



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
11/04/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	2025 On 02-May-13			Bond Future	116.94	116.3273	116.9413	116.3273	0.00
11/04/2013	2025 On 02-May-13	113.41	Call	Bond Future	3528	3	3528	3	0.00
11/04/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
11/04/2013	2038 On 02-May-13			Bond Future	112.91	112.9044	112.9053	112.9044	9.00
11/04/2013	2038 On 02-May-13	111.60	Call	Bond Future	1301	1	1301	1	0.00
11/04/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
11/04/2013	2050 On 02-May-13			Bond Future	117.67	117.6649	117.6666	117.6649	122.00
11/04/2013	2050 On 02-May-13	117.60	Call	Bond Future	69	0	69	0	0.00

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11/04/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
11/04/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	AL7T On 02-May-13			Index Future	503.56	503.0540	503.5640	503.0540	12.00
11/04/2013	AL7T On 01-August-13			Index Future	510.13	509.6090	510.1260	509.6090	0.00
11/04/2013	AL7T On 07-November-13			Index Future	517.46	516.9350	517.4580	516.9350	0.00
11/04/2013	ALBI On 02-May-13			Index Future	448.44	448.7340	448.4440	448.7340	945.00
11/04/2013	ALBI On 01-August-13			Index Future	454.29	454.5810	454.2880	454.5810	159.00
11/04/2013	ALBI On 07-November-13			Index Future	460.82	461.1160	460.8170	461.1160	85.00
11/04/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/04/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	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
11/04/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2013	EL28 On 02-May-13			Bond Future	112.69	112.6847	112.6862	112.6847	0.00
11/04/2013	EL28 On 02-May-13	113.32	Call	Bond Future	0	0	0	0	0.00
11/04/2013	EL28 On 02-May-13	113.32	Put	Bond Future	630	1	630	1	0.00
11/04/2013	ES33 On 02-May-13			Bond Future	8.45	92.0532	8.4480	92.0532	3,363.00
11/04/2013	ES33 On 02-May-13	91.02	Call	Bond Future	82745	83	82745	83	0.00
11/04/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
11/04/2013	ES33 On 01-August-13			Bond Future	8.53	93.2528	8.5271	93.2528	0.00
11/04/2013	ES33 On 01-August-13	9.00	Call	Bond Future	4031	4	4031	4	0.00
11/04/2013	ES33 On 01-August-13	91.02	Call	Bond Future	82072	82	82072	82	0.00
11/04/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
11/04/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
11/04/2013	GOVI On 02-May-13			GOVI	447.79	448.1590	447.7930	448.1590	97.00
11/04/2013	GOVI On 02-May-13	432.99	Call	GOVI	148030	15	148030	15	0.00
11/04/2013	GOVI On 02-May-13	433.01	Call	GOVI	147830	15	147830	15	0.00
11/04/2013	GOVI On 02-May-13	433.00	Call	GOVI	147930	15	147930	15	0.00
11/04/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
11/04/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
11/04/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
11/04/2013	GOVI On 01-August-13			GOVI	453.63	453.9990	453.6280	453.9990	280.00
11/04/2013	GOVI On 01-August-13	445.99	Call	GOVI	76380	8	76380	8	0.00
11/04/2013	GOVI On 01-August-13	446.00	Call	GOVI	76280	8	76280	8	0.00
11/04/2013	GOVI On 01-August-13	446.01	Call	GOVI	76180	8	76180	8	0.00
11/04/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
11/04/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
11/04/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
11/04/2013	GOVI On 07-November-13			GOVI	460.15	460.5250	460.1480	460.5250	0.00
11/04/2013	GOVI On 07-November-13	445.99	Call	GOVI	141580	15	141580	15	0.00
11/04/2013	GOVI On 07-November-13	446.00	Call	GOVI	141480	15	141480	15	0.00
11/04/2013	GOVI On 07-November-13	446.01	Call	GOVI	141380	15	141380	15	0.00
11/04/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00

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11/04/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
11/04/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
11/04/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/04/2013	IGOV On 02-May-13			Index Future	205.87	205.4970	205.8680	205.4970	558.00
11/04/2013	IGOV On 01-August-13			Index Future	208.63	208.2550	208.6300	208.2550	252.00
11/04/2013	IGOV On 07-November-13			Index Future	211.68	211.3000	211.6810	211.3000	7.00
11/04/2013	ILBI On 02-May-13			Index Future	556.08	555.5270	556.0840	555.5270	183.00
11/04/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
11/04/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/04/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
11/04/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/04/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/04/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/04/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	0.00
11/04/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	0.00
11/04/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.11	94.8800	5.1100	94.8800	500.00
11/04/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.11	94.8800	5.1100	94.8800	0.00
11/04/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.10	94.8800	5.1000	94.8800	0.00
11/04/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.10	94.8900	5.1000	94.8900	1,700.00
11/04/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.09	94.8900	5.0900	94.8900	0.00
11/04/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.09	94.8900	5.0900	94.8900	1,500.00
11/04/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.14	94.8500	5.1400	94.8500	0.00
11/04/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.22	94.7800	5.2200	94.7800	800.00
11/04/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.33	94.6700	5.3300	94.6700	0.00
11/04/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.46	94.5400	5.4600	94.5400	0.00
11/04/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
11/04/2013	R023 On 02-May-13			Bond Future	6.50	110.0753	6.5000	110.0753	6,470.00
11/04/2013	R023 On 02-May-13	7.04	Call	Bond Future	3996	4	3996	4	0.00
11/04/2013	R023 On 02-May-13	7.06	Call	Bond Future	4141	4	4141	4	0.00
11/04/2013	R023 On 02-May-13	7.05	Call	Bond Future	4069	4	4069	4	0.00
11/04/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
11/04/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
11/04/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
11/04/2013	R023 On 01-August-13			Bond Future	6.54	111.5098	6.5433	111.5098	0.00

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11/04/2013	R023 On 01-August-13	7.29	Call	Bond Future	5353	5	5353	5	0.00
11/04/2013	R023 On 01-August-13	7.30	Call	Bond Future	5422	5	5422	5	0.00
11/04/2013	R023 On 01-August-13	7.31	Call	Bond Future	5492	5	5492	5	0.00
11/04/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
11/04/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
11/04/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
11/04/2013	R157 On 02-May-13			Bond Future	5.29	119.8748	5.2910	119.8748	6,037.00
11/04/2013	R157 On 02-May-13	5.34	Call	Bond Future	259	0	259	0	0.00
11/04/2013	R157 On 02-May-13	5.36	Call	Bond Future	289	0	289	0	0.00
11/04/2013	R157 On 02-May-13	5.35	Call	Bond Future	274	0	274	0	0.00
11/04/2013	R157 On 02-May-13	5.35	Put	Bond Future	130	0	130	0	0.00
11/04/2013	R157 On 02-May-13	5.36	Put	Bond Future	121	0	121	0	0.00
11/04/2013	R157 On 02-May-13	5.34	Put	Bond Future	140	0	140	0	0.00
11/04/2013	R157 On 01-August-13			Bond Future	5.29	121.4369	5.2892	121.4369	0.00
11/04/2013	R157 On 01-August-13	116.11	Call	Bond Future	91994	92	91994	92	0.00
11/04/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
11/04/2013	R157 On 07-November-13			Bond Future	5.27	116.3754	5.2743	116.3754	0.00
11/04/2013	R157 On 07-November-13	5.59	Call	Bond Future	847	1	847	1	0.00
11/04/2013	R157 On 07-November-13	5.60	Call	Bond Future	860	1	860	1	0.00
11/04/2013	R157 On 07-November-13	5.61	Call	Bond Future	873	1	873	1	0.00
11/04/2013	R157 On 07-November-13	5.61	Put	Bond Future	239	0	239	0	0.00
11/04/2013	R157 On 07-November-13	5.60	Put	Bond Future	245	0	245	0	0.00
11/04/2013	R157 On 07-November-13	5.59	Put	Bond Future	250	0	250	0	0.00
11/04/2013	R157 On 06-February-14			Bond Future	5.25	117.9444	5.2522	117.9444	0.00
11/04/2013	R157 On 06-February-14	5.66	Call	Bond Future	928	1	928	1	0.00
11/04/2013	R157 On 06-February-14	5.65	Call	Bond Future	917	1	917	1	0.00
11/04/2013	R157 On 06-February-14	5.64	Call	Bond Future	905	1	905	1	0.00
11/04/2013	R157 On 06-February-14	5.64	Put	Bond Future	275	0	275	0	0.00
11/04/2013	R157 On 06-February-14	5.65	Put	Bond Future	270	0	270	0	0.00
11/04/2013	R157 On 06-February-14	5.66	Put	Bond Future	265	0	265	0	0.00
11/04/2013	R186 On 02-May-13			Bond Future	7.05	133.9467	7.0533	133.9467	62,544.00
11/04/2013	R186 On 02-May-13	6.75	Call	Bond Future	238	0	238	0	350.00
11/04/2013	R186 On 02-May-13	7.39	Call	Bond Future	3642	4	3642	4	0.00
11/04/2013	R186 On 02-May-13	7.40	Call	Bond Future	3730	4	3730	4	2,000.00

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11/04/2013	R186 On 02-May-13	7.41	Call	Bond Future	3817	4	3817	4	0.00
11/04/2013	R186 On 02-May-13	7.75	Call	Bond Future	6985	7	6985	7	0.00
11/04/2013	R186 On 02-May-13	7.60	Call	Bond Future	5562	6	5562	6	0.00
11/04/2013	R186 On 02-May-13	7.60	Put	Bond Future	46	0	46	0	2,830.00
11/04/2013	R186 On 02-May-13	7.75	Put	Bond Future	13	0	13	0	100.00
11/04/2013	R186 On 02-May-13	7.41	Put	Bond Future	181	0	181	0	0.00
11/04/2013	R186 On 02-May-13	7.40	Put	Bond Future	193	0	193	0	150.00
11/04/2013	R186 On 02-May-13	7.39	Put	Bond Future	206	0	206	0	0.00
11/04/2013	R186 On 02-May-13	6.75	Put	Bond Future	3446	3	3446	3	0.00
11/04/2013	R186 On 01-August-13			Bond Future	7.11	130.4077	7.1098	130.4077	3,000.00
11/04/2013	R186 On 01-August-13	7.25	Call	Bond Future	3864	4	3864	4	4,315.00
11/04/2013	R186 On 01-August-13	128.26	Call	Bond Future	120983	121	120983	121	0.00
11/04/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
11/04/2013	R186 On 01-August-13	7.25	Put	Bond Future	2445	2	2445	2	0.00
11/04/2013	R186 On 07-November-13			Bond Future	7.17	132.2824	7.1684	132.2824	540.00
11/04/2013	R186 On 07-November-13	8.75	Call	Bond Future	14943	15	14943	15	0.00
11/04/2013	R186 On 07-November-13	8.14	Call	Bond Future	10391	11	10391	11	0.00
11/04/2013	R186 On 07-November-13	8.16	Call	Bond Future	10536	11	10536	11	0.00
11/04/2013	R186 On 07-November-13	8.15	Call	Bond Future	10463	11	10463	11	0.00
11/04/2013	R186 On 07-November-13	8.15	Put	Bond Future	1163	1	1163	1	0.00
11/04/2013	R186 On 07-November-13	8.16	Put	Bond Future	1146	1	1146	1	0.00
11/04/2013	R186 On 07-November-13	8.14	Put	Bond Future	1180	1	1180	1	0.00
11/04/2013	R186 On 07-November-13	8.75	Put	Bond Future	418	0	418	0	1,030.00
11/04/2013	R186 On 06-February-14			Bond Future	7.22	128.7754	7.2242	128.7754	0.00
11/04/2013	R186 On 06-February-14	7.74	Call	Bond Future	7957	8	7957	8	0.00
11/04/2013	R186 On 06-February-14	7.75	Call	Bond Future	8018	8	8018	8	0.00
11/04/2013	R186 On 06-February-14	7.76	Call	Bond Future	8079	8	8079	8	0.00
11/04/2013	R186 On 06-February-14	7.76	Put	Bond Future	2982	3	2982	3	0.00
11/04/2013	R186 On 06-February-14	7.75	Put	Bond Future	3014	3	3014	3	0.00
11/04/2013	R186 On 06-February-14	7.74	Put	Bond Future	3046	3	3046	3	0.00
11/04/2013	R197 On 02-May-13			Bond Future	297.93	297.4280	297.9311	297.4280	2,633.00
11/04/2013	R197 On 02-May-13	282.39	Call	Bond Future	15541	15	15541	15	0.00
11/04/2013	R197 On 02-May-13	282.41	Call	Bond Future	15521	15	15521	15	0.00
11/04/2013	R197 On 02-May-13	282.40	Call	Bond Future	15531	15	15531	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
11/04/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
11/04/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
11/04/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
11/04/2013	R201 On 02-May-13			Bond Future	5.21	108.7171	5.2106	108.7171	4.00
11/04/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
11/04/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
11/04/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
11/04/2013	R201 On 02-May-13	4.05	Put	Bond Future	1874	2	1874	2	0.00
11/04/2013	R201 On 02-May-13	4.06	Put	Bond Future	1857	2	1857	2	0.00
11/04/2013	R201 On 02-May-13	4.04	Put	Bond Future	1890	2	1890	2	0.00
11/04/2013	R201 On 01-August-13			Bond Future	5.20	105.7300	5.2009	105.7300	0.00
11/04/2013	R201 On 01-August-13	107.45	Call	Bond Future	68493	68	68493	68	0.00
11/04/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
11/04/2013	R201 On 07-November-13			Bond Future	5.15	107.2500	5.1494	107.2500	0.00
11/04/2013	R201 On 07-November-13	4.79	Call	Bond Future	104	0	104	0	0.00
11/04/2013	R201 On 07-November-13	4.81	Call	Bond Future	110	0	110	0	0.00
11/04/2013	R201 On 07-November-13	4.80	Call	Bond Future	107	0	107	0	0.00
11/04/2013	R201 On 07-November-13	4.80	Put	Bond Future	491	0	491	0	0.00
11/04/2013	R201 On 07-November-13	4.81	Put	Bond Future	483	0	483	0	0.00
11/04/2013	R201 On 07-November-13	4.79	Put	Bond Future	499	1	499	1	0.00
11/04/2013	R201 On 06-February-14			Bond Future	5.06	104.2873	5.0606	104.2873	0.00
11/04/2013	R201 On 06-February-14	5.26	Call	Bond Future	358	0	358	0	0.00
11/04/2013	R201 On 06-February-14	5.24	Call	Bond Future	347	0	347	0	0.00
11/04/2013	R201 On 06-February-14	5.25	Call	Bond Future	353	0	353	0	0.00
11/04/2013	R201 On 06-February-14	5.25	Put	Bond Future	192	0	192	0	0.00
11/04/2013	R201 On 06-February-14	5.24	Put	Bond Future	195	0	195	0	0.00
11/04/2013	R201 On 06-February-14	5.26	Put	Bond Future	189	0	189	0	0.00
11/04/2013	R202 On 02-May-13			Bond Future	221.06	221.0613	221.0616	221.0613	44,017.00
11/04/2013	R202 On 02-May-13	211.04	Call	Bond Future	10022	10	10022	10	0.00
11/04/2013	R202 On 02-May-13	211.06	Call	Bond Future	10002	10	10002	10	0.00
11/04/2013	R202 On 02-May-13	211.05	Call	Bond Future	10012	10	10012	10	0.00
11/04/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
11/04/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
11/04/2013	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
11/04/2013	R203 On 02-May-13			Bond Future	5.67	111.0672	5.6713	111.0672	5,837.00
11/04/2013	R203 On 02-May-13	5.89	Call	Bond Future	985	1	985	1	0.00
11/04/2013	R203 On 02-May-13	5.90	Call	Bond Future	1018	1	1018	1	0.00
11/04/2013	R203 On 02-May-13	5.91	Call	Bond Future	1051	1	1051	1	0.00
11/04/2013	R203 On 02-May-13	5.91	Put	Bond Future	92	0	92	0	0.00
11/04/2013	R203 On 02-May-13	5.90	Put	Bond Future	99	0	99	0	0.00
11/04/2013	R203 On 02-May-13	5.89	Put	Bond Future	106	0	106	0	0.00
11/04/2013	R203 On 01-August-13			Bond Future	5.70	112.5146	5.6973	112.5146	5,000.00
11/04/2013	R203 On 01-August-13	109.11	Call	Bond Future	99240	99	99240	99	0.00
11/04/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
11/04/2013	R203 On 07-November-13			Bond Future	5.72	109.9720	5.7232	109.9720	0.00
11/04/2013	R203 On 07-November-13	6.01	Call	Bond Future	1741	2	1741	2	0.00
11/04/2013	R203 On 07-November-13	571.00	Call	Bond Future	107680	108	107680	108	0.00
11/04/2013	R203 On 07-November-13	5.71	Call	Bond Future	1123	1	1123	1	15.00
11/04/2013	R203 On 07-November-13	6.00	Call	Bond Future	1718	2	1718	2	0.00
11/04/2013	R203 On 07-November-13	5.99	Call	Bond Future	1695	2	1695	2	0.00
11/04/2013	R203 On 07-November-13	5.99	Put	Bond Future	745	1	745	1	0.00
11/04/2013	R203 On 07-November-13	6.00	Put	Bond Future	732	1	732	1	0.00
11/04/2013	R203 On 07-November-13	5.71	Put	Bond Future	1170	1	1170	1	0.00
11/04/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
11/04/2013	R203 On 07-November-13	6.01	Put	Bond Future	719	1	719	1	0.00
11/04/2013	R203 On 06-February-14			Bond Future	5.75	111.4547	5.7495	111.4547	0.00
11/04/2013	R203 On 06-February-14	6.16	Call	Bond Future	2120	2	2120	2	0.00
11/04/2013	R203 On 06-February-14	5.95	Call	Bond Future	1679	2	1679	2	16.00
11/04/2013	R203 On 06-February-14	6.15	Call	Bond Future	2098	2	2098	2	0.00
11/04/2013	R203 On 06-February-14	6.14	Call	Bond Future	2076	2	2076	2	0.00
11/04/2013	R203 On 06-February-14	6.14	Put	Bond Future	775	1	775	1	0.00
11/04/2013	R203 On 06-February-14	6.15	Put	Bond Future	764	1	764	1	0.00
11/04/2013	R203 On 06-February-14	5.95	Put	Bond Future	1008	1	1008	1	0.00
11/04/2013	R203 On 06-February-14	6.16	Put	Bond Future	753	1	753	1	0.00
11/04/2013	R204 On 02-May-13			Bond Future	5.94	112.8553	5.9393	112.8553	5,663.00
11/04/2013	R204 On 02-May-13	6.29	Call	Bond Future	1795	2	1795	2	0.00
11/04/2013	R204 On 02-May-13	6.30	Call	Bond Future	1839	2	1839	2	0.00
11/04/2013	R204 On 02-May-13	6.31	Call	Bond Future	1884	2	1884	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
11/04/2013	R204 On 02-May-13	6.31	Put	Bond Future	50	0	50	0	0.00
11/04/2013	R204 On 02-May-13	6.30	Put	Bond Future	54	0	54	0	0.00
11/04/2013	R204 On 02-May-13	6.29	Put	Bond Future	59	0	59	0	0.00
11/04/2013	R204 On 01-August-13			Bond Future	5.98	110.2996	5.9778	110.2996	0.00
11/04/2013	R204 On 01-August-13	110.75	Call	Bond Future	101290	101	101290	101	0.00
11/04/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
11/04/2013	R204 On 07-November-13			Bond Future	6.01	111.8853	6.0145	111.8853	0.00
11/04/2013	R204 On 07-November-13	7.00	Call	Bond Future	4675	5	4675	5	0.00
11/04/2013	R204 On 07-November-13	6.29	Call	Bond Future	2271	2	2271	2	0.00
11/04/2013	R204 On 07-November-13	6.30	Call	Bond Future	2300	2	2300	2	0.00
11/04/2013	R204 On 07-November-13	6.31	Call	Bond Future	2329	2	2329	2	0.00
11/04/2013	R204 On 07-November-13	6.31	Put	Bond Future	990	1	990	1	0.00
11/04/2013	R204 On 07-November-13	6.30	Put	Bond Future	1006	1	1006	1	0.00
11/04/2013	R204 On 07-November-13	6.29	Put	Bond Future	1022	1	1022	1	0.00
11/04/2013	R204 On 07-November-13	7.00	Put	Bond Future	286	0	286	0	1,270.00
11/04/2013	R204 On 06-February-14			Bond Future	6.05	109.3629	6.0498	109.3629	0.00
11/04/2013	R204 On 06-February-14	6.40	Call	Bond Future	2732	3	2732	3	0.00
11/04/2013	R204 On 06-February-14	6.39	Call	Bond Future	2704	3	2704	3	0.00
11/04/2013	R204 On 06-February-14	6.41	Call	Bond Future	2759	3	2759	3	0.00
11/04/2013	R204 On 06-February-14	6.41	Put	Bond Future	1204	1	1204	1	0.00
11/04/2013	R204 On 06-February-14	6.39	Put	Bond Future	1234	1	1234	1	0.00
11/04/2013	R204 On 06-February-14	6.40	Put	Bond Future	1219	1	1219	1	0.00
11/04/2013	R206 On 02-May-13			Bond Future	5.26	103.8031	5.2627	103.8031	23.00
11/04/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
11/04/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
11/04/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
11/04/2013	R206 On 02-May-13	3.40	Put	Bond Future	1281	1	1281	1	0.00
11/04/2013	R206 On 02-May-13	3.41	Put	Bond Future	1274	1	1274	1	0.00
11/04/2013	R206 On 02-May-13	3.39	Put	Bond Future	1288	1	1288	1	0.00
11/04/2013	R206 On 01-August-13			Bond Future	5.23	101.3939	5.2263	101.3939	0.00
11/04/2013	R206 On 01-August-13	103.94	Call	Bond Future	30400	30	30400	30	0.00
11/04/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
11/04/2013	R206 On 07-November-13			Bond Future	4.96	102.8517	4.9590	102.8517	0.00
11/04/2013	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
11/04/2013	R206 On 07-November-13	4.31	Call	Bond Future	6	0	6	0	0.00
11/04/2013	R206 On 07-November-13	4.30	Call	Bond Future	6	0	6	0	0.00
11/04/2013	R206 On 07-November-13	4.30	Put	Bond Future	124	0	124	0	0.00
11/04/2013	R206 On 07-November-13	4.31	Put	Bond Future	123	0	123	0	0.00
11/04/2013	R206 On 07-November-13	4.29	Put	Bond Future	126	0	126	0	0.00
11/04/2013	R207 On 02-May-13			Bond Future	6.12	108.4112	6.1203	108.4112	7,827.00
11/04/2013	R207 On 02-May-13	6.44	Call	Bond Future	1873	2	1873	2	0.00
11/04/2013	R207 On 02-May-13	6.46	Call	Bond Future	1971	2	1971	2	0.00
11/04/2013	R207 On 02-May-13	6.45	Call	Bond Future	1922	2	1922	2	0.00
11/04/2013	R207 On 02-May-13	6.45	Put	Bond Future	86	0	86	0	0.00
11/04/2013	R207 On 02-May-13	6.46	Put	Bond Future	80	0	80	0	0.00
11/04/2013	R207 On 02-May-13	6.44	Put	Bond Future	93	0	93	0	0.00
11/04/2013	R207 On 01-August-13			Bond Future	6.16	106.1875	6.1634	106.1875	113.00
11/04/2013	R207 On 01-August-13	106.18	Call	Bond Future	98561	99	98561	99	0.00
11/04/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
11/04/2013	R207 On 07-November-13			Bond Future	6.20	107.7142	6.2023	107.7142	0.00
11/04/2013	R207 On 07-November-13	6.69	Call	Bond Future	3429	3	3429	3	0.00
11/04/2013	R207 On 07-November-13	6.71	Call	Bond Future	3501	4	3501	4	0.00
11/04/2013	R207 On 07-November-13	6.70	Call	Bond Future	3465	4	3465	4	0.00
11/04/2013	R207 On 07-November-13	6.70	Put	Bond Future	901	1	901	1	0.00
11/04/2013	R207 On 07-November-13	6.71	Put	Bond Future	887	1	887	1	0.00
11/04/2013	R207 On 07-November-13	6.69	Put	Bond Future	916	1	916	1	0.00
11/04/2013	R207 On 06-February-14			Bond Future	6.24	105.5268	6.2406	105.5268	0.00
11/04/2013	R207 On 06-February-14	6.66	Call	Bond Future	3460	4	3460	4	0.00
11/04/2013	R207 On 06-February-14	6.64	Call	Bond Future	3395	3	3395	3	0.00
11/04/2013	R207 On 06-February-14	6.65	Call	Bond Future	3427	3	3427	3	0.00
11/04/2013	R207 On 06-February-14	6.65	Put	Bond Future	1390	1	1390	1	0.00
11/04/2013	R207 On 06-February-14	6.64	Put	Bond Future	1406	1	1406	1	0.00
11/04/2013	R207 On 06-February-14	6.66	Put	Bond Future	1373	1	1373	1	0.00
11/04/2013	R208 On 02-May-13			Bond Future	6.23	103.8820	6.2292	103.8820	14,192.00
11/04/2013	R208 On 02-May-13	6.64	Call	Bond Future	2596	3	2596	3	0.00
11/04/2013	R208 On 02-May-13	6.66	Call	Bond Future	2710	3	2710	3	0.00
11/04/2013	R208 On 02-May-13	6.65	Call	Bond Future	2653	3	2653	3	0.00
11/04/2013	R208 On 02-May-13	6.65	Put	Bond Future	49	0	49	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
11/04/2013	R208 On 02-May-13	6.66	Put	Bond Future	45	0	45	0	0.00
11/04/2013	R208 On 02-May-13	6.64	Put	Bond Future	53	0	53	0	0.00
11/04/2013	R208 On 01-August-13			Bond Future	6.27	105.2357	6.2688	105.2357	3,000.00
11/04/2013	R208 On 01-August-13	101.40	Call	Bond Future	96194	96	96194	96	0.00
11/04/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
11/04/2013	R208 On 07-November-13			Bond Future	6.31	103.3522	6.3096	103.3522	0.00
11/04/2013	R208 On 07-November-13	7.50	Call	Bond Future	7098	7	7098	7	0.00
11/04/2013	R208 On 07-November-13	6.79	Call	Bond Future	3942	4	3942	4	0.00
11/04/2013	R208 On 07-November-13	6.81	Call	Bond Future	4022	4	4022	4	0.00
11/04/2013	R208 On 07-November-13	6.80	Call	Bond Future	3982	4	3982	4	0.00
11/04/2013	R208 On 07-November-13	6.80	Put	Bond Future	1128	1	1128	1	0.00
11/04/2013	R208 On 07-November-13	6.81	Put	Bond Future	1111	1	1111	1	0.00
11/04/2013	R208 On 07-November-13	6.79	Put	Bond Future	1145	1	1145	1	0.00
11/04/2013	R208 On 07-November-13	7.50	Put	Bond Future	336	0	336	0	1,520.00
11/04/2013	R208 On 06-February-14			Bond Future	6.35	104.7456	6.3486	104.7456	0.00
11/04/2013	R208 On 06-February-14	6.75	Call	Bond Future	3958	4	3958	4	0.00
11/04/2013	R208 On 06-February-14	6.76	Call	Bond Future	3995	4	3995	4	0.00
11/04/2013	R208 On 06-February-14	6.74	Call	Bond Future	3922	4	3922	4	0.00
11/04/2013	R208 On 06-February-14	6.74	Put	Bond Future	1704	2	1704	2	0.00
11/04/2013	R208 On 06-February-14	6.76	Put	Bond Future	1664	2	1664	2	0.00
11/04/2013	R208 On 06-February-14	6.75	Put	Bond Future	1684	2	1684	2	0.00
11/04/2013	R209 On 02-May-13			Bond Future	7.88	83.6076	7.8784	83.6076	10,551.00
11/04/2013	R209 On 02-May-13	7.99	Call	Bond Future	1793	2	1793	2	0.00
11/04/2013	R209 On 02-May-13	8.01	Call	Bond Future	1907	2	1907	2	0.00
11/04/2013	R209 On 02-May-13	8.00	Call	Bond Future	1849	2	1849	2	0.00
11/04/2013	R209 On 02-May-13	8.00	Put	Bond Future	750	1	750	1	0.00
11/04/2013	R209 On 02-May-13	8.01	Put	Bond Future	718	1	718	1	0.00
11/04/2013	R209 On 02-May-13	7.99	Put	Bond Future	783	1	783	1	0.00
11/04/2013	R209 On 01-August-13			Bond Future	7.94	84.6971	7.9371	84.6971	0.00
11/04/2013	R209 On 01-August-13	79.36	Call	Bond Future	74614	75	74614	75	0.00
11/04/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
11/04/2013	R209 On 07-November-13			Bond Future	8.00	82.7700	7.9998	82.7700	0.00
11/04/2013	R209 On 07-November-13	9.50	Call	Bond Future	12475	13	12475	13	0.00
11/04/2013	R209 On 07-November-13	8.79	Call	Bond Future	8305	8	8305	8	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
11/04/2013	R209 On 07-November-13	8.81	Call	Bond Future	8420	9	8420	9	0.00
11/04/2013	R209 On 07-November-13	8.80	Call	Bond Future	8362	8	8362	8	0.00
11/04/2013	R209 On 07-November-13	8.80	Put	Bond Future	1694	2	1694	2	0.00
11/04/2013	R209 On 07-November-13	8.81	Put	Bond Future	1673	2	1673	2	0.00
11/04/2013	R209 On 07-November-13	8.79	Put	Bond Future	1715	2	1715	2	0.00
11/04/2013	R209 On 07-November-13	9.50	Put	Bond Future	641	1	641	1	980.00
11/04/2013	R209 On 06-February-14			Bond Future	8.06	83.8858	8.0590	83.8858	0.00
11/04/2013	R209 On 06-February-14	8.55	Call	Bond Future	7429	8	7429	8	0.00
11/04/2013	R209 On 06-February-14	8.56	Call	Bond Future	7479	8	7479	8	0.00
11/04/2013	R209 On 06-February-14	8.54	Call	Bond Future	7378	7	7378	7	0.00
11/04/2013	R209 On 06-February-14	8.54	Put	Bond Future	3316	3	3316	3	0.00
11/04/2013	R209 On 06-February-14	8.56	Put	Bond Future	3255	3	3255	3	0.00
11/04/2013	R209 On 06-February-14	8.55	Put	Bond Future	3285	3	3285	3	0.00
11/04/2013	R210 On 02-May-13			Bond Future	167.94	166.9924	167.9426	166.9924	1,244.00
11/04/2013	R210 On 02-May-13	161.14	Call	Bond Future	6803	6	6803	6	0.00
11/04/2013	R210 On 02-May-13	161.16	Call	Bond Future	6783	6	6783	6	0.00
11/04/2013	R210 On 02-May-13	161.15	Call	Bond Future	6793	6	6793	6	0.00
11/04/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
11/04/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
11/04/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
11/04/2013	R211 On 02-May-13			Bond Future	129.89	129.5221	129.8930	129.5221	529.00
11/04/2013	R211 On 02-May-13	125.69	Call	Bond Future	4203	4	4203	4	0.00
11/04/2013	R211 On 02-May-13	125.70	Call	Bond Future	4193	4	4193	4	0.00
11/04/2013	R211 On 02-May-13	125.71	Call	Bond Future	4183	4	4183	4	0.00
11/04/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
11/04/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
11/04/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
11/04/2013	R212 On 02-May-13			Bond Future	138.36	138.2043	138.3643	138.2043	21,870.00
11/04/2013	R212 On 02-May-13	131.09	Call	Bond Future	7274	7	7274	7	0.00
11/04/2013	R212 On 02-May-13	131.11	Call	Bond Future	7254	7	7254	7	0.00
11/04/2013	R212 On 02-May-13	131.10	Call	Bond Future	7264	7	7264	7	0.00
11/04/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
11/04/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
11/04/2013	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
11/04/2013	R213 On 02-May-13			Bond Future	7.61	95.5774	7.6083	95.5774	8,753.00
11/04/2013	R213 On 02-May-13	7.84	Call	Bond Future	2502	3	2502	3	0.00
11/04/2013	R213 On 02-May-13	7.85	Call	Bond Future	2571	3	2571	3	0.00
11/04/2013	R213 On 02-May-13	7.86	Call	Bond Future	2641	3	2641	3	0.00
11/04/2013	R213 On 02-May-13	7.86	Put	Bond Future	352	0	352	0	0.00
11/04/2013	R213 On 02-May-13	7.85	Put	Bond Future	371	0	371	0	0.00
11/04/2013	R213 On 02-May-13	7.84	Put	Bond Future	392	0	392	0	0.00
11/04/2013	R213 On 01-August-13			Bond Future	7.67	96.8230	7.6667	96.8230	0.00
11/04/2013	R213 On 01-August-13	91.25	Call	Bond Future	86025	86	86025	86	0.00
11/04/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
11/04/2013	R213 On 07-November-13			Bond Future	7.73	94.6774	7.7304	94.6774	0.00
11/04/2013	R213 On 07-November-13	8.59	Call	Bond Future	8714	9	8714	9	0.00
11/04/2013	R213 On 07-November-13	8.61	Call	Bond Future	8836	9	8836	9	0.00
11/04/2013	R213 On 07-November-13	8.60	Call	Bond Future	8775	9	8775	9	0.00
11/04/2013	R213 On 07-November-13	8.60	Put	Bond Future	1408	1	1408	1	0.00
11/04/2013	R213 On 07-November-13	8.61	Put	Bond Future	1390	1	1390	1	0.00
11/04/2013	R213 On 07-November-13	8.59	Put	Bond Future	1427	1	1427	1	0.00
11/04/2013	R213 On 06-February-14			Bond Future	7.79	95.9539	7.7917	95.9539	0.00
11/04/2013	R213 On 06-February-14	8.31	Call	Bond Future	7465	8	7465	8	0.00
11/04/2013	R213 On 06-February-14	8.29	Call	Bond Future	7360	7	7360	7	0.00
11/04/2013	R213 On 06-February-14	8.30	Call	Bond Future	7412	8	7412	8	0.00
11/04/2013	R213 On 06-February-14	8.30	Put	Bond Future	3065	3	3065	3	0.00
11/04/2013	R213 On 06-February-14	8.29	Put	Bond Future	3095	3	3095	3	0.00
11/04/2013	R213 On 06-February-14	8.31	Put	Bond Future	3035	3	3035	3	0.00
11/04/2013	R214 On 02-May-13			Bond Future	7.93	85.4367	7.9279	85.4367	1,904.00
11/04/2013	R214 On 02-May-13	84.31	Call	Bond Future	76467	77	76467	77	0.00
11/04/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
11/04/2013	R214 On 01-August-13			Bond Future	7.98	86.5501	7.9843	86.5501	0.00
11/04/2013	R214 On 01-August-13	84.31	Call	Bond Future	75910	76	75910	76	0.00
11/04/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00