



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
12/02/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	2025 On 07-February-13			Bond Future	113.03	113.0338	113.0338	113.0338	0.00
12/02/2013	2025 On 02-May-13			Bond Future	114.10	114.1058	114.1035	114.1058	0.00
12/02/2013	2025 On 02-May-13	113.41	Call	Bond Future	690	1	690	1	0.00
12/02/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
12/02/2013	2038 On 07-February-13			Bond Future	111.40	111.4025	111.4025	111.4025	0.00
12/02/2013	2038 On 02-May-13			Bond Future	112.55	112.5474	112.5471	112.5474	0.00
12/02/2013	2038 On 02-May-13	111.60	Call	Bond Future	943	1	943	1	0.00
12/02/2013	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
12/02/2013	2050 On 07-February-13			Bond Future	118.22	118.2153	118.2153	118.2153	0.00
12/02/2013	2050 On 02-May-13			Bond Future	119.66	119.6614	119.6617	119.6614	122.00
12/02/2013	2050 On 02-May-13	117.60	Call	Bond Future	2064	2	2064	2	0.00
12/02/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
12/02/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	AL7T On 02-May-13			Index Future	494.65	495.5530	494.6480	495.5530	12.00
12/02/2013	AL7T On 01-August-13			Index Future	501.14	502.0570	501.1420	502.0570	0.00
12/02/2013	AL7T On 07-November-13			Index Future	508.25	509.1770	508.2490	509.1770	0.00
12/02/2013	ALBI On 02-May-13			Index Future	440.39	441.1070	440.3910	441.1070	913.00
12/02/2013	ALBI On 01-August-13			Index Future	446.17	446.8970	446.1730	446.8970	79.00
12/02/2013	ALBI On 07-November-13			Index Future	452.50	453.2340	452.5000	453.2340	85.00
12/02/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/02/2013	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
12/02/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2013	EL28 On 07-February-13			Bond Future	118.09	118.0923	118.0923	118.0923	0.00
12/02/2013	EL28 On 02-May-13			Bond Future	113.66	113.6621	113.6623	113.6621	0.00
12/02/2013	EL28 On 02-May-13	113.32	Call	Bond Future	346	0	346	0	0.00
12/02/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
12/02/2013	ES33 On 07-February-13			Bond Future	8.75	91.3041	8.7450	91.3041	0.00
12/02/2013	ES33 On 02-May-13			Bond Future	8.86	88.5093	8.8597	88.5093	3,363.00
12/02/2013	ES33 On 02-May-13	91.02	Call	Bond Future	79164	79	79164	79	0.00
12/02/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
12/02/2013	ES33 On 01-August-13			Bond Future	8.95	89.6709	8.9501	89.6709	0.00
12/02/2013	ES33 On 01-August-13	9.00	Call	Bond Future	412	1	412	1	0.00
12/02/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78453	79	78453	79	0.00
12/02/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
12/02/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
12/02/2013	GOVI On 02-May-13			GOVI	440.34	441.0430	440.3410	441.0430	97.00
12/02/2013	GOVI On 02-May-13	432.99	Call	GOVI	73510	8	73510	8	0.00
12/02/2013	GOVI On 02-May-13	433.01	Call	GOVI	73310	8	73310	8	0.00
12/02/2013	GOVI On 02-May-13	433.00	Call	GOVI	73410	8	73410	8	0.00
12/02/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
12/02/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
12/02/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
12/02/2013	GOVI On 01-August-13			GOVI	446.12	446.8320	446.1230	446.8320	280.00
12/02/2013	GOVI On 01-August-13	445.99	Call	GOVI	1330	1	1330	1	0.00
12/02/2013	GOVI On 01-August-13	446.00	Call	GOVI	1230	1	1230	1	0.00
12/02/2013	GOVI On 01-August-13	446.01	Call	GOVI	1130	1	1130	1	0.00
12/02/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
12/02/2013	GOVI On 01-August-13	446.00	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
12/02/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
12/02/2013	GOVI On 07-November-13			GOVI	452.45	453.1690	452.4500	453.1690	0.00
12/02/2013	GOVI On 07-November-13	445.99	Call	GOVI	64600	7	64600	7	0.00
12/02/2013	GOVI On 07-November-13	446.00	Call	GOVI	64500	7	64500	7	0.00
12/02/2013	GOVI On 07-November-13	446.01	Call	GOVI	64400	7	64400	7	0.00
12/02/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
12/02/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
12/02/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
12/02/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/02/2013	IGOV On 02-May-13			Index Future	200.79	200.7710	200.7920	200.7710	459.00
12/02/2013	IGOV On 01-August-13			Index Future	203.45	203.4310	203.4530	203.4310	147.00
12/02/2013	IGOV On 07-November-13			Index Future	206.37	206.3410	206.3650	206.3410	7.00
12/02/2013	ILBI On 02-May-13			Index Future	543.48	543.0960	543.4830	543.0960	183.00
12/02/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
12/02/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/02/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
12/02/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/02/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/02/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/02/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.08	94.9200	5.0800	94.9200	0.00
12/02/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.07	94.9300	5.0700	94.9300	1,000.00
12/02/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.06	94.9500	5.0600	94.9500	0.00
12/02/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.03	94.9700	5.0300	94.9700	0.00
12/02/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.02	94.9800	5.0200	94.9800	500.00
12/02/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.02	94.9800	5.0200	94.9800	0.00
12/02/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.02	94.9800	5.0200	94.9800	2,200.00
12/02/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.06	94.9400	5.0600	94.9400	2,000.00
12/02/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.16	94.8300	5.1600	94.8300	400.00
12/02/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.29	94.7100	5.2900	94.7100	800.00
12/02/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.43	94.5700	5.4300	94.5700	0.00
12/02/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.58	94.4200	5.5800	94.4200	0.00
12/02/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
12/02/2013	R023 On 07-February-13			Bond Future	6.75	110.7745	6.7450	110.7745	0.00
12/02/2013	R023 On 02-May-13			Bond Future	6.82	108.2398	6.8169	108.2398	3,490.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2013	R023 On 02-May-13	7.04	Call	Bond Future	1628	2	1628	2	0.00
12/02/2013	R023 On 02-May-13	7.06	Call	Bond Future	1772	2	1772	2	0.00
12/02/2013	R023 On 02-May-13	7.05	Call	Bond Future	1700	2	1700	2	0.00
12/02/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
12/02/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
12/02/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
12/02/2013	R023 On 01-August-13			Bond Future	6.87	109.6604	6.8706	109.6604	0.00
12/02/2013	R023 On 01-August-13	7.29	Call	Bond Future	2964	3	2964	3	0.00
12/02/2013	R023 On 01-August-13	7.30	Call	Bond Future	3033	3	3033	3	0.00
12/02/2013	R023 On 01-August-13	7.31	Call	Bond Future	3102	3	3102	3	0.00
12/02/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
12/02/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
12/02/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
12/02/2013	R157 On 07-February-13			Bond Future	5.30	125.1540	5.3000	125.1540	0.00
12/02/2013	R157 On 02-May-13			Bond Future	5.34	119.8432	5.3369	119.8432	19,451.00
12/02/2013	R157 On 02-May-13	5.34	Call	Bond Future	391	0	391	0	0.00
12/02/2013	R157 On 02-May-13	5.36	Call	Bond Future	416	0	416	0	0.00
12/02/2013	R157 On 02-May-13	5.35	Call	Bond Future	403	0	403	0	0.00
12/02/2013	R157 On 02-May-13	5.35	Put	Bond Future	371	0	371	0	0.00
12/02/2013	R157 On 02-May-13	5.36	Put	Bond Future	360	0	360	0	0.00
12/02/2013	R157 On 02-May-13	5.34	Put	Bond Future	383	0	383	0	0.00
12/02/2013	R157 On 01-August-13			Bond Future	5.34	121.4160	5.3359	121.4160	0.00
12/02/2013	R157 On 01-August-13	116.11	Call	Bond Future	91893	92	91893	92	0.00
12/02/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
12/02/2013	R157 On 07-November-13			Bond Future	5.34	116.3305	5.3411	116.3305	0.00
12/02/2013	R157 On 07-November-13	5.59	Call	Bond Future	867	1	867	1	0.00
12/02/2013	R157 On 07-November-13	5.60	Call	Bond Future	879	1	879	1	0.00
12/02/2013	R157 On 07-November-13	5.61	Call	Bond Future	891	1	891	1	0.00
12/02/2013	R157 On 07-November-13	5.61	Put	Bond Future	384	0	384	0	0.00
12/02/2013	R157 On 07-November-13	5.60	Put	Bond Future	390	0	390	0	0.00
12/02/2013	R157 On 07-November-13	5.59	Put	Bond Future	397	0	397	0	0.00
12/02/2013	R186 On 07-February-13			Bond Future	7.29	129.2137	7.2900	129.2137	0.00
12/02/2013	R186 On 02-May-13			Bond Future	7.37	130.7800	7.3732	130.7800	68,926.00
12/02/2013	R186 On 02-May-13	6.75	Call	Bond Future	679	1	679	1	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2013	R186 On 02-May-13	7.39	Call	Bond Future	2868	3	2868	3	0.00
12/02/2013	R186 On 02-May-13	7.40	Call	Bond Future	2919	3	2919	3	0.00
12/02/2013	R186 On 02-May-13	7.75	Call	Bond Future	5020	5	5020	5	0.00
12/02/2013	R186 On 02-May-13	7.41	Call	Bond Future	2970	3	2970	3	0.00
12/02/2013	R186 On 02-May-13	7.41	Put	Bond Future	2601	3	2601	3	0.00
12/02/2013	R186 On 02-May-13	7.75	Put	Bond Future	1315	1	1315	1	100.00
12/02/2013	R186 On 02-May-13	7.40	Put	Bond Future	2650	3	2650	3	150.00
12/02/2013	R186 On 02-May-13	7.39	Put	Bond Future	2699	3	2699	3	0.00
12/02/2013	R186 On 02-May-13	6.75	Put	Bond Future	7155	7	7155	7	0.00
12/02/2013	R186 On 01-August-13			Bond Future	7.44	127.2115	7.4391	127.2115	0.00
12/02/2013	R186 On 01-August-13	7.25	Call	Bond Future	3271	3	3271	3	4,215.00
12/02/2013	R186 On 01-August-13	128.26	Call	Bond Future	117684	118	117684	118	0.00
12/02/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
12/02/2013	R186 On 01-August-13	7.25	Put	Bond Future	5150	5	5150	5	0.00
12/02/2013	R186 On 07-November-13			Bond Future	7.51	129.0149	7.5124	129.0149	480.00
12/02/2013	R186 On 07-November-13	8.15	Call	Bond Future	8845	9	8845	9	0.00
12/02/2013	R186 On 07-November-13	8.16	Call	Bond Future	8906	9	8906	9	0.00
12/02/2013	R186 On 07-November-13	8.14	Call	Bond Future	8784	9	8784	9	0.00
12/02/2013	R186 On 07-November-13	8.75	Call	Bond Future	12672	13	12672	13	0.00
12/02/2013	R186 On 07-November-13	8.75	Put	Bond Future	1518	1	1518	1	130.00
12/02/2013	R186 On 07-November-13	8.14	Put	Bond Future	2945	3	2945	3	0.00
12/02/2013	R186 On 07-November-13	8.16	Put	Bond Future	2887	3	2887	3	0.00
12/02/2013	R186 On 07-November-13	8.15	Put	Bond Future	2916	3	2916	3	0.00
12/02/2013	R189 On 07-February-13			Bond Future	217.02	217.0249	217.0249	217.0249	0.00
12/02/2013	R197 On 07-February-13			Bond Future	285.66	285.6632	285.6632	285.6632	0.00
12/02/2013	R197 On 02-May-13			Bond Future	289.14	289.1424	289.1351	289.1424	2,633.00
12/02/2013	R197 On 02-May-13	282.39	Call	Bond Future	6745	7	6745	7	0.00
12/02/2013	R197 On 02-May-13	282.40	Call	Bond Future	6735	7	6735	7	0.00
12/02/2013	R197 On 02-May-13	282.41	Call	Bond Future	6725	7	6725	7	0.00
12/02/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
12/02/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
12/02/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
12/02/2013	R201 On 07-February-13			Bond Future	5.12	107.6164	5.1150	107.6164	0.00
12/02/2013	R201 On 02-May-13			Bond Future	5.14	108.8899	5.1367	108.8899	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
12/02/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
12/02/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
12/02/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
12/02/2013	R201 On 02-May-13	4.06	Put	Bond Future	1740	2	1740	2	0.00
12/02/2013	R201 On 02-May-13	4.05	Put	Bond Future	1756	2	1756	2	0.00
12/02/2013	R201 On 02-May-13	4.04	Put	Bond Future	1772	2	1772	2	0.00
12/02/2013	R201 On 01-August-13			Bond Future	5.11	105.9150	5.1051	105.9150	0.00
12/02/2013	R201 On 01-August-13	107.45	Call	Bond Future	68623	69	68623	69	0.00
12/02/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
12/02/2013	R201 On 07-November-13			Bond Future	5.05	107.4164	5.0483	107.4164	0.00
12/02/2013	R201 On 07-November-13	4.79	Call	Bond Future	185	0	185	0	0.00
12/02/2013	R201 On 07-November-13	4.80	Call	Bond Future	189	0	189	0	0.00
12/02/2013	R201 On 07-November-13	4.81	Call	Bond Future	194	0	194	0	0.00
12/02/2013	R201 On 07-November-13	4.81	Put	Bond Future	455	0	455	0	0.00
12/02/2013	R201 On 07-November-13	4.80	Put	Bond Future	462	0	462	0	0.00
12/02/2013	R201 On 07-November-13	4.79	Put	Bond Future	469	0	469	0	0.00
12/02/2013	R202 On 07-February-13			Bond Future	211.40	211.4035	211.4035	211.4035	0.00
12/02/2013	R202 On 02-May-13			Bond Future	214.32	214.3216	214.3209	214.3216	49,442.00
12/02/2013	R202 On 02-May-13	211.04	Call	Bond Future	3281	3	3281	3	0.00
12/02/2013	R202 On 02-May-13	211.06	Call	Bond Future	3261	3	3261	3	0.00
12/02/2013	R202 On 02-May-13	211.05	Call	Bond Future	3271	3	3271	3	0.00
12/02/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
12/02/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
12/02/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
12/02/2013	R203 On 07-February-13			Bond Future	5.72	113.4896	5.7200	113.4896	0.00
12/02/2013	R203 On 02-May-13			Bond Future	5.82	110.5503	5.8161	110.5503	10,716.00
12/02/2013	R203 On 02-May-13	5.89	Call	Bond Future	970	1	970	1	0.00
12/02/2013	R203 On 02-May-13	5.90	Call	Bond Future	993	1	993	1	0.00
12/02/2013	R203 On 02-May-13	5.91	Call	Bond Future	1016	1	1016	1	0.00
12/02/2013	R203 On 02-May-13	5.91	Put	Bond Future	640	1	640	1	0.00
12/02/2013	R203 On 02-May-13	5.90	Put	Bond Future	657	1	657	1	0.00
12/02/2013	R203 On 02-May-13	5.89	Put	Bond Future	674	1	674	1	0.00
12/02/2013	R203 On 01-August-13			Bond Future	5.85	112.0012	5.8496	112.0012	0.00
12/02/2013	R203 On 01-August-13	109.11	Call	Bond Future	98660	99	98660	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
12/02/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
12/02/2013	R203 On 07-November-13			Bond Future	5.89	109.4294	5.8940	109.4294	0.00
12/02/2013	R203 On 07-November-13	6.01	Call	Bond Future	1603	2	1603	2	0.00
12/02/2013	R203 On 07-November-13	571.00	Call	Bond Future	107071	107	107071	107	0.00
12/02/2013	R203 On 07-November-13	5.71	Call	Bond Future	1066	1	1066	1	15.00
12/02/2013	R203 On 07-November-13	6.00	Call	Bond Future	1584	2	1584	2	0.00
12/02/2013	R203 On 07-November-13	5.99	Call	Bond Future	1564	2	1564	2	0.00
12/02/2013	R203 On 07-November-13	5.99	Put	Bond Future	1223	1	1223	1	0.00
12/02/2013	R203 On 07-November-13	6.00	Put	Bond Future	1208	1	1208	1	0.00
12/02/2013	R203 On 07-November-13	5.71	Put	Bond Future	1723	2	1723	2	0.00
12/02/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
12/02/2013	R203 On 07-November-13	6.01	Put	Bond Future	1192	1	1192	1	0.00
12/02/2013	R204 On 07-February-13			Bond Future	5.98	111.0337	5.9750	111.0337	0.00
12/02/2013	R204 On 02-May-13			Bond Future	6.07	112.2151	6.0739	112.2151	6,807.00
12/02/2013	R204 On 02-May-13	6.29	Call	Bond Future	1737	2	1737	2	0.00
12/02/2013	R204 On 02-May-13	6.30	Call	Bond Future	1769	2	1769	2	0.00
12/02/2013	R204 On 02-May-13	6.31	Call	Bond Future	1802	2	1802	2	0.00
12/02/2013	R204 On 02-May-13	6.31	Put	Bond Future	638	1	638	1	0.00
12/02/2013	R204 On 02-May-13	6.30	Put	Bond Future	654	1	654	1	0.00
12/02/2013	R204 On 02-May-13	6.29	Put	Bond Future	671	1	671	1	0.00
12/02/2013	R204 On 01-August-13			Bond Future	6.12	109.6613	6.1178	109.6613	0.00
12/02/2013	R204 On 01-August-13	110.75	Call	Bond Future	100622	101	100622	101	0.00
12/02/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
12/02/2013	R204 On 07-November-13			Bond Future	6.17	111.2159	6.1683	111.2159	0.00
12/02/2013	R204 On 07-November-13	7.00	Call	Bond Future	4413	5	4413	5	0.00
12/02/2013	R204 On 07-November-13	6.29	Call	Bond Future	2291	2	2291	2	0.00
12/02/2013	R204 On 07-November-13	6.30	Call	Bond Future	2317	2	2317	2	0.00
12/02/2013	R204 On 07-November-13	6.31	Call	Bond Future	2342	2	2342	2	0.00
12/02/2013	R204 On 07-November-13	6.31	Put	Bond Future	1702	2	1702	2	0.00
12/02/2013	R204 On 07-November-13	6.30	Put	Bond Future	1722	2	1722	2	0.00
12/02/2013	R204 On 07-November-13	6.29	Put	Bond Future	1741	2	1741	2	0.00
12/02/2013	R204 On 07-November-13	7.00	Put	Bond Future	723	1	723	1	180.00
12/02/2013	R206 On 07-February-13			Bond Future	5.13	102.6879	5.1250	102.6879	0.00
12/02/2013	R206 On 02-May-13			Bond Future	5.14	103.9162	5.1364	103.9162	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
12/02/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
12/02/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
12/02/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
12/02/2013	R206 On 02-May-13	3.40	Put	Bond Future	1195	1	1195	1	0.00
12/02/2013	R206 On 02-May-13	3.41	Put	Bond Future	1188	1	1188	1	0.00
12/02/2013	R206 On 02-May-13	3.39	Put	Bond Future	1202	1	1202	1	0.00
12/02/2013	R206 On 01-August-13			Bond Future	5.01	101.5182	5.0057	101.5182	0.00
12/02/2013	R206 On 01-August-13	103.94	Call	Bond Future	30497	31	30497	31	0.00
12/02/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
12/02/2013	R206 On 07-November-13			Bond Future	4.52	102.9573	4.5214	102.9573	0.00
12/02/2013	R206 On 07-November-13	4.29	Call	Bond Future	28	0	28	0	0.00
12/02/2013	R206 On 07-November-13	4.30	Call	Bond Future	29	0	29	0	0.00
12/02/2013	R206 On 07-November-13	4.31	Call	Bond Future	29	0	29	0	0.00
12/02/2013	R206 On 07-November-13	4.31	Put	Bond Future	67	0	67	0	0.00
12/02/2013	R206 On 07-November-13	4.30	Put	Bond Future	68	0	68	0	0.00
12/02/2013	R206 On 07-November-13	4.29	Put	Bond Future	69	0	69	0	0.00
12/02/2013	R207 On 07-February-13			Bond Future	6.27	105.9894	6.2700	105.9894	0.00
12/02/2013	R207 On 02-May-13			Bond Future	6.35	107.2396	6.3458	107.2396	5,051.00
12/02/2013	R207 On 02-May-13	6.44	Call	Bond Future	1622	2	1622	2	0.00
12/02/2013	R207 On 02-May-13	6.46	Call	Bond Future	1686	2	1686	2	0.00
12/02/2013	R207 On 02-May-13	6.45	Call	Bond Future	1654	2	1654	2	0.00
12/02/2013	R207 On 02-May-13	6.45	Put	Bond Future	1078	1	1078	1	0.00
12/02/2013	R207 On 02-May-13	6.46	Put	Bond Future	1055	1	1055	1	0.00
12/02/2013	R207 On 02-May-13	6.44	Put	Bond Future	1101	1	1101	1	0.00
12/02/2013	R207 On 01-August-13			Bond Future	6.40	105.0105	6.3980	105.0105	0.00
12/02/2013	R207 On 01-August-13	106.18	Call	Bond Future	97296	97	97296	97	0.00
12/02/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
12/02/2013	R207 On 07-November-13			Bond Future	6.45	106.4992	6.4537	106.4992	0.00
12/02/2013	R207 On 07-November-13	6.69	Call	Bond Future	3091	3	3091	3	0.00
12/02/2013	R207 On 07-November-13	6.70	Call	Bond Future	3121	3	3121	3	0.00
12/02/2013	R207 On 07-November-13	6.71	Call	Bond Future	3152	3	3152	3	0.00
12/02/2013	R207 On 07-November-13	6.71	Put	Bond Future	1841	2	1841	2	0.00
12/02/2013	R207 On 07-November-13	6.70	Put	Bond Future	1862	2	1862	2	0.00
12/02/2013	R207 On 07-November-13	6.69	Put	Bond Future	1882	2	1882	2	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2013	R208 On	07-February-13			Bond Future	6.41	104.6215	6.4100	104.6215	0.00
12/02/2013	R208 On	02-May-13			Bond Future	6.48	102.4919	6.4832	102.4919	15,418.00
12/02/2013	R208 On	02-May-13	6.64	Call	Bond Future	2056	2	2056	2	0.00
12/02/2013	R208 On	02-May-13	6.66	Call	Bond Future	2130	2	2130	2	0.00
12/02/2013	R208 On	02-May-13	6.65	Call	Bond Future	2093	2	2093	2	0.00
12/02/2013	R208 On	02-May-13	6.65	Put	Bond Future	1070	1	1070	1	0.00
12/02/2013	R208 On	02-May-13	6.66	Put	Bond Future	1047	1	1047	1	0.00
12/02/2013	R208 On	02-May-13	6.64	Put	Bond Future	1094	1	1094	1	0.00
12/02/2013	R208 On	01-August-13			Bond Future	6.53	103.8370	6.5320	103.8370	0.00
12/02/2013	R208 On	01-August-13	101.40	Call	Bond Future	94601	95	94601	95	0.00
12/02/2013	R208 On	01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
12/02/2013	R208 On	07-November-13			Bond Future	6.59	101.9131	6.5886	101.9131	0.00
12/02/2013	R208 On	07-November-13	7.50	Call	Bond Future	6193	6	6193	6	0.00
12/02/2013	R208 On	07-November-13	6.79	Call	Bond Future	3510	4	3510	4	0.00
12/02/2013	R208 On	07-November-13	6.81	Call	Bond Future	3576	4	3576	4	0.00
12/02/2013	R208 On	07-November-13	6.80	Call	Bond Future	3543	4	3543	4	0.00
12/02/2013	R208 On	07-November-13	6.80	Put	Bond Future	2325	2	2325	2	0.00
12/02/2013	R208 On	07-November-13	6.81	Put	Bond Future	2300	2	2300	2	0.00
12/02/2013	R208 On	07-November-13	6.79	Put	Bond Future	2349	2	2349	2	0.00
12/02/2013	R208 On	07-November-13	7.50	Put	Bond Future	1067	1	1067	1	230.00
12/02/2013	R209 On	07-February-13			Bond Future	8.18	82.4493	8.1750	82.4493	0.00
12/02/2013	R209 On	02-May-13			Bond Future	8.28	80.1792	8.2757	80.1792	8,814.00
12/02/2013	R209 On	02-May-13	7.99	Call	Bond Future	1426	2	1426	2	0.00
12/02/2013	R209 On	02-May-13	8.01	Call	Bond Future	1487	2	1487	2	0.00
12/02/2013	R209 On	02-May-13	8.00	Call	Bond Future	1457	2	1457	2	0.00
12/02/2013	R209 On	02-May-13	8.00	Put	Bond Future	3867	4	3867	4	0.00
12/02/2013	R209 On	02-May-13	8.01	Put	Bond Future	3808	4	3808	4	0.00
12/02/2013	R209 On	02-May-13	7.99	Put	Bond Future	3926	4	3926	4	0.00
12/02/2013	R209 On	01-August-13			Bond Future	8.34	81.2315	8.3440	81.2315	0.00
12/02/2013	R209 On	01-August-13	79.36	Call	Bond Future	71067	71	71067	71	0.00
12/02/2013	R209 On	01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
12/02/2013	R209 On	07-November-13			Bond Future	8.42	79.2385	8.4204	79.2385	0.00
12/02/2013	R209 On	07-November-13	9.50	Call	Bond Future	10227	10	10227	10	0.00
12/02/2013	R209 On	07-November-13	8.79	Call	Bond Future	6748	7	6748	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
12/02/2013	R209 On 07-November-13	8.80	Call	Bond Future	6794	7	6794	7	0.00
12/02/2013	R209 On 07-November-13	8.81	Call	Bond Future	6840	7	6840	7	0.00
12/02/2013	R209 On 07-November-13	8.81	Put	Bond Future	3708	4	3708	4	0.00
12/02/2013	R209 On 07-November-13	8.80	Put	Bond Future	3739	4	3739	4	0.00
12/02/2013	R209 On 07-November-13	8.79	Put	Bond Future	3772	4	3772	4	0.00
12/02/2013	R209 On 07-November-13	9.50	Put	Bond Future	2007	2	2007	2	180.00
12/02/2013	R210 On 07-February-13			Bond Future	164.86	164.8627	164.8627	164.8627	0.00
12/02/2013	R210 On 02-May-13			Bond Future	164.70	164.7026	164.7005	164.7026	1,244.00
12/02/2013	R210 On 02-May-13	161.14	Call	Bond Future	3561	4	3561	4	0.00
12/02/2013	R210 On 02-May-13	161.16	Call	Bond Future	3541	4	3541	4	0.00
12/02/2013	R210 On 02-May-13	161.15	Call	Bond Future	3551	4	3551	4	0.00
12/02/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
12/02/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
12/02/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
12/02/2013	R211 On 07-February-13			Bond Future	126.48	126.4836	126.4836	126.4836	0.00
12/02/2013	R211 On 02-May-13			Bond Future	128.20	128.0161	128.2037	128.0161	529.00
12/02/2013	R211 On 02-May-13	125.69	Call	Bond Future	2514	2	2514	2	0.00
12/02/2013	R211 On 02-May-13	125.70	Call	Bond Future	2504	2	2504	2	0.00
12/02/2013	R211 On 02-May-13	125.71	Call	Bond Future	2494	2	2494	2	0.00
12/02/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
12/02/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
12/02/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
12/02/2013	R212 On 07-February-13			Bond Future	133.13	133.1322	133.1322	133.1322	0.00
12/02/2013	R212 On 02-May-13			Bond Future	134.64	134.6441	134.6401	134.6441	20,170.00
12/02/2013	R212 On 02-May-13	131.09	Call	Bond Future	3550	4	3550	4	0.00
12/02/2013	R212 On 02-May-13	131.11	Call	Bond Future	3530	4	3530	4	0.00
12/02/2013	R212 On 02-May-13	131.10	Call	Bond Future	3540	4	3540	4	0.00
12/02/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
12/02/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
12/02/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
12/02/2013	R213 On 07-February-13			Bond Future	7.86	94.9659	7.8600	94.9659	0.00
12/02/2013	R213 On 02-May-13			Bond Future	7.95	92.5407	7.9485	92.5407	10,514.00
12/02/2013	R213 On 02-May-13	7.84	Call	Bond Future	2158	2	2158	2	0.00
12/02/2013	R213 On 02-May-13	7.85	Call	Bond Future	2197	2	2197	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2013	R213 On 02-May-13	7.86	Call	Bond Future	2237	2	2237	2	0.00
12/02/2013	R213 On 02-May-13	7.86	Put	Bond Future	3023	3	3023	3	0.00
12/02/2013	R213 On 02-May-13	7.85	Put	Bond Future	3073	3	3073	3	0.00
12/02/2013	R213 On 02-May-13	7.84	Put	Bond Future	3123	3	3123	3	0.00
12/02/2013	R213 On 01-August-13			Bond Future	8.02	93.7553	8.0155	93.7553	0.00
12/02/2013	R213 On 01-August-13	91.25	Call	Bond Future	82918	83	82918	83	0.00
12/02/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
12/02/2013	R213 On 07-November-13			Bond Future	8.09	91.5474	8.0920	91.5474	0.00
12/02/2013	R213 On 07-November-13	8.59	Call	Bond Future	7311	7	7311	7	0.00
12/02/2013	R213 On 07-November-13	8.61	Call	Bond Future	7412	8	7412	8	0.00
12/02/2013	R213 On 07-November-13	8.60	Call	Bond Future	7361	8	7361	8	0.00
12/02/2013	R213 On 07-November-13	8.60	Put	Bond Future	3164	3	3164	3	0.00
12/02/2013	R213 On 07-November-13	8.61	Put	Bond Future	3135	3	3135	3	0.00
12/02/2013	R213 On 07-November-13	8.59	Put	Bond Future	3194	3	3194	3	0.00
12/02/2013	R214 On 07-February-13			Bond Future	8.21	84.3565	8.2050	84.3565	0.00
12/02/2013	R214 On 02-May-13			Bond Future	8.31	81.9153	8.3126	81.9153	2,034.00
12/02/2013	R214 On 02-May-13	84.31	Call	Bond Future	72864	73	72864	73	0.00
12/02/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
12/02/2013	R214 On 01-August-13			Bond Future	8.38	82.9905	8.3783	82.9905	0.00
12/02/2013	R214 On 01-August-13	84.31	Call	Bond Future	72268	73	72268	73	0.00
12/02/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00