



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
22/03/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	2025 On 02-May-13			Bond Future	114.66	114.6605	114.6563	114.6605	0.00
22/03/2013	2025 On 02-May-13	113.41	Call	Bond Future	1243	1	1243	1	0.00
22/03/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
22/03/2013	2038 On 02-May-13			Bond Future	112.14	111.9264	112.1396	111.9264	9.00
22/03/2013	2038 On 02-May-13	111.60	Call	Bond Future	535	0	535	0	0.00
22/03/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
22/03/2013	2050 On 02-May-13			Bond Future	117.50	117.6451	117.4962	117.6451	122.00
22/03/2013	2050 On 02-May-13	117.60	Call	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
22/03/2013	2050 On 02-May-13	117.60	Put	Bond Future	102	0	102	0	0.00
22/03/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	AL7T On 02-May-13			Index Future	491.08	491.0350	491.0800	491.0350	12.00
22/03/2013	AL7T On 01-August-13			Index Future	497.50	497.4570	497.5020	497.4570	0.00
22/03/2013	AL7T On 07-November-13			Index Future	504.58	504.5370	504.5830	504.5370	0.00
22/03/2013	ALBI On 02-May-13			Index Future	437.20	437.0390	437.2030	437.0390	1,017.00
22/03/2013	ALBI On 01-August-13			Index Future	442.92	442.7550	442.9210	442.7550	79.00
22/03/2013	ALBI On 07-November-13			Index Future	449.23	449.0570	449.2250	449.0570	85.00
22/03/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/03/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	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
22/03/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2013	EL28 On 02-May-13			Bond Future	112.59	112.6653	112.5930	112.6653	0.00
22/03/2013	EL28 On 02-May-13	113.32	Call	Bond Future	0	0	0	0	0.00
22/03/2013	EL28 On 02-May-13	113.32	Put	Bond Future	723	1	723	1	0.00
22/03/2013	ES33 On 02-May-13			Bond Future	8.88	88.0295	8.8759	88.0295	3,363.00
22/03/2013	ES33 On 02-May-13	91.02	Call	Bond Future	79028	79	79028	79	0.00
22/03/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
22/03/2013	ES33 On 01-August-13			Bond Future	8.97	89.1808	8.9673	89.1808	0.00
22/03/2013	ES33 On 01-August-13	9.00	Call	Bond Future	269	0	269	0	0.00
22/03/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78310	78	78310	78	0.00
22/03/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
22/03/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
22/03/2013	GOVI On 02-May-13			GOVI	437.03	436.8920	437.0250	436.8920	98.00
22/03/2013	GOVI On 02-May-13	432.99	Call	GOVI	40350	4	40350	4	0.00
22/03/2013	GOVI On 02-May-13	433.00	Call	GOVI	40250	4	40250	4	0.00
22/03/2013	GOVI On 02-May-13	433.01	Call	GOVI	40150	4	40150	4	0.00
22/03/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
22/03/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
22/03/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
22/03/2013	GOVI On 01-August-13			GOVI	442.74	442.6060	442.7410	442.6060	280.00
22/03/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
22/03/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
22/03/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
22/03/2013	GOVI On 01-August-13	446.00	Put	GOVI	32590	3	32590	3	0.00
22/03/2013	GOVI On 01-August-13	446.01	Put	GOVI	32690	3	32690	3	0.00
22/03/2013	GOVI On 01-August-13	445.99	Put	GOVI	32490	3	32490	3	0.00
22/03/2013	GOVI On 07-November-13			GOVI	449.04	448.9060	449.0420	448.9060	0.00
22/03/2013	GOVI On 07-November-13	445.99	Call	GOVI	30520	3	30520	3	0.00
22/03/2013	GOVI On 07-November-13	446.00	Call	GOVI	30420	3	30420	3	0.00
22/03/2013	GOVI On 07-November-13	446.01	Call	GOVI	30320	3	30320	3	0.00

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22/03/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
22/03/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
22/03/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
22/03/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/03/2013	IGOV On 02-May-13			Index Future	203.10	203.2010	203.1010	203.2010	459.00
22/03/2013	IGOV On 01-August-13			Index Future	205.81	205.9120	205.8110	205.9120	149.00
22/03/2013	IGOV On 07-November-13			Index Future	208.81	208.9090	208.8070	208.9090	7.00
22/03/2013	ILBI On 02-May-13			Index Future	549.48	549.4800	549.4800	549.4800	183.00
22/03/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
22/03/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/03/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
22/03/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
22/03/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/03/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/03/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.13	94.8700	5.1300	94.8700	0.00
22/03/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.13	94.8700	5.1300	94.8700	0.00
22/03/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.15	94.8500	5.1500	94.8500	500.00
22/03/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.15	94.8400	5.1500	94.8400	0.00
22/03/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.16	94.8400	5.1600	94.8400	0.00
22/03/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.19	94.8300	5.1900	94.8300	2,200.00
22/03/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.18	5.1800	5.1800	5.1800	0.00
22/03/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.24	94.7800	5.2400	94.7800	2,000.00
22/03/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.38	94.6500	5.3800	94.6500	400.00
22/03/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.53	94.5100	5.5300	94.5100	800.00
22/03/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.68	94.3700	5.6800	94.3700	0.00
22/03/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.86	94.2000	5.8600	94.2000	0.00
22/03/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
22/03/2013	R023 On 02-May-13			Bond Future	6.94	107.1303	6.9371	107.1303	6,470.00
22/03/2013	R023 On 02-May-13	7.04	Call	Bond Future	747	1	747	1	0.00
22/03/2013	R023 On 02-May-13	7.06	Call	Bond Future	892	1	892	1	0.00
22/03/2013	R023 On 02-May-13	7.05	Call	Bond Future	819	1	819	1	0.00
22/03/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00

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22/03/2013	R023 On 01-August-13			Bond Future	7.00	108.5312	6.9960	108.5312	0.00
22/03/2013	R023 On 01-August-13	7.29	Call	Bond Future	2066	2	2066	2	0.00
22/03/2013	R023 On 01-August-13	7.30	Call	Bond Future	2136	2	2136	2	0.00
22/03/2013	R023 On 01-August-13	7.31	Call	Bond Future	2205	2	2205	2	0.00
22/03/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R157 On 02-May-13			Bond Future	5.56	119.2769	5.5631	119.2769	6,078.00
22/03/2013	R157 On 02-May-13	5.34	Call	Bond Future	78	0	78	0	0.00
22/03/2013	R157 On 02-May-13	5.36	Call	Bond Future	88	0	88	0	0.00
22/03/2013	R157 On 02-May-13	5.35	Call	Bond Future	83	0	83	0	0.00
22/03/2013	R157 On 02-May-13	5.35	Put	Bond Future	600	1	600	1	0.00
22/03/2013	R157 On 02-May-13	5.36	Put	Bond Future	581	1	581	1	0.00
22/03/2013	R157 On 02-May-13	5.34	Put	Bond Future	619	1	619	1	0.00
22/03/2013	R157 On 01-August-13			Bond Future	5.60	120.8367	5.5953	120.8367	0.00
22/03/2013	R157 On 01-August-13	116.11	Call	Bond Future	91330	91	91330	91	0.00
22/03/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R157 On 07-November-13			Bond Future	5.64	115.7497	5.6397	115.7497	0.00
22/03/2013	R157 On 07-November-13	5.59	Call	Bond Future	468	0	468	0	0.00
22/03/2013	R157 On 07-November-13	5.60	Call	Bond Future	477	1	477	1	0.00
22/03/2013	R157 On 07-November-13	5.61	Call	Bond Future	487	1	487	1	0.00
22/03/2013	R157 On 07-November-13	5.61	Put	Bond Future	543	1	543	1	0.00
22/03/2013	R157 On 07-November-13	5.60	Put	Bond Future	552	1	552	1	0.00
22/03/2013	R157 On 07-November-13	5.59	Put	Bond Future	562	1	562	1	0.00
22/03/2013	R186 On 02-May-13			Bond Future	7.50	129.0750	7.5031	129.0750	64,379.00
22/03/2013	R186 On 02-May-13	6.75	Call	Bond Future	101	0	101	0	350.00
22/03/2013	R186 On 02-May-13	7.39	Call	Bond Future	1371	1	1371	1	0.00
22/03/2013	R186 On 02-May-13	7.40	Call	Bond Future	1412	1	1412	1	2,000.00
22/03/2013	R186 On 02-May-13	7.41	Call	Bond Future	1454	1	1454	1	0.00
22/03/2013	R186 On 02-May-13	7.60	Call	Bond Future	2395	2	2395	2	0.00
22/03/2013	R186 On 02-May-13	7.75	Call	Bond Future	3328	3	3328	3	0.00
22/03/2013	R186 On 02-May-13	7.75	Put	Bond Future	918	1	918	1	100.00
22/03/2013	R186 On 02-May-13	7.60	Put	Bond Future	1442	2	1442	2	2,830.00
22/03/2013	R186 On 02-May-13	7.41	Put	Bond Future	2380	3	2380	3	0.00

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22/03/2013	R186 On 02-May-13	7.40	Put	Bond Future	2438	3	2438	3	150.00
22/03/2013	R186 On 02-May-13	7.39	Put	Bond Future	2497	3	2497	3	0.00
22/03/2013	R186 On 02-May-13	6.75	Put	Bond Future	7872	8	7872	8	0.00
22/03/2013	R186 On 01-August-13			Bond Future	7.57	125.4784	7.5741	125.4784	0.00
22/03/2013	R186 On 01-August-13	7.25	Call	Bond Future	2367	2	2367	2	4,315.00
22/03/2013	R186 On 01-August-13	128.26	Call	Bond Future	116367	116	116367	116	0.00
22/03/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R186 On 01-August-13	7.25	Put	Bond Future	5564	6	5564	6	0.00
22/03/2013	R186 On 07-November-13			Bond Future	7.65	127.2643	7.6516	127.2643	480.00
22/03/2013	R186 On 07-November-13	8.75	Call	Bond Future	11287	11	11287	11	0.00
22/03/2013	R186 On 07-November-13	8.14	Call	Bond Future	7443	7	7443	7	0.00
22/03/2013	R186 On 07-November-13	8.15	Call	Bond Future	7501	7	7501	7	0.00
22/03/2013	R186 On 07-November-13	8.16	Call	Bond Future	7560	7	7560	7	0.00
22/03/2013	R186 On 07-November-13	8.16	Put	Bond Future	2870	3	2870	3	0.00
22/03/2013	R186 On 07-November-13	8.15	Put	Bond Future	2901	3	2901	3	0.00
22/03/2013	R186 On 07-November-13	8.14	Put	Bond Future	2933	3	2933	3	0.00
22/03/2013	R186 On 07-November-13	8.75	Put	Bond Future	1462	2	1462	2	1,030.00
22/03/2013	R197 On 02-May-13			Bond Future	292.26	292.2698	292.2572	292.2698	2,633.00
22/03/2013	R197 On 02-May-13	282.39	Call	Bond Future	9867	10	9867	10	0.00
22/03/2013	R197 On 02-May-13	282.41	Call	Bond Future	9847	10	9847	10	0.00
22/03/2013	R197 On 02-May-13	282.40	Call	Bond Future	9857	10	9857	10	0.00
22/03/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R201 On 02-May-13			Bond Future	5.35	108.5304	5.3543	108.5304	4.00
22/03/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
22/03/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
22/03/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
22/03/2013	R201 On 02-May-13	4.06	Put	Bond Future	2086	2	2086	2	0.00
22/03/2013	R201 On 02-May-13	4.05	Put	Bond Future	2103	2	2103	2	0.00
22/03/2013	R201 On 02-May-13	4.04	Put	Bond Future	2119	2	2119	2	0.00
22/03/2013	R201 On 01-August-13			Bond Future	5.37	105.5458	5.3687	105.5458	0.00
22/03/2013	R201 On 01-August-13	107.45	Call	Bond Future	68266	68	68266	68	0.00
22/03/2013	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
22/03/2013	R201 On 07-November-13			Bond Future	5.37	107.0480	5.3739	107.0480	0.00
22/03/2013	R201 On 07-November-13	4.79	Call	Bond Future	60	0	60	0	0.00
22/03/2013	R201 On 07-November-13	4.81	Call	Bond Future	64	0	64	0	0.00
22/03/2013	R201 On 07-November-13	4.80	Call	Bond Future	62	0	62	0	0.00
22/03/2013	R201 On 07-November-13	4.80	Put	Bond Future	690	1	690	1	0.00
22/03/2013	R201 On 07-November-13	4.81	Put	Bond Future	681	1	681	1	0.00
22/03/2013	R201 On 07-November-13	4.79	Put	Bond Future	699	1	699	1	0.00
22/03/2013	R202 On 02-May-13			Bond Future	219.19	219.7022	219.1860	219.7022	49,417.00
22/03/2013	R202 On 02-May-13	211.04	Call	Bond Future	8146	9	8146	9	0.00
22/03/2013	R202 On 02-May-13	211.05	Call	Bond Future	8136	9	8136	9	0.00
22/03/2013	R202 On 02-May-13	211.06	Call	Bond Future	8126	9	8126	9	0.00
22/03/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R203 On 02-May-13			Bond Future	6.00	109.7774	5.9980	109.7774	10,718.00
22/03/2013	R203 On 02-May-13	5.89	Call	Bond Future	378	0	378	0	0.00
22/03/2013	R203 On 02-May-13	5.90	Call	Bond Future	394	0	394	0	0.00
22/03/2013	R203 On 02-May-13	5.91	Call	Bond Future	410	0	410	0	0.00
22/03/2013	R203 On 02-May-13	5.91	Put	Bond Future	760	1	760	1	0.00
22/03/2013	R203 On 02-May-13	5.90	Put	Bond Future	784	1	784	1	0.00
22/03/2013	R203 On 02-May-13	5.89	Put	Bond Future	809	1	809	1	0.00
22/03/2013	R203 On 01-August-13			Bond Future	6.05	111.2130	6.0458	111.2130	0.00
22/03/2013	R203 On 01-August-13	109.11	Call	Bond Future	97919	98	97919	98	0.00
22/03/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R203 On 07-November-13			Bond Future	6.10	108.6361	6.1047	108.6361	0.00
22/03/2013	R203 On 07-November-13	6.01	Call	Bond Future	1080	1	1080	1	0.00
22/03/2013	R203 On 07-November-13	571.00	Call	Bond Future	106324	106	106324	106	0.00
22/03/2013	R203 On 07-November-13	5.71	Call	Bond Future	660	1	660	1	15.00
22/03/2013	R203 On 07-November-13	5.99	Call	Bond Future	1047	1	1047	1	0.00
22/03/2013	R203 On 07-November-13	6.00	Call	Bond Future	1063	1	1063	1	0.00
22/03/2013	R203 On 07-November-13	6.00	Put	Bond Future	1433	1	1433	1	0.00
22/03/2013	R203 On 07-November-13	5.99	Put	Bond Future	1453	1	1453	1	0.00
22/03/2013	R203 On 07-November-13	5.71	Put	Bond Future	2063	2	2063	2	0.00
22/03/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00

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22/03/2013	R203 On 07-November-13	6.01	Put	Bond Future	1415	1	1415	1	0.00
22/03/2013	R204 On 02-May-13			Bond Future	6.26	111.2051	6.2619	111.2051	5,262.00
22/03/2013	R204 On 02-May-13	6.29	Call	Bond Future	839	1	839	1	0.00
22/03/2013	R204 On 02-May-13	6.31	Call	Bond Future	892	1	892	1	0.00
22/03/2013	R204 On 02-May-13	6.30	Call	Bond Future	865	1	865	1	0.00
22/03/2013	R204 On 02-May-13	6.30	Put	Bond Future	678	1	678	1	0.00
22/03/2013	R204 On 02-May-13	6.31	Put	Bond Future	656	1	656	1	0.00
22/03/2013	R204 On 02-May-13	6.29	Put	Bond Future	701	1	701	1	0.00
22/03/2013	R204 On 01-August-13			Bond Future	6.32	108.6330	6.3178	108.6330	0.00
22/03/2013	R204 On 01-August-13	110.75	Call	Bond Future	99676	100	99676	100	0.00
22/03/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R204 On 07-November-13			Bond Future	6.38	110.1791	6.3798	110.1791	0.00
22/03/2013	R204 On 07-November-13	7.00	Call	Bond Future	3487	4	3487	4	0.00
22/03/2013	R204 On 07-November-13	6.29	Call	Bond Future	1556	2	1556	2	0.00
22/03/2013	R204 On 07-November-13	6.31	Call	Bond Future	1600	2	1600	2	0.00
22/03/2013	R204 On 07-November-13	6.30	Call	Bond Future	1578	2	1578	2	0.00
22/03/2013	R204 On 07-November-13	6.30	Put	Bond Future	1936	2	1936	2	0.00
22/03/2013	R204 On 07-November-13	6.31	Put	Bond Future	1913	2	1913	2	0.00
22/03/2013	R204 On 07-November-13	6.29	Put	Bond Future	1959	2	1959	2	0.00
22/03/2013	R204 On 07-November-13	7.00	Put	Bond Future	751	1	751	1	1,270.00
22/03/2013	R206 On 02-May-13			Bond Future	5.38	103.7368	5.3828	103.7368	23.00
22/03/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
22/03/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
22/03/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
22/03/2013	R206 On 02-May-13	3.40	Put	Bond Future	1363	1	1363	1	0.00
22/03/2013	R206 On 02-May-13	3.41	Put	Bond Future	1356	1	1356	1	0.00
22/03/2013	R206 On 02-May-13	3.39	Put	Bond Future	1370	1	1370	1	0.00
22/03/2013	R206 On 01-August-13			Bond Future	5.40	101.3316	5.4036	101.3316	0.00
22/03/2013	R206 On 01-August-13	103.94	Call	Bond Future	30322	30	30322	30	0.00
22/03/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R206 On 07-November-13			Bond Future	5.48	102.7738	5.4828	102.7738	0.00
22/03/2013	R206 On 07-November-13	4.29	Call	Bond Future	1	0	1	0	0.00
22/03/2013	R206 On 07-November-13	4.31	Call	Bond Future	1	0	1	0	0.00
22/03/2013	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
22/03/2013	R206 On 07-November-13	4.30	Put	Bond Future	212	0	212	0	0.00
22/03/2013	R206 On 07-November-13	4.31	Put	Bond Future	211	0	211	0	0.00
22/03/2013	R206 On 07-November-13	4.29	Put	Bond Future	214	0	214	0	0.00
22/03/2013	R207 On 02-May-13			Bond Future	6.48	106.3903	6.4834	106.3903	7,774.00
22/03/2013	R207 On 02-May-13	6.44	Call	Bond Future	791	1	791	1	0.00
22/03/2013	R207 On 02-May-13	6.46	Call	Bond Future	842	1	842	1	0.00
22/03/2013	R207 On 02-May-13	6.45	Call	Bond Future	816	1	816	1	0.00
22/03/2013	R207 On 02-May-13	6.45	Put	Bond Future	1000	1	1000	1	0.00
22/03/2013	R207 On 02-May-13	6.46	Put	Bond Future	971	1	971	1	0.00
22/03/2013	R207 On 02-May-13	6.44	Put	Bond Future	1029	1	1029	1	0.00
22/03/2013	R207 On 01-August-13			Bond Future	6.54	104.1452	6.5435	104.1452	0.00
22/03/2013	R207 On 01-August-13	106.18	Call	Bond Future	96521	97	96521	97	0.00
22/03/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R207 On 07-November-13			Bond Future	6.61	105.6275	6.6059	105.6275	0.00
22/03/2013	R207 On 07-November-13	6.69	Call	Bond Future	2385	2	2385	2	0.00
22/03/2013	R207 On 07-November-13	6.71	Call	Bond Future	2441	2	2441	2	0.00
22/03/2013	R207 On 07-November-13	6.70	Call	Bond Future	2413	2	2413	2	0.00
22/03/2013	R207 On 07-November-13	6.70	Put	Bond Future	1934	2	1934	2	0.00
22/03/2013	R207 On 07-November-13	6.71	Put	Bond Future	1912	2	1912	2	0.00
22/03/2013	R207 On 07-November-13	6.69	Put	Bond Future	1957	2	1957	2	0.00
22/03/2013	R208 On 02-May-13			Bond Future	6.61	101.5175	6.6105	101.5175	17,339.00
22/03/2013	R208 On 02-May-13	6.64	Call	Bond Future	1114	1	1114	1	0.00
22/03/2013	R208 On 02-May-13	6.66	Call	Bond Future	1180	1	1180	1	0.00
22/03/2013	R208 On 02-May-13	6.65	Call	Bond Future	1146	1	1146	1	0.00
22/03/2013	R208 On 02-May-13	6.65	Put	Bond Future	905	1	905	1	0.00
22/03/2013	R208 On 02-May-13	6.66	Put	Bond Future	878	1	878	1	0.00
22/03/2013	R208 On 02-May-13	6.64	Put	Bond Future	934	1	934	1	0.00
22/03/2013	R208 On 01-August-13			Bond Future	6.67	102.8451	6.6655	102.8451	0.00
22/03/2013	R208 On 01-August-13	101.40	Call	Bond Future	93805	94	93805	94	0.00
22/03/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R208 On 07-November-13			Bond Future	6.73	100.9128	6.7275	100.9128	0.00
22/03/2013	R208 On 07-November-13	7.50	Call	Bond Future	5265	5	5265	5	0.00
22/03/2013	R208 On 07-November-13	6.79	Call	Bond Future	2683	3	2683	3	0.00
22/03/2013	R208 On 07-November-13	6.80	Call	Bond Future	2713	3	2713	3	0.00

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22/03/2013	R208 On 07-November-13	6.81	Call	Bond Future	2744	3	2744	3	0.00
22/03/2013	R208 On 07-November-13	6.81	Put	Bond Future	2271	2	2271	2	0.00
22/03/2013	R208 On 07-November-13	6.80	Put	Bond Future	2298	2	2298	2	0.00
22/03/2013	R208 On 07-November-13	6.79	Put	Bond Future	2324	2	2324	2	0.00
22/03/2013	R208 On 07-November-13	7.50	Put	Bond Future	941	1	941	1	1,520.00
22/03/2013	R209 On 02-May-13			Bond Future	8.33	79.3545	8.3267	79.3545	9,195.00
22/03/2013	R209 On 02-May-13	7.99	Call	Bond Future	691	1	691	1	0.00
22/03/2013	R209 On 02-May-13	8.00	Call	Bond Future	714	1	714	1	0.00
22/03/2013	R209 On 02-May-13	8.01	Call	Bond Future	737	1	737	1	0.00
22/03/2013	R209 On 02-May-13	8.01	Put	Bond Future	3493	4	3493	4	0.00
22/03/2013	R209 On 02-May-13	8.00	Put	Bond Future	3558	4	3558	4	0.00
22/03/2013	R209 On 02-May-13	7.99	Put	Bond Future	3625	4	3625	4	0.00
22/03/2013	R209 On 01-August-13			Bond Future	8.40	80.3923	8.3969	80.3923	0.00
22/03/2013	R209 On 01-August-13	79.36	Call	Bond Future	70623	70	70623	70	0.00
22/03/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R209 On 07-November-13			Bond Future	8.47	78.3919	8.4743	78.3919	0.00
22/03/2013	R209 On 07-November-13	9.50	Call	Bond Future	9483	9	9483	9	0.00
22/03/2013	R209 On 07-November-13	8.79	Call	Bond Future	5995	6	5995	6	0.00
22/03/2013	R209 On 07-November-13	8.81	Call	Bond Future	6086	6	6086	6	0.00
22/03/2013	R209 On 07-November-13	8.80	Call	Bond Future	6040	6	6040	6	0.00
22/03/2013	R209 On 07-November-13	8.80	Put	Bond Future	3431	4	3431	4	0.00
22/03/2013	R209 On 07-November-13	8.81	Put	Bond Future	3399	3	3399	3	0.00
22/03/2013	R209 On 07-November-13	8.79	Put	Bond Future	3464	4	3464	4	0.00
22/03/2013	R209 On 07-November-13	9.50	Put	Bond Future	1708	2	1708	2	980.00
22/03/2013	R210 On 02-May-13			Bond Future	164.19	164.1976	164.1933	164.1976	1,244.00
22/03/2013	R210 On 02-May-13	161.14	Call	Bond Future	3053	3	3053	3	0.00
22/03/2013	R210 On 02-May-13	161.15	Call	Bond Future	3043	3	3043	3	0.00
22/03/2013	R210 On 02-May-13	161.16	Call	Bond Future	3033	3	3033	3	0.00
22/03/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R211 On 02-May-13			Bond Future	129.24	129.2544	129.2441	129.2544	529.00
22/03/2013	R211 On 02-May-13	125.69	Call	Bond Future	3554	4	3554	4	0.00
22/03/2013	R211 On 02-May-13	125.71	Call	Bond Future	3534	4	3534	4	0.00

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22/03/2013	R211 On 02-May-13	125.70	Call	Bond Future	3544	4	3544	4	0.00
22/03/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R212 On 02-May-13			Bond Future	136.87	136.6561	136.8670	136.6561	20,170.00
22/03/2013	R212 On 02-May-13	131.09	Call	Bond Future	5777	6	5777	6	0.00
22/03/2013	R212 On 02-May-13	131.10	Call	Bond Future	5767	6	5767	6	0.00
22/03/2013	R212 On 02-May-13	131.11	Call	Bond Future	5757	6	5757	6	0.00
22/03/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R213 On 02-May-13			Bond Future	8.07	91.1884	8.0671	91.1884	9,267.00
22/03/2013	R213 On 02-May-13	7.84	Call	Bond Future	975	1	975	1	0.00
22/03/2013	R213 On 02-May-13	7.85	Call	Bond Future	1004	1	1004	1	0.00
22/03/2013	R213 On 02-May-13	7.86	Call	Bond Future	1034	1	1034	1	0.00
22/03/2013	R213 On 02-May-13	7.86	Put	Bond Future	2858	3	2858	3	0.00
22/03/2013	R213 On 02-May-13	7.85	Put	Bond Future	2918	3	2918	3	0.00
22/03/2013	R213 On 02-May-13	7.84	Put	Bond Future	2978	3	2978	3	0.00
22/03/2013	R213 On 01-August-13			Bond Future	8.14	92.3809	8.1379	92.3809	0.00
22/03/2013	R213 On 01-August-13	91.25	Call	Bond Future	81862	82	81862	82	0.00
22/03/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R213 On 07-November-13			Bond Future	8.22	90.1586	8.2177	90.1586	0.00
22/03/2013	R213 On 07-November-13	8.59	Call	Bond Future	6247	6	6247	6	0.00
22/03/2013	R213 On 07-November-13	8.61	Call	Bond Future	6344	6	6344	6	0.00
22/03/2013	R213 On 07-November-13	8.60	Call	Bond Future	6295	6	6295	6	0.00
22/03/2013	R213 On 07-November-13	8.60	Put	Bond Future	3164	3	3164	3	0.00
22/03/2013	R213 On 07-November-13	8.61	Put	Bond Future	3133	3	3133	3	0.00
22/03/2013	R213 On 07-November-13	8.59	Put	Bond Future	3196	3	3196	3	0.00
22/03/2013	R214 On 02-May-13			Bond Future	8.36	81.1154	8.3554	81.1154	2,034.00
22/03/2013	R214 On 02-May-13	84.31	Call	Bond Future	72478	72	72478	72	0.00
22/03/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
22/03/2013	R214 On 01-August-13			Bond Future	8.42	82.1762	8.4227	82.1762	0.00
22/03/2013	R214 On 01-August-13	84.31	Call	Bond Future	71873	72	71873	72	0.00
22/03/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00

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