



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
12/03/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	2025 On 02-May-13			Bond Future	113.81	113.8124	113.8122	113.8124	0.00
12/03/2013	2025 On 02-May-13	113.41	Call	Bond Future	399	0	399	0	0.00
12/03/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
12/03/2013	2038 On 02-May-13			Bond Future	113.21	113.2083	113.2100	113.2083	9.00
12/03/2013	2038 On 02-May-13	111.60	Call	Bond Future	1606	2	1606	2	0.00
12/03/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
12/03/2013	2050 On 02-May-13			Bond Future	119.38	119.6809	119.3814	119.6809	122.00
12/03/2013	2050 On 02-May-13	117.60	Call	Bond Future	1784	2	1784	2	0.00

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12/03/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
12/03/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	AL7T On 02-May-13			Index Future	494.14	493.3550	494.1410	493.3550	12.00
12/03/2013	AL7T On 01-August-13			Index Future	500.60	499.8070	500.6030	499.8070	0.00
12/03/2013	AL7T On 07-November-13			Index Future	507.73	506.9230	507.7280	506.9230	0.00
12/03/2013	ALBI On 02-May-13			Index Future	439.69	439.4060	439.6870	439.4060	1,017.00
12/03/2013	ALBI On 01-August-13			Index Future	445.44	445.1530	445.4370	445.1530	79.00
12/03/2013	ALBI On 07-November-13			Index Future	451.78	451.4910	451.7770	451.4910	85.00
12/03/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/03/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	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
12/03/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2013	EL28 On 02-May-13			Bond Future	113.54	113.6811	113.5392	113.6811	0.00
12/03/2013	EL28 On 02-May-13	113.32	Call	Bond Future	223	0	223	0	0.00
12/03/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
12/03/2013	ES33 On 02-May-13			Bond Future	8.85	88.3989	8.8472	88.3989	3,363.00
12/03/2013	ES33 On 02-May-13	91.02	Call	Bond Future	79270	79	79270	79	0.00
12/03/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
12/03/2013	ES33 On 01-August-13			Bond Future	8.94	89.5552	8.9377	89.5552	0.00
12/03/2013	ES33 On 01-August-13	9.00	Call	Bond Future	515	0	515	0	0.00
12/03/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78556	79	78556	79	0.00
12/03/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
12/03/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
12/03/2013	GOVI On 02-May-13			GOVI	439.58	439.3320	439.5790	439.3320	98.00
12/03/2013	GOVI On 02-May-13	432.99	Call	GOVI	65890	6	65890	6	0.00
12/03/2013	GOVI On 02-May-13	433.01	Call	GOVI	65690	6	65690	6	0.00
12/03/2013	GOVI On 02-May-13	433.00	Call	GOVI	65790	6	65790	6	0.00
12/03/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
12/03/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
12/03/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
12/03/2013	GOVI On 01-August-13			GOVI	445.33	445.0780	445.3280	445.0780	280.00
12/03/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
12/03/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
12/03/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
12/03/2013	GOVI On 01-August-13	446.01	Put	GOVI	6820	1	6820	1	0.00
12/03/2013	GOVI On 01-August-13	446.00	Put	GOVI	6720	1	6720	1	0.00
12/03/2013	GOVI On 01-August-13	445.99	Put	GOVI	6620	1	6620	1	0.00
12/03/2013	GOVI On 07-November-13			GOVI	451.67	451.4150	451.6660	451.4150	0.00
12/03/2013	GOVI On 07-November-13	445.99	Call	GOVI	56760	5	56760	5	0.00
12/03/2013	GOVI On 07-November-13	446.01	Call	GOVI	56560	5	56560	5	0.00
12/03/2013	GOVI On 07-November-13	446.00	Call	GOVI	56660	5	56660	5	0.00

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12/03/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
12/03/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
12/03/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
12/03/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/03/2013	IGOV On 02-May-13			Index Future	203.27	203.2050	203.2670	203.2050	459.00
12/03/2013	IGOV On 01-August-13			Index Future	205.98	205.9170	205.9790	205.9170	149.00
12/03/2013	IGOV On 07-November-13			Index Future	208.98	208.9140	208.9770	208.9140	7.00
12/03/2013	ILBI On 02-May-13			Index Future	549.96	549.5960	549.9590	549.5960	183.00
12/03/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
12/03/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/03/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
12/03/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/03/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/03/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/03/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	1,000.00
12/03/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.12	94.8900	5.1200	94.8900	0.00
12/03/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.12	94.8900	5.1200	94.8900	0.00
12/03/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.10	94.9100	5.1000	94.9100	500.00
12/03/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.09	94.9100	5.0900	94.9100	0.00
12/03/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.08	94.9200	5.0800	94.9200	0.00
12/03/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.08	94.9300	5.0800	94.9300	2,200.00
12/03/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.12	94.9000	5.1200	94.9000	2,000.00
12/03/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.20	94.8200	5.2000	94.8200	400.00
12/03/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.31	94.7100	5.3100	94.7100	800.00
12/03/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.43	94.5900	5.4300	94.5900	0.00
12/03/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.59	94.4400	5.5900	94.4400	0.00
12/03/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
12/03/2013	R023 On 02-May-13			Bond Future	6.84	107.6332	6.8428	107.6332	4,970.00
12/03/2013	R023 On 02-May-13	7.04	Call	Bond Future	1437	1	1437	1	0.00
12/03/2013	R023 On 02-May-13	7.06	Call	Bond Future	1582	1	1582	1	0.00
12/03/2013	R023 On 02-May-13	7.05	Call	Bond Future	1510	1	1510	1	0.00
12/03/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
12/03/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
12/03/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00

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12/03/2013	R023 On 01-August-13			Bond Future	6.90	109.0411	6.8982	109.0411	0.00
12/03/2013	R023 On 01-August-13	7.29	Call	Bond Future	2766	3	2766	3	0.00
12/03/2013	R023 On 01-August-13	7.30	Call	Bond Future	2835	3	2835	3	0.00
12/03/2013	R023 On 01-August-13	7.31	Call	Bond Future	2905	3	2905	3	0.00
12/03/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
12/03/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
12/03/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
12/03/2013	R157 On 02-May-13			Bond Future	5.37	119.7067	5.3703	119.7067	6,078.00
12/03/2013	R157 On 02-May-13	5.34	Call	Bond Future	260	0	260	0	0.00
12/03/2013	R157 On 02-May-13	5.36	Call	Bond Future	284	0	284	0	0.00
12/03/2013	R157 On 02-May-13	5.35	Call	Bond Future	272	0	272	0	0.00
12/03/2013	R157 On 02-May-13	5.35	Put	Bond Future	321	0	321	0	0.00
12/03/2013	R157 On 02-May-13	5.36	Put	Bond Future	309	0	309	0	0.00
12/03/2013	R157 On 02-May-13	5.34	Put	Bond Future	334	0	334	0	0.00
12/03/2013	R157 On 01-August-13			Bond Future	5.38	121.2726	5.3764	121.2726	0.00
12/03/2013	R157 On 01-August-13	116.11	Call	Bond Future	91804	92	91804	92	0.00
12/03/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
12/03/2013	R157 On 07-November-13			Bond Future	5.38	116.1924	5.3848	116.1924	0.00
12/03/2013	R157 On 07-November-13	5.59	Call	Bond Future	749	1	749	1	0.00
12/03/2013	R157 On 07-November-13	5.60	Call	Bond Future	761	1	761	1	0.00
12/03/2013	R157 On 07-November-13	5.61	Call	Bond Future	773	1	773	1	0.00
12/03/2013	R157 On 07-November-13	5.61	Put	Bond Future	348	0	348	0	0.00
12/03/2013	R157 On 07-November-13	5.60	Put	Bond Future	355	0	355	0	0.00
12/03/2013	R157 On 07-November-13	5.59	Put	Bond Future	362	0	362	0	0.00
12/03/2013	R186 On 02-May-13			Bond Future	7.42	130.0423	7.4209	130.0423	64,898.00
12/03/2013	R186 On 02-May-13	6.75	Call	Bond Future	272	0	272	0	350.00
12/03/2013	R186 On 02-May-13	7.39	Call	Bond Future	2037	2	2037	2	0.00
12/03/2013	R186 On 02-May-13	7.40	Call	Bond Future	2085	2	2085	2	380.00
12/03/2013	R186 On 02-May-13	7.41	Call	Bond Future	2134	2	2134	2	0.00
12/03/2013	R186 On 02-May-13	7.60	Call	Bond Future	3190	0	3190	0	0.00
12/03/2013	R186 On 02-May-13	7.75	Call	Bond Future	4175	4	4175	4	0.00
12/03/2013	R186 On 02-May-13	7.75	Put	Bond Future	948	1	948	1	100.00
12/03/2013	R186 On 02-May-13	7.60	Put	Bond Future	1420	0	1420	0	630.00
12/03/2013	R186 On 02-May-13	7.41	Put	Bond Future	2243	2	2243	2	0.00

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12/03/2013	R186 On 02-May-13	7.40	Put	Bond Future	2294	2	2294	2	150.00
12/03/2013	R186 On 02-May-13	7.39	Put	Bond Future	2346	2	2346	2	0.00
12/03/2013	R186 On 02-May-13	6.75	Put	Bond Future	7225	7	7225	7	0.00
12/03/2013	R186 On 01-August-13			Bond Future	7.49	126.4588	7.4891	126.4588	0.00
12/03/2013	R186 On 01-August-13	7.25	Call	Bond Future	3002	3	3002	3	4,315.00
12/03/2013	R186 On 01-August-13	128.26	Call	Bond Future	117194	117	117194	117	0.00
12/03/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
12/03/2013	R186 On 01-August-13	7.25	Put	Bond Future	5371	5	5371	5	0.00
12/03/2013	R186 On 07-November-13			Bond Future	7.56	128.2593	7.5635	128.2593	480.00
12/03/2013	R186 On 07-November-13	8.75	Call	Bond Future	12198	12	12198	12	0.00
12/03/2013	R186 On 07-November-13	8.14	Call	Bond Future	8358	8	8358	8	0.00
12/03/2013	R186 On 07-November-13	8.15	Call	Bond Future	8418	8	8418	8	0.00
12/03/2013	R186 On 07-November-13	8.16	Call	Bond Future	8477	8	8477	8	0.00
12/03/2013	R186 On 07-November-13	8.16	Put	Bond Future	2948	3	2948	3	0.00
12/03/2013	R186 On 07-November-13	8.15	Put	Bond Future	2978	3	2978	3	0.00
12/03/2013	R186 On 07-November-13	8.14	Put	Bond Future	3008	3	3008	3	0.00
12/03/2013	R186 On 07-November-13	8.75	Put	Bond Future	1534	2	1534	2	1,030.00
12/03/2013	R197 On 02-May-13			Bond Future	292.35	292.3565	292.3533	292.3565	2,633.00
12/03/2013	R197 On 02-May-13	282.39	Call	Bond Future	9963	10	9963	10	0.00
12/03/2013	R197 On 02-May-13	282.41	Call	Bond Future	9943	10	9943	10	0.00
12/03/2013	R197 On 02-May-13	282.40	Call	Bond Future	9953	10	9953	10	0.00
12/03/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
12/03/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
12/03/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
12/03/2013	R201 On 02-May-13			Bond Future	5.19	108.7614	5.1936	108.7614	4.00
12/03/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
12/03/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
12/03/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
12/03/2013	R201 On 02-May-13	4.06	Put	Bond Future	1830	2	1830	2	0.00
12/03/2013	R201 On 02-May-13	4.05	Put	Bond Future	1847	2	1847	2	0.00
12/03/2013	R201 On 02-May-13	4.04	Put	Bond Future	1863	2	1863	2	0.00
12/03/2013	R201 On 01-August-13			Bond Future	5.18	105.7802	5.1766	105.7802	0.00
12/03/2013	R201 On 01-August-13	107.45	Call	Bond Future	68526	69	68526	69	0.00
12/03/2013	R201 On 01-August-13	107.45	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
12/03/2013	R201 On 07-November-13			Bond Future	5.13	107.2863	5.1327	107.2863	0.00
12/03/2013	R201 On 07-November-13	4.79	Call	Bond Future	127	0	127	0	0.00
12/03/2013	R201 On 07-November-13	4.81	Call	Bond Future	134	0	134	0	0.00
12/03/2013	R201 On 07-November-13	4.80	Call	Bond Future	130	0	130	0	0.00
12/03/2013	R201 On 07-November-13	4.80	Put	Bond Future	495	0	495	0	0.00
12/03/2013	R201 On 07-November-13	4.81	Put	Bond Future	488	0	488	0	0.00
12/03/2013	R201 On 07-November-13	4.79	Put	Bond Future	503	0	503	0	0.00
12/03/2013	R202 On 02-May-13			Bond Future	220.59	220.2419	220.5878	220.2419	49,417.00
12/03/2013	R202 On 02-May-13	211.04	Call	Bond Future	9548	9	9548	9	0.00
12/03/2013	R202 On 02-May-13	211.05	Call	Bond Future	9538	9	9538	9	0.00
12/03/2013	R202 On 02-May-13	211.06	Call	Bond Future	9528	9	9528	9	0.00
12/03/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
12/03/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
12/03/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
12/03/2013	R203 On 02-May-13			Bond Future	5.82	110.3539	5.8227	110.3539	10,718.00
12/03/2013	R203 On 02-May-13	5.89	Call	Bond Future	783	1	783	1	0.00
12/03/2013	R203 On 02-May-13	5.90	Call	Bond Future	806	1	806	1	0.00
12/03/2013	R203 On 02-May-13	5.91	Call	Bond Future	829	1	829	1	0.00
12/03/2013	R203 On 02-May-13	5.91	Put	Bond Future	480	1	480	1	0.00
12/03/2013	R203 On 02-May-13	5.90	Put	Bond Future	497	1	497	1	0.00
12/03/2013	R203 On 02-May-13	5.89	Put	Bond Future	514	1	514	1	0.00
12/03/2013	R203 On 01-August-13			Bond Future	5.86	111.7973	5.8580	111.7973	0.00
12/03/2013	R203 On 01-August-13	109.11	Call	Bond Future	98628	99	98628	99	0.00
12/03/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
12/03/2013	R203 On 07-November-13			Bond Future	5.90	109.2293	5.9015	109.2293	0.00
12/03/2013	R203 On 07-November-13	6.01	Call	Bond Future	1476	1	1476	1	0.00
12/03/2013	R203 On 07-November-13	571.00	Call	Bond Future	107044	107	107044	107	0.00
12/03/2013	R203 On 07-November-13	5.71	Call	Bond Future	955	1	955	1	15.00
12/03/2013	R203 On 07-November-13	5.99	Call	Bond Future	1437	1	1437	1	0.00
12/03/2013	R203 On 07-November-13	6.00	Call	Bond Future	1456	1	1456	1	0.00
12/03/2013	R203 On 07-November-13	6.00	Put	Bond Future	1107	1	1107	1	0.00
12/03/2013	R203 On 07-November-13	5.99	Put	Bond Future	1123	1	1123	1	0.00
12/03/2013	R203 On 07-November-13	5.71	Put	Bond Future	1639	2	1639	2	0.00
12/03/2013	R203 On 07-November-13	571.00	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
12/03/2013	R203 On 07-November-13	6.01	Put	Bond Future	1091	1	1091	1	0.00
12/03/2013	R204 On 02-May-13			Bond Future	6.10	111.8806	6.1045	111.8806	6,027.00
12/03/2013	R204 On 02-May-13	6.29	Call	Bond Future	1414	1	1414	1	0.00
12/03/2013	R204 On 02-May-13	6.31	Call	Bond Future	1480	1	1480	1	0.00
12/03/2013	R204 On 02-May-13	6.30	Call	Bond Future	1447	1	1447	1	0.00
12/03/2013	R204 On 02-May-13	6.30	Put	Bond Future	484	1	484	1	0.00
12/03/2013	R204 On 02-May-13	6.31	Put	Bond Future	468	0	468	0	0.00
12/03/2013	R204 On 02-May-13	6.29	Put	Bond Future	500	1	500	1	0.00
12/03/2013	R204 On 01-August-13			Bond Future	6.15	109.3177	6.1513	109.3177	0.00
12/03/2013	R204 On 01-August-13	110.75	Call	Bond Future	100463	100	100463	100	0.00
12/03/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
12/03/2013	R204 On 07-November-13			Bond Future	6.20	110.8742	6.2025	110.8742	0.00
12/03/2013	R204 On 07-November-13	7.00	Call	Bond Future	4130	4	4130	4	0.00
12/03/2013	R204 On 07-November-13	6.29	Call	Bond Future	2009	2	2009	2	0.00
12/03/2013	R204 On 07-November-13	6.31	Call	Bond Future	2059	2	2059	2	0.00
12/03/2013	R204 On 07-November-13	6.30	Call	Bond Future	2034	2	2034	2	0.00
12/03/2013	R204 On 07-November-13	6.30	Put	Bond Future	1595	2	1595	2	0.00
12/03/2013	R204 On 07-November-13	6.31	Put	Bond Future	1575	2	1575	2	0.00
12/03/2013	R204 On 07-November-13	6.29	Put	Bond Future	1615	2	1615	2	0.00
12/03/2013	R204 On 07-November-13	7.00	Put	Bond Future	595	1	595	1	1,270.00
12/03/2013	R206 On 02-May-13			Bond Future	5.22	103.8384	5.2225	103.8384	23.00
12/03/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
12/03/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
12/03/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
12/03/2013	R206 On 02-May-13	3.40	Put	Bond Future	1254	1	1254	1	0.00
12/03/2013	R206 On 02-May-13	3.41	Put	Bond Future	1247	1	1247	1	0.00
12/03/2013	R206 On 02-May-13	3.39	Put	Bond Future	1261	1	1261	1	0.00
12/03/2013	R206 On 01-August-13			Bond Future	5.15	101.4348	5.1516	101.4348	0.00
12/03/2013	R206 On 01-August-13	103.94	Call	Bond Future	30433	30	30433	30	0.00
12/03/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
12/03/2013	R206 On 07-November-13			Bond Future	4.85	102.8791	4.8540	102.8791	0.00
12/03/2013	R206 On 07-November-13	4.29	Call	Bond Future	8	0	8	0	0.00
12/03/2013	R206 On 07-November-13	4.31	Call	Bond Future	9	0	9	0	0.00
12/03/2013	R206 On 07-November-13	4.30	Call	Bond Future	9	0	9	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
12/03/2013	R206 On 07-November-13	4.30	Put	Bond Future	108	0	108	0	0.00
12/03/2013	R206 On 07-November-13	4.31	Put	Bond Future	106	0	106	0	0.00
12/03/2013	R206 On 07-November-13	4.29	Put	Bond Future	109	0	109	0	0.00
12/03/2013	R207 On 02-May-13			Bond Future	6.36	106.8557	6.3580	106.8557	7,274.00
12/03/2013	R207 On 02-May-13	6.44	Call	Bond Future	1269	1	1269	1	0.00
12/03/2013	R207 On 02-May-13	6.46	Call	Bond Future	1333	1	1333	1	0.00
12/03/2013	R207 On 02-May-13	6.45	Call	Bond Future	1301	1	1301	1	0.00
12/03/2013	R207 On 02-May-13	6.45	Put	Bond Future	793	1	793	1	0.00
12/03/2013	R207 On 02-May-13	6.46	Put	Bond Future	770	1	770	1	0.00
12/03/2013	R207 On 02-May-13	6.44	Put	Bond Future	816	1	816	1	0.00
12/03/2013	R207 On 01-August-13			Bond Future	6.41	104.6170	6.4118	104.6170	0.00
12/03/2013	R207 On 01-August-13	106.18	Call	Bond Future	97222	97	97222	97	0.00
12/03/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
12/03/2013	R207 On 07-November-13			Bond Future	6.47	106.1065	6.4671	106.1065	0.00
12/03/2013	R207 On 07-November-13	6.69	Call	Bond Future	2839	3	2839	3	0.00
12/03/2013	R207 On 07-November-13	6.71	Call	Bond Future	2899	3	2899	3	0.00
12/03/2013	R207 On 07-November-13	6.70	Call	Bond Future	2869	3	2869	3	0.00
12/03/2013	R207 On 07-November-13	6.70	Put	Bond Future	1679	2	1679	2	0.00
12/03/2013	R207 On 07-November-13	6.71	Put	Bond Future	1658	2	1658	2	0.00
12/03/2013	R207 On 07-November-13	6.69	Put	Bond Future	1700	2	1700	2	0.00
12/03/2013	R208 On 02-May-13			Bond Future	6.50	102.0342	6.5006	102.0342	17,342.00
12/03/2013	R208 On 02-May-13	6.64	Call	Bond Future	1651	2	1651	2	0.00
12/03/2013	R208 On 02-May-13	6.66	Call	Bond Future	1727	2	1727	2	0.00
12/03/2013	R208 On 02-May-13	6.65	Call	Bond Future	1689	2	1689	2	0.00
12/03/2013	R208 On 02-May-13	6.65	Put	Bond Future	774	1	774	1	0.00
12/03/2013	R208 On 02-May-13	6.66	Put	Bond Future	751	1	751	1	0.00
12/03/2013	R208 On 02-May-13	6.64	Put	Bond Future	797	1	797	1	0.00
12/03/2013	R208 On 01-August-13			Bond Future	6.55	103.3689	6.5509	103.3689	0.00
12/03/2013	R208 On 01-August-13	101.40	Call	Bond Future	94488	94	94488	94	0.00
12/03/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
12/03/2013	R208 On 07-November-13			Bond Future	6.61	101.4446	6.6075	101.4446	0.00
12/03/2013	R208 On 07-November-13	7.50	Call	Bond Future	5870	6	5870	6	0.00
12/03/2013	R208 On 07-November-13	6.79	Call	Bond Future	3155	3	3155	3	0.00
12/03/2013	R208 On 07-November-13	6.80	Call	Bond Future	3188	3	3188	3	0.00

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12/03/2013	R208 On 07-November-13	6.81	Call	Bond Future	3221	3	3221	3	0.00
12/03/2013	R208 On 07-November-13	6.81	Put	Bond Future	2055	2	2055	2	0.00
12/03/2013	R208 On 07-November-13	6.80	Put	Bond Future	2079	2	2079	2	0.00
12/03/2013	R208 On 07-November-13	6.79	Put	Bond Future	2103	2	2103	2	0.00
12/03/2013	R208 On 07-November-13	7.50	Put	Bond Future	854	1	854	1	1,520.00
12/03/2013	R209 On 02-May-13			Bond Future	8.29	79.7867	8.2909	79.7867	9,195.00
12/03/2013	R209 On 02-May-13	7.99	Call	Bond Future	936	1	936	1	0.00
12/03/2013	R209 On 02-May-13	8.00	Call	Bond Future	962	1	962	1	0.00
12/03/2013	R209 On 02-May-13	8.01	Call	Bond Future	989	1	989	1	0.00
12/03/2013	R209 On 02-May-13	8.01	Put	Bond Future	3440	3	3440	3	0.00
12/03/2013	R209 On 02-May-13	8.00	Put	Bond Future	3502	4	3502	4	0.00
12/03/2013	R209 On 02-May-13	7.99	Put	Bond Future	3565	4	3565	4	0.00
12/03/2013	R209 On 01-August-13			Bond Future	8.36	80.8304	8.3601	80.8304	0.00
12/03/2013	R209 On 01-August-13	79.36	Call	Bond Future	70932	71	70932	71	0.00
12/03/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
12/03/2013	R209 On 07-November-13			Bond Future	8.44	78.8368	8.4364	78.8368	0.00
12/03/2013	R209 On 07-November-13	9.50	Call	Bond Future	9915	10	9915	10	0.00
12/03/2013	R209 On 07-November-13	8.79	Call	Bond Future	6427	6	6427	6	0.00
12/03/2013	R209 On 07-November-13	8.81	Call	Bond Future	6518	6	6518	6	0.00
12/03/2013	R209 On 07-November-13	8.80	Call	Bond Future	6472	6	6472	6	0.00
12/03/2013	R209 On 07-November-13	8.80	Put	Bond Future	3550	4	3550	4	0.00
12/03/2013	R209 On 07-November-13	8.81	Put	Bond Future	3518	4	3518	4	0.00
12/03/2013	R209 On 07-November-13	8.79	Put	Bond Future	3583	4	3583	4	0.00
12/03/2013	R209 On 07-November-13	9.50	Put	Bond Future	1827	2	1827	2	980.00
12/03/2013	R210 On 02-May-13			Bond Future	164.25	164.2495	164.2505	164.2495	1,244.00
12/03/2013	R210 On 02-May-13	161.14	Call	Bond Future	3111	3	3111	3	0.00
12/03/2013	R210 On 02-May-13	161.15	Call	Bond Future	3101	3	3101	3	0.00
12/03/2013	R210 On 02-May-13	161.16	Call	Bond Future	3091	3	3091	3	0.00
12/03/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
12/03/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
12/03/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
12/03/2013	R211 On 02-May-13			Bond Future	128.97	128.9790	128.9732	128.9790	529.00
12/03/2013	R211 On 02-May-13	125.69	Call	Bond Future	3283	3	3283	3	0.00
12/03/2013	R211 On 02-May-13	125.71	Call	Bond Future	3263	3	3263	3	0.00

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12/03/2013	R211 On 02-May-13	125.70	Call	Bond Future	3273	3	3273	3	0.00
12/03/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
12/03/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
12/03/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
12/03/2013	R212 On 02-May-13			Bond Future	136.06	136.0616	136.0595	136.0616	20,170.00
12/03/2013	R212 On 02-May-13	131.09	Call	Bond Future	4970	5	4970	5	0.00
12/03/2013	R212 On 02-May-13	131.10	Call	Bond Future	4960	5	4960	5	0.00
12/03/2013	R212 On 02-May-13	131.11	Call	Bond Future	4950	5	4950	5	0.00
12/03/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
12/03/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
12/03/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
12/03/2013	R213 On 02-May-13			Bond Future	7.99	91.9046	7.9900	91.9046	9,267.00
12/03/2013	R213 On 02-May-13	7.84	Call	Bond Future	1451	1	1451	1	0.00
12/03/2013	R213 On 02-May-13	7.85	Call	Bond Future	1486	1	1486	1	0.00
12/03/2013	R213 On 02-May-13	7.86	Call	Bond Future	1522	2	1522	2	0.00
12/03/2013	R213 On 02-May-13	7.86	Put	Bond Future	2674	3	2674	3	0.00
12/03/2013	R213 On 02-May-13	7.85	Put	Bond Future	2727	3	2727	3	0.00
12/03/2013	R213 On 02-May-13	7.84	Put	Bond Future	2781	3	2781	3	0.00
12/03/2013	R213 On 01-August-13			Bond Future	8.06	93.1067	8.0586	93.1067	0.00
12/03/2013	R213 On 01-August-13	91.25	Call	Bond Future	82544	82	82544	82	0.00
12/03/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
12/03/2013	R213 On 07-November-13			Bond Future	8.14	90.8953	8.1359	90.8953	0.00
12/03/2013	R213 On 07-November-13	8.59	Call	Bond Future	6940	7	6940	7	0.00
12/03/2013	R213 On 07-November-13	8.61	Call	Bond Future	7039	7	7039	7	0.00
12/03/2013	R213 On 07-November-13	8.60	Call	Bond Future	6989	7	6989	7	0.00
12/03/2013	R213 On 07-November-13	8.60	Put	Bond Future	3167	3	3167	3	0.00
12/03/2013	R213 On 07-November-13	8.61	Put	Bond Future	3137	3	3137	3	0.00
12/03/2013	R213 On 07-November-13	8.59	Put	Bond Future	3197	3	3197	3	0.00
12/03/2013	R214 On 02-May-13			Bond Future	8.34	81.3540	8.3389	81.3540	2,034.00
12/03/2013	R214 On 02-May-13	84.31	Call	Bond Future	72627	73	72627	73	0.00
12/03/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
12/03/2013	R214 On 01-August-13			Bond Future	8.41	82.4182	8.4058	82.4182	0.00
12/03/2013	R214 On 01-August-13	84.31	Call	Bond Future	72023	72	72023	72	0.00
12/03/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00

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