



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 26/03/2013 To: 26/03/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	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
26/03/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	2025 On 02-May-13			Bond Future	114.64	114.6521	114.6352	114.6521	0.00
26/03/2013	2025 On 02-May-13	113.41	Call	Bond Future	1222	1	1	1	0.00
26/03/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
26/03/2013	2038 On 02-May-13			Bond Future	112.46	112.1377	112.4557	112.1377	9.00
26/03/2013	2038 On 02-May-13	111.60	Call	Bond Future	851	1	1	1	0.00
26/03/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
26/03/2013	2050 On 02-May-13			Bond Future	117.49	117.4948	117.4924	117.4948	122.00
26/03/2013	2050 On 02-May-13	117.60	Call	Bond Future	0	0	0	0	0.00
26/03/2013	2050 On 02-May-13	117.60	Put	Bond Future	105	0	0	0	0.00
26/03/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	AL7T On 02-May-13			Index Future	492.95	491.6020	492.9520	491.6020	12.00
26/03/2013	AL7T On 01-August-13			Index Future	499.40	498.0310	499.3980	498.0310	0.00
26/03/2013	AL7T On 07-November-13			Index Future	506.51	505.1190	506.5060	505.1190	0.00
26/03/2013	ALBI On 02-May-13			Index Future	438.77	437.5060	438.7740	437.5060	1,017.00
26/03/2013	ALBI On 01-August-13			Index Future	444.51	443.2270	444.5110	443.2270	79.00
26/03/2013	ALBI On 07-November-13			Index Future	450.84	449.5360	450.8380	449.5360	85.00
26/03/2013	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
26/03/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/03/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	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
26/03/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2013	EL28 On 02-May-13			Bond Future	112.59	112.5916	112.5894	112.5916	0.00
26/03/2013	EL28 On 02-May-13	113.32	Call	Bond Future	0	0	0	0	0.00
26/03/2013	EL28 On 02-May-13	113.32	Put	Bond Future	727	1	1	1	0.00
26/03/2013	ES33 On 02-May-13			Bond Future	8.81	88.2162	88.7287	88.2162	3,363.00
26/03/2013	ES33 On 02-May-13	91.02	Call	Bond Future	79548	79	80	79	0.00
26/03/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
26/03/2013	ES33 On 01-August-13			Bond Future	8.90	89.3701	89.8887	89.3701	0.00
26/03/2013	ES33 On 01-August-13	9.00	Call	Bond Future	797	0	1	0	0.00
26/03/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78837	78	79	78	0.00
26/03/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
26/03/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
26/03/2013	GOVI On 02-May-13			GOVI	438.52	437.3220	438.5230	437.3220	98.00
26/03/2013	GOVI On 02-May-13	432.99	Call	GOVI	55330	4	6	4	0.00
26/03/2013	GOVI On 02-May-13	433.01	Call	GOVI	55130	4	6	4	0.00
26/03/2013	GOVI On 02-May-13	433.00	Call	GOVI	55230	4	6	4	0.00
26/03/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
26/03/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
26/03/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
26/03/2013	GOVI On 01-August-13			GOVI	444.26	443.0410	444.2580	443.0410	280.00
26/03/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
26/03/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
26/03/2013	GOVI On 01-August-13	446.01	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
26/03/2013	GOVI On 01-August-13	446.01	Put	GOVI	17520	3	2	3	0.00
26/03/2013	GOVI On 01-August-13	446.00	Put	GOVI	17420	3	2	3	0.00
26/03/2013	GOVI On 01-August-13	445.99	Put	GOVI	17320	3	2	3	0.00
26/03/2013	GOVI On 07-November-13			GOVI	450.58	449.3470	450.5810	449.3470	0.00
26/03/2013	GOVI On 07-November-13	445.99	Call	GOVI	45910	3	5	3	0.00
26/03/2013	GOVI On 07-November-13	446.00	Call	GOVI	45810	3	5	3	0.00
26/03/2013	GOVI On 07-November-13	446.01	Call	GOVI	45710	3	5	3	0.00
26/03/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
26/03/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
26/03/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
26/03/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/03/2013	IGOV On 02-May-13			Index Future	203.42	203.0780	203.4200	203.0780	459.00
26/03/2013	IGOV On 01-August-13			Index Future	206.14	205.7870	206.1350	205.7870	149.00
26/03/2013	IGOV On 07-November-13			Index Future	209.14	208.7830	209.1350	208.7830	7.00
26/03/2013	ILBI On 02-May-13			Index Future	549.48	549.4800	549.4800	549.4800	183.00
26/03/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
26/03/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/03/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
26/03/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
26/03/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
26/03/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
26/03/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.13	94.8700	94.8700	94.8700	0.00
26/03/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.13	94.8700	94.8700	94.8700	0.00
26/03/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.15	94.8500	94.8500	94.8500	500.00
26/03/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.16	94.8400	94.8400	94.8400	0.00
26/03/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.16	94.8400	94.8400	94.8400	0.00
26/03/2013	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
26/03/2013	JBAF On	16-October-13			Jibar Tradeable Future	5.18	94.8200	94.8200	94.8200	0.00
26/03/2013	JBAF On	18-December-13			Jibar Tradeable Future	5.22	94.7800	94.7800	94.7800	2,000.00
26/03/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.35	94.6500	94.6500	94.6500	400.00
26/03/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.49	94.5100	94.5100	94.5100	800.00
26/03/2013	JBAF On	17-September-14			Jibar Tradeable Future	5.63	94.3700	94.3700	94.3700	0.00
26/03/2013	JBAF On	17-December-14			Jibar Tradeable Future	5.80	94.2000	94.2000	94.2000	0.00
26/03/2013	OTH1 On	02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
26/03/2013	R023 On	02-May-13			Bond Future	6.87	107.2507	107.6458	107.2507	6,470.00
26/03/2013	R023 On	02-May-13	7.04	Call	Bond Future	1258	1	1	1	0.00
26/03/2013	R023 On	02-May-13	7.06	Call	Bond Future	1402	1	1	1	0.00
26/03/2013	R023 On	02-May-13	7.05	Call	Bond Future	1330	1	1	1	0.00
26/03/2013	R023 On	02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
26/03/2013	R023 On	02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
26/03/2013	R023 On	02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
26/03/2013	R023 On	01-August-13			Bond Future	6.92	108.6535	109.0532	108.6535	0.00
26/03/2013	R023 On	01-August-13	7.29	Call	Bond Future	2583	2	3	2	0.00
26/03/2013	R023 On	01-August-13	7.30	Call	Bond Future	2653	2	3	2	0.00
26/03/2013	R023 On	01-August-13	7.31	Call	Bond Future	2722	2	3	2	0.00
26/03/2013	R023 On	01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
26/03/2013	R023 On	01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
26/03/2013	R023 On	01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
26/03/2013	R157 On	02-May-13			Bond Future	5.50	119.3167	119.3850	119.3167	6,078.00
26/03/2013	R157 On	02-May-13	5.34	Call	Bond Future	105	0	0	0	0.00
26/03/2013	R157 On	02-May-13	5.36	Call	Bond Future	119	0	0	0	0.00
26/03/2013	R157 On	02-May-13	5.35	Call	Bond Future	112	0	0	0	0.00
26/03/2013	R157 On	02-May-13	5.35	Put	Bond Future	471	1	0	1	0.00
26/03/2013	R157 On	02-May-13	5.36	Put	Bond Future	454	1	0	1	0.00
26/03/2013	R157 On	02-May-13	5.34	Put	Bond Future	488	1	0	1	0.00
26/03/2013	R157 On	01-August-13			Bond Future	5.52	120.8773	120.9458	120.8773	0.00
26/03/2013	R157 On	01-August-13	116.11	Call	Bond Future	91490	91	91	91	0.00
26/03/2013	R157 On	01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
26/03/2013	R157 On	07-November-13			Bond Future	5.55	115.7908	115.8603	115.7908	0.00

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26/03/2013	R157 On 07-November-13	5.59	Call	Bond Future	544	1	1	1	0.00
26/03/2013	R157 On 07-November-13	5.60	Call	Bond Future	555	1	1	1	0.00
26/03/2013	R157 On 07-November-13	5.61	Call	Bond Future	565	1	1	1	0.00
26/03/2013	R157 On 07-November-13	5.61	Put	Bond Future	459	0	0	0	0.00
26/03/2013	R157 On 07-November-13	5.60	Put	Bond Future	467	1	0	1	0.00
26/03/2013	R157 On 07-November-13	5.59	Put	Bond Future	476	1	0	1	0.00
26/03/2013	R157 On 06-February-14			Bond Future	5.59	5.6500	117.4157	5.6500	0.00
26/03/2013	R157 On 06-February-14	5.66	Call	Bond Future	614	0	1	0	0.00
26/03/2013	R157 On 06-February-14	5.65	Call	Bond Future	605	0	1	0	0.00
26/03/2013	R157 On 06-February-14	5.64	Call	Bond Future	596	0	1	0	0.00
26/03/2013	R157 On 06-February-14	5.64	Put	Bond Future	507	0	1	0	0.00
26/03/2013	R157 On 06-February-14	5.65	Put	Bond Future	500	0	0	0	0.00
26/03/2013	R157 On 06-February-14	5.66	Put	Bond Future	493	0	0	0	0.00
26/03/2013	R186 On 02-May-13			Bond Future	7.44	129.2411	129.8344	129.2411	64,379.00
26/03/2013	R186 On 02-May-13	6.75	Call	Bond Future	109	0	0	0	350.00
26/03/2013	R186 On 02-May-13	7.39	Call	Bond Future	1541	1	2	1	0.00
26/03/2013	R186 On 02-May-13	7.40	Call	Bond Future	1586	1	2	1	2,000.00
26/03/2013	R186 On 02-May-13	7.41	Call	Bond Future	1633	1	2	1	0.00
26/03/2013	R186 On 02-May-13	7.75	Call	Bond Future	3686	3	4	3	0.00
26/03/2013	R186 On 02-May-13	7.60	Call	Bond Future	2674	2	3	2	0.00
26/03/2013	R186 On 02-May-13	7.60	Put	Bond Future	1119	1	1	1	2,830.00
26/03/2013	R186 On 02-May-13	7.75	Put	Bond Future	675	1	1	1	100.00
26/03/2013	R186 On 02-May-13	7.41	Put	Bond Future	1958	2	2	2	0.00
26/03/2013	R186 On 02-May-13	7.40	Put	Bond Future	2011	2	2	2	150.00
26/03/2013	R186 On 02-May-13	7.39	Put	Bond Future	2066	2	2	2	0.00
26/03/2013	R186 On 02-May-13	6.75	Put	Bond Future	7278	8	7	8	0.00
26/03/2013	R186 On 01-August-13			Bond Future	7.51	125.6469	126.2473	125.6469	0.00
26/03/2013	R186 On 01-August-13	7.25	Call	Bond Future	2551	2	3	2	4,315.00
26/03/2013	R186 On 01-August-13	128.26	Call	Bond Future	116975	116	117	116	0.00
26/03/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
26/03/2013	R186 On 01-August-13	7.25	Put	Bond Future	5140	6	5	6	0.00
26/03/2013	R186 On 07-November-13			Bond Future	7.59	127.4352	128.0441	127.4352	480.00
26/03/2013	R186 On 07-November-13	8.75	Call	Bond Future	11757	11	12	11	0.00
26/03/2013	R186 On 07-November-13	8.14	Call	Bond Future	7818	7	8	7	0.00

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26/03/2013	R186 On 07-November-13	8.16	Call	Bond Future	7939	8	8	8	0.00
26/03/2013	R186 On 07-November-13	8.15	Call	Bond Future	7878	7	8	7	0.00
26/03/2013	R186 On 07-November-13	8.15	Put	Bond Future	2661	3	3	3	0.00
26/03/2013	R186 On 07-November-13	8.16	Put	Bond Future	2632	3	3	3	0.00
26/03/2013	R186 On 07-November-13	8.14	Put	Bond Future	2691	3	3	3	0.00
26/03/2013	R186 On 07-November-13	8.75	Put	Bond Future	1315	1	1	1	1,030.00
26/03/2013	R186 On 06-February-14			Bond Future	7.66	7.7500	124.4729	7.7500	0.00
26/03/2013	R186 On 06-February-14	7.74	Call	Bond Future	5970	0	6	0	0.00
26/03/2013	R186 On 06-February-14	7.75	Call	Bond Future	6017	0	6	0	0.00
26/03/2013	R186 On 06-February-14	7.76	Call	Bond Future	6066	0	6	0	0.00
26/03/2013	R186 On 06-February-14	7.76	Put	Bond Future	5115	0	5	0	0.00
26/03/2013	R186 On 06-February-14	7.75	Put	Bond Future	5158	0	5	0	0.00
26/03/2013	R186 On 06-February-14	7.74	Put	Bond Future	5204	0	5	0	0.00
26/03/2013	R197 On 02-May-13			Bond Future	292.19	292.2443	292.1907	292.2443	2,633.00
26/03/2013	R197 On 02-May-13	282.39	Call	Bond Future	9801	10	10	10	0.00
26/03/2013	R197 On 02-May-13	282.41	Call	Bond Future	9781	10	10	10	0.00
26/03/2013	R197 On 02-May-13	282.40	Call	Bond Future	9791	10	10	10	0.00
26/03/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
26/03/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
26/03/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
26/03/2013	R201 On 02-May-13			Bond Future	5.30	108.5566	108.5844	108.5566	4.00
26/03/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
26/03/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
26/03/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
26/03/2013	R201 On 02-May-13	4.05	Put	Bond Future	2015	2	2	2	0.00
26/03/2013	R201 On 02-May-13	4.06	Put	Bond Future	1999	2	2	2	0.00
26/03/2013	R201 On 02-May-13	4.04	Put	Bond Future	2031	2	2	2	0.00
26/03/2013	R201 On 01-August-13			Bond Future	5.30	105.5726	105.6002	105.5726	0.00
26/03/2013	R201 On 01-August-13	107.45	Call	Bond Future	68354	68	68	68	0.00
26/03/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
26/03/2013	R201 On 07-November-13			Bond Future	5.29	107.0752	107.1031	107.0752	0.00
26/03/2013	R201 On 07-November-13	4.79	Call	Bond Future	75	0	0	0	0.00
26/03/2013	R201 On 07-November-13	4.81	Call	Bond Future	80	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
26/03/2013	R201 On 07-November-13	4.80	Call	Bond Future	77	0	0	0	0.00
26/03/2013	R201 On 07-November-13	4.80	Put	Bond Future	616	1	1	1	0.00
26/03/2013	R201 On 07-November-13	4.81	Put	Bond Future	607	1	1	1	0.00
26/03/2013	R201 On 07-November-13	4.79	Put	Bond Future	625	1	1	1	0.00
26/03/2013	R201 On 06-February-14			Bond Future	5.25	5.2500	104.1324	5.2500	0.00
26/03/2013	R201 On 06-February-14	5.26	Call	Bond Future	270	0	0	0	0.00
26/03/2013	R201 On 06-February-14	5.24	Call	Bond Future	262	0	0	0	0.00
26/03/2013	R201 On 06-February-14	5.25	Call	Bond Future	266	0	0	0	0.00
26/03/2013	R201 On 06-February-14	5.25	Put	Bond Future	268	0	0	0	0.00
26/03/2013	R201 On 06-February-14	5.24	Put	Bond Future	273	0	0	0	0.00
26/03/2013	R201 On 06-February-14	5.26	Put	Bond Future	264	0	0	0	0.00
26/03/2013	R202 On 02-May-13			Bond Future	220.02	219.1816	220.0184	219.1816	44,017.00
26/03/2013	R202 On 02-May-13	211.04	Call	Bond Future	8978	8	9	8	0.00
26/03/2013	R202 On 02-May-13	211.06	Call	Bond Future	8958	8	9	8	0.00
26/03/2013	R202 On 02-May-13	211.05	Call	Bond Future	8968	8	9	8	0.00
26/03/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
26/03/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
26/03/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
26/03/2013	R203 On 02-May-13			Bond Future	5.95	109.8019	109.8946	109.8019	10,718.00
26/03/2013	R203 On 02-May-13	5.89	Call	Bond Future	431	0	0	0	0.00
26/03/2013	R203 On 02-May-13	5.90	Call	Bond Future	449	0	0	0	0.00
26/03/2013	R203 On 02-May-13	5.91	Call	Bond Future	467	0	0	0	0.00
26/03/2013	R203 On 02-May-13	5.91	Put	Bond Future	620	1	1	1	0.00
26/03/2013	R203 On 02-May-13	5.90	Put	Bond Future	642	1	1	1	0.00
26/03/2013	R203 On 02-May-13	5.89	Put	Bond Future	664	1	1	1	0.00
26/03/2013	R203 On 01-August-13			Bond Future	5.99	111.2380	111.3313	111.2380	0.00
26/03/2013	R203 On 01-August-13	109.11	Call	Bond Future	98118	98	98	98	0.00
26/03/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
26/03/2013	R203 On 07-November-13			Bond Future	6.05	108.6615	108.7561	108.6615	0.00
26/03/2013	R203 On 07-November-13	6.01	Call	Bond Future	1165	1	1	1	0.00
26/03/2013	R203 On 07-November-13	571.00	Call	Bond Future	106527	106	107	106	0.00
26/03/2013	R203 On 07-November-13	5.71	Call	Bond Future	719	1	1	1	15.00
26/03/2013	R203 On 07-November-13	6.00	Call	Bond Future	1148	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
26/03/2013	R203 On 07-November-13	5.99	Call	Bond Future	1131	1	1	1	0.00
26/03/2013	R203 On 07-November-13	5.99	Put	Bond Future	1334	1	1	1	0.00
26/03/2013	R203 On 07-November-13	6.00	Put	Bond Future	1316	1	1	1	0.00
26/03/2013	R203 On 07-November-13	5.71	Put	Bond Future	1920	2	2	2	0.00
26/03/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
26/03/2013	R203 On 07-November-13	6.01	Put	Bond Future	1298	1	1	1	0.00
26/03/2013	R203 On 06-February-14			Bond Future	6.10	6.1500	110.2161	6.1500	0.00
26/03/2013	R203 On 06-February-14	6.16	Call	Bond Future	1491	0	1	0	0.00
26/03/2013	R203 On 06-February-14	5.95	Call	Bond Future	1144	0	1	0	16.00
26/03/2013	R203 On 06-February-14	6.15	Call	Bond Future	1473	0	1	0	0.00
26/03/2013	R203 On 06-February-14	6.14	Call	Bond Future	1455	0	1	0	0.00
26/03/2013	R203 On 06-February-14	6.14	Put	Bond Future	1330	0	1	0	0.00
26/03/2013	R203 On 06-February-14	6.15	Put	Bond Future	1314	0	1	0	0.00
26/03/2013	R203 On 06-February-14	5.95	Put	Bond Future	1650	0	2	0	0.00
26/03/2013	R203 On 06-February-14	6.16	Put	Bond Future	1299	0	1	0	0.00
26/03/2013	R204 On 02-May-13			Bond Future	6.21	111.2614	111.4029	111.2614	5,262.00
26/03/2013	R204 On 02-May-13	6.29	Call	Bond Future	952	1	1	1	0.00
26/03/2013	R204 On 02-May-13	6.30	Call	Bond Future	982	1	1	1	0.00
26/03/2013	R204 On 02-May-13	6.31	Call	Bond Future	1011	1	1	1	0.00
26/03/2013	R204 On 02-May-13	6.31	Put	Bond Future	505	1	1	1	0.00
26/03/2013	R204 On 02-May-13	6.30	Put	Bond Future	524	1	1	1	0.00
26/03/2013	R204 On 02-May-13	6.29	Put	Bond Future	544	1	1	1	0.00
26/03/2013	R204 On 01-August-13			Bond Future	6.26	108.6902	108.8330	108.6902	0.00
26/03/2013	R204 On 01-August-13	110.75	Call	Bond Future	99950	100	100	100	0.00
26/03/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
26/03/2013	R204 On 07-November-13			Bond Future	6.32	110.2372	110.3820	110.2372	0.00
26/03/2013	R204 On 07-November-13	7.00	Call	Bond Future	3681	4	4	4	0.00
26/03/2013	R204 On 07-November-13	6.29	Call	Bond Future	1675	2	2	2	0.00
26/03/2013	R204 On 07-November-13	6.30	Call	Bond Future	1698	2	2	2	0.00
26/03/2013	R204 On 07-November-13	6.31	Call	Bond Future	1721	2	2	2	0.00
26/03/2013	R204 On 07-November-13	6.31	Put	Bond Future	1757	2	2	2	0.00
26/03/2013	R204 On 07-November-13	6.30	Put	Bond Future	1779	2	2	2	0.00
26/03/2013	R204 On 07-November-13	6.29	Put	Bond Future	1801	2	2	2	0.00
26/03/2013	R204 On 07-November-13	7.00	Put	Bond Future	667	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
26/03/2013	R204 On 06-February-14			Bond Future	6.37	6.4000	107.8332	6.4000	0.00
26/03/2013	R204 On 06-February-14	6.40	Call	Bond Future	2032	0	2	0	0.00
26/03/2013	R204 On 06-February-14	6.39	Call	Bond Future	2009	0	2	0	0.00
26/03/2013	R204 On 06-February-14	6.41	Call	Bond Future	2054	0	2	0	0.00
26/03/2013	R204 On 06-February-14	6.41	Put	Bond Future	1898	0	2	0	0.00
26/03/2013	R204 On 06-February-14	6.39	Put	Bond Future	1939	0	2	0	0.00
26/03/2013	R204 On 06-February-14	6.40	Put	Bond Future	1918	0	2	0	0.00
26/03/2013	R206 On 02-May-13			Bond Future	5.32	103.7534	103.7679	103.7534	23.00
26/03/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
26/03/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
26/03/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
26/03/2013	R206 On 02-May-13	3.40	Put	Bond Future	1320	1	1	1	0.00
26/03/2013	R206 On 02-May-13	3.41	Put	Bond Future	1313	1	1	1	0.00
26/03/2013	R206 On 02-May-13	3.39	Put	Bond Future	1327	1	1	1	0.00
26/03/2013	R206 On 01-August-13			Bond Future	5.31	101.3486	101.3627	101.3486	0.00
26/03/2013	R206 On 01-August-13	103.94	Call	Bond Future	30365	30	30	30	0.00
26/03/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
26/03/2013	R206 On 07-November-13			Bond Future	5.24	102.7911	102.8053	102.7911	0.00
26/03/2013	R206 On 07-November-13	4.29	Call	Bond Future	2	0	0	0	0.00
26/03/2013	R206 On 07-November-13	4.31	Call	Bond Future	3	0	0	0	0.00
26/03/2013	R206 On 07-November-13	4.30	Call	Bond Future	2	0	0	0	0.00
26/03/2013	R206 On 07-November-13	4.30	Put	Bond Future	171	0	0	0	0.00
26/03/2013	R206 On 07-November-13	4.31	Put	Bond Future	169	0	0	0	0.00
26/03/2013	R206 On 07-November-13	4.29	Put	Bond Future	172	0	0	0	0.00
26/03/2013	R207 On 02-May-13			Bond Future	6.43	106.4256	106.6409	106.4256	7,774.00
26/03/2013	R207 On 02-May-13	6.44	Call	Bond Future	893	1	1	1	0.00
26/03/2013	R207 On 02-May-13	6.46	Call	Bond Future	951	1	1	1	0.00
26/03/2013	R207 On 02-May-13	6.45	Call	Bond Future	922	1	1	1	0.00
26/03/2013	R207 On 02-May-13	6.45	Put	Bond Future	803	1	1	1	0.00
26/03/2013	R207 On 02-May-13	6.46	Put	Bond Future	777	1	1	1	0.00
26/03/2013	R207 On 02-May-13	6.44	Put	Bond Future	829	1	1	1	0.00
26/03/2013	R207 On 01-August-13			Bond Future	6.49	104.1812	104.3987	104.1812	0.00
26/03/2013	R207 On 01-August-13	106.18	Call	Bond Future	96827	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
26/03/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
26/03/2013	R207 On 07-November-13			Bond Future	6.55	105.6639	105.8845	105.6639	0.00
26/03/2013	R207 On 07-November-13	6.69	Call	Bond Future	2539	2	3	2	0.00
26/03/2013	R207 On 07-November-13	6.71	Call	Bond Future	2597	2	3	2	0.00
26/03/2013	R207 On 07-November-13	6.70	Call	Bond Future	2568	2	3	2	0.00
26/03/2013	R207 On 07-November-13	6.70	Put	Bond Future	1778	2	2	2	0.00
26/03/2013	R207 On 07-November-13	6.71	Put	Bond Future	1756	2	2	2	0.00
26/03/2013	R207 On 07-November-13	6.69	Put	Bond Future	1799	2	2	2	0.00
26/03/2013	R207 On 06-February-14			Bond Future	6.60	6.6500	103.6666	6.6500	0.00
26/03/2013	R207 On 06-February-14	6.66	Call	Bond Future	2600	0	3	0	0.00
26/03/2013	R207 On 06-February-14	6.64	Call	Bond Future	2548	0	3	0	0.00
26/03/2013	R207 On 06-February-14	6.65	Call	Bond Future	2574	0	3	0	0.00
26/03/2013	R207 On 06-February-14	6.65	Put	Bond Future	2340	0	2	0	0.00
26/03/2013	R207 On 06-February-14	6.64	Put	Bond Future	2363	0	2	0	0.00
26/03/2013	R207 On 06-February-14	6.66	Put	Bond Future	2317	0	2	0	0.00
26/03/2013	R208 On 02-May-13			Bond Future	6.55	101.6183	101.8865	101.6183	17,339.00
26/03/2013	R208 On 02-May-13	6.64	Call	Bond Future	1269	1	1	1	0.00
26/03/2013	R208 On 02-May-13	6.66	Call	Bond Future	1342	1	1	1	0.00
26/03/2013	R208 On 02-May-13	6.65	Call	Bond Future	1305	1	1	1	0.00
26/03/2013	R208 On 02-May-13	6.65	Put	Bond Future	699	1	1	1	0.00
26/03/2013	R208 On 02-May-13	6.66	Put	Bond Future	675	1	1	1	0.00
26/03/2013	R208 On 02-May-13	6.64	Put	Bond Future	723	1	1	1	0.00
26/03/2013	R208 On 01-August-13			Bond Future	6.60	102.9474	103.2185	102.9474	0.00
26/03/2013	R208 On 01-August-13	101.40	Call	Bond Future	94174	94	94	94	0.00
26/03/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
26/03/2013	R208 On 07-November-13			Bond Future	6.66	101.0165	101.2915	101.0165	0.00
26/03/2013	R208 On 07-November-13	7.50	Call	Bond Future	5537	5	6	5	0.00
26/03/2013	R208 On 07-November-13	6.79	Call	Bond Future	2866	3	3	3	0.00
26/03/2013	R208 On 07-November-13	6.81	Call	Bond Future	2930	3	3	3	0.00
26/03/2013	R208 On 07-November-13	6.80	Call	Bond Future	2898	3	3	3	0.00
26/03/2013	R208 On 07-November-13	6.80	Put	Bond Future	2107	2	2	2	0.00
26/03/2013	R208 On 07-November-13	6.81	Put	Bond Future	2082	2	2	2	0.00
26/03/2013	R208 On 07-November-13	6.79	Put	Bond Future	2133	2	2	2	0.00
26/03/2013	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
26/03/2013	R208 On 06-February-14			Bond Future	6.72	6.7500	102.6513	6.7500	0.00
26/03/2013	R208 On 06-February-14	6.75	Call	Bond Future	2949	0	3	0	0.00
26/03/2013	R208 On 06-February-14	6.76	Call	Bond Future	2978	0	3	0	0.00
26/03/2013	R208 On 06-February-14	6.74	Call	Bond Future	2920	0	3	0	0.00
26/03/2013	R208 On 06-February-14	6.74	Put	Bond Future	2799	0	3	0	0.00
26/03/2013	R208 On 06-February-14	6.76	Put	Bond Future	2745	0	3	0	0.00
26/03/2013	R208 On 06-February-14	6.75	Put	Bond Future	2772	0	3	0	0.00
26/03/2013	R209 On 02-May-13			Bond Future	8.27	79.5387	80.0450	79.5387	9,195.00
26/03/2013	R209 On 02-May-13	7.99	Call	Bond Future	760	1	1	1	0.00
26/03/2013	R209 On 02-May-13	8.01	Call	Bond Future	812	1	1	1	0.00
26/03/2013	R209 On 02-May-13	8.00	Call	Bond Future	786	1	1	1	0.00
26/03/2013	R209 On 02-May-13	8.00	Put	Bond Future	3117	3	3	3	0.00
26/03/2013	R209 On 02-May-13	8.01	Put	Bond Future	3054	3	3	3	0.00
26/03/2013	R209 On 02-May-13	7.99	Put	Bond Future	3181	4	3	4	0.00
26/03/2013	R209 On 01-August-13			Bond Future	8.34	80.5790	81.0915	80.5790	0.00
26/03/2013	R209 On 01-August-13	79.36	Call	Bond Future	71142	71	71	71	0.00
26/03/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
26/03/2013	R209 On 07-November-13			Bond Future	8.41	78.5813	79.1011	78.5813	0.00
26/03/2013	R209 On 07-November-13	9.50	Call	Bond Future	9863	9	10	9	0.00
26/03/2013	R209 On 07-November-13	8.79	Call	Bond Future	6285	6	6	6	0.00
26/03/2013	R209 On 07-November-13	8.81	Call	Bond Future	6378	6	6	6	0.00
26/03/2013	R209 On 07-November-13	8.80	Call	Bond Future	6331	6	6	6	0.00
26/03/2013	R209 On 07-November-13	8.80	Put	Bond Future	3196	3	3	3	0.00
26/03/2013	R209 On 07-November-13	8.81	Put	Bond Future	3165	3	3	3	0.00
26/03/2013	R209 On 07-November-13	8.79	Put	Bond Future	3227	3	3	3	0.00
26/03/2013	R209 On 07-November-13	9.50	Put	Bond Future	1562	2	2	2	980.00
26/03/2013	R209 On 06-February-14			Bond Future	8.48	8.5500	80.1630	8.5500	0.00
26/03/2013	R209 On 06-February-14	8.55	Call	Bond Future	5690	0	6	0	0.00
26/03/2013	R209 On 06-February-14	8.56	Call	Bond Future	5731	0	6	0	0.00
26/03/2013	R209 On 06-February-14	8.54	Call	Bond Future	5649	0	6	0	0.00
26/03/2013	R209 On 06-February-14	8.54	Put	Bond Future	5172	0	5	0	0.00
26/03/2013	R209 On 06-February-14	8.56	Put	Bond Future	5092	0	5	0	0.00
26/03/2013	R209 On 06-February-14	8.55	Put	Bond Future	5132	0	5	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
26/03/2013	R210 On 02-May-13			Bond Future	164.90	164.1890	164.9002	164.1890	1,244.00
26/03/2013	R210 On 02-May-13	161.14	Call	Bond Future	3760	3	4	3	0.00
26/03/2013	R210 On 02-May-13	161.16	Call	Bond Future	3740	3	4	3	0.00
26/03/2013	R210 On 02-May-13	161.15	Call	Bond Future	3750	3	4	3	0.00
26/03/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
26/03/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
26/03/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
26/03/2013	R211 On 02-May-13			Bond Future	129.19	129.2337	129.1862	129.2337	529.00
26/03/2013	R211 On 02-May-13	125.69	Call	Bond Future	3496	4	3	4	0.00
26/03/2013	R211 On 02-May-13	125.70	Call	Bond Future	3486	4	3	4	0.00
26/03/2013	R211 On 02-May-13	125.71	Call	Bond Future	3476	4	3	4	0.00
26/03/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
26/03/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
26/03/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
26/03/2013	R212 On 02-May-13			Bond Future	136.83	136.8602	136.8306	136.8602	20,170.00
26/03/2013	R212 On 02-May-13	131.09	Call	Bond Future	5741	6	6	6	0.00
26/03/2013	R212 On 02-May-13	131.11	Call	Bond Future	5721	6	6	6	0.00
26/03/2013	R212 On 02-May-13	131.10	Call	Bond Future	5731	6	6	6	0.00
26/03/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
26/03/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
26/03/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
26/03/2013	R213 On 02-May-13			Bond Future	8.00	91.2895	91.8971	91.2895	9,267.00
26/03/2013	R213 On 02-May-13	7.84	Call	Bond Future	1112	1	1	1	0.00
26/03/2013	R213 On 02-May-13	7.85	Call	Bond Future	1145	1	1	1	0.00
26/03/2013	R213 On 02-May-13	7.86	Call	Bond Future	1179	1	1	1	0.00
26/03/2013	R213 On 02-May-13	7.86	Put	Bond Future	2389	3	2	3	0.00
26/03/2013	R213 On 02-May-13	7.85	Put	Bond Future	2445	3	2	3	0.00
26/03/2013	R213 On 02-May-13	7.84	Put	Bond Future	2501	3	3	3	0.00
26/03/2013	R213 On 01-August-13			Bond Future	8.07	92.4836	93.0985	92.4836	0.00
26/03/2013	R213 On 01-August-13	91.25	Call	Bond Future	82484	82	82	82	0.00
26/03/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
26/03/2013	R213 On 07-November-13			Bond Future	8.14	90.2627	90.8864	90.2627	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
26/03/2013	R213 On 07-November-13	8.59	Call	Bond Future	6613	6	7	6	0.00
26/03/2013	R213 On 07-November-13	8.61	Call	Bond Future	6713	6	7	6	0.00
26/03/2013	R213 On 07-November-13	8.60	Call	Bond Future	6663	6	7	6	0.00
26/03/2013	R213 On 07-November-13	8.60	Put	Bond Future	2901	3	3	3	0.00
26/03/2013	R213 On 07-November-13	8.61	Put	Bond Future	2872	3	3	3	0.00
26/03/2013	R213 On 07-November-13	8.59	Put	Bond Future	2931	3	3	3	0.00
26/03/2013	R213 On 06-February-14			Bond Future	8.22	8.3000	92.1066	8.3000	0.00
26/03/2013	R213 On 06-February-14	8.31	Call	Bond Future	5700	0	6	0	0.00
26/03/2013	R213 On 06-February-14	8.29	Call	Bond Future	5614	0	6	0	0.00
26/03/2013	R213 On 06-February-14	8.30	Call	Bond Future	5657	0	6	0	0.00
26/03/2013	R213 On 06-February-14	8.30	Put	Bond Future	4968	0	5	0	0.00
26/03/2013	R213 On 06-February-14	8.29	Put	Bond Future	5008	0	5	0	0.00
26/03/2013	R213 On 06-February-14	8.31	Put	Bond Future	4928	0	5	0	0.00
26/03/2013	R214 On 02-May-13			Bond Future	8.30	81.2643	81.7531	81.2643	2,034.00
26/03/2013	R214 On 02-May-13	84.31	Call	Bond Future	72974	72	73	72	0.00
26/03/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
26/03/2013	R214 On 01-August-13			Bond Future	8.37	82.3273	82.8219	82.3273	0.00
26/03/2013	R214 On 01-August-13	84.31	Call	Bond Future	72374	72	72	72	0.00
26/03/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00