



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
13/03/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	2025 On 02-May-13			Bond Future	113.81	113.8122	113.8118	113.8122	0.00
13/03/2013	2025 On 02-May-13	113.41	Call	Bond Future	398	0	398	0	0.00
13/03/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
13/03/2013	2038 On 02-May-13			Bond Future	112.56	113.2100	112.5649	113.2100	9.00
13/03/2013	2038 On 02-May-13	111.60	Call	Bond Future	960	2	960	2	0.00
13/03/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
13/03/2013	2050 On 02-May-13			Bond Future	118.79	119.3814	118.7882	119.3814	122.00
13/03/2013	2050 On 02-May-13	117.60	Call	Bond Future	1190	2	1190	2	0.00

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13/03/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
13/03/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	AL7T On 02-May-13			Index Future	493.14	494.1410	493.1370	494.1410	12.00
13/03/2013	AL7T On 01-August-13			Index Future	499.59	500.6030	499.5860	500.6030	0.00
13/03/2013	AL7T On 07-November-13			Index Future	506.70	507.7280	506.6970	507.7280	0.00
13/03/2013	ALBI On 02-May-13			Index Future	438.28	439.6870	438.2760	439.6870	1,017.00
13/03/2013	ALBI On 01-August-13			Index Future	444.01	445.4370	444.0080	445.4370	79.00
13/03/2013	ALBI On 07-November-13			Index Future	450.33	451.7770	450.3270	451.7770	85.00
13/03/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/03/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	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
13/03/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2013	EL28 On 02-May-13			Bond Future	113.26	113.5392	113.2590	113.5392	0.00
13/03/2013	EL28 On 02-May-13	113.32	Call	Bond Future	0	0	0	0	0.00
13/03/2013	EL28 On 02-May-13	113.32	Put	Bond Future	57	0	57	0	0.00
13/03/2013	ES33 On 02-May-13			Bond Future	8.91	88.4505	8.9052	88.4505	3,363.00
13/03/2013	ES33 On 02-May-13	91.02	Call	Bond Future	78782	79	78782	79	0.00
13/03/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
13/03/2013	ES33 On 01-August-13			Bond Future	9.00	89.6075	8.9975	89.6075	0.00
13/03/2013	ES33 On 01-August-13	9.00	Call	Bond Future	21	1	21	1	0.00
13/03/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78062	79	78062	79	0.00
13/03/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
13/03/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
13/03/2013	GOVI On 02-May-13			GOVI	438.19	439.5790	438.1930	439.5790	98.00
13/03/2013	GOVI On 02-May-13	432.99	Call	GOVI	52030	7	52030	7	0.00
13/03/2013	GOVI On 02-May-13	433.01	Call	GOVI	51830	7	51830	7	0.00
13/03/2013	GOVI On 02-May-13	433.00	Call	GOVI	51930	7	51930	7	0.00
13/03/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
13/03/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
13/03/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
13/03/2013	GOVI On 01-August-13			GOVI	443.92	445.3280	443.9240	445.3280	280.00
13/03/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
13/03/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
13/03/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
13/03/2013	GOVI On 01-August-13	446.01	Put	GOVI	20860	1	20860	1	0.00
13/03/2013	GOVI On 01-August-13	446.00	Put	GOVI	20760	1	20760	1	0.00
13/03/2013	GOVI On 01-August-13	445.99	Put	GOVI	20660	1	20660	1	0.00
13/03/2013	GOVI On 07-November-13			GOVI	450.24	451.6660	450.2420	451.6660	0.00
13/03/2013	GOVI On 07-November-13	445.99	Call	GOVI	42520	6	42520	6	0.00
13/03/2013	GOVI On 07-November-13	446.00	Call	GOVI	42420	6	42420	6	0.00
13/03/2013	GOVI On 07-November-13	446.01	Call	GOVI	42320	6	42320	6	0.00

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13/03/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
13/03/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
13/03/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
13/03/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/03/2013	IGOV On 02-May-13			Index Future	203.07	203.2670	203.0710	203.2670	459.00
13/03/2013	IGOV On 01-August-13			Index Future	205.78	205.9790	205.7810	205.9790	149.00
13/03/2013	IGOV On 07-November-13			Index Future	208.78	208.9770	208.7760	208.9770	7.00
13/03/2013	ILBI On 02-May-13			Index Future	550.08	549.9590	550.0760	549.9590	183.00
13/03/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
13/03/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/03/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
13/03/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/03/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/03/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/03/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	1,000.00
13/03/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	0.00
13/03/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	0.00
13/03/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.11	94.9000	5.1100	94.9000	500.00
13/03/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.11	94.9100	5.1100	94.9100	0.00
13/03/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.11	94.9200	5.1100	94.9200	0.00
13/03/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.10	94.9200	5.1000	94.9200	2,200.00
13/03/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.14	94.8800	5.1400	94.8800	2,000.00
13/03/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.24	94.8000	5.2400	94.8000	400.00
13/03/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.35	94.6900	5.3500	94.6900	800.00
13/03/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.47	94.5700	5.4700	94.5700	0.00
13/03/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.63	94.4100	5.6300	94.4100	0.00
13/03/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
13/03/2013	R023 On 02-May-13			Bond Future	6.88	107.8252	6.8766	107.8252	4,970.00
13/03/2013	R023 On 02-May-13	7.04	Call	Bond Future	1189	1	1189	1	0.00
13/03/2013	R023 On 02-May-13	7.06	Call	Bond Future	1333	2	1333	2	0.00
13/03/2013	R023 On 02-May-13	7.05	Call	Bond Future	1261	2	1261	2	0.00
13/03/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
13/03/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
13/03/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00

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13/03/2013	R023 On 01-August-13			Bond Future	6.93	109.2357	6.9333	109.2357	0.00
13/03/2013	R023 On 01-August-13	7.29	Call	Bond Future	2514	3	2514	3	0.00
13/03/2013	R023 On 01-August-13	7.30	Call	Bond Future	2583	3	2583	3	0.00
13/03/2013	R023 On 01-August-13	7.31	Call	Bond Future	2653	3	2653	3	0.00
13/03/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
13/03/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
13/03/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
13/03/2013	R157 On 02-May-13			Bond Future	5.41	119.6944	5.4123	119.6944	6,078.00
13/03/2013	R157 On 02-May-13	5.34	Call	Bond Future	213	0	213	0	0.00
13/03/2013	R157 On 02-May-13	5.36	Call	Bond Future	234	0	234	0	0.00
13/03/2013	R157 On 02-May-13	5.35	Call	Bond Future	223	0	223	0	0.00
13/03/2013	R157 On 02-May-13	5.35	Put	Bond Future	375	0	375	0	0.00
13/03/2013	R157 On 02-May-13	5.36	Put	Bond Future	361	0	361	0	0.00
13/03/2013	R157 On 02-May-13	5.34	Put	Bond Future	389	0	389	0	0.00
13/03/2013	R157 On 01-August-13			Bond Future	5.42	121.2601	5.4242	121.2601	0.00
13/03/2013	R157 On 01-August-13	116.11	Call	Bond Future	91701	92	91701	92	0.00
13/03/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
13/03/2013	R157 On 07-November-13			Bond Future	5.44	116.1791	5.4404	116.1791	0.00
13/03/2013	R157 On 07-November-13	5.59	Call	Bond Future	674	1	674	1	0.00
13/03/2013	R157 On 07-November-13	5.60	Call	Bond Future	685	1	685	1	0.00
13/03/2013	R157 On 07-November-13	5.61	Call	Bond Future	697	1	697	1	0.00
13/03/2013	R157 On 07-November-13	5.61	Put	Bond Future	377	0	377	0	0.00
13/03/2013	R157 On 07-November-13	5.60	Put	Bond Future	384	0	384	0	0.00
13/03/2013	R157 On 07-November-13	5.59	Put	Bond Future	392	0	392	0	0.00
13/03/2013	R186 On 02-May-13			Bond Future	7.48	130.0499	7.4797	130.0499	64,898.00
13/03/2013	R186 On 02-May-13	6.75	Call	Bond Future	177	0	177	0	350.00
13/03/2013	R186 On 02-May-13	7.39	Call	Bond Future	1662	2	1662	2	0.00
13/03/2013	R186 On 02-May-13	7.40	Call	Bond Future	1706	2	1706	2	2,000.00
13/03/2013	R186 On 02-May-13	7.41	Call	Bond Future	1750	2	1750	2	0.00
13/03/2013	R186 On 02-May-13	7.60	Call	Bond Future	2724	3	2724	3	0.00
13/03/2013	R186 On 02-May-13	7.75	Call	Bond Future	3663	4	3663	4	0.00
13/03/2013	R186 On 02-May-13	7.75	Put	Bond Future	1022	1	1022	1	100.00
13/03/2013	R186 On 02-May-13	7.60	Put	Bond Future	1539	1	1539	1	2,830.00
13/03/2013	R186 On 02-May-13	7.41	Put	Bond Future	2444	2	2444	2	0.00

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13/03/2013	R186 On 02-May-13	7.40	Put	Bond Future	2500	2	2500	2	150.00
13/03/2013	R186 On 02-May-13	7.39	Put	Bond Future	2557	2	2557	2	0.00
13/03/2013	R186 On 02-May-13	6.75	Put	Bond Future	7716	7	7716	7	0.00
13/03/2013	R186 On 01-August-13			Bond Future	7.55	126.4665	7.5499	126.4665	0.00
13/03/2013	R186 On 01-August-13	7.25	Call	Bond Future	2616	3	2616	3	4,315.00
13/03/2013	R186 On 01-August-13	128.26	Call	Bond Future	116601	117	116601	117	0.00
13/03/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
13/03/2013	R186 On 01-August-13	7.25	Put	Bond Future	5579	5	5579	5	0.00
13/03/2013	R186 On 07-November-13			Bond Future	7.63	128.2665	7.6265	128.2665	480.00
13/03/2013	R186 On 07-November-13	8.75	Call	Bond Future	11592	12	11592	12	0.00
13/03/2013	R186 On 07-November-13	8.14	Call	Bond Future	7795	8	7795	8	0.00
13/03/2013	R186 On 07-November-13	8.15	Call	Bond Future	7853	8	7853	8	0.00
13/03/2013	R186 On 07-November-13	8.16	Call	Bond Future	7912	8	7912	8	0.00
13/03/2013	R186 On 07-November-13	8.16	Put	Bond Future	2984	3	2984	3	0.00
13/03/2013	R186 On 07-November-13	8.15	Put	Bond Future	3015	3	3015	3	0.00
13/03/2013	R186 On 07-November-13	8.14	Put	Bond Future	3047	3	3047	3	0.00
13/03/2013	R186 On 07-November-13	8.75	Put	Bond Future	1530	2	1530	2	1,030.00
13/03/2013	R197 On 02-May-13			Bond Future	292.09	292.3533	292.0927	292.3533	2,633.00
13/03/2013	R197 On 02-May-13	282.39	Call	Bond Future	9703	10	9703	10	0.00
13/03/2013	R197 On 02-May-13	282.41	Call	Bond Future	9683	10	9683	10	0.00
13/03/2013	R197 On 02-May-13	282.40	Call	Bond Future	9693	10	9693	10	0.00
13/03/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
13/03/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
13/03/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
13/03/2013	R201 On 02-May-13			Bond Future	5.22	108.7526	5.2206	108.7526	4.00
13/03/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
13/03/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
13/03/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
13/03/2013	R201 On 02-May-13	4.06	Put	Bond Future	1873	2	1873	2	0.00
13/03/2013	R201 On 02-May-13	4.05	Put	Bond Future	1890	2	1890	2	0.00
13/03/2013	R201 On 02-May-13	4.04	Put	Bond Future	1906	2	1906	2	0.00
13/03/2013	R201 On 01-August-13			Bond Future	5.21	105.7714	5.2091	105.7714	0.00
13/03/2013	R201 On 01-August-13	107.45	Call	Bond Future	68482	69	68482	69	0.00
13/03/2013	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
13/03/2013	R201 On 07-November-13			Bond Future	5.17	107.2768	5.1735	107.2768	0.00
13/03/2013	R201 On 07-November-13	4.79	Call	Bond Future	109	0	109	0	0.00
13/03/2013	R201 On 07-November-13	4.81	Call	Bond Future	115	0	115	0	0.00
13/03/2013	R201 On 07-November-13	4.80	Call	Bond Future	112	0	112	0	0.00
13/03/2013	R201 On 07-November-13	4.80	Put	Bond Future	522	0	522	0	0.00
13/03/2013	R201 On 07-November-13	4.81	Put	Bond Future	514	0	514	0	0.00
13/03/2013	R201 On 07-November-13	4.79	Put	Bond Future	529	1	529	1	0.00
13/03/2013	R202 On 02-May-13			Bond Future	219.91	220.5878	219.9089	220.5878	49,417.00
13/03/2013	R202 On 02-May-13	211.04	Call	Bond Future	8869	10	8869	10	0.00
13/03/2013	R202 On 02-May-13	211.05	Call	Bond Future	8859	10	8859	10	0.00
13/03/2013	R202 On 02-May-13	211.06	Call	Bond Future	8849	10	8849	10	0.00
13/03/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
13/03/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
13/03/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
13/03/2013	R203 On 02-May-13			Bond Future	5.87	110.3975	5.8733	110.3975	10,718.00
13/03/2013	R203 On 02-May-13	5.89	Call	Bond Future	668	1	668	1	0.00
13/03/2013	R203 On 02-May-13	5.90	Call	Bond Future	689	1	689	1	0.00
13/03/2013	R203 On 02-May-13	5.91	Call	Bond Future	711	1	711	1	0.00
13/03/2013	R203 On 02-May-13	5.91	Put	Bond Future	564	0	564	0	0.00
13/03/2013	R203 On 02-May-13	5.90	Put	Bond Future	582	0	582	0	0.00
13/03/2013	R203 On 02-May-13	5.89	Put	Bond Future	601	1	601	1	0.00
13/03/2013	R203 On 01-August-13			Bond Future	5.91	111.8415	5.9122	111.8415	0.00
13/03/2013	R203 On 01-August-13	109.11	Call	Bond Future	98423	99	98423	99	0.00
13/03/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
13/03/2013	R203 On 07-November-13			Bond Future	5.96	109.2736	5.9601	109.2736	0.00
13/03/2013	R203 On 07-November-13	6.01	Call	Bond Future	1358	1	1358	1	0.00
13/03/2013	R203 On 07-November-13	571.00	Call	Bond Future	106836	107	106836	107	0.00
13/03/2013	R203 On 07-November-13	5.71	Call	Bond Future	864	1	864	1	15.00
13/03/2013	R203 On 07-November-13	5.99	Call	Bond Future	1320	1	1320	1	0.00
13/03/2013	R203 On 07-November-13	6.00	Call	Bond Future	1339	1	1339	1	0.00
13/03/2013	R203 On 07-November-13	6.00	Put	Bond Future	1197	1	1197	1	0.00
13/03/2013	R203 On 07-November-13	5.99	Put	Bond Future	1214	1	1214	1	0.00
13/03/2013	R203 On 07-November-13	5.71	Put	Bond Future	1756	2	1756	2	0.00
13/03/2013	R203 On 07-November-13	571.00	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
13/03/2013	R203 On 07-November-13	6.01	Put	Bond Future	1181	1	1181	1	0.00
13/03/2013	R204 On 02-May-13			Bond Future	6.14	111.9089	6.1440	111.9089	6,027.00
13/03/2013	R204 On 02-May-13	6.29	Call	Bond Future	1265	1	1265	1	0.00
13/03/2013	R204 On 02-May-13	6.31	Call	Bond Future	1328	1	1328	1	0.00
13/03/2013	R204 On 02-May-13	6.30	Call	Bond Future	1296	1	1296	1	0.00
13/03/2013	R204 On 02-May-13	6.30	Put	Bond Future	529	0	529	0	0.00
13/03/2013	R204 On 02-May-13	6.31	Put	Bond Future	512	0	512	0	0.00
13/03/2013	R204 On 02-May-13	6.29	Put	Bond Future	547	0	547	0	0.00
13/03/2013	R204 On 01-August-13			Bond Future	6.19	109.3464	6.1932	109.3464	0.00
13/03/2013	R204 On 01-August-13	110.75	Call	Bond Future	100264	100	100264	100	0.00
13/03/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
13/03/2013	R204 On 07-November-13			Bond Future	6.25	110.9027	6.2471	110.9027	0.00
13/03/2013	R204 On 07-November-13	7.00	Call	Bond Future	3960	4	3960	4	0.00
13/03/2013	R204 On 07-November-13	6.29	Call	Bond Future	1880	2	1880	2	0.00
13/03/2013	R204 On 07-November-13	6.31	Call	Bond Future	1929	2	1929	2	0.00
13/03/2013	R204 On 07-November-13	6.30	Call	Bond Future	1904	2	1904	2	0.00
13/03/2013	R204 On 07-November-13	6.30	Put	Bond Future	1666	2	1666	2	0.00
13/03/2013	R204 On 07-November-13	6.31	Put	Bond Future	1645	2	1645	2	0.00
13/03/2013	R204 On 07-November-13	6.29	Put	Bond Future	1687	2	1687	2	0.00
13/03/2013	R204 On 07-November-13	7.00	Put	Bond Future	626	1	626	1	1,270.00
13/03/2013	R206 On 02-May-13			Bond Future	5.25	103.8344	5.2516	103.8344	23.00
13/03/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
13/03/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
13/03/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
13/03/2013	R206 On 02-May-13	3.40	Put	Bond Future	1274	1	1274	1	0.00
13/03/2013	R206 On 02-May-13	3.41	Put	Bond Future	1267	1	1267	1	0.00
13/03/2013	R206 On 02-May-13	3.39	Put	Bond Future	1281	1	1281	1	0.00
13/03/2013	R206 On 01-August-13			Bond Future	5.20	101.4308	5.1977	101.4308	0.00
13/03/2013	R206 On 01-August-13	103.94	Call	Bond Future	30412	30	30412	30	0.00
13/03/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
13/03/2013	R206 On 07-November-13			Bond Future	4.97	102.8744	4.9689	102.8744	0.00
13/03/2013	R206 On 07-November-13	4.29	Call	Bond Future	7	0	7	0	0.00
13/03/2013	R206 On 07-November-13	4.31	Call	Bond Future	8	0	8	0	0.00
13/03/2013	R206 On 07-November-13	4.30	Call	Bond Future	7	0	7	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
13/03/2013	R206 On 07-November-13	4.30	Put	Bond Future	127	0	127	0	0.00
13/03/2013	R206 On 07-November-13	4.31	Put	Bond Future	126	0	126	0	0.00
13/03/2013	R206 On 07-November-13	4.29	Put	Bond Future	129	0	129	0	0.00
13/03/2013	R207 On 02-May-13			Bond Future	6.39	107.0298	6.3921	107.0298	7,274.00
13/03/2013	R207 On 02-May-13	6.44	Call	Bond Future	1149	1	1149	1	0.00
13/03/2013	R207 On 02-May-13	6.46	Call	Bond Future	1210	1	1210	1	0.00
13/03/2013	R207 On 02-May-13	6.45	Call	Bond Future	1179	1	1179	1	0.00
13/03/2013	R207 On 02-May-13	6.45	Put	Bond Future	860	1	860	1	0.00
13/03/2013	R207 On 02-May-13	6.46	Put	Bond Future	836	1	836	1	0.00
13/03/2013	R207 On 02-May-13	6.44	Put	Bond Future	884	1	884	1	0.00
13/03/2013	R207 On 01-August-13			Bond Future	6.45	104.7934	6.4476	104.7934	0.00
13/03/2013	R207 On 01-August-13	106.18	Call	Bond Future	97031	97	97031	97	0.00
13/03/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
13/03/2013	R207 On 07-November-13			Bond Future	6.50	106.2849	6.5048	106.2849	0.00
13/03/2013	R207 On 07-November-13	6.69	Call	Bond Future	2710	3	2710	3	0.00
13/03/2013	R207 On 07-November-13	6.71	Call	Bond Future	2770	3	2770	3	0.00
13/03/2013	R207 On 07-November-13	6.70	Call	Bond Future	2740	3	2740	3	0.00
13/03/2013	R207 On 07-November-13	6.70	Put	Bond Future	1743	2	1743	2	0.00
13/03/2013	R207 On 07-November-13	6.71	Put	Bond Future	1723	2	1723	2	0.00
13/03/2013	R207 On 07-November-13	6.69	Put	Bond Future	1764	2	1764	2	0.00
13/03/2013	R208 On 02-May-13			Bond Future	6.53	102.1954	6.5346	102.1954	17,342.00
13/03/2013	R208 On 02-May-13	6.64	Call	Bond Future	1478	2	1478	2	0.00
13/03/2013	R208 On 02-May-13	6.66	Call	Bond Future	1551	2	1551	2	0.00
13/03/2013	R208 On 02-May-13	6.65	Call	Bond Future	1514	2	1514	2	0.00
13/03/2013	R208 On 02-May-13	6.65	Put	Bond Future	808	1	808	1	0.00
13/03/2013	R208 On 02-May-13	6.66	Put	Bond Future	784	1	784	1	0.00
13/03/2013	R208 On 02-May-13	6.64	Put	Bond Future	833	1	833	1	0.00
13/03/2013	R208 On 01-August-13			Bond Future	6.59	103.5323	6.5864	103.5323	0.00
13/03/2013	R208 On 01-August-13	101.40	Call	Bond Future	94276	94	94276	94	0.00
13/03/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
13/03/2013	R208 On 07-November-13			Bond Future	6.64	101.6097	6.6446	101.6097	0.00
13/03/2013	R208 On 07-November-13	7.50	Call	Bond Future	5696	6	5696	6	0.00
13/03/2013	R208 On 07-November-13	6.79	Call	Bond Future	3023	3	3023	3	0.00
13/03/2013	R208 On 07-November-13	6.80	Call	Bond Future	3055	3	3055	3	0.00

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13/03/2013	R208 On 07-November-13	6.81	Call	Bond Future	3088	3	3088	3	0.00
13/03/2013	R208 On 07-November-13	6.81	Put	Bond Future	2137	2	2137	2	0.00
13/03/2013	R208 On 07-November-13	6.80	Put	Bond Future	2161	2	2161	2	0.00
13/03/2013	R208 On 07-November-13	6.79	Put	Bond Future	2186	2	2186	2	0.00
13/03/2013	R208 On 07-November-13	7.50	Put	Bond Future	894	1	894	1	1,520.00
13/03/2013	R209 On 02-May-13			Bond Future	8.35	79.8367	8.3545	79.8367	9,195.00
13/03/2013	R209 On 02-May-13	7.99	Call	Bond Future	777	1	777	1	0.00
13/03/2013	R209 On 02-May-13	8.00	Call	Bond Future	800	1	800	1	0.00
13/03/2013	R209 On 02-May-13	8.01	Call	Bond Future	823	1	823	1	0.00
13/03/2013	R209 On 02-May-13	8.01	Put	Bond Future	3812	3	3812	3	0.00
13/03/2013	R209 On 02-May-13	8.00	Put	Bond Future	3878	4	3878	4	0.00
13/03/2013	R209 On 02-May-13	7.99	Put	Bond Future	3945	4	3945	4	0.00
13/03/2013	R209 On 01-August-13			Bond Future	8.43	80.8811	8.4254	80.8811	0.00
13/03/2013	R209 On 01-August-13	79.36	Call	Bond Future	70386	71	70386	71	0.00
13/03/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
13/03/2013	R209 On 07-November-13			Bond Future	8.50	78.8877	8.5036	78.8877	0.00
13/03/2013	R209 On 07-November-13	9.50	Call	Bond Future	9367	10	9367	10	0.00
13/03/2013	R209 On 07-November-13	8.79	Call	Bond Future	5933	6	5933	6	0.00
13/03/2013	R209 On 07-November-13	8.81	Call	Bond Future	6023	7	6023	7	0.00
13/03/2013	R209 On 07-November-13	8.80	Call	Bond Future	5978	6	5978	6	0.00
13/03/2013	R209 On 07-November-13	8.80	Put	Bond Future	3610	4	3610	4	0.00
13/03/2013	R209 On 07-November-13	8.81	Put	Bond Future	3577	4	3577	4	0.00
13/03/2013	R209 On 07-November-13	8.79	Put	Bond Future	3643	4	3643	4	0.00
13/03/2013	R209 On 07-November-13	9.50	Put	Bond Future	1833	2	1833	2	980.00
13/03/2013	R210 On 02-May-13			Bond Future	164.36	164.2505	164.3581	164.2505	1,244.00
13/03/2013	R210 On 02-May-13	161.14	Call	Bond Future	3218	3	3218	3	0.00
13/03/2013	R210 On 02-May-13	161.15	Call	Bond Future	3208	3	3208	3	0.00
13/03/2013	R210 On 02-May-13	161.16	Call	Bond Future	3198	3	3198	3	0.00
13/03/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
13/03/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
13/03/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
13/03/2013	R211 On 02-May-13			Bond Future	128.96	128.9732	128.9560	128.9732	529.00
13/03/2013	R211 On 02-May-13	125.69	Call	Bond Future	3266	3	3266	3	0.00
13/03/2013	R211 On 02-May-13	125.71	Call	Bond Future	3246	3	3246	3	0.00

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13/03/2013	R211 On 02-May-13	125.70	Call	Bond Future	3256	3	3256	3	0.00
13/03/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
13/03/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
13/03/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
13/03/2013	R212 On 02-May-13			Bond Future	136.49	136.0595	136.4883	136.0595	20,170.00
13/03/2013	R212 On 02-May-13	131.09	Call	Bond Future	5398	5	5398	5	0.00
13/03/2013	R212 On 02-May-13	131.10	Call	Bond Future	5388	5	5388	5	0.00
13/03/2013	R212 On 02-May-13	131.11	Call	Bond Future	5378	5	5378	5	0.00
13/03/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
13/03/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
13/03/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
13/03/2013	R213 On 02-May-13			Bond Future	8.05	91.9557	8.0537	91.9557	9,267.00
13/03/2013	R213 On 02-May-13	7.84	Call	Bond Future	1179	1	1179	1	0.00
13/03/2013	R213 On 02-May-13	7.85	Call	Bond Future	1210	1	1210	1	0.00
13/03/2013	R213 On 02-May-13	7.86	Call	Bond Future	1242	2	1242	2	0.00
13/03/2013	R213 On 02-May-13	7.86	Put	Bond Future	2950	3	2950	3	0.00
13/03/2013	R213 On 02-May-13	7.85	Put	Bond Future	3008	3	3008	3	0.00
13/03/2013	R213 On 02-May-13	7.84	Put	Bond Future	3066	3	3066	3	0.00
13/03/2013	R213 On 01-August-13			Bond Future	8.12	93.1586	8.1242	93.1586	0.00
13/03/2013	R213 On 01-August-13	91.25	Call	Bond Future	81979	83	81979	83	0.00
13/03/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
13/03/2013	R213 On 07-November-13			Bond Future	8.20	90.9474	8.2036	90.9474	0.00
13/03/2013	R213 On 07-November-13	8.59	Call	Bond Future	6405	7	6405	7	0.00
13/03/2013	R213 On 07-November-13	8.61	Call	Bond Future	6502	7	6502	7	0.00
13/03/2013	R213 On 07-November-13	8.60	Call	Bond Future	6453	7	6453	7	0.00
13/03/2013	R213 On 07-November-13	8.60	Put	Bond Future	3203	3	3203	3	0.00
13/03/2013	R213 On 07-November-13	8.61	Put	Bond Future	3172	3	3172	3	0.00
13/03/2013	R213 On 07-November-13	8.59	Put	Bond Future	3234	3	3234	3	0.00
13/03/2013	R214 On 02-May-13			Bond Future	8.41	81.4062	8.4077	81.4062	2,034.00
13/03/2013	R214 On 02-May-13	84.31	Call	Bond Future	72012	73	72012	73	0.00
13/03/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
13/03/2013	R214 On 01-August-13			Bond Future	8.48	82.4710	8.4764	82.4710	0.00
13/03/2013	R214 On 01-August-13	84.31	Call	Bond Future	71400	72	71400	72	0.00
13/03/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00

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