



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 15/04/2013 To: 15/04/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	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
15/04/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	2025 On 02-May-13			Bond Future	118.24	117.8073	118.2416	117.8073	0.00
15/04/2013	2025 On 02-May-13	113.41	Call	Bond Future	4828	4	5	4	0.00
15/04/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
15/04/2013	2038 On 02-May-13			Bond Future	113.99	113.9931	113.9938	113.9931	9.00
15/04/2013	2038 On 02-May-13	111.60	Call	Bond Future	2389	2	2	2	0.00
15/04/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
15/04/2013	2050 On 02-May-13			Bond Future	118.71	118.7058	118.7073	118.7058	122.00
15/04/2013	2050 On 02-May-13	117.60	Call	Bond Future	1110	1	1	1	0.00
15/04/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
15/04/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	AL7T On 02-May-13			Index Future	503.42	504.0280	503.4150	504.0280	11.00
15/04/2013	AL7T On 01-August-13			Index Future	509.97	510.5960	509.9740	510.5960	0.00
15/04/2013	AL7T On 07-November-13			Index Future	517.30	517.9350	517.2960	517.9350	0.00
15/04/2013	ALBI On 02-May-13			Index Future	448.16	448.8520	448.1600	448.8520	945.00
15/04/2013	ALBI On 01-August-13			Index Future	454.00	454.7010	454.0000	454.7010	159.00
15/04/2013	ALBI On 07-November-13			Index Future	460.52	461.2360	460.5180	461.2360	85.00
15/04/2013	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
15/04/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/04/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	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
15/04/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2013	EL28 On 02-May-13			Bond Future	113.19	113.1848	113.1860	113.1848	0.00
15/04/2013	EL28 On 02-May-13	113.32	Call	Bond Future	0	0	0	0	0.00
15/04/2013	EL28 On 02-May-13	113.32	Put	Bond Future	130	0	0	0	0.00
15/04/2013	ES33 On 02-May-13			Bond Future	8.47	91.9782	91.7606	91.9782	3,363.00
15/04/2013	ES33 On 02-May-13	91.02	Call	Bond Future	82580	83	83	83	0.00
15/04/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
15/04/2013	ES33 On 01-August-13			Bond Future	8.55	93.1768	92.9563	93.1768	0.00
15/04/2013	ES33 On 01-August-13	9.00	Call	Bond Future	3864	4	4	4	0.00
15/04/2013	ES33 On 01-August-13	91.02	Call	Bond Future	81905	82	82	82	0.00
15/04/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
15/04/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
15/04/2013	GOVI On 02-May-13			GOVI	447.54	448.2330	447.5370	448.2330	97.00
15/04/2013	GOVI On 02-May-13	432.99	Call	GOVI	145470	15	15	15	0.00
15/04/2013	GOVI On 02-May-13	433.01	Call	GOVI	145270	15	15	15	0.00
15/04/2013	GOVI On 02-May-13	433.00	Call	GOVI	145370	15	15	15	0.00
15/04/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
15/04/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
15/04/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
15/04/2013	GOVI On 01-August-13			GOVI	453.37	454.0740	453.3680	454.0740	280.00
15/04/2013	GOVI On 01-August-13	445.99	Call	GOVI	73780	8	7	8	0.00
15/04/2013	GOVI On 01-August-13	446.00	Call	GOVI	73680	8	7	8	0.00
15/04/2013	GOVI On 01-August-13	446.01	Call	GOVI	73580	8	7	8	0.00
15/04/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
15/04/2013	GOVI On 01-August-13	446.00	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
15/04/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
15/04/2013	GOVI On 07-November-13			GOVI	459.88	460.6010	459.8780	460.6010	0.00
15/04/2013	GOVI On 07-November-13	445.99	Call	GOVI	138880	15	14	15	0.00
15/04/2013	GOVI On 07-November-13	446.00	Call	GOVI	138780	15	14	15	0.00
15/04/2013	GOVI On 07-November-13	446.01	Call	GOVI	138680	15	14	15	0.00
15/04/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
15/04/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
15/04/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
15/04/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/04/2013	IGOV On 02-May-13			Index Future	206.93	206.6920	206.9340	206.6920	558.00
15/04/2013	IGOV On 01-August-13			Index Future	209.71	209.4650	209.7080	209.4650	252.00
15/04/2013	IGOV On 07-November-13			Index Future	212.78	212.5280	212.7760	212.5280	7.00
15/04/2013	ILBI On 02-May-13			Index Future	559.34	557.0870	559.3390	557.0870	183.00
15/04/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
15/04/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/04/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
15/04/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
15/04/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
15/04/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
15/04/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.12	94.8800	94.8800	94.8800	0.00
15/04/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.11	94.8800	94.8900	94.8800	0.00
15/04/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.11	94.8900	94.8900	94.8900	500.00
15/04/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.09	94.9000	94.9100	94.9000	0.00
15/04/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.10	94.9000	94.9000	94.9000	0.00
15/04/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.10	94.9100	94.9000	94.9100	1,700.00
15/04/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.08	94.9200	94.9200	94.9200	0.00
15/04/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.09	94.9200	94.9100	94.9200	1,500.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.14	94.8700	94.8600	94.8700	0.00
15/04/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.23	94.7800	94.7700	94.7800	800.00
15/04/2013	JBAF On	17-September-14			Jibar Tradeable Future	5.34	94.6800	94.6600	94.6800	0.00
15/04/2013	JBAF On	17-December-14			Jibar Tradeable Future	5.47	94.5400	94.5300	94.5400	0.00
15/04/2013	OTH1 On	02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
15/04/2013	R023 On	02-May-13			Bond Future	6.51	110.4261	110.3151	110.4261	6,470.00
15/04/2013	R023 On	02-May-13	7.04	Call	Bond Future	3927	4	4	4	0.00
15/04/2013	R023 On	02-May-13	7.06	Call	Bond Future	4072	4	4	4	0.00
15/04/2013	R023 On	02-May-13	7.05	Call	Bond Future	4000	4	4	4	0.00
15/04/2013	R023 On	02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
15/04/2013	R023 On	02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
15/04/2013	R023 On	02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
15/04/2013	R023 On	01-August-13			Bond Future	6.55	111.8650	111.7526	111.8650	0.00
15/04/2013	R023 On	01-August-13	7.29	Call	Bond Future	5283	5	5	5	0.00
15/04/2013	R023 On	01-August-13	7.30	Call	Bond Future	5352	5	5	5	0.00
15/04/2013	R023 On	01-August-13	7.31	Call	Bond Future	5422	6	5	6	0.00
15/04/2013	R023 On	01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
15/04/2013	R023 On	01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
15/04/2013	R023 On	01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
15/04/2013	R157 On	02-May-13			Bond Future	5.31	119.9126	119.8378	119.9126	6,037.00
15/04/2013	R157 On	02-May-13	5.34	Call	Bond Future	211	0	0	0	0.00
15/04/2013	R157 On	02-May-13	5.36	Call	Bond Future	240	0	0	0	0.00
15/04/2013	R157 On	02-May-13	5.35	Call	Bond Future	225	0	0	0	0.00
15/04/2013	R157 On	02-May-13	5.35	Put	Bond Future	131	0	0	0	0.00
15/04/2013	R157 On	02-May-13	5.36	Put	Bond Future	121	0	0	0	0.00
15/04/2013	R157 On	02-May-13	5.34	Put	Bond Future	141	0	0	0	0.00
15/04/2013	R157 On	01-August-13			Bond Future	5.31	121.4752	121.3994	121.4752	0.00
15/04/2013	R157 On	01-August-13	116.11	Call	Bond Future	91944	92	92	92	0.00
15/04/2013	R157 On	01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
15/04/2013	R157 On	07-November-13			Bond Future	5.30	116.4140	116.3354	116.4140	0.00
15/04/2013	R157 On	07-November-13	5.59	Call	Bond Future	807	1	1	1	0.00
15/04/2013	R157 On	07-November-13	5.60	Call	Bond Future	820	1	1	1	0.00

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15/04/2013	R157 On 07-November-13	5.61	Call	Bond Future	833	1	1	1	0.00
15/04/2013	R157 On 07-November-13	5.61	Put	Bond Future	251	0	0	0	0.00
15/04/2013	R157 On 07-November-13	5.60	Put	Bond Future	257	0	0	0	0.00
15/04/2013	R157 On 07-November-13	5.59	Put	Bond Future	263	0	0	0	0.00
15/04/2013	R157 On 06-February-14			Bond Future	5.28	117.9835	117.9055	117.9835	0.00
15/04/2013	R157 On 06-February-14	5.66	Call	Bond Future	889	1	1	1	0.00
15/04/2013	R157 On 06-February-14	5.65	Call	Bond Future	878	1	1	1	0.00
15/04/2013	R157 On 06-February-14	5.64	Call	Bond Future	867	1	1	1	0.00
15/04/2013	R157 On 06-February-14	5.64	Put	Bond Future	288	0	0	0	0.00
15/04/2013	R157 On 06-February-14	5.65	Put	Bond Future	283	0	0	0	0.00
15/04/2013	R157 On 06-February-14	5.66	Put	Bond Future	278	0	0	0	0.00
15/04/2013	R186 On 02-May-13			Bond Future	7.06	134.0123	133.7569	134.0123	62,544.00
15/04/2013	R186 On 02-May-13	6.75	Call	Bond Future	166	0	0	0	350.00
15/04/2013	R186 On 02-May-13	7.39	Call	Bond Future	3546	4	4	4	0.00
15/04/2013	R186 On 02-May-13	7.40	Call	Bond Future	3635	4	4	4	2,000.00
15/04/2013	R186 On 02-May-13	7.41	Call	Bond Future	3725	4	4	4	0.00
15/04/2013	R186 On 02-May-13	7.75	Call	Bond Future	6939	7	7	7	0.00
15/04/2013	R186 On 02-May-13	7.60	Call	Bond Future	5503	6	6	6	0.00
15/04/2013	R186 On 02-May-13	7.60	Put	Bond Future	25	0	0	0	2,830.00
15/04/2013	R186 On 02-May-13	7.75	Put	Bond Future	6	0	0	0	100.00
15/04/2013	R186 On 02-May-13	7.41	Put	Bond Future	127	0	0	0	0.00
15/04/2013	R186 On 02-May-13	7.40	Put	Bond Future	137	0	0	0	150.00
15/04/2013	R186 On 02-May-13	7.39	Put	Bond Future	148	0	0	0	0.00
15/04/2013	R186 On 02-May-13	6.75	Put	Bond Future	3412	3	3	3	0.00
15/04/2013	R186 On 01-August-13			Bond Future	7.11	130.4741	130.2153	130.4741	3,000.00
15/04/2013	R186 On 01-August-13	7.25	Call	Bond Future	3786	4	4	4	4,315.00
15/04/2013	R186 On 01-August-13	128.26	Call	Bond Future	120943	121	121	121	0.00
15/04/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
15/04/2013	R186 On 01-August-13	7.25	Put	Bond Future	2406	2	2	2	0.00
15/04/2013	R186 On 07-November-13			Bond Future	7.17	132.3495	132.0852	132.3495	540.00
15/04/2013	R186 On 07-November-13	8.75	Call	Bond Future	14888	15	15	15	0.00
15/04/2013	R186 On 07-November-13	8.14	Call	Bond Future	10328	11	10	11	0.00
15/04/2013	R186 On 07-November-13	8.16	Call	Bond Future	10474	11	10	11	0.00
15/04/2013	R186 On 07-November-13	8.15	Call	Bond Future	10400	11	10	11	0.00

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15/04/2013	R186 On 07-November-13	8.15	Put	Bond Future	1143	1	1	1	0.00
15/04/2013	R186 On 07-November-13	8.16	Put	Bond Future	1126	1	1	1	0.00
15/04/2013	R186 On 07-November-13	8.14	Put	Bond Future	1160	1	1	1	0.00
15/04/2013	R186 On 07-November-13	8.75	Put	Bond Future	406	0	0	0	1,030.00
15/04/2013	R186 On 06-February-14			Bond Future	7.23	128.8435	128.5773	128.8435	0.00
15/04/2013	R186 On 06-February-14	7.74	Call	Bond Future	7898	8	8	8	0.00
15/04/2013	R186 On 06-February-14	7.75	Call	Bond Future	7959	8	8	8	0.00
15/04/2013	R186 On 06-February-14	7.76	Call	Bond Future	8020	8	8	8	0.00
15/04/2013	R186 On 06-February-14	7.76	Put	Bond Future	2964	3	3	3	0.00
15/04/2013	R186 On 06-February-14	7.75	Put	Bond Future	2996	3	3	3	0.00
15/04/2013	R186 On 06-February-14	7.74	Put	Bond Future	3027	3	3	3	0.00
15/04/2013	R197 On 02-May-13			Bond Future	298.17	298.4347	298.1712	298.4347	2,633.00
15/04/2013	R197 On 02-May-13	282.39	Call	Bond Future	15781	16	16	16	0.00
15/04/2013	R197 On 02-May-13	282.41	Call	Bond Future	15761	16	16	16	0.00
15/04/2013	R197 On 02-May-13	282.40	Call	Bond Future	15771	16	16	16	0.00
15/04/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
15/04/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
15/04/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
15/04/2013	R201 On 02-May-13			Bond Future	5.23	108.7420	108.7008	108.7420	4.00
15/04/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
15/04/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
15/04/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
15/04/2013	R201 On 02-May-13	4.05	Put	Bond Future	1898	2	2	2	0.00
15/04/2013	R201 On 02-May-13	4.06	Put	Bond Future	1882	2	2	2	0.00
15/04/2013	R201 On 02-May-13	4.04	Put	Bond Future	1915	2	2	2	0.00
15/04/2013	R201 On 01-August-13			Bond Future	5.22	105.7552	105.7135	105.7552	0.00
15/04/2013	R201 On 01-August-13	107.45	Call	Bond Future	68468	69	68	69	0.00
15/04/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
15/04/2013	R201 On 07-November-13			Bond Future	5.17	107.2755	107.2315	107.2755	0.00
15/04/2013	R201 On 07-November-13	4.79	Call	Bond Future	95	0	0	0	0.00
15/04/2013	R201 On 07-November-13	4.81	Call	Bond Future	101	0	0	0	0.00
15/04/2013	R201 On 07-November-13	4.80	Call	Bond Future	98	0	0	0	0.00
15/04/2013	R201 On 07-November-13	4.80	Put	Bond Future	508	0	1	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
15/04/2013	R201 On 07-November-13	4.81	Put	Bond Future	500	0	1	0	0.00
15/04/2013	R201 On 07-November-13	4.79	Put	Bond Future	517	0	1	0	0.00
15/04/2013	R201 On 06-February-14			Bond Future	5.09	104.3130	104.2700	104.3130	0.00
15/04/2013	R201 On 06-February-14	5.26	Call	Bond Future	341	0	0	0	0.00
15/04/2013	R201 On 06-February-14	5.24	Call	Bond Future	331	0	0	0	0.00
15/04/2013	R201 On 06-February-14	5.25	Call	Bond Future	336	0	0	0	0.00
15/04/2013	R201 On 06-February-14	5.25	Put	Bond Future	200	0	0	0	0.00
15/04/2013	R201 On 06-February-14	5.24	Put	Bond Future	204	0	0	0	0.00
15/04/2013	R201 On 06-February-14	5.26	Put	Bond Future	197	0	0	0	0.00
15/04/2013	R202 On 02-May-13			Bond Future	222.78	222.0937	222.7848	222.0937	44,017.00
15/04/2013	R202 On 02-May-13	211.04	Call	Bond Future	11745	11	12	11	0.00
15/04/2013	R202 On 02-May-13	211.06	Call	Bond Future	11725	11	12	11	0.00
15/04/2013	R202 On 02-May-13	211.05	Call	Bond Future	11735	11	12	11	0.00
15/04/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
15/04/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
15/04/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
15/04/2013	R203 On 02-May-13			Bond Future	5.71	111.0081	110.8458	111.0081	5,837.00
15/04/2013	R203 On 02-May-13	5.89	Call	Bond Future	828	1	1	1	0.00
15/04/2013	R203 On 02-May-13	5.90	Call	Bond Future	860	1	1	1	0.00
15/04/2013	R203 On 02-May-13	5.91	Call	Bond Future	892	1	1	1	0.00
15/04/2013	R203 On 02-May-13	5.91	Put	Bond Future	94	0	0	0	0.00
15/04/2013	R203 On 02-May-13	5.90	Put	Bond Future	102	0	0	0	0.00
15/04/2013	R203 On 02-May-13	5.89	Put	Bond Future	110	0	0	0	0.00
15/04/2013	R203 On 01-August-13			Bond Future	5.74	112.4547	112.2901	112.4547	5,000.00
15/04/2013	R203 On 01-August-13	109.11	Call	Bond Future	99077	99	99	99	0.00
15/04/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
15/04/2013	R203 On 07-November-13			Bond Future	5.77	109.9111	109.7426	109.9111	0.00
15/04/2013	R203 On 07-November-13	6.01	Call	Bond Future	1625	2	2	2	0.00
15/04/2013	R203 On 07-November-13	571.00	Call	Bond Future	107513	108	108	108	0.00
15/04/2013	R203 On 07-November-13	5.71	Call	Bond Future	1030	1	1	1	15.00
15/04/2013	R203 On 07-November-13	6.00	Call	Bond Future	1602	2	2	2	0.00
15/04/2013	R203 On 07-November-13	5.99	Call	Bond Future	1580	2	2	2	0.00
15/04/2013	R203 On 07-November-13	5.99	Put	Bond Future	797	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
15/04/2013	R203 On 07-November-13	6.00	Put	Bond Future	784	1	1	1	0.00
15/04/2013	R203 On 07-November-13	5.71	Put	Bond Future	1245	1	1	1	0.00
15/04/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
15/04/2013	R203 On 07-November-13	6.01	Put	Bond Future	771	1	1	1	0.00
15/04/2013	R203 On 06-February-14			Bond Future	5.80	111.3929	111.2237	111.3929	0.00
15/04/2013	R203 On 06-February-14	6.16	Call	Bond Future	2002	2	2	2	0.00
15/04/2013	R203 On 06-February-14	5.95	Call	Bond Future	1573	2	2	2	16.00
15/04/2013	R203 On 06-February-14	6.15	Call	Bond Future	1980	2	2	2	0.00
15/04/2013	R203 On 06-February-14	6.14	Call	Bond Future	1958	2	2	2	0.00
15/04/2013	R203 On 06-February-14	6.14	Put	Bond Future	825	1	1	1	0.00
15/04/2013	R203 On 06-February-14	6.15	Put	Bond Future	814	1	1	1	0.00
15/04/2013	R203 On 06-February-14	5.95	Put	Bond Future	1071	1	1	1	0.00
15/04/2013	R203 On 06-February-14	6.16	Put	Bond Future	802	1	1	1	0.00
15/04/2013	R204 On 02-May-13			Bond Future	5.95	112.8343	112.6847	112.8343	5,663.00
15/04/2013	R204 On 02-May-13	6.29	Call	Bond Future	1732	2	2	2	0.00
15/04/2013	R204 On 02-May-13	6.30	Call	Bond Future	1777	2	2	2	0.00
15/04/2013	R204 On 02-May-13	6.31	Call	Bond Future	1823	2	2	2	0.00
15/04/2013	R204 On 02-May-13	6.31	Put	Bond Future	35	0	0	0	0.00
15/04/2013	R204 On 02-May-13	6.30	Put	Bond Future	38	0	0	0	0.00
15/04/2013	R204 On 02-May-13	6.29	Put	Bond Future	42	0	0	0	0.00
15/04/2013	R204 On 01-August-13			Bond Future	5.99	110.2783	110.1267	110.2783	0.00
15/04/2013	R204 On 01-August-13	110.75	Call	Bond Future	101243	101	101	101	0.00
15/04/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
15/04/2013	R204 On 07-November-13			Bond Future	6.03	111.8635	111.7082	111.8635	0.00
15/04/2013	R204 On 07-November-13	7.00	Call	Bond Future	4624	5	5	5	0.00
15/04/2013	R204 On 07-November-13	6.29	Call	Bond Future	2226	2	2	2	0.00
15/04/2013	R204 On 07-November-13	6.30	Call	Bond Future	2255	2	2	2	0.00
15/04/2013	R204 On 07-November-13	6.31	Call	Bond Future	2284	2	2	2	0.00
15/04/2013	R204 On 07-November-13	6.31	Put	Bond Future	993	1	1	1	0.00
15/04/2013	R204 On 07-November-13	6.30	Put	Bond Future	1010	1	1	1	0.00
15/04/2013	R204 On 07-November-13	6.29	Put	Bond Future	1026	1	1	1	0.00
15/04/2013	R204 On 07-November-13	7.00	Put	Bond Future	284	0	0	0	1,270.00
15/04/2013	R204 On 06-February-14			Bond Future	6.06	109.3408	109.1850	109.3408	0.00
15/04/2013	R204 On 06-February-14	6.40	Call	Bond Future	2689	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
15/04/2013	R204 On 06-February-14	6.39	Call	Bond Future	2662	3	3	3	0.00
15/04/2013	R204 On 06-February-14	6.41	Call	Bond Future	2717	3	3	3	0.00
15/04/2013	R204 On 06-February-14	6.41	Put	Bond Future	1209	1	1	1	0.00
15/04/2013	R204 On 06-February-14	6.39	Put	Bond Future	1240	1	1	1	0.00
15/04/2013	R204 On 06-February-14	6.40	Put	Bond Future	1225	1	1	1	0.00
15/04/2013	R206 On 02-May-13			Bond Future	5.28	103.8147	103.7929	103.8147	23.00
15/04/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
15/04/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
15/04/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
15/04/2013	R206 On 02-May-13	3.40	Put	Bond Future	1295	1	1	1	0.00
15/04/2013	R206 On 02-May-13	3.41	Put	Bond Future	1288	1	1	1	0.00
15/04/2013	R206 On 02-May-13	3.39	Put	Bond Future	1302	1	1	1	0.00
15/04/2013	R206 On 01-August-13			Bond Future	5.26	101.4057	101.3836	101.4057	0.00
15/04/2013	R206 On 01-August-13	103.94	Call	Bond Future	30385	30	30	30	0.00
15/04/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
15/04/2013	R206 On 07-November-13			Bond Future	5.05	102.8634	102.8395	102.8634	0.00
15/04/2013	R206 On 07-November-13	4.29	Call	Bond Future	4	0	0	0	0.00
15/04/2013	R206 On 07-November-13	4.31	Call	Bond Future	4	0	0	0	0.00
15/04/2013	R206 On 07-November-13	4.30	Call	Bond Future	4	0	0	0	0.00
15/04/2013	R206 On 07-November-13	4.30	Put	Bond Future	138	0	0	0	0.00
15/04/2013	R206 On 07-November-13	4.31	Put	Bond Future	137	0	0	0	0.00
15/04/2013	R206 On 07-November-13	4.29	Put	Bond Future	140	0	0	0	0.00
15/04/2013	R207 On 02-May-13			Bond Future	6.12	108.4736	108.3342	108.4736	7,812.00
15/04/2013	R207 On 02-May-13	6.44	Call	Bond Future	1824	2	2	2	0.00
15/04/2013	R207 On 02-May-13	6.46	Call	Bond Future	1923	2	2	2	0.00
15/04/2013	R207 On 02-May-13	6.45	Call	Bond Future	1873	2	2	2	0.00
15/04/2013	R207 On 02-May-13	6.45	Put	Bond Future	61	0	0	0	0.00
15/04/2013	R207 On 02-May-13	6.46	Put	Bond Future	56	0	0	0	0.00
15/04/2013	R207 On 02-May-13	6.44	Put	Bond Future	66	0	0	0	0.00
15/04/2013	R207 On 01-August-13			Bond Future	6.17	106.2507	106.1094	106.2507	113.00
15/04/2013	R207 On 01-August-13	106.18	Call	Bond Future	98538	99	99	99	0.00
15/04/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
15/04/2013	R207 On 07-November-13			Bond Future	6.21	107.7781	107.6332	107.7781	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
15/04/2013	R207 On 07-November-13	6.69	Call	Bond Future	3395	4	3	4	0.00
15/04/2013	R207 On 07-November-13	6.71	Call	Bond Future	3467	4	3	4	0.00
15/04/2013	R207 On 07-November-13	6.70	Call	Bond Future	3431	4	3	4	0.00
15/04/2013	R207 On 07-November-13	6.70	Put	Bond Future	892	1	1	1	0.00
15/04/2013	R207 On 07-November-13	6.71	Put	Bond Future	878	1	1	1	0.00
15/04/2013	R207 On 07-November-13	6.69	Put	Bond Future	907	1	1	1	0.00
15/04/2013	R207 On 06-February-14			Bond Future	6.25	105.5916	105.4463	105.5916	0.00
15/04/2013	R207 On 06-February-14	6.66	Call	Bond Future	3430	4	3	4	0.00
15/04/2013	R207 On 06-February-14	6.64	Call	Bond Future	3365	3	3	3	0.00
15/04/2013	R207 On 06-February-14	6.65	Call	Bond Future	3398	4	3	4	0.00
15/04/2013	R207 On 06-February-14	6.65	Put	Bond Future	1384	1	1	1	0.00
15/04/2013	R207 On 06-February-14	6.64	Put	Bond Future	1401	1	1	1	0.00
15/04/2013	R207 On 06-February-14	6.66	Put	Bond Future	1367	1	1	1	0.00
15/04/2013	R208 On 02-May-13			Bond Future	6.23	104.0145	103.8586	104.0145	14,192.00
15/04/2013	R208 On 02-May-13	6.64	Call	Bond Future	2551	3	3	3	0.00
15/04/2013	R208 On 02-May-13	6.66	Call	Bond Future	2667	3	3	3	0.00
15/04/2013	R208 On 02-May-13	6.65	Call	Bond Future	2609	3	3	3	0.00
15/04/2013	R208 On 02-May-13	6.65	Put	Bond Future	31	0	0	0	0.00
15/04/2013	R208 On 02-May-13	6.66	Put	Bond Future	28	0	0	0	0.00
15/04/2013	R208 On 02-May-13	6.64	Put	Bond Future	34	0	0	0	0.00
15/04/2013	R208 On 01-August-13			Bond Future	6.27	105.3699	105.2119	105.3699	3,000.00
15/04/2013	R208 On 01-August-13	101.40	Call	Bond Future	96167	96	96	96	0.00
15/04/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
15/04/2013	R208 On 07-November-13			Bond Future	6.31	103.4882	103.3265	103.4882	0.00
15/04/2013	R208 On 07-November-13	7.50	Call	Bond Future	7062	7	7	7	0.00
15/04/2013	R208 On 07-November-13	6.79	Call	Bond Future	3903	4	4	4	0.00
15/04/2013	R208 On 07-November-13	6.81	Call	Bond Future	3983	4	4	4	0.00
15/04/2013	R208 On 07-November-13	6.80	Call	Bond Future	3943	4	4	4	0.00
15/04/2013	R208 On 07-November-13	6.80	Put	Bond Future	1117	1	1	1	0.00
15/04/2013	R208 On 07-November-13	6.81	Put	Bond Future	1100	1	1	1	0.00
15/04/2013	R208 On 07-November-13	6.79	Put	Bond Future	1134	1	1	1	0.00
15/04/2013	R208 On 07-November-13	7.50	Put	Bond Future	329	0	0	0	1,520.00
15/04/2013	R208 On 06-February-14			Bond Future	6.35	104.8834	104.7210	104.8834	0.00
15/04/2013	R208 On 06-February-14	6.75	Call	Bond Future	3924	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
15/04/2013	R208 On 06-February-14	6.76	Call	Bond Future	3960	4	4	4	0.00
15/04/2013	R208 On 06-February-14	6.74	Call	Bond Future	3888	4	4	4	0.00
15/04/2013	R208 On 06-February-14	6.74	Put	Bond Future	1697	2	2	2	0.00
15/04/2013	R208 On 06-February-14	6.76	Put	Bond Future	1657	2	2	2	0.00
15/04/2013	R208 On 06-February-14	6.75	Put	Bond Future	1677	2	2	2	0.00
15/04/2013	R209 On 02-May-13			Bond Future	7.90	83.5273	83.3038	83.5273	10,551.00
15/04/2013	R209 On 02-May-13	7.99	Call	Bond Future	1568	2	2	2	0.00
15/04/2013	R209 On 02-May-13	8.01	Call	Bond Future	1680	2	2	2	0.00
15/04/2013	R209 On 02-May-13	8.00	Call	Bond Future	1624	2	2	2	0.00
15/04/2013	R209 On 02-May-13	8.00	Put	Bond Future	696	1	1	1	0.00
15/04/2013	R209 On 02-May-13	8.01	Put	Bond Future	664	1	1	1	0.00
15/04/2013	R209 On 02-May-13	7.99	Put	Bond Future	730	1	1	1	0.00
15/04/2013	R209 On 01-August-13			Bond Future	7.96	84.6157	84.3894	84.6157	0.00
15/04/2013	R209 On 01-August-13	79.36	Call	Bond Future	74440	75	74	75	0.00
15/04/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
15/04/2013	R209 On 07-November-13			Bond Future	8.02	82.6873	82.4565	82.6873	0.00
15/04/2013	R209 On 07-November-13	9.50	Call	Bond Future	12297	13	12	13	0.00
15/04/2013	R209 On 07-November-13	8.79	Call	Bond Future	8138	8	8	8	0.00
15/04/2013	R209 On 07-November-13	8.81	Call	Bond Future	8252	8	8	8	0.00
15/04/2013	R209 On 07-November-13	8.80	Call	Bond Future	8195	8	8	8	0.00
15/04/2013	R209 On 07-November-13	8.80	Put	Bond Future	1704	2	2	2	0.00
15/04/2013	R209 On 07-November-13	8.81	Put	Bond Future	1683	2	2	2	0.00
15/04/2013	R209 On 07-November-13	8.79	Put	Bond Future	1725	2	2	2	0.00
15/04/2013	R209 On 07-November-13	9.50	Put	Bond Future	641	1	1	1	980.00
15/04/2013	R209 On 06-February-14			Bond Future	8.08	83.8021	83.5693	83.8021	0.00
15/04/2013	R209 On 06-February-14	8.55	Call	Bond Future	7279	7	7	7	0.00
15/04/2013	R209 On 06-February-14	8.56	Call	Bond Future	7329	8	7	8	0.00
15/04/2013	R209 On 06-February-14	8.54	Call	Bond Future	7229	7	7	7	0.00
15/04/2013	R209 On 06-February-14	8.54	Put	Bond Future	3346	3	3	3	0.00
15/04/2013	R209 On 06-February-14	8.56	Put	Bond Future	3284	3	3	3	0.00
15/04/2013	R209 On 06-February-14	8.55	Put	Bond Future	3315	3	3	3	0.00
15/04/2013	R210 On 02-May-13			Bond Future	170.40	169.5400	170.3980	169.5400	1,244.00
15/04/2013	R210 On 02-May-13	161.14	Call	Bond Future	9258	8	9	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2013	R210 On 02-May-13	161.16	Call	Bond Future	9238	8	9	8	0.00
15/04/2013	R210 On 02-May-13	161.15	Call	Bond Future	9248	8	9	8	0.00
15/04/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
15/04/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
15/04/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
15/04/2013	R211 On 02-May-13			Bond Future	129.88	129.8851	129.8772	129.8851	529.00
15/04/2013	R211 On 02-May-13	125.69	Call	Bond Future	4187	4	4	4	0.00
15/04/2013	R211 On 02-May-13	125.70	Call	Bond Future	4177	4	4	4	0.00
15/04/2013	R211 On 02-May-13	125.71	Call	Bond Future	4167	4	4	4	0.00
15/04/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
15/04/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
15/04/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
15/04/2013	R212 On 02-May-13			Bond Future	138.52	138.6341	138.5204	138.6341	21,870.00
15/04/2013	R212 On 02-May-13	131.09	Call	Bond Future	7430	8	7	8	0.00
15/04/2013	R212 On 02-May-13	131.11	Call	Bond Future	7410	8	7	8	0.00
15/04/2013	R212 On 02-May-13	131.10	Call	Bond Future	7420	8	7	8	0.00
15/04/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
15/04/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
15/04/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
15/04/2013	R213 On 02-May-13			Bond Future	7.61	95.6359	95.4085	95.6359	8,299.00
15/04/2013	R213 On 02-May-13	7.84	Call	Bond Future	2426	3	2	3	0.00
15/04/2013	R213 On 02-May-13	7.85	Call	Bond Future	2497	3	2	3	0.00
15/04/2013	R213 On 02-May-13	7.86	Call	Bond Future	2569	3	3	3	0.00
15/04/2013	R213 On 02-May-13	7.86	Put	Bond Future	268	0	0	0	0.00
15/04/2013	R213 On 02-May-13	7.85	Put	Bond Future	285	0	0	0	0.00
15/04/2013	R213 On 02-May-13	7.84	Put	Bond Future	303	0	0	0	0.00
15/04/2013	R213 On 01-August-13			Bond Future	7.67	96.8821	96.6517	96.8821	0.00
15/04/2013	R213 On 01-August-13	91.25	Call	Bond Future	86037	86	86	86	0.00
15/04/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
15/04/2013	R213 On 07-November-13			Bond Future	7.73	94.7373	94.5022	94.7373	0.00
15/04/2013	R213 On 07-November-13	8.59	Call	Bond Future	8692	9	9	9	0.00
15/04/2013	R213 On 07-November-13	8.61	Call	Bond Future	8815	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
15/04/2013	R213 On 07-November-13	8.60	Call	Bond Future	8753	9	9	9	0.00
15/04/2013	R213 On 07-November-13	8.60	Put	Bond Future	1376	1	1	1	0.00
15/04/2013	R213 On 07-November-13	8.61	Put	Bond Future	1358	1	1	1	0.00
15/04/2013	R213 On 07-November-13	8.59	Put	Bond Future	1395	1	1	1	0.00
15/04/2013	R213 On 06-February-14			Bond Future	7.79	96.0145	95.7776	96.0145	0.00
15/04/2013	R213 On 06-February-14	8.31	Call	Bond Future	7442	8	7	8	0.00
15/04/2013	R213 On 06-February-14	8.29	Call	Bond Future	7337	8	7	8	0.00
15/04/2013	R213 On 06-February-14	8.30	Call	Bond Future	7389	8	7	8	0.00
15/04/2013	R213 On 06-February-14	8.30	Put	Bond Future	3030	3	3	3	0.00
15/04/2013	R213 On 06-February-14	8.29	Put	Bond Future	3060	3	3	3	0.00
15/04/2013	R213 On 06-February-14	8.31	Put	Bond Future	3000	3	3	3	0.00
15/04/2013	R214 On 02-May-13			Bond Future	7.95	85.3018	85.0641	85.3018	1,904.00
15/04/2013	R214 On 02-May-13	84.31	Call	Bond Future	76285	77	76	77	0.00
15/04/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
15/04/2013	R214 On 01-August-13			Bond Future	8.00	86.4134	86.1726	86.4134	0.00
15/04/2013	R214 On 01-August-13	84.31	Call	Bond Future	75725	76	76	76	0.00
15/04/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00