



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 22/03/2013 To: 22/03/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	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
22/03/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	2025 On 02-May-13			Bond Future	114.66	114.6605	114.6563	114.6605	0.00
22/03/2013	2025 On 02-May-13	113.41	Call	Bond Future	1243	1	1	1	0.00
22/03/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
22/03/2013	2038 On 02-May-13			Bond Future	112.14	111.9264	112.1396	111.9264	9.00
22/03/2013	2038 On 02-May-13	111.60	Call	Bond Future	535	0	1	0	0.00
22/03/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
22/03/2013	2050 On 02-May-13			Bond Future	117.50	117.6451	117.4962	117.6451	122.00
22/03/2013	2050 On 02-May-13	117.60	Call	Bond Future	0	0	0	0	0.00
22/03/2013	2050 On 02-May-13	117.60	Put	Bond Future	102	0	0	0	0.00
22/03/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	AL7T On 02-May-13			Index Future	491.08	491.0350	491.0800	491.0350	12.00
22/03/2013	AL7T On 01-August-13			Index Future	497.50	497.4570	497.5020	497.4570	0.00
22/03/2013	AL7T On 07-November-13			Index Future	504.58	504.5370	504.5830	504.5370	0.00
22/03/2013	ALBI On 02-May-13			Index Future	437.20	437.0390	437.2030	437.0390	1,017.00
22/03/2013	ALBI On 01-August-13			Index Future	442.92	442.7550	442.9210	442.7550	79.00
22/03/2013	ALBI On 07-November-13			Index Future	449.23	449.0570	449.2250	449.0570	85.00
22/03/2013	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
22/03/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/03/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C212 On 31-January-22			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
22/03/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	EL28 On 02-May-13			Bond Future	112.59	112.6653	112.5930	112.6653	0.00
22/03/2013	EL28 On 02-May-13	113.32	Call	Bond Future	0	0	0	0	0.00
22/03/2013	EL28 On 02-May-13	113.32	Put	Bond Future	723	1	1	1	0.00
22/03/2013	ES33 On 02-May-13			Bond Future	8.88	88.0295	88.2081	88.0295	3,363.00
22/03/2013	ES33 On 02-May-13	91.02	Call	Bond Future	79028	79	79	79	0.00
22/03/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
22/03/2013	ES33 On 01-August-13			Bond Future	8.97	89.1808	89.3617	89.1808	0.00
22/03/2013	ES33 On 01-August-13	9.00	Call	Bond Future	269	0	0	0	0.00
22/03/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78310	78	78	78	0.00
22/03/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
22/03/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
22/03/2013	GOVI On 02-May-13			GOVI	437.03	436.8920	437.0250	436.8920	98.00
22/03/2013	GOVI On 02-May-13	432.99	Call	GOVI	40350	4	4	4	0.00
22/03/2013	GOVI On 02-May-13	433.00	Call	GOVI	40250	4	4	4	0.00
22/03/2013	GOVI On 02-May-13	433.01	Call	GOVI	40150	4	4	4	0.00
22/03/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
22/03/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
22/03/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
22/03/2013	GOVI On 01-August-13			GOVI	442.74	442.6060	442.7410	442.6060	280.00
22/03/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
22/03/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
22/03/2013	GOVI On 01-August-13	446.00	Call	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
22/03/2013	GOVI On 01-August-13	446.00	Put	GOVI	32590	3	3	3	0.00
22/03/2013	GOVI On 01-August-13	446.01	Put	GOVI	32690	3	3	3	0.00
22/03/2013	GOVI On 01-August-13	445.99	Put	GOVI	32490	3	3	3	0.00
22/03/2013	GOVI On 07-November-13			GOVI	449.04	448.9060	449.0420	448.9060	0.00
22/03/2013	GOVI On 07-November-13	445.99	Call	GOVI	30520	3	3	3	0.00
22/03/2013	GOVI On 07-November-13	446.00	Call	GOVI	30420	3	3	3	0.00
22/03/2013	GOVI On 07-November-13	446.01	Call	GOVI	30320	3	3	3	0.00
22/03/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
22/03/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
22/03/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
22/03/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/03/2013	IGOV On 02-May-13			Index Future	203.10	203.2010	203.1010	203.2010	459.00
22/03/2013	IGOV On 01-August-13			Index Future	205.81	205.9120	205.8110	205.9120	149.00
22/03/2013	IGOV On 07-November-13			Index Future	208.81	208.9090	208.8070	208.9090	7.00
22/03/2013	ILBI On 02-May-13			Index Future	549.48	549.4800	549.4800	549.4800	183.00
22/03/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
22/03/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/03/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
22/03/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
22/03/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
22/03/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
22/03/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.13	94.8700	94.8700	94.8700	0.00
22/03/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.13	94.8700	94.8700	94.8700	0.00
22/03/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.15	94.8500	94.8500	94.8500	500.00
22/03/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.15	94.8400	94.8500	94.8400	0.00
22/03/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.16	94.8400	94.8400	94.8400	0.00
22/03/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.19	94.8300	94.8100	94.8300	2,200.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2013	JBAF On	16-October-13			Jibar Tradeable Future	5.18	5.1800	94.8200	5.1800	0.00
22/03/2013	JBAF On	18-December-13			Jibar Tradeable Future	5.24	94.7800	94.7600	94.7800	2,000.00
22/03/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.38	94.6500	94.6200	94.6500	400.00
22/03/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.53	94.5100	94.4700	94.5100	800.00
22/03/2013	JBAF On	17-September-14			Jibar Tradeable Future	5.68	94.3700	94.3200	94.3700	0.00
22/03/2013	JBAF On	17-December-14			Jibar Tradeable Future	5.86	94.2000	94.1400	94.2000	0.00
22/03/2013	OTH1 On	02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
22/03/2013	R023 On	02-May-13			Bond Future	6.94	107.1303	107.1350	107.1303	6,470.00
22/03/2013	R023 On	02-May-13	7.04	Call	Bond Future	747	1	1	1	0.00
22/03/2013	R023 On	02-May-13	7.06	Call	Bond Future	892	1	1	1	0.00
22/03/2013	R023 On	02-May-13	7.05	Call	Bond Future	819	1	1	1	0.00
22/03/2013	R023 On	02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R023 On	02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R023 On	02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R023 On	01-August-13			Bond Future	7.00	108.5312	108.5361	108.5312	0.00
22/03/2013	R023 On	01-August-13	7.29	Call	Bond Future	2066	2	2	2	0.00
22/03/2013	R023 On	01-August-13	7.30	Call	Bond Future	2136	2	2	2	0.00
22/03/2013	R023 On	01-August-13	7.31	Call	Bond Future	2205	2	2	2	0.00
22/03/2013	R023 On	01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R023 On	01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R023 On	01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R157 On	02-May-13			Bond Future	5.56	119.2769	119.2267	119.2769	6,078.00
22/03/2013	R157 On	02-May-13	5.34	Call	Bond Future	78	0	0	0	0.00
22/03/2013	R157 On	02-May-13	5.36	Call	Bond Future	88	0	0	0	0.00
22/03/2013	R157 On	02-May-13	5.35	Call	Bond Future	83	0	0	0	0.00
22/03/2013	R157 On	02-May-13	5.35	Put	Bond Future	600	1	1	1	0.00
22/03/2013	R157 On	02-May-13	5.36	Put	Bond Future	581	1	1	1	0.00
22/03/2013	R157 On	02-May-13	5.34	Put	Bond Future	619	1	1	1	0.00
22/03/2013	R157 On	01-August-13			Bond Future	5.60	120.8367	120.7860	120.8367	0.00
22/03/2013	R157 On	01-August-13	116.11	Call	Bond Future	91330	91	91	91	0.00
22/03/2013	R157 On	01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R157 On	07-November-13			Bond Future	5.64	115.7497	115.6982	115.7497	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
22/03/2013	R157 On 07-November-13	5.59	Call	Bond Future	468	0	0	0	0.00
22/03/2013	R157 On 07-November-13	5.60	Call	Bond Future	477	1	0	1	0.00
22/03/2013	R157 On 07-November-13	5.61	Call	Bond Future	487	1	0	1	0.00
22/03/2013	R157 On 07-November-13	5.61	Put	Bond Future	543	1	1	1	0.00
22/03/2013	R157 On 07-November-13	5.60	Put	Bond Future	552	1	1	1	0.00
22/03/2013	R157 On 07-November-13	5.59	Put	Bond Future	562	1	1	1	0.00
22/03/2013	R186 On 02-May-13			Bond Future	7.50	129.0750	129.2334	129.0750	64,379.00
22/03/2013	R186 On 02-May-13	6.75	Call	Bond Future	101	0	0	0	350.00
22/03/2013	R186 On 02-May-13	7.39	Call	Bond Future	1371	1	1	1	0.00
22/03/2013	R186 On 02-May-13	7.40	Call	Bond Future	1412	1	1	1	2,000.00
22/03/2013	R186 On 02-May-13	7.41	Call	Bond Future	1454	1	1	1	0.00
22/03/2013	R186 On 02-May-13	7.60	Call	Bond Future	2395	2	2	2	0.00
22/03/2013	R186 On 02-May-13	7.75	Call	Bond Future	3328	3	3	3	0.00
22/03/2013	R186 On 02-May-13	7.75	Put	Bond Future	918	1	1	1	100.00
22/03/2013	R186 On 02-May-13	7.60	Put	Bond Future	1442	2	1	2	2,830.00
22/03/2013	R186 On 02-May-13	7.41	Put	Bond Future	2380	3	2	3	0.00
22/03/2013	R186 On 02-May-13	7.40	Put	Bond Future	2438	3	2	3	150.00
22/03/2013	R186 On 02-May-13	7.39	Put	Bond Future	2497	3	2	3	0.00
22/03/2013	R186 On 02-May-13	6.75	Put	Bond Future	7872	8	8	8	0.00
22/03/2013	R186 On 01-August-13			Bond Future	7.57	125.4784	125.6390	125.4784	0.00
22/03/2013	R186 On 01-August-13	7.25	Call	Bond Future	2367	2	2	2	4,315.00
22/03/2013	R186 On 01-August-13	128.26	Call	Bond Future	116367	116	116	116	0.00
22/03/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R186 On 01-August-13	7.25	Put	Bond Future	5564	6	6	6	0.00
22/03/2013	R186 On 07-November-13			Bond Future	7.65	127.2643	127.4271	127.2643	480.00
22/03/2013	R186 On 07-November-13	8.75	Call	Bond Future	11287	11	11	11	0.00
22/03/2013	R186 On 07-November-13	8.14	Call	Bond Future	7443	7	7	7	0.00
22/03/2013	R186 On 07-November-13	8.15	Call	Bond Future	7501	7	8	7	0.00
22/03/2013	R186 On 07-November-13	8.16	Call	Bond Future	7560	7	8	7	0.00
22/03/2013	R186 On 07-November-13	8.16	Put	Bond Future	2870	3	3	3	0.00
22/03/2013	R186 On 07-November-13	8.15	Put	Bond Future	2901	3	3	3	0.00
22/03/2013	R186 On 07-November-13	8.14	Put	Bond Future	2933	3	3	3	0.00
22/03/2013	R186 On 07-November-13	8.75	Put	Bond Future	1462	2	1	2	1,030.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2013	R197 On	02-May-13			Bond Future	292.26	292.2698	292.2572	292.2698	2,633.00
22/03/2013	R197 On	02-May-13	282.39	Call	Bond Future	9867	10	10	10	0.00
22/03/2013	R197 On	02-May-13	282.41	Call	Bond Future	9847	10	10	10	0.00
22/03/2013	R197 On	02-May-13	282.40	Call	Bond Future	9857	10	10	10	0.00
22/03/2013	R197 On	02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R197 On	02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R197 On	02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R201 On	02-May-13			Bond Future	5.35	108.5304	108.4965	108.5304	4.00
22/03/2013	R201 On	02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
22/03/2013	R201 On	02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
22/03/2013	R201 On	02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
22/03/2013	R201 On	02-May-13	4.06	Put	Bond Future	2086	2	2	2	0.00
22/03/2013	R201 On	02-May-13	4.05	Put	Bond Future	2103	2	2	2	0.00
22/03/2013	R201 On	02-May-13	4.04	Put	Bond Future	2119	2	2	2	0.00
22/03/2013	R201 On	01-August-13			Bond Future	5.37	105.5458	105.5116	105.5458	0.00
22/03/2013	R201 On	01-August-13	107.45	Call	Bond Future	68266	68	68	68	0.00
22/03/2013	R201 On	01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R201 On	07-November-13			Bond Future	5.37	107.0480	107.0133	107.0480	0.00
22/03/2013	R201 On	07-November-13	4.79	Call	Bond Future	60	0	0	0	0.00
22/03/2013	R201 On	07-November-13	4.81	Call	Bond Future	64	0	0	0	0.00
22/03/2013	R201 On	07-November-13	4.80	Call	Bond Future	62	0	0	0	0.00
22/03/2013	R201 On	07-November-13	4.80	Put	Bond Future	690	1	1	1	0.00
22/03/2013	R201 On	07-November-13	4.81	Put	Bond Future	681	1	1	1	0.00
22/03/2013	R201 On	07-November-13	4.79	Put	Bond Future	699	1	1	1	0.00
22/03/2013	R202 On	02-May-13			Bond Future	219.19	219.7022	219.1860	219.7022	49,417.00
22/03/2013	R202 On	02-May-13	211.04	Call	Bond Future	8146	9	8	9	0.00
22/03/2013	R202 On	02-May-13	211.05	Call	Bond Future	8136	9	8	9	0.00
22/03/2013	R202 On	02-May-13	211.06	Call	Bond Future	8126	9	8	9	0.00
22/03/2013	R202 On	02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R202 On	02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R202 On	02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R203 On	02-May-13			Bond Future	6.00	109.7774	109.6975	109.7774	10,718.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2013	R203 On 02-May-13	5.89	Call	Bond Future	378	0	0	0	0.00
22/03/2013	R203 On 02-May-13	5.90	Call	Bond Future	394	0	0	0	0.00
22/03/2013	R203 On 02-May-13	5.91	Call	Bond Future	410	0	0	0	0.00
22/03/2013	R203 On 02-May-13	5.91	Put	Bond Future	760	1	1	1	0.00
22/03/2013	R203 On 02-May-13	5.90	Put	Bond Future	784	1	1	1	0.00
22/03/2013	R203 On 02-May-13	5.89	Put	Bond Future	809	1	1	1	0.00
22/03/2013	R203 On 01-August-13			Bond Future	6.05	111.2130	111.1320	111.2130	0.00
22/03/2013	R203 On 01-August-13	109.11	Call	Bond Future	97919	98	98	98	0.00
22/03/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R203 On 07-November-13			Bond Future	6.10	108.6361	108.5540	108.6361	0.00
22/03/2013	R203 On 07-November-13	6.01	Call	Bond Future	1080	1	1	1	0.00
22/03/2013	R203 On 07-November-13	571.00	Call	Bond Future	106324	106	106	106	0.00
22/03/2013	R203 On 07-November-13	5.71	Call	Bond Future	660	1	1	1	15.00
22/03/2013	R203 On 07-November-13	5.99	Call	Bond Future	1047	1	1	1	0.00
22/03/2013	R203 On 07-November-13	6.00	Call	Bond Future	1063	1	1	1	0.00
22/03/2013	R203 On 07-November-13	6.00	Put	Bond Future	1433	1	1	1	0.00
22/03/2013	R203 On 07-November-13	5.99	Put	Bond Future	1453	1	1	1	0.00
22/03/2013	R203 On 07-November-13	5.71	Put	Bond Future	2063	2	2	2	0.00
22/03/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R203 On 07-November-13	6.01	Put	Bond Future	1415	1	1	1	0.00
22/03/2013	R204 On 02-May-13			Bond Future	6.26	111.2051	111.1325	111.2051	5,262.00
22/03/2013	R204 On 02-May-13	6.29	Call	Bond Future	839	1	1	1	0.00
22/03/2013	R204 On 02-May-13	6.31	Call	Bond Future	892	1	1	1	0.00
22/03/2013	R204 On 02-May-13	6.30	Call	Bond Future	865	1	1	1	0.00
22/03/2013	R204 On 02-May-13	6.30	Put	Bond Future	678	1	1	1	0.00
22/03/2013	R204 On 02-May-13	6.31	Put	Bond Future	656	1	1	1	0.00
22/03/2013	R204 On 02-May-13	6.29	Put	Bond Future	701	1	1	1	0.00
22/03/2013	R204 On 01-August-13			Bond Future	6.32	108.6330	108.5596	108.6330	0.00
22/03/2013	R204 On 01-August-13	110.75	Call	Bond Future	99676	100	100	100	0.00
22/03/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R204 On 07-November-13			Bond Future	6.38	110.1791	110.1047	110.1791	0.00
22/03/2013	R204 On 07-November-13	7.00	Call	Bond Future	3487	4	3	4	0.00
22/03/2013	R204 On 07-November-13	6.29	Call	Bond Future	1556	2	2	2	0.00
22/03/2013	R204 On 07-November-13	6.31	Call	Bond Future	1600	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
22/03/2013	R204 On 07-November-13	6.30	Call	Bond Future	1578	2	2	2	0.00
22/03/2013	R204 On 07-November-13	6.30	Put	Bond Future	1936	2	2	2	0.00
22/03/2013	R204 On 07-November-13	6.31	Put	Bond Future	1913	2	2	2	0.00
22/03/2013	R204 On 07-November-13	6.29	Put	Bond Future	1959	2	2	2	0.00
22/03/2013	R204 On 07-November-13	7.00	Put	Bond Future	751	1	1	1	1,270.00
22/03/2013	R206 On 02-May-13			Bond Future	5.38	103.7368	103.7253	103.7368	23.00
22/03/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
22/03/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
22/03/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
22/03/2013	R206 On 02-May-13	3.40	Put	Bond Future	1363	1	1	1	0.00
22/03/2013	R206 On 02-May-13	3.41	Put	Bond Future	1356	1	1	1	0.00
22/03/2013	R206 On 02-May-13	3.39	Put	Bond Future	1370	1	1	1	0.00
22/03/2013	R206 On 01-August-13			Bond Future	5.40	101.3316	101.3200	101.3316	0.00
22/03/2013	R206 On 01-August-13	103.94	Call	Bond Future	30322	30	30	30	0.00
22/03/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R206 On 07-November-13			Bond Future	5.48	102.7738	102.7621	102.7738	0.00
22/03/2013	R206 On 07-November-13	4.29	Call	Bond Future	1	0	0	0	0.00
22/03/2013	R206 On 07-November-13	4.31	Call	Bond Future	1	0	0	0	0.00
22/03/2013	R206 On 07-November-13	4.30	Call	Bond Future	1	0	0	0	0.00
22/03/2013	R206 On 07-November-13	4.30	Put	Bond Future	212	0	0	0	0.00
22/03/2013	R206 On 07-November-13	4.31	Put	Bond Future	211	0	0	0	0.00
22/03/2013	R206 On 07-November-13	4.29	Put	Bond Future	214	0	0	0	0.00
22/03/2013	R207 On 02-May-13			Bond Future	6.48	106.3903	106.3378	106.3903	7,774.00
22/03/2013	R207 On 02-May-13	6.44	Call	Bond Future	791	1	1	1	0.00
22/03/2013	R207 On 02-May-13	6.46	Call	Bond Future	842	1	1	1	0.00
22/03/2013	R207 On 02-May-13	6.45	Call	Bond Future	816	1	1	1	0.00
22/03/2013	R207 On 02-May-13	6.45	Put	Bond Future	1000	1	1	1	0.00
22/03/2013	R207 On 02-May-13	6.46	Put	Bond Future	971	1	1	1	0.00
22/03/2013	R207 On 02-May-13	6.44	Put	Bond Future	1029	1	1	1	0.00
22/03/2013	R207 On 01-August-13			Bond Future	6.54	104.1452	104.0921	104.1452	0.00
22/03/2013	R207 On 01-August-13	106.18	Call	Bond Future	96521	97	97	97	0.00
22/03/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R207 On 07-November-13			Bond Future	6.61	105.6275	105.5735	105.6275	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
22/03/2013	R207 On 07-November-13	6.69	Call	Bond Future	2385	2	2	2	0.00
22/03/2013	R207 On 07-November-13	6.71	Call	Bond Future	2441	2	2	2	0.00
22/03/2013	R207 On 07-November-13	6.70	Call	Bond Future	2413	2	2	2	0.00
22/03/2013	R207 On 07-November-13	6.70	Put	Bond Future	1934	2	2	2	0.00
22/03/2013	R207 On 07-November-13	6.71	Put	Bond Future	1912	2	2	2	0.00
22/03/2013	R207 On 07-November-13	6.69	Put	Bond Future	1957	2	2	2	0.00
22/03/2013	R208 On 02-May-13			Bond Future	6.61	101.5175	101.5213	101.5175	17,339.00
22/03/2013	R208 On 02-May-13	6.64	Call	Bond Future	1114	1	1	1	0.00
22/03/2013	R208 On 02-May-13	6.66	Call	Bond Future	1180	1	1	1	0.00
22/03/2013	R208 On 02-May-13	6.65	Call	Bond Future	1146	1	1	1	0.00
22/03/2013	R208 On 02-May-13	6.65	Put	Bond Future	905	1	1	1	0.00
22/03/2013	R208 On 02-May-13	6.66	Put	Bond Future	878	1	1	1	0.00
22/03/2013	R208 On 02-May-13	6.64	Put	Bond Future	934	1	1	1	0.00
22/03/2013	R208 On 01-August-13			Bond Future	6.67	102.8451	102.8490	102.8451	0.00
22/03/2013	R208 On 01-August-13	101.40	Call	Bond Future	93805	94	94	94	0.00
22/03/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R208 On 07-November-13			Bond Future	6.73	100.9128	100.9167	100.9128	0.00
22/03/2013	R208 On 07-November-13	7.50	Call	Bond Future	5265	5	5	5	0.00
22/03/2013	R208 On 07-November-13	6.79	Call	Bond Future	2683	3	3	3	0.00
22/03/2013	R208 On 07-November-13	6.80	Call	Bond Future	2713	3	3	3	0.00
22/03/2013	R208 On 07-November-13	6.81	Call	Bond Future	2744	3	3	3	0.00
22/03/2013	R208 On 07-November-13	6.81	Put	Bond Future	2271	2	2	2	0.00
22/03/2013	R208 On 07-November-13	6.80	Put	Bond Future	2298	2	2	2	0.00
22/03/2013	R208 On 07-November-13	6.79	Put	Bond Future	2324	2	2	2	0.00
22/03/2013	R208 On 07-November-13	7.50	Put	Bond Future	941	1	1	1	1,520.00
22/03/2013	R209 On 02-May-13			Bond Future	8.33	79.3545	79.5322	79.3545	9,195.00
22/03/2013	R209 On 02-May-13	7.99	Call	Bond Future	691	1	1	1	0.00
22/03/2013	R209 On 02-May-13	8.00	Call	Bond Future	714	1	1	1	0.00
22/03/2013	R209 On 02-May-13	8.01	Call	Bond Future	737	1	1	1	0.00
22/03/2013	R209 On 02-May-13	8.01	Put	Bond Future	3493	4	3	4	0.00
22/03/2013	R209 On 02-May-13	8.00	Put	Bond Future	3558	4	4	4	0.00
22/03/2013	R209 On 02-May-13	7.99	Put	Bond Future	3625	4	4	4	0.00
22/03/2013	R209 On 01-August-13			Bond Future	8.40	80.3923	80.5724	80.3923	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
22/03/2013	R209 On 01-August-13	79.36	Call	Bond Future	70623	70	71	70	0.00
22/03/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R209 On 07-November-13			Bond Future	8.47	78.3919	78.5746	78.3919	0.00
22/03/2013	R209 On 07-November-13	9.50	Call	Bond Future	9483	9	9	9	0.00
22/03/2013	R209 On 07-November-13	8.79	Call	Bond Future	5995	6	6	6	0.00
22/03/2013	R209 On 07-November-13	8.81	Call	Bond Future	6086	6	6	6	0.00
22/03/2013	R209 On 07-November-13	8.80	Call	Bond Future	6040	6	6	6	0.00
22/03/2013	R209 On 07-November-13	8.80	Put	Bond Future	3431	4	3	4	0.00
22/03/2013	R209 On 07-November-13	8.81	Put	Bond Future	3399	3	3	3	0.00
22/03/2013	R209 On 07-November-13	8.79	Put	Bond Future	3464	4	3	4	0.00
22/03/2013	R209 On 07-November-13	9.50	Put	Bond Future	1708	2	2	2	980.00
22/03/2013	R210 On 02-May-13			Bond Future	164.19	164.1976	164.1933	164.1976	1,244.00
22/03/2013	R210 On 02-May-13	161.14	Call	Bond Future	3053	3	3	3	0.00
22/03/2013	R210 On 02-May-13	161.15	Call	Bond Future	3043	3	3	3	0.00
22/03/2013	R210 On 02-May-13	161.16	Call	Bond Future	3033	3	3	3	0.00
22/03/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R211 On 02-May-13			Bond Future	129.24	129.2544	129.2441	129.2544	529.00
22/03/2013	R211 On 02-May-13	125.69	Call	Bond Future	3554	4	4	4	0.00
22/03/2013	R211 On 02-May-13	125.71	Call	Bond Future	3534	4	4	4	0.00
22/03/2013	R211 On 02-May-13	125.70	Call	Bond Future	3544	4	4	4	0.00
22/03/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R212 On 02-May-13			Bond Future	136.87	136.6561	136.8670	136.6561	20,170.00
22/03/2013	R212 On 02-May-13	131.09	Call	Bond Future	5777	6	6	6	0.00
22/03/2013	R212 On 02-May-13	131.10	Call	Bond Future	5767	6	6	6	0.00
22/03/2013	R212 On 02-May-13	131.11	Call	Bond Future	5757	6	6	6	0.00
22/03/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2013	R213 On 02-May-13			Bond Future	8.07	91.1884	91.2829	91.1884	9,267.00
22/03/2013	R213 On 02-May-13	7.84	Call	Bond Future	975	1	1	1	0.00
22/03/2013	R213 On 02-May-13	7.85	Call	Bond Future	1004	1	1	1	0.00
22/03/2013	R213 On 02-May-13	7.86	Call	Bond Future	1034	1	1	1	0.00
22/03/2013	R213 On 02-May-13	7.86	Put	Bond Future	2858	3	3	3	0.00
22/03/2013	R213 On 02-May-13	7.85	Put	Bond Future	2918	3	3	3	0.00
22/03/2013	R213 On 02-May-13	7.84	Put	Bond Future	2978	3	3	3	0.00
22/03/2013	R213 On 01-August-13			Bond Future	8.14	92.3809	92.4767	92.3809	0.00
22/03/2013	R213 On 01-August-13	91.25	Call	Bond Future	81862	82	82	82	0.00
22/03/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R213 On 07-November-13			Bond Future	8.22	90.1586	90.2558	90.1586	0.00
22/03/2013	R213 On 07-November-13	8.59	Call	Bond Future	6247	6	6	6	0.00
22/03/2013	R213 On 07-November-13	8.61	Call	Bond Future	6344	6	6	6	0.00
22/03/2013	R213 On 07-November-13	8.60	Call	Bond Future	6295	6	6	6	0.00
22/03/2013	R213 On 07-November-13	8.60	Put	Bond Future	3164	3	3	3	0.00
22/03/2013	R213 On 07-November-13	8.61	Put	Bond Future	3133	3	3	3	0.00
22/03/2013	R213 On 07-November-13	8.59	Put	Bond Future	3196	3	3	3	0.00
22/03/2013	R214 On 02-May-13			Bond Future	8.36	81.1154	81.2579	81.1154	2,034.00
22/03/2013	R214 On 02-May-13	84.31	Call	Bond Future	72478	72	72	72	0.00
22/03/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R214 On 01-August-13			Bond Future	8.42	82.1762	82.3206	82.1762	0.00
22/03/2013	R214 On 01-August-13	84.31	Call	Bond Future	71873	72	72	72	0.00
22/03/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00