



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 02/04/2013 To: 02/04/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	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
02/04/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	2025 On 02-May-13			Bond Future	115.42	115.7290	115.4214	115.7290	0.00
02/04/2013	2025 On 02-May-13	113.41	Call	Bond Future	2008	2	2	2	0.00
02/04/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
02/04/2013	2038 On 02-May-13			Bond Future	112.67	112.6736	112.6744	112.6736	9.00
02/04/2013	2038 On 02-May-13	111.60	Call	Bond Future	1070	1	1	1	0.00
02/04/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
02/04/2013	2050 On 02-May-13			Bond Future	117.50	117.4956	117.4971	117.4956	122.00
02/04/2013	2050 On 02-May-13	117.60	Call	Bond Future	0	0	0	0	0.00
02/04/2013	2050 On 02-May-13	117.60	Put	Bond Future	101	0	0	0	0.00
02/04/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	AL7T On 02-May-13			Index Future	494.04	493.9260	494.0360	493.9260	12.00
02/04/2013	AL7T On 01-August-13			Index Future	500.49	500.3850	500.4940	500.3850	0.00
02/04/2013	AL7T On 07-November-13			Index Future	507.62	507.5060	507.6170	507.5060	0.00
02/04/2013	ALBI On 02-May-13			Index Future	440.02	440.0100	440.0220	440.0100	1,017.00
02/04/2013	ALBI On 01-August-13			Index Future	445.77	445.7640	445.7740	445.7640	79.00
02/04/2013	ALBI On 07-November-13			Index Future	452.12	452.1080	452.1180	452.1080	85.00
02/04/2013	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
02/04/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/04/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	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
02/04/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2013	EL28 On 02-May-13			Bond Future	112.59	112.5925	112.5939	112.5925	0.00
02/04/2013	EL28 On 02-May-13	113.32	Call	Bond Future	0	0	0	0	0.00
02/04/2013	EL28 On 02-May-13	113.32	Put	Bond Future	722	1	1	1	0.00
02/04/2013	ES33 On 02-May-13			Bond Future	8.77	89.2626	89.1409	89.2626	3,363.00
02/04/2013	ES33 On 02-May-13	91.02	Call	Bond Future	79961	80	80	80	0.00
02/04/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
02/04/2013	ES33 On 01-August-13			Bond Future	8.85	90.4294	90.3063	90.4294	0.00
02/04/2013	ES33 On 01-August-13	9.00	Call	Bond Future	1214	1	1	1	0.00
02/04/2013	ES33 On 01-August-13	91.02	Call	Bond Future	79255	79	79	79	0.00
02/04/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
02/04/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
02/04/2013	GOVI On 02-May-13			GOVI	439.72	439.7010	439.7220	439.7010	97.00
02/04/2013	GOVI On 02-May-13	432.99	Call	GOVI	67320	7	7	7	0.00
02/04/2013	GOVI On 02-May-13	433.01	Call	GOVI	67120	7	7	7	0.00
02/04/2013	GOVI On 02-May-13	433.00	Call	GOVI	67220	7	7	7	0.00
02/04/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
02/04/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
02/04/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
02/04/2013	GOVI On 01-August-13			GOVI	445.47	445.4500	445.4700	445.4500	280.00
02/04/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
02/04/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
02/04/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
02/04/2013	GOVI On 01-August-13	446.01	Put	GOVI	5400	1	1	1	0.00
02/04/2013	GOVI On 01-August-13	446.00	Put	GOVI	5300	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
02/04/2013	GOVI On 01-August-13	445.99	Put	GOVI	5200	1	1	1	0.00
02/04/2013	GOVI On 07-November-13			GOVI	451.81	451.7900	451.8100	451.7900	0.00
02/04/2013	GOVI On 07-November-13	445.99	Call	GOVI	58200	6	6	6	0.00
02/04/2013	GOVI On 07-November-13	446.00	Call	GOVI	58100	6	6	6	0.00
02/04/2013	GOVI On 07-November-13	446.01	Call	GOVI	58000	6	6	6	0.00
02/04/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
02/04/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
02/04/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
02/04/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/04/2013	IGOV On 02-May-13			Index Future	203.97	204.0330	203.9710	204.0330	581.00
02/04/2013	IGOV On 01-August-13			Index Future	206.69	206.7550	206.6930	206.7550	149.00
02/04/2013	IGOV On 07-November-13			Index Future	209.70	209.7650	209.7010	209.7650	7.00
02/04/2013	ILBI On 02-May-13			Index Future	549.48	549.4800	549.4800	549.4800	183.00
02/04/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
02/04/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/04/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
02/04/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
02/04/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
02/04/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
02/04/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.13	94.8700	94.8700	94.8700	0.00
02/04/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.13	94.8700	94.8700	94.8700	0.00
02/04/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.13	94.8700	94.8700	94.8700	500.00
02/04/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.13	94.8600	94.8700	94.8600	0.00
02/04/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.14	94.8500	94.8600	94.8500	0.00
02/04/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.14	94.8500	94.8600	94.8500	1,700.00
02/04/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.18	94.8200	94.8200	94.8200	0.00
02/04/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.14	94.8200	94.8600	94.8200	2,000.00

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02/04/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.17	94.7100	94.8300	94.7100	400.00
02/04/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.26	94.5700	94.7400	94.5700	800.00
02/04/2013	JBAF On	17-September-14			Jibar Tradeable Future	5.40	94.4200	94.6000	94.4200	0.00
02/04/2013	JBAF On	17-December-14			Jibar Tradeable Future	5.55	94.2500	94.4500	94.2500	0.00
02/04/2013	OTH1 On	02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
02/04/2013	R023 On	02-May-13			Bond Future	6.83	107.8784	107.8826	107.8784	6,470.00
02/04/2013	R023 On	02-May-13	7.04	Call	Bond Future	1495	1	1	1	0.00
02/04/2013	R023 On	02-May-13	7.06	Call	Bond Future	1639	2	2	2	0.00
02/04/2013	R023 On	02-May-13	7.05	Call	Bond Future	1567	2	2	2	0.00
02/04/2013	R023 On	02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
02/04/2013	R023 On	02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
02/04/2013	R023 On	02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
02/04/2013	R023 On	01-August-13			Bond Future	6.89	109.2886	109.2932	109.2886	0.00
02/04/2013	R023 On	01-August-13	7.29	Call	Bond Future	2823	3	3	3	0.00
02/04/2013	R023 On	01-August-13	7.30	Call	Bond Future	2893	3	3	3	0.00
02/04/2013	R023 On	01-August-13	7.31	Call	Bond Future	2962	3	3	3	0.00
02/04/2013	R023 On	01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
02/04/2013	R023 On	01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
02/04/2013	R023 On	01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
02/04/2013	R157 On	02-May-13			Bond Future	5.50	119.3866	119.3746	119.3866	6,078.00
02/04/2013	R157 On	02-May-13	5.34	Call	Bond Future	88	0	0	0	0.00
02/04/2013	R157 On	02-May-13	5.36	Call	Bond Future	101	0	0	0	0.00
02/04/2013	R157 On	02-May-13	5.35	Call	Bond Future	94	0	0	0	0.00
02/04/2013	R157 On	02-May-13	5.35	Put	Bond Future	463	0	0	0	0.00
02/04/2013	R157 On	02-May-13	5.36	Put	Bond Future	446	0	0	0	0.00
02/04/2013	R157 On	02-May-13	5.34	Put	Bond Future	481	0	0	0	0.00
02/04/2013	R157 On	01-August-13			Bond Future	5.53	120.9473	120.9353	120.9473	0.00
02/04/2013	R157 On	01-August-13	116.11	Call	Bond Future	91480	91	91	91	0.00
02/04/2013	R157 On	01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
02/04/2013	R157 On	07-November-13			Bond Future	5.56	115.8618	115.8496	115.8618	0.00
02/04/2013	R157 On	07-November-13	5.59	Call	Bond Future	559	1	1	1	0.00
02/04/2013	R157 On	07-November-13	5.60	Call	Bond Future	570	1	1	1	0.00

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02/04/2013	R157 On 07-November-13	5.61	Call	Bond Future	580	1	1	1	0.00
02/04/2013	R157 On 07-November-13	5.61	Put	Bond Future	484	0	0	0	0.00
02/04/2013	R157 On 07-November-13	5.60	Put	Bond Future	493	0	0	0	0.00
02/04/2013	R157 On 07-November-13	5.59	Put	Bond Future	502	1	1	1	0.00
02/04/2013	R157 On 06-February-14			Bond Future	5.59	117.4173	117.4049	117.4173	0.00
02/04/2013	R157 On 06-February-14	5.66	Call	Bond Future	615	1	1	1	0.00
02/04/2013	R157 On 06-February-14	5.65	Call	Bond Future	606	1	1	1	0.00
02/04/2013	R157 On 06-February-14	5.64	Call	Bond Future	597	1	1	1	0.00
02/04/2013	R157 On 06-February-14	5.64	Put	Bond Future	519	1	1	1	0.00
02/04/2013	R157 On 06-February-14	5.65	Put	Bond Future	512	1	1	1	0.00
02/04/2013	R157 On 06-February-14	5.66	Put	Bond Future	504	1	1	1	0.00
02/04/2013	R186 On 02-May-13			Bond Future	7.39	130.3049	130.3629	130.3049	64,429.00
02/04/2013	R186 On 02-May-13	6.75	Call	Bond Future	74	0	0	0	350.00
02/04/2013	R186 On 02-May-13	7.39	Call	Bond Future	1560	2	2	2	0.00
02/04/2013	R186 On 02-May-13	7.40	Call	Bond Future	1610	2	2	2	2,000.00
02/04/2013	R186 On 02-May-13	7.41	Call	Bond Future	1662	2	2	2	0.00
02/04/2013	R186 On 02-May-13	7.75	Call	Bond Future	3926	4	4	4	0.00
02/04/2013	R186 On 02-May-13	7.60	Call	Bond Future	2814	3	3	3	0.00
02/04/2013	R186 On 02-May-13	7.60	Put	Bond Future	731	1	1	1	2,830.00
02/04/2013	R186 On 02-May-13	7.75	Put	Bond Future	386	0	0	0	100.00
02/04/2013	R186 On 02-May-13	7.41	Put	Bond Future	1458	2	1	2	0.00
02/04/2013	R186 On 02-May-13	7.40	Put	Bond Future	1506	2	2	2	150.00
02/04/2013	R186 On 02-May-13	7.39	Put	Bond Future	1556	2	2	2	0.00
02/04/2013	R186 On 02-May-13	6.75	Put	Bond Future	6714	7	7	7	0.00
02/04/2013	R186 On 01-August-13			Bond Future	7.46	126.7237	126.7828	126.7237	0.00
02/04/2013	R186 On 01-August-13	7.25	Call	Bond Future	2593	3	3	3	4,315.00
02/04/2013	R186 On 01-August-13	128.26	Call	Bond Future	117510	117	118	117	0.00
02/04/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
02/04/2013	R186 On 01-August-13	7.25	Put	Bond Future	4646	5	5	5	0.00
02/04/2013	R186 On 07-November-13			Bond Future	7.53	128.5273	128.5872	128.5273	540.00
02/04/2013	R186 On 07-November-13	8.75	Call	Bond Future	12100	12	12	12	0.00
02/04/2013	R186 On 07-November-13	8.14	Call	Bond Future	8092	8	8	8	0.00
02/04/2013	R186 On 07-November-13	8.16	Call	Bond Future	8217	8	8	8	0.00
02/04/2013	R186 On 07-November-13	8.15	Call	Bond Future	8154	8	8	8	0.00

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02/04/2013	R186 On 07-November-13	8.15	Put	Bond Future	2394	2	2	2	0.00
02/04/2013	R186 On 07-November-13	8.16	Put	Bond Future	2367	2	2	2	0.00
02/04/2013	R186 On 07-November-13	8.14	Put	Bond Future	2422	2	2	2	0.00
02/04/2013	R186 On 07-November-13	8.75	Put	Bond Future	1115	1	1	1	1,030.00
02/04/2013	R186 On 06-February-14			Bond Future	7.60	124.9625	125.0232	124.9625	0.00
02/04/2013	R186 On 06-February-14	7.74	Call	Bond Future	6048	6	6	6	0.00
02/04/2013	R186 On 06-February-14	7.75	Call	Bond Future	6097	6	6	6	0.00
02/04/2013	R186 On 06-February-14	7.76	Call	Bond Future	6148	6	6	6	0.00
02/04/2013	R186 On 06-February-14	7.76	Put	Bond Future	4647	5	5	5	0.00
02/04/2013	R186 On 06-February-14	7.75	Put	Bond Future	4688	5	5	5	0.00
02/04/2013	R186 On 06-February-14	7.74	Put	Bond Future	4732	5	5	5	0.00
02/04/2013	R197 On 02-May-13			Bond Future	293.93	293.9397	293.9332	293.9397	2,633.00
02/04/2013	R197 On 02-May-13	282.39	Call	Bond Future	11543	12	12	12	0.00
02/04/2013	R197 On 02-May-13	282.41	Call	Bond Future	11523	12	12	12	0.00
02/04/2013	R197 On 02-May-13	282.40	Call	Bond Future	11533	12	12	12	0.00
02/04/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
02/04/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
02/04/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
02/04/2013	R201 On 02-May-13			Bond Future	5.33	108.5429	108.5347	108.5429	4.00
02/04/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
02/04/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
02/04/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
02/04/2013	R201 On 02-May-13	4.05	Put	Bond Future	2065	2	2	2	0.00
02/04/2013	R201 On 02-May-13	4.06	Put	Bond Future	2048	2	2	2	0.00
02/04/2013	R201 On 02-May-13	4.04	Put	Bond Future	2081	2	2	2	0.00
02/04/2013	R201 On 01-August-13			Bond Future	5.34	105.5580	105.5499	105.5580	0.00
02/04/2013	R201 On 01-August-13	107.45	Call	Bond Future	68304	68	68	68	0.00
02/04/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
02/04/2013	R201 On 07-November-13			Bond Future	5.34	107.0603	107.0521	107.0603	0.00
02/04/2013	R201 On 07-November-13	4.79	Call	Bond Future	71	0	0	0	0.00
02/04/2013	R201 On 07-November-13	4.81	Call	Bond Future	76	0	0	0	0.00
02/04/2013	R201 On 07-November-13	4.80	Call	Bond Future	73	0	0	0	0.00
02/04/2013	R201 On 07-November-13	4.80	Put	Bond Future	663	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
02/04/2013	R201 On 07-November-13	4.81	Put	Bond Future	654	1	1	1	0.00
02/04/2013	R201 On 07-November-13	4.79	Put	Bond Future	672	1	1	1	0.00
02/04/2013	R201 On 06-February-14			Bond Future	5.31	104.0891	104.0807	104.0891	0.00
02/04/2013	R201 On 06-February-14	5.26	Call	Bond Future	249	0	0	0	0.00
02/04/2013	R201 On 06-February-14	5.24	Call	Bond Future	242	0	0	0	0.00
02/04/2013	R201 On 06-February-14	5.25	Call	Bond Future	245	0	0	0	0.00
02/04/2013	R201 On 06-February-14	5.25	Put	Bond Future	300	0	0	0	0.00
02/04/2013	R201 On 06-February-14	5.24	Put	Bond Future	304	0	0	0	0.00
02/04/2013	R201 On 06-February-14	5.26	Put	Bond Future	295	0	0	0	0.00
02/04/2013	R202 On 02-May-13			Bond Future	220.02	220.0198	220.0201	220.0198	44,017.00
02/04/2013	R202 On 02-May-13	211.04	Call	Bond Future	8980	9	9	9	0.00
02/04/2013	R202 On 02-May-13	211.06	Call	Bond Future	8960	9	9	9	0.00
02/04/2013	R202 On 02-May-13	211.05	Call	Bond Future	8970	9	9	9	0.00
02/04/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
02/04/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
02/04/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
02/04/2013	R203 On 02-May-13			Bond Future	5.91	110.0418	110.0435	110.0418	10,836.00
02/04/2013	R203 On 02-May-13	5.89	Call	Bond Future	451	0	0	0	0.00
02/04/2013	R203 On 02-May-13	5.90	Call	Bond Future	471	1	0	1	0.00
02/04/2013	R203 On 02-May-13	5.91	Call	Bond Future	491	1	0	1	0.00
02/04/2013	R203 On 02-May-13	5.91	Put	Bond Future	495	1	0	1	0.00
02/04/2013	R203 On 02-May-13	5.90	Put	Bond Future	515	1	1	1	0.00
02/04/2013	R203 On 02-May-13	5.89	Put	Bond Future	536	1	1	1	0.00
02/04/2013	R203 On 01-August-13			Bond Future	5.95	111.4803	111.4822	111.4803	0.00
02/04/2013	R203 On 01-August-13	109.11	Call	Bond Future	98269	98	98	98	0.00
02/04/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
02/04/2013	R203 On 07-November-13			Bond Future	6.00	108.9071	108.9091	108.9071	0.00
02/04/2013	R203 On 07-November-13	6.01	Call	Bond Future	1236	1	1	1	0.00
02/04/2013	R203 On 07-November-13	571.00	Call	Bond Future	106680	107	107	107	0.00
02/04/2013	R203 On 07-November-13	5.71	Call	Bond Future	766	1	1	1	15.00
02/04/2013	R203 On 07-November-13	6.00	Call	Bond Future	1218	1	1	1	0.00
02/04/2013	R203 On 07-November-13	5.99	Call	Bond Future	1200	1	1	1	0.00
02/04/2013	R203 On 07-November-13	5.99	Put	Bond Future	1250	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
02/04/2013	R203 On 07-November-13	6.00	Put	Bond Future	1233	1	1	1	0.00
02/04/2013	R203 On 07-November-13	5.71	Put	Bond Future	1814	2	2	2	0.00
02/04/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
02/04/2013	R203 On 07-November-13	6.01	Put	Bond Future	1215	1	1	1	0.00
02/04/2013	R203 On 06-February-14			Bond Future	6.06	110.3692	110.3712	110.3692	0.00
02/04/2013	R203 On 06-February-14	6.16	Call	Bond Future	1579	2	2	2	0.00
02/04/2013	R203 On 06-February-14	5.95	Call	Bond Future	1220	1	1	1	16.00
02/04/2013	R203 On 06-February-14	6.15	Call	Bond Future	1560	2	2	2	0.00
02/04/2013	R203 On 06-February-14	6.14	Call	Bond Future	1542	2	2	2	0.00
02/04/2013	R203 On 06-February-14	6.14	Put	Bond Future	1261	1	1	1	0.00
02/04/2013	R203 On 06-February-14	6.15	Put	Bond Future	1247	1	1	1	0.00
02/04/2013	R203 On 06-February-14	5.95	Put	Bond Future	1570	2	2	2	0.00
02/04/2013	R203 On 06-February-14	6.16	Put	Bond Future	1232	1	1	1	0.00
02/04/2013	R204 On 02-May-13			Bond Future	6.17	111.5850	111.5877	111.5850	5,262.00
02/04/2013	R204 On 02-May-13	6.29	Call	Bond Future	997	1	1	1	0.00
02/04/2013	R204 On 02-May-13	6.30	Call	Bond Future	1028	1	1	1	0.00
02/04/2013	R204 On 02-May-13	6.31	Call	Bond Future	1061	1	1	1	0.00
02/04/2013	R204 On 02-May-13	6.31	Put	Bond Future	370	0	0	0	0.00
02/04/2013	R204 On 02-May-13	6.30	Put	Bond Future	386	0	0	0	0.00
02/04/2013	R204 On 02-May-13	6.29	Put	Bond Future	404	0	0	0	0.00
02/04/2013	R204 On 01-August-13			Bond Future	6.22	109.0174	109.0203	109.0174	0.00
02/04/2013	R204 On 01-August-13	110.75	Call	Bond Future	100137	100	100	100	0.00
02/04/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
02/04/2013	R204 On 07-November-13			Bond Future	6.28	110.5690	110.5719	110.5690	0.00
02/04/2013	R204 On 07-November-13	7.00	Call	Bond Future	3799	4	4	4	0.00
02/04/2013	R204 On 07-November-13	6.29	Call	Bond Future	1737	2	2	2	0.00
02/04/2013	R204 On 07-November-13	6.30	Call	Bond Future	1760	2	2	2	0.00
02/04/2013	R204 On 07-November-13	6.31	Call	Bond Future	1784	2	2	2	0.00
02/04/2013	R204 On 07-November-13	6.31	Put	Bond Future	1630	2	2	2	0.00
02/04/2013	R204 On 07-November-13	6.30	Put	Bond Future	1652	2	2	2	0.00
02/04/2013	R204 On 07-November-13	6.29	Put	Bond Future	1673	2	2	2	0.00
02/04/2013	R204 On 07-November-13	7.00	Put	Bond Future	596	1	1	1	1,270.00
02/04/2013	R204 On 06-February-14			Bond Future	6.33	108.0227	108.0256	108.0227	0.00
02/04/2013	R204 On 06-February-14	6.40	Call	Bond Future	2083	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
02/04/2013	R204 On 06-February-14	6.39	Call	Bond Future	2061	2	2	2	0.00
02/04/2013	R204 On 06-February-14	6.41	Call	Bond Future	2106	2	2	2	0.00
02/04/2013	R204 On 06-February-14	6.41	Put	Bond Future	1757	2	2	2	0.00
02/04/2013	R204 On 06-February-14	6.39	Put	Bond Future	1798	2	2	2	0.00
02/04/2013	R204 On 06-February-14	6.40	Put	Bond Future	1778	2	2	2	0.00
02/04/2013	R206 On 02-May-13			Bond Future	5.37	103.7379	103.7344	103.7379	23.00
02/04/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
02/04/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
02/04/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
02/04/2013	R206 On 02-May-13	3.40	Put	Bond Future	1354	1	1	1	0.00
02/04/2013	R206 On 02-May-13	3.41	Put	Bond Future	1347	1	1	1	0.00
02/04/2013	R206 On 02-May-13	3.39	Put	Bond Future	1361	1	1	1	0.00
02/04/2013	R206 On 01-August-13			Bond Future	5.38	101.3322	101.3288	101.3322	0.00
02/04/2013	R206 On 01-August-13	103.94	Call	Bond Future	30331	30	30	30	0.00
02/04/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
02/04/2013	R206 On 07-November-13			Bond Future	5.43	102.7744	102.7709	102.7744	0.00
02/04/2013	R206 On 07-November-13	4.29	Call	Bond Future	1	0	0	0	0.00
02/04/2013	R206 On 07-November-13	4.31	Call	Bond Future	1	0	0	0	0.00
02/04/2013	R206 On 07-November-13	4.30	Call	Bond Future	1	0	0	0	0.00
02/04/2013	R206 On 07-November-13	4.30	Put	Bond Future	204	0	0	0	0.00
02/04/2013	R206 On 07-November-13	4.31	Put	Bond Future	202	0	0	0	0.00
02/04/2013	R206 On 07-November-13	4.29	Put	Bond Future	206	0	0	0	0.00
02/04/2013	R207 On 02-May-13			Bond Future	6.40	106.8167	106.7919	106.8167	7,774.00
02/04/2013	R207 On 02-May-13	6.44	Call	Bond Future	876	1	1	1	0.00
02/04/2013	R207 On 02-May-13	6.46	Call	Bond Future	937	1	1	1	0.00
02/04/2013	R207 On 02-May-13	6.45	Call	Bond Future	906	1	1	1	0.00
02/04/2013	R207 On 02-May-13	6.45	Put	Bond Future	636	1	1	1	0.00
02/04/2013	R207 On 02-May-13	6.46	Put	Bond Future	612	1	1	1	0.00
02/04/2013	R207 On 02-May-13	6.44	Put	Bond Future	661	1	1	1	0.00
02/04/2013	R207 On 01-August-13			Bond Future	6.46	104.5766	104.5517	104.5766	0.00
02/04/2013	R207 On 01-August-13	106.18	Call	Bond Future	96980	97	97	97	0.00
02/04/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
02/04/2013	R207 On 07-November-13			Bond Future	6.51	106.0650	106.0397	106.0650	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
02/04/2013	R207 On 07-November-13	6.69	Call	Bond Future	2565	3	3	3	0.00
02/04/2013	R207 On 07-November-13	6.71	Call	Bond Future	2625	3	3	3	0.00
02/04/2013	R207 On 07-November-13	6.70	Call	Bond Future	2595	3	3	3	0.00
02/04/2013	R207 On 07-November-13	6.70	Put	Bond Future	1650	2	2	2	0.00
02/04/2013	R207 On 07-November-13	6.71	Put	Bond Future	1629	2	2	2	0.00
02/04/2013	R207 On 07-November-13	6.69	Put	Bond Future	1671	2	2	2	0.00
02/04/2013	R207 On 06-February-14			Bond Future	6.57	103.8494	103.8238	103.8494	0.00
02/04/2013	R207 On 06-February-14	6.66	Call	Bond Future	2652	3	3	3	0.00
02/04/2013	R207 On 06-February-14	6.64	Call	Bond Future	2598	3	3	3	0.00
02/04/2013	R207 On 06-February-14	6.65	Call	Bond Future	2625	3	3	3	0.00
02/04/2013	R207 On 06-February-14	6.65	Put	Bond Future	2234	2	2	2	0.00
02/04/2013	R207 On 06-February-14	6.64	Put	Bond Future	2256	2	2	2	0.00
02/04/2013	R207 On 06-February-14	6.66	Put	Bond Future	2211	2	2	2	0.00
02/04/2013	R208 On 02-May-13			Bond Future	6.52	102.0808	102.0841	102.0808	17,339.00
02/04/2013	R208 On 02-May-13	6.64	Call	Bond Future	1283	1	1	1	0.00
02/04/2013	R208 On 02-May-13	6.66	Call	Bond Future	1362	1	1	1	0.00
02/04/2013	R208 On 02-May-13	6.65	Call	Bond Future	1322	1	1	1	0.00
02/04/2013	R208 On 02-May-13	6.65	Put	Bond Future	519	1	1	1	0.00
02/04/2013	R208 On 02-May-13	6.66	Put	Bond Future	497	1	0	1	0.00
02/04/2013	R208 On 02-May-13	6.64	Put	Bond Future	540	1	1	1	0.00
02/04/2013	R208 On 01-August-13			Bond Future	6.57	103.4152	103.4188	103.4152	0.00
02/04/2013	R208 On 01-August-13	101.40	Call	Bond Future	94374	94	94	94	0.00
02/04/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
02/04/2013	R208 On 07-November-13			Bond Future	6.63	101.4910	101.4946	101.4910	0.00
02/04/2013	R208 On 07-November-13	7.50	Call	Bond Future	5645	6	6	6	0.00
02/04/2013	R208 On 07-November-13	6.79	Call	Bond Future	2912	3	3	3	0.00
02/04/2013	R208 On 07-November-13	6.81	Call	Bond Future	2978	3	3	3	0.00
02/04/2013	R208 On 07-November-13	6.80	Call	Bond Future	2945	3	3	3	0.00
02/04/2013	R208 On 07-November-13	6.80	Put	Bond Future	1951	2	2	2	0.00
02/04/2013	R208 On 07-November-13	6.81	Put	Bond Future	1927	2	2	2	0.00
02/04/2013	R208 On 07-November-13	6.79	Put	Bond Future	1975	2	2	2	0.00
02/04/2013	R208 On 07-November-13	7.50	Put	Bond Future	743	1	1	1	1,520.00
02/04/2013	R208 On 06-February-14			Bond Future	6.68	102.8535	102.8571	102.8535	0.00
02/04/2013	R208 On 06-February-14	6.75	Call	Bond Future	3000	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
02/04/2013	R208 On 06-February-14	6.76	Call	Bond Future	3030	3	3	3	0.00
02/04/2013	R208 On 06-February-14	6.74	Call	Bond Future	2971	3	3	3	0.00
02/04/2013	R208 On 06-February-14	6.74	Put	Bond Future	2643	3	3	3	0.00
02/04/2013	R208 On 06-February-14	6.76	Put	Bond Future	2591	3	3	3	0.00
02/04/2013	R208 On 06-February-14	6.75	Put	Bond Future	2617	3	3	3	0.00
02/04/2013	R209 On 02-May-13			Bond Future	8.22	80.5789	80.4544	80.5789	10,695.00
02/04/2013	R209 On 02-May-13	7.99	Call	Bond Future	703	1	1	1	0.00
02/04/2013	R209 On 02-May-13	8.01	Call	Bond Future	757	1	1	1	0.00
02/04/2013	R209 On 02-May-13	8.00	Call	Bond Future	730	1	1	1	0.00
02/04/2013	R209 On 02-May-13	8.00	Put	Bond Future	2652	3	3	3	0.00
02/04/2013	R209 On 02-May-13	8.01	Put	Bond Future	2590	3	3	3	0.00
02/04/2013	R209 On 02-May-13	7.99	Put	Bond Future	2715	3	3	3	0.00
02/04/2013	R209 On 01-August-13			Bond Future	8.29	81.6322	81.5063	81.6322	0.00
02/04/2013	R209 On 01-August-13	79.36	Call	Bond Future	71557	72	72	72	0.00
02/04/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
02/04/2013	R209 On 07-November-13			Bond Future	8.36	79.6496	79.5218	79.6496	0.00
02/04/2013	R209 On 07-November-13	9.50	Call	Bond Future	10067	10	10	10	0.00
02/04/2013	R209 On 07-November-13	8.79	Call	Bond Future	6383	7	6	7	0.00
02/04/2013	R209 On 07-November-13	8.81	Call	Bond Future	6480	7	6	7	0.00
02/04/2013	R209 On 07-November-13	8.80	Call	Bond Future	6431	7	6	7	0.00
02/04/2013	R209 On 07-November-13	8.80	Put	Bond Future	2875	3	3	3	0.00
02/04/2013	R209 On 07-November-13	8.81	Put	Bond Future	2845	3	3	3	0.00
02/04/2013	R209 On 07-November-13	8.79	Put	Bond Future	2904	3	3	3	0.00
02/04/2013	R209 On 07-November-13	9.50	Put	Bond Future	1345	1	1	1	980.00
02/04/2013	R209 On 06-February-14			Bond Future	8.43	80.7189	80.5894	80.7189	0.00
02/04/2013	R209 On 06-February-14	8.55	Call	Bond Future	5704	6	6	6	0.00
02/04/2013	R209 On 06-February-14	8.56	Call	Bond Future	5746	6	6	6	0.00
02/04/2013	R209 On 06-February-14	8.54	Call	Bond Future	5661	6	6	6	0.00
02/04/2013	R209 On 06-February-14	8.54	Put	Bond Future	4758	5	5	5	0.00
02/04/2013	R209 On 06-February-14	8.56	Put	Bond Future	4681	5	5	5	0.00
02/04/2013	R209 On 06-February-14	8.55	Put	Bond Future	4719	5	5	5	0.00
02/04/2013	R210 On 02-May-13			Bond Future	165.21	165.3164	165.2111	165.3164	1,244.00
02/04/2013	R210 On 02-May-13	161.14	Call	Bond Future	4071	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
02/04/2013	R210 On 02-May-13	161.16	Call	Bond Future	4051	4	4	4	0.00
02/04/2013	R210 On 02-May-13	161.15	Call	Bond Future	4061	4	4	4	0.00
02/04/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
02/04/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
02/04/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
02/04/2013	R211 On 02-May-13			Bond Future	129.40	129.4097	129.4021	129.4097	529.00
02/04/2013	R211 On 02-May-13	125.69	Call	Bond Future	3712	4	4	4	0.00
02/04/2013	R211 On 02-May-13	125.70	Call	Bond Future	3702	4	4	4	0.00
02/04/2013	R211 On 02-May-13	125.71	Call	Bond Future	3692	4	4	4	0.00
02/04/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
02/04/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
02/04/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
02/04/2013	R212 On 02-May-13			Bond Future	137.36	137.3677	137.3638	137.3677	20,170.00
02/04/2013	R212 On 02-May-13	131.09	Call	Bond Future	6274	6	6	6	0.00
02/04/2013	R212 On 02-May-13	131.11	Call	Bond Future	6254	6	6	6	0.00
02/04/2013	R212 On 02-May-13	131.10	Call	Bond Future	6264	6	6	6	0.00
02/04/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
02/04/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
02/04/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
02/04/2013	R213 On 02-May-13			Bond Future	7.92	92.5336	92.5399	92.5336	9,267.00
02/04/2013	R213 On 02-May-13	7.84	Call	Bond Future	1111	1	1	1	0.00
02/04/2013	R213 On 02-May-13	7.85	Call	Bond Future	1149	1	1	1	0.00
02/04/2013	R213 On 02-May-13	7.86	Call	Bond Future	1187	1	1	1	0.00
02/04/2013	R213 On 02-May-13	7.86	Put	Bond Future	1754	2	2	2	0.00
02/04/2013	R213 On 02-May-13	7.85	Put	Bond Future	1805	2	2	2	0.00
02/04/2013	R213 On 02-May-13	7.84	Put	Bond Future	1857	2	2	2	0.00
02/04/2013	R213 On 01-August-13			Bond Future	7.99	93.7433	93.7498	93.7433	0.00
02/04/2013	R213 On 01-August-13	91.25	Call	Bond Future	83135	83	83	83	0.00
02/04/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
02/04/2013	R213 On 07-November-13			Bond Future	8.07	91.5404	91.5470	91.5404	0.00
02/04/2013	R213 On 07-November-13	8.59	Call	Bond Future	6897	7	7	7	0.00
02/04/2013	R213 On 07-November-13	8.61	Call	Bond Future	7001	7	7	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
02/04/2013	R213 On 07-November-13	8.60	Call	Bond Future	6949	7	7	7	0.00
02/04/2013	R213 On 07-November-13	8.60	Put	Bond Future	2527	3	3	3	0.00
02/04/2013	R213 On 07-November-13	8.61	Put	Bond Future	2499	3	2	3	0.00
02/04/2013	R213 On 07-November-13	8.59	Put	Bond Future	2554	3	3	3	0.00
02/04/2013	R213 On 06-February-14			Bond Future	8.14	92.7693	92.7760	92.7693	0.00
02/04/2013	R213 On 06-February-14	8.31	Call	Bond Future	5848	6	6	6	0.00
02/04/2013	R213 On 06-February-14	8.29	Call	Bond Future	5759	6	6	6	0.00
02/04/2013	R213 On 06-February-14	8.30	Call	Bond Future	5804	6	6	6	0.00
02/04/2013	R213 On 06-February-14	8.30	Put	Bond Future	4446	4	4	4	0.00
02/04/2013	R213 On 06-February-14	8.29	Put	Bond Future	4484	5	4	5	0.00
02/04/2013	R213 On 06-February-14	8.31	Put	Bond Future	4408	4	4	4	0.00
02/04/2013	R214 On 02-May-13			Bond Future	8.26	82.2718	82.1397	82.2718	2,034.00
02/04/2013	R214 On 02-May-13	84.31	Call	Bond Future	73360	73	73	73	0.00
02/04/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
02/04/2013	R214 On 01-August-13			Bond Future	8.32	83.3473	83.2137	83.3473	0.00
02/04/2013	R214 On 01-August-13	84.31	Call	Bond Future	72766	73	73	73	0.00
02/04/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00