



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For March 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	2025 On 02-May-13			Bond Future	113.81	114.0552	113.8130	114.0552	0.00
08/03/2013	2025 On 02-May-13	113.41	Call	Bond Future	399	1	399	1	0.00
08/03/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
08/03/2013	2038 On 02-May-13			Bond Future	113.21	113.2051	113.2068	113.2051	9.00
08/03/2013	2038 On 02-May-13	111.60	Call	Bond Future	1602	2	1602	2	0.00
08/03/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
08/03/2013	2050 On 02-May-13			Bond Future	119.38	119.8282	119.3772	119.8282	122.00
08/03/2013	2050 On 02-May-13	117.60	Call	Bond Future	1779	2	1779	2	0.00

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08/03/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
08/03/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	AL7T On 02-May-13			Index Future	494.02	494.7320	494.0200	494.7320	12.00
08/03/2013	AL7T On 01-August-13			Index Future	500.48	501.2010	500.4810	501.2010	0.00
08/03/2013	AL7T On 07-November-13			Index Future	507.62	508.3490	507.6150	508.3490	0.00
08/03/2013	ALBI On 02-May-13			Index Future	439.86	440.4260	439.8570	440.4260	1,017.00
08/03/2013	ALBI On 01-August-13			Index Future	445.61	446.1860	445.6100	446.1860	79.00
08/03/2013	ALBI On 07-November-13			Index Future	451.96	452.5480	451.9620	452.5480	85.00
08/03/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/03/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	C213 On 28-February-31			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
08/03/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2013	EL28 On 02-May-13			Bond Future	113.53	113.7490	113.5350	113.7490	0.00
08/03/2013	EL28 On 02-May-13	113.32	Call	Bond Future	219	0	219	0	0.00
08/03/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
08/03/2013	ES33 On 02-May-13			Bond Future	8.82	88.7699	8.8237	88.7699	3,363.00
08/03/2013	ES33 On 02-May-13	91.02	Call	Bond Future	79469	80	79469	80	0.00
08/03/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
08/03/2013	ES33 On 01-August-13			Bond Future	8.91	89.9308	8.9136	89.9308	0.00
08/03/2013	ES33 On 01-August-13	9.00	Call	Bond Future	716	1	716	1	0.00
08/03/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78757	79	78757	79	0.00
08/03/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
08/03/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
08/03/2013	GOVI On 02-May-13			GOVI	439.74	440.2800	439.7360	440.2800	98.00
08/03/2013	GOVI On 02-May-13	432.99	Call	GOVI	67460	7	67460	7	0.00
08/03/2013	GOVI On 02-May-13	433.01	Call	GOVI	67260	7	67260	7	0.00
08/03/2013	GOVI On 02-May-13	433.00	Call	GOVI	67360	7	67360	7	0.00
08/03/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
08/03/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
08/03/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
08/03/2013	GOVI On 01-August-13			GOVI	445.49	446.0380	445.4870	446.0380	280.00
08/03/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
08/03/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
08/03/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
08/03/2013	GOVI On 01-August-13	446.01	Put	GOVI	5230	0	5230	0	0.00
08/03/2013	GOVI On 01-August-13	446.00	Put	GOVI	5130	0	5130	0	0.00
08/03/2013	GOVI On 01-August-13	445.99	Put	GOVI	5030	0	5030	0	0.00
08/03/2013	GOVI On 07-November-13			GOVI	451.84	452.3980	451.8370	452.3980	0.00
08/03/2013	GOVI On 07-November-13	445.99	Call	GOVI	58470	6	58470	6	0.00
08/03/2013	GOVI On 07-November-13	446.00	Call	GOVI	58370	6	58370	6	0.00
08/03/2013	GOVI On 07-November-13	446.01	Call	GOVI	58270	6	58270	6	0.00

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08/03/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
08/03/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
08/03/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
08/03/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/03/2013	IGOV On 02-May-13			Index Future	203.09	203.3530	203.0860	203.3530	459.00
08/03/2013	IGOV On 01-August-13			Index Future	205.80	206.0700	205.7990	206.0700	147.00
08/03/2013	IGOV On 07-November-13			Index Future	208.79	209.0660	208.7910	209.0660	7.00
08/03/2013	ILBI On 02-May-13			Index Future	550.32	549.7700	550.3230	549.7700	183.00
08/03/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
08/03/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/03/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/03/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/03/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/03/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/03/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.12	94.8900	5.1200	94.8900	1,000.00
08/03/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.11	94.9000	5.1100	94.9000	0.00
08/03/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.11	94.9100	5.1100	94.9100	0.00
08/03/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.09	94.9300	5.0900	94.9300	500.00
08/03/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.08	94.9400	5.0800	94.9400	0.00
08/03/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.07	94.9500	5.0700	94.9500	0.00
08/03/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.07	94.9500	5.0700	94.9500	2,200.00
08/03/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.11	94.9200	5.1100	94.9200	2,000.00
08/03/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.18	94.8500	5.1800	94.8500	400.00
08/03/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.28	94.7500	5.2800	94.7500	800.00
08/03/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.41	94.6100	5.4100	94.6100	0.00
08/03/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.56	94.4500	5.5600	94.4500	0.00
08/03/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
08/03/2013	R023 On 02-May-13			Bond Future	6.84	108.0755	6.8389	108.0755	4,970.00
08/03/2013	R023 On 02-May-13	7.04	Call	Bond Future	1466	2	1466	2	0.00
08/03/2013	R023 On 02-May-13	7.06	Call	Bond Future	1611	2	1611	2	0.00
08/03/2013	R023 On 02-May-13	7.05	Call	Bond Future	1539	2	1539	2	0.00
08/03/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
08/03/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
08/03/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00

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08/03/2013	R023 On 01-August-13			Bond Future	6.89	109.4888	6.8941	109.4888	0.00
08/03/2013	R023 On 01-August-13	7.29	Call	Bond Future	2795	3	2795	3	0.00
08/03/2013	R023 On 01-August-13	7.30	Call	Bond Future	2864	3	2864	3	0.00
08/03/2013	R023 On 01-August-13	7.31	Call	Bond Future	2933	3	2933	3	0.00
08/03/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
08/03/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
08/03/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
08/03/2013	R157 On 02-May-13			Bond Future	5.35	119.8102	5.3547	119.8102	6,078.00
08/03/2013	R157 On 02-May-13	5.34	Call	Bond Future	289	0	289	0	0.00
08/03/2013	R157 On 02-May-13	5.36	Call	Bond Future	314	0	314	0	0.00
08/03/2013	R157 On 02-May-13	5.35	Call	Bond Future	301	0	301	0	0.00
08/03/2013	R157 On 02-May-13	5.35	Put	Bond Future	313	0	313	0	0.00
08/03/2013	R157 On 02-May-13	5.36	Put	Bond Future	301	0	301	0	0.00
08/03/2013	R157 On 02-May-13	5.34	Put	Bond Future	325	0	325	0	0.00
08/03/2013	R157 On 01-August-13			Bond Future	5.36	121.3770	5.3588	121.3770	0.00
08/03/2013	R157 On 01-August-13	116.11	Call	Bond Future	91843	92	91843	92	0.00
08/03/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
08/03/2013	R157 On 07-November-13			Bond Future	5.36	116.3009	5.3629	116.3009	0.00
08/03/2013	R157 On 07-November-13	5.59	Call	Bond Future	779	1	779	1	0.00
08/03/2013	R157 On 07-November-13	5.60	Call	Bond Future	791	1	791	1	0.00
08/03/2013	R157 On 07-November-13	5.61	Call	Bond Future	803	1	803	1	0.00
08/03/2013	R157 On 07-November-13	5.61	Put	Bond Future	337	0	337	0	0.00
08/03/2013	R157 On 07-November-13	5.60	Put	Bond Future	344	0	344	0	0.00
08/03/2013	R157 On 07-November-13	5.59	Put	Bond Future	350	0	350	0	0.00
08/03/2013	R186 On 02-May-13			Bond Future	7.41	130.5895	7.4071	130.5895	64,898.00
08/03/2013	R186 On 02-May-13	6.75	Call	Bond Future	327	0	327	0	350.00
08/03/2013	R186 On 02-May-13	7.39	Call	Bond Future	2188	2	2188	2	0.00
08/03/2013	R186 On 02-May-13	7.40	Call	Bond Future	2238	2	2238	2	0.00
08/03/2013	R186 On 02-May-13	7.75	Call	Bond Future	4347	5	4347	5	0.00
08/03/2013	R186 On 02-May-13	7.41	Call	Bond Future	2288	3	2288	3	0.00
08/03/2013	R186 On 02-May-13	7.41	Put	Bond Future	2259	2	2259	2	0.00
08/03/2013	R186 On 02-May-13	7.75	Put	Bond Future	982	1	982	1	100.00
08/03/2013	R186 On 02-May-13	7.40	Put	Bond Future	2309	2	2309	2	150.00
08/03/2013	R186 On 02-May-13	7.39	Put	Bond Future	2360	2	2360	2	0.00

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08/03/2013	R186 On 02-May-13	6.75	Put	Bond Future	7143	7	7143	7	0.00
08/03/2013	R186 On 01-August-13			Bond Future	7.47	127.0127	7.4749	127.0127	0.00
08/03/2013	R186 On 01-August-13	7.25	Call	Bond Future	3117	3	3117	3	4,315.00
08/03/2013	R186 On 01-August-13	128.26	Call	Bond Future	117333	118	117333	118	0.00
08/03/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
08/03/2013	R186 On 01-August-13	7.25	Put	Bond Future	5347	5	5347	5	0.00
08/03/2013	R186 On 07-November-13			Bond Future	7.55	128.8240	7.5484	128.8240	480.00
08/03/2013	R186 On 07-November-13	8.15	Call	Bond Future	8556	9	8556	9	0.00
08/03/2013	R186 On 07-November-13	8.16	Call	Bond Future	8616	9	8616	9	0.00
08/03/2013	R186 On 07-November-13	8.14	Call	Bond Future	8496	9	8496	9	0.00
08/03/2013	R186 On 07-November-13	8.75	Call	Bond Future	12346	13	12346	13	0.00
08/03/2013	R186 On 07-November-13	8.75	Put	Bond Future	1538	1	1538	1	1,030.00
08/03/2013	R186 On 07-November-13	8.14	Put	Bond Future	3002	3	3002	3	0.00
08/03/2013	R186 On 07-November-13	8.16	Put	Bond Future	2943	3	2943	3	0.00
08/03/2013	R186 On 07-November-13	8.15	Put	Bond Future	2972	3	2972	3	0.00
08/03/2013	R197 On 02-May-13			Bond Future	292.36	292.3634	292.3602	292.3634	2,633.00
08/03/2013	R197 On 02-May-13	282.39	Call	Bond Future	9970	10	9970	10	0.00
08/03/2013	R197 On 02-May-13	282.40	Call	Bond Future	9960	10	9960	10	0.00
08/03/2013	R197 On 02-May-13	282.41	Call	Bond Future	9950	10	9950	10	0.00
08/03/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
08/03/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
08/03/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
08/03/2013	R201 On 02-May-13			Bond Future	5.17	108.8144	5.1714	108.8144	4.00
08/03/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
08/03/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
08/03/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
08/03/2013	R201 On 02-May-13	4.06	Put	Bond Future	1795	2	1795	2	0.00
08/03/2013	R201 On 02-May-13	4.05	Put	Bond Future	1811	2	1811	2	0.00
08/03/2013	R201 On 02-May-13	4.04	Put	Bond Future	1828	2	1828	2	0.00
08/03/2013	R201 On 01-August-13			Bond Future	5.15	105.8336	5.1504	105.8336	0.00
08/03/2013	R201 On 01-August-13	107.45	Call	Bond Future	68561	69	68561	69	0.00
08/03/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
08/03/2013	R201 On 07-November-13			Bond Future	5.10	107.3428	5.0977	107.3428	0.00
08/03/2013	R201 On 07-November-13	4.79	Call	Bond Future	141	0	141	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
08/03/2013	R201 On 07-November-13	4.80	Call	Bond Future	144	0	144	0	0.00
08/03/2013	R201 On 07-November-13	4.81	Call	Bond Future	148	0	148	0	0.00
08/03/2013	R201 On 07-November-13	4.81	Put	Bond Future	464	0	464	0	0.00
08/03/2013	R201 On 07-November-13	4.80	Put	Bond Future	471	0	471	0	0.00
08/03/2013	R201 On 07-November-13	4.79	Put	Bond Future	479	0	479	0	0.00
08/03/2013	R202 On 02-May-13			Bond Future	219.73	220.5813	219.7255	220.5813	49,417.00
08/03/2013	R202 On 02-May-13	211.04	Call	Bond Future	8685	10	8685	10	0.00
08/03/2013	R202 On 02-May-13	211.06	Call	Bond Future	8665	10	8665	10	0.00
08/03/2013	R202 On 02-May-13	211.05	Call	Bond Future	8675	10	8675	10	0.00
08/03/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
08/03/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
08/03/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
08/03/2013	R203 On 02-May-13			Bond Future	5.83	110.3711	5.8288	110.3711	10,718.00
08/03/2013	R203 On 02-May-13	5.89	Call	Bond Future	793	1	793	1	0.00
08/03/2013	R203 On 02-May-13	5.90	Call	Bond Future	816	1	816	1	0.00
08/03/2013	R203 On 02-May-13	5.91	Call	Bond Future	839	1	839	1	0.00
08/03/2013	R203 On 02-May-13	5.91	Put	Bond Future	514	1	514	1	0.00
08/03/2013	R203 On 02-May-13	5.90	Put	Bond Future	531	1	531	1	0.00
08/03/2013	R203 On 02-May-13	5.89	Put	Bond Future	549	1	549	1	0.00
08/03/2013	R203 On 01-August-13			Bond Future	5.86	111.8144	5.8647	111.8144	0.00
08/03/2013	R203 On 01-August-13	109.11	Call	Bond Future	98603	99	98603	99	0.00
08/03/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
08/03/2013	R203 On 07-November-13			Bond Future	5.91	109.2492	5.9080	109.2492	0.00
08/03/2013	R203 On 07-November-13	6.01	Call	Bond Future	1474	1	1474	1	0.00
08/03/2013	R203 On 07-November-13	571.00	Call	Bond Future	107021	107	107021	107	0.00
08/03/2013	R203 On 07-November-13	5.71	Call	Bond Future	956	1	956	1	15.00
08/03/2013	R203 On 07-November-13	6.00	Call	Bond Future	1454	1	1454	1	0.00
08/03/2013	R203 On 07-November-13	5.99	Call	Bond Future	1435	1	1435	1	0.00
08/03/2013	R203 On 07-November-13	5.99	Put	Bond Future	1144	1	1144	1	0.00
08/03/2013	R203 On 07-November-13	6.00	Put	Bond Future	1128	1	1128	1	0.00
08/03/2013	R203 On 07-November-13	5.71	Put	Bond Future	1662	2	1662	2	0.00
08/03/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
08/03/2013	R203 On 07-November-13	6.01	Put	Bond Future	1112	1	1112	1	0.00
08/03/2013	R204 On 02-May-13			Bond Future	6.11	111.9267	6.1055	111.9267	6,027.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2013	R204 On 02-May-13	6.29	Call	Bond Future	1442	1	1442	1	0.00
08/03/2013	R204 On 02-May-13	6.30	Call	Bond Future	1474	1	1474	1	0.00
08/03/2013	R204 On 02-May-13	6.31	Call	Bond Future	1507	2	1507	2	0.00
08/03/2013	R204 On 02-May-13	6.31	Put	Bond Future	500	1	500	1	0.00
08/03/2013	R204 On 02-May-13	6.30	Put	Bond Future	516	1	516	1	0.00
08/03/2013	R204 On 02-May-13	6.29	Put	Bond Future	533	1	533	1	0.00
08/03/2013	R204 On 01-August-13			Bond Future	6.15	109.3641	6.1525	109.3641	0.00
08/03/2013	R204 On 01-August-13	110.75	Call	Bond Future	100457	100	100457	100	0.00
08/03/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
08/03/2013	R204 On 07-November-13			Bond Future	6.20	110.9237	6.2032	110.9237	0.00
08/03/2013	R204 On 07-November-13	7.00	Call	Bond Future	4139	4	4139	4	0.00
08/03/2013	R204 On 07-November-13	6.29	Call	Bond Future	2023	2	2023	2	0.00
08/03/2013	R204 On 07-November-13	6.30	Call	Bond Future	2047	2	2047	2	0.00
08/03/2013	R204 On 07-November-13	6.31	Call	Bond Future	2072	2	2072	2	0.00
08/03/2013	R204 On 07-November-13	6.31	Put	Bond Future	1591	2	1591	2	0.00
08/03/2013	R204 On 07-November-13	6.30	Put	Bond Future	1611	2	1611	2	0.00
08/03/2013	R204 On 07-November-13	6.29	Put	Bond Future	1631	2	1631	2	0.00
08/03/2013	R204 On 07-November-13	7.00	Put	Bond Future	608	1	608	1	1,270.00
08/03/2013	R206 On 02-May-13			Bond Future	5.20	103.8677	5.1981	103.8677	23.00
08/03/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
08/03/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
08/03/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
08/03/2013	R206 On 02-May-13	3.40	Put	Bond Future	1237	1	1237	1	0.00
08/03/2013	R206 On 02-May-13	3.41	Put	Bond Future	1230	1	1230	1	0.00
08/03/2013	R206 On 02-May-13	3.39	Put	Bond Future	1244	1	1244	1	0.00
08/03/2013	R206 On 01-August-13			Bond Future	5.11	101.4642	5.1141	101.4642	0.00
08/03/2013	R206 On 01-August-13	103.94	Call	Bond Future	30449	30	30449	30	0.00
08/03/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
08/03/2013	R206 On 07-November-13			Bond Future	4.75	102.9111	4.7475	102.9111	0.00
08/03/2013	R206 On 07-November-13	4.29	Call	Bond Future	12	0	12	0	0.00
08/03/2013	R206 On 07-November-13	4.30	Call	Bond Future	12	0	12	0	0.00
08/03/2013	R206 On 07-November-13	4.31	Call	Bond Future	13	0	13	0	0.00
08/03/2013	R206 On 07-November-13	4.31	Put	Bond Future	91	0	91	0	0.00
08/03/2013	R206 On 07-November-13	4.30	Put	Bond Future	92	0	92	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
08/03/2013	R206 On 07-November-13	4.29	Put	Bond Future	94	0	94	0	0.00
08/03/2013	R207 On 02-May-13			Bond Future	6.38	106.9345	6.3798	106.9345	7,274.00
08/03/2013	R207 On 02-May-13	6.44	Call	Bond Future	1240	1	1240	1	0.00
08/03/2013	R207 On 02-May-13	6.46	Call	Bond Future	1302	1	1302	1	0.00
08/03/2013	R207 On 02-May-13	6.45	Call	Bond Future	1271	1	1271	1	0.00
08/03/2013	R207 On 02-May-13	6.45	Put	Bond Future	883	1	883	1	0.00
08/03/2013	R207 On 02-May-13	6.46	Put	Bond Future	859	1	859	1	0.00
08/03/2013	R207 On 02-May-13	6.44	Put	Bond Future	908	1	908	1	0.00
08/03/2013	R207 On 01-August-13			Bond Future	6.43	104.6965	6.4347	104.6965	0.00
08/03/2013	R207 On 01-August-13	106.18	Call	Bond Future	97100	97	97100	97	0.00
08/03/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
08/03/2013	R207 On 07-November-13			Bond Future	6.49	106.1895	6.4907	106.1895	0.00
08/03/2013	R207 On 07-November-13	6.69	Call	Bond Future	2786	3	2786	3	0.00
08/03/2013	R207 On 07-November-13	6.70	Call	Bond Future	2815	3	2815	3	0.00
08/03/2013	R207 On 07-November-13	6.71	Call	Bond Future	2845	3	2845	3	0.00
08/03/2013	R207 On 07-November-13	6.71	Put	Bond Future	1726	2	1726	2	0.00
08/03/2013	R207 On 07-November-13	6.70	Put	Bond Future	1747	2	1747	2	0.00
08/03/2013	R207 On 07-November-13	6.69	Put	Bond Future	1768	2	1768	2	0.00
08/03/2013	R208 On 02-May-13			Bond Future	6.51	102.2795	6.5069	102.2795	17,342.00
08/03/2013	R208 On 02-May-13	6.64	Call	Bond Future	1670	2	1670	2	0.00
08/03/2013	R208 On 02-May-13	6.66	Call	Bond Future	1746	2	1746	2	0.00
08/03/2013	R208 On 02-May-13	6.65	Call	Bond Future	1708	2	1708	2	0.00
08/03/2013	R208 On 02-May-13	6.65	Put	Bond Future	831	1	831	1	0.00
08/03/2013	R208 On 02-May-13	6.66	Put	Bond Future	808	1	808	1	0.00
08/03/2013	R208 On 02-May-13	6.64	Put	Bond Future	855	1	855	1	0.00
08/03/2013	R208 On 01-August-13			Bond Future	6.56	103.6172	6.5575	103.6172	0.00
08/03/2013	R208 On 01-August-13	101.40	Call	Bond Future	94448	95	94448	95	0.00
08/03/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
08/03/2013	R208 On 07-November-13			Bond Future	6.61	101.6987	6.6140	101.6987	0.00
08/03/2013	R208 On 07-November-13	7.50	Call	Bond Future	5857	6	5857	6	0.00
08/03/2013	R208 On 07-November-13	6.79	Call	Bond Future	3155	3	3155	3	0.00
08/03/2013	R208 On 07-November-13	6.81	Call	Bond Future	3220	3	3220	3	0.00
08/03/2013	R208 On 07-November-13	6.80	Call	Bond Future	3187	3	3187	3	0.00
08/03/2013	R208 On 07-November-13	6.80	Put	Bond Future	2116	2	2116	2	0.00

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08/03/2013	R208 On 07-November-13	6.81	Put	Bond Future	2092	2	2092	2	0.00
08/03/2013	R208 On 07-November-13	6.79	Put	Bond Future	2141	2	2141	2	0.00
08/03/2013	R208 On 07-November-13	7.50	Put	Bond Future	879	1	879	1	1,520.00
08/03/2013	R209 On 02-May-13			Bond Future	8.27	80.1641	8.2671	80.1641	9,195.00
08/03/2013	R209 On 02-May-13	7.99	Call	Bond Future	1068	1	1068	1	0.00
08/03/2013	R209 On 02-May-13	8.01	Call	Bond Future	1125	1	1125	1	0.00
08/03/2013	R209 On 02-May-13	8.00	Call	Bond Future	1096	1	1096	1	0.00
08/03/2013	R209 On 02-May-13	8.00	Put	Bond Future	3433	3	3433	3	0.00
08/03/2013	R209 On 02-May-13	8.01	Put	Bond Future	3372	3	3372	3	0.00
08/03/2013	R209 On 02-May-13	7.99	Put	Bond Future	3494	3	3494	3	0.00
08/03/2013	R209 On 01-August-13			Bond Future	8.34	81.2125	8.3356	81.2125	0.00
08/03/2013	R209 On 01-August-13	79.36	Call	Bond Future	71138	71	71138	71	0.00
08/03/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
08/03/2013	R209 On 07-November-13			Bond Future	8.41	79.2260	8.4110	79.2260	0.00
08/03/2013	R209 On 07-November-13	9.50	Call	Bond Future	10110	10	10110	10	0.00
08/03/2013	R209 On 07-November-13	8.79	Call	Bond Future	6598	7	6598	7	0.00
08/03/2013	R209 On 07-November-13	8.80	Call	Bond Future	6644	7	6644	7	0.00
08/03/2013	R209 On 07-November-13	8.81	Call	Bond Future	6690	7	6690	7	0.00
08/03/2013	R209 On 07-November-13	8.81	Put	Bond Future	3479	3	3479	3	0.00
08/03/2013	R209 On 07-November-13	8.80	Put	Bond Future	3511	3	3511	3	0.00
08/03/2013	R209 On 07-November-13	8.79	Put	Bond Future	3543	4	3543	4	0.00
08/03/2013	R209 On 07-November-13	9.50	Put	Bond Future	1812	2	1812	2	980.00
08/03/2013	R210 On 02-May-13			Bond Future	164.25	164.2478	164.2489	164.2478	1,244.00
08/03/2013	R210 On 02-May-13	161.14	Call	Bond Future	3109	3	3109	3	0.00
08/03/2013	R210 On 02-May-13	161.16	Call	Bond Future	3089	3	3089	3	0.00
08/03/2013	R210 On 02-May-13	161.15	Call	Bond Future	3099	3	3099	3	0.00
08/03/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
08/03/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
08/03/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
08/03/2013	R211 On 02-May-13			Bond Future	128.99	128.9910	128.9851	128.9910	529.00
08/03/2013	R211 On 02-May-13	125.69	Call	Bond Future	3295	3	3295	3	0.00
08/03/2013	R211 On 02-May-13	125.70	Call	Bond Future	3285	3	3285	3	0.00
08/03/2013	R211 On 02-May-13	125.71	Call	Bond Future	3275	3	3275	3	0.00
08/03/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00

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08/03/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
08/03/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
08/03/2013	R212 On 02-May-13			Bond Future	136.06	136.1748	136.0640	136.1748	20,170.00
08/03/2013	R212 On 02-May-13	131.09	Call	Bond Future	4974	5	4974	5	0.00
08/03/2013	R212 On 02-May-13	131.11	Call	Bond Future	4954	5	4954	5	0.00
08/03/2013	R212 On 02-May-13	131.10	Call	Bond Future	4964	5	4964	5	0.00
08/03/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
08/03/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
08/03/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
08/03/2013	R213 On 02-May-13			Bond Future	7.97	92.3391	7.9711	92.3391	9,267.00
08/03/2013	R213 On 02-May-13	7.84	Call	Bond Future	1596	2	1596	2	0.00
08/03/2013	R213 On 02-May-13	7.85	Call	Bond Future	1633	2	1633	2	0.00
08/03/2013	R213 On 02-May-13	7.86	Call	Bond Future	1671	2	1671	2	0.00
08/03/2013	R213 On 02-May-13	7.86	Put	Bond Future	2656	3	2656	3	0.00
08/03/2013	R213 On 02-May-13	7.85	Put	Bond Future	2708	3	2708	3	0.00
08/03/2013	R213 On 02-May-13	7.84	Put	Bond Future	2761	3	2761	3	0.00
08/03/2013	R213 On 01-August-13			Bond Future	8.04	93.5467	8.0392	93.5467	0.00
08/03/2013	R213 On 01-August-13	91.25	Call	Bond Future	82711	83	82711	83	0.00
08/03/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
08/03/2013	R213 On 07-November-13			Bond Future	8.12	91.3436	8.1157	91.3436	0.00
08/03/2013	R213 On 07-November-13	8.59	Call	Bond Future	7089	7	7089	7	0.00
08/03/2013	R213 On 07-November-13	8.61	Call	Bond Future	7189	7	7189	7	0.00
08/03/2013	R213 On 07-November-13	8.60	Call	Bond Future	7139	7	7139	7	0.00
08/03/2013	R213 On 07-November-13	8.60	Put	Bond Future	3145	3	3145	3	0.00
08/03/2013	R213 On 07-November-13	8.61	Put	Bond Future	3115	3	3115	3	0.00
08/03/2013	R213 On 07-November-13	8.59	Put	Bond Future	3175	3	3175	3	0.00
08/03/2013	R214 On 02-May-13			Bond Future	8.31	81.7996	8.3149	81.7996	2,034.00
08/03/2013	R214 On 02-May-13	84.31	Call	Bond Future	72843	73	72843	73	0.00
08/03/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
08/03/2013	R214 On 01-August-13			Bond Future	8.38	82.8693	8.3812	82.8693	0.00
08/03/2013	R214 On 01-August-13	84.31	Call	Bond Future	72242	72	72242	72	0.00
08/03/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00