.00
10/04/2013	R210 On 02-May-13			Bond Future	166.99	166.3641	166.9924	166.3641	1,244.00
10/04/2013	R210 On 02-May-13	161.14	Call	Bond Future	5852	5	5852	5	0.00
10/04/2013	R210 On 02-May-13	161.16	Call	Bond Future	5832	5	5832	5	0.00
10/04/2013	R210 On 02-May-13	161.15	Call	Bond Future	5842	5	5842	5	0.00
10/04/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
10/04/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
10/04/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
10/04/2013	R211 On 02-May-13			Bond Future	129.52	129.5448	129.5221	129.5448	529.00
10/04/2013	R211 On 02-May-13	125.69	Call	Bond Future	3832	4	3832	4	0.00
10/04/2013	R211 On 02-May-13	125.70	Call	Bond Future	3822	4	3822	4	0.00
10/04/2013	R211 On 02-May-13	125.71	Call	Bond Future	3812	4	3812	4	0.00
10/04/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
10/04/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
10/04/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
10/04/2013	R212 On 02-May-13			Bond Future	138.20	137.9976	138.2043	137.9976	21,870.00
10/04/2013	R212 On 02-May-13	131.09	Call	Bond Future	7114	7	7114	7	0.00
10/04/2013	R212 On 02-May-13	131.11	Call	Bond Future	7094	7	7094	7	0.00
10/04/2013	R212 On 02-May-13	131.10	Call	Bond Future	7104	7	7104	7	0.00
10/04/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
10/04/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
10/04/2013	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
10/04/2013	R213 On 02-May-13			Bond Future	7.59	95.7002	7.5888	95.7002	8,753.00
10/04/2013	R213 On 02-May-13	7.84	Call	Bond Future	2664	3	2664	3	0.00
10/04/2013	R213 On 02-May-13	7.85	Call	Bond Future	2734	3	2734	3	0.00
10/04/2013	R213 On 02-May-13	7.86	Call	Bond Future	2805	3	2805	3	0.00
10/04/2013	R213 On 02-May-13	7.86	Put	Bond Future	334	0	334	0	0.00
10/04/2013	R213 On 02-May-13	7.85	Put	Bond Future	353	0	353	0	0.00
10/04/2013	R213 On 02-May-13	7.84	Put	Bond Future	372	0	372	0	0.00
10/04/2013	R213 On 01-August-13			Bond Future	7.65	96.9474	7.6466	96.9474	0.00
10/04/2013	R213 On 01-August-13	91.25	Call	Bond Future	86208	86	86208	86	0.00
10/04/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
10/04/2013	R213 On 07-November-13			Bond Future	7.71	94.8039	7.7097	94.8039	0.00
10/04/2013	R213 On 07-November-13	8.59	Call	Bond Future	8867	9	8867	9	0.00
10/04/2013	R213 On 07-November-13	8.61	Call	Bond Future	8990	9	8990	9	0.00
10/04/2013	R213 On 07-November-13	8.60	Call	Bond Future	8928	9	8928	9	0.00
10/04/2013	R213 On 07-November-13	8.60	Put	Bond Future	1375	2	1375	2	0.00
10/04/2013	R213 On 07-November-13	8.61	Put	Bond Future	1357	2	1357	2	0.00
10/04/2013	R213 On 07-November-13	8.59	Put	Bond Future	1394	2	1394	2	0.00
10/04/2013	R213 On 06-February-14			Bond Future	7.77	96.0821	7.7704	96.0821	0.00
10/04/2013	R213 On 06-February-14	8.31	Call	Bond Future	7598	8	7598	8	0.00
10/04/2013	R213 On 06-February-14	8.29	Call	Bond Future	7492	8	7492	8	0.00
10/04/2013	R213 On 06-February-14	8.30	Call	Bond Future	7545	8	7545	8	0.00
10/04/2013	R213 On 06-February-14	8.30	Put	Bond Future	3009	3	3009	3	0.00
10/04/2013	R213 On 06-February-14	8.29	Put	Bond Future	3039	3	3039	3	0.00
10/04/2013	R213 On 06-February-14	8.31	Put	Bond Future	2980	3	2980	3	0.00
10/04/2013	R214 On 02-May-13			Bond Future	7.91	85.7138	7.9084	85.7138	1,904.00
10/04/2013	R214 On 02-May-13	84.31	Call	Bond Future	76657	77	76657	77	0.00
10/04/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
10/04/2013	R214 On 01-August-13			Bond Future	7.96	86.8309	7.9643	86.8309	0.00
10/04/2013	R214 On 01-August-13	84.31	Call	Bond Future	76102	76	76102	76	0.00
10/04/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00