



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For March 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	2025 On 02-May-13			Bond Future	114.66	113.8776	114.6605	113.8776	0.00
20/03/2013	2025 On 02-May-13	113.41	Call	Bond Future	1247	0	1247	0	0.00
20/03/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
20/03/2013	2038 On 02-May-13			Bond Future	111.93	112.1426	111.9264	112.1426	9.00
20/03/2013	2038 On 02-May-13	111.60	Call	Bond Future	322	1	322	1	0.00
20/03/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
20/03/2013	2050 On 02-May-13			Bond Future	117.65	117.6463	117.6451	117.6463	122.00
20/03/2013	2050 On 02-May-13	117.60	Call	Bond Future	47	0	47	0	0.00

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20/03/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
20/03/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	AL7T On 02-May-13			Index Future	491.04	493.0810	491.0350	493.0810	12.00
20/03/2013	AL7T On 01-August-13			Index Future	497.46	499.5300	497.4570	499.5300	0.00
20/03/2013	AL7T On 07-November-13			Index Future	504.54	506.6390	504.5370	506.6390	0.00
20/03/2013	ALBI On 02-May-13			Index Future	437.04	438.5030	437.0390	438.5030	1,017.00
20/03/2013	ALBI On 01-August-13			Index Future	442.76	444.2380	442.7550	444.2380	79.00
20/03/2013	ALBI On 07-November-13			Index Future	449.06	450.5610	449.0570	450.5610	85.00
20/03/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/03/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	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
20/03/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2013	EL28 On 02-May-13			Bond Future	112.67	112.6665	112.6653	112.6665	0.00
20/03/2013	EL28 On 02-May-13	113.32	Call	Bond Future	0	0	0	0	0.00
20/03/2013	EL28 On 02-May-13	113.32	Put	Bond Future	651	1	651	1	0.00
20/03/2013	ES33 On 02-May-13			Bond Future	8.90	88.2768	8.8972	88.2768	3,363.00
20/03/2013	ES33 On 02-May-13	91.02	Call	Bond Future	78849	79	78849	79	0.00
20/03/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
20/03/2013	ES33 On 01-August-13			Bond Future	8.99	89.4312	8.9892	89.4312	0.00
20/03/2013	ES33 On 01-August-13	9.00	Call	Bond Future	89	0	89	0	0.00
20/03/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78129	78	78129	78	0.00
20/03/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
20/03/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
20/03/2013	GOVI On 02-May-13			GOVI	436.89	438.3530	436.8920	438.3530	98.00
20/03/2013	GOVI On 02-May-13	432.99	Call	GOVI	39020	5	39020	5	0.00
20/03/2013	GOVI On 02-May-13	433.00	Call	GOVI	38920	5	38920	5	0.00
20/03/2013	GOVI On 02-May-13	433.01	Call	GOVI	38820	5	38820	5	0.00
20/03/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
20/03/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
20/03/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
20/03/2013	GOVI On 01-August-13			GOVI	442.61	444.0860	442.6060	444.0860	280.00
20/03/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
20/03/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
20/03/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
20/03/2013	GOVI On 01-August-13	446.00	Put	GOVI	33940	2	33940	2	0.00
20/03/2013	GOVI On 01-August-13	446.01	Put	GOVI	34040	2	34040	2	0.00
20/03/2013	GOVI On 01-August-13	445.99	Put	GOVI	33840	2	33840	2	0.00
20/03/2013	GOVI On 07-November-13			GOVI	448.91	450.4070	448.9060	450.4070	0.00
20/03/2013	GOVI On 07-November-13	445.99	Call	GOVI	29160	4	29160	4	0.00
20/03/2013	GOVI On 07-November-13	446.00	Call	GOVI	29060	4	29060	4	0.00
20/03/2013	GOVI On 07-November-13	446.01	Call	GOVI	28960	4	28960	4	0.00

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20/03/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
20/03/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
20/03/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
20/03/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/03/2013	IGOV On 02-May-13			Index Future	203.20	202.8570	203.2010	202.8570	459.00
20/03/2013	IGOV On 01-August-13			Index Future	205.91	205.5640	205.9120	205.5640	149.00
20/03/2013	IGOV On 07-November-13			Index Future	208.91	208.5560	208.9090	208.5560	7.00
20/03/2013	ILBI On 02-May-13			Index Future	549.48	549.4800	549.4800	549.4800	183.00
20/03/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
20/03/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/03/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
20/03/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/03/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/03/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/03/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.13	94.8800	5.1250	94.8800	0.00
20/03/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.13	94.8900	5.1300	94.8900	0.00
20/03/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.13	94.8900	5.1300	94.8900	0.00
20/03/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.15	94.9000	5.1500	94.9000	500.00
20/03/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.16	94.9000	5.1600	94.9000	0.00
20/03/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.16	94.9100	5.1600	94.9100	0.00
20/03/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.17	94.9100	5.1700	94.9100	2,200.00
20/03/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.22	94.8700	5.2200	94.8700	2,000.00
20/03/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.35	94.7700	5.3500	94.7700	400.00
20/03/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.49	94.6500	5.4900	94.6500	800.00
20/03/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.63	94.5200	5.6300	94.5200	0.00
20/03/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.80	94.3700	5.8000	94.3700	0.00
20/03/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
20/03/2013	R023 On 02-May-13			Bond Future	6.94	107.6089	6.9377	107.6089	6,470.00
20/03/2013	R023 On 02-May-13	7.04	Call	Bond Future	743	1	743	1	0.00
20/03/2013	R023 On 02-May-13	7.06	Call	Bond Future	887	1	887	1	0.00
20/03/2013	R023 On 02-May-13	7.05	Call	Bond Future	815	1	815	1	0.00
20/03/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
20/03/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
20/03/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00

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20/03/2013	R023 On 01-August-13			Bond Future	7.00	109.0162	6.9967	109.0162	0.00
20/03/2013	R023 On 01-August-13	7.29	Call	Bond Future	2061	3	2061	3	0.00
20/03/2013	R023 On 01-August-13	7.30	Call	Bond Future	2131	3	2131	3	0.00
20/03/2013	R023 On 01-August-13	7.31	Call	Bond Future	2200	3	2200	3	0.00
20/03/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
20/03/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
20/03/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
20/03/2013	R157 On 02-May-13			Bond Future	5.54	119.5192	5.5424	119.5192	6,078.00
20/03/2013	R157 On 02-May-13	5.34	Call	Bond Future	93	0	93	0	0.00
20/03/2013	R157 On 02-May-13	5.36	Call	Bond Future	106	0	106	0	0.00
20/03/2013	R157 On 02-May-13	5.35	Call	Bond Future	99	0	99	0	0.00
20/03/2013	R157 On 02-May-13	5.35	Put	Bond Future	566	0	566	0	0.00
20/03/2013	R157 On 02-May-13	5.36	Put	Bond Future	548	0	548	0	0.00
20/03/2013	R157 On 02-May-13	5.34	Put	Bond Future	585	0	585	0	0.00
20/03/2013	R157 On 01-August-13			Bond Future	5.57	121.0822	5.5718	121.0822	0.00
20/03/2013	R157 On 01-August-13	116.11	Call	Bond Future	91381	92	91381	92	0.00
20/03/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
20/03/2013	R157 On 07-November-13			Bond Future	5.61	115.9986	5.6124	115.9986	0.00
20/03/2013	R157 On 07-November-13	5.59	Call	Bond Future	495	1	495	1	0.00
20/03/2013	R157 On 07-November-13	5.60	Call	Bond Future	505	1	505	1	0.00
20/03/2013	R157 On 07-November-13	5.61	Call	Bond Future	514	1	514	1	0.00
20/03/2013	R157 On 07-November-13	5.61	Put	Bond Future	519	0	519	0	0.00
20/03/2013	R157 On 07-November-13	5.60	Put	Bond Future	528	0	528	0	0.00
20/03/2013	R157 On 07-November-13	5.59	Put	Bond Future	537	0	537	0	0.00
20/03/2013	R186 On 02-May-13			Bond Future	7.52	129.5702	7.5191	129.5702	64,379.00
20/03/2013	R186 On 02-May-13	6.75	Call	Bond Future	105	0	105	0	350.00
20/03/2013	R186 On 02-May-13	7.39	Call	Bond Future	1351	2	1351	2	0.00
20/03/2013	R186 On 02-May-13	7.40	Call	Bond Future	1391	2	1391	2	2,000.00
20/03/2013	R186 On 02-May-13	7.41	Call	Bond Future	1431	2	1431	2	0.00
20/03/2013	R186 On 02-May-13	7.60	Call	Bond Future	2348	3	2348	3	0.00
20/03/2013	R186 On 02-May-13	7.75	Call	Bond Future	3258	4	3258	4	0.00
20/03/2013	R186 On 02-May-13	7.75	Put	Bond Future	1007	1	1007	1	100.00
20/03/2013	R186 On 02-May-13	7.60	Put	Bond Future	1553	1	1553	1	2,830.00
20/03/2013	R186 On 02-May-13	7.41	Put	Bond Future	2515	2	2515	2	0.00

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20/03/2013	R186 On 02-May-13	7.40	Put	Bond Future	2575	2	2575	2	150.00
20/03/2013	R186 On 02-May-13	7.39	Put	Bond Future	2635	2	2635	2	0.00
20/03/2013	R186 On 02-May-13	6.75	Put	Bond Future	8034	8	8034	8	0.00
20/03/2013	R186 On 01-August-13			Bond Future	7.59	125.9800	7.5907	125.9800	0.00
20/03/2013	R186 On 01-August-13	7.25	Call	Bond Future	2333	3	2333	3	4,315.00
20/03/2013	R186 On 01-August-13	128.26	Call	Bond Future	116206	117	116206	117	0.00
20/03/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
20/03/2013	R186 On 01-August-13	7.25	Put	Bond Future	5690	5	5690	5	0.00
20/03/2013	R186 On 07-November-13			Bond Future	7.67	127.7731	7.6688	127.7731	480.00
20/03/2013	R186 On 07-November-13	8.75	Call	Bond Future	11172	12	11172	12	0.00
20/03/2013	R186 On 07-November-13	8.14	Call	Bond Future	7355	8	7355	8	0.00
20/03/2013	R186 On 07-November-13	8.15	Call	Bond Future	7413	8	7413	8	0.00
20/03/2013	R186 On 07-November-13	8.16	Call	Bond Future	7471	8	7471	8	0.00
20/03/2013	R186 On 07-November-13	8.16	Put	Bond Future	2944	3	2944	3	0.00
20/03/2013	R186 On 07-November-13	8.15	Put	Bond Future	2976	3	2976	3	0.00
20/03/2013	R186 On 07-November-13	8.14	Put	Bond Future	3008	3	3008	3	0.00
20/03/2013	R186 On 07-November-13	8.75	Put	Bond Future	1510	1	1510	1	1,030.00
20/03/2013	R197 On 02-May-13			Bond Future	292.27	291.0285	292.2698	291.0285	2,633.00
20/03/2013	R197 On 02-May-13	282.39	Call	Bond Future	9880	9	9880	9	0.00
20/03/2013	R197 On 02-May-13	282.41	Call	Bond Future	9860	9	9860	9	0.00
20/03/2013	R197 On 02-May-13	282.40	Call	Bond Future	9870	9	9870	9	0.00
20/03/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
20/03/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
20/03/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
20/03/2013	R201 On 02-May-13			Bond Future	5.33	108.6588	5.3330	108.6588	4.00
20/03/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
20/03/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
20/03/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
20/03/2013	R201 On 02-May-13	4.06	Put	Bond Future	2053	2	2053	2	0.00
20/03/2013	R201 On 02-May-13	4.05	Put	Bond Future	2069	2	2069	2	0.00
20/03/2013	R201 On 02-May-13	4.04	Put	Bond Future	2085	2	2085	2	0.00
20/03/2013	R201 On 01-August-13			Bond Future	5.34	105.6759	5.3433	105.6759	0.00
20/03/2013	R201 On 01-August-13	107.45	Call	Bond Future	68300	68	68300	68	0.00
20/03/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2013	R201 On 07-November-13			Bond Future	5.34	107.1800	5.3421	107.1800	0.00
20/03/2013	R201 On 07-November-13	4.79	Call	Bond Future	67	0	67	0	0.00
20/03/2013	R201 On 07-November-13	4.81	Call	Bond Future	71	0	71	0	0.00
20/03/2013	R201 On 07-November-13	4.80	Call	Bond Future	69	0	69	0	0.00
20/03/2013	R201 On 07-November-13	4.80	Put	Bond Future	663	1	663	1	0.00
20/03/2013	R201 On 07-November-13	4.81	Put	Bond Future	654	1	654	1	0.00
20/03/2013	R201 On 07-November-13	4.79	Put	Bond Future	672	1	672	1	0.00
20/03/2013	R202 On 02-May-13			Bond Future	219.70	219.7066	219.7022	219.7066	49,417.00
20/03/2013	R202 On 02-May-13	211.04	Call	Bond Future	8662	9	8662	9	0.00
20/03/2013	R202 On 02-May-13	211.05	Call	Bond Future	8652	9	8652	9	0.00
20/03/2013	R202 On 02-May-13	211.06	Call	Bond Future	8642	9	8642	9	0.00
20/03/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
20/03/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
20/03/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
20/03/2013	R203 On 02-May-13			Bond Future	5.98	110.1252	5.9779	110.1252	10,718.00
20/03/2013	R203 On 02-May-13	5.89	Call	Bond Future	423	1	423	1	0.00
20/03/2013	R203 On 02-May-13	5.90	Call	Bond Future	439	1	439	1	0.00
20/03/2013	R203 On 02-May-13	5.91	Call	Bond Future	456	1	456	1	0.00
20/03/2013	R203 On 02-May-13	5.91	Put	Bond Future	727	1	727	1	0.00
20/03/2013	R203 On 02-May-13	5.90	Put	Bond Future	750	1	750	1	0.00
20/03/2013	R203 On 02-May-13	5.89	Put	Bond Future	774	1	774	1	0.00
20/03/2013	R203 On 01-August-13			Bond Future	6.02	111.5653	6.0243	111.5653	0.00
20/03/2013	R203 On 01-August-13	109.11	Call	Bond Future	98000	98	98000	98	0.00
20/03/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
20/03/2013	R203 On 07-November-13			Bond Future	6.08	108.9935	6.0814	108.9935	0.00
20/03/2013	R203 On 07-November-13	6.01	Call	Bond Future	1124	1	1124	1	0.00
20/03/2013	R203 On 07-November-13	571.00	Call	Bond Future	106407	107	106407	107	0.00
20/03/2013	R203 On 07-November-13	5.71	Call	Bond Future	692	1	692	1	15.00
20/03/2013	R203 On 07-November-13	5.99	Call	Bond Future	1090	1	1090	1	0.00
20/03/2013	R203 On 07-November-13	6.00	Call	Bond Future	1107	1	1107	1	0.00
20/03/2013	R203 On 07-November-13	6.00	Put	Bond Future	1395	1	1395	1	0.00
20/03/2013	R203 On 07-November-13	5.99	Put	Bond Future	1414	1	1414	1	0.00
20/03/2013	R203 On 07-November-13	5.71	Put	Bond Future	2013	2	2013	2	0.00
20/03/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00

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20/03/2013	R203 On 07-November-13	6.01	Put	Bond Future	1376	1	1376	1	0.00
20/03/2013	R204 On 02-May-13			Bond Future	6.25	111.6316	6.2472	111.6316	5,262.00
20/03/2013	R204 On 02-May-13	6.29	Call	Bond Future	896	1	896	1	0.00
20/03/2013	R204 On 02-May-13	6.31	Call	Bond Future	951	1	951	1	0.00
20/03/2013	R204 On 02-May-13	6.30	Call	Bond Future	923	1	923	1	0.00
20/03/2013	R204 On 02-May-13	6.30	Put	Bond Future	664	1	664	1	0.00
20/03/2013	R204 On 02-May-13	6.31	Put	Bond Future	642	0	642	0	0.00
20/03/2013	R204 On 02-May-13	6.29	Put	Bond Future	686	1	686	1	0.00
20/03/2013	R204 On 01-August-13			Bond Future	6.30	109.0651	6.3022	109.0651	0.00
20/03/2013	R204 On 01-August-13	110.75	Call	Bond Future	99749	100	99749	100	0.00
20/03/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
20/03/2013	R204 On 07-November-13			Bond Future	6.36	110.6174	6.3632	110.6174	0.00
20/03/2013	R204 On 07-November-13	7.00	Call	Bond Future	3549	4	3549	4	0.00
20/03/2013	R204 On 07-November-13	6.29	Call	Bond Future	1599	2	1599	2	0.00
20/03/2013	R204 On 07-November-13	6.31	Call	Bond Future	1643	2	1643	2	0.00
20/03/2013	R204 On 07-November-13	6.30	Call	Bond Future	1621	2	1621	2	0.00
20/03/2013	R204 On 07-November-13	6.30	Put	Bond Future	1905	2	1905	2	0.00
20/03/2013	R204 On 07-November-13	6.31	Put	Bond Future	1882	2	1882	2	0.00
20/03/2013	R204 On 07-November-13	6.29	Put	Bond Future	1928	2	1928	2	0.00
20/03/2013	R204 On 07-November-13	7.00	Put	Bond Future	738	1	738	1	1,270.00
20/03/2013	R206 On 02-May-13			Bond Future	5.37	103.7923	5.3659	103.7923	23.00
20/03/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
20/03/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
20/03/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
20/03/2013	R206 On 02-May-13	3.40	Put	Bond Future	1351	1	1351	1	0.00
20/03/2013	R206 On 02-May-13	3.41	Put	Bond Future	1344	1	1344	1	0.00
20/03/2013	R206 On 02-May-13	3.39	Put	Bond Future	1358	1	1358	1	0.00
20/03/2013	R206 On 01-August-13			Bond Future	5.38	101.3878	5.3772	101.3878	0.00
20/03/2013	R206 On 01-August-13	103.94	Call	Bond Future	30334	30	30334	30	0.00
20/03/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
20/03/2013	R206 On 07-November-13			Bond Future	5.42	102.8309	5.4170	102.8309	0.00
20/03/2013	R206 On 07-November-13	4.29	Call	Bond Future	1	0	1	0	0.00
20/03/2013	R206 On 07-November-13	4.31	Call	Bond Future	1	0	1	0	0.00
20/03/2013	R206 On 07-November-13	4.30	Call	Bond Future	1	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
20/03/2013	R206 On 07-November-13	4.30	Put	Bond Future	201	0	201	0	0.00
20/03/2013	R206 On 07-November-13	4.31	Put	Bond Future	199	0	199	0	0.00
20/03/2013	R206 On 07-November-13	4.29	Put	Bond Future	203	0	203	0	0.00
20/03/2013	R207 On 02-May-13			Bond Future	6.47	106.7529	6.4739	106.7529	7,774.00
20/03/2013	R207 On 02-May-13	6.44	Call	Bond Future	837	1	837	1	0.00
20/03/2013	R207 On 02-May-13	6.46	Call	Bond Future	889	1	889	1	0.00
20/03/2013	R207 On 02-May-13	6.45	Call	Bond Future	863	1	863	1	0.00
20/03/2013	R207 On 02-May-13	6.45	Put	Bond Future	994	1	994	1	0.00
20/03/2013	R207 On 02-May-13	6.46	Put	Bond Future	966	1	966	1	0.00
20/03/2013	R207 On 02-May-13	6.44	Put	Bond Future	1023	1	1023	1	0.00
20/03/2013	R207 On 01-August-13			Bond Future	6.53	104.5125	6.5335	104.5125	0.00
20/03/2013	R207 On 01-August-13	106.18	Call	Bond Future	96574	97	96574	97	0.00
20/03/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
20/03/2013	R207 On 07-November-13			Bond Future	6.60	106.0000	6.5953	106.0000	0.00
20/03/2013	R207 On 07-November-13	6.69	Call	Bond Future	2424	3	2424	3	0.00
20/03/2013	R207 On 07-November-13	6.71	Call	Bond Future	2480	3	2480	3	0.00
20/03/2013	R207 On 07-November-13	6.70	Call	Bond Future	2452	3	2452	3	0.00
20/03/2013	R207 On 07-November-13	6.70	Put	Bond Future	1919	2	1919	2	0.00
20/03/2013	R207 On 07-November-13	6.71	Put	Bond Future	1897	2	1897	2	0.00
20/03/2013	R207 On 07-November-13	6.69	Put	Bond Future	1942	2	1942	2	0.00
20/03/2013	R208 On 02-May-13			Bond Future	6.61	101.9508	6.6111	101.9508	17,339.00
20/03/2013	R208 On 02-May-13	6.64	Call	Bond Future	1136	1	1136	1	0.00
20/03/2013	R208 On 02-May-13	6.66	Call	Bond Future	1202	1	1202	1	0.00
20/03/2013	R208 On 02-May-13	6.65	Call	Bond Future	1169	1	1169	1	0.00
20/03/2013	R208 On 02-May-13	6.65	Put	Bond Future	932	1	932	1	0.00
20/03/2013	R208 On 02-May-13	6.66	Put	Bond Future	904	1	904	1	0.00
20/03/2013	R208 On 02-May-13	6.64	Put	Bond Future	960	1	960	1	0.00
20/03/2013	R208 On 01-August-13			Bond Future	6.67	103.2841	6.6662	103.2841	0.00
20/03/2013	R208 On 01-August-13	101.40	Call	Bond Future	93801	94	93801	94	0.00
20/03/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
20/03/2013	R208 On 07-November-13			Bond Future	6.73	101.3580	6.7282	101.3580	0.00
20/03/2013	R208 On 07-November-13	7.50	Call	Bond Future	5271	6	5271	6	0.00
20/03/2013	R208 On 07-November-13	6.79	Call	Bond Future	2692	3	2692	3	0.00
20/03/2013	R208 On 07-November-13	6.80	Call	Bond Future	2722	3	2722	3	0.00

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20/03/2013	R208 On 07-November-13	6.81	Call	Bond Future	2753	3	2753	3	0.00
20/03/2013	R208 On 07-November-13	6.81	Put	Bond Future	2284	2	2284	2	0.00
20/03/2013	R208 On 07-November-13	6.80	Put	Bond Future	2310	2	2310	2	0.00
20/03/2013	R208 On 07-November-13	6.79	Put	Bond Future	2337	2	2337	2	0.00
20/03/2013	R208 On 07-November-13	7.50	Put	Bond Future	951	1	951	1	1,520.00
20/03/2013	R209 On 02-May-13			Bond Future	8.35	79.6049	8.3478	79.6049	9,195.00
20/03/2013	R209 On 02-May-13	7.99	Call	Bond Future	679	1	679	1	0.00
20/03/2013	R209 On 02-May-13	8.00	Call	Bond Future	701	1	701	1	0.00
20/03/2013	R209 On 02-May-13	8.01	Call	Bond Future	724	1	724	1	0.00
20/03/2013	R209 On 02-May-13	8.01	Put	Bond Future	3657	3	3657	3	0.00
20/03/2013	R209 On 02-May-13	8.00	Put	Bond Future	3723	4	3723	4	0.00
20/03/2013	R209 On 02-May-13	7.99	Put	Bond Future	3791	4	3791	4	0.00
20/03/2013	R209 On 01-August-13			Bond Future	8.42	80.6459	8.4185	80.6459	0.00
20/03/2013	R209 On 01-August-13	79.36	Call	Bond Future	70443	71	70443	71	0.00
20/03/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
20/03/2013	R209 On 07-November-13			Bond Future	8.50	78.6492	8.4966	78.6492	0.00
20/03/2013	R209 On 07-November-13	9.50	Call	Bond Future	9358	10	9358	10	0.00
20/03/2013	R209 On 07-November-13	8.79	Call	Bond Future	5903	6	5903	6	0.00
20/03/2013	R209 On 07-November-13	8.81	Call	Bond Future	5993	6	5993	6	0.00
20/03/2013	R209 On 07-November-13	8.80	Call	Bond Future	5948	6	5948	6	0.00
20/03/2013	R209 On 07-November-13	8.80	Put	Bond Future	3521	3	3521	3	0.00
20/03/2013	R209 On 07-November-13	8.81	Put	Bond Future	3488	3	3488	3	0.00
20/03/2013	R209 On 07-November-13	8.79	Put	Bond Future	3555	3	3555	3	0.00
20/03/2013	R209 On 07-November-13	9.50	Put	Bond Future	1766	2	1766	2	980.00
20/03/2013	R210 On 02-May-13			Bond Future	164.20	164.2016	164.1976	164.2016	1,244.00
20/03/2013	R210 On 02-May-13	161.14	Call	Bond Future	3058	3	3058	3	0.00
20/03/2013	R210 On 02-May-13	161.15	Call	Bond Future	3048	3	3048	3	0.00
20/03/2013	R210 On 02-May-13	161.16	Call	Bond Future	3038	3	3038	3	0.00
20/03/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
20/03/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
20/03/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
20/03/2013	R211 On 02-May-13			Bond Future	129.25	129.0732	129.2544	129.0732	529.00
20/03/2013	R211 On 02-May-13	125.69	Call	Bond Future	3564	3	3564	3	0.00
20/03/2013	R211 On 02-May-13	125.71	Call	Bond Future	3544	3	3544	3	0.00

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20/03/2013	R211 On 02-May-13	125.70	Call	Bond Future	3554	3	3554	3	0.00
20/03/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
20/03/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
20/03/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
20/03/2013	R212 On 02-May-13			Bond Future	136.66	136.4453	136.6561	136.4453	20,170.00
20/03/2013	R212 On 02-May-13	131.09	Call	Bond Future	5566	5	5566	5	0.00
20/03/2013	R212 On 02-May-13	131.10	Call	Bond Future	5556	5	5556	5	0.00
20/03/2013	R212 On 02-May-13	131.11	Call	Bond Future	5546	5	5546	5	0.00
20/03/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
20/03/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
20/03/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
20/03/2013	R213 On 02-May-13			Bond Future	8.08	91.5340	8.0779	91.5340	9,267.00
20/03/2013	R213 On 02-May-13	7.84	Call	Bond Future	982	1	982	1	0.00
20/03/2013	R213 On 02-May-13	7.85	Call	Bond Future	1011	1	1011	1	0.00
20/03/2013	R213 On 02-May-13	7.86	Call	Bond Future	1041	1	1041	1	0.00
20/03/2013	R213 On 02-May-13	7.86	Put	Bond Future	2960	3	2960	3	0.00
20/03/2013	R213 On 02-May-13	7.85	Put	Bond Future	3019	3	3019	3	0.00
20/03/2013	R213 On 02-May-13	7.84	Put	Bond Future	3080	3	3080	3	0.00
20/03/2013	R213 On 01-August-13			Bond Future	8.15	92.7311	8.1491	92.7311	0.00
20/03/2013	R213 On 01-August-13	91.25	Call	Bond Future	81766	82	81766	82	0.00
20/03/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
20/03/2013	R213 On 07-November-13			Bond Future	8.23	90.5137	8.2293	90.5137	0.00
20/03/2013	R213 On 07-November-13	8.59	Call	Bond Future	6205	6	6205	6	0.00
20/03/2013	R213 On 07-November-13	8.61	Call	Bond Future	6301	7	6301	7	0.00
20/03/2013	R213 On 07-November-13	8.60	Call	Bond Future	6253	6	6253	6	0.00
20/03/2013	R213 On 07-November-13	8.60	Put	Bond Future	3219	3	3219	3	0.00
20/03/2013	R213 On 07-November-13	8.61	Put	Bond Future	3188	3	3188	3	0.00
20/03/2013	R213 On 07-November-13	8.59	Put	Bond Future	3251	3	3251	3	0.00
20/03/2013	R214 On 02-May-13			Bond Future	8.37	81.2902	8.3713	81.2902	2,034.00
20/03/2013	R214 On 02-May-13	84.31	Call	Bond Future	72336	73	72336	73	0.00
20/03/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
20/03/2013	R214 On 01-August-13			Bond Future	8.44	82.3532	8.4391	82.3532	0.00
20/03/2013	R214 On 01-August-13	84.31	Call	Bond Future	71728	72	71728	72	0.00
20/03/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00

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