



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 04/04/2013 To: 04/04/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	0986 On 31-March-36			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
04/04/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	2025 On 02-May-13			Bond Future	115.42	115.4213	115.4197	115.4213	0.00
04/04/2013	2025 On 02-May-13	113.41	Call	Bond Future	2006	2	2	2	0.00
04/04/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
04/04/2013	2038 On 02-May-13			Bond Future	112.90	112.6819	112.8988	112.6819	9.00
04/04/2013	2038 On 02-May-13	111.60	Call	Bond Future	1294	1	1	1	0.00
04/04/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
04/04/2013	2050 On 02-May-13			Bond Future	117.51	117.5065	117.5083	117.5065	122.00
04/04/2013	2050 On 02-May-13	117.60	Call	Bond Future	0	0	0	0	0.00
04/04/2013	2050 On 02-May-13	117.60	Put	Bond Future	90	0	0	0	0.00
04/04/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	AL7T On 02-May-13			Index Future	496.21	494.6350	496.2080	494.6350	12.00
04/04/2013	AL7T On 01-August-13			Index Future	502.68	501.0850	502.6770	501.0850	0.00
04/04/2013	AL7T On 07-November-13			Index Future	509.90	508.2860	509.9020	508.2860	0.00
04/04/2013	ALBI On 02-May-13			Index Future	442.43	440.5700	442.4310	440.5700	937.00
04/04/2013	ALBI On 01-August-13			Index Future	448.20	446.3160	448.1990	446.3160	159.00
04/04/2013	ALBI On 07-November-13			Index Future	454.64	452.7300	454.6410	452.7300	85.00
04/04/2013	C023 On 28-February-23			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
04/04/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/04/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	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
04/04/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2013	EL28 On 02-May-13			Bond Future	112.60	112.6031	112.6046	112.6031	0.00
04/04/2013	EL28 On 02-May-13	113.32	Call	Bond Future	0	0	0	0	0.00
04/04/2013	EL28 On 02-May-13	113.32	Put	Bond Future	712	1	1	1	0.00
04/04/2013	ES33 On 02-May-13			Bond Future	8.66	89.4720	90.0909	89.4720	3,363.00
04/04/2013	ES33 On 02-May-13	91.02	Call	Bond Future	80911	80	81	80	0.00
04/04/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
04/04/2013	ES33 On 01-August-13			Bond Future	8.74	90.6388	91.2655	90.6388	0.00
04/04/2013	ES33 On 01-August-13	9.00	Call	Bond Future	2173	2	2	2	0.00
04/04/2013	ES33 On 01-August-13	91.02	Call	Bond Future	80214	80	80	80	0.00
04/04/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
04/04/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
04/04/2013	GOVI On 02-May-13			GOVI	442.05	440.2410	442.0540	440.2410	97.00
04/04/2013	GOVI On 02-May-13	432.99	Call	GOVI	90640	7	9	7	0.00
04/04/2013	GOVI On 02-May-13	433.01	Call	GOVI	90440	7	9	7	0.00
04/04/2013	GOVI On 02-May-13	433.00	Call	GOVI	90540	7	9	7	0.00
04/04/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
04/04/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
04/04/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
04/04/2013	GOVI On 01-August-13			GOVI	447.82	445.9820	447.8170	445.9820	280.00
04/04/2013	GOVI On 01-August-13	445.99	Call	GOVI	18270	0	2	0	0.00
04/04/2013	GOVI On 01-August-13	446.00	Call	GOVI	18170	0	2	0	0.00
04/04/2013	GOVI On 01-August-13	446.01	Call	GOVI	18070	0	2	0	0.00
04/04/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
04/04/2013	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
04/04/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
04/04/2013	GOVI On 07-November-13			GOVI	454.25	452.3910	454.2540	452.3910	0.00
04/04/2013	GOVI On 07-November-13	445.99	Call	GOVI	82640	6	8	6	0.00
04/04/2013	GOVI On 07-November-13	446.00	Call	GOVI	82540	6	8	6	0.00
04/04/2013	GOVI On 07-November-13	446.01	Call	GOVI	82440	6	8	6	0.00
04/04/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
04/04/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
04/04/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
04/04/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/04/2013	IGOV On 02-May-13			Index Future	203.96	203.9850	203.9620	203.9850	558.00
04/04/2013	IGOV On 01-August-13			Index Future	206.70	206.7220	206.6990	206.7220	172.00
04/04/2013	IGOV On 07-November-13			Index Future	209.72	209.7450	209.7220	209.7450	7.00
04/04/2013	ILBI On 02-May-13			Index Future	552.01	551.9800	552.0120	551.9800	183.00
04/04/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
04/04/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/04/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
04/04/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
04/04/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
04/04/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
04/04/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.13	94.8700	94.8700	94.8700	0.00
04/04/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.13	94.8700	94.8700	94.8700	0.00
04/04/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.13	94.8700	94.8700	94.8700	500.00
04/04/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.13	94.8700	94.8700	94.8700	0.00
04/04/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.14	94.8600	94.8600	94.8600	0.00
04/04/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.14	94.8600	94.8600	94.8600	1,700.00
04/04/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.18	94.8200	94.8200	94.8200	0.00
04/04/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.14	94.8500	94.8600	94.8500	1,500.00

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04/04/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.15	94.8400	94.8500	94.8400	400.00
04/04/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.20	94.7300	94.8000	94.7300	800.00
04/04/2013	JBAF On	17-September-14			Jibar Tradeable Future	5.31	94.5900	94.6900	94.5900	0.00
04/04/2013	JBAF On	17-December-14			Jibar Tradeable Future	5.44	94.4500	94.5600	94.4500	0.00
04/04/2013	OTH1 On	02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
04/04/2013	R023 On	02-May-13			Bond Future	6.77	108.0122	108.3901	108.0122	6,470.00
04/04/2013	R023 On	02-May-13	7.04	Call	Bond Future	2002	2	2	2	0.00
04/04/2013	R023 On	02-May-13	7.06	Call	Bond Future	2147	2	2	2	0.00
04/04/2013	R023 On	02-May-13	7.05	Call	Bond Future	2074	2	2	2	0.00
04/04/2013	R023 On	02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R023 On	02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R023 On	02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R023 On	01-August-13			Bond Future	6.82	109.4208	109.8032	109.4208	0.00
04/04/2013	R023 On	01-August-13	7.29	Call	Bond Future	3333	3	3	3	0.00
04/04/2013	R023 On	01-August-13	7.30	Call	Bond Future	3403	3	3	3	0.00
04/04/2013	R023 On	01-August-13	7.31	Call	Bond Future	3472	3	3	3	0.00
04/04/2013	R023 On	01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R023 On	01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R023 On	01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R157 On	02-May-13			Bond Future	5.42	119.4447	119.5711	119.4447	6,078.00
04/04/2013	R157 On	02-May-13	5.34	Call	Bond Future	143	0	0	0	0.00
04/04/2013	R157 On	02-May-13	5.36	Call	Bond Future	162	0	0	0	0.00
04/04/2013	R157 On	02-May-13	5.35	Call	Bond Future	152	0	0	0	0.00
04/04/2013	R157 On	02-May-13	5.35	Put	Bond Future	325	0	0	0	0.00
04/04/2013	R157 On	02-May-13	5.36	Put	Bond Future	310	0	0	0	0.00
04/04/2013	R157 On	02-May-13	5.34	Put	Bond Future	340	0	0	0	0.00
04/04/2013	R157 On	01-August-13			Bond Future	5.44	121.0023	121.1301	121.0023	0.00
04/04/2013	R157 On	01-August-13	116.11	Call	Bond Future	91674	92	92	92	0.00
04/04/2013	R157 On	01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R157 On	07-November-13			Bond Future	5.45	115.9342	116.0640	115.9342	0.00
04/04/2013	R157 On	07-November-13	5.59	Call	Bond Future	672	1	1	1	0.00
04/04/2013	R157 On	07-November-13	5.60	Call	Bond Future	683	1	1	1	0.00

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04/04/2013	R157 On 07-November-13	5.61	Call	Bond Future	695	1	1	1	0.00
04/04/2013	R157 On 07-November-13	5.61	Put	Bond Future	385	0	0	0	0.00
04/04/2013	R157 On 07-November-13	5.60	Put	Bond Future	392	0	0	0	0.00
04/04/2013	R157 On 07-November-13	5.59	Put	Bond Future	400	0	0	0	0.00
04/04/2013	R157 On 06-February-14			Bond Future	5.45	117.4973	117.6289	117.4973	0.00
04/04/2013	R157 On 06-February-14	5.66	Call	Bond Future	740	1	1	1	0.00
04/04/2013	R157 On 06-February-14	5.65	Call	Bond Future	730	1	1	1	0.00
04/04/2013	R157 On 06-February-14	5.64	Call	Bond Future	720	1	1	1	0.00
04/04/2013	R157 On 06-February-14	5.64	Put	Bond Future	418	0	0	0	0.00
04/04/2013	R157 On 06-February-14	5.65	Put	Bond Future	411	0	0	0	0.00
04/04/2013	R157 On 06-February-14	5.66	Put	Bond Future	405	0	0	0	0.00
04/04/2013	R186 On 02-May-13			Bond Future	7.30	130.5429	131.3144	130.5429	63,614.00
04/04/2013	R186 On 02-May-13	6.75	Call	Bond Future	113	0	0	0	350.00
04/04/2013	R186 On 02-May-13	7.39	Call	Bond Future	2033	2	2	2	0.00
04/04/2013	R186 On 02-May-13	7.40	Call	Bond Future	2093	2	2	2	2,000.00
04/04/2013	R186 On 02-May-13	7.41	Call	Bond Future	2154	2	2	2	0.00
04/04/2013	R186 On 02-May-13	7.75	Call	Bond Future	4707	4	5	4	0.00
04/04/2013	R186 On 02-May-13	7.60	Call	Bond Future	3485	3	3	3	0.00
04/04/2013	R186 On 02-May-13	7.60	Put	Bond Future	451	1	0	1	2,830.00
04/04/2013	R186 On 02-May-13	7.75	Put	Bond Future	216	0	0	0	100.00
04/04/2013	R186 On 02-May-13	7.41	Put	Bond Future	999	1	1	1	0.00
04/04/2013	R186 On 02-May-13	7.40	Put	Bond Future	1038	1	1	1	150.00
04/04/2013	R186 On 02-May-13	7.39	Put	Bond Future	1077	1	1	1	0.00
04/04/2013	R186 On 02-May-13	6.75	Put	Bond Future	5802	7	6	7	0.00
04/04/2013	R186 On 01-August-13			Bond Future	7.36	126.9608	127.7419	126.9608	3,000.00
04/04/2013	R186 On 01-August-13	7.25	Call	Bond Future	2943	3	3	3	4,315.00
04/04/2013	R186 On 01-August-13	128.26	Call	Bond Future	118470	118	118	118	0.00
04/04/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R186 On 01-August-13	7.25	Put	Bond Future	4037	4	4	4	0.00
04/04/2013	R186 On 07-November-13			Bond Future	7.43	128.7856	129.5782	128.7856	540.00
04/04/2013	R186 On 07-November-13	8.75	Call	Bond Future	12889	12	13	12	0.00
04/04/2013	R186 On 07-November-13	8.14	Call	Bond Future	8729	8	9	8	0.00
04/04/2013	R186 On 07-November-13	8.16	Call	Bond Future	8859	8	9	8	0.00
04/04/2013	R186 On 07-November-13	8.15	Call	Bond Future	8794	8	9	8	0.00

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04/04/2013	R186 On 07-November-13	8.15	Put	Bond Future	2043	2	2	2	0.00
04/04/2013	R186 On 07-November-13	8.16	Put	Bond Future	2018	2	2	2	0.00
04/04/2013	R186 On 07-November-13	8.14	Put	Bond Future	2068	2	2	2	0.00
04/04/2013	R186 On 07-November-13	8.75	Put	Bond Future	913	1	1	1	1,030.00
04/04/2013	R186 On 06-February-14			Bond Future	7.49	125.2316	126.0349	125.2316	0.00
04/04/2013	R186 On 06-February-14	7.74	Call	Bond Future	6603	6	7	6	0.00
04/04/2013	R186 On 06-February-14	7.75	Call	Bond Future	6656	6	7	6	0.00
04/04/2013	R186 On 06-February-14	7.76	Call	Bond Future	6709	6	7	6	0.00
04/04/2013	R186 On 06-February-14	7.76	Put	Bond Future	4196	5	4	5	0.00
04/04/2013	R186 On 06-February-14	7.75	Put	Bond Future	4235	5	4	5	0.00
04/04/2013	R186 On 06-February-14	7.74	Put	Bond Future	4274	5	4	5	0.00
04/04/2013	R197 On 02-May-13			Bond Future	294.17	294.1787	294.1725	294.1787	2,633.00
04/04/2013	R197 On 02-May-13	282.39	Call	Bond Future	11782	12	12	12	0.00
04/04/2013	R197 On 02-May-13	282.41	Call	Bond Future	11762	12	12	12	0.00
04/04/2013	R197 On 02-May-13	282.40	Call	Bond Future	11772	12	12	12	0.00
04/04/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R201 On 02-May-13			Bond Future	5.27	108.5822	108.6327	108.5822	4.00
04/04/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
04/04/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
04/04/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
04/04/2013	R201 On 02-May-13	4.05	Put	Bond Future	1967	2	2	2	0.00
04/04/2013	R201 On 02-May-13	4.06	Put	Bond Future	1950	2	2	2	0.00
04/04/2013	R201 On 02-May-13	4.04	Put	Bond Future	1983	2	2	2	0.00
04/04/2013	R201 On 01-August-13			Bond Future	5.27	105.5943	105.6452	105.5943	0.00
04/04/2013	R201 On 01-August-13	107.45	Call	Bond Future	68400	68	68	68	0.00
04/04/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R201 On 07-November-13			Bond Future	5.24	107.1120	107.1639	107.1120	0.00
04/04/2013	R201 On 07-November-13	4.79	Call	Bond Future	94	0	0	0	0.00
04/04/2013	R201 On 07-November-13	4.81	Call	Bond Future	100	0	0	0	0.00
04/04/2013	R201 On 07-November-13	4.80	Call	Bond Future	97	0	0	0	0.00
04/04/2013	R201 On 07-November-13	4.80	Put	Bond Future	575	1	1	1	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
04/04/2013	R201 On 07-November-13	4.81	Put	Bond Future	566	1	1	1	0.00
04/04/2013	R201 On 07-November-13	4.79	Put	Bond Future	583	1	1	1	0.00
04/04/2013	R201 On 06-February-14			Bond Future	5.17	104.1475	104.2001	104.1475	0.00
04/04/2013	R201 On 06-February-14	5.26	Call	Bond Future	310	0	0	0	0.00
04/04/2013	R201 On 06-February-14	5.24	Call	Bond Future	300	0	0	0	0.00
04/04/2013	R201 On 06-February-14	5.25	Call	Bond Future	305	0	0	0	0.00
04/04/2013	R201 On 06-February-14	5.25	Put	Bond Future	240	0	0	0	0.00
04/04/2013	R201 On 06-February-14	5.24	Put	Bond Future	244	0	0	0	0.00
04/04/2013	R201 On 06-February-14	5.26	Put	Bond Future	236	0	0	0	0.00
04/04/2013	R202 On 02-May-13			Bond Future	220.03	220.0310	220.0317	220.0310	44,017.00
04/04/2013	R202 On 02-May-13	211.04	Call	Bond Future	8992	9	9	9	0.00
04/04/2013	R202 On 02-May-13	211.06	Call	Bond Future	8972	9	9	9	0.00
04/04/2013	R202 On 02-May-13	211.05	Call	Bond Future	8982	9	9	9	0.00
04/04/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R203 On 02-May-13			Bond Future	5.83	110.1148	110.3618	110.1148	5,836.00
04/04/2013	R203 On 02-May-13	5.89	Call	Bond Future	607	0	1	0	0.00
04/04/2013	R203 On 02-May-13	5.90	Call	Bond Future	630	1	1	1	0.00
04/04/2013	R203 On 02-May-13	5.91	Call	Bond Future	654	1	1	1	0.00
04/04/2013	R203 On 02-May-13	5.91	Put	Bond Future	340	0	0	0	0.00
04/04/2013	R203 On 02-May-13	5.90	Put	Bond Future	356	0	0	0	0.00
04/04/2013	R203 On 02-May-13	5.89	Put	Bond Future	373	0	0	0	0.00
04/04/2013	R203 On 01-August-13			Bond Future	5.87	111.5508	111.8007	111.5508	5,000.00
04/04/2013	R203 On 01-August-13	109.11	Call	Bond Future	98588	98	99	98	0.00
04/04/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R203 On 07-November-13			Bond Future	5.91	108.9941	109.2478	108.9941	0.00
04/04/2013	R203 On 07-November-13	6.01	Call	Bond Future	1413	1	1	1	0.00
04/04/2013	R203 On 07-November-13	571.00	Call	Bond Future	107018	107	107	107	0.00
04/04/2013	R203 On 07-November-13	5.71	Call	Bond Future	897	1	1	1	15.00
04/04/2013	R203 On 07-November-13	6.00	Call	Bond Future	1393	1	1	1	0.00
04/04/2013	R203 On 07-November-13	5.99	Call	Bond Future	1374	1	1	1	0.00
04/04/2013	R203 On 07-November-13	5.99	Put	Bond Future	1086	1	1	1	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
04/04/2013	R203 On 07-November-13	6.00	Put	Bond Future	1070	1	1	1	0.00
04/04/2013	R203 On 07-November-13	5.71	Put	Bond Future	1606	2	2	2	0.00
04/04/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R203 On 07-November-13	6.01	Put	Bond Future	1054	1	1	1	0.00
04/04/2013	R203 On 06-February-14			Bond Future	5.95	110.4636	110.7207	110.4636	0.00
04/04/2013	R203 On 06-February-14	6.16	Call	Bond Future	1777	2	2	2	0.00
04/04/2013	R203 On 06-February-14	5.95	Call	Bond Future	1393	1	1	1	16.00
04/04/2013	R203 On 06-February-14	6.15	Call	Bond Future	1758	2	2	2	0.00
04/04/2013	R203 On 06-February-14	6.14	Call	Bond Future	1738	2	2	2	0.00
04/04/2013	R203 On 06-February-14	6.14	Put	Bond Future	1108	1	1	1	0.00
04/04/2013	R203 On 06-February-14	6.15	Put	Bond Future	1095	1	1	1	0.00
04/04/2013	R203 On 06-February-14	5.95	Put	Bond Future	1394	2	1	2	0.00
04/04/2013	R203 On 06-February-14	6.16	Put	Bond Future	1081	1	1	1	0.00
04/04/2013	R204 On 02-May-13			Bond Future	6.09	111.7014	111.9811	111.7014	5,262.00
04/04/2013	R204 On 02-May-13	6.29	Call	Bond Future	1244	1	1	1	0.00
04/04/2013	R204 On 02-May-13	6.30	Call	Bond Future	1280	1	1	1	0.00
04/04/2013	R204 On 02-May-13	6.31	Call	Bond Future	1317	1	1	1	0.00
04/04/2013	R204 On 02-May-13	6.31	Put	Bond Future	232	0	0	0	0.00
04/04/2013	R204 On 02-May-13	6.30	Put	Bond Future	245	0	0	0	0.00
04/04/2013	R204 On 02-May-13	6.29	Put	Bond Future	257	0	0	0	0.00
04/04/2013	R204 On 01-August-13			Bond Future	6.14	109.1317	109.4147	109.1317	0.00
04/04/2013	R204 On 01-August-13	110.75	Call	Bond Future	100531	100	101	100	0.00
04/04/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R204 On 07-November-13			Bond Future	6.18	110.7002	110.9876	110.7002	0.00
04/04/2013	R204 On 07-November-13	7.00	Call	Bond Future	4088	4	4	4	0.00
04/04/2013	R204 On 07-November-13	6.29	Call	Bond Future	1903	2	2	2	0.00
04/04/2013	R204 On 07-November-13	6.30	Call	Bond Future	1929	2	2	2	0.00
04/04/2013	R204 On 07-November-13	6.31	Call	Bond Future	1954	2	2	2	0.00
04/04/2013	R204 On 07-November-13	6.31	Put	Bond Future	1385	2	1	2	0.00
04/04/2013	R204 On 07-November-13	6.30	Put	Bond Future	1404	2	1	2	0.00
04/04/2013	R204 On 07-November-13	6.29	Put	Bond Future	1424	2	1	2	0.00
04/04/2013	R204 On 07-November-13	7.00	Put	Bond Future	469	1	0	1	1,270.00
04/04/2013	R204 On 06-February-14			Bond Future	6.23	108.1620	108.4531	108.1620	0.00
04/04/2013	R204 On 06-February-14	6.40	Call	Bond Future	2354	2	2	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
04/04/2013	R204 On 06-February-14	6.39	Call	Bond Future	2329	2	2	2	0.00
04/04/2013	R204 On 06-February-14	6.41	Call	Bond Future	2378	2	2	2	0.00
04/04/2013	R204 On 06-February-14	6.41	Put	Bond Future	1602	2	2	2	0.00
04/04/2013	R204 On 06-February-14	6.39	Put	Bond Future	1639	2	2	2	0.00
04/04/2013	R204 On 06-February-14	6.40	Put	Bond Future	1621	2	2	2	0.00
04/04/2013	R206 On 02-May-13			Bond Future	5.32	103.7553	103.7672	103.7553	23.00
04/04/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
04/04/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
04/04/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
04/04/2013	R206 On 02-May-13	3.40	Put	Bond Future	1321	1	1	1	0.00
04/04/2013	R206 On 02-May-13	3.41	Put	Bond Future	1314	1	1	1	0.00
04/04/2013	R206 On 02-May-13	3.39	Put	Bond Future	1328	1	1	1	0.00
04/04/2013	R206 On 01-August-13			Bond Future	5.32	101.3466	101.3583	101.3466	0.00
04/04/2013	R206 On 01-August-13	103.94	Call	Bond Future	30360	30	30	30	0.00
04/04/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R206 On 07-November-13			Bond Future	5.18	102.8033	102.8153	102.8033	0.00
04/04/2013	R206 On 07-November-13	4.29	Call	Bond Future	4	0	0	0	0.00
04/04/2013	R206 On 07-November-13	4.31	Call	Bond Future	4	0	0	0	0.00
04/04/2013	R206 On 07-November-13	4.30	Call	Bond Future	4	0	0	0	0.00
04/04/2013	R206 On 07-November-13	4.30	Put	Bond Future	162	0	0	0	0.00
04/04/2013	R206 On 07-November-13	4.31	Put	Bond Future	160	0	0	0	0.00
04/04/2013	R206 On 07-November-13	4.29	Put	Bond Future	164	0	0	0	0.00
04/04/2013	R207 On 02-May-13			Bond Future	6.32	106.9190	107.2318	106.9190	7,774.00
04/04/2013	R207 On 02-May-13	6.44	Call	Bond Future	1104	1	1	1	0.00
04/04/2013	R207 On 02-May-13	6.46	Call	Bond Future	1175	1	1	1	0.00
04/04/2013	R207 On 02-May-13	6.45	Call	Bond Future	1139	1	1	1	0.00
04/04/2013	R207 On 02-May-13	6.45	Put	Bond Future	429	1	0	1	0.00
04/04/2013	R207 On 02-May-13	6.46	Put	Bond Future	410	1	0	1	0.00
04/04/2013	R207 On 02-May-13	6.44	Put	Bond Future	449	1	0	1	0.00
04/04/2013	R207 On 01-August-13			Bond Future	6.37	104.6769	104.9935	104.6769	0.00
04/04/2013	R207 On 01-August-13	106.18	Call	Bond Future	97422	97	97	97	0.00
04/04/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R207 On 07-November-13			Bond Future	6.42	106.1814	106.5028	106.1814	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
04/04/2013	R207 On 07-November-13	6.69	Call	Bond Future	2797	3	3	3	0.00
04/04/2013	R207 On 07-November-13	6.71	Call	Bond Future	2860	3	3	3	0.00
04/04/2013	R207 On 07-November-13	6.70	Call	Bond Future	2828	3	3	3	0.00
04/04/2013	R207 On 07-November-13	6.70	Put	Bond Future	1420	2	1	2	0.00
04/04/2013	R207 On 07-November-13	6.71	Put	Bond Future	1401	2	1	2	0.00
04/04/2013	R207 On 07-November-13	6.69	Put	Bond Future	1439	2	1	2	0.00
04/04/2013	R207 On 06-February-14			Bond Future	6.47	103.9736	104.2992	103.9736	0.00
04/04/2013	R207 On 06-February-14	6.66	Call	Bond Future	2894	3	3	3	0.00
04/04/2013	R207 On 06-February-14	6.64	Call	Bond Future	2839	3	3	3	0.00
04/04/2013	R207 On 06-February-14	6.65	Call	Bond Future	2866	3	3	3	0.00
04/04/2013	R207 On 06-February-14	6.65	Put	Bond Future	2000	2	2	2	0.00
04/04/2013	R207 On 06-February-14	6.64	Put	Bond Future	2021	2	2	2	0.00
04/04/2013	R207 On 06-February-14	6.66	Put	Bond Future	1979	2	2	2	0.00
04/04/2013	R208 On 02-May-13			Bond Future	6.44	102.2234	102.5395	102.2234	14,280.00
04/04/2013	R208 On 02-May-13	6.64	Call	Bond Future	1564	1	2	1	0.00
04/04/2013	R208 On 02-May-13	6.66	Call	Bond Future	1652	1	2	1	0.00
04/04/2013	R208 On 02-May-13	6.65	Call	Bond Future	1608	1	2	1	0.00
04/04/2013	R208 On 02-May-13	6.65	Put	Bond Future	349	0	0	0	0.00
04/04/2013	R208 On 02-May-13	6.66	Put	Bond Future	332	0	0	0	0.00
04/04/2013	R208 On 02-May-13	6.64	Put	Bond Future	365	0	0	0	0.00
04/04/2013	R208 On 01-August-13			Bond Future	6.49	103.5565	103.8764	103.5565	3,000.00
04/04/2013	R208 On 01-August-13	101.40	Call	Bond Future	94832	95	95	95	0.00
04/04/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R208 On 07-November-13			Bond Future	6.54	101.6486	101.9733	101.6486	0.00
04/04/2013	R208 On 07-November-13	7.50	Call	Bond Future	5998	6	6	6	0.00
04/04/2013	R208 On 07-November-13	6.79	Call	Bond Future	3146	3	3	3	0.00
04/04/2013	R208 On 07-November-13	6.81	Call	Bond Future	3216	3	3	3	0.00
04/04/2013	R208 On 07-November-13	6.80	Call	Bond Future	3181	3	3	3	0.00
04/04/2013	R208 On 07-November-13	6.80	Put	Bond Future	1709	2	2	2	0.00
04/04/2013	R208 On 07-November-13	6.81	Put	Bond Future	1686	2	2	2	0.00
04/04/2013	R208 On 07-November-13	6.79	Put	Bond Future	1731	2	2	2	0.00
04/04/2013	R208 On 07-November-13	7.50	Put	Bond Future	618	1	1	1	1,520.00
04/04/2013	R208 On 06-February-14			Bond Future	6.59	103.0191	103.3481	103.0191	0.00
04/04/2013	R208 On 06-February-14	6.75	Call	Bond Future	3230	3	3	3	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
04/04/2013	R208 On 06-February-14	6.76	Call	Bond Future	3262	3	3	3	0.00
04/04/2013	R208 On 06-February-14	6.74	Call	Bond Future	3200	3	3	3	0.00
04/04/2013	R208 On 06-February-14	6.74	Put	Bond Future	2382	3	2	3	0.00
04/04/2013	R208 On 06-February-14	6.76	Put	Bond Future	2332	2	2	2	0.00
04/04/2013	R208 On 06-February-14	6.75	Put	Bond Future	2356	3	2	3	0.00
04/04/2013	R209 On 02-May-13			Bond Future	8.11	80.6946	81.4044	80.6946	10,695.00
04/04/2013	R209 On 02-May-13	7.99	Call	Bond Future	987	1	1	1	0.00
04/04/2013	R209 On 02-May-13	8.01	Call	Bond Future	1056	1	1	1	0.00
04/04/2013	R209 On 02-May-13	8.00	Call	Bond Future	1021	1	1	1	0.00
04/04/2013	R209 On 02-May-13	8.00	Put	Bond Future	1993	2	2	2	0.00
04/04/2013	R209 On 02-May-13	8.01	Put	Bond Future	1939	2	2	2	0.00
04/04/2013	R209 On 02-May-13	7.99	Put	Bond Future	2048	3	2	3	0.00
04/04/2013	R209 On 01-August-13			Bond Future	8.17	81.7469	82.4658	81.7469	0.00
04/04/2013	R209 On 01-August-13	79.36	Call	Bond Future	72517	72	73	72	0.00
04/04/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R209 On 07-November-13			Bond Future	8.24	79.7771	80.5065	79.7771	0.00
04/04/2013	R209 On 07-November-13	9.50	Call	Bond Future	10828	10	11	10	0.00
04/04/2013	R209 On 07-November-13	8.79	Call	Bond Future	7017	7	7	7	0.00
04/04/2013	R209 On 07-November-13	8.81	Call	Bond Future	7119	7	7	7	0.00
04/04/2013	R209 On 07-November-13	8.80	Call	Bond Future	7068	7	7	7	0.00
04/04/2013	R209 On 07-November-13	8.80	Put	Bond Future	2527	3	3	3	0.00
04/04/2013	R209 On 07-November-13	8.81	Put	Bond Future	2500	3	3	3	0.00
04/04/2013	R209 On 07-November-13	8.79	Put	Bond Future	2554	3	3	3	0.00
04/04/2013	R209 On 07-November-13	9.50	Put	Bond Future	1122	1	1	1	980.00
04/04/2013	R209 On 06-February-14			Bond Future	8.31	80.8527	81.5919	80.8527	0.00
04/04/2013	R209 On 06-February-14	8.55	Call	Bond Future	6205	6	6	6	0.00
04/04/2013	R209 On 06-February-14	8.56	Call	Bond Future	6250	6	6	6	0.00
04/04/2013	R209 On 06-February-14	8.54	Call	Bond Future	6160	6	6	6	0.00
04/04/2013	R209 On 06-February-14	8.54	Put	Bond Future	4254	5	4	5	0.00
04/04/2013	R209 On 06-February-14	8.56	Put	Bond Future	4182	4	4	4	0.00
04/04/2013	R209 On 06-February-14	8.55	Put	Bond Future	4218	5	4	5	0.00
04/04/2013	R210 On 02-May-13			Bond Future	165.22	165.2163	165.2157	165.2163	1,244.00
04/04/2013	R210 On 02-May-13	161.14	Call	Bond Future	4076	4	4	4	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
04/04/2013	R210 On 02-May-13	161.16	Call	Bond Future	4056	4	4	4	0.00
04/04/2013	R210 On 02-May-13	161.15	Call	Bond Future	4066	4	4	4	0.00
04/04/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R211 On 02-May-13			Bond Future	129.38	129.3851	129.3777	129.3851	529.00
04/04/2013	R211 On 02-May-13	125.69	Call	Bond Future	3688	4	4	4	0.00
04/04/2013	R211 On 02-May-13	125.70	Call	Bond Future	3678	4	4	4	0.00
04/04/2013	R211 On 02-May-13	125.71	Call	Bond Future	3668	4	4	4	0.00
04/04/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R212 On 02-May-13			Bond Future	136.97	137.1407	136.9743	137.1407	21,870.00
04/04/2013	R212 On 02-May-13	131.09	Call	Bond Future	5884	6	6	6	0.00
04/04/2013	R212 On 02-May-13	131.11	Call	Bond Future	5864	6	6	6	0.00
04/04/2013	R212 On 02-May-13	131.10	Call	Bond Future	5874	6	6	6	0.00
04/04/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R213 On 02-May-13			Bond Future	7.83	92.6078	93.3339	92.6078	9,267.00
04/04/2013	R213 On 02-May-13	7.84	Call	Bond Future	1437	1	1	1	0.00
04/04/2013	R213 On 02-May-13	7.85	Call	Bond Future	1482	1	1	1	0.00
04/04/2013	R213 On 02-May-13	7.86	Call	Bond Future	1528	1	2	1	0.00
04/04/2013	R213 On 02-May-13	7.86	Put	Bond Future	1302	2	1	2	0.00
04/04/2013	R213 On 02-May-13	7.85	Put	Bond Future	1345	2	1	2	0.00
04/04/2013	R213 On 02-May-13	7.84	Put	Bond Future	1389	2	1	2	0.00
04/04/2013	R213 On 01-August-13			Bond Future	7.90	93.8155	94.5508	93.8155	0.00
04/04/2013	R213 On 01-August-13	91.25	Call	Bond Future	83936	83	84	83	0.00
04/04/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R213 On 07-November-13			Bond Future	7.97	91.6265	92.3726	91.6265	0.00
04/04/2013	R213 On 07-November-13	8.59	Call	Bond Future	7457	7	7	7	0.00
04/04/2013	R213 On 07-November-13	8.61	Call	Bond Future	7566	7	8	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
04/04/2013	R213 On 07-November-13	8.60	Call	Bond Future	7512	7	8	7	0.00
04/04/2013	R213 On 07-November-13	8.60	Put	Bond Future	2264	3	2	3	0.00
04/04/2013	R213 On 07-November-13	8.61	Put	Bond Future	2239	2	2	2	0.00
04/04/2013	R213 On 07-November-13	8.59	Put	Bond Future	2289	3	2	3	0.00
04/04/2013	R213 On 06-February-14			Bond Future	8.04	92.8618	93.6180	92.8618	0.00
04/04/2013	R213 On 06-February-14	8.31	Call	Bond Future	6278	6	6	6	0.00
04/04/2013	R213 On 06-February-14	8.29	Call	Bond Future	6184	6	6	6	0.00
04/04/2013	R213 On 06-February-14	8.30	Call	Bond Future	6231	6	6	6	0.00
04/04/2013	R213 On 06-February-14	8.30	Put	Bond Future	4031	4	4	4	0.00
04/04/2013	R213 On 06-February-14	8.29	Put	Bond Future	4067	4	4	4	0.00
04/04/2013	R213 On 06-February-14	8.31	Put	Bond Future	3995	4	4	4	0.00
04/04/2013	R214 On 02-May-13			Bond Future	8.15	82.3933	83.0983	82.3933	2,034.00
04/04/2013	R214 On 02-May-13	84.31	Call	Bond Future	74319	74	74	74	0.00
04/04/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
04/04/2013	R214 On 01-August-13			Bond Future	8.22	83.4677	84.1817	83.4677	0.00
04/04/2013	R214 On 01-August-13	84.31	Call	Bond Future	73734	73	74	73	0.00
04/04/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00