



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 27/03/2013 To: 27/03/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	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
27/03/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	2025 On 02-May-13			Bond Future	114.82	114.6352	114.8158	114.6352	0.00
27/03/2013	2025 On 02-May-13	113.41	Call	Bond Future	1402	1	1	1	0.00
27/03/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
27/03/2013	2038 On 02-May-13			Bond Future	112.67	112.4557	112.6725	112.4557	9.00
27/03/2013	2038 On 02-May-13	111.60	Call	Bond Future	1068	1	1	1	0.00
27/03/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
27/03/2013	2050 On 02-May-13			Bond Future	116.91	117.4924	116.9064	117.4924	122.00
27/03/2013	2050 On 02-May-13	117.60	Call	Bond Future	0	0	0	0	0.00
27/03/2013	2050 On 02-May-13	117.60	Put	Bond Future	691	0	1	0	0.00
27/03/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	AL7T On 02-May-13			Index Future	492.36	492.9520	492.3560	492.9520	12.00
27/03/2013	AL7T On 01-August-13			Index Future	498.79	499.3980	498.7940	499.3980	0.00
27/03/2013	AL7T On 07-November-13			Index Future	505.89	506.5060	505.8930	506.5060	0.00
27/03/2013	ALBI On 02-May-13			Index Future	438.32	438.7740	438.3230	438.7740	1,017.00
27/03/2013	ALBI On 01-August-13			Index Future	444.06	444.5110	444.0550	444.5110	79.00
27/03/2013	ALBI On 07-November-13			Index Future	450.38	450.8380	450.3750	450.8380	85.00
27/03/2013	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
27/03/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/03/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	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
27/03/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2013	EL28 On 02-May-13			Bond Future	112.31	112.5894	112.3074	112.5894	0.00
27/03/2013	EL28 On 02-May-13	113.32	Call	Bond Future	0	0	0	0	0.00
27/03/2013	EL28 On 02-May-13	113.32	Put	Bond Future	1009	1	1	1	0.00
27/03/2013	ES33 On 02-May-13			Bond Future	8.83	88.7287	88.5655	88.7287	3,363.00
27/03/2013	ES33 On 02-May-13	91.02	Call	Bond Future	79385	80	79	80	0.00
27/03/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
27/03/2013	ES33 On 01-August-13			Bond Future	8.92	89.8887	89.7234	89.8887	0.00
27/03/2013	ES33 On 01-August-13	9.00	Call	Bond Future	631	1	1	1	0.00
27/03/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78672	79	79	79	0.00
27/03/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
27/03/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
27/03/2013	GOVI On 02-May-13			GOVI	438.10	438.5230	438.1020	438.5230	98.00
27/03/2013	GOVI On 02-May-13	432.99	Call	GOVI	51120	6	5	6	0.00
27/03/2013	GOVI On 02-May-13	433.00	Call	GOVI	51020	6	5	6	0.00
27/03/2013	GOVI On 02-May-13	433.01	Call	GOVI	50920	6	5	6	0.00
27/03/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
27/03/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
27/03/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
27/03/2013	GOVI On 01-August-13			GOVI	443.83	444.2580	443.8310	444.2580	280.00
27/03/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
27/03/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
27/03/2013	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
27/03/2013	GOVI On 01-August-13	446.00	Put	GOVI	21690	2	2	2	0.00
27/03/2013	GOVI On 01-August-13	446.01	Put	GOVI	21790	2	2	2	0.00
27/03/2013	GOVI On 01-August-13	445.99	Put	GOVI	21590	2	2	2	0.00
27/03/2013	GOVI On 07-November-13			GOVI	450.15	450.5810	450.1480	450.5810	0.00
27/03/2013	GOVI On 07-November-13	445.99	Call	GOVI	41580	5	4	5	0.00
27/03/2013	GOVI On 07-November-13	446.01	Call	GOVI	41380	5	4	5	0.00
27/03/2013	GOVI On 07-November-13	446.00	Call	GOVI	41480	5	4	5	0.00
27/03/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
27/03/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
27/03/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
27/03/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/03/2013	IGOV On 02-May-13			Index Future	203.53	203.4200	203.5270	203.4200	459.00
27/03/2013	IGOV On 01-August-13			Index Future	206.24	206.1350	206.2430	206.1350	149.00
27/03/2013	IGOV On 07-November-13			Index Future	209.25	209.1350	209.2450	209.1350	7.00
27/03/2013	ILBI On 02-May-13			Index Future	549.48	549.4800	549.4800	549.4800	183.00
27/03/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
27/03/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
27/03/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
27/03/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
27/03/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
27/03/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
27/03/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.13	94.8700	94.8700	94.8700	0.00
27/03/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.13	94.8700	94.8700	94.8700	0.00
27/03/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.14	94.8500	94.8600	94.8500	500.00
27/03/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.15	94.8400	94.8500	94.8400	0.00
27/03/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.16	94.8400	94.8400	94.8400	0.00
27/03/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.17	94.8300	94.8300	94.8300	1,700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.18	94.8200	94.8200	94.8200	0.00
27/03/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.23	94.7800	94.7700	94.7800	2,000.00
27/03/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.35	94.6500	94.6500	94.6500	400.00
27/03/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.49	94.5100	94.5100	94.5100	800.00
27/03/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.64	94.3700	94.3600	94.3700	0.00
27/03/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.82	94.2000	94.1800	94.2000	0.00
27/03/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
27/03/2013	R023 On 02-May-13			Bond Future	6.89	107.6458	107.5019	107.6458	6,470.00
27/03/2013	R023 On 02-May-13	7.04	Call	Bond Future	1114	1	1	1	0.00
27/03/2013	R023 On 02-May-13	7.06	Call	Bond Future	1258	1	1	1	0.00
27/03/2013	R023 On 02-May-13	7.05	Call	Bond Future	1186	1	1	1	0.00
27/03/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
27/03/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
27/03/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
27/03/2013	R023 On 01-August-13			Bond Future	6.94	109.0532	108.9072	109.0532	0.00
27/03/2013	R023 On 01-August-13	7.29	Call	Bond Future	2437	3	2	3	0.00
27/03/2013	R023 On 01-August-13	7.30	Call	Bond Future	2507	3	3	3	0.00
27/03/2013	R023 On 01-August-13	7.31	Call	Bond Future	2576	3	3	3	0.00
27/03/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
27/03/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
27/03/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
27/03/2013	R157 On 02-May-13			Bond Future	5.52	119.3850	119.3352	119.3850	6,078.00
27/03/2013	R157 On 02-May-13	5.34	Call	Bond Future	95	0	0	0	0.00
27/03/2013	R157 On 02-May-13	5.36	Call	Bond Future	108	0	0	0	0.00
27/03/2013	R157 On 02-May-13	5.35	Call	Bond Future	102	0	0	0	0.00
27/03/2013	R157 On 02-May-13	5.35	Put	Bond Future	510	0	1	0	0.00
27/03/2013	R157 On 02-May-13	5.36	Put	Bond Future	493	0	0	0	0.00
27/03/2013	R157 On 02-May-13	5.34	Put	Bond Future	528	0	1	0	0.00
27/03/2013	R157 On 01-August-13			Bond Future	5.54	120.9458	120.8953	120.9458	0.00
27/03/2013	R157 On 01-August-13	116.11	Call	Bond Future	91440	91	91	91	0.00
27/03/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
27/03/2013	R157 On 07-November-13			Bond Future	5.58	115.8603	115.8091	115.8603	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
27/03/2013	R157 On 07-November-13	5.59	Call	Bond Future	546	1	1	1	0.00
27/03/2013	R157 On 07-November-13	5.60	Call	Bond Future	556	1	1	1	0.00
27/03/2013	R157 On 07-November-13	5.61	Call	Bond Future	566	1	1	1	0.00
27/03/2013	R157 On 07-November-13	5.61	Put	Bond Future	511	0	1	0	0.00
27/03/2013	R157 On 07-November-13	5.60	Put	Bond Future	520	0	1	0	0.00
27/03/2013	R157 On 07-November-13	5.59	Put	Bond Future	529	0	1	0	0.00
27/03/2013	R157 On 06-February-14			Bond Future	5.62	117.4157	117.3638	117.4157	0.00
27/03/2013	R157 On 06-February-14	5.66	Call	Bond Future	599	1	1	1	0.00
27/03/2013	R157 On 06-February-14	5.65	Call	Bond Future	590	1	1	1	0.00
27/03/2013	R157 On 06-February-14	5.64	Call	Bond Future	581	1	1	1	0.00
27/03/2013	R157 On 06-February-14	5.64	Put	Bond Future	544	1	1	1	0.00
27/03/2013	R157 On 06-February-14	5.65	Put	Bond Future	537	0	1	0	0.00
27/03/2013	R157 On 06-February-14	5.66	Put	Bond Future	529	0	1	0	0.00
27/03/2013	R186 On 02-May-13			Bond Future	7.46	129.8344	129.6910	129.8344	64,379.00
27/03/2013	R186 On 02-May-13	6.75	Call	Bond Future	78	0	0	0	350.00
27/03/2013	R186 On 02-May-13	7.39	Call	Bond Future	1389	2	1	2	0.00
27/03/2013	R186 On 02-May-13	7.40	Call	Bond Future	1433	2	1	2	2,000.00
27/03/2013	R186 On 02-May-13	7.41	Call	Bond Future	1478	2	1	2	0.00
27/03/2013	R186 On 02-May-13	7.75	Call	Bond Future	3505	4	4	4	0.00
27/03/2013	R186 On 02-May-13	7.60	Call	Bond Future	2498	3	2	3	0.00
27/03/2013	R186 On 02-May-13	7.60	Put	Bond Future	1087	1	1	1	2,830.00
27/03/2013	R186 On 02-May-13	7.75	Put	Bond Future	637	1	1	1	100.00
27/03/2013	R186 On 02-May-13	7.41	Put	Bond Future	1946	2	2	2	0.00
27/03/2013	R186 On 02-May-13	7.40	Put	Bond Future	2001	2	2	2	150.00
27/03/2013	R186 On 02-May-13	7.39	Put	Bond Future	2057	2	2	2	0.00
27/03/2013	R186 On 02-May-13	6.75	Put	Bond Future	7391	7	7	7	0.00
27/03/2013	R186 On 01-August-13			Bond Future	7.53	126.2473	126.1020	126.2473	0.00
27/03/2013	R186 On 01-August-13	7.25	Call	Bond Future	2399	3	2	3	4,315.00
27/03/2013	R186 On 01-August-13	128.26	Call	Bond Future	116830	117	117	117	0.00
27/03/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
27/03/2013	R186 On 01-August-13	7.25	Put	Bond Future	5133	5	5	5	0.00
27/03/2013	R186 On 07-November-13			Bond Future	7.60	128.0441	127.8967	128.0441	540.00
27/03/2013	R186 On 07-November-13	8.75	Call	Bond Future	11570	12	12	12	0.00
27/03/2013	R186 On 07-November-13	8.14	Call	Bond Future	7674	8	8	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
27/03/2013	R186 On 07-November-13	8.16	Call	Bond Future	7795	8	8	8	0.00
27/03/2013	R186 On 07-November-13	8.15	Call	Bond Future	7734	8	8	8	0.00
27/03/2013	R186 On 07-November-13	8.15	Put	Bond Future	2665	3	3	3	0.00
27/03/2013	R186 On 07-November-13	8.16	Put	Bond Future	2635	3	3	3	0.00
27/03/2013	R186 On 07-November-13	8.14	Put	Bond Future	2695	3	3	3	0.00
27/03/2013	R186 On 07-November-13	8.75	Put	Bond Future	1276	1	1	1	1,030.00
27/03/2013	R186 On 06-February-14			Bond Future	7.67	124.4729	124.3235	124.4729	0.00
27/03/2013	R186 On 06-February-14	7.74	Call	Bond Future	5715	6	6	6	0.00
27/03/2013	R186 On 06-February-14	7.75	Call	Bond Future	5762	6	6	6	0.00
27/03/2013	R186 On 06-February-14	7.76	Call	Bond Future	5811	6	6	6	0.00
27/03/2013	R186 On 06-February-14	7.76	Put	Bond Future	5009	5	5	5	0.00
27/03/2013	R186 On 06-February-14	7.75	Put	Bond Future	5052	5	5	5	0.00
27/03/2013	R186 On 06-February-14	7.74	Put	Bond Future	5098	5	5	5	0.00
27/03/2013	R197 On 02-May-13			Bond Future	292.69	292.1907	292.6871	292.1907	2,633.00
27/03/2013	R197 On 02-May-13	282.39	Call	Bond Future	10297	10	10	10	0.00
27/03/2013	R197 On 02-May-13	282.41	Call	Bond Future	10277	10	10	10	0.00
27/03/2013	R197 On 02-May-13	282.40	Call	Bond Future	10287	10	10	10	0.00
27/03/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
27/03/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
27/03/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
27/03/2013	R201 On 02-May-13			Bond Future	5.31	108.5844	108.5594	108.5844	4.00
27/03/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
27/03/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
27/03/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
27/03/2013	R201 On 02-May-13	4.05	Put	Bond Future	2040	2	2	2	0.00
27/03/2013	R201 On 02-May-13	4.06	Put	Bond Future	2024	2	2	2	0.00
27/03/2013	R201 On 02-May-13	4.04	Put	Bond Future	2056	2	2	2	0.00
27/03/2013	R201 On 01-August-13			Bond Future	5.32	105.6002	105.5748	105.6002	0.00
27/03/2013	R201 On 01-August-13	107.45	Call	Bond Future	68329	68	68	68	0.00
27/03/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
27/03/2013	R201 On 07-November-13			Bond Future	5.32	107.1031	107.0774	107.1031	0.00
27/03/2013	R201 On 07-November-13	4.79	Call	Bond Future	79	0	0	0	0.00
27/03/2013	R201 On 07-November-13	4.81	Call	Bond Future	83	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
27/03/2013	R201 On 07-November-13	4.80	Call	Bond Future	81	0	0	0	0.00
27/03/2013	R201 On 07-November-13	4.80	Put	Bond Future	646	1	1	1	0.00
27/03/2013	R201 On 07-November-13	4.81	Put	Bond Future	637	1	1	1	0.00
27/03/2013	R201 On 07-November-13	4.79	Put	Bond Future	654	1	1	1	0.00
27/03/2013	R201 On 06-February-14			Bond Future	5.28	104.1324	104.1063	104.1324	0.00
27/03/2013	R201 On 06-February-14	5.26	Call	Bond Future	264	0	0	0	0.00
27/03/2013	R201 On 06-February-14	5.24	Call	Bond Future	256	0	0	0	0.00
27/03/2013	R201 On 06-February-14	5.25	Call	Bond Future	260	0	0	0	0.00
27/03/2013	R201 On 06-February-14	5.25	Put	Bond Future	289	0	0	0	0.00
27/03/2013	R201 On 06-February-14	5.24	Put	Bond Future	293	0	0	0	0.00
27/03/2013	R201 On 06-February-14	5.26	Put	Bond Future	285	0	0	0	0.00
27/03/2013	R202 On 02-May-13			Bond Future	220.02	220.0184	220.0191	220.0184	44,017.00
27/03/2013	R202 On 02-May-13	211.04	Call	Bond Future	8979	9	9	9	0.00
27/03/2013	R202 On 02-May-13	211.06	Call	Bond Future	8959	9	9	9	0.00
27/03/2013	R202 On 02-May-13	211.05	Call	Bond Future	8969	9	9	9	0.00
27/03/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
27/03/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
27/03/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
27/03/2013	R203 On 02-May-13			Bond Future	5.96	109.8946	109.8353	109.8946	10,836.00
27/03/2013	R203 On 02-May-13	5.89	Call	Bond Future	405	0	0	0	0.00
27/03/2013	R203 On 02-May-13	5.90	Call	Bond Future	422	0	0	0	0.00
27/03/2013	R203 On 02-May-13	5.91	Call	Bond Future	440	0	0	0	0.00
27/03/2013	R203 On 02-May-13	5.91	Put	Bond Future	653	1	1	1	0.00
27/03/2013	R203 On 02-May-13	5.90	Put	Bond Future	675	1	1	1	0.00
27/03/2013	R203 On 02-May-13	5.89	Put	Bond Future	698	1	1	1	0.00
27/03/2013	R203 On 01-August-13			Bond Future	6.01	111.3313	111.2712	111.3313	0.00
27/03/2013	R203 On 01-August-13	109.11	Call	Bond Future	98058	98	98	98	0.00
27/03/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
27/03/2013	R203 On 07-November-13			Bond Future	6.06	108.7561	108.6951	108.7561	0.00
27/03/2013	R203 On 07-November-13	6.01	Call	Bond Future	1147	1	1	1	0.00
27/03/2013	R203 On 07-November-13	571.00	Call	Bond Future	106466	107	106	107	0.00
27/03/2013	R203 On 07-November-13	5.71	Call	Bond Future	705	1	1	1	15.00
27/03/2013	R203 On 07-November-13	6.00	Call	Bond Future	1129	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
27/03/2013	R203 On 07-November-13	5.99	Call	Bond Future	1113	1	1	1	0.00
27/03/2013	R203 On 07-November-13	5.99	Put	Bond Future	1377	1	1	1	0.00
27/03/2013	R203 On 07-November-13	6.00	Put	Bond Future	1358	1	1	1	0.00
27/03/2013	R203 On 07-November-13	5.71	Put	Bond Future	1967	2	2	2	0.00
27/03/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
27/03/2013	R203 On 07-November-13	6.01	Put	Bond Future	1340	1	1	1	0.00
27/03/2013	R203 On 06-February-14			Bond Future	6.12	110.2161	110.1543	110.2161	0.00
27/03/2013	R203 On 06-February-14	6.16	Call	Bond Future	1477	1	1	1	0.00
27/03/2013	R203 On 06-February-14	5.95	Call	Bond Future	1134	1	1	1	16.00
27/03/2013	R203 On 06-February-14	6.15	Call	Bond Future	1459	1	1	1	0.00
27/03/2013	R203 On 06-February-14	6.14	Call	Bond Future	1442	1	1	1	0.00
27/03/2013	R203 On 06-February-14	6.14	Put	Bond Future	1378	1	1	1	0.00
27/03/2013	R203 On 06-February-14	6.15	Put	Bond Future	1362	1	1	1	0.00
27/03/2013	R203 On 06-February-14	5.95	Put	Bond Future	1701	2	2	2	0.00
27/03/2013	R203 On 06-February-14	6.16	Put	Bond Future	1347	1	1	1	0.00
27/03/2013	R204 On 02-May-13			Bond Future	6.22	111.4029	111.3306	111.4029	5,262.00
27/03/2013	R204 On 02-May-13	6.29	Call	Bond Future	900	1	1	1	0.00
27/03/2013	R204 On 02-May-13	6.30	Call	Bond Future	929	1	1	1	0.00
27/03/2013	R204 On 02-May-13	6.31	Call	Bond Future	958	1	1	1	0.00
27/03/2013	R204 On 02-May-13	6.31	Put	Bond Future	524	1	1	1	0.00
27/03/2013	R204 On 02-May-13	6.30	Put	Bond Future	544	1	1	1	0.00
27/03/2013	R204 On 02-May-13	6.29	Put	Bond Future	565	1	1	1	0.00
27/03/2013	R204 On 01-August-13			Bond Future	6.28	108.8330	108.7597	108.8330	0.00
27/03/2013	R204 On 01-August-13	110.75	Call	Bond Future	99876	100	100	100	0.00
27/03/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
27/03/2013	R204 On 07-November-13			Bond Future	6.33	110.3820	110.3076	110.3820	0.00
27/03/2013	R204 On 07-November-13	7.00	Call	Bond Future	3617	4	4	4	0.00
27/03/2013	R204 On 07-November-13	6.29	Call	Bond Future	1628	2	2	2	0.00
27/03/2013	R204 On 07-November-13	6.30	Call	Bond Future	1650	2	2	2	0.00
27/03/2013	R204 On 07-November-13	6.31	Call	Bond Future	1673	2	2	2	0.00
27/03/2013	R204 On 07-November-13	6.31	Put	Bond Future	1783	2	2	2	0.00
27/03/2013	R204 On 07-November-13	6.30	Put	Bond Future	1805	2	2	2	0.00
27/03/2013	R204 On 07-November-13	6.29	Put	Bond Future	1828	2	2	2	0.00
27/03/2013	R204 On 07-November-13	7.00	Put	Bond Future	677	1	1	1	1,270.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2013	R204 On 06-February-14			Bond Future	6.39	107.8332	107.7578	107.8332	0.00
27/03/2013	R204 On 06-February-14	6.40	Call	Bond Future	1962	2	2	2	0.00
27/03/2013	R204 On 06-February-14	6.39	Call	Bond Future	1940	2	2	2	0.00
27/03/2013	R204 On 06-February-14	6.41	Call	Bond Future	1983	2	2	2	0.00
27/03/2013	R204 On 06-February-14	6.41	Put	Bond Future	1903	2	2	2	0.00
27/03/2013	R204 On 06-February-14	6.39	Put	Bond Future	1945	2	2	2	0.00
27/03/2013	R204 On 06-February-14	6.40	Put	Bond Future	1924	2	2	2	0.00
27/03/2013	R206 On 02-May-13			Bond Future	5.35	103.7679	103.7451	103.7679	23.00
27/03/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
27/03/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
27/03/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
27/03/2013	R206 On 02-May-13	3.40	Put	Bond Future	1343	1	1	1	0.00
27/03/2013	R206 On 02-May-13	3.41	Put	Bond Future	1336	1	1	1	0.00
27/03/2013	R206 On 02-May-13	3.39	Put	Bond Future	1350	1	1	1	0.00
27/03/2013	R206 On 01-August-13			Bond Future	5.36	101.3627	101.3395	101.3627	0.00
27/03/2013	R206 On 01-August-13	103.94	Call	Bond Future	30341	30	30	30	0.00
27/03/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
27/03/2013	R206 On 07-November-13			Bond Future	5.37	102.8053	102.7818	102.8053	0.00
27/03/2013	R206 On 07-November-13	4.29	Call	Bond Future	1	0	0	0	0.00
27/03/2013	R206 On 07-November-13	4.31	Call	Bond Future	2	0	0	0	0.00
27/03/2013	R206 On 07-November-13	4.30	Call	Bond Future	2	0	0	0	0.00
27/03/2013	R206 On 07-November-13	4.30	Put	Bond Future	193	0	0	0	0.00
27/03/2013	R206 On 07-November-13	4.31	Put	Bond Future	192	0	0	0	0.00
27/03/2013	R206 On 07-November-13	4.29	Put	Bond Future	195	0	0	0	0.00
27/03/2013	R207 On 02-May-13			Bond Future	6.45	106.6409	106.5043	106.6409	7,774.00
27/03/2013	R207 On 02-May-13	6.44	Call	Bond Future	800	1	1	1	0.00
27/03/2013	R207 On 02-May-13	6.46	Call	Bond Future	854	1	1	1	0.00
27/03/2013	R207 On 02-May-13	6.45	Call	Bond Future	827	1	1	1	0.00
27/03/2013	R207 On 02-May-13	6.45	Put	Bond Future	844	1	1	1	0.00
27/03/2013	R207 On 02-May-13	6.46	Put	Bond Future	817	1	1	1	0.00
27/03/2013	R207 On 02-May-13	6.44	Put	Bond Future	872	1	1	1	0.00
27/03/2013	R207 On 01-August-13			Bond Future	6.51	104.3987	104.2603	104.3987	0.00
27/03/2013	R207 On 01-August-13	106.18	Call	Bond Future	96689	97	97	97	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
27/03/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
27/03/2013	R207 On 07-November-13			Bond Future	6.57	105.8845	105.7441	105.8845	0.00
27/03/2013	R207 On 07-November-13	6.69	Call	Bond Future	2426	3	2	3	0.00
27/03/2013	R207 On 07-November-13	6.71	Call	Bond Future	2483	3	2	3	0.00
27/03/2013	R207 On 07-November-13	6.70	Call	Bond Future	2454	3	2	3	0.00
27/03/2013	R207 On 07-November-13	6.70	Put	Bond Future	1805	2	2	2	0.00
27/03/2013	R207 On 07-November-13	6.71	Put	Bond Future	1783	2	2	2	0.00
27/03/2013	R207 On 07-November-13	6.69	Put	Bond Future	1827	2	2	2	0.00
27/03/2013	R207 On 06-February-14			Bond Future	6.63	103.6666	103.5242	103.6666	0.00
27/03/2013	R207 On 06-February-14	6.66	Call	Bond Future	2516	3	3	3	0.00
27/03/2013	R207 On 06-February-14	6.64	Call	Bond Future	2465	3	2	3	0.00
27/03/2013	R207 On 06-February-14	6.65	Call	Bond Future	2490	3	2	3	0.00
27/03/2013	R207 On 06-February-14	6.65	Put	Bond Future	2399	2	2	2	0.00
27/03/2013	R207 On 06-February-14	6.64	Put	Bond Future	2422	2	2	2	0.00
27/03/2013	R207 On 06-February-14	6.66	Put	Bond Future	2375	2	2	2	0.00
27/03/2013	R208 On 02-May-13			Bond Future	6.57	101.8865	101.7655	101.8865	17,339.00
27/03/2013	R208 On 02-May-13	6.64	Call	Bond Future	1169	1	1	1	0.00
27/03/2013	R208 On 02-May-13	6.66	Call	Bond Future	1240	1	1	1	0.00
27/03/2013	R208 On 02-May-13	6.65	Call	Bond Future	1205	1	1	1	0.00
27/03/2013	R208 On 02-May-13	6.65	Put	Bond Future	719	1	1	1	0.00
27/03/2013	R208 On 02-May-13	6.66	Put	Bond Future	694	1	1	1	0.00
27/03/2013	R208 On 02-May-13	6.64	Put	Bond Future	745	1	1	1	0.00
27/03/2013	R208 On 01-August-13			Bond Future	6.62	103.2185	103.0959	103.2185	0.00
27/03/2013	R208 On 01-August-13	101.40	Call	Bond Future	94051	94	94	94	0.00
27/03/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
27/03/2013	R208 On 07-November-13			Bond Future	6.68	101.2915	101.1672	101.2915	0.00
27/03/2013	R208 On 07-November-13	7.50	Call	Bond Future	5412	6	5	6	0.00
27/03/2013	R208 On 07-November-13	6.79	Call	Bond Future	2760	3	3	3	0.00
27/03/2013	R208 On 07-November-13	6.81	Call	Bond Future	2824	3	3	3	0.00
27/03/2013	R208 On 07-November-13	6.80	Call	Bond Future	2792	3	3	3	0.00
27/03/2013	R208 On 07-November-13	6.80	Put	Bond Future	2125	2	2	2	0.00
27/03/2013	R208 On 07-November-13	6.81	Put	Bond Future	2100	2	2	2	0.00
27/03/2013	R208 On 07-November-13	6.79	Put	Bond Future	2151	2	2	2	0.00
27/03/2013	R208 On 07-November-13	7.50	Put	Bond Future	838	1	1	1	1,520.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2013	R208 On 06-February-14			Bond Future	6.74	102.6513	102.5253	102.6513	0.00
27/03/2013	R208 On 06-February-14	6.75	Call	Bond Future	2852	3	3	3	0.00
27/03/2013	R208 On 06-February-14	6.76	Call	Bond Future	2881	3	3	3	0.00
27/03/2013	R208 On 06-February-14	6.74	Call	Bond Future	2824	3	3	3	0.00
27/03/2013	R208 On 06-February-14	6.74	Put	Bond Future	2829	3	3	3	0.00
27/03/2013	R208 On 06-February-14	6.76	Put	Bond Future	2774	3	3	3	0.00
27/03/2013	R208 On 06-February-14	6.75	Put	Bond Future	2801	3	3	3	0.00
27/03/2013	R209 On 02-May-13			Bond Future	8.29	80.0450	79.8790	80.0450	10,695.00
27/03/2013	R209 On 02-May-13	7.99	Call	Bond Future	658	1	1	1	0.00
27/03/2013	R209 On 02-May-13	8.01	Call	Bond Future	706	1	1	1	0.00
27/03/2013	R209 On 02-May-13	8.00	Call	Bond Future	682	1	1	1	0.00
27/03/2013	R209 On 02-May-13	8.00	Put	Bond Future	3179	3	3	3	0.00
27/03/2013	R209 On 02-May-13	8.01	Put	Bond Future	3114	3	3	3	0.00
27/03/2013	R209 On 02-May-13	7.99	Put	Bond Future	3245	3	3	3	0.00
27/03/2013	R209 On 01-August-13			Bond Future	8.36	81.0915	80.9232	81.0915	0.00
27/03/2013	R209 On 01-August-13	79.36	Call	Bond Future	70974	71	71	71	0.00
27/03/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
27/03/2013	R209 On 07-November-13			Bond Future	8.43	79.1011	78.9304	79.1011	0.00
27/03/2013	R209 On 07-November-13	9.50	Call	Bond Future	9640	10	10	10	0.00
27/03/2013	R209 On 07-November-13	8.79	Call	Bond Future	6062	6	6	6	0.00
27/03/2013	R209 On 07-November-13	8.81	Call	Bond Future	6156	6	6	6	0.00
27/03/2013	R209 On 07-November-13	8.80	Call	Bond Future	6109	6	6	6	0.00
27/03/2013	R209 On 07-November-13	8.80	Put	Bond Future	3144	3	3	3	0.00
27/03/2013	R209 On 07-November-13	8.81	Put	Bond Future	3113	3	3	3	0.00
27/03/2013	R209 On 07-November-13	8.79	Put	Bond Future	3175	3	3	3	0.00
27/03/2013	R209 On 07-November-13	9.50	Put	Bond Future	1510	2	2	2	980.00
27/03/2013	R209 On 06-February-14			Bond Future	8.50	80.1630	79.9900	80.1630	0.00
27/03/2013	R209 On 06-February-14	8.55	Call	Bond Future	5422	6	5	6	0.00
27/03/2013	R209 On 06-February-14	8.56	Call	Bond Future	5463	6	5	6	0.00
27/03/2013	R209 On 06-February-14	8.54	Call	Bond Future	5381	6	5	6	0.00
27/03/2013	R209 On 06-February-14	8.54	Put	Bond Future	5077	5	5	5	0.00
27/03/2013	R209 On 06-February-14	8.56	Put	Bond Future	4997	5	5	5	0.00
27/03/2013	R209 On 06-February-14	8.55	Put	Bond Future	5037	5	5	5	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
27/03/2013	R210 On 02-May-13			Bond Future	164.90	164.9002	164.8998	164.9002	1,244.00
27/03/2013	R210 On 02-May-13	161.14	Call	Bond Future	3760	4	4	4	0.00
27/03/2013	R210 On 02-May-13	161.16	Call	Bond Future	3740	4	4	4	0.00
27/03/2013	R210 On 02-May-13	161.15	Call	Bond Future	3750	4	4	4	0.00
27/03/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
27/03/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
27/03/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
27/03/2013	R211 On 02-May-13			Bond Future	129.18	129.1862	129.1790	129.1862	529.00
27/03/2013	R211 On 02-May-13	125.69	Call	Bond Future	3489	3	3	3	0.00
27/03/2013	R211 On 02-May-13	125.70	Call	Bond Future	3479	3	3	3	0.00
27/03/2013	R211 On 02-May-13	125.71	Call	Bond Future	3469	3	3	3	0.00
27/03/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
27/03/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
27/03/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
27/03/2013	R212 On 02-May-13			Bond Future	136.94	136.8306	136.9359	136.8306	20,170.00
27/03/2013	R212 On 02-May-13	131.09	Call	Bond Future	5846	6	6	6	0.00
27/03/2013	R212 On 02-May-13	131.11	Call	Bond Future	5826	6	6	6	0.00
27/03/2013	R212 On 02-May-13	131.10	Call	Bond Future	5836	6	6	6	0.00
27/03/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
27/03/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
27/03/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
27/03/2013	R213 On 02-May-13			Bond Future	8.00	91.8971	91.9037	91.8971	9,267.00
27/03/2013	R213 On 02-May-13	7.84	Call	Bond Future	991	1	1	1	0.00
27/03/2013	R213 On 02-May-13	7.85	Call	Bond Future	1024	1	1	1	0.00
27/03/2013	R213 On 02-May-13	7.86	Call	Bond Future	1057	1	1	1	0.00
27/03/2013	R213 On 02-May-13	7.86	Put	Bond Future	2260	2	2	2	0.00
27/03/2013	R213 On 02-May-13	7.85	Put	Bond Future	2316	2	2	2	0.00
27/03/2013	R213 On 02-May-13	7.84	Put	Bond Future	2373	3	2	3	0.00
27/03/2013	R213 On 01-August-13			Bond Future	8.06	93.0985	93.1052	93.0985	0.00
27/03/2013	R213 On 01-August-13	91.25	Call	Bond Future	82490	82	82	82	0.00
27/03/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
27/03/2013	R213 On 07-November-13			Bond Future	8.14	90.8864	90.8932	90.8864	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
27/03/2013	R213 On 07-November-13	8.59	Call	Bond Future	6518	7	7	7	0.00
27/03/2013	R213 On 07-November-13	8.61	Call	Bond Future	6619	7	7	7	0.00
27/03/2013	R213 On 07-November-13	8.60	Call	Bond Future	6568	7	7	7	0.00
27/03/2013	R213 On 07-November-13	8.60	Put	Bond Future	2800	3	3	3	0.00
27/03/2013	R213 On 07-November-13	8.61	Put	Bond Future	2771	3	3	3	0.00
27/03/2013	R213 On 07-November-13	8.59	Put	Bond Future	2829	3	3	3	0.00
27/03/2013	R213 On 06-February-14			Bond Future	8.22	92.1066	92.1135	92.1066	0.00
27/03/2013	R213 On 06-February-14	8.31	Call	Bond Future	5525	6	6	6	0.00
27/03/2013	R213 On 06-February-14	8.29	Call	Bond Future	5439	6	5	6	0.00
27/03/2013	R213 On 06-February-14	8.30	Call	Bond Future	5482	6	5	6	0.00
27/03/2013	R213 On 06-February-14	8.30	Put	Bond Future	4786	5	5	5	0.00
27/03/2013	R213 On 06-February-14	8.29	Put	Bond Future	4826	5	5	5	0.00
27/03/2013	R213 On 06-February-14	8.31	Put	Bond Future	4747	5	5	5	0.00
27/03/2013	R214 On 02-May-13			Bond Future	8.32	81.7531	81.5771	81.7531	2,034.00
27/03/2013	R214 On 02-May-13	84.31	Call	Bond Future	72797	73	73	73	0.00
27/03/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
27/03/2013	R214 On 01-August-13			Bond Future	8.39	82.8219	82.6435	82.8219	0.00
27/03/2013	R214 On 01-August-13	84.31	Call	Bond Future	72196	72	72	72	0.00
27/03/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00