



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 18/04/2013 To: 18/04/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	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
18/04/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	2025 On 02-May-13			Bond Future	117.92	117.9825	117.9180	117.9825	0.00
18/04/2013	2025 On 02-May-13	113.41	Call	Bond Future	4504	5	5	5	0.00
18/04/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
18/04/2013	2038 On 02-May-13			Bond Future	114.65	114.6543	114.6550	114.6543	9.00
18/04/2013	2038 On 02-May-13	111.60	Call	Bond Future	3050	3	3	3	0.00
18/04/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
18/04/2013	2050 On 02-May-13			Bond Future	118.42	118.4154	118.4169	118.4154	122.00
18/04/2013	2050 On 02-May-13	117.60	Call	Bond Future	819	1	1	1	0.00
18/04/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
18/04/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	AL7T On 02-May-13			Index Future	506.65	506.4490	506.6520	506.4490	11.00
18/04/2013	AL7T On 01-August-13			Index Future	513.25	513.0480	513.2530	513.0480	0.00
18/04/2013	AL7T On 07-November-13			Index Future	520.62	520.4090	520.6150	520.4090	0.00
18/04/2013	ALBI On 02-May-13			Index Future	452.25	451.7850	452.2510	451.7850	945.00
18/04/2013	ALBI On 01-August-13			Index Future	458.14	457.6720	458.1430	457.6720	159.00
18/04/2013	ALBI On 07-November-13			Index Future	464.71	464.2380	464.7140	464.2380	85.00
18/04/2013	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
18/04/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/04/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	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
18/04/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2013	EL28 On 02-May-13			Bond Future	113.05	113.0500	113.0514	113.0500	0.00
18/04/2013	EL28 On 02-May-13	113.32	Call	Bond Future	0	0	0	0	0.00
18/04/2013	EL28 On 02-May-13	113.32	Put	Bond Future	265	0	0	0	0.00
18/04/2013	ES33 On 02-May-13			Bond Future	8.25	93.3855	93.7167	93.3855	3,363.00
18/04/2013	ES33 On 02-May-13	91.02	Call	Bond Future	84536	84	85	84	0.00
18/04/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
18/04/2013	ES33 On 01-August-13			Bond Future	8.32	94.6022	94.9379	94.6022	0.00
18/04/2013	ES33 On 01-August-13	9.00	Call	Bond Future	5846	6	6	6	0.00
18/04/2013	ES33 On 01-August-13	91.02	Call	Bond Future	83887	84	84	84	0.00
18/04/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
18/04/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
18/04/2013	GOVI On 02-May-13			GOVI	451.34	450.9290	451.3410	450.9290	70.00
18/04/2013	GOVI On 02-May-13	432.99	Call	GOVI	183510	18	18	18	0.00
18/04/2013	GOVI On 02-May-13	433.00	Call	GOVI	183410	18	18	18	0.00
18/04/2013	GOVI On 02-May-13	433.01	Call	GOVI	183310	18	18	18	0.00
18/04/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
18/04/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
18/04/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
18/04/2013	GOVI On 01-August-13			GOVI	457.22	456.8050	457.2220	456.8050	280.00
18/04/2013	GOVI On 01-August-13	445.99	Call	GOVI	112320	11	11	11	0.00
18/04/2013	GOVI On 01-August-13	446.01	Call	GOVI	112120	11	11	11	0.00
18/04/2013	GOVI On 01-August-13	446.00	Call	GOVI	112220	11	11	11	0.00
18/04/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
18/04/2013	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
18/04/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
18/04/2013	GOVI On 07-November-13			GOVI	463.78	463.3590	463.7790	463.3590	0.00
18/04/2013	GOVI On 07-November-13	445.99	Call	GOVI	177890	17	18	17	0.00
18/04/2013	GOVI On 07-November-13	446.00	Call	GOVI	177790	17	18	17	0.00
18/04/2013	GOVI On 07-November-13	446.01	Call	GOVI	177690	17	18	17	0.00
18/04/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
18/04/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
18/04/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
18/04/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/04/2013	IGOV On 02-May-13			Index Future	206.58	206.5830	206.5770	206.5830	558.00
18/04/2013	IGOV On 01-August-13			Index Future	209.35	209.3510	209.3450	209.3510	252.00
18/04/2013	IGOV On 07-November-13			Index Future	212.41	212.4150	212.4090	212.4150	7.00
18/04/2013	ILBI On 02-May-13			Index Future	559.04	559.7390	559.0440	559.7390	183.00
18/04/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
18/04/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/04/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
18/04/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
18/04/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
18/04/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
18/04/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.11	94.8800	94.8900	94.8800	0.00
18/04/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.06	94.9200	94.9400	94.9200	500.00
18/04/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.05	94.9600	94.9500	94.9600	0.00
18/04/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.01	95.0200	94.9900	95.0200	0.00
18/04/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.99	95.0300	95.0100	95.0300	2,200.00
18/04/2013	JBAF On 16-October-13			Jibar Tradeable Future	4.97	95.0400	95.0300	95.0400	0.00
18/04/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.97	95.0300	95.0300	95.0300	1,500.00
18/04/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.01	94.9900	94.9900	94.9900	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
18/04/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.10	94.9000	94.9000	94.9000	0.00
18/04/2013	JBAF On	17-September-14			Jibar Tradeable Future	5.21	94.7900	94.7900	94.7900	0.00
18/04/2013	JBAF On	17-December-14			Jibar Tradeable Future	5.34	94.6600	94.6600	94.6600	0.00
18/04/2013	JBAF On	18-March-15			Jibar Tradeable Future	5.48	5.4700	94.5200	5.4700	0.00
18/04/2013	OTH1 On	02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
18/04/2013	R023 On	02-May-13			Bond Future	6.39	111.0950	111.2137	111.0950	6,460.00
18/04/2013	R023 On	02-May-13	7.04	Call	Bond Future	4826	5	5	5	0.00
18/04/2013	R023 On	02-May-13	7.06	Call	Bond Future	4970	5	5	5	0.00
18/04/2013	R023 On	02-May-13	7.05	Call	Bond Future	4898	5	5	5	0.00
18/04/2013	R023 On	02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
18/04/2013	R023 On	02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
18/04/2013	R023 On	02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
18/04/2013	R023 On	01-August-13			Bond Future	6.43	112.5425	112.6628	112.5425	0.00
18/04/2013	R023 On	01-August-13	7.29	Call	Bond Future	6193	6	6	6	0.00
18/04/2013	R023 On	01-August-13	7.30	Call	Bond Future	6262	6	6	6	0.00
18/04/2013	R023 On	01-August-13	7.31	Call	Bond Future	6332	6	6	6	0.00
18/04/2013	R023 On	01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
18/04/2013	R023 On	01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
18/04/2013	R023 On	01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
18/04/2013	R157 On	02-May-13			Bond Future	5.29	119.9380	119.8884	119.9380	6,092.00
18/04/2013	R157 On	02-May-13	5.34	Call	Bond Future	226	0	0	0	0.00
18/04/2013	R157 On	02-May-13	5.36	Call	Bond Future	257	0	0	0	0.00
18/04/2013	R157 On	02-May-13	5.35	Call	Bond Future	241	0	0	0	0.00
18/04/2013	R157 On	02-May-13	5.35	Put	Bond Future	97	0	0	0	0.00
18/04/2013	R157 On	02-May-13	5.36	Put	Bond Future	88	0	0	0	0.00
18/04/2013	R157 On	02-May-13	5.34	Put	Bond Future	105	0	0	0	0.00
18/04/2013	R157 On	01-August-13			Bond Future	5.29	121.5008	121.4505	121.5008	0.00
18/04/2013	R157 On	01-August-13	116.11	Call	Bond Future	91995	92	92	92	0.00
18/04/2013	R157 On	01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
18/04/2013	R157 On	07-November-13			Bond Future	5.28	116.4369	116.3854	116.4369	0.00
18/04/2013	R157 On	07-November-13	5.59	Call	Bond Future	841	1	1	1	0.00
18/04/2013	R157 On	07-November-13	5.60	Call	Bond Future	854	1	1	1	0.00

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18/04/2013	R157 On 07-November-13	5.61	Call	Bond Future	867	1	1	1	0.00
18/04/2013	R157 On 07-November-13	5.61	Put	Bond Future	236	0	0	0	0.00
18/04/2013	R157 On 07-November-13	5.60	Put	Bond Future	241	0	0	0	0.00
18/04/2013	R157 On 07-November-13	5.59	Put	Bond Future	247	0	0	0	0.00
18/04/2013	R157 On 06-February-14			Bond Future	5.25	118.0094	117.9576	118.0094	0.00
18/04/2013	R157 On 06-February-14	5.66	Call	Bond Future	924	1	1	1	0.00
18/04/2013	R157 On 06-February-14	5.65	Call	Bond Future	913	1	1	1	0.00
18/04/2013	R157 On 06-February-14	5.64	Call	Bond Future	901	1	1	1	0.00
18/04/2013	R157 On 06-February-14	5.64	Put	Bond Future	270	0	0	0	0.00
18/04/2013	R157 On 06-February-14	5.65	Put	Bond Future	266	0	0	0	0.00
18/04/2013	R157 On 06-February-14	5.66	Put	Bond Future	261	0	0	0	0.00
18/04/2013	R186 On 02-May-13			Bond Future	6.89	135.2052	135.4770	135.2052	53,675.00
18/04/2013	R186 On 02-May-13	6.75	Call	Bond Future	427	0	0	0	350.00
18/04/2013	R186 On 02-May-13	7.39	Call	Bond Future	5138	5	5	5	0.00
18/04/2013	R186 On 02-May-13	7.40	Call	Bond Future	5236	5	5	5	2,000.00
18/04/2013	R186 On 02-May-13	7.41	Call	Bond Future	5335	5	5	5	0.00
18/04/2013	R186 On 02-May-13	7.75	Call	Bond Future	8654	8	9	8	0.00
18/04/2013	R186 On 02-May-13	7.60	Call	Bond Future	7199	7	7	7	0.00
18/04/2013	R186 On 02-May-13	7.60	Put	Bond Future	2	0	0	0	2,830.00
18/04/2013	R186 On 02-May-13	7.75	Put	Bond Future	0	0	0	0	100.00
18/04/2013	R186 On 02-May-13	7.41	Put	Bond Future	17	0	0	0	0.00
18/04/2013	R186 On 02-May-13	7.40	Put	Bond Future	19	0	0	0	150.00
18/04/2013	R186 On 02-May-13	7.39	Put	Bond Future	21	0	0	0	0.00
18/04/2013	R186 On 02-May-13	6.75	Put	Bond Future	1953	2	2	2	0.00
18/04/2013	R186 On 01-August-13			Bond Future	6.94	131.6824	131.9577	131.6824	3,000.00
18/04/2013	R186 On 01-August-13	7.25	Call	Bond Future	4843	5	5	5	4,315.00
18/04/2013	R186 On 01-August-13	128.26	Call	Bond Future	122685	122	123	122	0.00
18/04/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
18/04/2013	R186 On 01-August-13	7.25	Put	Bond Future	1721	2	2	2	0.00
18/04/2013	R186 On 07-November-13			Bond Future	7.00	133.5719	133.8504	133.5719	540.00
18/04/2013	R186 On 07-November-13	8.75	Call	Bond Future	16526	16	17	16	0.00
18/04/2013	R186 On 07-November-13	8.14	Call	Bond Future	11787	12	12	12	0.00
18/04/2013	R186 On 07-November-13	8.16	Call	Bond Future	11940	12	12	12	0.00
18/04/2013	R186 On 07-November-13	8.15	Call	Bond Future	11863	12	12	12	0.00

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18/04/2013	R186 On 07-November-13	8.15	Put	Bond Future	840	1	1	1	0.00
18/04/2013	R186 On 07-November-13	8.16	Put	Bond Future	827	1	1	1	0.00
18/04/2013	R186 On 07-November-13	8.14	Put	Bond Future	854	1	1	1	0.00
18/04/2013	R186 On 07-November-13	8.75	Put	Bond Future	279	0	0	0	1,030.00
18/04/2013	R186 On 06-February-14			Bond Future	7.05	130.0852	130.3681	130.0852	0.00
18/04/2013	R186 On 06-February-14	7.74	Call	Bond Future	9117	9	9	9	0.00
18/04/2013	R186 On 06-February-14	7.75	Call	Bond Future	9183	9	9	9	0.00
18/04/2013	R186 On 06-February-14	7.76	Call	Bond Future	9248	9	9	9	0.00
18/04/2013	R186 On 06-February-14	7.76	Put	Bond Future	2402	2	2	2	0.00
18/04/2013	R186 On 06-February-14	7.75	Put	Bond Future	2429	3	2	3	0.00
18/04/2013	R186 On 06-February-14	7.74	Put	Bond Future	2456	3	2	3	0.00
18/04/2013	R197 On 02-May-13			Bond Future	297.11	297.1219	297.1143	297.1219	2,633.00
18/04/2013	R197 On 02-May-13	282.39	Call	Bond Future	14724	15	15	15	0.00
18/04/2013	R197 On 02-May-13	282.41	Call	Bond Future	14704	15	15	15	0.00
18/04/2013	R197 On 02-May-13	282.40	Call	Bond Future	14714	15	15	15	0.00
18/04/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
18/04/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
18/04/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
18/04/2013	R201 On 02-May-13			Bond Future	5.19	108.7832	108.7504	108.7832	4.00
18/04/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
18/04/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
18/04/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
18/04/2013	R201 On 02-May-13	4.05	Put	Bond Future	1849	2	2	2	0.00
18/04/2013	R201 On 02-May-13	4.06	Put	Bond Future	1833	2	2	2	0.00
18/04/2013	R201 On 02-May-13	4.04	Put	Bond Future	1865	2	2	2	0.00
18/04/2013	R201 On 01-August-13			Bond Future	5.18	105.7968	105.7636	105.7968	0.00
18/04/2013	R201 On 01-August-13	107.45	Call	Bond Future	68518	69	69	69	0.00
18/04/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
18/04/2013	R201 On 07-November-13			Bond Future	5.13	107.3149	107.2806	107.3149	0.00
18/04/2013	R201 On 07-November-13	4.79	Call	Bond Future	107	0	0	0	0.00
18/04/2013	R201 On 07-November-13	4.81	Call	Bond Future	113	0	0	0	0.00
18/04/2013	R201 On 07-November-13	4.80	Call	Bond Future	110	0	0	0	0.00
18/04/2013	R201 On 07-November-13	4.80	Put	Bond Future	471	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
18/04/2013	R201 On 07-November-13	4.81	Put	Bond Future	463	0	0	0	0.00
18/04/2013	R201 On 07-November-13	4.79	Put	Bond Future	479	0	0	0	0.00
18/04/2013	R201 On 06-February-14			Bond Future	5.03	104.3554	104.3211	104.3554	0.00
18/04/2013	R201 On 06-February-14	5.26	Call	Bond Future	370	0	0	0	0.00
18/04/2013	R201 On 06-February-14	5.24	Call	Bond Future	360	0	0	0	0.00
18/04/2013	R201 On 06-February-14	5.25	Call	Bond Future	365	0	0	0	0.00
18/04/2013	R201 On 06-February-14	5.25	Put	Bond Future	179	0	0	0	0.00
18/04/2013	R201 On 06-February-14	5.24	Put	Bond Future	182	0	0	0	0.00
18/04/2013	R201 On 06-February-14	5.26	Put	Bond Future	176	0	0	0	0.00
18/04/2013	R202 On 02-May-13			Bond Future	222.79	222.7851	222.7851	222.7851	44,017.00
18/04/2013	R202 On 02-May-13	211.04	Call	Bond Future	11745	12	12	12	0.00
18/04/2013	R202 On 02-May-13	211.06	Call	Bond Future	11725	12	12	12	0.00
18/04/2013	R202 On 02-May-13	211.05	Call	Bond Future	11735	12	12	12	0.00
18/04/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
18/04/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
18/04/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
18/04/2013	R203 On 02-May-13			Bond Future	5.67	111.0755	111.0155	111.0755	5,786.00
18/04/2013	R203 On 02-May-13	5.89	Call	Bond Future	947	1	1	1	0.00
18/04/2013	R203 On 02-May-13	5.90	Call	Bond Future	981	1	1	1	0.00
18/04/2013	R203 On 02-May-13	5.91	Call	Bond Future	1016	1	1	1	0.00
18/04/2013	R203 On 02-May-13	5.91	Put	Bond Future	49	0	0	0	0.00
18/04/2013	R203 On 02-May-13	5.90	Put	Bond Future	54	0	0	0	0.00
18/04/2013	R203 On 02-May-13	5.89	Put	Bond Future	59	0	0	0	0.00
18/04/2013	R203 On 01-August-13			Bond Future	5.70	112.5228	112.4620	112.5228	5,055.00
18/04/2013	R203 On 01-August-13	109.11	Call	Bond Future	99249	99	99	99	0.00
18/04/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
18/04/2013	R203 On 07-November-13			Bond Future	5.72	109.9774	109.9151	109.9774	0.00
18/04/2013	R203 On 07-November-13	6.01	Call	Bond Future	1729	2	2	2	0.00
18/04/2013	R203 On 07-November-13	571.00	Call	Bond Future	107686	108	108	108	0.00
18/04/2013	R203 On 07-November-13	5.71	Call	Bond Future	1109	1	1	1	15.00
18/04/2013	R203 On 07-November-13	6.00	Call	Bond Future	1706	2	2	2	0.00
18/04/2013	R203 On 07-November-13	5.99	Call	Bond Future	1683	2	2	2	0.00
18/04/2013	R203 On 07-November-13	5.99	Put	Bond Future	727	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
18/04/2013	R203 On 07-November-13	6.00	Put	Bond Future	715	1	1	1	0.00
18/04/2013	R203 On 07-November-13	5.71	Put	Bond Future	1151	1	1	1	0.00
18/04/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
18/04/2013	R203 On 07-November-13	6.01	Put	Bond Future	702	1	1	1	0.00
18/04/2013	R203 On 06-February-14			Bond Future	5.75	111.4625	111.3999	111.4625	0.00
18/04/2013	R203 On 06-February-14	6.16	Call	Bond Future	2117	2	2	2	0.00
18/04/2013	R203 On 06-February-14	5.95	Call	Bond Future	1672	2	2	2	16.00
18/04/2013	R203 On 06-February-14	6.15	Call	Bond Future	2095	2	2	2	0.00
18/04/2013	R203 On 06-February-14	6.14	Call	Bond Future	2073	2	2	2	0.00
18/04/2013	R203 On 06-February-14	6.14	Put	Bond Future	763	1	1	1	0.00
18/04/2013	R203 On 06-February-14	6.15	Put	Bond Future	752	1	1	1	0.00
18/04/2013	R203 On 06-February-14	5.95	Put	Bond Future	994	1	1	1	0.00
18/04/2013	R203 On 06-February-14	6.16	Put	Bond Future	742	1	1	1	0.00
18/04/2013	R204 On 02-May-13			Bond Future	5.89	113.0474	112.9989	113.0474	7,915.00
18/04/2013	R204 On 02-May-13	6.29	Call	Bond Future	2018	2	2	2	0.00
18/04/2013	R204 On 02-May-13	6.30	Call	Bond Future	2065	2	2	2	0.00
18/04/2013	R204 On 02-May-13	6.31	Call	Bond Future	2113	2	2	2	0.00
18/04/2013	R204 On 02-May-13	6.31	Put	Bond Future	11	0	0	0	0.00
18/04/2013	R204 On 02-May-13	6.30	Put	Bond Future	12	0	0	0	0.00
18/04/2013	R204 On 02-May-13	6.29	Put	Bond Future	14	0	0	0	0.00
18/04/2013	R204 On 01-August-13			Bond Future	5.92	110.4941	110.4449	110.4941	0.00
18/04/2013	R204 On 01-August-13	110.75	Call	Bond Future	101561	102	102	102	0.00
18/04/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
18/04/2013	R204 On 07-November-13			Bond Future	5.96	112.0795	112.0291	112.0795	0.00
18/04/2013	R204 On 07-November-13	7.00	Call	Bond Future	4902	5	5	5	0.00
18/04/2013	R204 On 07-November-13	6.29	Call	Bond Future	2427	2	2	2	0.00
18/04/2013	R204 On 07-November-13	6.30	Call	Bond Future	2457	2	2	2	0.00
18/04/2013	R204 On 07-November-13	6.31	Call	Bond Future	2488	3	2	3	0.00
18/04/2013	R204 On 07-November-13	6.31	Put	Bond Future	877	1	1	1	0.00
18/04/2013	R204 On 07-November-13	6.30	Put	Bond Future	891	1	1	1	0.00
18/04/2013	R204 On 07-November-13	6.29	Put	Bond Future	906	1	1	1	0.00
18/04/2013	R204 On 07-November-13	7.00	Put	Bond Future	241	0	0	0	1,270.00
18/04/2013	R204 On 06-February-14			Bond Future	5.99	109.5622	109.5116	109.5622	0.00
18/04/2013	R204 On 06-February-14	6.40	Call	Bond Future	2895	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2013	R204 On 06-February-14	6.39	Call	Bond Future	2866	3	3	3	0.00
18/04/2013	R204 On 06-February-14	6.41	Call	Bond Future	2923	3	3	3	0.00
18/04/2013	R204 On 06-February-14	6.41	Put	Bond Future	1089	1	1	1	0.00
18/04/2013	R204 On 06-February-14	6.39	Put	Bond Future	1117	1	1	1	0.00
18/04/2013	R204 On 06-February-14	6.40	Put	Bond Future	1103	1	1	1	0.00
18/04/2013	R206 On 02-May-13			Bond Future	5.25	103.8303	103.8161	103.8303	23.00
18/04/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
18/04/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
18/04/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
18/04/2013	R206 On 02-May-13	3.40	Put	Bond Future	1272	1	1	1	0.00
18/04/2013	R206 On 02-May-13	3.41	Put	Bond Future	1265	1	1	1	0.00
18/04/2013	R206 On 02-May-13	3.39	Put	Bond Future	1279	1	1	1	0.00
18/04/2013	R206 On 01-August-13			Bond Future	5.21	101.4214	101.4069	101.4214	0.00
18/04/2013	R206 On 01-August-13	103.94	Call	Bond Future	30409	30	30	30	0.00
18/04/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
18/04/2013	R206 On 07-November-13			Bond Future	4.93	102.8767	102.8616	102.8767	0.00
18/04/2013	R206 On 07-November-13	4.29	Call	Bond Future	6	0	0	0	0.00
18/04/2013	R206 On 07-November-13	4.31	Call	Bond Future	7	0	0	0	0.00
18/04/2013	R206 On 07-November-13	4.30	Call	Bond Future	7	0	0	0	0.00
18/04/2013	R206 On 07-November-13	4.30	Put	Bond Future	119	0	0	0	0.00
18/04/2013	R206 On 07-November-13	4.31	Put	Bond Future	117	0	0	0	0.00
18/04/2013	R206 On 07-November-13	4.29	Put	Bond Future	120	0	0	0	0.00
18/04/2013	R207 On 02-May-13			Bond Future	6.05	108.7715	108.7456	108.7715	7,568.00
18/04/2013	R207 On 02-May-13	6.44	Call	Bond Future	2189	2	2	2	0.00
18/04/2013	R207 On 02-May-13	6.46	Call	Bond Future	2295	2	2	2	0.00
18/04/2013	R207 On 02-May-13	6.45	Call	Bond Future	2242	2	2	2	0.00
18/04/2013	R207 On 02-May-13	6.45	Put	Bond Future	18	0	0	0	0.00
18/04/2013	R207 On 02-May-13	6.46	Put	Bond Future	16	0	0	0	0.00
18/04/2013	R207 On 02-May-13	6.44	Put	Bond Future	20	0	0	0	0.00
18/04/2013	R207 On 01-August-13			Bond Future	6.09	106.5524	106.5261	106.5524	113.00
18/04/2013	R207 On 01-August-13	106.18	Call	Bond Future	98955	99	99	99	0.00
18/04/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
18/04/2013	R207 On 07-November-13			Bond Future	6.13	108.0813	108.0541	108.0813	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
18/04/2013	R207 On 07-November-13	6.69	Call	Bond Future	3689	4	4	4	0.00
18/04/2013	R207 On 07-November-13	6.71	Call	Bond Future	3765	4	4	4	0.00
18/04/2013	R207 On 07-November-13	6.70	Call	Bond Future	3727	4	4	4	0.00
18/04/2013	R207 On 07-November-13	6.70	Put	Bond Future	768	1	1	1	0.00
18/04/2013	R207 On 07-November-13	6.71	Put	Bond Future	755	1	1	1	0.00
18/04/2013	R207 On 07-November-13	6.69	Put	Bond Future	781	1	1	1	0.00
18/04/2013	R207 On 06-February-14			Bond Future	6.16	105.9013	105.8743	105.9013	0.00
18/04/2013	R207 On 06-February-14	6.66	Call	Bond Future	3706	4	4	4	0.00
18/04/2013	R207 On 06-February-14	6.64	Call	Bond Future	3639	4	4	4	0.00
18/04/2013	R207 On 06-February-14	6.65	Call	Bond Future	3672	4	4	4	0.00
18/04/2013	R207 On 06-February-14	6.65	Put	Bond Future	1231	1	1	1	0.00
18/04/2013	R207 On 06-February-14	6.64	Put	Bond Future	1247	1	1	1	0.00
18/04/2013	R207 On 06-February-14	6.66	Put	Bond Future	1215	1	1	1	0.00
18/04/2013	R208 On 02-May-13			Bond Future	6.14	104.4411	104.4437	104.4411	14,022.00
18/04/2013	R208 On 02-May-13	6.64	Call	Bond Future	3109	3	3	3	0.00
18/04/2013	R208 On 02-May-13	6.66	Call	Bond Future	3230	3	3	3	0.00
18/04/2013	R208 On 02-May-13	6.65	Call	Bond Future	3169	3	3	3	0.00
18/04/2013	R208 On 02-May-13	6.65	Put	Bond Future	6	0	0	0	0.00
18/04/2013	R208 On 02-May-13	6.66	Put	Bond Future	5	0	0	0	0.00
18/04/2013	R208 On 02-May-13	6.64	Put	Bond Future	7	0	0	0	0.00
18/04/2013	R208 On 01-August-13			Bond Future	6.18	105.8020	105.8045	105.8020	3,000.00
18/04/2013	R208 On 01-August-13	101.40	Call	Bond Future	96760	97	97	97	0.00
18/04/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
18/04/2013	R208 On 07-November-13			Bond Future	6.21	103.9238	103.9259	103.9238	0.00
18/04/2013	R208 On 07-November-13	7.50	Call	Bond Future	7592	8	8	8	0.00
18/04/2013	R208 On 07-November-13	6.79	Call	Bond Future	4320	4	4	4	0.00
18/04/2013	R208 On 07-November-13	6.81	Call	Bond Future	4405	4	4	4	0.00
18/04/2013	R208 On 07-November-13	6.80	Call	Bond Future	4363	4	4	4	0.00
18/04/2013	R208 On 07-November-13	6.80	Put	Bond Future	937	1	1	1	0.00
18/04/2013	R208 On 07-November-13	6.81	Put	Bond Future	922	1	1	1	0.00
18/04/2013	R208 On 07-November-13	6.79	Put	Bond Future	953	1	1	1	0.00
18/04/2013	R208 On 07-November-13	7.50	Put	Bond Future	260	0	0	0	1,520.00
18/04/2013	R208 On 06-February-14			Bond Future	6.25	105.3272	105.3298	105.3272	0.00
18/04/2013	R208 On 06-February-14	6.75	Call	Bond Future	4314	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
18/04/2013	R208 On 06-February-14	6.76	Call	Bond Future	4352	4	4	4	0.00
18/04/2013	R208 On 06-February-14	6.74	Call	Bond Future	4276	4	4	4	0.00
18/04/2013	R208 On 06-February-14	6.74	Put	Bond Future	1476	1	1	1	0.00
18/04/2013	R208 On 06-February-14	6.76	Put	Bond Future	1440	1	1	1	0.00
18/04/2013	R208 On 06-February-14	6.75	Put	Bond Future	1458	1	1	1	0.00
18/04/2013	R209 On 02-May-13			Bond Future	7.66	85.1401	85.4774	85.1401	10,464.00
18/04/2013	R209 On 02-May-13	7.99	Call	Bond Future	3152	3	3	3	0.00
18/04/2013	R209 On 02-May-13	8.01	Call	Bond Future	3312	3	3	3	0.00
18/04/2013	R209 On 02-May-13	8.00	Call	Bond Future	3232	3	3	3	0.00
18/04/2013	R209 On 02-May-13	8.00	Put	Bond Future	131	0	0	0	0.00
18/04/2013	R209 On 02-May-13	8.01	Put	Bond Future	121	0	0	0	0.00
18/04/2013	R209 On 02-May-13	7.99	Put	Bond Future	141	0	0	0	0.00
18/04/2013	R209 On 01-August-13			Bond Future	7.72	86.2494	86.5911	86.2494	0.00
18/04/2013	R209 On 01-August-13	79.36	Call	Bond Future	76642	76	77	76	0.00
18/04/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
18/04/2013	R209 On 07-November-13			Bond Future	7.77	84.3423	84.6884	84.3423	0.00
18/04/2013	R209 On 07-November-13	9.50	Call	Bond Future	14307	14	14	14	0.00
18/04/2013	R209 On 07-November-13	8.79	Call	Bond Future	9867	10	10	10	0.00
18/04/2013	R209 On 07-November-13	8.81	Call	Bond Future	9991	10	10	10	0.00
18/04/2013	R209 On 07-November-13	8.80	Call	Bond Future	9929	10	10	10	0.00
18/04/2013	R209 On 07-November-13	8.80	Put	Bond Future	1206	1	1	1	0.00
18/04/2013	R209 On 07-November-13	8.81	Put	Bond Future	1190	1	1	1	0.00
18/04/2013	R209 On 07-November-13	8.79	Put	Bond Future	1222	1	1	1	0.00
18/04/2013	R209 On 07-November-13	9.50	Put	Bond Future	419	0	0	0	980.00
18/04/2013	R209 On 06-February-14			Bond Future	7.83	85.4813	85.8325	85.4813	0.00
18/04/2013	R209 On 06-February-14	8.55	Call	Bond Future	8810	9	9	9	0.00
18/04/2013	R209 On 06-February-14	8.56	Call	Bond Future	8865	9	9	9	0.00
18/04/2013	R209 On 06-February-14	8.54	Call	Bond Future	8755	9	9	9	0.00
18/04/2013	R209 On 06-February-14	8.54	Put	Bond Future	2608	3	3	3	0.00
18/04/2013	R209 On 06-February-14	8.56	Put	Bond Future	2557	3	3	3	0.00
18/04/2013	R209 On 06-February-14	8.55	Put	Bond Future	2582	3	3	3	0.00
18/04/2013	R210 On 02-May-13			Bond Future	169.96	169.9611	169.9594	169.9611	1,244.00
18/04/2013	R210 On 02-May-13	161.14	Call	Bond Future	8819	9	9	9	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
18/04/2013	R210 On 02-May-13	161.16	Call	Bond Future	8799	9	9	9	0.00
18/04/2013	R210 On 02-May-13	161.15	Call	Bond Future	8809	9	9	9	0.00
18/04/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
18/04/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
18/04/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
18/04/2013	R211 On 02-May-13			Bond Future	129.98	129.9872	129.9791	129.9872	529.00
18/04/2013	R211 On 02-May-13	125.69	Call	Bond Future	4289	4	4	4	0.00
18/04/2013	R211 On 02-May-13	125.70	Call	Bond Future	4279	4	4	4	0.00
18/04/2013	R211 On 02-May-13	125.71	Call	Bond Future	4269	4	4	4	0.00
18/04/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
18/04/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
18/04/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
18/04/2013	R212 On 02-May-13			Bond Future	138.06	138.0668	138.0628	138.0668	21,870.00
18/04/2013	R212 On 02-May-13	131.09	Call	Bond Future	6973	7	7	7	0.00
18/04/2013	R212 On 02-May-13	131.11	Call	Bond Future	6953	7	7	7	0.00
18/04/2013	R212 On 02-May-13	131.10	Call	Bond Future	6963	7	7	7	0.00
18/04/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
18/04/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
18/04/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
18/04/2013	R213 On 02-May-13			Bond Future	7.44	96.6057	96.9436	96.6057	7,798.00
18/04/2013	R213 On 02-May-13	7.84	Call	Bond Future	3719	3	4	3	0.00
18/04/2013	R213 On 02-May-13	7.85	Call	Bond Future	3804	3	4	3	0.00
18/04/2013	R213 On 02-May-13	7.86	Call	Bond Future	3888	4	4	4	0.00
18/04/2013	R213 On 02-May-13	7.86	Put	Bond Future	52	0	0	0	0.00
18/04/2013	R213 On 02-May-13	7.85	Put	Bond Future	56	0	0	0	0.00
18/04/2013	R213 On 02-May-13	7.84	Put	Bond Future	62	0	0	0	0.00
18/04/2013	R213 On 01-August-13			Bond Future	7.50	97.8644	98.2068	97.8644	0.00
18/04/2013	R213 On 01-August-13	91.25	Call	Bond Future	87592	87	88	87	0.00
18/04/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
18/04/2013	R213 On 07-November-13			Bond Future	7.56	95.7313	96.0781	95.7313	0.00
18/04/2013	R213 On 07-November-13	8.59	Call	Bond Future	9946	10	10	10	0.00
18/04/2013	R213 On 07-November-13	8.61	Call	Bond Future	10075	10	10	10	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
18/04/2013	R213 On 07-November-13	8.60	Call	Bond Future	10010	10	10	10	0.00
18/04/2013	R213 On 07-November-13	8.60	Put	Bond Future	1057	1	1	1	0.00
18/04/2013	R213 On 07-November-13	8.61	Put	Bond Future	1042	1	1	1	0.00
18/04/2013	R213 On 07-November-13	8.59	Put	Bond Future	1072	1	1	1	0.00
18/04/2013	R213 On 06-February-14			Bond Future	7.61	97.0240	97.3759	97.0240	0.00
18/04/2013	R213 On 06-February-14	8.31	Call	Bond Future	8535	8	9	8	0.00
18/04/2013	R213 On 06-February-14	8.29	Call	Bond Future	8421	8	8	8	0.00
18/04/2013	R213 On 06-February-14	8.30	Call	Bond Future	8478	8	8	8	0.00
18/04/2013	R213 On 06-February-14	8.30	Put	Bond Future	2520	3	3	3	0.00
18/04/2013	R213 On 06-February-14	8.29	Put	Bond Future	2546	3	3	3	0.00
18/04/2013	R213 On 06-February-14	8.31	Put	Bond Future	2494	3	2	3	0.00
18/04/2013	R214 On 02-May-13			Bond Future	7.72	87.0185	87.3275	87.0185	1,806.00
18/04/2013	R214 On 02-May-13	84.31	Call	Bond Future	78548	78	79	78	0.00
18/04/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
18/04/2013	R214 On 01-August-13			Bond Future	7.77	88.1524	88.4654	88.1524	0.00
18/04/2013	R214 On 01-August-13	84.31	Call	Bond Future	78017	78	78	78	0.00
18/04/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00