



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 05/04/2013 To: 05/04/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	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
05/04/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	2025 On 02-May-13			Bond Future	115.48	115.4197	115.4791	115.4197	0.00
05/04/2013	2025 On 02-May-13	113.41	Call	Bond Future	2065	2	2	2	0.00
05/04/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
05/04/2013	2038 On 02-May-13			Bond Future	112.90	112.8988	112.8999	112.8988	9.00
05/04/2013	2038 On 02-May-13	111.60	Call	Bond Future	1295	1	1	1	0.00
05/04/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
05/04/2013	2050 On 02-May-13			Bond Future	117.66	117.5083	117.6572	117.5083	122.00
05/04/2013	2050 On 02-May-13	117.60	Call	Bond Future	59	0	0	0	0.00
05/04/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
05/04/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	AL7T On 02-May-13			Index Future	500.01	496.2080	500.0120	496.2080	12.00
05/04/2013	AL7T On 01-August-13			Index Future	506.53	502.6770	506.5290	502.6770	0.00
05/04/2013	AL7T On 07-November-13			Index Future	513.81	509.9020	513.8110	509.9020	0.00
05/04/2013	ALBI On 02-May-13			Index Future	446.45	442.4310	446.4510	442.4310	945.00
05/04/2013	ALBI On 01-August-13			Index Future	452.27	448.1990	452.2710	448.1990	159.00
05/04/2013	ALBI On 07-November-13			Index Future	458.77	454.6410	458.7720	454.6410	85.00
05/04/2013	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
05/04/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/04/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	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
05/04/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2013	EL28 On 02-May-13			Bond Future	112.68	112.6046	112.6770	112.6046	0.00
05/04/2013	EL28 On 02-May-13	113.32	Call	Bond Future	0	0	0	0	0.00
05/04/2013	EL28 On 02-May-13	113.32	Put	Bond Future	639	1	1	1	0.00
05/04/2013	ES33 On 02-May-13			Bond Future	8.49	90.0909	91.5638	90.0909	3,363.00
05/04/2013	ES33 On 02-May-13	91.02	Call	Bond Future	82384	81	82	81	0.00
05/04/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
05/04/2013	ES33 On 01-August-13			Bond Future	8.57	91.2655	92.7573	91.2655	0.00
05/04/2013	ES33 On 01-August-13	9.00	Call	Bond Future	3665	2	4	2	0.00
05/04/2013	ES33 On 01-August-13	91.02	Call	Bond Future	81706	80	82	80	0.00
05/04/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
05/04/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
05/04/2013	GOVI On 02-May-13			GOVI	445.91	442.0540	445.9080	442.0540	97.00
05/04/2013	GOVI On 02-May-13	432.99	Call	GOVI	129180	9	13	9	0.00
05/04/2013	GOVI On 02-May-13	433.00	Call	GOVI	129080	9	13	9	0.00
05/04/2013	GOVI On 02-May-13	433.01	Call	GOVI	128980	9	13	9	0.00
05/04/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
05/04/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
05/04/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
05/04/2013	GOVI On 01-August-13			GOVI	451.72	447.8170	451.7210	447.8170	280.00
05/04/2013	GOVI On 01-August-13	445.99	Call	GOVI	57310	2	6	2	0.00
05/04/2013	GOVI On 01-August-13	446.01	Call	GOVI	57110	2	6	2	0.00
05/04/2013	GOVI On 01-August-13	446.00	Call	GOVI	57210	2	6	2	0.00
05/04/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
05/04/2013	GOVI On 01-August-13	446.01	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
05/04/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
05/04/2013	GOVI On 07-November-13			GOVI	458.21	454.2540	458.2140	454.2540	0.00
05/04/2013	GOVI On 07-November-13	445.99	Call	GOVI	122240	8	12	8	0.00
05/04/2013	GOVI On 07-November-13	446.00	Call	GOVI	122140	8	12	8	0.00
05/04/2013	GOVI On 07-November-13	446.01	Call	GOVI	122040	8	12	8	0.00
05/04/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
05/04/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
05/04/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
05/04/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/04/2013	IGOV On 02-May-13			Index Future	204.13	203.9620	204.1270	203.9620	558.00
05/04/2013	IGOV On 01-August-13			Index Future	206.87	206.6990	206.8660	206.6990	172.00
05/04/2013	IGOV On 07-November-13			Index Future	209.89	209.7220	209.8910	209.7220	7.00
05/04/2013	ILBI On 02-May-13			Index Future	551.96	552.0120	551.9560	552.0120	183.00
05/04/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
05/04/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/04/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
05/04/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
05/04/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
05/04/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
05/04/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.13	94.8700	94.8700	94.8700	0.00
05/04/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.13	94.8700	94.8700	94.8700	0.00
05/04/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.13	94.8700	94.8700	94.8700	500.00
05/04/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.13	94.8700	94.8700	94.8700	0.00
05/04/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.13	94.8600	94.8700	94.8600	0.00
05/04/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.13	94.8600	94.8700	94.8600	1,700.00
05/04/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.18	94.8200	94.8200	94.8200	0.00
05/04/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.13	94.8600	94.8700	94.8600	1,500.00

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05/04/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.13	94.8500	94.8700	94.8500	0.00
05/04/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.16	94.8000	94.8400	94.8000	800.00
05/04/2013	JBAF On	17-September-14			Jibar Tradeable Future	5.24	94.6900	94.7600	94.6900	0.00
05/04/2013	JBAF On	17-December-14			Jibar Tradeable Future	5.36	94.5600	94.6400	94.5600	0.00
05/04/2013	OTH1 On	02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
05/04/2013	R023 On	02-May-13			Bond Future	6.65	108.3901	109.2592	108.3901	6,470.00
05/04/2013	R023 On	02-May-13	7.04	Call	Bond Future	2871	2	3	2	0.00
05/04/2013	R023 On	02-May-13	7.06	Call	Bond Future	3016	2	3	2	0.00
05/04/2013	R023 On	02-May-13	7.05	Call	Bond Future	2944	2	3	2	0.00
05/04/2013	R023 On	02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
05/04/2013	R023 On	02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
05/04/2013	R023 On	02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
05/04/2013	R023 On	01-August-13			Bond Future	6.70	109.8032	110.6834	109.8032	0.00
05/04/2013	R023 On	01-August-13	7.29	Call	Bond Future	4214	3	4	3	0.00
05/04/2013	R023 On	01-August-13	7.30	Call	Bond Future	4283	3	4	3	0.00
05/04/2013	R023 On	01-August-13	7.31	Call	Bond Future	4352	3	4	3	0.00
05/04/2013	R023 On	01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
05/04/2013	R023 On	01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
05/04/2013	R023 On	01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
05/04/2013	R157 On	02-May-13			Bond Future	5.34	119.5711	119.7731	119.5711	6,078.00
05/04/2013	R157 On	02-May-13	5.34	Call	Bond Future	227	0	0	0	0.00
05/04/2013	R157 On	02-May-13	5.36	Call	Bond Future	252	0	0	0	0.00
05/04/2013	R157 On	02-May-13	5.35	Call	Bond Future	239	0	0	0	0.00
05/04/2013	R157 On	02-May-13	5.35	Put	Bond Future	210	0	0	0	0.00
05/04/2013	R157 On	02-May-13	5.36	Put	Bond Future	199	0	0	0	0.00
05/04/2013	R157 On	02-May-13	5.34	Put	Bond Future	222	0	0	0	0.00
05/04/2013	R157 On	01-August-13			Bond Future	5.34	121.1301	121.3343	121.1301	0.00
05/04/2013	R157 On	01-August-13	116.11	Call	Bond Future	91879	92	92	92	0.00
05/04/2013	R157 On	01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
05/04/2013	R157 On	07-November-13			Bond Future	5.34	116.0640	116.2714	116.0640	0.00
05/04/2013	R157 On	07-November-13	5.59	Call	Bond Future	798	1	1	1	0.00
05/04/2013	R157 On	07-November-13	5.60	Call	Bond Future	811	1	1	1	0.00

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05/04/2013	R157 On 07-November-13	5.61	Call	Bond Future	823	1	1	1	0.00
05/04/2013	R157 On 07-November-13	5.61	Put	Bond Future	306	0	0	0	0.00
05/04/2013	R157 On 07-November-13	5.60	Put	Bond Future	312	0	0	0	0.00
05/04/2013	R157 On 07-November-13	5.59	Put	Bond Future	319	0	0	0	0.00
05/04/2013	R157 On 06-February-14			Bond Future	5.32	117.6289	117.8391	117.6289	0.00
05/04/2013	R157 On 06-February-14	5.66	Call	Bond Future	870	1	1	1	0.00
05/04/2013	R157 On 06-February-14	5.65	Call	Bond Future	860	1	1	1	0.00
05/04/2013	R157 On 06-February-14	5.64	Call	Bond Future	849	1	1	1	0.00
05/04/2013	R157 On 06-February-14	5.64	Put	Bond Future	336	0	0	0	0.00
05/04/2013	R157 On 06-February-14	5.65	Put	Bond Future	331	0	0	0	0.00
05/04/2013	R157 On 06-February-14	5.66	Put	Bond Future	326	0	0	0	0.00
05/04/2013	R186 On 02-May-13			Bond Future	7.14	131.3144	132.8683	131.3144	63,614.00
05/04/2013	R186 On 02-May-13	6.75	Call	Bond Future	258	0	0	0	350.00
05/04/2013	R186 On 02-May-13	7.39	Call	Bond Future	3068	2	3	2	0.00
05/04/2013	R186 On 02-May-13	7.40	Call	Bond Future	3143	2	3	2	2,000.00
05/04/2013	R186 On 02-May-13	7.41	Call	Bond Future	3219	2	3	2	0.00
05/04/2013	R186 On 02-May-13	7.75	Call	Bond Future	6127	5	6	5	0.00
05/04/2013	R186 On 02-May-13	7.60	Call	Bond Future	4785	3	5	3	0.00
05/04/2013	R186 On 02-May-13	7.60	Put	Bond Future	196	0	0	0	2,830.00
05/04/2013	R186 On 02-May-13	7.75	Put	Bond Future	82	0	0	0	100.00
05/04/2013	R186 On 02-May-13	7.41	Put	Bond Future	510	1	1	1	0.00
05/04/2013	R186 On 02-May-13	7.40	Put	Bond Future	534	1	1	1	150.00
05/04/2013	R186 On 02-May-13	7.39	Put	Bond Future	559	1	1	1	0.00
05/04/2013	R186 On 02-May-13	6.75	Put	Bond Future	4393	6	4	6	0.00
05/04/2013	R186 On 01-August-13			Bond Future	7.20	127.7419	129.3157	127.7419	3,000.00
05/04/2013	R186 On 01-August-13	7.25	Call	Bond Future	3714	3	4	3	4,315.00
05/04/2013	R186 On 01-August-13	128.26	Call	Bond Future	120043	118	120	118	0.00
05/04/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
05/04/2013	R186 On 01-August-13	7.25	Put	Bond Future	3234	4	3	4	0.00
05/04/2013	R186 On 07-November-13			Bond Future	7.26	129.5782	131.1749	129.5782	540.00
05/04/2013	R186 On 07-November-13	8.75	Call	Bond Future	14278	13	14	13	0.00
05/04/2013	R186 On 07-November-13	8.14	Call	Bond Future	9922	9	10	9	0.00
05/04/2013	R186 On 07-November-13	8.16	Call	Bond Future	10060	9	10	9	0.00
05/04/2013	R186 On 07-November-13	8.15	Call	Bond Future	9991	9	10	9	0.00

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05/04/2013	R186 On 07-November-13	8.15	Put	Bond Future	1643	2	2	2	0.00
05/04/2013	R186 On 07-November-13	8.16	Put	Bond Future	1622	2	2	2	0.00
05/04/2013	R186 On 07-November-13	8.14	Put	Bond Future	1664	2	2	2	0.00
05/04/2013	R186 On 07-November-13	8.75	Put	Bond Future	706	1	1	1	1,030.00
05/04/2013	R186 On 06-February-14			Bond Future	7.32	126.0349	127.6531	126.0349	0.00
05/04/2013	R186 On 06-February-14	7.74	Call	Bond Future	7586	7	8	7	0.00
05/04/2013	R186 On 06-February-14	7.75	Call	Bond Future	7643	7	8	7	0.00
05/04/2013	R186 On 06-February-14	7.76	Call	Bond Future	7701	7	8	7	0.00
05/04/2013	R186 On 06-February-14	7.76	Put	Bond Future	3570	4	4	4	0.00
05/04/2013	R186 On 06-February-14	7.75	Put	Bond Future	3604	4	4	4	0.00
05/04/2013	R186 On 06-February-14	7.74	Put	Bond Future	3639	4	4	4	0.00
05/04/2013	R197 On 02-May-13			Bond Future	294.67	294.1725	294.6709	294.1725	2,633.00
05/04/2013	R197 On 02-May-13	282.39	Call	Bond Future	12281	12	12	12	0.00
05/04/2013	R197 On 02-May-13	282.41	Call	Bond Future	12261	12	12	12	0.00
05/04/2013	R197 On 02-May-13	282.40	Call	Bond Future	12271	12	12	12	0.00
05/04/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
05/04/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
05/04/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
05/04/2013	R201 On 02-May-13			Bond Future	5.20	108.6327	108.7417	108.6327	4.00
05/04/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
05/04/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
05/04/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
05/04/2013	R201 On 02-May-13	4.05	Put	Bond Future	1858	2	2	2	0.00
05/04/2013	R201 On 02-May-13	4.06	Put	Bond Future	1841	2	2	2	0.00
05/04/2013	R201 On 02-May-13	4.04	Put	Bond Future	1874	2	2	2	0.00
05/04/2013	R201 On 01-August-13			Bond Future	5.19	105.6452	105.7554	105.6452	0.00
05/04/2013	R201 On 01-August-13	107.45	Call	Bond Future	68510	68	69	68	0.00
05/04/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
05/04/2013	R201 On 07-November-13			Bond Future	5.13	107.1639	107.2758	107.1639	0.00
05/04/2013	R201 On 07-November-13	4.79	Call	Bond Future	123	0	0	0	0.00
05/04/2013	R201 On 07-November-13	4.81	Call	Bond Future	130	0	0	0	0.00
05/04/2013	R201 On 07-November-13	4.80	Call	Bond Future	127	0	0	0	0.00
05/04/2013	R201 On 07-November-13	4.80	Put	Bond Future	492	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
05/04/2013	R201 On 07-November-13	4.81	Put	Bond Future	485	1	0	1	0.00
05/04/2013	R201 On 07-November-13	4.79	Put	Bond Future	500	1	1	1	0.00
05/04/2013	R201 On 06-February-14			Bond Future	5.04	104.2001	104.3135	104.2001	0.00
05/04/2013	R201 On 06-February-14	5.26	Call	Bond Future	375	0	0	0	0.00
05/04/2013	R201 On 06-February-14	5.24	Call	Bond Future	364	0	0	0	0.00
05/04/2013	R201 On 06-February-14	5.25	Call	Bond Future	369	0	0	0	0.00
05/04/2013	R201 On 06-February-14	5.25	Put	Bond Future	191	0	0	0	0.00
05/04/2013	R201 On 06-February-14	5.24	Put	Bond Future	194	0	0	0	0.00
05/04/2013	R201 On 06-February-14	5.26	Put	Bond Future	188	0	0	0	0.00
05/04/2013	R202 On 02-May-13			Bond Future	220.03	220.0317	220.0324	220.0317	44,017.00
05/04/2013	R202 On 02-May-13	211.04	Call	Bond Future	8992	9	9	9	0.00
05/04/2013	R202 On 02-May-13	211.06	Call	Bond Future	8972	9	9	9	0.00
05/04/2013	R202 On 02-May-13	211.05	Call	Bond Future	8982	9	9	9	0.00
05/04/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
05/04/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
05/04/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
05/04/2013	R203 On 02-May-13			Bond Future	5.72	110.3618	110.7938	110.3618	5,836.00
05/04/2013	R203 On 02-May-13	5.89	Call	Bond Future	879	1	1	1	0.00
05/04/2013	R203 On 02-May-13	5.90	Call	Bond Future	907	1	1	1	0.00
05/04/2013	R203 On 02-May-13	5.91	Call	Bond Future	937	1	1	1	0.00
05/04/2013	R203 On 02-May-13	5.91	Put	Bond Future	191	0	0	0	0.00
05/04/2013	R203 On 02-May-13	5.90	Put	Bond Future	202	0	0	0	0.00
05/04/2013	R203 On 02-May-13	5.89	Put	Bond Future	213	0	0	0	0.00
05/04/2013	R203 On 01-August-13			Bond Future	5.75	111.8007	112.2380	111.8007	5,000.00
05/04/2013	R203 On 01-August-13	109.11	Call	Bond Future	99025	99	99	99	0.00
05/04/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
05/04/2013	R203 On 07-November-13			Bond Future	5.78	109.2478	109.6916	109.2478	0.00
05/04/2013	R203 On 07-November-13	6.01	Call	Bond Future	1668	1	2	1	0.00
05/04/2013	R203 On 07-November-13	571.00	Call	Bond Future	107462	107	107	107	0.00
05/04/2013	R203 On 07-November-13	5.71	Call	Bond Future	1090	1	1	1	15.00
05/04/2013	R203 On 07-November-13	6.00	Call	Bond Future	1646	1	2	1	0.00
05/04/2013	R203 On 07-November-13	5.99	Call	Bond Future	1625	1	2	1	0.00
05/04/2013	R203 On 07-November-13	5.99	Put	Bond Future	893	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
05/04/2013	R203 On 07-November-13	6.00	Put	Bond Future	879	1	1	1	0.00
05/04/2013	R203 On 07-November-13	5.71	Put	Bond Future	1356	2	1	2	0.00
05/04/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
05/04/2013	R203 On 07-November-13	6.01	Put	Bond Future	865	1	1	1	0.00
05/04/2013	R203 On 06-February-14			Bond Future	5.82	110.7207	111.1705	110.7207	0.00
05/04/2013	R203 On 06-February-14	6.16	Call	Bond Future	2049	2	2	2	0.00
05/04/2013	R203 On 06-February-14	5.95	Call	Bond Future	1630	1	2	1	16.00
05/04/2013	R203 On 06-February-14	6.15	Call	Bond Future	2028	2	2	2	0.00
05/04/2013	R203 On 06-February-14	6.14	Call	Bond Future	2007	2	2	2	0.00
05/04/2013	R203 On 06-February-14	6.14	Put	Bond Future	927	1	1	1	0.00
05/04/2013	R203 On 06-February-14	6.15	Put	Bond Future	915	1	1	1	0.00
05/04/2013	R203 On 06-February-14	5.95	Put	Bond Future	1181	1	1	1	0.00
05/04/2013	R203 On 06-February-14	6.16	Put	Bond Future	903	1	1	1	0.00
05/04/2013	R204 On 02-May-13			Bond Future	6.00	111.9811	112.4383	111.9811	5,262.00
05/04/2013	R204 On 02-May-13	6.29	Call	Bond Future	1593	1	2	1	0.00
05/04/2013	R204 On 02-May-13	6.30	Call	Bond Future	1633	1	2	1	0.00
05/04/2013	R204 On 02-May-13	6.31	Call	Bond Future	1674	1	2	1	0.00
05/04/2013	R204 On 02-May-13	6.31	Put	Bond Future	133	0	0	0	0.00
05/04/2013	R204 On 02-May-13	6.30	Put	Bond Future	141	0	0	0	0.00
05/04/2013	R204 On 02-May-13	6.29	Put	Bond Future	149	0	0	0	0.00
05/04/2013	R204 On 01-August-13			Bond Future	6.04	109.4147	109.8777	109.4147	0.00
05/04/2013	R204 On 01-August-13	110.75	Call	Bond Future	100994	101	101	101	0.00
05/04/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
05/04/2013	R204 On 07-November-13			Bond Future	6.08	110.9876	111.4574	110.9876	0.00
05/04/2013	R204 On 07-November-13	7.00	Call	Bond Future	4472	4	4	4	0.00
05/04/2013	R204 On 07-November-13	6.29	Call	Bond Future	2170	2	2	2	0.00
05/04/2013	R204 On 07-November-13	6.30	Call	Bond Future	2197	2	2	2	0.00
05/04/2013	R204 On 07-November-13	6.31	Call	Bond Future	2225	2	2	2	0.00
05/04/2013	R204 On 07-November-13	6.31	Put	Bond Future	1186	1	1	1	0.00
05/04/2013	R204 On 07-November-13	6.30	Put	Bond Future	1203	1	1	1	0.00
05/04/2013	R204 On 07-November-13	6.29	Put	Bond Future	1221	1	1	1	0.00
05/04/2013	R204 On 07-November-13	7.00	Put	Bond Future	382	0	0	0	1,270.00
05/04/2013	R204 On 06-February-14			Bond Future	6.12	108.4531	108.9293	108.4531	0.00
05/04/2013	R204 On 06-February-14	6.40	Call	Bond Future	2630	2	3	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
05/04/2013	R204 On 06-February-14	6.39	Call	Bond Future	2604	2	3	2	0.00
05/04/2013	R204 On 06-February-14	6.41	Call	Bond Future	2656	2	3	2	0.00
05/04/2013	R204 On 06-February-14	6.41	Put	Bond Future	1404	2	1	2	0.00
05/04/2013	R204 On 06-February-14	6.39	Put	Bond Future	1437	2	1	2	0.00
05/04/2013	R204 On 06-February-14	6.40	Put	Bond Future	1421	2	1	2	0.00
05/04/2013	R206 On 02-May-13			Bond Future	5.26	103.7672	103.8092	103.7672	23.00
05/04/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
05/04/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
05/04/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
05/04/2013	R206 On 02-May-13	3.40	Put	Bond Future	1279	1	1	1	0.00
05/04/2013	R206 On 02-May-13	3.41	Put	Bond Future	1272	1	1	1	0.00
05/04/2013	R206 On 02-May-13	3.39	Put	Bond Future	1286	1	1	1	0.00
05/04/2013	R206 On 01-August-13			Bond Future	5.22	101.3583	101.4005	101.3583	0.00
05/04/2013	R206 On 01-August-13	103.94	Call	Bond Future	30402	30	30	30	0.00
05/04/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
05/04/2013	R206 On 07-November-13			Bond Future	4.94	102.8153	102.8584	102.8153	0.00
05/04/2013	R206 On 07-November-13	4.29	Call	Bond Future	8	0	0	0	0.00
05/04/2013	R206 On 07-November-13	4.31	Call	Bond Future	9	0	0	0	0.00
05/04/2013	R206 On 07-November-13	4.30	Call	Bond Future	9	0	0	0	0.00
05/04/2013	R206 On 07-November-13	4.30	Put	Bond Future	124	0	0	0	0.00
05/04/2013	R206 On 07-November-13	4.31	Put	Bond Future	122	0	0	0	0.00
05/04/2013	R206 On 07-November-13	4.29	Put	Bond Future	125	0	0	0	0.00
05/04/2013	R207 On 02-May-13			Bond Future	6.20	107.2318	107.8853	107.2318	7,774.00
05/04/2013	R207 On 02-May-13	6.44	Call	Bond Future	1555	1	2	1	0.00
05/04/2013	R207 On 02-May-13	6.46	Call	Bond Future	1640	1	2	1	0.00
05/04/2013	R207 On 02-May-13	6.45	Call	Bond Future	1597	1	2	1	0.00
05/04/2013	R207 On 02-May-13	6.45	Put	Bond Future	234	0	0	0	0.00
05/04/2013	R207 On 02-May-13	6.46	Put	Bond Future	222	0	0	0	0.00
05/04/2013	R207 On 02-May-13	6.44	Put	Bond Future	246	0	0	0	0.00
05/04/2013	R207 On 01-August-13			Bond Future	6.25	104.9935	105.6551	104.9935	0.00
05/04/2013	R207 On 01-August-13	106.18	Call	Bond Future	98084	97	98	97	0.00
05/04/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
05/04/2013	R207 On 07-November-13			Bond Future	6.30	106.5028	107.1741	106.5028	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
05/04/2013	R207 On 07-November-13	6.69	Call	Bond Future	3221	3	3	3	0.00
05/04/2013	R207 On 07-November-13	6.71	Call	Bond Future	3289	3	3	3	0.00
05/04/2013	R207 On 07-November-13	6.70	Call	Bond Future	3255	3	3	3	0.00
05/04/2013	R207 On 07-November-13	6.70	Put	Bond Future	1175	1	1	1	0.00
05/04/2013	R207 On 07-November-13	6.71	Put	Bond Future	1159	1	1	1	0.00
05/04/2013	R207 On 07-November-13	6.69	Put	Bond Future	1192	1	1	1	0.00
05/04/2013	R207 On 06-February-14			Bond Future	6.34	104.2992	104.9796	104.2992	0.00
05/04/2013	R207 On 06-February-14	6.66	Call	Bond Future	3294	3	3	3	0.00
05/04/2013	R207 On 06-February-14	6.64	Call	Bond Future	3234	3	3	3	0.00
05/04/2013	R207 On 06-February-14	6.65	Call	Bond Future	3264	3	3	3	0.00
05/04/2013	R207 On 06-February-14	6.65	Put	Bond Future	1717	2	2	2	0.00
05/04/2013	R207 On 06-February-14	6.64	Put	Bond Future	1736	2	2	2	0.00
05/04/2013	R207 On 06-February-14	6.66	Put	Bond Future	1698	2	2	2	0.00
05/04/2013	R208 On 02-May-13			Bond Future	6.32	102.5395	103.3291	102.5395	14,280.00
05/04/2013	R208 On 02-May-13	6.64	Call	Bond Future	2169	2	2	2	0.00
05/04/2013	R208 On 02-May-13	6.66	Call	Bond Future	2272	2	2	2	0.00
05/04/2013	R208 On 02-May-13	6.65	Call	Bond Future	2220	2	2	2	0.00
05/04/2013	R208 On 02-May-13	6.65	Put	Bond Future	172	0	0	0	0.00
05/04/2013	R208 On 02-May-13	6.66	Put	Bond Future	162	0	0	0	0.00
05/04/2013	R208 On 02-May-13	6.64	Put	Bond Future	182	0	0	0	0.00
05/04/2013	R208 On 01-August-13			Bond Future	6.36	103.8764	104.6760	103.8764	3,000.00
05/04/2013	R208 On 01-August-13	101.40	Call	Bond Future	95632	95	96	95	0.00
05/04/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
05/04/2013	R208 On 07-November-13			Bond Future	6.41	101.9733	102.7846	101.9733	0.00
05/04/2013	R208 On 07-November-13	7.50	Call	Bond Future	6675	6	7	6	0.00
05/04/2013	R208 On 07-November-13	6.79	Call	Bond Future	3653	3	4	3	0.00
05/04/2013	R208 On 07-November-13	6.81	Call	Bond Future	3729	3	4	3	0.00
05/04/2013	R208 On 07-November-13	6.80	Call	Bond Future	3691	3	4	3	0.00
05/04/2013	R208 On 07-November-13	6.80	Put	Bond Future	1407	2	1	2	0.00
05/04/2013	R208 On 07-November-13	6.81	Put	Bond Future	1388	2	1	2	0.00
05/04/2013	R208 On 07-November-13	6.79	Put	Bond Future	1427	2	1	2	0.00
05/04/2013	R208 On 07-November-13	7.50	Put	Bond Future	483	1	0	1	1,520.00
05/04/2013	R208 On 06-February-14			Bond Future	6.45	103.3481	104.1704	103.3481	0.00
05/04/2013	R208 On 06-February-14	6.75	Call	Bond Future	3708	3	4	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
05/04/2013	R208 On 06-February-14	6.76	Call	Bond Future	3742	3	4	3	0.00
05/04/2013	R208 On 06-February-14	6.74	Call	Bond Future	3675	3	4	3	0.00
05/04/2013	R208 On 06-February-14	6.74	Put	Bond Future	2034	2	2	2	0.00
05/04/2013	R208 On 06-February-14	6.76	Put	Bond Future	1990	2	2	2	0.00
05/04/2013	R208 On 06-February-14	6.75	Put	Bond Future	2012	2	2	2	0.00
05/04/2013	R209 On 02-May-13			Bond Future	7.93	81.4044	82.9826	81.4044	10,695.00
05/04/2013	R209 On 02-May-13	7.99	Call	Bond Future	1717	1	2	1	0.00
05/04/2013	R209 On 02-May-13	8.01	Call	Bond Future	1817	1	2	1	0.00
05/04/2013	R209 On 02-May-13	8.00	Call	Bond Future	1767	1	2	1	0.00
05/04/2013	R209 On 02-May-13	8.00	Put	Bond Future	1161	2	1	2	0.00
05/04/2013	R209 On 02-May-13	8.01	Put	Bond Future	1122	2	1	2	0.00
05/04/2013	R209 On 02-May-13	7.99	Put	Bond Future	1200	2	1	2	0.00
05/04/2013	R209 On 01-August-13			Bond Future	7.99	82.4658	84.0643	82.4658	0.00
05/04/2013	R209 On 01-August-13	79.36	Call	Bond Future	74115	73	74	73	0.00
05/04/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
05/04/2013	R209 On 07-November-13			Bond Future	8.06	80.5065	82.1281	80.5065	0.00
05/04/2013	R209 On 07-November-13	9.50	Call	Bond Future	12198	11	12	11	0.00
05/04/2013	R209 On 07-November-13	8.79	Call	Bond Future	8153	7	8	7	0.00
05/04/2013	R209 On 07-November-13	8.81	Call	Bond Future	8263	7	8	7	0.00
05/04/2013	R209 On 07-November-13	8.80	Call	Bond Future	8208	7	8	7	0.00
05/04/2013	R209 On 07-November-13	8.80	Put	Bond Future	2046	3	2	3	0.00
05/04/2013	R209 On 07-November-13	8.81	Put	Bond Future	2023	3	2	3	0.00
05/04/2013	R209 On 07-November-13	8.79	Put	Bond Future	2069	3	2	3	0.00
05/04/2013	R209 On 07-November-13	9.50	Put	Bond Future	870	1	1	1	980.00
05/04/2013	R209 On 06-February-14			Bond Future	8.12	81.5919	83.2354	81.5919	0.00
05/04/2013	R209 On 06-February-14	8.55	Call	Bond Future	7210	6	7	6	0.00
05/04/2013	R209 On 06-February-14	8.56	Call	Bond Future	7259	6	7	6	0.00
05/04/2013	R209 On 06-February-14	8.54	Call	Bond Future	7161	6	7	6	0.00
05/04/2013	R209 On 06-February-14	8.54	Put	Bond Future	3611	4	4	4	0.00
05/04/2013	R209 On 06-February-14	8.56	Put	Bond Future	3547	4	4	4	0.00
05/04/2013	R209 On 06-February-14	8.55	Put	Bond Future	3579	4	4	4	0.00
05/04/2013	R210 On 02-May-13			Bond Future	165.22	165.2157	165.2153	165.2157	1,244.00
05/04/2013	R210 On 02-May-13	161.14	Call	Bond Future	4075	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
05/04/2013	R210 On 02-May-13	161.16	Call	Bond Future	4055	4	4	4	0.00
05/04/2013	R210 On 02-May-13	161.15	Call	Bond Future	4065	4	4	4	0.00
05/04/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
05/04/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
05/04/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
05/04/2013	R211 On 02-May-13			Bond Future	129.37	129.3777	129.3703	129.3777	529.00
05/04/2013	R211 On 02-May-13	125.69	Call	Bond Future	3680	4	4	4	0.00
05/04/2013	R211 On 02-May-13	125.70	Call	Bond Future	3670	4	4	4	0.00
05/04/2013	R211 On 02-May-13	125.71	Call	Bond Future	3660	4	4	4	0.00
05/04/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
05/04/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
05/04/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
05/04/2013	R212 On 02-May-13			Bond Future	137.24	136.9743	137.2422	136.9743	21,870.00
05/04/2013	R212 On 02-May-13	131.09	Call	Bond Future	6152	6	6	6	0.00
05/04/2013	R212 On 02-May-13	131.11	Call	Bond Future	6132	6	6	6	0.00
05/04/2013	R212 On 02-May-13	131.10	Call	Bond Future	6142	6	6	6	0.00
05/04/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
05/04/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
05/04/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
05/04/2013	R213 On 02-May-13			Bond Future	7.66	93.3339	94.8964	93.3339	9,267.00
05/04/2013	R213 On 02-May-13	7.84	Call	Bond Future	2349	1	2	1	0.00
05/04/2013	R213 On 02-May-13	7.85	Call	Bond Future	2410	1	2	1	0.00
05/04/2013	R213 On 02-May-13	7.86	Call	Bond Future	2471	2	2	2	0.00
05/04/2013	R213 On 02-May-13	7.86	Put	Bond Future	682	1	1	1	0.00
05/04/2013	R213 On 02-May-13	7.85	Put	Bond Future	710	1	1	1	0.00
05/04/2013	R213 On 02-May-13	7.84	Put	Bond Future	739	1	1	1	0.00
05/04/2013	R213 On 01-August-13			Bond Future	7.72	94.5508	96.1333	94.5508	0.00
05/04/2013	R213 On 01-August-13	91.25	Call	Bond Future	85518	84	86	84	0.00
05/04/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
05/04/2013	R213 On 07-November-13			Bond Future	7.79	92.3726	93.9780	92.3726	0.00
05/04/2013	R213 On 07-November-13	8.59	Call	Bond Future	8614	7	9	7	0.00
05/04/2013	R213 On 07-November-13	8.61	Call	Bond Future	8730	8	9	8	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
05/04/2013	R213 On 07-November-13	8.60	Call	Bond Future	8672	8	9	8	0.00
05/04/2013	R213 On 07-November-13	8.60	Put	Bond Future	1819	2	2	2	0.00
05/04/2013	R213 On 07-November-13	8.61	Put	Bond Future	1797	2	2	2	0.00
05/04/2013	R213 On 07-November-13	8.59	Put	Bond Future	1840	2	2	2	0.00
05/04/2013	R213 On 06-February-14			Bond Future	7.85	93.6180	95.2450	93.6180	0.00
05/04/2013	R213 On 06-February-14	8.31	Call	Bond Future	7282	6	7	6	0.00
05/04/2013	R213 On 06-February-14	8.29	Call	Bond Future	7181	6	7	6	0.00
05/04/2013	R213 On 06-February-14	8.30	Call	Bond Future	7232	6	7	6	0.00
05/04/2013	R213 On 06-February-14	8.30	Put	Bond Future	3405	4	3	4	0.00
05/04/2013	R213 On 06-February-14	8.29	Put	Bond Future	3437	4	3	4	0.00
05/04/2013	R213 On 06-February-14	8.31	Put	Bond Future	3373	4	3	4	0.00
05/04/2013	R214 On 02-May-13			Bond Future	7.97	83.0983	84.8700	83.0983	2,034.00
05/04/2013	R214 On 02-May-13	84.31	Call	Bond Future	76090	74	76	74	0.00
05/04/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
05/04/2013	R214 On 01-August-13			Bond Future	8.02	84.1817	85.9764	84.1817	0.00
05/04/2013	R214 On 01-August-13	84.31	Call	Bond Future	75529	74	76	74	0.00
05/04/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00