



# 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
12/04/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	2025 On 02-May-13			Bond Future	117.81	116.9413	117.8073	116.9413	0.00
12/04/2013	2025 On 02-May-13	113.41	Call	Bond Future	4394	4	4394	4	0.00
12/04/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
12/04/2013	2038 On 02-May-13			Bond Future	113.99	112.9053	113.9931	112.9053	9.00
12/04/2013	2038 On 02-May-13	111.60	Call	Bond Future	2389	1	2389	1	0.00
12/04/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
12/04/2013	2050 On 02-May-13			Bond Future	118.71	117.6666	118.7058	117.6666	122.00
12/04/2013	2050 On 02-May-13	117.60	Call	Bond Future	1108	0	1108	0	0.00

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12/04/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
12/04/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	AL7T On 02-May-13			Index Future	504.03	503.5640	504.0280	503.5640	11.00
12/04/2013	AL7T On 01-August-13			Index Future	510.60	510.1260	510.5960	510.1260	0.00
12/04/2013	AL7T On 07-November-13			Index Future	517.94	517.4580	517.9350	517.4580	0.00
12/04/2013	ALBI On 02-May-13			Index Future	448.85	448.4440	448.8520	448.4440	945.00
12/04/2013	ALBI On 01-August-13			Index Future	454.70	454.2880	454.7010	454.2880	159.00
12/04/2013	ALBI On 07-November-13			Index Future	461.24	460.8170	461.2360	460.8170	85.00
12/04/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/04/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	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
12/04/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2013	EL28 On 02-May-13			Bond Future	113.18	112.6862	113.1848	112.6862	0.00
12/04/2013	EL28 On 02-May-13	113.32	Call	Bond Future	0	0	0	0	0.00
12/04/2013	EL28 On 02-May-13	113.32	Put	Bond Future	131	1	131	1	0.00
12/04/2013	ES33 On 02-May-13			Bond Future	8.44	91.9254	8.4421	91.9254	3,363.00
12/04/2013	ES33 On 02-May-13	91.02	Call	Bond Future	82798	83	82798	83	0.00
12/04/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
12/04/2013	ES33 On 01-August-13			Bond Future	8.52	93.1233	8.5210	93.1233	0.00
12/04/2013	ES33 On 01-August-13	9.00	Call	Bond Future	4085	4	4085	4	0.00
12/04/2013	ES33 On 01-August-13	91.02	Call	Bond Future	82125	82	82125	82	0.00
12/04/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
12/04/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
12/04/2013	GOVI On 02-May-13			GOVI	448.23	447.7930	448.2330	447.7930	97.00
12/04/2013	GOVI On 02-May-13	432.99	Call	GOVI	152430	15	152430	15	0.00
12/04/2013	GOVI On 02-May-13	433.01	Call	GOVI	152230	15	152230	15	0.00
12/04/2013	GOVI On 02-May-13	433.00	Call	GOVI	152330	15	152330	15	0.00
12/04/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
12/04/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
12/04/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
12/04/2013	GOVI On 01-August-13			GOVI	454.07	453.6280	454.0740	453.6280	280.00
12/04/2013	GOVI On 01-August-13	445.99	Call	GOVI	80840	8	80840	8	0.00
12/04/2013	GOVI On 01-August-13	446.00	Call	GOVI	80740	8	80740	8	0.00
12/04/2013	GOVI On 01-August-13	446.01	Call	GOVI	80640	8	80640	8	0.00
12/04/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
12/04/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
12/04/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
12/04/2013	GOVI On 07-November-13			GOVI	460.60	460.1480	460.6010	460.1480	0.00
12/04/2013	GOVI On 07-November-13	445.99	Call	GOVI	146110	14	146110	14	0.00
12/04/2013	GOVI On 07-November-13	446.00	Call	GOVI	146010	14	146010	14	0.00
12/04/2013	GOVI On 07-November-13	446.01	Call	GOVI	145910	14	145910	14	0.00
12/04/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00

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12/04/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
12/04/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
12/04/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/04/2013	IGOV On 02-May-13			Index Future	206.69	205.8680	206.6920	205.8680	558.00
12/04/2013	IGOV On 01-August-13			Index Future	209.47	208.6300	209.4650	208.6300	252.00
12/04/2013	IGOV On 07-November-13			Index Future	212.53	211.6810	212.5280	211.6810	7.00
12/04/2013	ILBI On 02-May-13			Index Future	557.09	556.0840	557.0870	556.0840	183.00
12/04/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
12/04/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/04/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
12/04/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/04/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/04/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/04/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	0.00
12/04/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	0.00
12/04/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.11	94.8900	5.1100	94.8900	500.00
12/04/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.10	94.8900	5.1000	94.8900	0.00
12/04/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.10	94.9000	5.1000	94.9000	0.00
12/04/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.09	94.9000	5.0900	94.9000	1,700.00
12/04/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.08	94.9100	5.0800	94.9100	0.00
12/04/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.08	94.9100	5.0800	94.9100	1,500.00
12/04/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.13	94.8600	5.1300	94.8600	0.00
12/04/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.22	94.7800	5.2200	94.7800	800.00
12/04/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.32	94.6700	5.3200	94.6700	0.00
12/04/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.46	94.5400	5.4600	94.5400	0.00
12/04/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
12/04/2013	R023 On 02-May-13			Bond Future	6.49	110.3842	6.4945	110.3842	6,470.00
12/04/2013	R023 On 02-May-13	7.04	Call	Bond Future	4038	4	4038	4	0.00
12/04/2013	R023 On 02-May-13	7.06	Call	Bond Future	4183	4	4183	4	0.00
12/04/2013	R023 On 02-May-13	7.05	Call	Bond Future	4110	4	4110	4	0.00
12/04/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
12/04/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
12/04/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
12/04/2013	R023 On 01-August-13			Bond Future	6.54	111.8226	6.5376	111.8226	0.00

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12/04/2013	R023 On 01-August-13	7.29	Call	Bond Future	5395	5	5395	5	0.00
12/04/2013	R023 On 01-August-13	7.30	Call	Bond Future	5465	5	5465	5	0.00
12/04/2013	R023 On 01-August-13	7.31	Call	Bond Future	5534	5	5534	5	0.00
12/04/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
12/04/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
12/04/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
12/04/2013	R157 On 02-May-13			Bond Future	5.28	119.8874	5.2807	119.8874	6,037.00
12/04/2013	R157 On 02-May-13	5.34	Call	Bond Future	270	0	270	0	0.00
12/04/2013	R157 On 02-May-13	5.36	Call	Bond Future	301	0	301	0	0.00
12/04/2013	R157 On 02-May-13	5.35	Call	Bond Future	285	0	285	0	0.00
12/04/2013	R157 On 02-May-13	5.35	Put	Bond Future	116	0	116	0	0.00
12/04/2013	R157 On 02-May-13	5.36	Put	Bond Future	108	0	108	0	0.00
12/04/2013	R157 On 02-May-13	5.34	Put	Bond Future	125	0	125	0	0.00
12/04/2013	R157 On 01-August-13			Bond Future	5.28	121.4497	5.2775	121.4497	0.00
12/04/2013	R157 On 01-August-13	116.11	Call	Bond Future	92020	92	92020	92	0.00
12/04/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
12/04/2013	R157 On 07-November-13			Bond Future	5.26	116.3883	5.2607	116.3883	0.00
12/04/2013	R157 On 07-November-13	5.59	Call	Bond Future	864	1	864	1	0.00
12/04/2013	R157 On 07-November-13	5.60	Call	Bond Future	877	1	877	1	0.00
12/04/2013	R157 On 07-November-13	5.61	Call	Bond Future	890	1	890	1	0.00
12/04/2013	R157 On 07-November-13	5.61	Put	Bond Future	231	0	231	0	0.00
12/04/2013	R157 On 07-November-13	5.60	Put	Bond Future	236	0	236	0	0.00
12/04/2013	R157 On 07-November-13	5.59	Put	Bond Future	241	0	241	0	0.00
12/04/2013	R157 On 06-February-14			Bond Future	5.24	117.9575	5.2362	117.9575	0.00
12/04/2013	R157 On 06-February-14	5.66	Call	Bond Future	946	1	946	1	0.00
12/04/2013	R157 On 06-February-14	5.65	Call	Bond Future	934	1	934	1	0.00
12/04/2013	R157 On 06-February-14	5.64	Call	Bond Future	922	1	922	1	0.00
12/04/2013	R157 On 06-February-14	5.64	Put	Bond Future	266	0	266	0	0.00
12/04/2013	R157 On 06-February-14	5.65	Put	Bond Future	261	0	261	0	0.00
12/04/2013	R157 On 06-February-14	5.66	Put	Bond Future	256	0	256	0	0.00
12/04/2013	R186 On 02-May-13			Bond Future	7.03	133.7960	7.0325	133.7960	62,544.00
12/04/2013	R186 On 02-May-13	6.75	Call	Bond Future	255	0	255	0	350.00
12/04/2013	R186 On 02-May-13	7.39	Call	Bond Future	3818	4	3818	4	0.00
12/04/2013	R186 On 02-May-13	7.40	Call	Bond Future	3907	4	3907	4	2,000.00

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12/04/2013	R186 On 02-May-13	7.41	Call	Bond Future	3997	4	3997	4	0.00
12/04/2013	R186 On 02-May-13	7.75	Call	Bond Future	7197	7	7197	7	0.00
12/04/2013	R186 On 02-May-13	7.60	Call	Bond Future	5766	6	5766	6	0.00
12/04/2013	R186 On 02-May-13	7.60	Put	Bond Future	33	0	33	0	2,830.00
12/04/2013	R186 On 02-May-13	7.75	Put	Bond Future	9	0	9	0	100.00
12/04/2013	R186 On 02-May-13	7.41	Put	Bond Future	143	0	143	0	0.00
12/04/2013	R186 On 02-May-13	7.40	Put	Bond Future	154	0	154	0	150.00
12/04/2013	R186 On 02-May-13	7.39	Put	Bond Future	165	0	165	0	0.00
12/04/2013	R186 On 02-May-13	6.75	Put	Bond Future	3246	3	3246	3	0.00
12/04/2013	R186 On 01-August-13			Bond Future	7.09	130.2549	7.0883	130.2549	3,000.00
12/04/2013	R186 On 01-August-13	7.25	Call	Bond Future	3979	4	3979	4	4,315.00
12/04/2013	R186 On 01-August-13	128.26	Call	Bond Future	121202	121	121202	121	0.00
12/04/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
12/04/2013	R186 On 01-August-13	7.25	Put	Bond Future	2341	2	2341	2	0.00
12/04/2013	R186 On 07-November-13			Bond Future	7.15	132.1274	7.1462	132.1274	540.00
12/04/2013	R186 On 07-November-13	8.75	Call	Bond Future	15144	15	15144	15	0.00
12/04/2013	R186 On 07-November-13	8.14	Call	Bond Future	10565	10	10565	10	0.00
12/04/2013	R186 On 07-November-13	8.16	Call	Bond Future	10712	11	10712	11	0.00
12/04/2013	R186 On 07-November-13	8.15	Call	Bond Future	10638	10	10638	10	0.00
12/04/2013	R186 On 07-November-13	8.15	Put	Bond Future	1116	1	1116	1	0.00
12/04/2013	R186 On 07-November-13	8.16	Put	Bond Future	1100	1	1100	1	0.00
12/04/2013	R186 On 07-November-13	8.14	Put	Bond Future	1133	1	1133	1	0.00
12/04/2013	R186 On 07-November-13	8.75	Put	Bond Future	397	0	397	0	1,030.00
12/04/2013	R186 On 06-February-14			Bond Future	7.20	128.6183	7.2012	128.6183	0.00
12/04/2013	R186 On 06-February-14	7.74	Call	Bond Future	8100	8	8100	8	0.00
12/04/2013	R186 On 06-February-14	7.75	Call	Bond Future	8162	8	8162	8	0.00
12/04/2013	R186 On 06-February-14	7.76	Call	Bond Future	8223	8	8223	8	0.00
12/04/2013	R186 On 06-February-14	7.76	Put	Bond Future	2901	3	2901	3	0.00
12/04/2013	R186 On 06-February-14	7.75	Put	Bond Future	2932	3	2932	3	0.00
12/04/2013	R186 On 06-February-14	7.74	Put	Bond Future	2964	3	2964	3	0.00
12/04/2013	R197 On 02-May-13			Bond Future	298.43	297.9311	298.4347	297.9311	2,633.00
12/04/2013	R197 On 02-May-13	282.39	Call	Bond Future	16045	16	16045	16	0.00
12/04/2013	R197 On 02-May-13	282.41	Call	Bond Future	16025	16	16025	16	0.00
12/04/2013	R197 On 02-May-13	282.40	Call	Bond Future	16035	16	16035	16	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
12/04/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
12/04/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
12/04/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
12/04/2013	R201 On 02-May-13			Bond Future	5.20	108.7255	5.2002	108.7255	4.00
12/04/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
12/04/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
12/04/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
12/04/2013	R201 On 02-May-13	4.05	Put	Bond Future	1857	2	1857	2	0.00
12/04/2013	R201 On 02-May-13	4.06	Put	Bond Future	1841	2	1841	2	0.00
12/04/2013	R201 On 02-May-13	4.04	Put	Bond Future	1874	2	1874	2	0.00
12/04/2013	R201 On 01-August-13			Bond Future	5.19	105.7384	5.1885	105.7384	0.00
12/04/2013	R201 On 01-August-13	107.45	Call	Bond Future	68510	68	68510	68	0.00
12/04/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
12/04/2013	R201 On 07-November-13			Bond Future	5.13	107.2585	5.1339	107.2585	0.00
12/04/2013	R201 On 07-November-13	4.79	Call	Bond Future	108	0	108	0	0.00
12/04/2013	R201 On 07-November-13	4.81	Call	Bond Future	115	0	115	0	0.00
12/04/2013	R201 On 07-November-13	4.80	Call	Bond Future	111	0	111	0	0.00
12/04/2013	R201 On 07-November-13	4.80	Put	Bond Future	478	0	478	0	0.00
12/04/2013	R201 On 07-November-13	4.81	Put	Bond Future	470	0	470	0	0.00
12/04/2013	R201 On 07-November-13	4.79	Put	Bond Future	486	0	486	0	0.00
12/04/2013	R201 On 06-February-14			Bond Future	5.04	104.2959	5.0405	104.2959	0.00
12/04/2013	R201 On 06-February-14	5.26	Call	Bond Future	368	0	368	0	0.00
12/04/2013	R201 On 06-February-14	5.24	Call	Bond Future	357	0	357	0	0.00
12/04/2013	R201 On 06-February-14	5.25	Call	Bond Future	362	0	362	0	0.00
12/04/2013	R201 On 06-February-14	5.25	Put	Bond Future	184	0	184	0	0.00
12/04/2013	R201 On 06-February-14	5.24	Put	Bond Future	188	0	188	0	0.00
12/04/2013	R201 On 06-February-14	5.26	Put	Bond Future	181	0	181	0	0.00
12/04/2013	R202 On 02-May-13			Bond Future	222.09	221.0616	222.0937	221.0616	44,017.00
12/04/2013	R202 On 02-May-13	211.04	Call	Bond Future	11054	10	11054	10	0.00
12/04/2013	R202 On 02-May-13	211.06	Call	Bond Future	11034	10	11034	10	0.00
12/04/2013	R202 On 02-May-13	211.05	Call	Bond Future	11044	10	11044	10	0.00
12/04/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
12/04/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
12/04/2013	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
12/04/2013	R203 On 02-May-13			Bond Future	5.67	111.0069	5.6710	111.0069	5,837.00
12/04/2013	R203 On 02-May-13	5.89	Call	Bond Future	980	1	980	1	0.00
12/04/2013	R203 On 02-May-13	5.90	Call	Bond Future	1012	1	1012	1	0.00
12/04/2013	R203 On 02-May-13	5.91	Call	Bond Future	1046	1	1046	1	0.00
12/04/2013	R203 On 02-May-13	5.91	Put	Bond Future	86	0	86	0	0.00
12/04/2013	R203 On 02-May-13	5.90	Put	Bond Future	92	0	92	0	0.00
12/04/2013	R203 On 02-May-13	5.89	Put	Bond Future	100	0	100	0	0.00
12/04/2013	R203 On 01-August-13			Bond Future	5.70	112.4534	5.6969	112.4534	5,000.00
12/04/2013	R203 On 01-August-13	109.11	Call	Bond Future	99241	99	99241	99	0.00
12/04/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
12/04/2013	R203 On 07-November-13			Bond Future	5.72	109.9099	5.7229	109.9099	0.00
12/04/2013	R203 On 07-November-13	6.01	Call	Bond Future	1739	2	1739	2	0.00
12/04/2013	R203 On 07-November-13	571.00	Call	Bond Future	107682	108	107682	108	0.00
12/04/2013	R203 On 07-November-13	5.71	Call	Bond Future	1120	1	1120	1	15.00
12/04/2013	R203 On 07-November-13	6.00	Call	Bond Future	1716	2	1716	2	0.00
12/04/2013	R203 On 07-November-13	5.99	Call	Bond Future	1693	2	1693	2	0.00
12/04/2013	R203 On 07-November-13	5.99	Put	Bond Future	742	1	742	1	0.00
12/04/2013	R203 On 07-November-13	6.00	Put	Bond Future	729	1	729	1	0.00
12/04/2013	R203 On 07-November-13	5.71	Put	Bond Future	1166	1	1166	1	0.00
12/04/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
12/04/2013	R203 On 07-November-13	6.01	Put	Bond Future	716	1	716	1	0.00
12/04/2013	R203 On 06-February-14			Bond Future	5.75	111.3917	5.7492	111.3917	0.00
12/04/2013	R203 On 06-February-14	6.16	Call	Bond Future	2119	2	2119	2	0.00
12/04/2013	R203 On 06-February-14	5.95	Call	Bond Future	1677	2	1677	2	16.00
12/04/2013	R203 On 06-February-14	6.15	Call	Bond Future	2097	2	2097	2	0.00
12/04/2013	R203 On 06-February-14	6.14	Call	Bond Future	2074	2	2074	2	0.00
12/04/2013	R203 On 06-February-14	6.14	Put	Bond Future	772	1	772	1	0.00
12/04/2013	R203 On 06-February-14	6.15	Put	Bond Future	761	1	761	1	0.00
12/04/2013	R203 On 06-February-14	5.95	Put	Bond Future	1006	1	1006	1	0.00
12/04/2013	R203 On 06-February-14	6.16	Put	Bond Future	750	1	750	1	0.00
12/04/2013	R204 On 02-May-13			Bond Future	5.92	112.7308	5.9186	112.7308	5,663.00
12/04/2013	R204 On 02-May-13	6.29	Call	Bond Future	1884	2	1884	2	0.00
12/04/2013	R204 On 02-May-13	6.30	Call	Bond Future	1930	2	1930	2	0.00
12/04/2013	R204 On 02-May-13	6.31	Call	Bond Future	1975	2	1975	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
12/04/2013	R204 On 02-May-13	6.31	Put	Bond Future	38	0	38	0	0.00
12/04/2013	R204 On 02-May-13	6.30	Put	Bond Future	41	0	41	0	0.00
12/04/2013	R204 On 02-May-13	6.29	Put	Bond Future	45	0	45	0	0.00
12/04/2013	R204 On 01-August-13			Bond Future	5.96	110.1735	5.9560	110.1735	0.00
12/04/2013	R204 On 01-August-13	110.75	Call	Bond Future	101395	101	101395	101	0.00
12/04/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
12/04/2013	R204 On 07-November-13			Bond Future	5.99	111.7573	5.9913	111.7573	0.00
12/04/2013	R204 On 07-November-13	7.00	Call	Bond Future	4765	5	4765	5	0.00
12/04/2013	R204 On 07-November-13	6.29	Call	Bond Future	2335	2	2335	2	0.00
12/04/2013	R204 On 07-November-13	6.30	Call	Bond Future	2365	2	2365	2	0.00
12/04/2013	R204 On 07-November-13	6.31	Call	Bond Future	2394	2	2394	2	0.00
12/04/2013	R204 On 07-November-13	6.31	Put	Bond Future	949	1	949	1	0.00
12/04/2013	R204 On 07-November-13	6.30	Put	Bond Future	964	1	964	1	0.00
12/04/2013	R204 On 07-November-13	6.29	Put	Bond Future	980	1	980	1	0.00
12/04/2013	R204 On 07-November-13	7.00	Put	Bond Future	270	0	270	0	1,270.00
12/04/2013	R204 On 06-February-14			Bond Future	6.03	109.2332	6.0251	109.2332	0.00
12/04/2013	R204 On 06-February-14	6.40	Call	Bond Future	2798	3	2798	3	0.00
12/04/2013	R204 On 06-February-14	6.39	Call	Bond Future	2770	3	2770	3	0.00
12/04/2013	R204 On 06-February-14	6.41	Call	Bond Future	2826	3	2826	3	0.00
12/04/2013	R204 On 06-February-14	6.41	Put	Bond Future	1162	1	1162	1	0.00
12/04/2013	R204 On 06-February-14	6.39	Put	Bond Future	1192	1	1192	1	0.00
12/04/2013	R204 On 06-February-14	6.40	Put	Bond Future	1177	1	1177	1	0.00
12/04/2013	R206 On 02-May-13			Bond Future	5.25	103.8070	5.2515	103.8070	23.00
12/04/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
12/04/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
12/04/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
12/04/2013	R206 On 02-May-13	3.40	Put	Bond Future	1274	1	1274	1	0.00
12/04/2013	R206 On 02-May-13	3.41	Put	Bond Future	1267	1	1267	1	0.00
12/04/2013	R206 On 02-May-13	3.39	Put	Bond Future	1281	1	1281	1	0.00
12/04/2013	R206 On 01-August-13			Bond Future	5.21	101.3980	5.2088	101.3980	0.00
12/04/2013	R206 On 01-August-13	103.94	Call	Bond Future	30408	30	30408	30	0.00
12/04/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
12/04/2013	R206 On 07-November-13			Bond Future	4.92	102.8556	4.9156	102.8556	0.00
12/04/2013	R206 On 07-November-13	4.29	Call	Bond Future	7	0	7	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
12/04/2013	R206 On 07-November-13	4.31	Call	Bond Future	7	0	7	0	0.00
12/04/2013	R206 On 07-November-13	4.30	Call	Bond Future	7	0	7	0	0.00
12/04/2013	R206 On 07-November-13	4.30	Put	Bond Future	117	0	117	0	0.00
12/04/2013	R206 On 07-November-13	4.31	Put	Bond Future	116	0	116	0	0.00
12/04/2013	R206 On 07-November-13	4.29	Put	Bond Future	119	0	119	0	0.00
12/04/2013	R207 On 02-May-13			Bond Future	6.10	108.3570	6.0996	108.3570	7,812.00
12/04/2013	R207 On 02-May-13	6.44	Call	Bond Future	1970	2	1970	2	0.00
12/04/2013	R207 On 02-May-13	6.46	Call	Bond Future	2069	2	2069	2	0.00
12/04/2013	R207 On 02-May-13	6.45	Call	Bond Future	2019	2	2019	2	0.00
12/04/2013	R207 On 02-May-13	6.45	Put	Bond Future	67	0	67	0	0.00
12/04/2013	R207 On 02-May-13	6.46	Put	Bond Future	62	0	62	0	0.00
12/04/2013	R207 On 02-May-13	6.44	Put	Bond Future	73	0	73	0	0.00
12/04/2013	R207 On 01-August-13			Bond Future	6.14	106.1326	6.1416	106.1326	113.00
12/04/2013	R207 On 01-August-13	106.18	Call	Bond Future	98679	99	98679	99	0.00
12/04/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
12/04/2013	R207 On 07-November-13			Bond Future	6.18	107.6584	6.1794	107.6584	0.00
12/04/2013	R207 On 07-November-13	6.69	Call	Bond Future	3510	3	3510	3	0.00
12/04/2013	R207 On 07-November-13	6.71	Call	Bond Future	3583	4	3583	4	0.00
12/04/2013	R207 On 07-November-13	6.70	Call	Bond Future	3547	3	3547	3	0.00
12/04/2013	R207 On 07-November-13	6.70	Put	Bond Future	863	1	863	1	0.00
12/04/2013	R207 On 07-November-13	6.71	Put	Bond Future	849	1	849	1	0.00
12/04/2013	R207 On 07-November-13	6.69	Put	Bond Future	877	1	877	1	0.00
12/04/2013	R207 On 06-February-14			Bond Future	6.22	105.4703	6.2165	105.4703	0.00
12/04/2013	R207 On 06-February-14	6.66	Call	Bond Future	3536	3	3536	3	0.00
12/04/2013	R207 On 06-February-14	6.64	Call	Bond Future	3470	3	3470	3	0.00
12/04/2013	R207 On 06-February-14	6.65	Call	Bond Future	3503	3	3503	3	0.00
12/04/2013	R207 On 06-February-14	6.65	Put	Bond Future	1344	1	1344	1	0.00
12/04/2013	R207 On 06-February-14	6.64	Put	Bond Future	1361	1	1361	1	0.00
12/04/2013	R207 On 06-February-14	6.66	Put	Bond Future	1328	1	1328	1	0.00
12/04/2013	R208 On 02-May-13			Bond Future	6.21	103.8848	6.2086	103.8848	14,192.00
12/04/2013	R208 On 02-May-13	6.64	Call	Bond Future	2713	3	2713	3	0.00
12/04/2013	R208 On 02-May-13	6.66	Call	Bond Future	2828	3	2828	3	0.00
12/04/2013	R208 On 02-May-13	6.65	Call	Bond Future	2771	3	2771	3	0.00
12/04/2013	R208 On 02-May-13	6.65	Put	Bond Future	36	0	36	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
12/04/2013	R208 On 02-May-13	6.66	Put	Bond Future	33	0	33	0	0.00
12/04/2013	R208 On 02-May-13	6.64	Put	Bond Future	40	0	40	0	0.00
12/04/2013	R208 On 01-August-13			Bond Future	6.25	105.2385	6.2474	105.2385	3,000.00
12/04/2013	R208 On 01-August-13	101.40	Call	Bond Future	96325	96	96325	96	0.00
12/04/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
12/04/2013	R208 On 07-November-13			Bond Future	6.29	103.3550	6.2872	103.3550	0.00
12/04/2013	R208 On 07-November-13	7.50	Call	Bond Future	7214	7	7214	7	0.00
12/04/2013	R208 On 07-November-13	6.79	Call	Bond Future	4031	4	4031	4	0.00
12/04/2013	R208 On 07-November-13	6.81	Call	Bond Future	4112	4	4112	4	0.00
12/04/2013	R208 On 07-November-13	6.80	Call	Bond Future	4071	4	4071	4	0.00
12/04/2013	R208 On 07-November-13	6.80	Put	Bond Future	1084	1	1084	1	0.00
12/04/2013	R208 On 07-November-13	6.81	Put	Bond Future	1067	1	1067	1	0.00
12/04/2013	R208 On 07-November-13	6.79	Put	Bond Future	1101	1	1101	1	0.00
12/04/2013	R208 On 07-November-13	7.50	Put	Bond Future	319	0	319	0	1,520.00
12/04/2013	R208 On 06-February-14			Bond Future	6.33	104.7484	6.3251	104.7484	0.00
12/04/2013	R208 On 06-February-14	6.75	Call	Bond Future	4042	4	4042	4	0.00
12/04/2013	R208 On 06-February-14	6.76	Call	Bond Future	4078	4	4078	4	0.00
12/04/2013	R208 On 06-February-14	6.74	Call	Bond Future	4005	4	4005	4	0.00
12/04/2013	R208 On 06-February-14	6.74	Put	Bond Future	1652	2	1652	2	0.00
12/04/2013	R208 On 06-February-14	6.76	Put	Bond Future	1613	2	1613	2	0.00
12/04/2013	R208 On 06-February-14	6.75	Put	Bond Future	1632	2	1632	2	0.00
12/04/2013	R209 On 02-May-13			Bond Future	7.87	83.4755	7.8727	83.4755	10,551.00
12/04/2013	R209 On 02-May-13	7.99	Call	Bond Future	1798	2	1798	2	0.00
12/04/2013	R209 On 02-May-13	8.01	Call	Bond Future	1914	2	1914	2	0.00
12/04/2013	R209 On 02-May-13	8.00	Call	Bond Future	1855	2	1855	2	0.00
12/04/2013	R209 On 02-May-13	8.00	Put	Bond Future	705	1	705	1	0.00
12/04/2013	R209 On 02-May-13	8.01	Put	Bond Future	674	1	674	1	0.00
12/04/2013	R209 On 02-May-13	7.99	Put	Bond Future	737	1	737	1	0.00
12/04/2013	R209 On 01-August-13			Bond Future	7.93	84.5632	7.9313	84.5632	0.00
12/04/2013	R209 On 01-August-13	79.36	Call	Bond Future	74667	75	74667	75	0.00
12/04/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
12/04/2013	R209 On 07-November-13			Bond Future	7.99	82.6341	7.9938	82.6341	0.00
12/04/2013	R209 On 07-November-13	9.50	Call	Bond Future	12517	12	12517	12	0.00
12/04/2013	R209 On 07-November-13	8.79	Call	Bond Future	8337	8	8337	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
12/04/2013	R209 On 07-November-13	8.81	Call	Bond Future	8452	8	8452	8	0.00
12/04/2013	R209 On 07-November-13	8.80	Call	Bond Future	8395	8	8395	8	0.00
12/04/2013	R209 On 07-November-13	8.80	Put	Bond Future	1673	2	1673	2	0.00
12/04/2013	R209 On 07-November-13	8.81	Put	Bond Future	1652	2	1652	2	0.00
12/04/2013	R209 On 07-November-13	8.79	Put	Bond Future	1693	2	1693	2	0.00
12/04/2013	R209 On 07-November-13	9.50	Put	Bond Future	630	1	630	1	980.00
12/04/2013	R209 On 06-February-14			Bond Future	8.05	83.7482	8.0528	83.7482	0.00
12/04/2013	R209 On 06-February-14	8.55	Call	Bond Future	7456	7	7456	7	0.00
12/04/2013	R209 On 06-February-14	8.56	Call	Bond Future	7507	7	7507	7	0.00
12/04/2013	R209 On 06-February-14	8.54	Call	Bond Future	7406	7	7406	7	0.00
12/04/2013	R209 On 06-February-14	8.54	Put	Bond Future	3289	3	3289	3	0.00
12/04/2013	R209 On 06-February-14	8.56	Put	Bond Future	3228	3	3228	3	0.00
12/04/2013	R209 On 06-February-14	8.55	Put	Bond Future	3259	3	3259	3	0.00
12/04/2013	R210 On 02-May-13			Bond Future	169.54	167.9426	169.5400	167.9426	1,244.00
12/04/2013	R210 On 02-May-13	161.14	Call	Bond Future	8400	7	8400	7	0.00
12/04/2013	R210 On 02-May-13	161.16	Call	Bond Future	8380	7	8380	7	0.00
12/04/2013	R210 On 02-May-13	161.15	Call	Bond Future	8390	7	8390	7	0.00
12/04/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
12/04/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
12/04/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
12/04/2013	R211 On 02-May-13			Bond Future	129.89	129.8930	129.8851	129.8930	529.00
12/04/2013	R211 On 02-May-13	125.69	Call	Bond Future	4195	4	4195	4	0.00
12/04/2013	R211 On 02-May-13	125.70	Call	Bond Future	4185	4	4185	4	0.00
12/04/2013	R211 On 02-May-13	125.71	Call	Bond Future	4175	4	4175	4	0.00
12/04/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
12/04/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
12/04/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
12/04/2013	R212 On 02-May-13			Bond Future	138.63	138.3643	138.6341	138.3643	21,870.00
12/04/2013	R212 On 02-May-13	131.09	Call	Bond Future	7544	7	7544	7	0.00
12/04/2013	R212 On 02-May-13	131.11	Call	Bond Future	7524	7	7524	7	0.00
12/04/2013	R212 On 02-May-13	131.10	Call	Bond Future	7534	7	7534	7	0.00
12/04/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
12/04/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
12/04/2013	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
12/04/2013	R213 On 02-May-13			Bond Future	7.58	95.3966	7.5825	95.3966	8,299.00
12/04/2013	R213 On 02-May-13	7.84	Call	Bond Future	2670	3	2670	3	0.00
12/04/2013	R213 On 02-May-13	7.85	Call	Bond Future	2742	3	2742	3	0.00
12/04/2013	R213 On 02-May-13	7.86	Call	Bond Future	2814	3	2814	3	0.00
12/04/2013	R213 On 02-May-13	7.86	Put	Bond Future	286	0	286	0	0.00
12/04/2013	R213 On 02-May-13	7.85	Put	Bond Future	303	0	303	0	0.00
12/04/2013	R213 On 02-May-13	7.84	Put	Bond Future	320	0	320	0	0.00
12/04/2013	R213 On 01-August-13			Bond Future	7.64	96.6398	7.6402	96.6398	0.00
12/04/2013	R213 On 01-August-13	91.25	Call	Bond Future	86267	86	86267	86	0.00
12/04/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
12/04/2013	R213 On 07-November-13			Bond Future	7.70	94.4916	7.7031	94.4916	0.00
12/04/2013	R213 On 07-November-13	8.59	Call	Bond Future	8899	9	8899	9	0.00
12/04/2013	R213 On 07-November-13	8.61	Call	Bond Future	9022	9	9022	9	0.00
12/04/2013	R213 On 07-November-13	8.60	Call	Bond Future	8961	9	8961	9	0.00
12/04/2013	R213 On 07-November-13	8.60	Put	Bond Future	1348	1	1348	1	0.00
12/04/2013	R213 On 07-November-13	8.61	Put	Bond Future	1330	1	1330	1	0.00
12/04/2013	R213 On 07-November-13	8.59	Put	Bond Future	1366	1	1366	1	0.00
12/04/2013	R213 On 06-February-14			Bond Future	7.76	95.7655	7.7636	95.7655	0.00
12/04/2013	R213 On 06-February-14	8.31	Call	Bond Future	7624	7	7624	7	0.00
12/04/2013	R213 On 06-February-14	8.29	Call	Bond Future	7517	7	7517	7	0.00
12/04/2013	R213 On 06-February-14	8.30	Call	Bond Future	7570	7	7570	7	0.00
12/04/2013	R213 On 06-February-14	8.30	Put	Bond Future	2974	3	2974	3	0.00
12/04/2013	R213 On 06-February-14	8.29	Put	Bond Future	3003	3	3003	3	0.00
12/04/2013	R213 On 06-February-14	8.31	Put	Bond Future	2945	3	2945	3	0.00
12/04/2013	R214 On 02-May-13			Bond Future	7.92	85.2470	7.9223	85.2470	1,904.00
12/04/2013	R214 On 02-May-13	84.31	Call	Bond Future	76522	76	76522	76	0.00
12/04/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
12/04/2013	R214 On 01-August-13			Bond Future	7.98	86.3579	7.9786	86.3579	0.00
12/04/2013	R214 On 01-August-13	84.31	Call	Bond Future	75966	76	75966	76	0.00
12/04/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00