



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
18/03/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	2025 On 02-May-13			Bond Future	114.07	114.0779	114.0700	114.0779	0.00
18/03/2013	2025 On 02-May-13	113.41	Call	Bond Future	656	1	656	1	0.00
18/03/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
18/03/2013	2038 On 02-May-13			Bond Future	112.69	112.6901	112.6867	112.6901	9.00
18/03/2013	2038 On 02-May-13	111.60	Call	Bond Future	1082	1	1082	1	0.00
18/03/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
18/03/2013	2050 On 02-May-13			Bond Future	118.69	118.6928	118.6901	118.6928	122.00
18/03/2013	2050 On 02-May-13	117.60	Call	Bond Future	1092	1	1092	1	0.00

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18/03/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
18/03/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	AL7T On 02-May-13			Index Future	494.16	494.0980	494.1620	494.0980	12.00
18/03/2013	AL7T On 01-August-13			Index Future	500.63	500.5600	500.6250	500.5600	0.00
18/03/2013	AL7T On 07-November-13			Index Future	507.75	507.6840	507.7500	507.6840	0.00
18/03/2013	ALBI On 02-May-13			Index Future	439.59	439.4800	439.5910	439.4800	1,017.00
18/03/2013	ALBI On 01-August-13			Index Future	445.34	445.2280	445.3410	445.2280	79.00
18/03/2013	ALBI On 07-November-13			Index Future	451.68	451.5650	451.6790	451.5650	85.00
18/03/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/03/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	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
18/03/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2013	EL28 On 02-May-13			Bond Future	113.17	113.1720	113.1695	113.1720	0.00
18/03/2013	EL28 On 02-May-13	113.32	Call	Bond Future	0	0	0	0	0.00
18/03/2013	EL28 On 02-May-13	113.32	Put	Bond Future	147	0	147	0	0.00
18/03/2013	ES33 On 02-May-13			Bond Future	8.84	88.4921	8.8352	88.4921	3,363.00
18/03/2013	ES33 On 02-May-13	91.02	Call	Bond Future	79371	79	79371	79	0.00
18/03/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
18/03/2013	ES33 On 01-August-13			Bond Future	8.93	89.6495	8.9254	89.6495	0.00
18/03/2013	ES33 On 01-August-13	9.00	Call	Bond Future	618	1	618	1	0.00
18/03/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78658	79	78658	79	0.00
18/03/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
18/03/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
18/03/2013	GOVI On 02-May-13			GOVI	439.45	439.3420	439.4500	439.3420	98.00
18/03/2013	GOVI On 02-May-13	432.99	Call	GOVI	64600	6	64600	6	0.00
18/03/2013	GOVI On 02-May-13	433.01	Call	GOVI	64400	6	64400	6	0.00
18/03/2013	GOVI On 02-May-13	433.00	Call	GOVI	64500	6	64500	6	0.00
18/03/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
18/03/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
18/03/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
18/03/2013	GOVI On 01-August-13			GOVI	445.20	445.0890	445.1980	445.0890	280.00
18/03/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
18/03/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
18/03/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
18/03/2013	GOVI On 01-August-13	446.01	Put	GOVI	8120	1	8120	1	0.00
18/03/2013	GOVI On 01-August-13	446.00	Put	GOVI	8020	1	8020	1	0.00
18/03/2013	GOVI On 01-August-13	445.99	Put	GOVI	7920	1	7920	1	0.00
18/03/2013	GOVI On 07-November-13			GOVI	451.53	451.4230	451.5340	451.4230	0.00
18/03/2013	GOVI On 07-November-13	445.99	Call	GOVI	55440	5	55440	5	0.00
18/03/2013	GOVI On 07-November-13	446.01	Call	GOVI	55240	5	55240	5	0.00
18/03/2013	GOVI On 07-November-13	446.00	Call	GOVI	55340	5	55340	5	0.00

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18/03/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
18/03/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
18/03/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
18/03/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/03/2013	IGOV On 02-May-13			Index Future	203.06	203.0600	203.0570	203.0600	459.00
18/03/2013	IGOV On 01-August-13			Index Future	205.77	205.7700	205.7660	205.7700	149.00
18/03/2013	IGOV On 07-November-13			Index Future	208.76	208.7650	208.7610	208.7650	7.00
18/03/2013	ILBI On 02-May-13			Index Future	549.49	549.6370	549.4910	549.6370	183.00
18/03/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
18/03/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/03/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
18/03/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/03/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/03/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/03/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	1,000.00
18/03/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.11	94.8800	5.1100	94.8800	0.00
18/03/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.11	94.8900	5.1100	94.8900	0.00
18/03/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.09	94.9000	5.0900	94.9000	500.00
18/03/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.09	94.9000	5.0900	94.9000	0.00
18/03/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.08	94.9100	5.0800	94.9100	0.00
18/03/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.08	94.9100	5.0800	94.9100	2,200.00
18/03/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.11	94.8800	5.1100	94.8800	2,000.00
18/03/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.20	94.7900	5.2000	94.7900	400.00
18/03/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.31	94.6800	5.3100	94.6800	800.00
18/03/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.44	94.5500	5.4400	94.5500	0.00
18/03/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.60	94.3900	5.6000	94.3900	0.00
18/03/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
18/03/2013	R023 On 02-May-13			Bond Future	6.84	107.8104	6.8436	107.8104	6,470.00
18/03/2013	R023 On 02-May-13	7.04	Call	Bond Future	1432	1	1432	1	0.00
18/03/2013	R023 On 02-May-13	7.06	Call	Bond Future	1576	2	1576	2	0.00
18/03/2013	R023 On 02-May-13	7.05	Call	Bond Future	1504	1	1504	1	0.00
18/03/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
18/03/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
18/03/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00

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18/03/2013	R023 On 01-August-13			Bond Future	6.90	109.2204	6.8990	109.2204	0.00
18/03/2013	R023 On 01-August-13	7.29	Call	Bond Future	2760	3	2760	3	0.00
18/03/2013	R023 On 01-August-13	7.30	Call	Bond Future	2829	3	2829	3	0.00
18/03/2013	R023 On 01-August-13	7.31	Call	Bond Future	2898	3	2898	3	0.00
18/03/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
18/03/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
18/03/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
18/03/2013	R157 On 02-May-13			Bond Future	5.40	119.6450	5.3956	119.6450	6,078.00
18/03/2013	R157 On 02-May-13	5.34	Call	Bond Future	215	0	215	0	0.00
18/03/2013	R157 On 02-May-13	5.36	Call	Bond Future	237	0	237	0	0.00
18/03/2013	R157 On 02-May-13	5.35	Call	Bond Future	226	0	226	0	0.00
18/03/2013	R157 On 02-May-13	5.35	Put	Bond Future	337	0	337	0	0.00
18/03/2013	R157 On 02-May-13	5.36	Put	Bond Future	324	0	324	0	0.00
18/03/2013	R157 On 02-May-13	5.34	Put	Bond Future	351	0	351	0	0.00
18/03/2013	R157 On 01-August-13			Bond Future	5.41	121.2098	5.4051	121.2098	0.00
18/03/2013	R157 On 01-August-13	116.11	Call	Bond Future	91742	92	91742	92	0.00
18/03/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
18/03/2013	R157 On 07-November-13			Bond Future	5.42	116.1281	5.4182	116.1281	0.00
18/03/2013	R157 On 07-November-13	5.59	Call	Bond Future	693	1	693	1	0.00
18/03/2013	R157 On 07-November-13	5.60	Call	Bond Future	705	1	705	1	0.00
18/03/2013	R157 On 07-November-13	5.61	Call	Bond Future	717	1	717	1	0.00
18/03/2013	R157 On 07-November-13	5.61	Put	Bond Future	355	0	355	0	0.00
18/03/2013	R157 On 07-November-13	5.60	Put	Bond Future	362	0	362	0	0.00
18/03/2013	R157 On 07-November-13	5.59	Put	Bond Future	369	0	369	0	0.00
18/03/2013	R186 On 02-May-13			Bond Future	7.42	129.9868	7.4206	129.9868	64,898.00
18/03/2013	R186 On 02-May-13	6.75	Call	Bond Future	185	0	185	0	350.00
18/03/2013	R186 On 02-May-13	7.39	Call	Bond Future	1827	2	1827	2	0.00
18/03/2013	R186 On 02-May-13	7.40	Call	Bond Future	1875	2	1875	2	2,000.00
18/03/2013	R186 On 02-May-13	7.41	Call	Bond Future	1924	2	1924	2	0.00
18/03/2013	R186 On 02-May-13	7.60	Call	Bond Future	2988	3	2988	3	0.00
18/03/2013	R186 On 02-May-13	7.75	Call	Bond Future	3999	4	3999	4	0.00
18/03/2013	R186 On 02-May-13	7.75	Put	Bond Future	769	1	769	1	100.00
18/03/2013	R186 On 02-May-13	7.60	Put	Bond Future	1215	1	1215	1	2,830.00
18/03/2013	R186 On 02-May-13	7.41	Put	Bond Future	2030	2	2030	2	0.00

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18/03/2013	R186 On 02-May-13	7.40	Put	Bond Future	2081	2	2081	2	150.00
18/03/2013	R186 On 02-May-13	7.39	Put	Bond Future	2134	2	2134	2	0.00
18/03/2013	R186 On 02-May-13	6.75	Put	Bond Future	7136	7	7136	7	0.00
18/03/2013	R186 On 01-August-13			Bond Future	7.49	126.4024	7.4888	126.4024	0.00
18/03/2013	R186 On 01-August-13	7.25	Call	Bond Future	2791	3	2791	3	4,315.00
18/03/2013	R186 On 01-August-13	128.26	Call	Bond Future	117197	117	117197	117	0.00
18/03/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
18/03/2013	R186 On 01-August-13	7.25	Put	Bond Future	5158	5	5158	5	0.00
18/03/2013	R186 On 07-November-13			Bond Future	7.56	128.2014	7.5632	128.2014	480.00
18/03/2013	R186 On 07-November-13	8.75	Call	Bond Future	12043	12	12043	12	0.00
18/03/2013	R186 On 07-November-13	8.14	Call	Bond Future	8152	8	8152	8	0.00
18/03/2013	R186 On 07-November-13	8.15	Call	Bond Future	8213	8	8213	8	0.00
18/03/2013	R186 On 07-November-13	8.16	Call	Bond Future	8273	8	8273	8	0.00
18/03/2013	R186 On 07-November-13	8.16	Put	Bond Future	2741	3	2741	3	0.00
18/03/2013	R186 On 07-November-13	8.15	Put	Bond Future	2770	3	2770	3	0.00
18/03/2013	R186 On 07-November-13	8.14	Put	Bond Future	2800	3	2800	3	0.00
18/03/2013	R186 On 07-November-13	8.75	Put	Bond Future	1377	1	1377	1	1,030.00
18/03/2013	R197 On 02-May-13			Bond Future	291.56	291.5893	291.5648	291.5893	2,633.00
18/03/2013	R197 On 02-May-13	282.39	Call	Bond Future	9175	9	9175	9	0.00
18/03/2013	R197 On 02-May-13	282.41	Call	Bond Future	9155	9	9155	9	0.00
18/03/2013	R197 On 02-May-13	282.40	Call	Bond Future	9165	9	9165	9	0.00
18/03/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
18/03/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
18/03/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
18/03/2013	R201 On 02-May-13			Bond Future	5.21	108.7270	5.2150	108.7270	4.00
18/03/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
18/03/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
18/03/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
18/03/2013	R201 On 02-May-13	4.06	Put	Bond Future	1864	2	1864	2	0.00
18/03/2013	R201 On 02-May-13	4.05	Put	Bond Future	1881	2	1881	2	0.00
18/03/2013	R201 On 02-May-13	4.04	Put	Bond Future	1897	2	1897	2	0.00
18/03/2013	R201 On 01-August-13			Bond Future	5.20	105.7452	5.2022	105.7452	0.00
18/03/2013	R201 On 01-August-13	107.45	Call	Bond Future	68491	68	68491	68	0.00
18/03/2013	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
18/03/2013	R201 On 07-November-13			Bond Future	5.16	107.2503	5.1649	107.2503	0.00
18/03/2013	R201 On 07-November-13	4.79	Call	Bond Future	109	0	109	0	0.00
18/03/2013	R201 On 07-November-13	4.81	Call	Bond Future	115	0	115	0	0.00
18/03/2013	R201 On 07-November-13	4.80	Call	Bond Future	112	0	112	0	0.00
18/03/2013	R201 On 07-November-13	4.80	Put	Bond Future	512	1	512	1	0.00
18/03/2013	R201 On 07-November-13	4.81	Put	Bond Future	505	0	505	0	0.00
18/03/2013	R201 On 07-November-13	4.79	Put	Bond Future	520	1	520	1	0.00
18/03/2013	R202 On 02-May-13			Bond Future	219.72	219.7287	219.7195	219.7287	49,417.00
18/03/2013	R202 On 02-May-13	211.04	Call	Bond Future	8680	9	8680	9	0.00
18/03/2013	R202 On 02-May-13	211.05	Call	Bond Future	8670	9	8670	9	0.00
18/03/2013	R202 On 02-May-13	211.06	Call	Bond Future	8660	9	8660	9	0.00
18/03/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
18/03/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
18/03/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
18/03/2013	R203 On 02-May-13			Bond Future	5.85	110.2815	5.8508	110.2815	10,718.00
18/03/2013	R203 On 02-May-13	5.89	Call	Bond Future	683	1	683	1	0.00
18/03/2013	R203 On 02-May-13	5.90	Call	Bond Future	705	1	705	1	0.00
18/03/2013	R203 On 02-May-13	5.91	Call	Bond Future	728	1	728	1	0.00
18/03/2013	R203 On 02-May-13	5.91	Put	Bond Future	491	1	491	1	0.00
18/03/2013	R203 On 02-May-13	5.90	Put	Bond Future	509	1	509	1	0.00
18/03/2013	R203 On 02-May-13	5.89	Put	Bond Future	527	1	527	1	0.00
18/03/2013	R203 On 01-August-13			Bond Future	5.89	111.7239	5.8881	111.7239	0.00
18/03/2013	R203 On 01-August-13	109.11	Call	Bond Future	98514	99	98514	99	0.00
18/03/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
18/03/2013	R203 On 07-November-13			Bond Future	5.93	109.1542	5.9341	109.1542	0.00
18/03/2013	R203 On 07-November-13	6.01	Call	Bond Future	1394	1	1394	1	0.00
18/03/2013	R203 On 07-November-13	571.00	Call	Bond Future	106928	107	106928	107	0.00
18/03/2013	R203 On 07-November-13	5.71	Call	Bond Future	888	1	888	1	15.00
18/03/2013	R203 On 07-November-13	5.99	Call	Bond Future	1355	1	1355	1	0.00
18/03/2013	R203 On 07-November-13	6.00	Call	Bond Future	1374	1	1374	1	0.00
18/03/2013	R203 On 07-November-13	6.00	Put	Bond Future	1140	1	1140	1	0.00
18/03/2013	R203 On 07-November-13	5.99	Put	Bond Future	1157	1	1157	1	0.00
18/03/2013	R203 On 07-November-13	5.71	Put	Bond Future	1688	2	1688	2	0.00
18/03/2013	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
18/03/2013	R203 On 07-November-13	6.01	Put	Bond Future	1124	1	1124	1	0.00
18/03/2013	R204 On 02-May-13			Bond Future	6.12	111.8461	6.1212	111.8461	6,027.00
18/03/2013	R204 On 02-May-13	6.29	Call	Bond Future	1297	1	1297	1	0.00
18/03/2013	R204 On 02-May-13	6.31	Call	Bond Future	1363	1	1363	1	0.00
18/03/2013	R204 On 02-May-13	6.30	Call	Bond Future	1330	1	1330	1	0.00
18/03/2013	R204 On 02-May-13	6.30	Put	Bond Future	449	0	449	0	0.00
18/03/2013	R204 On 02-May-13	6.31	Put	Bond Future	434	0	434	0	0.00
18/03/2013	R204 On 02-May-13	6.29	Put	Bond Future	466	0	466	0	0.00
18/03/2013	R204 On 01-August-13			Bond Future	6.17	109.2826	6.1690	109.2826	0.00
18/03/2013	R204 On 01-August-13	110.75	Call	Bond Future	100379	100	100379	100	0.00
18/03/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
18/03/2013	R204 On 07-November-13			Bond Future	6.22	110.8380	6.2214	110.8380	0.00
18/03/2013	R204 On 07-November-13	7.00	Call	Bond Future	4035	4	4035	4	0.00
18/03/2013	R204 On 07-November-13	6.29	Call	Bond Future	1923	2	1923	2	0.00
18/03/2013	R204 On 07-November-13	6.31	Call	Bond Future	1972	2	1972	2	0.00
18/03/2013	R204 On 07-November-13	6.30	Call	Bond Future	1948	2	1948	2	0.00
18/03/2013	R204 On 07-November-13	6.30	Put	Bond Future	1593	2	1593	2	0.00
18/03/2013	R204 On 07-November-13	6.31	Put	Bond Future	1573	2	1573	2	0.00
18/03/2013	R204 On 07-November-13	6.29	Put	Bond Future	1614	2	1614	2	0.00
18/03/2013	R204 On 07-November-13	7.00	Put	Bond Future	586	1	586	1	1,270.00
18/03/2013	R206 On 02-May-13			Bond Future	5.24	103.8232	5.2445	103.8232	23.00
18/03/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
18/03/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
18/03/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
18/03/2013	R206 On 02-May-13	3.40	Put	Bond Future	1269	1	1269	1	0.00
18/03/2013	R206 On 02-May-13	3.41	Put	Bond Future	1262	1	1262	1	0.00
18/03/2013	R206 On 02-May-13	3.39	Put	Bond Future	1276	1	1276	1	0.00
18/03/2013	R206 On 01-August-13			Bond Future	5.19	101.4193	5.1862	101.4193	0.00
18/03/2013	R206 On 01-August-13	103.94	Call	Bond Future	30417	30	30417	30	0.00
18/03/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
18/03/2013	R206 On 07-November-13			Bond Future	4.94	102.8627	4.9403	102.8627	0.00
18/03/2013	R206 On 07-November-13	4.29	Call	Bond Future	8	0	8	0	0.00
18/03/2013	R206 On 07-November-13	4.31	Call	Bond Future	8	0	8	0	0.00
18/03/2013	R206 On 07-November-13	4.30	Call	Bond Future	8	0	8	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
18/03/2013	R206 On 07-November-13	4.30	Put	Bond Future	122	0	122	0	0.00
18/03/2013	R206 On 07-November-13	4.31	Put	Bond Future	121	0	121	0	0.00
18/03/2013	R206 On 07-November-13	4.29	Put	Bond Future	124	0	124	0	0.00
18/03/2013	R207 On 02-May-13			Bond Future	6.36	106.9902	6.3639	106.9902	7,274.00
18/03/2013	R207 On 02-May-13	6.44	Call	Bond Future	1185	1	1185	1	0.00
18/03/2013	R207 On 02-May-13	6.46	Call	Bond Future	1249	1	1249	1	0.00
18/03/2013	R207 On 02-May-13	6.45	Call	Bond Future	1217	1	1217	1	0.00
18/03/2013	R207 On 02-May-13	6.45	Put	Bond Future	741	1	741	1	0.00
18/03/2013	R207 On 02-May-13	6.46	Put	Bond Future	719	1	719	1	0.00
18/03/2013	R207 On 02-May-13	6.44	Put	Bond Future	765	1	765	1	0.00
18/03/2013	R207 On 01-August-13			Bond Future	6.42	104.7531	6.4181	104.7531	0.00
18/03/2013	R207 On 01-August-13	106.18	Call	Bond Future	97189	97	97189	97	0.00
18/03/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
18/03/2013	R207 On 07-November-13			Bond Future	6.47	106.2440	6.4737	106.2440	0.00
18/03/2013	R207 On 07-November-13	6.69	Call	Bond Future	2781	3	2781	3	0.00
18/03/2013	R207 On 07-November-13	6.71	Call	Bond Future	2842	3	2842	3	0.00
18/03/2013	R207 On 07-November-13	6.70	Call	Bond Future	2811	3	2811	3	0.00
18/03/2013	R207 On 07-November-13	6.70	Put	Bond Future	1655	2	1655	2	0.00
18/03/2013	R207 On 07-November-13	6.71	Put	Bond Future	1634	2	1634	2	0.00
18/03/2013	R207 On 07-November-13	6.69	Put	Bond Future	1675	2	1675	2	0.00
18/03/2013	R208 On 02-May-13			Bond Future	6.50	102.1824	6.5014	102.1824	17,342.00
18/03/2013	R208 On 02-May-13	6.64	Call	Bond Future	1547	2	1547	2	0.00
18/03/2013	R208 On 02-May-13	6.66	Call	Bond Future	1625	2	1625	2	0.00
18/03/2013	R208 On 02-May-13	6.65	Call	Bond Future	1586	2	1586	2	0.00
18/03/2013	R208 On 02-May-13	6.65	Put	Bond Future	675	1	675	1	0.00
18/03/2013	R208 On 02-May-13	6.66	Put	Bond Future	653	1	653	1	0.00
18/03/2013	R208 On 02-May-13	6.64	Put	Bond Future	698	1	698	1	0.00
18/03/2013	R208 On 01-August-13			Bond Future	6.55	103.5189	6.5517	103.5189	0.00
18/03/2013	R208 On 01-August-13	101.40	Call	Bond Future	94483	94	94483	94	0.00
18/03/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
18/03/2013	R208 On 07-November-13			Bond Future	6.61	101.5962	6.6083	101.5962	0.00
18/03/2013	R208 On 07-November-13	7.50	Call	Bond Future	5839	6	5839	6	0.00
18/03/2013	R208 On 07-November-13	6.79	Call	Bond Future	3116	3	3116	3	0.00
18/03/2013	R208 On 07-November-13	6.80	Call	Bond Future	3149	3	3149	3	0.00

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18/03/2013	R208 On 07-November-13	6.81	Call	Bond Future	3182	3	3182	3	0.00
18/03/2013	R208 On 07-November-13	6.81	Put	Bond Future	2021	2	2021	2	0.00
18/03/2013	R208 On 07-November-13	6.80	Put	Bond Future	2045	2	2045	2	0.00
18/03/2013	R208 On 07-November-13	6.79	Put	Bond Future	2069	2	2069	2	0.00
18/03/2013	R208 On 07-November-13	7.50	Put	Bond Future	828	1	828	1	1,520.00
18/03/2013	R209 On 02-May-13			Bond Future	8.29	79.8276	8.2850	79.8276	9,195.00
18/03/2013	R209 On 02-May-13	7.99	Call	Bond Future	860	1	860	1	0.00
18/03/2013	R209 On 02-May-13	8.00	Call	Bond Future	886	1	886	1	0.00
18/03/2013	R209 On 02-May-13	8.01	Call	Bond Future	912	1	912	1	0.00
18/03/2013	R209 On 02-May-13	8.01	Put	Bond Future	3313	3	3313	3	0.00
18/03/2013	R209 On 02-May-13	8.00	Put	Bond Future	3376	3	3376	3	0.00
18/03/2013	R209 On 02-May-13	7.99	Put	Bond Future	3439	4	3439	4	0.00
18/03/2013	R209 On 01-August-13			Bond Future	8.35	80.8717	8.3541	80.8717	0.00
18/03/2013	R209 On 01-August-13	79.36	Call	Bond Future	70982	71	70982	71	0.00
18/03/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
18/03/2013	R209 On 07-November-13			Bond Future	8.43	78.8782	8.4302	78.8782	0.00
18/03/2013	R209 On 07-November-13	9.50	Call	Bond Future	9796	10	9796	10	0.00
18/03/2013	R209 On 07-November-13	8.79	Call	Bond Future	6258	6	6258	6	0.00
18/03/2013	R209 On 07-November-13	8.81	Call	Bond Future	6351	6	6351	6	0.00
18/03/2013	R209 On 07-November-13	8.80	Call	Bond Future	6305	6	6305	6	0.00
18/03/2013	R209 On 07-November-13	8.80	Put	Bond Future	3331	3	3331	3	0.00
18/03/2013	R209 On 07-November-13	8.81	Put	Bond Future	3300	3	3300	3	0.00
18/03/2013	R209 On 07-November-13	8.79	Put	Bond Future	3363	3	3363	3	0.00
18/03/2013	R209 On 07-November-13	9.50	Put	Bond Future	1657	2	1657	2	980.00
18/03/2013	R210 On 02-May-13			Bond Future	164.21	164.2223	164.2135	164.2223	1,244.00
18/03/2013	R210 On 02-May-13	161.14	Call	Bond Future	3073	3	3073	3	0.00
18/03/2013	R210 On 02-May-13	161.15	Call	Bond Future	3063	3	3063	3	0.00
18/03/2013	R210 On 02-May-13	161.16	Call	Bond Future	3053	3	3053	3	0.00
18/03/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
18/03/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
18/03/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
18/03/2013	R211 On 02-May-13			Bond Future	129.10	129.1234	129.1031	129.1234	529.00
18/03/2013	R211 On 02-May-13	125.69	Call	Bond Future	3413	3	3413	3	0.00
18/03/2013	R211 On 02-May-13	125.71	Call	Bond Future	3393	3	3393	3	0.00

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18/03/2013	R211 On 02-May-13	125.70	Call	Bond Future	3403	3	3403	3	0.00
18/03/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
18/03/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
18/03/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
18/03/2013	R212 On 02-May-13			Bond Future	136.46	136.3690	136.4646	136.3690	20,170.00
18/03/2013	R212 On 02-May-13	131.09	Call	Bond Future	5375	5	5375	5	0.00
18/03/2013	R212 On 02-May-13	131.10	Call	Bond Future	5365	5	5365	5	0.00
18/03/2013	R212 On 02-May-13	131.11	Call	Bond Future	5355	5	5355	5	0.00
18/03/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
18/03/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
18/03/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
18/03/2013	R213 On 02-May-13			Bond Future	7.99	91.8997	7.9898	91.8997	9,267.00
18/03/2013	R213 On 02-May-13	7.84	Call	Bond Future	1295	1	1295	1	0.00
18/03/2013	R213 On 02-May-13	7.86	Call	Bond Future	1365	1	1365	1	0.00
18/03/2013	R213 On 02-May-13	7.85	Call	Bond Future	1329	1	1329	1	0.00
18/03/2013	R213 On 02-May-13	7.85	Put	Bond Future	2569	3	2569	3	0.00
18/03/2013	R213 On 02-May-13	7.86	Put	Bond Future	2515	3	2515	3	0.00
18/03/2013	R213 On 02-May-13	7.84	Put	Bond Future	2623	3	2623	3	0.00
18/03/2013	R213 On 01-August-13			Bond Future	8.06	93.1016	8.0584	93.1016	0.00
18/03/2013	R213 On 01-August-13	91.25	Call	Bond Future	82545	82	82545	82	0.00
18/03/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
18/03/2013	R213 On 07-November-13			Bond Future	8.14	90.8897	8.1357	90.8897	0.00
18/03/2013	R213 On 07-November-13	8.59	Call	Bond Future	6726	7	6726	7	0.00
18/03/2013	R213 On 07-November-13	8.61	Call	Bond Future	6826	7	6826	7	0.00
18/03/2013	R213 On 07-November-13	8.60	Call	Bond Future	6776	7	6776	7	0.00
18/03/2013	R213 On 07-November-13	8.60	Put	Bond Future	2952	3	2952	3	0.00
18/03/2013	R213 On 07-November-13	8.61	Put	Bond Future	2923	3	2923	3	0.00
18/03/2013	R213 On 07-November-13	8.59	Put	Bond Future	2982	3	2982	3	0.00
18/03/2013	R214 On 02-May-13			Bond Future	8.33	81.3936	8.3338	81.3936	2,034.00
18/03/2013	R214 On 02-May-13	84.31	Call	Bond Future	72673	73	72673	73	0.00
18/03/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
18/03/2013	R214 On 01-August-13			Bond Future	8.40	82.4582	8.4005	82.4582	0.00
18/03/2013	R214 On 01-August-13	84.31	Call	Bond Future	72070	72	72070	72	0.00
18/03/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00

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