



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For February 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	2025 On 07-February-13			Bond Future	113.03	113.0338	113.0338	113.0338	0.00
08/02/2013	2025 On 02-May-13			Bond Future	114.11	114.4173	114.1091	114.4173	0.00
08/02/2013	2025 On 02-May-13	113.41	Call	Bond Future	695	1	695	1	0.00
08/02/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
08/02/2013	2038 On 07-February-13			Bond Future	111.40	111.4025	111.4025	111.4025	0.00
08/02/2013	2038 On 02-May-13			Bond Future	112.33	112.7659	112.3314	112.7659	0.00
08/02/2013	2038 On 02-May-13	111.60	Call	Bond Future	727	1	727	1	0.00
08/02/2013	2038 On 02-May-13	111.60	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
08/02/2013	2050 On 07-February-13			Bond Future	118.22	118.2153	118.2153	118.2153	0.00
08/02/2013	2050 On 02-May-13			Bond Future	119.36	119.6623	119.3595	119.6623	122.00
08/02/2013	2050 On 02-May-13	117.60	Call	Bond Future	1762	2	1762	2	0.00
08/02/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
08/02/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	AL7T On 02-May-13			Index Future	495.87	495.2290	495.8660	495.2290	12.00
08/02/2013	AL7T On 01-August-13			Index Future	502.37	501.7210	502.3680	501.7210	0.00
08/02/2013	AL7T On 07-November-13			Index Future	509.49	508.8350	509.4910	508.8350	0.00
08/02/2013	ALBI On 02-May-13			Index Future	441.51	440.8540	441.5120	440.8540	913.00
08/02/2013	ALBI On 01-August-13			Index Future	447.30	446.6330	447.3010	446.6330	79.00
08/02/2013	ALBI On 07-November-13			Index Future	453.64	452.9660	453.6430	452.9660	85.00
08/02/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/02/2013	C210 On 31-March-28			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
08/02/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2013	EL28 On 07-February-13			Bond Future	118.09	118.0923	118.0923	118.0923	0.00
08/02/2013	EL28 On 02-May-13			Bond Future	113.52	113.6628	113.5179	113.6628	0.00
08/02/2013	EL28 On 02-May-13	113.32	Call	Bond Future	202	0	202	0	0.00
08/02/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
08/02/2013	ES33 On 07-February-13			Bond Future	8.75	91.3041	8.7450	91.3041	0.00
08/02/2013	ES33 On 02-May-13			Bond Future	8.82	88.4497	8.8206	88.4497	3,363.00
08/02/2013	ES33 On 02-May-13	91.02	Call	Bond Future	79495	79	79495	79	0.00
08/02/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
08/02/2013	ES33 On 01-August-13			Bond Future	8.91	89.6090	8.9099	89.6090	0.00
08/02/2013	ES33 On 01-August-13	9.00	Call	Bond Future	746	1	746	1	0.00
08/02/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78787	79	78787	79	0.00
08/02/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
08/02/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
08/02/2013	GOVI On 02-May-13			GOVI	441.43	440.7960	441.4340	440.7960	97.00
08/02/2013	GOVI On 02-May-13	432.99	Call	GOVI	84440	8	84440	8	0.00
08/02/2013	GOVI On 02-May-13	433.00	Call	GOVI	84340	8	84340	8	0.00
08/02/2013	GOVI On 02-May-13	433.01	Call	GOVI	84240	8	84240	8	0.00
08/02/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
08/02/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
08/02/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
08/02/2013	GOVI On 01-August-13			GOVI	447.22	446.5750	447.2220	446.5750	280.00
08/02/2013	GOVI On 01-August-13	445.99	Call	GOVI	12320	1	12320	1	0.00
08/02/2013	GOVI On 01-August-13	446.01	Call	GOVI	12120	1	12120	1	0.00
08/02/2013	GOVI On 01-August-13	446.00	Call	GOVI	12220	1	12220	1	0.00
08/02/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
08/02/2013	GOVI On 01-August-13	446.01	Put	GOVI	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
08/02/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
08/02/2013	GOVI On 07-November-13			GOVI	453.56	452.9060	453.5630	452.9060	0.00
08/02/2013	GOVI On 07-November-13	445.99	Call	GOVI	75730	7	75730	7	0.00
08/02/2013	GOVI On 07-November-13	446.00	Call	GOVI	75630	7	75630	7	0.00
08/02/2013	GOVI On 07-November-13	446.01	Call	GOVI	75530	7	75530	7	0.00
08/02/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
08/02/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
08/02/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
08/02/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/02/2013	IGOV On 02-May-13			Index Future	200.64	200.6140	200.6410	200.6140	459.00
08/02/2013	IGOV On 01-August-13			Index Future	203.30	203.2690	203.2960	203.2690	147.00
08/02/2013	IGOV On 07-November-13			Index Future	206.21	206.1770	206.2050	206.1770	7.00
08/02/2013	ILBI On 02-May-13			Index Future	543.03	543.5510	543.0320	543.5510	183.00
08/02/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
08/02/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/02/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/02/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/02/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/02/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/02/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.08	94.9200	5.0800	94.9200	0.00
08/02/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.07	94.9300	5.0700	94.9300	1,000.00
08/02/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.05	94.9500	5.0500	94.9500	0.00
08/02/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.03	94.9700	5.0300	94.9700	0.00
08/02/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.02	94.9800	5.0200	94.9800	500.00
08/02/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.01	94.9900	5.0100	94.9900	0.00
08/02/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.02	94.9800	5.0200	94.9800	2,200.00
08/02/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.06	94.9400	5.0600	94.9400	2,000.00
08/02/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.17	94.8300	5.1700	94.8300	400.00
08/02/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.29	94.7100	5.2900	94.7100	800.00
08/02/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.44	94.5600	5.4400	94.5600	0.00
08/02/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.58	94.4200	5.5800	94.4200	0.00
08/02/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
08/02/2013	R023 On 07-February-13			Bond Future	6.75	110.7745	6.7450	110.7745	0.00
08/02/2013	R023 On 02-May-13			Bond Future	6.77	108.1938	6.7715	108.1938	3,490.00

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08/02/2013	R023 On 02-May-13	7.04	Call	Bond Future	1963	2	1963	2	0.00
08/02/2013	R023 On 02-May-13	7.06	Call	Bond Future	2108	2	2108	2	0.00
08/02/2013	R023 On 02-May-13	7.05	Call	Bond Future	2035	2	2035	2	0.00
08/02/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
08/02/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
08/02/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
08/02/2013	R023 On 01-August-13			Bond Future	6.82	109.6121	6.8237	109.6121	0.00
08/02/2013	R023 On 01-August-13	7.29	Call	Bond Future	3302	3	3302	3	0.00
08/02/2013	R023 On 01-August-13	7.30	Call	Bond Future	3371	3	3371	3	0.00
08/02/2013	R023 On 01-August-13	7.31	Call	Bond Future	3441	3	3441	3	0.00
08/02/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
08/02/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
08/02/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
08/02/2013	R157 On 07-February-13			Bond Future	5.30	125.1540	5.3000	125.1540	0.00
08/02/2013	R157 On 02-May-13			Bond Future	5.29	119.8307	5.2921	119.8307	19,451.00
08/02/2013	R157 On 02-May-13	5.34	Call	Bond Future	458	0	458	0	0.00
08/02/2013	R157 On 02-May-13	5.36	Call	Bond Future	485	0	485	0	0.00
08/02/2013	R157 On 02-May-13	5.35	Call	Bond Future	472	0	472	0	0.00
08/02/2013	R157 On 02-May-13	5.35	Put	Bond Future	331	0	331	0	0.00
08/02/2013	R157 On 02-May-13	5.36	Put	Bond Future	320	0	320	0	0.00
08/02/2013	R157 On 02-May-13	5.34	Put	Bond Future	341	0	341	0	0.00
08/02/2013	R157 On 01-August-13			Bond Future	5.29	121.4014	5.2860	121.4014	0.00
08/02/2013	R157 On 01-August-13	116.11	Call	Bond Future	92001	92	92001	92	0.00
08/02/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
08/02/2013	R157 On 07-November-13			Bond Future	5.28	116.3154	5.2831	116.3154	0.00
08/02/2013	R157 On 07-November-13	5.59	Call	Bond Future	941	1	941	1	0.00
08/02/2013	R157 On 07-November-13	5.60	Call	Bond Future	954	1	954	1	0.00
08/02/2013	R157 On 07-November-13	5.61	Call	Bond Future	967	1	967	1	0.00
08/02/2013	R157 On 07-November-13	5.61	Put	Bond Future	349	0	349	0	0.00
08/02/2013	R157 On 07-November-13	5.60	Put	Bond Future	355	0	355	0	0.00
08/02/2013	R157 On 07-November-13	5.59	Put	Bond Future	362	0	362	0	0.00
08/02/2013	R186 On 07-February-13			Bond Future	7.29	129.2137	7.2900	129.2137	0.00
08/02/2013	R186 On 02-May-13			Bond Future	7.34	130.5602	7.3384	130.5602	67,426.00
08/02/2013	R186 On 02-May-13	6.75	Call	Bond Future	795	1	795	1	350.00

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08/02/2013	R186 On 02-May-13	7.39	Call	Bond Future	3123	3	3123	3	0.00
08/02/2013	R186 On 02-May-13	7.40	Call	Bond Future	3176	3	3176	3	0.00
08/02/2013	R186 On 02-May-13	7.75	Call	Bond Future	5331	5	5331	5	0.00
08/02/2013	R186 On 02-May-13	7.41	Call	Bond Future	3229	3	3229	3	0.00
08/02/2013	R186 On 02-May-13	7.41	Put	Bond Future	2510	3	2510	3	0.00
08/02/2013	R186 On 02-May-13	7.75	Put	Bond Future	1276	1	1276	1	100.00
08/02/2013	R186 On 02-May-13	7.40	Put	Bond Future	2557	3	2557	3	150.00
08/02/2013	R186 On 02-May-13	7.39	Put	Bond Future	2604	3	2604	3	0.00
08/02/2013	R186 On 02-May-13	6.75	Put	Bond Future	6921	7	6921	7	0.00
08/02/2013	R186 On 01-August-13			Bond Future	7.40	126.9868	7.4033	126.9868	0.00
08/02/2013	R186 On 01-August-13	7.25	Call	Bond Future	3478	3	3478	3	4,215.00
08/02/2013	R186 On 01-August-13	128.26	Call	Bond Future	118037	118	118037	118	0.00
08/02/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
08/02/2013	R186 On 01-August-13	7.25	Put	Bond Future	5004	5	5004	5	0.00
08/02/2013	R186 On 07-November-13			Bond Future	7.48	128.7868	7.4753	128.7868	480.00
08/02/2013	R186 On 07-November-13	8.15	Call	Bond Future	9129	9	9129	9	0.00
08/02/2013	R186 On 07-November-13	8.16	Call	Bond Future	9190	9	9190	9	0.00
08/02/2013	R186 On 07-November-13	8.14	Call	Bond Future	9067	9	9067	9	0.00
08/02/2013	R186 On 07-November-13	8.75	Call	Bond Future	12991	13	12991	13	0.00
08/02/2013	R186 On 07-November-13	8.75	Put	Bond Future	1480	2	1480	2	130.00
08/02/2013	R186 On 07-November-13	8.14	Put	Bond Future	2871	3	2871	3	0.00
08/02/2013	R186 On 07-November-13	8.16	Put	Bond Future	2814	3	2814	3	0.00
08/02/2013	R186 On 07-November-13	8.15	Put	Bond Future	2842	3	2842	3	0.00
08/02/2013	R189 On 07-February-13			Bond Future	217.02	217.0249	217.0249	217.0249	0.00
08/02/2013	R197 On 07-February-13			Bond Future	285.66	285.6632	285.6632	285.6632	0.00
08/02/2013	R197 On 02-May-13			Bond Future	289.15	289.1595	289.1520	289.1595	2,633.00
08/02/2013	R197 On 02-May-13	282.39	Call	Bond Future	6762	7	6762	7	0.00
08/02/2013	R197 On 02-May-13	282.40	Call	Bond Future	6752	7	6752	7	0.00
08/02/2013	R197 On 02-May-13	282.41	Call	Bond Future	6742	7	6742	7	0.00
08/02/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
08/02/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
08/02/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
08/02/2013	R201 On 07-February-13			Bond Future	5.12	107.6164	5.1150	107.6164	0.00
08/02/2013	R201 On 02-May-13			Bond Future	5.08	108.8920	5.0837	108.8920	4.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
08/02/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
08/02/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
08/02/2013	R201 On 02-May-13	4.06	Put	Bond Future	1655	2	1655	2	0.00
08/02/2013	R201 On 02-May-13	4.05	Put	Bond Future	1671	2	1671	2	0.00
08/02/2013	R201 On 02-May-13	4.04	Put	Bond Future	1687	2	1687	2	0.00
08/02/2013	R201 On 01-August-13			Bond Future	5.04	105.9154	5.0431	105.9154	0.00
08/02/2013	R201 On 01-August-13	107.45	Call	Bond Future	68707	69	68707	69	0.00
08/02/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
08/02/2013	R201 On 07-November-13			Bond Future	4.97	107.4167	4.9706	107.4167	0.00
08/02/2013	R201 On 07-November-13	4.79	Call	Bond Future	219	0	219	0	0.00
08/02/2013	R201 On 07-November-13	4.80	Call	Bond Future	224	0	224	0	0.00
08/02/2013	R201 On 07-November-13	4.81	Call	Bond Future	229	0	229	0	0.00
08/02/2013	R201 On 07-November-13	4.81	Put	Bond Future	405	0	405	0	0.00
08/02/2013	R201 On 07-November-13	4.80	Put	Bond Future	412	0	412	0	0.00
08/02/2013	R201 On 07-November-13	4.79	Put	Bond Future	418	0	418	0	0.00
08/02/2013	R202 On 07-February-13			Bond Future	211.40	211.4035	211.4035	211.4035	0.00
08/02/2013	R202 On 02-May-13			Bond Future	213.82	213.8244	213.8237	213.8244	49,442.00
08/02/2013	R202 On 02-May-13	211.04	Call	Bond Future	2784	3	2784	3	0.00
08/02/2013	R202 On 02-May-13	211.06	Call	Bond Future	2764	3	2764	3	0.00
08/02/2013	R202 On 02-May-13	211.05	Call	Bond Future	2774	3	2774	3	0.00
08/02/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
08/02/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
08/02/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
08/02/2013	R203 On 07-February-13			Bond Future	5.72	113.4896	5.7200	113.4896	0.00
08/02/2013	R203 On 02-May-13			Bond Future	5.75	110.6125	5.7529	110.6125	10,716.00
08/02/2013	R203 On 02-May-13	5.89	Call	Bond Future	1138	1	1138	1	0.00
08/02/2013	R203 On 02-May-13	5.90	Call	Bond Future	1163	1	1163	1	0.00
08/02/2013	R203 On 02-May-13	5.91	Call	Bond Future	1188	1	1188	1	0.00
08/02/2013	R203 On 02-May-13	5.91	Put	Bond Future	558	1	558	1	0.00
08/02/2013	R203 On 02-May-13	5.90	Put	Bond Future	573	1	573	1	0.00
08/02/2013	R203 On 02-May-13	5.89	Put	Bond Future	588	1	588	1	0.00
08/02/2013	R203 On 01-August-13			Bond Future	5.78	112.0625	5.7823	112.0625	0.00
08/02/2013	R203 On 01-August-13	109.11	Call	Bond Future	98916	99	98916	99	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
08/02/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
08/02/2013	R203 On 07-November-13			Bond Future	5.82	109.4913	5.8214	109.4913	0.00
08/02/2013	R203 On 07-November-13	6.01	Call	Bond Future	1761	2	1761	2	0.00
08/02/2013	R203 On 07-November-13	571.00	Call	Bond Future	107330	107	107330	107	0.00
08/02/2013	R203 On 07-November-13	5.71	Call	Bond Future	1192	1	1192	1	15.00
08/02/2013	R203 On 07-November-13	6.00	Call	Bond Future	1740	2	1740	2	0.00
08/02/2013	R203 On 07-November-13	5.99	Call	Bond Future	1719	2	1719	2	0.00
08/02/2013	R203 On 07-November-13	5.99	Put	Bond Future	1120	1	1120	1	0.00
08/02/2013	R203 On 07-November-13	6.00	Put	Bond Future	1105	1	1105	1	0.00
08/02/2013	R203 On 07-November-13	5.71	Put	Bond Future	1590	2	1590	2	0.00
08/02/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
08/02/2013	R203 On 07-November-13	6.01	Put	Bond Future	1090	1	1090	1	0.00
08/02/2013	R204 On 07-February-13			Bond Future	5.98	111.0337	5.9750	111.0337	0.00
08/02/2013	R204 On 02-May-13			Bond Future	6.02	112.2643	6.0167	112.2643	6,807.00
08/02/2013	R204 On 02-May-13	6.29	Call	Bond Future	1952	2	1952	2	0.00
08/02/2013	R204 On 02-May-13	6.30	Call	Bond Future	1986	2	1986	2	0.00
08/02/2013	R204 On 02-May-13	6.31	Call	Bond Future	2020	2	2020	2	0.00
08/02/2013	R204 On 02-May-13	6.31	Put	Bond Future	573	1	573	1	0.00
08/02/2013	R204 On 02-May-13	6.30	Put	Bond Future	587	1	587	1	0.00
08/02/2013	R204 On 02-May-13	6.29	Put	Bond Future	603	1	603	1	0.00
08/02/2013	R204 On 01-August-13			Bond Future	6.06	109.7093	6.0578	109.7093	0.00
08/02/2013	R204 On 01-August-13	110.75	Call	Bond Future	100908	101	100908	101	0.00
08/02/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
08/02/2013	R204 On 07-November-13			Bond Future	6.10	111.2645	6.1044	111.2645	0.00
08/02/2013	R204 On 07-November-13	7.00	Call	Bond Future	4649	5	4649	5	0.00
08/02/2013	R204 On 07-November-13	6.29	Call	Bond Future	2469	2	2469	2	0.00
08/02/2013	R204 On 07-November-13	6.30	Call	Bond Future	2496	2	2496	2	0.00
08/02/2013	R204 On 07-November-13	6.31	Call	Bond Future	2522	2	2522	2	0.00
08/02/2013	R204 On 07-November-13	6.31	Put	Bond Future	1592	2	1592	2	0.00
08/02/2013	R204 On 07-November-13	6.30	Put	Bond Future	1611	2	1611	2	0.00
08/02/2013	R204 On 07-November-13	6.29	Put	Bond Future	1630	2	1630	2	0.00
08/02/2013	R204 On 07-November-13	7.00	Put	Bond Future	670	1	670	1	180.00
08/02/2013	R206 On 07-February-13			Bond Future	5.13	102.6879	5.1250	102.6879	0.00
08/02/2013	R206 On 02-May-13			Bond Future	5.07	103.9135	5.0736	103.9135	23.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
08/02/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
08/02/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
08/02/2013	R206 On 02-May-13	3.40	Put	Bond Future	1152	1	1152	1	0.00
08/02/2013	R206 On 02-May-13	3.41	Put	Bond Future	1145	1	1145	1	0.00
08/02/2013	R206 On 02-May-13	3.39	Put	Bond Future	1159	1	1159	1	0.00
08/02/2013	R206 On 01-August-13			Bond Future	4.91	101.5138	4.9110	101.5138	0.00
08/02/2013	R206 On 01-August-13	103.94	Call	Bond Future	30539	31	30539	31	0.00
08/02/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
08/02/2013	R206 On 07-November-13			Bond Future	4.29	102.9527	4.2859	102.9527	0.00
08/02/2013	R206 On 07-November-13	4.29	Call	Bond Future	46	0	46	0	0.00
08/02/2013	R206 On 07-November-13	4.30	Call	Bond Future	47	0	47	0	0.00
08/02/2013	R206 On 07-November-13	4.31	Call	Bond Future	48	0	48	0	0.00
08/02/2013	R206 On 07-November-13	4.31	Put	Bond Future	44	0	44	0	0.00
08/02/2013	R206 On 07-November-13	4.30	Put	Bond Future	45	0	45	0	0.00
08/02/2013	R206 On 07-November-13	4.29	Put	Bond Future	46	0	46	0	0.00
08/02/2013	R207 On 07-February-13			Bond Future	6.27	105.9894	6.2700	105.9894	0.00
08/02/2013	R207 On 02-May-13			Bond Future	6.30	107.2059	6.3049	107.2059	5,051.00
08/02/2013	R207 On 02-May-13	6.44	Call	Bond Future	1787	2	1787	2	0.00
08/02/2013	R207 On 02-May-13	6.46	Call	Bond Future	1853	2	1853	2	0.00
08/02/2013	R207 On 02-May-13	6.45	Call	Bond Future	1820	2	1820	2	0.00
08/02/2013	R207 On 02-May-13	6.45	Put	Bond Future	1017	1	1017	1	0.00
08/02/2013	R207 On 02-May-13	6.46	Put	Bond Future	995	1	995	1	0.00
08/02/2013	R207 On 02-May-13	6.44	Put	Bond Future	1039	1	1039	1	0.00
08/02/2013	R207 On 01-August-13			Bond Future	6.36	104.9747	6.3555	104.9747	0.00
08/02/2013	R207 On 01-August-13	106.18	Call	Bond Future	97524	97	97524	97	0.00
08/02/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
08/02/2013	R207 On 07-November-13			Bond Future	6.41	106.4627	6.4088	106.4627	0.00
08/02/2013	R207 On 07-November-13	6.69	Call	Bond Future	3247	3	3247	3	0.00
08/02/2013	R207 On 07-November-13	6.70	Call	Bond Future	3278	3	3278	3	0.00
08/02/2013	R207 On 07-November-13	6.71	Call	Bond Future	3309	3	3309	3	0.00
08/02/2013	R207 On 07-November-13	6.71	Put	Bond Future	1767	2	1767	2	0.00
08/02/2013	R207 On 07-November-13	6.70	Put	Bond Future	1787	2	1787	2	0.00
08/02/2013	R207 On 07-November-13	6.69	Put	Bond Future	1807	2	1807	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
08/02/2013	R208 On 07-February-13			Bond Future	6.41	104.6215	6.4100	104.6215	0.00
08/02/2013	R208 On 02-May-13			Bond Future	6.44	102.4225	6.4426	102.4225	15,418.00
08/02/2013	R208 On 02-May-13	6.64	Call	Bond Future	2248	2	2248	2	0.00
08/02/2013	R208 On 02-May-13	6.66	Call	Bond Future	2325	2	2325	2	0.00
08/02/2013	R208 On 02-May-13	6.65	Call	Bond Future	2286	2	2286	2	0.00
08/02/2013	R208 On 02-May-13	6.65	Put	Bond Future	1013	1	1013	1	0.00
08/02/2013	R208 On 02-May-13	6.66	Put	Bond Future	990	1	990	1	0.00
08/02/2013	R208 On 02-May-13	6.64	Put	Bond Future	1035	1	1035	1	0.00
08/02/2013	R208 On 01-August-13			Bond Future	6.49	103.7650	6.4899	103.7650	0.00
08/02/2013	R208 On 01-August-13	101.40	Call	Bond Future	94854	95	94854	95	0.00
08/02/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
08/02/2013	R208 On 07-November-13			Bond Future	6.54	101.8400	6.5445	101.8400	0.00
08/02/2013	R208 On 07-November-13	7.50	Call	Bond Future	6408	6	6408	6	0.00
08/02/2013	R208 On 07-November-13	6.79	Call	Bond Future	3681	4	3681	4	0.00
08/02/2013	R208 On 07-November-13	6.81	Call	Bond Future	3748	4	3748	4	0.00
08/02/2013	R208 On 07-November-13	6.80	Call	Bond Future	3715	4	3715	4	0.00
08/02/2013	R208 On 07-November-13	6.80	Put	Bond Future	2240	2	2240	2	0.00
08/02/2013	R208 On 07-November-13	6.81	Put	Bond Future	2217	2	2217	2	0.00
08/02/2013	R208 On 07-November-13	6.79	Put	Bond Future	2264	2	2264	2	0.00
08/02/2013	R208 On 07-November-13	7.50	Put	Bond Future	1025	1	1025	1	230.00
08/02/2013	R209 On 07-February-13			Bond Future	8.18	82.4493	8.1750	82.4493	0.00
08/02/2013	R209 On 02-May-13			Bond Future	8.23	80.1233	8.2310	80.1233	8,814.00
08/02/2013	R209 On 02-May-13	7.99	Call	Bond Future	1627	2	1627	2	0.00
08/02/2013	R209 On 02-May-13	8.01	Call	Bond Future	1693	2	1693	2	0.00
08/02/2013	R209 On 02-May-13	8.00	Call	Bond Future	1659	2	1659	2	0.00
08/02/2013	R209 On 02-May-13	8.00	Put	Bond Future	3686	4	3686	4	0.00
08/02/2013	R209 On 02-May-13	8.01	Put	Bond Future	3630	4	3630	4	0.00
08/02/2013	R209 On 02-May-13	7.99	Put	Bond Future	3743	4	3743	4	0.00
08/02/2013	R209 On 01-August-13			Bond Future	8.30	81.1735	8.2983	81.1735	0.00
08/02/2013	R209 On 01-August-13	79.36	Call	Bond Future	71454	71	71454	71	0.00
08/02/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
08/02/2013	R209 On 07-November-13			Bond Future	8.37	79.1797	8.3733	79.1797	0.00
08/02/2013	R209 On 07-November-13	9.50	Call	Bond Future	10560	10	10560	10	0.00
08/02/2013	R209 On 07-November-13	8.79	Call	Bond Future	7032	7	7032	7	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
08/02/2013	R209 On 07-November-13	8.80	Call	Bond Future	7079	7	7079	7	0.00
08/02/2013	R209 On 07-November-13	8.81	Call	Bond Future	7126	7	7126	7	0.00
08/02/2013	R209 On 07-November-13	8.81	Put	Bond Future	3601	4	3601	4	0.00
08/02/2013	R209 On 07-November-13	8.80	Put	Bond Future	3632	4	3632	4	0.00
08/02/2013	R209 On 07-November-13	8.79	Put	Bond Future	3663	4	3663	4	0.00
08/02/2013	R209 On 07-November-13	9.50	Put	Bond Future	1948	2	1948	2	180.00
08/02/2013	R210 On 07-February-13			Bond Future	164.86	164.8627	164.8627	164.8627	0.00
08/02/2013	R210 On 02-May-13			Bond Future	164.71	164.2883	164.7059	164.2883	1,244.00
08/02/2013	R210 On 02-May-13	161.14	Call	Bond Future	3566	3	3566	3	0.00
08/02/2013	R210 On 02-May-13	161.16	Call	Bond Future	3546	3	3546	3	0.00
08/02/2013	R210 On 02-May-13	161.15	Call	Bond Future	3556	3	3556	3	0.00
08/02/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
08/02/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
08/02/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
08/02/2013	R211 On 07-February-13			Bond Future	126.48	126.4836	126.4836	126.4836	0.00
08/02/2013	R211 On 02-May-13			Bond Future	128.02	128.0317	128.0243	128.0317	529.00
08/02/2013	R211 On 02-May-13	125.69	Call	Bond Future	2334	2	2334	2	0.00
08/02/2013	R211 On 02-May-13	125.70	Call	Bond Future	2324	2	2324	2	0.00
08/02/2013	R211 On 02-May-13	125.71	Call	Bond Future	2314	2	2314	2	0.00
08/02/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
08/02/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
08/02/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
08/02/2013	R212 On 07-February-13			Bond Future	133.13	133.1322	133.1322	133.1322	0.00
08/02/2013	R212 On 02-May-13			Bond Future	134.65	134.6532	134.6492	134.6532	20,170.00
08/02/2013	R212 On 02-May-13	131.09	Call	Bond Future	3559	4	3559	4	0.00
08/02/2013	R212 On 02-May-13	131.11	Call	Bond Future	3539	4	3539	4	0.00
08/02/2013	R212 On 02-May-13	131.10	Call	Bond Future	3549	4	3549	4	0.00
08/02/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
08/02/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
08/02/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
08/02/2013	R213 On 07-February-13			Bond Future	7.86	94.9659	7.8600	94.9659	0.00
08/02/2013	R213 On 02-May-13			Bond Future	7.91	92.3921	7.9140	92.3921	10,514.00
08/02/2013	R213 On 02-May-13	7.84	Call	Bond Future	2365	2	2365	2	0.00
08/02/2013	R213 On 02-May-13	7.85	Call	Bond Future	2406	2	2406	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
08/02/2013	R213 On 02-May-13	7.86	Call	Bond Future	2447	2	2447	2	0.00
08/02/2013	R213 On 02-May-13	7.86	Put	Bond Future	2928	3	2928	3	0.00
08/02/2013	R213 On 02-May-13	7.85	Put	Bond Future	2977	3	2977	3	0.00
08/02/2013	R213 On 02-May-13	7.84	Put	Bond Future	3025	3	3025	3	0.00
08/02/2013	R213 On 01-August-13			Bond Future	7.98	93.6033	7.9802	93.6033	0.00
08/02/2013	R213 On 01-August-13	91.25	Call	Bond Future	83225	83	83225	83	0.00
08/02/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
08/02/2013	R213 On 07-November-13			Bond Future	8.06	91.3931	8.0556	91.3931	0.00
08/02/2013	R213 On 07-November-13	8.59	Call	Bond Future	7552	7	7552	7	0.00
08/02/2013	R213 On 07-November-13	8.61	Call	Bond Future	7654	8	7654	8	0.00
08/02/2013	R213 On 07-November-13	8.60	Call	Bond Future	7603	7	7603	7	0.00
08/02/2013	R213 On 07-November-13	8.60	Put	Bond Future	3094	3	3094	3	0.00
08/02/2013	R213 On 07-November-13	8.61	Put	Bond Future	3065	3	3065	3	0.00
08/02/2013	R213 On 07-November-13	8.59	Put	Bond Future	3123	3	3123	3	0.00
08/02/2013	R214 On 07-February-13			Bond Future	8.21	84.3565	8.2050	84.3565	0.00
08/02/2013	R214 On 02-May-13			Bond Future	8.26	81.9027	8.2576	81.9027	2,034.00
08/02/2013	R214 On 02-May-13	84.31	Call	Bond Future	73363	73	73363	73	0.00
08/02/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
08/02/2013	R214 On 01-August-13			Bond Future	8.32	82.9764	8.3220	82.9764	0.00
08/02/2013	R214 On 01-August-13	84.31	Call	Bond Future	72772	73	72772	73	0.00
08/02/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00