



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 03/04/2013 To: 03/04/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	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
03/04/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	2025 On 02-May-13			Bond Future	115.42	115.4214	115.4213	115.4214	0.00
03/04/2013	2025 On 02-May-13	113.41	Call	Bond Future	2008	2	2	2	0.00
03/04/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
03/04/2013	2038 On 02-May-13			Bond Future	112.68	112.6744	112.6819	112.6744	9.00
03/04/2013	2038 On 02-May-13	111.60	Call	Bond Future	1077	1	1	1	0.00
03/04/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
03/04/2013	2050 On 02-May-13			Bond Future	117.51	117.4971	117.5065	117.4971	122.00
03/04/2013	2050 On 02-May-13	117.60	Call	Bond Future	0	0	0	0	0.00
03/04/2013	2050 On 02-May-13	117.60	Put	Bond Future	91	0	0	0	0.00
03/04/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	AL7T On 02-May-13			Index Future	494.64	494.0360	494.6350	494.0360	12.00
03/04/2013	AL7T On 01-August-13			Index Future	501.09	500.4940	501.0850	500.4940	0.00
03/04/2013	AL7T On 07-November-13			Index Future	508.29	507.6170	508.2860	507.6170	0.00
03/04/2013	ALBI On 02-May-13			Index Future	440.57	440.0220	440.5700	440.0220	937.00
03/04/2013	ALBI On 01-August-13			Index Future	446.32	445.7740	446.3160	445.7740	159.00
03/04/2013	ALBI On 07-November-13			Index Future	452.73	452.1180	452.7300	452.1180	85.00
03/04/2013	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
03/04/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/04/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	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
03/04/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2013	EL28 On 02-May-13			Bond Future	112.60	112.5939	112.6031	112.5939	0.00
03/04/2013	EL28 On 02-May-13	113.32	Call	Bond Future	0	0	0	0	0.00
03/04/2013	EL28 On 02-May-13	113.32	Put	Bond Future	713	1	1	1	0.00
03/04/2013	ES33 On 02-May-13			Bond Future	8.73	89.1409	89.4720	89.1409	3,363.00
03/04/2013	ES33 On 02-May-13	91.02	Call	Bond Future	80292	80	80	80	0.00
03/04/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
03/04/2013	ES33 On 01-August-13			Bond Future	8.81	90.3063	90.6388	90.3063	0.00
03/04/2013	ES33 On 01-August-13	9.00	Call	Bond Future	1547	1	2	1	0.00
03/04/2013	ES33 On 01-August-13	91.02	Call	Bond Future	79587	79	80	79	0.00
03/04/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
03/04/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
03/04/2013	GOVI On 02-May-13			GOVI	440.24	439.7220	440.2410	439.7220	97.00
03/04/2013	GOVI On 02-May-13	432.99	Call	GOVI	72510	7	7	7	0.00
03/04/2013	GOVI On 02-May-13	433.01	Call	GOVI	72310	7	7	7	0.00
03/04/2013	GOVI On 02-May-13	433.00	Call	GOVI	72410	7	7	7	0.00
03/04/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
03/04/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
03/04/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
03/04/2013	GOVI On 01-August-13			GOVI	445.98	445.4700	445.9820	445.4700	280.00
03/04/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
03/04/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
03/04/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
03/04/2013	GOVI On 01-August-13	446.01	Put	GOVI	280	1	0	1	0.00
03/04/2013	GOVI On 01-August-13	446.00	Put	GOVI	180	1	0	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
03/04/2013	GOVI On 01-August-13	445.99	Put	GOVI	80	1	0	1	0.00
03/04/2013	GOVI On 07-November-13			GOVI	452.39	451.8100	452.3910	451.8100	0.00
03/04/2013	GOVI On 07-November-13	445.99	Call	GOVI	64010	6	6	6	0.00
03/04/2013	GOVI On 07-November-13	446.01	Call	GOVI	63810	6	6	6	0.00
03/04/2013	GOVI On 07-November-13	446.00	Call	GOVI	63910	6	6	6	0.00
03/04/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
03/04/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
03/04/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
03/04/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/04/2013	IGOV On 02-May-13			Index Future	203.99	203.9710	203.9850	203.9710	558.00
03/04/2013	IGOV On 01-August-13			Index Future	206.72	206.6930	206.7220	206.6930	172.00
03/04/2013	IGOV On 07-November-13			Index Future	209.75	209.7010	209.7450	209.7010	7.00
03/04/2013	ILBI On 02-May-13			Index Future	551.98	549.4800	551.9800	549.4800	183.00
03/04/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
03/04/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/04/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
03/04/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
03/04/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
03/04/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
03/04/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.13	94.8700	94.8700	94.8700	0.00
03/04/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.13	94.8700	94.8700	94.8700	0.00
03/04/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.13	94.8700	94.8700	94.8700	500.00
03/04/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.13	94.8700	94.8700	94.8700	0.00
03/04/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.14	94.8600	94.8600	94.8600	0.00
03/04/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.14	94.8600	94.8600	94.8600	1,700.00
03/04/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.18	94.8200	94.8200	94.8200	0.00
03/04/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.15	94.8600	94.8500	94.8600	2,000.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.16	94.8300	94.8400	94.8300	400.00
03/04/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.27	94.7400	94.7300	94.7400	800.00
03/04/2013	JBAF On	17-September-14			Jibar Tradeable Future	5.41	94.6000	94.5900	94.6000	0.00
03/04/2013	JBAF On	17-December-14			Jibar Tradeable Future	5.55	94.4500	94.4500	94.4500	0.00
03/04/2013	OTH1 On	02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
03/04/2013	R023 On	02-May-13			Bond Future	6.82	107.8826	108.0122	107.8826	6,470.00
03/04/2013	R023 On	02-May-13	7.04	Call	Bond Future	1624	1	2	1	0.00
03/04/2013	R023 On	02-May-13	7.06	Call	Bond Future	1769	2	2	2	0.00
03/04/2013	R023 On	02-May-13	7.05	Call	Bond Future	1697	2	2	2	0.00
03/04/2013	R023 On	02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
03/04/2013	R023 On	02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
03/04/2013	R023 On	02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
03/04/2013	R023 On	01-August-13			Bond Future	6.87	109.2932	109.4208	109.2932	0.00
03/04/2013	R023 On	01-August-13	7.29	Call	Bond Future	2951	3	3	3	0.00
03/04/2013	R023 On	01-August-13	7.30	Call	Bond Future	3020	3	3	3	0.00
03/04/2013	R023 On	01-August-13	7.31	Call	Bond Future	3090	3	3	3	0.00
03/04/2013	R023 On	01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
03/04/2013	R023 On	01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
03/04/2013	R023 On	01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
03/04/2013	R157 On	02-May-13			Bond Future	5.47	119.3746	119.4447	119.3746	6,078.00
03/04/2013	R157 On	02-May-13	5.34	Call	Bond Future	105	0	0	0	0.00
03/04/2013	R157 On	02-May-13	5.36	Call	Bond Future	120	0	0	0	0.00
03/04/2013	R157 On	02-May-13	5.35	Call	Bond Future	113	0	0	0	0.00
03/04/2013	R157 On	02-May-13	5.35	Put	Bond Future	412	0	0	0	0.00
03/04/2013	R157 On	02-May-13	5.36	Put	Bond Future	395	0	0	0	0.00
03/04/2013	R157 On	02-May-13	5.34	Put	Bond Future	429	0	0	0	0.00
03/04/2013	R157 On	01-August-13			Bond Future	5.50	120.9353	121.0023	120.9353	0.00
03/04/2013	R157 On	01-August-13	116.11	Call	Bond Future	91547	91	92	91	0.00
03/04/2013	R157 On	01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
03/04/2013	R157 On	07-November-13			Bond Future	5.51	115.8496	115.9342	115.8496	0.00
03/04/2013	R157 On	07-November-13	5.59	Call	Bond Future	600	1	1	1	0.00
03/04/2013	R157 On	07-November-13	5.60	Call	Bond Future	610	1	1	1	0.00

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03/04/2013	R157 On 07-November-13	5.61	Call	Bond Future	621	1	1	1	0.00
03/04/2013	R157 On 07-November-13	5.61	Put	Bond Future	441	0	0	0	0.00
03/04/2013	R157 On 07-November-13	5.60	Put	Bond Future	449	0	0	0	0.00
03/04/2013	R157 On 07-November-13	5.59	Put	Bond Future	457	1	0	1	0.00
03/04/2013	R157 On 06-February-14			Bond Future	5.53	117.4049	117.4973	117.4049	0.00
03/04/2013	R157 On 06-February-14	5.66	Call	Bond Future	665	1	1	1	0.00
03/04/2013	R157 On 06-February-14	5.65	Call	Bond Future	655	1	1	1	0.00
03/04/2013	R157 On 06-February-14	5.64	Call	Bond Future	646	1	1	1	0.00
03/04/2013	R157 On 06-February-14	5.64	Put	Bond Future	475	1	0	1	0.00
03/04/2013	R157 On 06-February-14	5.65	Put	Bond Future	468	1	0	1	0.00
03/04/2013	R157 On 06-February-14	5.66	Put	Bond Future	462	1	0	1	0.00
03/04/2013	R186 On 02-May-13			Bond Future	7.37	130.3629	130.5429	130.3629	64,604.00
03/04/2013	R186 On 02-May-13	6.75	Call	Bond Future	75	0	0	0	350.00
03/04/2013	R186 On 02-May-13	7.39	Call	Bond Future	1623	2	2	2	0.00
03/04/2013	R186 On 02-May-13	7.40	Call	Bond Future	1675	2	2	2	2,000.00
03/04/2013	R186 On 02-May-13	7.41	Call	Bond Future	1729	2	2	2	0.00
03/04/2013	R186 On 02-May-13	7.75	Call	Bond Future	4056	4	4	4	0.00
03/04/2013	R186 On 02-May-13	7.60	Call	Bond Future	2919	3	3	3	0.00
03/04/2013	R186 On 02-May-13	7.60	Put	Bond Future	656	1	1	1	2,830.00
03/04/2013	R186 On 02-May-13	7.75	Put	Bond Future	337	0	0	0	100.00
03/04/2013	R186 On 02-May-13	7.41	Put	Bond Future	1345	1	1	1	0.00
03/04/2013	R186 On 02-May-13	7.40	Put	Bond Future	1391	2	1	2	150.00
03/04/2013	R186 On 02-May-13	7.39	Put	Bond Future	1439	2	1	2	0.00
03/04/2013	R186 On 02-May-13	6.75	Put	Bond Future	6536	7	7	7	0.00
03/04/2013	R186 On 01-August-13			Bond Future	7.44	126.7828	126.9608	126.7828	3,000.00
03/04/2013	R186 On 01-August-13	7.25	Call	Bond Future	2609	3	3	3	4,315.00
03/04/2013	R186 On 01-August-13	128.26	Call	Bond Future	117688	118	118	118	0.00
03/04/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
03/04/2013	R186 On 01-August-13	7.25	Put	Bond Future	4484	5	4	5	0.00
03/04/2013	R186 On 07-November-13			Bond Future	7.51	128.5872	128.7856	128.5872	540.00
03/04/2013	R186 On 07-November-13	8.75	Call	Bond Future	12221	12	12	12	0.00
03/04/2013	R186 On 07-November-13	8.14	Call	Bond Future	8167	8	8	8	0.00
03/04/2013	R186 On 07-November-13	8.16	Call	Bond Future	8293	8	8	8	0.00
03/04/2013	R186 On 07-November-13	8.15	Call	Bond Future	8230	8	8	8	0.00

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03/04/2013	R186 On 07-November-13	8.15	Put	Bond Future	2272	2	2	2	0.00
03/04/2013	R186 On 07-November-13	8.16	Put	Bond Future	2245	2	2	2	0.00
03/04/2013	R186 On 07-November-13	8.14	Put	Bond Future	2299	2	2	2	0.00
03/04/2013	R186 On 07-November-13	8.75	Put	Bond Future	1038	1	1	1	1,030.00
03/04/2013	R186 On 06-February-14			Bond Future	7.58	125.0232	125.2316	125.0232	0.00
03/04/2013	R186 On 06-February-14	7.74	Call	Bond Future	6147	6	6	6	0.00
03/04/2013	R186 On 06-February-14	7.75	Call	Bond Future	6198	6	6	6	0.00
03/04/2013	R186 On 06-February-14	7.76	Call	Bond Future	6249	6	6	6	0.00
03/04/2013	R186 On 06-February-14	7.76	Put	Bond Future	4539	5	5	5	0.00
03/04/2013	R186 On 06-February-14	7.75	Put	Bond Future	4580	5	5	5	0.00
03/04/2013	R186 On 06-February-14	7.74	Put	Bond Future	4622	5	5	5	0.00
03/04/2013	R197 On 02-May-13			Bond Future	294.18	293.9332	294.1787	293.9332	2,633.00
03/04/2013	R197 On 02-May-13	282.39	Call	Bond Future	11789	12	12	12	0.00
03/04/2013	R197 On 02-May-13	282.41	Call	Bond Future	11769	12	12	12	0.00
03/04/2013	R197 On 02-May-13	282.40	Call	Bond Future	11779	12	12	12	0.00
03/04/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
03/04/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
03/04/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
03/04/2013	R201 On 02-May-13			Bond Future	5.30	108.5347	108.5822	108.5347	4.00
03/04/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
03/04/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
03/04/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
03/04/2013	R201 On 02-May-13	4.05	Put	Bond Future	2017	2	2	2	0.00
03/04/2013	R201 On 02-May-13	4.06	Put	Bond Future	2001	2	2	2	0.00
03/04/2013	R201 On 02-May-13	4.04	Put	Bond Future	2033	2	2	2	0.00
03/04/2013	R201 On 01-August-13			Bond Future	5.31	105.5499	105.5943	105.5499	0.00
03/04/2013	R201 On 01-August-13	107.45	Call	Bond Future	68349	68	68	68	0.00
03/04/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
03/04/2013	R201 On 07-November-13			Bond Future	5.28	107.0521	107.1120	107.0521	0.00
03/04/2013	R201 On 07-November-13	4.79	Call	Bond Future	83	0	0	0	0.00
03/04/2013	R201 On 07-November-13	4.81	Call	Bond Future	88	0	0	0	0.00
03/04/2013	R201 On 07-November-13	4.80	Call	Bond Future	85	0	0	0	0.00
03/04/2013	R201 On 07-November-13	4.80	Put	Bond Future	615	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
03/04/2013	R201 On 07-November-13	4.81	Put	Bond Future	607	1	1	1	0.00
03/04/2013	R201 On 07-November-13	4.79	Put	Bond Future	624	1	1	1	0.00
03/04/2013	R201 On 06-February-14			Bond Future	5.24	104.0807	104.1475	104.0807	0.00
03/04/2013	R201 On 06-February-14	5.26	Call	Bond Future	282	0	0	0	0.00
03/04/2013	R201 On 06-February-14	5.24	Call	Bond Future	273	0	0	0	0.00
03/04/2013	R201 On 06-February-14	5.25	Call	Bond Future	278	0	0	0	0.00
03/04/2013	R201 On 06-February-14	5.25	Put	Bond Future	265	0	0	0	0.00
03/04/2013	R201 On 06-February-14	5.24	Put	Bond Future	269	0	0	0	0.00
03/04/2013	R201 On 06-February-14	5.26	Put	Bond Future	261	0	0	0	0.00
03/04/2013	R202 On 02-May-13			Bond Future	220.03	220.0201	220.0310	220.0201	44,017.00
03/04/2013	R202 On 02-May-13	211.04	Call	Bond Future	8991	9	9	9	0.00
03/04/2013	R202 On 02-May-13	211.06	Call	Bond Future	8971	9	9	9	0.00
03/04/2013	R202 On 02-May-13	211.05	Call	Bond Future	8981	9	9	9	0.00
03/04/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
03/04/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
03/04/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
03/04/2013	R203 On 02-May-13			Bond Future	5.89	110.0435	110.1148	110.0435	5,836.00
03/04/2013	R203 On 02-May-13	5.89	Call	Bond Future	482	0	0	0	0.00
03/04/2013	R203 On 02-May-13	5.90	Call	Bond Future	502	0	1	0	0.00
03/04/2013	R203 On 02-May-13	5.91	Call	Bond Future	523	0	1	0	0.00
03/04/2013	R203 On 02-May-13	5.91	Put	Bond Future	456	0	0	0	0.00
03/04/2013	R203 On 02-May-13	5.90	Put	Bond Future	476	1	0	1	0.00
03/04/2013	R203 On 02-May-13	5.89	Put	Bond Future	495	1	0	1	0.00
03/04/2013	R203 On 01-August-13			Bond Future	5.93	111.4822	111.5508	111.4822	5,000.00
03/04/2013	R203 On 01-August-13	109.11	Call	Bond Future	98338	98	98	98	0.00
03/04/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
03/04/2013	R203 On 07-November-13			Bond Future	5.98	108.9091	108.9941	108.9091	0.00
03/04/2013	R203 On 07-November-13	6.01	Call	Bond Future	1280	1	1	1	0.00
03/04/2013	R203 On 07-November-13	571.00	Call	Bond Future	106765	107	107	107	0.00
03/04/2013	R203 On 07-November-13	5.71	Call	Bond Future	799	1	1	1	15.00
03/04/2013	R203 On 07-November-13	6.00	Call	Bond Future	1261	1	1	1	0.00
03/04/2013	R203 On 07-November-13	5.99	Call	Bond Future	1243	1	1	1	0.00
03/04/2013	R203 On 07-November-13	5.99	Put	Bond Future	1209	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
03/04/2013	R203 On 07-November-13	6.00	Put	Bond Future	1191	1	1	1	0.00
03/04/2013	R203 On 07-November-13	5.71	Put	Bond Future	1762	2	2	2	0.00
03/04/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
03/04/2013	R203 On 07-November-13	6.01	Put	Bond Future	1175	1	1	1	0.00
03/04/2013	R203 On 06-February-14			Bond Future	6.03	110.3712	110.4636	110.3712	0.00
03/04/2013	R203 On 06-February-14	6.16	Call	Bond Future	1633	2	2	2	0.00
03/04/2013	R203 On 06-February-14	5.95	Call	Bond Future	1269	1	1	1	16.00
03/04/2013	R203 On 06-February-14	6.15	Call	Bond Future	1614	2	2	2	0.00
03/04/2013	R203 On 06-February-14	6.14	Call	Bond Future	1596	2	2	2	0.00
03/04/2013	R203 On 06-February-14	6.14	Put	Bond Future	1223	1	1	1	0.00
03/04/2013	R203 On 06-February-14	6.15	Put	Bond Future	1208	1	1	1	0.00
03/04/2013	R203 On 06-February-14	5.95	Put	Bond Future	1527	2	2	2	0.00
03/04/2013	R203 On 06-February-14	6.16	Put	Bond Future	1194	1	1	1	0.00
03/04/2013	R204 On 02-May-13			Bond Future	6.15	111.5877	111.7014	111.5877	5,262.00
03/04/2013	R204 On 02-May-13	6.29	Call	Bond Future	1057	1	1	1	0.00
03/04/2013	R204 On 02-May-13	6.30	Call	Bond Future	1090	1	1	1	0.00
03/04/2013	R204 On 02-May-13	6.31	Call	Bond Future	1123	1	1	1	0.00
03/04/2013	R204 On 02-May-13	6.31	Put	Bond Future	319	0	0	0	0.00
03/04/2013	R204 On 02-May-13	6.30	Put	Bond Future	334	0	0	0	0.00
03/04/2013	R204 On 02-May-13	6.29	Put	Bond Future	350	0	0	0	0.00
03/04/2013	R204 On 01-August-13			Bond Future	6.20	109.0203	109.1317	109.0203	0.00
03/04/2013	R204 On 01-August-13	110.75	Call	Bond Future	100248	100	100	100	0.00
03/04/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
03/04/2013	R204 On 07-November-13			Bond Future	6.25	110.5719	110.7002	110.5719	0.00
03/04/2013	R204 On 07-November-13	7.00	Call	Bond Future	3861	4	4	4	0.00
03/04/2013	R204 On 07-November-13	6.29	Call	Bond Future	1752	2	2	2	0.00
03/04/2013	R204 On 07-November-13	6.30	Call	Bond Future	1776	2	2	2	0.00
03/04/2013	R204 On 07-November-13	6.31	Call	Bond Future	1800	2	2	2	0.00
03/04/2013	R204 On 07-November-13	6.31	Put	Bond Future	1518	2	2	2	0.00
03/04/2013	R204 On 07-November-13	6.30	Put	Bond Future	1539	2	2	2	0.00
03/04/2013	R204 On 07-November-13	6.29	Put	Bond Future	1560	2	2	2	0.00
03/04/2013	R204 On 07-November-13	7.00	Put	Bond Future	529	1	1	1	1,270.00
03/04/2013	R204 On 06-February-14			Bond Future	6.30	108.0256	108.1620	108.0256	0.00
03/04/2013	R204 On 06-February-14	6.40	Call	Bond Future	2195	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
03/04/2013	R204 On 06-February-14	6.39	Call	Bond Future	2171	2	2	2	0.00
03/04/2013	R204 On 06-February-14	6.41	Call	Bond Future	2218	2	2	2	0.00
03/04/2013	R204 On 06-February-14	6.41	Put	Bond Future	1734	2	2	2	0.00
03/04/2013	R204 On 06-February-14	6.39	Put	Bond Future	1772	2	2	2	0.00
03/04/2013	R204 On 06-February-14	6.40	Put	Bond Future	1753	2	2	2	0.00
03/04/2013	R206 On 02-May-13			Bond Future	5.34	103.7344	103.7553	103.7344	23.00
03/04/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
03/04/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
03/04/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
03/04/2013	R206 On 02-May-13	3.40	Put	Bond Future	1333	1	1	1	0.00
03/04/2013	R206 On 02-May-13	3.41	Put	Bond Future	1326	1	1	1	0.00
03/04/2013	R206 On 02-May-13	3.39	Put	Bond Future	1340	1	1	1	0.00
03/04/2013	R206 On 01-August-13			Bond Future	5.34	101.3288	101.3466	101.3288	0.00
03/04/2013	R206 On 01-August-13	103.94	Call	Bond Future	30348	30	30	30	0.00
03/04/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
03/04/2013	R206 On 07-November-13			Bond Future	5.25	102.7709	102.8033	102.7709	0.00
03/04/2013	R206 On 07-November-13	4.29	Call	Bond Future	3	0	0	0	0.00
03/04/2013	R206 On 07-November-13	4.31	Call	Bond Future	3	0	0	0	0.00
03/04/2013	R206 On 07-November-13	4.30	Call	Bond Future	3	0	0	0	0.00
03/04/2013	R206 On 07-November-13	4.30	Put	Bond Future	173	0	0	0	0.00
03/04/2013	R206 On 07-November-13	4.31	Put	Bond Future	172	0	0	0	0.00
03/04/2013	R206 On 07-November-13	4.29	Put	Bond Future	175	0	0	0	0.00
03/04/2013	R207 On 02-May-13			Bond Future	6.38	106.7919	106.9190	106.7919	7,774.00
03/04/2013	R207 On 02-May-13	6.44	Call	Bond Future	925	1	1	1	0.00
03/04/2013	R207 On 02-May-13	6.46	Call	Bond Future	990	1	1	1	0.00
03/04/2013	R207 On 02-May-13	6.45	Call	Bond Future	957	1	1	1	0.00
03/04/2013	R207 On 02-May-13	6.45	Put	Bond Future	560	1	1	1	0.00
03/04/2013	R207 On 02-May-13	6.46	Put	Bond Future	537	1	1	1	0.00
03/04/2013	R207 On 02-May-13	6.44	Put	Bond Future	583	1	1	1	0.00
03/04/2013	R207 On 01-August-13			Bond Future	6.43	104.5517	104.6769	104.5517	0.00
03/04/2013	R207 On 01-August-13	106.18	Call	Bond Future	97106	97	97	97	0.00
03/04/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
03/04/2013	R207 On 07-November-13			Bond Future	6.49	106.0397	106.1814	106.0397	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
03/04/2013	R207 On 07-November-13	6.69	Call	Bond Future	2608	3	3	3	0.00
03/04/2013	R207 On 07-November-13	6.71	Call	Bond Future	2669	3	3	3	0.00
03/04/2013	R207 On 07-November-13	6.70	Call	Bond Future	2638	3	3	3	0.00
03/04/2013	R207 On 07-November-13	6.70	Put	Bond Future	1551	2	2	2	0.00
03/04/2013	R207 On 07-November-13	6.71	Put	Bond Future	1531	2	2	2	0.00
03/04/2013	R207 On 07-November-13	6.69	Put	Bond Future	1572	2	2	2	0.00
03/04/2013	R207 On 06-February-14			Bond Future	6.54	103.8238	103.9736	103.8238	0.00
03/04/2013	R207 On 06-February-14	6.66	Call	Bond Future	2716	3	3	3	0.00
03/04/2013	R207 On 06-February-14	6.64	Call	Bond Future	2662	3	3	3	0.00
03/04/2013	R207 On 06-February-14	6.65	Call	Bond Future	2689	3	3	3	0.00
03/04/2013	R207 On 06-February-14	6.65	Put	Bond Future	2148	2	2	2	0.00
03/04/2013	R207 On 06-February-14	6.64	Put	Bond Future	2170	2	2	2	0.00
03/04/2013	R207 On 06-February-14	6.66	Put	Bond Future	2125	2	2	2	0.00
03/04/2013	R208 On 02-May-13			Bond Future	6.50	102.0841	102.2234	102.0841	14,280.00
03/04/2013	R208 On 02-May-13	6.64	Call	Bond Future	1358	1	1	1	0.00
03/04/2013	R208 On 02-May-13	6.66	Call	Bond Future	1440	1	1	1	0.00
03/04/2013	R208 On 02-May-13	6.65	Call	Bond Future	1398	1	1	1	0.00
03/04/2013	R208 On 02-May-13	6.65	Put	Bond Future	455	1	0	1	0.00
03/04/2013	R208 On 02-May-13	6.66	Put	Bond Future	436	0	0	0	0.00
03/04/2013	R208 On 02-May-13	6.64	Put	Bond Future	475	1	0	1	0.00
03/04/2013	R208 On 01-August-13			Bond Future	6.55	103.4188	103.5565	103.4188	3,000.00
03/04/2013	R208 On 01-August-13	101.40	Call	Bond Future	94512	94	95	94	0.00
03/04/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
03/04/2013	R208 On 07-November-13			Bond Future	6.60	101.4946	101.6486	101.4946	0.00
03/04/2013	R208 On 07-November-13	7.50	Call	Bond Future	5738	6	6	6	0.00
03/04/2013	R208 On 07-November-13	6.79	Call	Bond Future	2959	3	3	3	0.00
03/04/2013	R208 On 07-November-13	6.81	Call	Bond Future	3026	3	3	3	0.00
03/04/2013	R208 On 07-November-13	6.80	Call	Bond Future	2992	3	3	3	0.00
03/04/2013	R208 On 07-November-13	6.80	Put	Bond Future	1844	2	2	2	0.00
03/04/2013	R208 On 07-November-13	6.81	Put	Bond Future	1821	2	2	2	0.00
03/04/2013	R208 On 07-November-13	6.79	Put	Bond Future	1868	2	2	2	0.00
03/04/2013	R208 On 07-November-13	7.50	Put	Bond Future	683	1	1	1	1,520.00
03/04/2013	R208 On 06-February-14			Bond Future	6.65	102.8571	103.0191	102.8571	0.00
03/04/2013	R208 On 06-February-14	6.75	Call	Bond Future	3053	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
03/04/2013	R208 On 06-February-14	6.76	Call	Bond Future	3083	3	3	3	0.00
03/04/2013	R208 On 06-February-14	6.74	Call	Bond Future	3023	3	3	3	0.00
03/04/2013	R208 On 06-February-14	6.74	Put	Bond Future	2534	3	3	3	0.00
03/04/2013	R208 On 06-February-14	6.76	Put	Bond Future	2482	3	2	3	0.00
03/04/2013	R208 On 06-February-14	6.75	Put	Bond Future	2507	3	3	3	0.00
03/04/2013	R209 On 02-May-13			Bond Future	8.19	80.4544	80.6946	80.4544	10,695.00
03/04/2013	R209 On 02-May-13	7.99	Call	Bond Future	756	1	1	1	0.00
03/04/2013	R209 On 02-May-13	8.01	Call	Bond Future	813	1	1	1	0.00
03/04/2013	R209 On 02-May-13	8.00	Call	Bond Future	784	1	1	1	0.00
03/04/2013	R209 On 02-May-13	8.00	Put	Bond Future	2466	3	2	3	0.00
03/04/2013	R209 On 02-May-13	8.01	Put	Bond Future	2406	3	2	3	0.00
03/04/2013	R209 On 02-May-13	7.99	Put	Bond Future	2527	3	3	3	0.00
03/04/2013	R209 On 01-August-13			Bond Future	8.26	81.5063	81.7469	81.5063	0.00
03/04/2013	R209 On 01-August-13	79.36	Call	Bond Future	71798	72	72	72	0.00
03/04/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
03/04/2013	R209 On 07-November-13			Bond Future	8.33	79.5218	79.7771	79.5218	0.00
03/04/2013	R209 On 07-November-13	9.50	Call	Bond Future	10235	10	10	10	0.00
03/04/2013	R209 On 07-November-13	8.79	Call	Bond Future	6538	6	7	6	0.00
03/04/2013	R209 On 07-November-13	8.81	Call	Bond Future	6636	6	7	6	0.00
03/04/2013	R209 On 07-November-13	8.80	Call	Bond Future	6587	6	7	6	0.00
03/04/2013	R209 On 07-November-13	8.80	Put	Bond Future	2775	3	3	3	0.00
03/04/2013	R209 On 07-November-13	8.81	Put	Bond Future	2746	3	3	3	0.00
03/04/2013	R209 On 07-November-13	8.79	Put	Bond Future	2804	3	3	3	0.00
03/04/2013	R209 On 07-November-13	9.50	Put	Bond Future	1258	1	1	1	980.00
03/04/2013	R209 On 06-February-14			Bond Future	8.40	80.5894	80.8527	80.5894	0.00
03/04/2013	R209 On 06-February-14	8.55	Call	Bond Future	5783	6	6	6	0.00
03/04/2013	R209 On 06-February-14	8.56	Call	Bond Future	5826	6	6	6	0.00
03/04/2013	R209 On 06-February-14	8.54	Call	Bond Future	5740	6	6	6	0.00
03/04/2013	R209 On 06-February-14	8.54	Put	Bond Future	4573	5	5	5	0.00
03/04/2013	R209 On 06-February-14	8.56	Put	Bond Future	4497	5	4	5	0.00
03/04/2013	R209 On 06-February-14	8.55	Put	Bond Future	4535	5	5	5	0.00
03/04/2013	R210 On 02-May-13			Bond Future	165.22	165.2111	165.2163	165.2111	1,244.00
03/04/2013	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
03/04/2013	R210 On 02-May-13	161.16	Call	Bond Future	4056	4	4	4	0.00
03/04/2013	R210 On 02-May-13	161.15	Call	Bond Future	4066	4	4	4	0.00
03/04/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
03/04/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
03/04/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
03/04/2013	R211 On 02-May-13			Bond Future	129.39	129.4021	129.3851	129.4021	529.00
03/04/2013	R211 On 02-May-13	125.69	Call	Bond Future	3695	4	4	4	0.00
03/04/2013	R211 On 02-May-13	125.70	Call	Bond Future	3685	4	4	4	0.00
03/04/2013	R211 On 02-May-13	125.71	Call	Bond Future	3675	4	4	4	0.00
03/04/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
03/04/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
03/04/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
03/04/2013	R212 On 02-May-13			Bond Future	137.14	137.3638	137.1407	137.3638	21,870.00
03/04/2013	R212 On 02-May-13	131.09	Call	Bond Future	6051	6	6	6	0.00
03/04/2013	R212 On 02-May-13	131.11	Call	Bond Future	6031	6	6	6	0.00
03/04/2013	R212 On 02-May-13	131.10	Call	Bond Future	6041	6	6	6	0.00
03/04/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
03/04/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
03/04/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
03/04/2013	R213 On 02-May-13			Bond Future	7.92	92.5399	92.6078	92.5399	9,267.00
03/04/2013	R213 On 02-May-13	7.84	Call	Bond Future	1118	1	1	1	0.00
03/04/2013	R213 On 02-May-13	7.85	Call	Bond Future	1157	1	1	1	0.00
03/04/2013	R213 On 02-May-13	7.86	Call	Bond Future	1196	1	1	1	0.00
03/04/2013	R213 On 02-May-13	7.86	Put	Bond Future	1695	2	2	2	0.00
03/04/2013	R213 On 02-May-13	7.85	Put	Bond Future	1745	2	2	2	0.00
03/04/2013	R213 On 02-May-13	7.84	Put	Bond Future	1797	2	2	2	0.00
03/04/2013	R213 On 01-August-13			Bond Future	7.98	93.7498	93.8155	93.7498	0.00
03/04/2013	R213 On 01-August-13	91.25	Call	Bond Future	83201	83	83	83	0.00
03/04/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
03/04/2013	R213 On 07-November-13			Bond Future	8.06	91.5470	91.6265	91.5470	0.00
03/04/2013	R213 On 07-November-13	8.59	Call	Bond Future	6952	7	7	7	0.00
03/04/2013	R213 On 07-November-13	8.61	Call	Bond Future	7057	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
03/04/2013	R213 On 07-November-13	8.60	Call	Bond Future	7004	7	7	7	0.00
03/04/2013	R213 On 07-November-13	8.60	Put	Bond Future	2502	3	3	3	0.00
03/04/2013	R213 On 07-November-13	8.61	Put	Bond Future	2475	2	2	2	0.00
03/04/2013	R213 On 07-November-13	8.59	Put	Bond Future	2530	3	3	3	0.00
03/04/2013	R213 On 06-February-14			Bond Future	8.13	92.7760	92.8618	92.7760	0.00
03/04/2013	R213 On 06-February-14	8.31	Call	Bond Future	5842	6	6	6	0.00
03/04/2013	R213 On 06-February-14	8.29	Call	Bond Future	5753	6	6	6	0.00
03/04/2013	R213 On 06-February-14	8.30	Call	Bond Future	5797	6	6	6	0.00
03/04/2013	R213 On 06-February-14	8.30	Put	Bond Future	4354	4	4	4	0.00
03/04/2013	R213 On 06-February-14	8.29	Put	Bond Future	4392	4	4	4	0.00
03/04/2013	R213 On 06-February-14	8.31	Put	Bond Future	4316	4	4	4	0.00
03/04/2013	R214 On 02-May-13			Bond Future	8.23	82.1397	82.3933	82.1397	2,034.00
03/04/2013	R214 On 02-May-13	84.31	Call	Bond Future	73614	73	74	73	0.00
03/04/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
03/04/2013	R214 On 01-August-13			Bond Future	8.29	83.2137	83.4677	83.2137	0.00
03/04/2013	R214 On 01-August-13	84.31	Call	Bond Future	73020	73	73	73	0.00
03/04/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00