



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
19/04/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	2025 On 02-May-13			Bond Future	117.92	117.9180	117.9156	117.9180	0.00
19/04/2013	2025 On 02-May-13	113.41	Call	Bond Future	4502	5	4502	5	0.00
19/04/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
19/04/2013	2038 On 02-May-13			Bond Future	114.88	114.6550	114.8757	114.6550	9.00
19/04/2013	2038 On 02-May-13	111.60	Call	Bond Future	3271	3	3271	3	0.00
19/04/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
19/04/2013	2050 On 02-May-13			Bond Future	119.01	118.4169	119.0145	118.4169	122.00
19/04/2013	2050 On 02-May-13	117.60	Call	Bond Future	1417	1	1417	1	0.00

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19/04/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
19/04/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	AL7T On 02-May-13			Index Future	507.11	506.6520	507.1090	506.6520	11.00
19/04/2013	AL7T On 01-August-13			Index Future	513.72	513.2530	513.7170	513.2530	0.00
19/04/2013	AL7T On 07-November-13			Index Future	521.08	520.6150	521.0820	520.6150	0.00
19/04/2013	ALBI On 02-May-13			Index Future	452.96	452.2510	452.9610	452.2510	945.00
19/04/2013	ALBI On 01-August-13			Index Future	458.86	458.1430	458.8630	458.1430	159.00
19/04/2013	ALBI On 07-November-13			Index Future	465.44	464.7140	465.4420	464.7140	85.00
19/04/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/04/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	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
19/04/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2013	EL28 On 02-May-13			Bond Future	113.34	113.0514	113.3371	113.0514	0.00
19/04/2013	EL28 On 02-May-13	113.32	Call	Bond Future	21	0	21	0	0.00
19/04/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
19/04/2013	ES33 On 02-May-13			Bond Future	8.22	93.7167	8.2202	93.7167	303.00
19/04/2013	ES33 On 02-May-13	91.02	Call	Bond Future	84823	85	84823	85	0.00
19/04/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
19/04/2013	ES33 On 01-August-13			Bond Future	8.29	94.9379	8.2928	94.9379	0.00
19/04/2013	ES33 On 01-August-13	9.00	Call	Bond Future	6136	6	6136	6	0.00
19/04/2013	ES33 On 01-August-13	91.02	Call	Bond Future	84176	84	84176	84	0.00
19/04/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
19/04/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
19/04/2013	GOVI On 02-May-13			GOVI	452.03	451.3410	452.0280	451.3410	70.00
19/04/2013	GOVI On 02-May-13	432.99	Call	GOVI	190380	18	190380	18	0.00
19/04/2013	GOVI On 02-May-13	433.00	Call	GOVI	190280	18	190280	18	0.00
19/04/2013	GOVI On 02-May-13	433.01	Call	GOVI	190180	18	190180	18	0.00
19/04/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
19/04/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
19/04/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
19/04/2013	GOVI On 01-August-13			GOVI	457.92	457.2220	457.9170	457.2220	280.00
19/04/2013	GOVI On 01-August-13	445.99	Call	GOVI	119270	11	119270	11	0.00
19/04/2013	GOVI On 01-August-13	446.01	Call	GOVI	119070	11	119070	11	0.00
19/04/2013	GOVI On 01-August-13	446.00	Call	GOVI	119170	11	119170	11	0.00
19/04/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
19/04/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
19/04/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
19/04/2013	GOVI On 07-November-13			GOVI	464.48	463.7790	464.4830	463.7790	0.00
19/04/2013	GOVI On 07-November-13	445.99	Call	GOVI	184930	18	184930	18	0.00
19/04/2013	GOVI On 07-November-13	446.00	Call	GOVI	184830	18	184830	18	0.00
19/04/2013	GOVI On 07-November-13	446.01	Call	GOVI	184730	18	184730	18	0.00
19/04/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00

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19/04/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
19/04/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
19/04/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/04/2013	IGOV On 02-May-13			Index Future	206.41	206.5770	206.4050	206.5770	558.00
19/04/2013	IGOV On 01-August-13			Index Future	209.17	209.3450	209.1700	209.3450	252.00
19/04/2013	IGOV On 07-November-13			Index Future	212.23	212.4090	212.2320	212.4090	7.00
19/04/2013	ILBI On 02-May-13			Index Future	559.03	559.0440	559.0260	559.0440	183.00
19/04/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
19/04/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/04/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
19/04/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/04/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/04/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/04/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.11	94.8900	5.1100	94.8900	0.00
19/04/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.06	94.9400	5.0600	94.9400	500.00
19/04/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.01	94.9500	5.0100	94.9500	0.00
19/04/2013	JBAF On 21-August-13			Jibar Tradeable Future	4.97	94.9900	4.9700	94.9900	0.00
19/04/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.95	95.0100	4.9500	95.0100	2,200.00
19/04/2013	JBAF On 16-October-13			Jibar Tradeable Future	4.94	95.0300	4.9400	95.0300	0.00
19/04/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.94	95.0300	4.9400	95.0300	1,500.00
19/04/2013	JBAF On 19-March-14			Jibar Tradeable Future	4.97	94.9900	4.9700	94.9900	0.00
19/04/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.07	94.9000	5.0700	94.9000	0.00
19/04/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.17	94.7900	5.1700	94.7900	0.00
19/04/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.30	94.6600	5.3000	94.6600	0.00
19/04/2013	JBAF On 18-March-15			Jibar Tradeable Future	5.44	94.5200	5.4400	94.5200	0.00
19/04/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
19/04/2013	R023 On 02-May-13			Bond Future	6.37	111.2137	6.3705	111.2137	6,460.00
19/04/2013	R023 On 02-May-13	7.04	Call	Bond Future	4983	5	4983	5	0.00
19/04/2013	R023 On 02-May-13	7.06	Call	Bond Future	5128	5	5128	5	0.00
19/04/2013	R023 On 02-May-13	7.05	Call	Bond Future	5055	5	5055	5	0.00
19/04/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
19/04/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
19/04/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
19/04/2013	R023 On 01-August-13			Bond Future	6.41	112.6628	6.4091	112.6628	0.00

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19/04/2013	R023 On 01-August-13	7.29	Call	Bond Future	6352	6	6352	6	0.00
19/04/2013	R023 On 01-August-13	7.30	Call	Bond Future	6422	6	6422	6	0.00
19/04/2013	R023 On 01-August-13	7.31	Call	Bond Future	6491	6	6491	6	0.00
19/04/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
19/04/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
19/04/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
19/04/2013	R157 On 02-May-13			Bond Future	5.27	119.8884	5.2652	119.8884	5,882.00
19/04/2013	R157 On 02-May-13	5.34	Call	Bond Future	261	0	261	0	0.00
19/04/2013	R157 On 02-May-13	5.36	Call	Bond Future	295	0	295	0	0.00
19/04/2013	R157 On 02-May-13	5.35	Call	Bond Future	278	0	278	0	0.00
19/04/2013	R157 On 02-May-13	5.35	Put	Bond Future	71	0	71	0	0.00
19/04/2013	R157 On 02-May-13	5.36	Put	Bond Future	64	0	64	0	0.00
19/04/2013	R157 On 02-May-13	5.34	Put	Bond Future	78	0	78	0	0.00
19/04/2013	R157 On 01-August-13			Bond Future	5.26	121.4505	5.2599	121.4505	596.00
19/04/2013	R157 On 01-August-13	116.11	Call	Bond Future	92058	92	92058	92	0.00
19/04/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
19/04/2013	R157 On 07-November-13			Bond Future	5.24	116.3854	5.2425	116.3854	0.00
19/04/2013	R157 On 07-November-13	5.59	Call	Bond Future	884	1	884	1	0.00
19/04/2013	R157 On 07-November-13	5.60	Call	Bond Future	897	1	897	1	0.00
19/04/2013	R157 On 07-November-13	5.61	Call	Bond Future	911	1	911	1	0.00
19/04/2013	R157 On 07-November-13	5.61	Put	Bond Future	216	0	216	0	0.00
19/04/2013	R157 On 07-November-13	5.60	Put	Bond Future	222	0	222	0	0.00
19/04/2013	R157 On 07-November-13	5.59	Put	Bond Future	227	0	227	0	0.00
19/04/2013	R157 On 06-February-14			Bond Future	5.21	117.9576	5.2126	117.9576	0.00
19/04/2013	R157 On 06-February-14	5.66	Call	Bond Future	969	1	969	1	0.00
19/04/2013	R157 On 06-February-14	5.65	Call	Bond Future	957	1	957	1	0.00
19/04/2013	R157 On 06-February-14	5.64	Call	Bond Future	945	1	945	1	0.00
19/04/2013	R157 On 06-February-14	5.64	Put	Bond Future	250	0	250	0	0.00
19/04/2013	R157 On 06-February-14	5.65	Put	Bond Future	245	0	245	0	0.00
19/04/2013	R157 On 06-February-14	5.66	Put	Bond Future	241	0	241	0	0.00
19/04/2013	R186 On 02-May-13			Bond Future	6.87	135.4770	6.8674	135.4770	27,404.00
19/04/2013	R186 On 02-May-13	6.75	Call	Bond Future	475	0	475	0	350.00
19/04/2013	R186 On 02-May-13	7.39	Call	Bond Future	5402	5	5402	5	0.00
19/04/2013	R186 On 02-May-13	7.40	Call	Bond Future	5501	5	5501	5	2,000.00

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19/04/2013	R186 On 02-May-13	7.41	Call	Bond Future	5600	5	5600	5	0.00
19/04/2013	R186 On 02-May-13	7.75	Call	Bond Future	8926	9	8926	9	0.00
19/04/2013	R186 On 02-May-13	7.60	Call	Bond Future	7470	7	7470	7	0.00
19/04/2013	R186 On 02-May-13	7.60	Put	Bond Future	1	0	1	0	2,830.00
19/04/2013	R186 On 02-May-13	7.75	Put	Bond Future	0	0	0	0	100.00
19/04/2013	R186 On 02-May-13	7.41	Put	Bond Future	9	0	9	0	0.00
19/04/2013	R186 On 02-May-13	7.40	Put	Bond Future	11	0	11	0	150.00
19/04/2013	R186 On 02-May-13	7.39	Put	Bond Future	12	0	12	0	0.00
19/04/2013	R186 On 02-May-13	6.75	Put	Bond Future	1729	2	1729	2	0.00
19/04/2013	R186 On 01-August-13			Bond Future	6.92	131.9577	6.9177	131.9577	26,271.00
19/04/2013	R186 On 01-August-13	7.25	Call	Bond Future	5016	5	5016	5	4,315.00
19/04/2013	R186 On 01-August-13	128.26	Call	Bond Future	122961	123	122961	123	0.00
19/04/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
19/04/2013	R186 On 01-August-13	7.25	Put	Bond Future	1619	2	1619	2	0.00
19/04/2013	R186 On 07-November-13			Bond Future	6.97	133.8504	6.9699	133.8504	540.00
19/04/2013	R186 On 07-November-13	8.75	Call	Bond Future	16787	17	16787	17	0.00
19/04/2013	R186 On 07-November-13	8.14	Call	Bond Future	12021	12	12021	12	0.00
19/04/2013	R186 On 07-November-13	8.16	Call	Bond Future	12175	12	12175	12	0.00
19/04/2013	R186 On 07-November-13	8.15	Call	Bond Future	12098	12	12098	12	0.00
19/04/2013	R186 On 07-November-13	8.15	Put	Bond Future	795	1	795	1	0.00
19/04/2013	R186 On 07-November-13	8.16	Put	Bond Future	783	1	783	1	0.00
19/04/2013	R186 On 07-November-13	8.14	Put	Bond Future	808	1	808	1	0.00
19/04/2013	R186 On 07-November-13	8.75	Put	Bond Future	260	0	260	0	1,030.00
19/04/2013	R186 On 06-February-14			Bond Future	7.02	130.3681	7.0186	130.3681	0.00
19/04/2013	R186 On 06-February-14	7.74	Call	Bond Future	9314	9	9314	9	0.00
19/04/2013	R186 On 06-February-14	7.75	Call	Bond Future	9380	9	9380	9	0.00
19/04/2013	R186 On 06-February-14	7.76	Call	Bond Future	9446	9	9446	9	0.00
19/04/2013	R186 On 06-February-14	7.76	Put	Bond Future	2316	2	2316	2	0.00
19/04/2013	R186 On 06-February-14	7.75	Put	Bond Future	2343	2	2343	2	0.00
19/04/2013	R186 On 06-February-14	7.74	Put	Bond Future	2369	2	2369	2	0.00
19/04/2013	R197 On 02-May-13			Bond Future	296.09	297.1143	296.0933	297.1143	2,633.00
19/04/2013	R197 On 02-May-13	282.39	Call	Bond Future	13703	15	13703	15	0.00
19/04/2013	R197 On 02-May-13	282.41	Call	Bond Future	13683	15	13683	15	0.00
19/04/2013	R197 On 02-May-13	282.40	Call	Bond Future	13693	15	13693	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
19/04/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
19/04/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
19/04/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
19/04/2013	R201 On 02-May-13			Bond Future	5.16	108.7504	5.1591	108.7504	4.00
19/04/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
19/04/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
19/04/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
19/04/2013	R201 On 02-May-13	4.05	Put	Bond Future	1792	2	1792	2	0.00
19/04/2013	R201 On 02-May-13	4.06	Put	Bond Future	1775	2	1775	2	0.00
19/04/2013	R201 On 02-May-13	4.04	Put	Bond Future	1808	2	1808	2	0.00
19/04/2013	R201 On 01-August-13			Bond Future	5.14	105.7636	5.1396	105.7636	0.00
19/04/2013	R201 On 01-August-13	107.45	Call	Bond Future	68576	69	68576	69	0.00
19/04/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
19/04/2013	R201 On 07-November-13			Bond Future	5.08	107.2806	5.0760	107.2806	0.00
19/04/2013	R201 On 07-November-13	4.79	Call	Bond Future	123	0	123	0	0.00
19/04/2013	R201 On 07-November-13	4.81	Call	Bond Future	130	0	130	0	0.00
19/04/2013	R201 On 07-November-13	4.80	Call	Bond Future	127	0	127	0	0.00
19/04/2013	R201 On 07-November-13	4.80	Put	Bond Future	430	0	430	0	0.00
19/04/2013	R201 On 07-November-13	4.81	Put	Bond Future	422	0	422	0	0.00
19/04/2013	R201 On 07-November-13	4.79	Put	Bond Future	437	0	437	0	0.00
19/04/2013	R201 On 06-February-14			Bond Future	4.96	104.3211	4.9612	104.3211	0.00
19/04/2013	R201 On 06-February-14	5.26	Call	Bond Future	408	0	408	0	0.00
19/04/2013	R201 On 06-February-14	5.24	Call	Bond Future	396	0	396	0	0.00
19/04/2013	R201 On 06-February-14	5.25	Call	Bond Future	402	0	402	0	0.00
19/04/2013	R201 On 06-February-14	5.25	Put	Bond Future	156	0	156	0	0.00
19/04/2013	R201 On 06-February-14	5.24	Put	Bond Future	159	0	159	0	0.00
19/04/2013	R201 On 06-February-14	5.26	Put	Bond Future	154	0	154	0	0.00
19/04/2013	R202 On 02-May-13			Bond Future	223.13	222.7851	223.1313	222.7851	44,017.00
19/04/2013	R202 On 02-May-13	211.04	Call	Bond Future	12091	12	12091	12	0.00
19/04/2013	R202 On 02-May-13	211.06	Call	Bond Future	12071	12	12071	12	0.00
19/04/2013	R202 On 02-May-13	211.05	Call	Bond Future	12081	12	12081	12	0.00
19/04/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
19/04/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
19/04/2013	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
19/04/2013	R203 On 02-May-13			Bond Future	5.65	111.0155	5.6487	111.0155	5,786.00
19/04/2013	R203 On 02-May-13	5.89	Call	Bond Future	1013	1	1013	1	0.00
19/04/2013	R203 On 02-May-13	5.90	Call	Bond Future	1049	1	1049	1	0.00
19/04/2013	R203 On 02-May-13	5.91	Call	Bond Future	1085	1	1085	1	0.00
19/04/2013	R203 On 02-May-13	5.91	Put	Bond Future	35	0	35	0	0.00
19/04/2013	R203 On 02-May-13	5.90	Put	Bond Future	39	0	39	0	0.00
19/04/2013	R203 On 02-May-13	5.89	Put	Bond Future	43	0	43	0	0.00
19/04/2013	R203 On 01-August-13			Bond Future	5.67	112.4620	5.6731	112.4620	5,055.00
19/04/2013	R203 On 01-August-13	109.11	Call	Bond Future	99333	99	99333	99	0.00
19/04/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
19/04/2013	R203 On 07-November-13			Bond Future	5.70	109.9151	5.6982	109.9151	0.00
19/04/2013	R203 On 07-November-13	6.01	Call	Bond Future	1781	2	1781	2	0.00
19/04/2013	R203 On 07-November-13	571.00	Call	Bond Future	107770	108	107770	108	0.00
19/04/2013	R203 On 07-November-13	5.71	Call	Bond Future	1149	1	1149	1	15.00
19/04/2013	R203 On 07-November-13	6.00	Call	Bond Future	1758	2	1758	2	0.00
19/04/2013	R203 On 07-November-13	5.99	Call	Bond Future	1735	2	1735	2	0.00
19/04/2013	R203 On 07-November-13	5.99	Put	Bond Future	694	1	694	1	0.00
19/04/2013	R203 On 07-November-13	6.00	Put	Bond Future	682	1	682	1	0.00
19/04/2013	R203 On 07-November-13	5.71	Put	Bond Future	1107	1	1107	1	0.00
19/04/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
19/04/2013	R203 On 07-November-13	6.01	Put	Bond Future	670	1	670	1	0.00
19/04/2013	R203 On 06-February-14			Bond Future	5.72	111.3999	5.7214	111.3999	0.00
19/04/2013	R203 On 06-February-14	6.16	Call	Bond Future	2173	2	2173	2	0.00
19/04/2013	R203 On 06-February-14	5.95	Call	Bond Future	1721	2	1721	2	16.00
19/04/2013	R203 On 06-February-14	6.15	Call	Bond Future	2150	2	2150	2	0.00
19/04/2013	R203 On 06-February-14	6.14	Call	Bond Future	2128	2	2128	2	0.00
19/04/2013	R203 On 06-February-14	6.14	Put	Bond Future	732	1	732	1	0.00
19/04/2013	R203 On 06-February-14	6.15	Put	Bond Future	722	1	722	1	0.00
19/04/2013	R203 On 06-February-14	5.95	Put	Bond Future	956	1	956	1	0.00
19/04/2013	R203 On 06-February-14	6.16	Put	Bond Future	711	1	711	1	0.00
19/04/2013	R204 On 02-May-13			Bond Future	5.87	112.9989	5.8702	112.9989	12,059.00
19/04/2013	R204 On 02-May-13	6.29	Call	Bond Future	2091	2	2091	2	0.00
19/04/2013	R204 On 02-May-13	6.30	Call	Bond Future	2139	2	2139	2	0.00
19/04/2013	R204 On 02-May-13	6.31	Call	Bond Future	2187	2	2187	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
19/04/2013	R204 On 02-May-13	6.31	Put	Bond Future	7	0	7	0	0.00
19/04/2013	R204 On 02-May-13	6.30	Put	Bond Future	8	0	8	0	0.00
19/04/2013	R204 On 02-May-13	6.29	Put	Bond Future	9	0	9	0	0.00
19/04/2013	R204 On 01-August-13			Bond Future	5.90	110.4449	5.9049	110.4449	410.00
19/04/2013	R204 On 01-August-13	110.75	Call	Bond Future	101640	102	101640	102	0.00
19/04/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
19/04/2013	R204 On 07-November-13			Bond Future	5.94	112.0291	5.9377	112.0291	0.00
19/04/2013	R204 On 07-November-13	7.00	Call	Bond Future	4970	5	4970	5	0.00
19/04/2013	R204 On 07-November-13	6.29	Call	Bond Future	2477	2	2477	2	0.00
19/04/2013	R204 On 07-November-13	6.30	Call	Bond Future	2507	2	2507	2	0.00
19/04/2013	R204 On 07-November-13	6.31	Call	Bond Future	2538	2	2538	2	0.00
19/04/2013	R204 On 07-November-13	6.31	Put	Bond Future	847	1	847	1	0.00
19/04/2013	R204 On 07-November-13	6.30	Put	Bond Future	861	1	861	1	0.00
19/04/2013	R204 On 07-November-13	6.29	Put	Bond Future	876	1	876	1	0.00
19/04/2013	R204 On 07-November-13	7.00	Put	Bond Future	230	0	230	0	1,270.00
19/04/2013	R204 On 06-February-14			Bond Future	5.97	109.5116	5.9675	109.5116	0.00
19/04/2013	R204 On 06-February-14	6.40	Call	Bond Future	2945	3	2945	3	0.00
19/04/2013	R204 On 06-February-14	6.39	Call	Bond Future	2916	3	2916	3	0.00
19/04/2013	R204 On 06-February-14	6.41	Call	Bond Future	2974	3	2974	3	0.00
19/04/2013	R204 On 06-February-14	6.41	Put	Bond Future	1059	1	1059	1	0.00
19/04/2013	R204 On 06-February-14	6.39	Put	Bond Future	1087	1	1087	1	0.00
19/04/2013	R204 On 06-February-14	6.40	Put	Bond Future	1073	1	1073	1	0.00
19/04/2013	R206 On 02-May-13			Bond Future	5.21	103.8161	5.2122	103.8161	23.00
19/04/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
19/04/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
19/04/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
19/04/2013	R206 On 02-May-13	3.40	Put	Bond Future	1247	1	1247	1	0.00
19/04/2013	R206 On 02-May-13	3.41	Put	Bond Future	1240	1	1240	1	0.00
19/04/2013	R206 On 02-May-13	3.39	Put	Bond Future	1254	1	1254	1	0.00
19/04/2013	R206 On 01-August-13			Bond Future	5.15	101.4069	5.1476	101.4069	0.00
19/04/2013	R206 On 01-August-13	103.94	Call	Bond Future	30434	30	30434	30	0.00
19/04/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
19/04/2013	R206 On 07-November-13			Bond Future	4.78	102.8616	4.7834	102.8616	0.00
19/04/2013	R206 On 07-November-13	4.29	Call	Bond Future	10	0	10	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
19/04/2013	R206 On 07-November-13	4.31	Call	Bond Future	11	0	11	0	0.00
19/04/2013	R206 On 07-November-13	4.30	Call	Bond Future	11	0	11	0	0.00
19/04/2013	R206 On 07-November-13	4.30	Put	Bond Future	97	0	97	0	0.00
19/04/2013	R206 On 07-November-13	4.31	Put	Bond Future	96	0	96	0	0.00
19/04/2013	R206 On 07-November-13	4.29	Put	Bond Future	99	0	99	0	0.00
19/04/2013	R207 On 02-May-13			Bond Future	6.03	108.7456	6.0257	108.7456	6,807.00
19/04/2013	R207 On 02-May-13	6.44	Call	Bond Future	2326	2	2326	2	0.00
19/04/2013	R207 On 02-May-13	6.46	Call	Bond Future	2433	2	2433	2	0.00
19/04/2013	R207 On 02-May-13	6.45	Call	Bond Future	2380	2	2380	2	0.00
19/04/2013	R207 On 02-May-13	6.45	Put	Bond Future	11	0	11	0	0.00
19/04/2013	R207 On 02-May-13	6.46	Put	Bond Future	9	0	9	0	0.00
19/04/2013	R207 On 02-May-13	6.44	Put	Bond Future	12	0	12	0	0.00
19/04/2013	R207 On 01-August-13			Bond Future	6.06	106.5261	6.0642	106.5261	874.00
19/04/2013	R207 On 01-August-13	106.18	Call	Bond Future	99102	99	99102	99	0.00
19/04/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
19/04/2013	R207 On 07-November-13			Bond Future	6.10	108.0541	6.0986	108.0541	0.00
19/04/2013	R207 On 07-November-13	6.69	Call	Bond Future	3796	4	3796	4	0.00
19/04/2013	R207 On 07-November-13	6.71	Call	Bond Future	3873	4	3873	4	0.00
19/04/2013	R207 On 07-November-13	6.70	Call	Bond Future	3834	4	3834	4	0.00
19/04/2013	R207 On 07-November-13	6.70	Put	Bond Future	726	1	726	1	0.00
19/04/2013	R207 On 07-November-13	6.71	Put	Bond Future	714	1	714	1	0.00
19/04/2013	R207 On 07-November-13	6.69	Put	Bond Future	739	1	739	1	0.00
19/04/2013	R207 On 06-February-14			Bond Future	6.13	105.8743	6.1308	105.8743	0.00
19/04/2013	R207 On 06-February-14	6.66	Call	Bond Future	3806	4	3806	4	0.00
19/04/2013	R207 On 06-February-14	6.64	Call	Bond Future	3738	4	3738	4	0.00
19/04/2013	R207 On 06-February-14	6.65	Call	Bond Future	3772	4	3772	4	0.00
19/04/2013	R207 On 06-February-14	6.65	Put	Bond Future	1179	1	1179	1	0.00
19/04/2013	R207 On 06-February-14	6.64	Put	Bond Future	1195	1	1195	1	0.00
19/04/2013	R207 On 06-February-14	6.66	Put	Bond Future	1164	1	1164	1	0.00
19/04/2013	R208 On 02-May-13			Bond Future	6.13	104.4437	6.1301	104.4437	14,933.00
19/04/2013	R208 On 02-May-13	6.64	Call	Bond Future	3173	3	3173	3	0.00
19/04/2013	R208 On 02-May-13	6.66	Call	Bond Future	3294	3	3294	3	0.00
19/04/2013	R208 On 02-May-13	6.65	Call	Bond Future	3233	3	3233	3	0.00
19/04/2013	R208 On 02-May-13	6.65	Put	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
19/04/2013	R208 On 02-May-13	6.66	Put	Bond Future	3	0	3	0	0.00
19/04/2013	R208 On 02-May-13	6.64	Put	Bond Future	4	0	4	0	0.00
19/04/2013	R208 On 01-August-13			Bond Future	6.17	105.8045	6.1657	105.8045	4,151.00
19/04/2013	R208 On 01-August-13	101.40	Call	Bond Future	96827	97	96827	97	0.00
19/04/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
19/04/2013	R208 On 07-November-13			Bond Future	6.20	103.9259	6.2023	103.9259	0.00
19/04/2013	R208 On 07-November-13	7.50	Call	Bond Future	7651	8	7651	8	0.00
19/04/2013	R208 On 07-November-13	6.79	Call	Bond Future	4366	4	4366	4	0.00
19/04/2013	R208 On 07-November-13	6.81	Call	Bond Future	4450	4	4450	4	0.00
19/04/2013	R208 On 07-November-13	6.80	Call	Bond Future	4408	4	4408	4	0.00
19/04/2013	R208 On 07-November-13	6.80	Put	Bond Future	915	1	915	1	0.00
19/04/2013	R208 On 07-November-13	6.81	Put	Bond Future	901	1	901	1	0.00
19/04/2013	R208 On 07-November-13	6.79	Put	Bond Future	930	1	930	1	0.00
19/04/2013	R208 On 07-November-13	7.50	Put	Bond Future	251	0	251	0	1,520.00
19/04/2013	R208 On 06-February-14			Bond Future	6.24	105.3298	6.2359	105.3298	0.00
19/04/2013	R208 On 06-February-14	6.75	Call	Bond Future	4357	4	4357	4	0.00
19/04/2013	R208 On 06-February-14	6.76	Call	Bond Future	4395	4	4395	4	0.00
19/04/2013	R208 On 06-February-14	6.74	Call	Bond Future	4319	4	4319	4	0.00
19/04/2013	R208 On 06-February-14	6.74	Put	Bond Future	1450	1	1450	1	0.00
19/04/2013	R208 On 06-February-14	6.76	Put	Bond Future	1414	1	1414	1	0.00
19/04/2013	R208 On 06-February-14	6.75	Put	Bond Future	1432	1	1432	1	0.00
19/04/2013	R209 On 02-May-13			Bond Future	7.63	85.4774	7.6274	85.4774	8,518.00
19/04/2013	R209 On 02-May-13	7.99	Call	Bond Future	3443	3	3443	3	0.00
19/04/2013	R209 On 02-May-13	8.01	Call	Bond Future	3608	3	3608	3	0.00
19/04/2013	R209 On 02-May-13	8.00	Call	Bond Future	3525	3	3525	3	0.00
19/04/2013	R209 On 02-May-13	8.00	Put	Bond Future	85	0	85	0	0.00
19/04/2013	R209 On 02-May-13	8.01	Put	Bond Future	78	0	78	0	0.00
19/04/2013	R209 On 02-May-13	7.99	Put	Bond Future	92	0	92	0	0.00
19/04/2013	R209 On 01-August-13			Bond Future	7.68	86.5911	7.6797	86.5911	1,946.00
19/04/2013	R209 On 01-August-13	79.36	Call	Bond Future	76985	77	76985	77	0.00
19/04/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
19/04/2013	R209 On 07-November-13			Bond Future	7.74	84.6884	7.7355	84.6884	0.00
19/04/2013	R209 On 07-November-13	9.50	Call	Bond Future	14624	14	14624	14	0.00
19/04/2013	R209 On 07-November-13	8.79	Call	Bond Future	10144	10	10144	10	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
19/04/2013	R209 On 07-November-13	8.81	Call	Bond Future	10269	10	10269	10	0.00
19/04/2013	R209 On 07-November-13	8.80	Call	Bond Future	10206	10	10206	10	0.00
19/04/2013	R209 On 07-November-13	8.80	Put	Bond Future	1135	1	1135	1	0.00
19/04/2013	R209 On 07-November-13	8.81	Put	Bond Future	1120	1	1120	1	0.00
19/04/2013	R209 On 07-November-13	8.79	Put	Bond Future	1151	1	1151	1	0.00
19/04/2013	R209 On 07-November-13	9.50	Put	Bond Future	388	0	388	0	980.00
19/04/2013	R209 On 06-February-14			Bond Future	7.79	85.8325	7.7876	85.8325	0.00
19/04/2013	R209 On 06-February-14	8.55	Call	Bond Future	9056	9	9056	9	0.00
19/04/2013	R209 On 06-February-14	8.56	Call	Bond Future	9112	9	9112	9	0.00
19/04/2013	R209 On 06-February-14	8.54	Call	Bond Future	9000	9	9000	9	0.00
19/04/2013	R209 On 06-February-14	8.54	Put	Bond Future	2500	3	2500	3	0.00
19/04/2013	R209 On 06-February-14	8.56	Put	Bond Future	2450	3	2450	3	0.00
19/04/2013	R209 On 06-February-14	8.55	Put	Bond Future	2475	3	2475	3	0.00
19/04/2013	R210 On 02-May-13			Bond Future	169.96	169.9594	169.9577	169.9594	1,244.00
19/04/2013	R210 On 02-May-13	161.14	Call	Bond Future	8818	9	8818	9	0.00
19/04/2013	R210 On 02-May-13	161.16	Call	Bond Future	8798	9	8798	9	0.00
19/04/2013	R210 On 02-May-13	161.15	Call	Bond Future	8808	9	8808	9	0.00
19/04/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
19/04/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
19/04/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
19/04/2013	R211 On 02-May-13			Bond Future	129.97	129.9791	129.9711	129.9791	529.00
19/04/2013	R211 On 02-May-13	125.69	Call	Bond Future	4281	4	4281	4	0.00
19/04/2013	R211 On 02-May-13	125.70	Call	Bond Future	4271	4	4271	4	0.00
19/04/2013	R211 On 02-May-13	125.71	Call	Bond Future	4261	4	4261	4	0.00
19/04/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
19/04/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
19/04/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
19/04/2013	R212 On 02-May-13			Bond Future	137.62	138.0628	137.6240	138.0628	21,870.00
19/04/2013	R212 On 02-May-13	131.09	Call	Bond Future	6534	7	6534	7	0.00
19/04/2013	R212 On 02-May-13	131.11	Call	Bond Future	6514	7	6514	7	0.00
19/04/2013	R212 On 02-May-13	131.10	Call	Bond Future	6524	7	6524	7	0.00
19/04/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
19/04/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
19/04/2013	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
19/04/2013	R213 On 02-May-13			Bond Future	7.42	96.9436	7.4175	96.9436	7,798.00
19/04/2013	R213 On 02-May-13	7.84	Call	Bond Future	3942	4	3942	4	0.00
19/04/2013	R213 On 02-May-13	7.85	Call	Bond Future	4028	4	4028	4	0.00
19/04/2013	R213 On 02-May-13	7.86	Call	Bond Future	4114	4	4114	4	0.00
19/04/2013	R213 On 02-May-13	7.86	Put	Bond Future	33	0	33	0	0.00
19/04/2013	R213 On 02-May-13	7.85	Put	Bond Future	37	0	37	0	0.00
19/04/2013	R213 On 02-May-13	7.84	Put	Bond Future	40	0	40	0	0.00
19/04/2013	R213 On 01-August-13			Bond Future	7.47	98.2068	7.4706	98.2068	0.00
19/04/2013	R213 On 01-August-13	91.25	Call	Bond Future	87839	88	87839	88	0.00
19/04/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
19/04/2013	R213 On 07-November-13			Bond Future	7.53	96.0781	7.5288	96.0781	0.00
19/04/2013	R213 On 07-November-13	8.59	Call	Bond Future	10146	10	10146	10	0.00
19/04/2013	R213 On 07-November-13	8.61	Call	Bond Future	10276	10	10276	10	0.00
19/04/2013	R213 On 07-November-13	8.60	Call	Bond Future	10211	10	10211	10	0.00
19/04/2013	R213 On 07-November-13	8.60	Put	Bond Future	1007	1	1007	1	0.00
19/04/2013	R213 On 07-November-13	8.61	Put	Bond Future	993	1	993	1	0.00
19/04/2013	R213 On 07-November-13	8.59	Put	Bond Future	1022	1	1022	1	0.00
19/04/2013	R213 On 06-February-14			Bond Future	7.58	97.3759	7.5840	97.3759	0.00
19/04/2013	R213 On 06-February-14	8.31	Call	Bond Future	8708	9	8708	9	0.00
19/04/2013	R213 On 06-February-14	8.29	Call	Bond Future	8594	8	8594	8	0.00
19/04/2013	R213 On 06-February-14	8.30	Call	Bond Future	8651	8	8651	8	0.00
19/04/2013	R213 On 06-February-14	8.30	Put	Bond Future	2439	3	2439	3	0.00
19/04/2013	R213 On 06-February-14	8.29	Put	Bond Future	2465	3	2465	3	0.00
19/04/2013	R213 On 06-February-14	8.31	Put	Bond Future	2414	2	2414	2	0.00
19/04/2013	R214 On 02-May-13			Bond Future	7.69	87.3275	7.6872	87.3275	1,036.00
19/04/2013	R214 On 02-May-13	84.31	Call	Bond Future	78858	79	78858	79	0.00
19/04/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
19/04/2013	R214 On 01-August-13			Bond Future	7.74	88.4654	7.7375	88.4654	0.00
19/04/2013	R214 On 01-August-13	84.31	Call	Bond Future	78332	78	78332	78	0.00
19/04/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00