



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
16/04/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	2025 On 02-May-13			Bond Future	118.24	118.2416	118.2392	118.2416	0.00
16/04/2013	2025 On 02-May-13	113.41	Call	Bond Future	4826	5	4826	5	0.00
16/04/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
16/04/2013	2038 On 02-May-13			Bond Future	113.99	113.9938	113.9946	113.9938	9.00
16/04/2013	2038 On 02-May-13	111.60	Call	Bond Future	2390	2	2390	2	0.00
16/04/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
16/04/2013	2050 On 02-May-13			Bond Future	119.31	118.7073	119.3071	118.7073	122.00
16/04/2013	2050 On 02-May-13	117.60	Call	Bond Future	1709	1	1709	1	0.00

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16/04/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
16/04/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	AL7T On 02-May-13			Index Future	503.81	503.4150	503.8100	503.4150	11.00
16/04/2013	AL7T On 01-August-13			Index Future	510.38	509.9740	510.3750	509.9740	0.00
16/04/2013	AL7T On 07-November-13			Index Future	517.70	517.2960	517.7000	517.2960	0.00
16/04/2013	ALBI On 02-May-13			Index Future	448.42	448.1600	448.4240	448.1600	945.00
16/04/2013	ALBI On 01-August-13			Index Future	454.27	454.0000	454.2670	454.0000	159.00
16/04/2013	ALBI On 07-November-13			Index Future	460.79	460.5180	460.7870	460.5180	85.00
16/04/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/04/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	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
16/04/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2013	EL28 On 02-May-13			Bond Future	113.47	113.1860	113.4725	113.1860	0.00
16/04/2013	EL28 On 02-May-13	113.32	Call	Bond Future	156	0	156	0	0.00
16/04/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
16/04/2013	ES33 On 02-May-13			Bond Future	8.44	91.7606	8.4404	91.7606	3,363.00
16/04/2013	ES33 On 02-May-13	91.02	Call	Bond Future	82813	83	82813	83	0.00
16/04/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
16/04/2013	ES33 On 01-August-13			Bond Future	8.52	92.9563	8.5193	92.9563	0.00
16/04/2013	ES33 On 01-August-13	9.00	Call	Bond Future	4100	4	4100	4	0.00
16/04/2013	ES33 On 01-August-13	91.02	Call	Bond Future	82141	82	82141	82	0.00
16/04/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
16/04/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
16/04/2013	GOVI On 02-May-13			GOVI	447.74	447.5370	447.7380	447.5370	70.00
16/04/2013	GOVI On 02-May-13	432.99	Call	GOVI	147480	15	147480	15	0.00
16/04/2013	GOVI On 02-May-13	433.01	Call	GOVI	147280	15	147280	15	0.00
16/04/2013	GOVI On 02-May-13	433.00	Call	GOVI	147380	15	147380	15	0.00
16/04/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
16/04/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
16/04/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
16/04/2013	GOVI On 01-August-13			GOVI	453.57	453.3680	453.5720	453.3680	280.00
16/04/2013	GOVI On 01-August-13	445.99	Call	GOVI	75820	7	75820	7	0.00
16/04/2013	GOVI On 01-August-13	446.00	Call	GOVI	75720	7	75720	7	0.00
16/04/2013	GOVI On 01-August-13	446.01	Call	GOVI	75620	7	75620	7	0.00
16/04/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
16/04/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
16/04/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
16/04/2013	GOVI On 07-November-13			GOVI	460.08	459.8780	460.0810	459.8780	0.00
16/04/2013	GOVI On 07-November-13	445.99	Call	GOVI	140910	14	140910	14	0.00
16/04/2013	GOVI On 07-November-13	446.00	Call	GOVI	140810	14	140810	14	0.00
16/04/2013	GOVI On 07-November-13	446.01	Call	GOVI	140710	14	140710	14	0.00
16/04/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00

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16/04/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
16/04/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
16/04/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/04/2013	IGOV On 02-May-13			Index Future	206.84	206.9340	206.8350	206.9340	558.00
16/04/2013	IGOV On 01-August-13			Index Future	209.61	209.7080	209.6080	209.7080	252.00
16/04/2013	IGOV On 07-November-13			Index Future	212.68	212.7760	212.6750	212.7760	7.00
16/04/2013	ILBI On 02-May-13			Index Future	560.01	559.3390	560.0140	559.3390	183.00
16/04/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
16/04/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/04/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
16/04/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/04/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/04/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/04/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	0.00
16/04/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.12	94.8900	5.1200	94.8900	0.00
16/04/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.11	94.8900	5.1100	94.8900	500.00
16/04/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.09	94.9100	5.0900	94.9100	0.00
16/04/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.08	94.9000	5.0800	94.9000	0.00
16/04/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.07	94.9000	5.0700	94.9000	1,700.00
16/04/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.07	94.9200	5.0700	94.9200	0.00
16/04/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.08	94.9100	5.0800	94.9100	1,500.00
16/04/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.13	94.8600	5.1300	94.8600	0.00
16/04/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.22	94.7700	5.2200	94.7700	800.00
16/04/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.33	94.6600	5.3300	94.6600	0.00
16/04/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.46	94.5300	5.4600	94.5300	0.00
16/04/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
16/04/2013	R023 On 02-May-13			Bond Future	6.49	110.3151	6.4935	110.3151	6,470.00
16/04/2013	R023 On 02-May-13	7.04	Call	Bond Future	4045	4	4045	4	0.00
16/04/2013	R023 On 02-May-13	7.06	Call	Bond Future	4190	4	4190	4	0.00
16/04/2013	R023 On 02-May-13	7.05	Call	Bond Future	4118	4	4118	4	0.00
16/04/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
16/04/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
16/04/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
16/04/2013	R023 On 01-August-13			Bond Future	6.54	111.7526	6.5366	111.7526	0.00

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16/04/2013	R023 On 01-August-13	7.29	Call	Bond Future	5402	5	5402	5	0.00
16/04/2013	R023 On 01-August-13	7.30	Call	Bond Future	5472	5	5472	5	0.00
16/04/2013	R023 On 01-August-13	7.31	Call	Bond Future	5541	5	5541	5	0.00
16/04/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
16/04/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
16/04/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
16/04/2013	R157 On 02-May-13			Bond Future	5.32	119.8378	5.3216	119.8378	6,037.00
16/04/2013	R157 On 02-May-13	5.34	Call	Bond Future	192	0	192	0	0.00
16/04/2013	R157 On 02-May-13	5.36	Call	Bond Future	220	0	220	0	0.00
16/04/2013	R157 On 02-May-13	5.35	Call	Bond Future	206	0	206	0	0.00
16/04/2013	R157 On 02-May-13	5.35	Put	Bond Future	137	0	137	0	0.00
16/04/2013	R157 On 02-May-13	5.36	Put	Bond Future	126	0	126	0	0.00
16/04/2013	R157 On 02-May-13	5.34	Put	Bond Future	147	0	147	0	0.00
16/04/2013	R157 On 01-August-13			Bond Future	5.32	121.3994	5.3238	121.3994	0.00
16/04/2013	R157 On 01-August-13	116.11	Call	Bond Future	91919	92	91919	92	0.00
16/04/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
16/04/2013	R157 On 07-November-13			Bond Future	5.32	116.3354	5.3159	116.3354	0.00
16/04/2013	R157 On 07-November-13	5.59	Call	Bond Future	788	1	788	1	0.00
16/04/2013	R157 On 07-November-13	5.60	Call	Bond Future	801	1	801	1	0.00
16/04/2013	R157 On 07-November-13	5.61	Call	Bond Future	814	1	814	1	0.00
16/04/2013	R157 On 07-November-13	5.61	Put	Bond Future	259	0	259	0	0.00
16/04/2013	R157 On 07-November-13	5.60	Put	Bond Future	265	0	265	0	0.00
16/04/2013	R157 On 07-November-13	5.59	Put	Bond Future	271	0	271	0	0.00
16/04/2013	R157 On 06-February-14			Bond Future	5.30	117.9055	5.2999	117.9055	0.00
16/04/2013	R157 On 06-February-14	5.66	Call	Bond Future	871	1	871	1	0.00
16/04/2013	R157 On 06-February-14	5.65	Call	Bond Future	860	1	860	1	0.00
16/04/2013	R157 On 06-February-14	5.64	Call	Bond Future	849	1	849	1	0.00
16/04/2013	R157 On 06-February-14	5.64	Put	Bond Future	296	0	296	0	0.00
16/04/2013	R157 On 06-February-14	5.65	Put	Bond Future	291	0	291	0	0.00
16/04/2013	R157 On 06-February-14	5.66	Put	Bond Future	286	0	286	0	0.00
16/04/2013	R186 On 02-May-13			Bond Future	7.05	133.7569	7.0514	133.7569	62,544.00
16/04/2013	R186 On 02-May-13	6.75	Call	Bond Future	156	0	156	0	350.00
16/04/2013	R186 On 02-May-13	7.39	Call	Bond Future	3583	4	3583	4	0.00
16/04/2013	R186 On 02-May-13	7.40	Call	Bond Future	3674	4	3674	4	2,000.00

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16/04/2013	R186 On 02-May-13	7.41	Call	Bond Future	3765	4	3765	4	0.00
16/04/2013	R186 On 02-May-13	7.75	Call	Bond Future	6996	7	6996	7	0.00
16/04/2013	R186 On 02-May-13	7.60	Call	Bond Future	5556	6	5556	6	0.00
16/04/2013	R186 On 02-May-13	7.60	Put	Bond Future	20	0	20	0	2,830.00
16/04/2013	R186 On 02-May-13	7.75	Put	Bond Future	4	0	4	0	100.00
16/04/2013	R186 On 02-May-13	7.41	Put	Bond Future	108	0	108	0	0.00
16/04/2013	R186 On 02-May-13	7.40	Put	Bond Future	117	0	117	0	150.00
16/04/2013	R186 On 02-May-13	7.39	Put	Bond Future	127	0	127	0	0.00
16/04/2013	R186 On 02-May-13	6.75	Put	Bond Future	3344	3	3344	3	0.00
16/04/2013	R186 On 01-August-13			Bond Future	7.11	130.2153	7.1078	130.2153	3,000.00
16/04/2013	R186 On 01-August-13	7.25	Call	Bond Future	3807	4	3807	4	4,315.00
16/04/2013	R186 On 01-August-13	128.26	Call	Bond Future	121002	121	121002	121	0.00
16/04/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
16/04/2013	R186 On 01-August-13	7.25	Put	Bond Future	2368	2	2368	2	0.00
16/04/2013	R186 On 07-November-13			Bond Future	7.17	132.0852	7.1666	132.0852	540.00
16/04/2013	R186 On 07-November-13	8.75	Call	Bond Future	14940	15	14940	15	0.00
16/04/2013	R186 On 07-November-13	8.14	Call	Bond Future	10370	10	10370	10	0.00
16/04/2013	R186 On 07-November-13	8.16	Call	Bond Future	10516	10	10516	10	0.00
16/04/2013	R186 On 07-November-13	8.15	Call	Bond Future	10442	10	10442	10	0.00
16/04/2013	R186 On 07-November-13	8.15	Put	Bond Future	1125	1	1125	1	0.00
16/04/2013	R186 On 07-November-13	8.16	Put	Bond Future	1108	1	1108	1	0.00
16/04/2013	R186 On 07-November-13	8.14	Put	Bond Future	1142	1	1142	1	0.00
16/04/2013	R186 On 07-November-13	8.75	Put	Bond Future	397	0	397	0	1,030.00
16/04/2013	R186 On 06-February-14			Bond Future	7.22	128.5773	7.2221	128.5773	0.00
16/04/2013	R186 On 06-February-14	7.74	Call	Bond Future	7931	8	7931	8	0.00
16/04/2013	R186 On 06-February-14	7.75	Call	Bond Future	7992	8	7992	8	0.00
16/04/2013	R186 On 06-February-14	7.76	Call	Bond Future	8053	8	8053	8	0.00
16/04/2013	R186 On 06-February-14	7.76	Put	Bond Future	2936	3	2936	3	0.00
16/04/2013	R186 On 06-February-14	7.75	Put	Bond Future	2968	3	2968	3	0.00
16/04/2013	R186 On 06-February-14	7.74	Put	Bond Future	2999	3	2999	3	0.00
16/04/2013	R197 On 02-May-13			Bond Future	297.91	298.1712	297.9083	298.1712	2,633.00
16/04/2013	R197 On 02-May-13	282.39	Call	Bond Future	15518	16	15518	16	0.00
16/04/2013	R197 On 02-May-13	282.41	Call	Bond Future	15498	16	15498	16	0.00
16/04/2013	R197 On 02-May-13	282.40	Call	Bond Future	15508	16	15508	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
16/04/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
16/04/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
16/04/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
16/04/2013	R201 On 02-May-13			Bond Future	5.22	108.7008	5.2208	108.7008	4.00
16/04/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
16/04/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
16/04/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
16/04/2013	R201 On 02-May-13	4.05	Put	Bond Future	1890	2	1890	2	0.00
16/04/2013	R201 On 02-May-13	4.06	Put	Bond Future	1874	2	1874	2	0.00
16/04/2013	R201 On 02-May-13	4.04	Put	Bond Future	1906	2	1906	2	0.00
16/04/2013	R201 On 01-August-13			Bond Future	5.21	105.7135	5.2132	105.7135	0.00
16/04/2013	R201 On 01-August-13	107.45	Call	Bond Future	68476	68	68476	68	0.00
16/04/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
16/04/2013	R201 On 07-November-13			Bond Future	5.17	107.2315	5.1667	107.2315	0.00
16/04/2013	R201 On 07-November-13	4.79	Call	Bond Future	97	0	97	0	0.00
16/04/2013	R201 On 07-November-13	4.81	Call	Bond Future	103	0	103	0	0.00
16/04/2013	R201 On 07-November-13	4.80	Call	Bond Future	100	0	100	0	0.00
16/04/2013	R201 On 07-November-13	4.80	Put	Bond Future	502	1	502	1	0.00
16/04/2013	R201 On 07-November-13	4.81	Put	Bond Future	494	1	494	1	0.00
16/04/2013	R201 On 07-November-13	4.79	Put	Bond Future	510	1	510	1	0.00
16/04/2013	R201 On 06-February-14			Bond Future	5.08	104.2700	5.0810	104.2700	0.00
16/04/2013	R201 On 06-February-14	5.26	Call	Bond Future	345	0	345	0	0.00
16/04/2013	R201 On 06-February-14	5.24	Call	Bond Future	335	0	335	0	0.00
16/04/2013	R201 On 06-February-14	5.25	Call	Bond Future	340	0	340	0	0.00
16/04/2013	R201 On 06-February-14	5.25	Put	Bond Future	196	0	196	0	0.00
16/04/2013	R201 On 06-February-14	5.24	Put	Bond Future	200	0	200	0	0.00
16/04/2013	R201 On 06-February-14	5.26	Put	Bond Future	193	0	193	0	0.00
16/04/2013	R202 On 02-May-13			Bond Future	222.78	222.7848	222.7848	222.7848	44,017.00
16/04/2013	R202 On 02-May-13	211.04	Call	Bond Future	11745	12	11745	12	0.00
16/04/2013	R202 On 02-May-13	211.06	Call	Bond Future	11725	12	11725	12	0.00
16/04/2013	R202 On 02-May-13	211.05	Call	Bond Future	11735	12	11735	12	0.00
16/04/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
16/04/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
16/04/2013	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
16/04/2013	R203 On 02-May-13			Bond Future	5.72	110.8458	5.7160	110.8458	5,837.00
16/04/2013	R203 On 02-May-13	5.89	Call	Bond Future	805	1	805	1	0.00
16/04/2013	R203 On 02-May-13	5.90	Call	Bond Future	837	1	837	1	0.00
16/04/2013	R203 On 02-May-13	5.91	Call	Bond Future	869	1	869	1	0.00
16/04/2013	R203 On 02-May-13	5.91	Put	Bond Future	91	0	91	0	0.00
16/04/2013	R203 On 02-May-13	5.90	Put	Bond Future	98	0	98	0	0.00
16/04/2013	R203 On 02-May-13	5.89	Put	Bond Future	107	0	107	0	0.00
16/04/2013	R203 On 01-August-13			Bond Future	5.75	112.2901	5.7451	112.2901	5,055.00
16/04/2013	R203 On 01-August-13	109.11	Call	Bond Future	99058	99	99058	99	0.00
16/04/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
16/04/2013	R203 On 07-November-13			Bond Future	5.78	109.7426	5.7756	109.7426	0.00
16/04/2013	R203 On 07-November-13	6.01	Call	Bond Future	1609	2	1609	2	0.00
16/04/2013	R203 On 07-November-13	571.00	Call	Bond Future	107493	108	107493	108	0.00
16/04/2013	R203 On 07-November-13	5.71	Call	Bond Future	1018	1	1018	1	15.00
16/04/2013	R203 On 07-November-13	6.00	Call	Bond Future	1587	2	1587	2	0.00
16/04/2013	R203 On 07-November-13	5.99	Call	Bond Future	1565	2	1565	2	0.00
16/04/2013	R203 On 07-November-13	5.99	Put	Bond Future	802	1	802	1	0.00
16/04/2013	R203 On 07-November-13	6.00	Put	Bond Future	789	1	789	1	0.00
16/04/2013	R203 On 07-November-13	5.71	Put	Bond Future	1253	1	1253	1	0.00
16/04/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
16/04/2013	R203 On 07-November-13	6.01	Put	Bond Future	776	1	776	1	0.00
16/04/2013	R203 On 06-February-14			Bond Future	5.81	111.2237	5.8056	111.2237	0.00
16/04/2013	R203 On 06-February-14	6.16	Call	Bond Future	1987	2	1987	2	0.00
16/04/2013	R203 On 06-February-14	5.95	Call	Bond Future	1560	2	1560	2	16.00
16/04/2013	R203 On 06-February-14	6.15	Call	Bond Future	1965	2	1965	2	0.00
16/04/2013	R203 On 06-February-14	6.14	Call	Bond Future	1944	2	1944	2	0.00
16/04/2013	R203 On 06-February-14	6.14	Put	Bond Future	830	1	830	1	0.00
16/04/2013	R203 On 06-February-14	6.15	Put	Bond Future	819	1	819	1	0.00
16/04/2013	R203 On 06-February-14	5.95	Put	Bond Future	1077	1	1077	1	0.00
16/04/2013	R203 On 06-February-14	6.16	Put	Bond Future	807	1	807	1	0.00
16/04/2013	R204 On 02-May-13			Bond Future	5.94	112.6847	5.9430	112.6847	5,663.00
16/04/2013	R204 On 02-May-13	6.29	Call	Bond Future	1752	2	1752	2	0.00
16/04/2013	R204 On 02-May-13	6.30	Call	Bond Future	1798	2	1798	2	0.00
16/04/2013	R204 On 02-May-13	6.31	Call	Bond Future	1844	2	1844	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
16/04/2013	R204 On 02-May-13	6.31	Put	Bond Future	29	0	29	0	0.00
16/04/2013	R204 On 02-May-13	6.30	Put	Bond Future	32	0	32	0	0.00
16/04/2013	R204 On 02-May-13	6.29	Put	Bond Future	35	0	35	0	0.00
16/04/2013	R204 On 01-August-13			Bond Future	5.98	110.1267	5.9818	110.1267	0.00
16/04/2013	R204 On 01-August-13	110.75	Call	Bond Future	101271	101	101271	101	0.00
16/04/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
16/04/2013	R204 On 07-November-13			Bond Future	6.02	111.7082	6.0192	111.7082	0.00
16/04/2013	R204 On 07-November-13	7.00	Call	Bond Future	4646	5	4646	5	0.00
16/04/2013	R204 On 07-November-13	6.29	Call	Bond Future	2240	2	2240	2	0.00
16/04/2013	R204 On 07-November-13	6.30	Call	Bond Future	2269	2	2269	2	0.00
16/04/2013	R204 On 07-November-13	6.31	Call	Bond Future	2298	2	2298	2	0.00
16/04/2013	R204 On 07-November-13	6.31	Put	Bond Future	980	1	980	1	0.00
16/04/2013	R204 On 07-November-13	6.30	Put	Bond Future	996	1	996	1	0.00
16/04/2013	R204 On 07-November-13	6.29	Put	Bond Future	1012	1	1012	1	0.00
16/04/2013	R204 On 07-November-13	7.00	Put	Bond Future	278	0	278	0	1,270.00
16/04/2013	R204 On 06-February-14			Bond Future	6.05	109.1850	6.0543	109.1850	0.00
16/04/2013	R204 On 06-February-14	6.40	Call	Bond Future	2704	3	2704	3	0.00
16/04/2013	R204 On 06-February-14	6.39	Call	Bond Future	2677	3	2677	3	0.00
16/04/2013	R204 On 06-February-14	6.41	Call	Bond Future	2732	3	2732	3	0.00
16/04/2013	R204 On 06-February-14	6.41	Put	Bond Future	1196	1	1196	1	0.00
16/04/2013	R204 On 06-February-14	6.39	Put	Bond Future	1226	1	1226	1	0.00
16/04/2013	R204 On 06-February-14	6.40	Put	Bond Future	1211	1	1211	1	0.00
16/04/2013	R206 On 02-May-13			Bond Future	5.28	103.7929	5.2830	103.7929	23.00
16/04/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
16/04/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
16/04/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
16/04/2013	R206 On 02-May-13	3.40	Put	Bond Future	1295	1	1295	1	0.00
16/04/2013	R206 On 02-May-13	3.41	Put	Bond Future	1288	1	1288	1	0.00
16/04/2013	R206 On 02-May-13	3.39	Put	Bond Future	1302	1	1302	1	0.00
16/04/2013	R206 On 01-August-13			Bond Future	5.26	101.3836	5.2583	101.3836	0.00
16/04/2013	R206 On 01-August-13	103.94	Call	Bond Future	30386	30	30386	30	0.00
16/04/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
16/04/2013	R206 On 07-November-13			Bond Future	5.05	102.8395	5.0503	102.8395	0.00
16/04/2013	R206 On 07-November-13	4.29	Call	Bond Future	4	0	4	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2013	R206 On 07-November-13	4.31	Call	Bond Future	4	0	4	0	0.00
16/04/2013	R206 On 07-November-13	4.30	Call	Bond Future	4	0	4	0	0.00
16/04/2013	R206 On 07-November-13	4.30	Put	Bond Future	138	0	138	0	0.00
16/04/2013	R206 On 07-November-13	4.31	Put	Bond Future	137	0	137	0	0.00
16/04/2013	R206 On 07-November-13	4.29	Put	Bond Future	140	0	140	0	0.00
16/04/2013	R207 On 02-May-13			Bond Future	6.12	108.3342	6.1188	108.3342	7,812.00
16/04/2013	R207 On 02-May-13	6.44	Call	Bond Future	1845	2	1845	2	0.00
16/04/2013	R207 On 02-May-13	6.46	Call	Bond Future	1946	2	1946	2	0.00
16/04/2013	R207 On 02-May-13	6.45	Call	Bond Future	1895	2	1895	2	0.00
16/04/2013	R207 On 02-May-13	6.45	Put	Bond Future	51	0	51	0	0.00
16/04/2013	R207 On 02-May-13	6.46	Put	Bond Future	47	0	47	0	0.00
16/04/2013	R207 On 02-May-13	6.44	Put	Bond Future	56	0	56	0	0.00
16/04/2013	R207 On 01-August-13			Bond Future	6.16	106.1094	6.1618	106.1094	113.00
16/04/2013	R207 On 01-August-13	106.18	Call	Bond Future	98570	99	98570	99	0.00
16/04/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
16/04/2013	R207 On 07-November-13			Bond Future	6.20	107.6332	6.2011	107.6332	0.00
16/04/2013	R207 On 07-November-13	6.69	Call	Bond Future	3413	3	3413	3	0.00
16/04/2013	R207 On 07-November-13	6.71	Call	Bond Future	3486	3	3486	3	0.00
16/04/2013	R207 On 07-November-13	6.70	Call	Bond Future	3450	3	3450	3	0.00
16/04/2013	R207 On 07-November-13	6.70	Put	Bond Future	879	1	879	1	0.00
16/04/2013	R207 On 07-November-13	6.71	Put	Bond Future	865	1	865	1	0.00
16/04/2013	R207 On 07-November-13	6.69	Put	Bond Future	894	1	894	1	0.00
16/04/2013	R207 On 06-February-14			Bond Future	6.24	105.4463	6.2389	105.4463	0.00
16/04/2013	R207 On 06-February-14	6.66	Call	Bond Future	3448	3	3448	3	0.00
16/04/2013	R207 On 06-February-14	6.64	Call	Bond Future	3383	3	3383	3	0.00
16/04/2013	R207 On 06-February-14	6.65	Call	Bond Future	3415	3	3415	3	0.00
16/04/2013	R207 On 06-February-14	6.65	Put	Bond Future	1369	1	1369	1	0.00
16/04/2013	R207 On 06-February-14	6.64	Put	Bond Future	1386	1	1386	1	0.00
16/04/2013	R207 On 06-February-14	6.66	Put	Bond Future	1352	1	1352	1	0.00
16/04/2013	R208 On 02-May-13			Bond Future	6.22	103.8586	6.2228	103.8586	14,192.00
16/04/2013	R208 On 02-May-13	6.64	Call	Bond Future	2610	3	2610	3	0.00
16/04/2013	R208 On 02-May-13	6.66	Call	Bond Future	2727	3	2727	3	0.00
16/04/2013	R208 On 02-May-13	6.65	Call	Bond Future	2668	3	2668	3	0.00
16/04/2013	R208 On 02-May-13	6.65	Put	Bond Future	24	0	24	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
16/04/2013	R208 On 02-May-13	6.66	Put	Bond Future	21	0	21	0	0.00
16/04/2013	R208 On 02-May-13	6.64	Put	Bond Future	26	0	26	0	0.00
16/04/2013	R208 On 01-August-13			Bond Future	6.26	105.2119	6.2622	105.2119	3,000.00
16/04/2013	R208 On 01-August-13	101.40	Call	Bond Future	96234	96	96234	96	0.00
16/04/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
16/04/2013	R208 On 07-November-13			Bond Future	6.30	103.3265	6.3031	103.3265	0.00
16/04/2013	R208 On 07-November-13	7.50	Call	Bond Future	7119	7	7119	7	0.00
16/04/2013	R208 On 07-November-13	6.79	Call	Bond Future	3945	4	3945	4	0.00
16/04/2013	R208 On 07-November-13	6.81	Call	Bond Future	4026	4	4026	4	0.00
16/04/2013	R208 On 07-November-13	6.80	Call	Bond Future	3985	4	3985	4	0.00
16/04/2013	R208 On 07-November-13	6.80	Put	Bond Future	1092	1	1092	1	0.00
16/04/2013	R208 On 07-November-13	6.81	Put	Bond Future	1075	1	1075	1	0.00
16/04/2013	R208 On 07-November-13	6.79	Put	Bond Future	1109	1	1109	1	0.00
16/04/2013	R208 On 07-November-13	7.50	Put	Bond Future	318	0	318	0	1,520.00
16/04/2013	R208 On 06-February-14			Bond Future	6.34	104.7210	6.3414	104.7210	0.00
16/04/2013	R208 On 06-February-14	6.75	Call	Bond Future	3964	4	3964	4	0.00
16/04/2013	R208 On 06-February-14	6.76	Call	Bond Future	4000	4	4000	4	0.00
16/04/2013	R208 On 06-February-14	6.74	Call	Bond Future	3928	4	3928	4	0.00
16/04/2013	R208 On 06-February-14	6.74	Put	Bond Future	1668	2	1668	2	0.00
16/04/2013	R208 On 06-February-14	6.76	Put	Bond Future	1629	2	1629	2	0.00
16/04/2013	R208 On 06-February-14	6.75	Put	Bond Future	1648	2	1648	2	0.00
16/04/2013	R209 On 02-May-13			Bond Future	7.87	83.3038	7.8715	83.3038	10,551.00
16/04/2013	R209 On 02-May-13	7.99	Call	Bond Future	1688	2	1688	2	0.00
16/04/2013	R209 On 02-May-13	8.01	Call	Bond Future	1807	2	1807	2	0.00
16/04/2013	R209 On 02-May-13	8.00	Call	Bond Future	1747	2	1747	2	0.00
16/04/2013	R209 On 02-May-13	8.00	Put	Bond Future	585	1	585	1	0.00
16/04/2013	R209 On 02-May-13	8.01	Put	Bond Future	556	1	556	1	0.00
16/04/2013	R209 On 02-May-13	7.99	Put	Bond Future	615	1	615	1	0.00
16/04/2013	R209 On 01-August-13			Bond Future	7.93	84.3894	7.9300	84.3894	0.00
16/04/2013	R209 On 01-August-13	79.36	Call	Bond Future	74678	74	74678	74	0.00
16/04/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
16/04/2013	R209 On 07-November-13			Bond Future	7.99	82.4565	7.9926	82.4565	0.00
16/04/2013	R209 On 07-November-13	9.50	Call	Bond Future	12507	12	12507	12	0.00
16/04/2013	R209 On 07-November-13	8.79	Call	Bond Future	8312	8	8312	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
16/04/2013	R209 On 07-November-13	8.81	Call	Bond Future	8427	8	8427	8	0.00
16/04/2013	R209 On 07-November-13	8.80	Call	Bond Future	8369	8	8369	8	0.00
16/04/2013	R209 On 07-November-13	8.80	Put	Bond Future	1637	2	1637	2	0.00
16/04/2013	R209 On 07-November-13	8.81	Put	Bond Future	1617	2	1617	2	0.00
16/04/2013	R209 On 07-November-13	8.79	Put	Bond Future	1658	2	1658	2	0.00
16/04/2013	R209 On 07-November-13	9.50	Put	Bond Future	609	1	609	1	980.00
16/04/2013	R209 On 06-February-14			Bond Future	8.05	83.5693	8.0515	83.5693	0.00
16/04/2013	R209 On 06-February-14	8.55	Call	Bond Future	7432	7	7432	7	0.00
16/04/2013	R209 On 06-February-14	8.56	Call	Bond Future	7482	7	7482	7	0.00
16/04/2013	R209 On 06-February-14	8.54	Call	Bond Future	7381	7	7381	7	0.00
16/04/2013	R209 On 06-February-14	8.54	Put	Bond Future	3253	3	3253	3	0.00
16/04/2013	R209 On 06-February-14	8.56	Put	Bond Future	3192	3	3192	3	0.00
16/04/2013	R209 On 06-February-14	8.55	Put	Bond Future	3223	3	3223	3	0.00
16/04/2013	R210 On 02-May-13			Bond Future	169.97	170.3980	169.9660	170.3980	1,244.00
16/04/2013	R210 On 02-May-13	161.14	Call	Bond Future	8826	9	8826	9	0.00
16/04/2013	R210 On 02-May-13	161.16	Call	Bond Future	8806	9	8806	9	0.00
16/04/2013	R210 On 02-May-13	161.15	Call	Bond Future	8816	9	8816	9	0.00
16/04/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
16/04/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
16/04/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
16/04/2013	R211 On 02-May-13			Bond Future	130.01	129.8772	130.0112	129.8772	529.00
16/04/2013	R211 On 02-May-13	125.69	Call	Bond Future	4321	4	4321	4	0.00
16/04/2013	R211 On 02-May-13	125.70	Call	Bond Future	4311	4	4311	4	0.00
16/04/2013	R211 On 02-May-13	125.71	Call	Bond Future	4301	4	4301	4	0.00
16/04/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
16/04/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
16/04/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
16/04/2013	R212 On 02-May-13			Bond Future	138.41	138.5204	138.4067	138.5204	21,870.00
16/04/2013	R212 On 02-May-13	131.09	Call	Bond Future	7317	7	7317	7	0.00
16/04/2013	R212 On 02-May-13	131.11	Call	Bond Future	7297	7	7297	7	0.00
16/04/2013	R212 On 02-May-13	131.10	Call	Bond Future	7307	7	7307	7	0.00
16/04/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
16/04/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
16/04/2013	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
16/04/2013	R213 On 02-May-13			Bond Future	7.62	95.4085	7.6215	95.4085	8,299.00
16/04/2013	R213 On 02-May-13	7.84	Call	Bond Future	2297	2	2297	2	0.00
16/04/2013	R213 On 02-May-13	7.85	Call	Bond Future	2368	2	2368	2	0.00
16/04/2013	R213 On 02-May-13	7.86	Call	Bond Future	2440	3	2440	3	0.00
16/04/2013	R213 On 02-May-13	7.86	Put	Bond Future	272	0	272	0	0.00
16/04/2013	R213 On 02-May-13	7.85	Put	Bond Future	290	0	290	0	0.00
16/04/2013	R213 On 02-May-13	7.84	Put	Bond Future	309	0	309	0	0.00
16/04/2013	R213 On 01-August-13			Bond Future	7.68	96.6517	7.6802	96.6517	0.00
16/04/2013	R213 On 01-August-13	91.25	Call	Bond Future	85901	86	85901	86	0.00
16/04/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
16/04/2013	R213 On 07-November-13			Bond Future	7.74	94.5022	7.7446	94.5022	0.00
16/04/2013	R213 On 07-November-13	8.59	Call	Bond Future	8577	9	8577	9	0.00
16/04/2013	R213 On 07-November-13	8.61	Call	Bond Future	8699	9	8699	9	0.00
16/04/2013	R213 On 07-November-13	8.60	Call	Bond Future	8638	9	8638	9	0.00
16/04/2013	R213 On 07-November-13	8.60	Put	Bond Future	1399	1	1399	1	0.00
16/04/2013	R213 On 07-November-13	8.61	Put	Bond Future	1380	1	1380	1	0.00
16/04/2013	R213 On 07-November-13	8.59	Put	Bond Future	1417	1	1417	1	0.00
16/04/2013	R213 On 06-February-14			Bond Future	7.81	95.7776	7.8061	95.7776	0.00
16/04/2013	R213 On 06-February-14	8.31	Call	Bond Future	7342	7	7342	7	0.00
16/04/2013	R213 On 06-February-14	8.29	Call	Bond Future	7237	7	7237	7	0.00
16/04/2013	R213 On 06-February-14	8.30	Call	Bond Future	7290	7	7290	7	0.00
16/04/2013	R213 On 06-February-14	8.30	Put	Bond Future	3069	3	3069	3	0.00
16/04/2013	R213 On 06-February-14	8.29	Put	Bond Future	3100	3	3100	3	0.00
16/04/2013	R213 On 06-February-14	8.31	Put	Bond Future	3039	3	3039	3	0.00
16/04/2013	R214 On 02-May-13			Bond Future	7.92	85.0641	7.9210	85.0641	1,904.00
16/04/2013	R214 On 02-May-13	84.31	Call	Bond Future	76534	76	76534	76	0.00
16/04/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
16/04/2013	R214 On 01-August-13			Bond Future	7.98	86.1726	7.9773	86.1726	0.00
16/04/2013	R214 On 01-August-13	84.31	Call	Bond Future	75978	76	75978	76	0.00
16/04/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00