



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
28/03/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	2025 On 02-May-13			Bond Future	115.73	114.8158	115.7290	114.8158	0.00
28/03/2013	2025 On 02-May-13	113.41	Call	Bond Future	2315	1	2315	1	0.00
28/03/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
28/03/2013	2038 On 02-May-13			Bond Future	112.67	112.6725	112.6736	112.6725	9.00
28/03/2013	2038 On 02-May-13	111.60	Call	Bond Future	1069	1	1069	1	0.00
28/03/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
28/03/2013	2050 On 02-May-13			Bond Future	117.50	116.9064	117.4956	116.9064	122.00
28/03/2013	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
28/03/2013	2050 On 02-May-13	117.60	Put	Bond Future	102	1	102	1	0.00
28/03/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	AL7T On 02-May-13			Index Future	493.93	492.3560	493.9260	492.3560	12.00
28/03/2013	AL7T On 01-August-13			Index Future	500.39	498.7940	500.3850	498.7940	0.00
28/03/2013	AL7T On 07-November-13			Index Future	507.51	505.8930	507.5060	505.8930	0.00
28/03/2013	ALBI On 02-May-13			Index Future	440.01	438.3230	440.0100	438.3230	1,017.00
28/03/2013	ALBI On 01-August-13			Index Future	445.76	444.0550	445.7640	444.0550	79.00
28/03/2013	ALBI On 07-November-13			Index Future	452.11	450.3750	452.1080	450.3750	85.00
28/03/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/03/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	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
28/03/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2013	EL28 On 02-May-13			Bond Future	112.59	112.3074	112.5925	112.3074	0.00
28/03/2013	EL28 On 02-May-13	113.32	Call	Bond Future	0	0	0	0	0.00
28/03/2013	EL28 On 02-May-13	113.32	Put	Bond Future	724	1	724	1	0.00
28/03/2013	ES33 On 02-May-13			Bond Future	8.75	88.5655	8.7517	88.5655	3,363.00
28/03/2013	ES33 On 02-May-13	91.02	Call	Bond Future	80082	79	80082	79	0.00
28/03/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
28/03/2013	ES33 On 01-August-13			Bond Future	8.84	89.7234	8.8394	89.7234	0.00
28/03/2013	ES33 On 01-August-13	9.00	Call	Bond Future	1337	1	1337	1	0.00
28/03/2013	ES33 On 01-August-13	91.02	Call	Bond Future	79378	79	79378	79	0.00
28/03/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
28/03/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
28/03/2013	GOVI On 02-May-13			GOVI	439.70	438.1020	439.7010	438.1020	97.00
28/03/2013	GOVI On 02-May-13	432.99	Call	GOVI	67110	5	67110	5	0.00
28/03/2013	GOVI On 02-May-13	433.01	Call	GOVI	66910	5	66910	5	0.00
28/03/2013	GOVI On 02-May-13	433.00	Call	GOVI	67010	5	67010	5	0.00
28/03/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
28/03/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
28/03/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
28/03/2013	GOVI On 01-August-13			GOVI	445.45	443.8310	445.4500	443.8310	280.00
28/03/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
28/03/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
28/03/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
28/03/2013	GOVI On 01-August-13	446.01	Put	GOVI	5600	2	5600	2	0.00
28/03/2013	GOVI On 01-August-13	446.00	Put	GOVI	5500	2	5500	2	0.00
28/03/2013	GOVI On 01-August-13	445.99	Put	GOVI	5400	2	5400	2	0.00
28/03/2013	GOVI On 07-November-13			GOVI	451.79	450.1480	451.7900	450.1480	0.00
28/03/2013	GOVI On 07-November-13	445.99	Call	GOVI	58000	4	58000	4	0.00
28/03/2013	GOVI On 07-November-13	446.00	Call	GOVI	57900	4	57900	4	0.00
28/03/2013	GOVI On 07-November-13	446.01	Call	GOVI	57800	4	57800	4	0.00

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28/03/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
28/03/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
28/03/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
28/03/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/03/2013	IGOV On 02-May-13			Index Future	204.03	203.5270	204.0330	203.5270	581.00
28/03/2013	IGOV On 01-August-13			Index Future	206.76	206.2430	206.7550	206.2430	149.00
28/03/2013	IGOV On 07-November-13			Index Future	209.77	209.2450	209.7650	209.2450	7.00
28/03/2013	ILBI On 02-May-13			Index Future	549.48	549.4800	549.4800	549.4800	183.00
28/03/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
28/03/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/03/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
28/03/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/03/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/03/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/03/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.13	94.8700	5.1300	94.8700	0.00
28/03/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.13	94.8700	5.1300	94.8700	0.00
28/03/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.13	94.8600	5.1300	94.8600	500.00
28/03/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.14	94.8500	5.1400	94.8500	0.00
28/03/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.15	94.8400	5.1500	94.8400	0.00
28/03/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.15	94.8300	5.1500	94.8300	1,700.00
28/03/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.18	94.8200	5.1800	94.8200	0.00
28/03/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.18	94.7700	5.1800	94.7700	2,000.00
28/03/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.29	94.6500	5.2900	94.6500	400.00
28/03/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.43	94.5100	5.4300	94.5100	800.00
28/03/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.58	94.3600	5.5800	94.3600	0.00
28/03/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.75	94.1800	5.7500	94.1800	0.00
28/03/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
28/03/2013	R023 On 02-May-13			Bond Future	6.84	107.5019	6.8356	107.5019	6,470.00
28/03/2013	R023 On 02-May-13	7.04	Call	Bond Future	1491	1	1491	1	0.00
28/03/2013	R023 On 02-May-13	7.06	Call	Bond Future	1635	1	1635	1	0.00
28/03/2013	R023 On 02-May-13	7.05	Call	Bond Future	1563	1	1563	1	0.00
28/03/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
28/03/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
28/03/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00

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28/03/2013	R023 On 01-August-13			Bond Future	6.89	108.9072	6.8908	108.9072	0.00
28/03/2013	R023 On 01-August-13	7.29	Call	Bond Future	2819	2	2819	2	0.00
28/03/2013	R023 On 01-August-13	7.30	Call	Bond Future	2888	3	2888	3	0.00
28/03/2013	R023 On 01-August-13	7.31	Call	Bond Future	2958	3	2958	3	0.00
28/03/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
28/03/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
28/03/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
28/03/2013	R157 On 02-May-13			Bond Future	5.50	119.3352	5.4971	119.3352	6,078.00
28/03/2013	R157 On 02-May-13	5.34	Call	Bond Future	106	0	106	0	0.00
28/03/2013	R157 On 02-May-13	5.36	Call	Bond Future	120	0	120	0	0.00
28/03/2013	R157 On 02-May-13	5.35	Call	Bond Future	113	0	113	0	0.00
28/03/2013	R157 On 02-May-13	5.35	Put	Bond Future	470	1	470	1	0.00
28/03/2013	R157 On 02-May-13	5.36	Put	Bond Future	453	0	453	0	0.00
28/03/2013	R157 On 02-May-13	5.34	Put	Bond Future	488	1	488	1	0.00
28/03/2013	R157 On 01-August-13			Bond Future	5.52	120.8953	5.5207	120.8953	0.00
28/03/2013	R157 On 01-August-13	116.11	Call	Bond Future	91492	91	91492	91	0.00
28/03/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
28/03/2013	R157 On 07-November-13			Bond Future	5.55	115.8091	5.5528	115.8091	0.00
28/03/2013	R157 On 07-November-13	5.59	Call	Bond Future	572	1	572	1	0.00
28/03/2013	R157 On 07-November-13	5.60	Call	Bond Future	582	1	582	1	0.00
28/03/2013	R157 On 07-November-13	5.61	Call	Bond Future	592	1	592	1	0.00
28/03/2013	R157 On 07-November-13	5.61	Put	Bond Future	485	1	485	1	0.00
28/03/2013	R157 On 07-November-13	5.60	Put	Bond Future	493	1	493	1	0.00
28/03/2013	R157 On 07-November-13	5.59	Put	Bond Future	502	1	502	1	0.00
28/03/2013	R157 On 06-February-14			Bond Future	5.58	117.3638	5.5841	117.3638	0.00
28/03/2013	R157 On 06-February-14	5.66	Call	Bond Future	626	1	626	1	0.00
28/03/2013	R157 On 06-February-14	5.65	Call	Bond Future	617	1	617	1	0.00
28/03/2013	R157 On 06-February-14	5.64	Call	Bond Future	608	1	608	1	0.00
28/03/2013	R157 On 06-February-14	5.64	Put	Bond Future	517	1	517	1	0.00
28/03/2013	R157 On 06-February-14	5.65	Put	Bond Future	510	1	510	1	0.00
28/03/2013	R157 On 06-February-14	5.66	Put	Bond Future	503	1	503	1	0.00
28/03/2013	R186 On 02-May-13			Bond Future	7.40	129.6910	7.3954	129.6910	64,429.00
28/03/2013	R186 On 02-May-13	6.75	Call	Bond Future	104	0	104	0	350.00
28/03/2013	R186 On 02-May-13	7.39	Call	Bond Future	1655	1	1655	1	0.00

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28/03/2013	R186 On 02-May-13	7.40	Call	Bond Future	1705	1	1705	1	2,000.00
28/03/2013	R186 On 02-May-13	7.41	Call	Bond Future	1756	1	1756	1	0.00
28/03/2013	R186 On 02-May-13	7.75	Call	Bond Future	3964	4	3964	4	0.00
28/03/2013	R186 On 02-May-13	7.60	Call	Bond Future	2883	2	2883	2	0.00
28/03/2013	R186 On 02-May-13	7.60	Put	Bond Future	858	1	858	1	2,830.00
28/03/2013	R186 On 02-May-13	7.75	Put	Bond Future	483	1	483	1	100.00
28/03/2013	R186 On 02-May-13	7.41	Put	Bond Future	1610	2	1610	2	0.00
28/03/2013	R186 On 02-May-13	7.40	Put	Bond Future	1659	2	1659	2	150.00
28/03/2013	R186 On 02-May-13	7.39	Put	Bond Future	1710	2	1710	2	0.00
28/03/2013	R186 On 02-May-13	6.75	Put	Bond Future	6803	7	6803	7	0.00
28/03/2013	R186 On 01-August-13			Bond Future	7.46	126.1020	7.4628	126.1020	0.00
28/03/2013	R186 On 01-August-13	7.25	Call	Bond Future	2638	2	2638	2	4,315.00
28/03/2013	R186 On 01-August-13	128.26	Call	Bond Future	117451	117	117451	117	0.00
28/03/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
28/03/2013	R186 On 01-August-13	7.25	Put	Bond Future	4751	5	4751	5	0.00
28/03/2013	R186 On 07-November-13			Bond Future	7.54	127.8967	7.5362	127.8967	540.00
28/03/2013	R186 On 07-November-13	8.75	Call	Bond Future	12084	12	12084	12	0.00
28/03/2013	R186 On 07-November-13	8.14	Call	Bond Future	8098	8	8098	8	0.00
28/03/2013	R186 On 07-November-13	8.16	Call	Bond Future	8222	8	8222	8	0.00
28/03/2013	R186 On 07-November-13	8.15	Call	Bond Future	8160	8	8160	8	0.00
28/03/2013	R186 On 07-November-13	8.15	Put	Bond Future	2460	3	2460	3	0.00
28/03/2013	R186 On 07-November-13	8.16	Put	Bond Future	2432	3	2432	3	0.00
28/03/2013	R186 On 07-November-13	8.14	Put	Bond Future	2488	3	2488	3	0.00
28/03/2013	R186 On 07-November-13	8.75	Put	Bond Future	1160	1	1160	1	1,030.00
28/03/2013	R186 On 06-February-14			Bond Future	7.61	124.3235	7.6054	124.3235	0.00
28/03/2013	R186 On 06-February-14	7.74	Call	Bond Future	6057	6	6057	6	0.00
28/03/2013	R186 On 06-February-14	7.75	Call	Bond Future	6106	6	6106	6	0.00
28/03/2013	R186 On 06-February-14	7.76	Call	Bond Future	6157	6	6157	6	0.00
28/03/2013	R186 On 06-February-14	7.76	Put	Bond Future	4716	5	4716	5	0.00
28/03/2013	R186 On 06-February-14	7.75	Put	Bond Future	4758	5	4758	5	0.00
28/03/2013	R186 On 06-February-14	7.74	Put	Bond Future	4801	5	4801	5	0.00
28/03/2013	R197 On 02-May-13			Bond Future	293.94	292.6871	293.9397	292.6871	2,633.00
28/03/2013	R197 On 02-May-13	282.39	Call	Bond Future	11550	10	11550	10	0.00
28/03/2013	R197 On 02-May-13	282.41	Call	Bond Future	11530	10	11530	10	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
28/03/2013	R197 On 02-May-13	282.40	Call	Bond Future	11540	10	11540	10	0.00
28/03/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
28/03/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
28/03/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
28/03/2013	R201 On 02-May-13			Bond Future	5.33	108.5594	5.3251	108.5594	4.00
28/03/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
28/03/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
28/03/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
28/03/2013	R201 On 02-May-13	4.05	Put	Bond Future	2056	2	2056	2	0.00
28/03/2013	R201 On 02-May-13	4.06	Put	Bond Future	2040	2	2040	2	0.00
28/03/2013	R201 On 02-May-13	4.04	Put	Bond Future	2073	2	2073	2	0.00
28/03/2013	R201 On 01-August-13			Bond Future	5.33	105.5748	5.3343	105.5748	0.00
28/03/2013	R201 On 01-August-13	107.45	Call	Bond Future	68312	68	68312	68	0.00
28/03/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
28/03/2013	R201 On 07-November-13			Bond Future	5.33	107.0774	5.3308	107.0774	0.00
28/03/2013	R201 On 07-November-13	4.79	Call	Bond Future	75	0	75	0	0.00
28/03/2013	R201 On 07-November-13	4.81	Call	Bond Future	79	0	79	0	0.00
28/03/2013	R201 On 07-November-13	4.80	Call	Bond Future	77	0	77	0	0.00
28/03/2013	R201 On 07-November-13	4.80	Put	Bond Future	659	1	659	1	0.00
28/03/2013	R201 On 07-November-13	4.81	Put	Bond Future	650	1	650	1	0.00
28/03/2013	R201 On 07-November-13	4.79	Put	Bond Future	668	1	668	1	0.00
28/03/2013	R201 On 06-February-14			Bond Future	5.30	104.1063	5.3040	104.1063	0.00
28/03/2013	R201 On 06-February-14	5.26	Call	Bond Future	256	0	256	0	0.00
28/03/2013	R201 On 06-February-14	5.24	Call	Bond Future	248	0	248	0	0.00
28/03/2013	R201 On 06-February-14	5.25	Call	Bond Future	252	0	252	0	0.00
28/03/2013	R201 On 06-February-14	5.25	Put	Bond Future	297	0	297	0	0.00
28/03/2013	R201 On 06-February-14	5.24	Put	Bond Future	302	0	302	0	0.00
28/03/2013	R201 On 06-February-14	5.26	Put	Bond Future	293	0	293	0	0.00
28/03/2013	R202 On 02-May-13			Bond Future	220.02	220.0191	220.0198	220.0191	44,017.00
28/03/2013	R202 On 02-May-13	211.04	Call	Bond Future	8980	9	8980	9	0.00
28/03/2013	R202 On 02-May-13	211.06	Call	Bond Future	8960	9	8960	9	0.00
28/03/2013	R202 On 02-May-13	211.05	Call	Bond Future	8970	9	8970	9	0.00
28/03/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
28/03/2013	R202 On 02-May-13	211.06	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
28/03/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
28/03/2013	R203 On 02-May-13			Bond Future	5.91	109.8353	5.9116	109.8353	10,836.00
28/03/2013	R203 On 02-May-13	5.89	Call	Bond Future	490	0	490	0	0.00
28/03/2013	R203 On 02-May-13	5.90	Call	Bond Future	509	0	509	0	0.00
28/03/2013	R203 On 02-May-13	5.91	Call	Bond Future	529	0	529	0	0.00
28/03/2013	R203 On 02-May-13	5.91	Put	Bond Future	536	1	536	1	0.00
28/03/2013	R203 On 02-May-13	5.90	Put	Bond Future	556	1	556	1	0.00
28/03/2013	R203 On 02-May-13	5.89	Put	Bond Future	576	1	576	1	0.00
28/03/2013	R203 On 01-August-13			Bond Future	5.95	111.2712	5.9535	111.2712	0.00
28/03/2013	R203 On 01-August-13	109.11	Call	Bond Future	98267	98	98267	98	0.00
28/03/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
28/03/2013	R203 On 07-November-13			Bond Future	6.00	108.6951	6.0048	108.6951	0.00
28/03/2013	R203 On 07-November-13	6.01	Call	Bond Future	1249	1	1249	1	0.00
28/03/2013	R203 On 07-November-13	571.00	Call	Bond Future	106678	106	106678	106	0.00
28/03/2013	R203 On 07-November-13	5.71	Call	Bond Future	778	1	778	1	15.00
28/03/2013	R203 On 07-November-13	6.00	Call	Bond Future	1231	1	1231	1	0.00
28/03/2013	R203 On 07-November-13	5.99	Call	Bond Future	1213	1	1213	1	0.00
28/03/2013	R203 On 07-November-13	5.99	Put	Bond Future	1265	1	1265	1	0.00
28/03/2013	R203 On 07-November-13	6.00	Put	Bond Future	1247	1	1247	1	0.00
28/03/2013	R203 On 07-November-13	5.71	Put	Bond Future	1828	2	1828	2	0.00
28/03/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
28/03/2013	R203 On 07-November-13	6.01	Put	Bond Future	1230	1	1230	1	0.00
28/03/2013	R203 On 06-February-14			Bond Future	6.06	110.1543	6.0559	110.1543	0.00
28/03/2013	R203 On 06-February-14	6.16	Call	Bond Future	1589	1	1589	1	0.00
28/03/2013	R203 On 06-February-14	5.95	Call	Bond Future	1230	1	1230	1	16.00
28/03/2013	R203 On 06-February-14	6.15	Call	Bond Future	1571	1	1571	1	0.00
28/03/2013	R203 On 06-February-14	6.14	Call	Bond Future	1552	1	1552	1	0.00
28/03/2013	R203 On 06-February-14	6.14	Put	Bond Future	1274	1	1274	1	0.00
28/03/2013	R203 On 06-February-14	6.15	Put	Bond Future	1259	1	1259	1	0.00
28/03/2013	R203 On 06-February-14	5.95	Put	Bond Future	1582	2	1582	2	0.00
28/03/2013	R203 On 06-February-14	6.16	Put	Bond Future	1244	1	1244	1	0.00
28/03/2013	R204 On 02-May-13			Bond Future	6.17	111.3306	6.1700	111.3306	5,262.00
28/03/2013	R204 On 02-May-13	6.29	Call	Bond Future	1045	1	1045	1	0.00
28/03/2013	R204 On 02-May-13	6.30	Call	Bond Future	1076	1	1076	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2013	R204 On 02-May-13	6.31	Call	Bond Future	1108	1	1108	1	0.00
28/03/2013	R204 On 02-May-13	6.31	Put	Bond Future	419	1	419	1	0.00
28/03/2013	R204 On 02-May-13	6.30	Put	Bond Future	437	1	437	1	0.00
28/03/2013	R204 On 02-May-13	6.29	Put	Bond Future	454	1	454	1	0.00
28/03/2013	R204 On 01-August-13			Bond Future	6.22	108.7597	6.2208	108.7597	0.00
28/03/2013	R204 On 01-August-13	110.75	Call	Bond Future	100134	100	100134	100	0.00
28/03/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
28/03/2013	R204 On 07-November-13			Bond Future	6.28	110.3076	6.2765	110.3076	0.00
28/03/2013	R204 On 07-November-13	7.00	Call	Bond Future	3812	4	3812	4	0.00
28/03/2013	R204 On 07-November-13	6.29	Call	Bond Future	1755	2	1755	2	0.00
28/03/2013	R204 On 07-November-13	6.30	Call	Bond Future	1778	2	1778	2	0.00
28/03/2013	R204 On 07-November-13	6.31	Call	Bond Future	1802	2	1802	2	0.00
28/03/2013	R204 On 07-November-13	6.31	Put	Bond Future	1651	2	1651	2	0.00
28/03/2013	R204 On 07-November-13	6.30	Put	Bond Future	1672	2	1672	2	0.00
28/03/2013	R204 On 07-November-13	6.29	Put	Bond Future	1694	2	1694	2	0.00
28/03/2013	R204 On 07-November-13	7.00	Put	Bond Future	612	1	612	1	1,270.00
28/03/2013	R204 On 06-February-14			Bond Future	6.33	107.7578	6.3295	107.7578	0.00
28/03/2013	R204 On 06-February-14	6.40	Call	Bond Future	2097	2	2097	2	0.00
28/03/2013	R204 On 06-February-14	6.39	Call	Bond Future	2075	2	2075	2	0.00
28/03/2013	R204 On 06-February-14	6.41	Call	Bond Future	2120	2	2120	2	0.00
28/03/2013	R204 On 06-February-14	6.41	Put	Bond Future	1774	2	1774	2	0.00
28/03/2013	R204 On 06-February-14	6.39	Put	Bond Future	1815	2	1815	2	0.00
28/03/2013	R204 On 06-February-14	6.40	Put	Bond Future	1794	2	1794	2	0.00
28/03/2013	R206 On 02-May-13			Bond Future	5.36	103.7451	5.3644	103.7451	23.00
28/03/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
28/03/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
28/03/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
28/03/2013	R206 On 02-May-13	3.40	Put	Bond Future	1350	1	1350	1	0.00
28/03/2013	R206 On 02-May-13	3.41	Put	Bond Future	1343	1	1343	1	0.00
28/03/2013	R206 On 02-May-13	3.39	Put	Bond Future	1357	1	1357	1	0.00
28/03/2013	R206 On 01-August-13			Bond Future	5.38	101.3395	5.3759	101.3395	0.00
28/03/2013	R206 On 01-August-13	103.94	Call	Bond Future	30334	30	30334	30	0.00
28/03/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
28/03/2013	R206 On 07-November-13			Bond Future	5.41	102.7818	5.4138	102.7818	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
28/03/2013	R206 On 07-November-13	4.29	Call	Bond Future	1	0	1	0	0.00
28/03/2013	R206 On 07-November-13	4.31	Call	Bond Future	1	0	1	0	0.00
28/03/2013	R206 On 07-November-13	4.30	Call	Bond Future	1	0	1	0	0.00
28/03/2013	R206 On 07-November-13	4.30	Put	Bond Future	200	0	200	0	0.00
28/03/2013	R206 On 07-November-13	4.31	Put	Bond Future	199	0	199	0	0.00
28/03/2013	R206 On 07-November-13	4.29	Put	Bond Future	202	0	202	0	0.00
28/03/2013	R207 On 02-May-13			Bond Future	6.40	106.5043	6.3965	106.5043	7,774.00
28/03/2013	R207 On 02-May-13	6.44	Call	Bond Future	950	1	950	1	0.00
28/03/2013	R207 On 02-May-13	6.46	Call	Bond Future	1012	1	1012	1	0.00
28/03/2013	R207 On 02-May-13	6.45	Call	Bond Future	981	1	981	1	0.00
28/03/2013	R207 On 02-May-13	6.45	Put	Bond Future	686	1	686	1	0.00
28/03/2013	R207 On 02-May-13	6.46	Put	Bond Future	662	1	662	1	0.00
28/03/2013	R207 On 02-May-13	6.44	Put	Bond Future	710	1	710	1	0.00
28/03/2013	R207 On 01-August-13			Bond Future	6.45	104.2603	6.4524	104.2603	0.00
28/03/2013	R207 On 01-August-13	106.18	Call	Bond Future	97005	97	97005	97	0.00
28/03/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
28/03/2013	R207 On 07-November-13			Bond Future	6.51	105.7441	6.5099	105.7441	0.00
28/03/2013	R207 On 07-November-13	6.69	Call	Bond Future	2603	2	2603	2	0.00
28/03/2013	R207 On 07-November-13	6.71	Call	Bond Future	2663	2	2663	2	0.00
28/03/2013	R207 On 07-November-13	6.70	Call	Bond Future	2633	2	2633	2	0.00
28/03/2013	R207 On 07-November-13	6.70	Put	Bond Future	1662	2	1662	2	0.00
28/03/2013	R207 On 07-November-13	6.71	Put	Bond Future	1642	2	1642	2	0.00
28/03/2013	R207 On 07-November-13	6.69	Put	Bond Future	1683	2	1683	2	0.00
28/03/2013	R207 On 06-February-14			Bond Future	6.57	103.5242	6.5654	103.5242	0.00
28/03/2013	R207 On 06-February-14	6.66	Call	Bond Future	2685	3	2685	3	0.00
28/03/2013	R207 On 06-February-14	6.64	Call	Bond Future	2631	2	2631	2	0.00
28/03/2013	R207 On 06-February-14	6.65	Call	Bond Future	2658	2	2658	2	0.00
28/03/2013	R207 On 06-February-14	6.65	Put	Bond Future	2241	2	2241	2	0.00
28/03/2013	R207 On 06-February-14	6.64	Put	Bond Future	2264	2	2264	2	0.00
28/03/2013	R207 On 06-February-14	6.66	Put	Bond Future	2219	2	2219	2	0.00
28/03/2013	R208 On 02-May-13			Bond Future	6.52	101.7655	6.5192	101.7655	17,339.00
28/03/2013	R208 On 02-May-13	6.64	Call	Bond Future	1347	1	1347	1	0.00
28/03/2013	R208 On 02-May-13	6.66	Call	Bond Future	1424	1	1424	1	0.00
28/03/2013	R208 On 02-May-13	6.65	Call	Bond Future	1385	1	1385	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2013	R208 On 02-May-13	6.65	Put	Bond Future	585	1	585	1	0.00
28/03/2013	R208 On 02-May-13	6.66	Put	Bond Future	563	1	563	1	0.00
28/03/2013	R208 On 02-May-13	6.64	Put	Bond Future	607	1	607	1	0.00
28/03/2013	R208 On 01-August-13			Bond Future	6.57	103.0959	6.5705	103.0959	0.00
28/03/2013	R208 On 01-August-13	101.40	Call	Bond Future	94371	94	94371	94	0.00
28/03/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
28/03/2013	R208 On 07-November-13			Bond Future	6.63	101.1672	6.6279	101.1672	0.00
28/03/2013	R208 On 07-November-13	7.50	Call	Bond Future	5662	5	5662	5	0.00
28/03/2013	R208 On 07-November-13	6.79	Call	Bond Future	2937	3	2937	3	0.00
28/03/2013	R208 On 07-November-13	6.81	Call	Bond Future	3003	3	3003	3	0.00
28/03/2013	R208 On 07-November-13	6.80	Call	Bond Future	2970	3	2970	3	0.00
28/03/2013	R208 On 07-November-13	6.80	Put	Bond Future	1979	2	1979	2	0.00
28/03/2013	R208 On 07-November-13	6.81	Put	Bond Future	1955	2	1955	2	0.00
28/03/2013	R208 On 07-November-13	6.79	Put	Bond Future	2004	2	2004	2	0.00
28/03/2013	R208 On 07-November-13	7.50	Put	Bond Future	765	1	765	1	1,520.00
28/03/2013	R208 On 06-February-14			Bond Future	6.68	102.5253	6.6823	102.5253	0.00
28/03/2013	R208 On 06-February-14	6.75	Call	Bond Future	3020	3	3020	3	0.00
28/03/2013	R208 On 06-February-14	6.76	Call	Bond Future	3050	3	3050	3	0.00
28/03/2013	R208 On 06-February-14	6.74	Call	Bond Future	2991	3	2991	3	0.00
28/03/2013	R208 On 06-February-14	6.74	Put	Bond Future	2668	3	2668	3	0.00
28/03/2013	R208 On 06-February-14	6.76	Put	Bond Future	2615	3	2615	3	0.00
28/03/2013	R208 On 06-February-14	6.75	Put	Bond Future	2641	3	2641	3	0.00
28/03/2013	R209 On 02-May-13			Bond Future	8.20	79.8790	8.2044	79.8790	10,695.00
28/03/2013	R209 On 02-May-13	7.99	Call	Bond Future	849	1	849	1	0.00
28/03/2013	R209 On 02-May-13	8.01	Call	Bond Future	907	1	907	1	0.00
28/03/2013	R209 On 02-May-13	8.00	Call	Bond Future	878	1	878	1	0.00
28/03/2013	R209 On 02-May-13	8.00	Put	Bond Future	2675	3	2675	3	0.00
28/03/2013	R209 On 02-May-13	8.01	Put	Bond Future	2615	3	2615	3	0.00
28/03/2013	R209 On 02-May-13	7.99	Put	Bond Future	2736	3	2736	3	0.00
28/03/2013	R209 On 01-August-13			Bond Future	8.27	80.9232	8.2713	80.9232	0.00
28/03/2013	R209 On 01-August-13	79.36	Call	Bond Future	71683	71	71683	71	0.00
28/03/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
28/03/2013	R209 On 07-November-13			Bond Future	8.35	78.9304	8.3450	78.9304	0.00
28/03/2013	R209 On 07-November-13	9.50	Call	Bond Future	10206	10	10206	10	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
28/03/2013	R209 On 07-November-13	8.79	Call	Bond Future	6514	6	6514	6	0.00
28/03/2013	R209 On 07-November-13	8.81	Call	Bond Future	6611	6	6611	6	0.00
28/03/2013	R209 On 07-November-13	8.80	Call	Bond Future	6562	6	6562	6	0.00
28/03/2013	R209 On 07-November-13	8.80	Put	Bond Future	2878	3	2878	3	0.00
28/03/2013	R209 On 07-November-13	8.81	Put	Bond Future	2849	3	2849	3	0.00
28/03/2013	R209 On 07-November-13	8.79	Put	Bond Future	2908	3	2908	3	0.00
28/03/2013	R209 On 07-November-13	9.50	Put	Bond Future	1357	2	1357	2	980.00
28/03/2013	R209 On 06-February-14			Bond Future	8.41	79.9900	8.4141	79.9900	0.00
28/03/2013	R209 On 06-February-14	8.55	Call	Bond Future	5818	5	5818	5	0.00
28/03/2013	R209 On 06-February-14	8.56	Call	Bond Future	5861	5	5861	5	0.00
28/03/2013	R209 On 06-February-14	8.54	Call	Bond Future	5776	5	5776	5	0.00
28/03/2013	R209 On 06-February-14	8.54	Put	Bond Future	4743	5	4743	5	0.00
28/03/2013	R209 On 06-February-14	8.56	Put	Bond Future	4666	5	4666	5	0.00
28/03/2013	R209 On 06-February-14	8.55	Put	Bond Future	4704	5	4704	5	0.00
28/03/2013	R210 On 02-May-13			Bond Future	165.32	164.8998	165.3164	164.8998	1,244.00
28/03/2013	R210 On 02-May-13	161.14	Call	Bond Future	4176	4	4176	4	0.00
28/03/2013	R210 On 02-May-13	161.16	Call	Bond Future	4156	4	4156	4	0.00
28/03/2013	R210 On 02-May-13	161.15	Call	Bond Future	4166	4	4166	4	0.00
28/03/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
28/03/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
28/03/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
28/03/2013	R211 On 02-May-13			Bond Future	129.41	129.1790	129.4097	129.1790	529.00
28/03/2013	R211 On 02-May-13	125.69	Call	Bond Future	3720	3	3720	3	0.00
28/03/2013	R211 On 02-May-13	125.70	Call	Bond Future	3710	3	3710	3	0.00
28/03/2013	R211 On 02-May-13	125.71	Call	Bond Future	3700	3	3700	3	0.00
28/03/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
28/03/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
28/03/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
28/03/2013	R212 On 02-May-13			Bond Future	137.37	136.9359	137.3677	136.9359	20,170.00
28/03/2013	R212 On 02-May-13	131.09	Call	Bond Future	6278	6	6278	6	0.00
28/03/2013	R212 On 02-May-13	131.11	Call	Bond Future	6258	6	6258	6	0.00
28/03/2013	R212 On 02-May-13	131.10	Call	Bond Future	6268	6	6268	6	0.00
28/03/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
28/03/2013	R212 On 02-May-13	131.11	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
28/03/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
28/03/2013	R213 On 02-May-13			Bond Future	7.92	91.9037	7.9244	91.9037	9,267.00
28/03/2013	R213 On 02-May-13	7.84	Call	Bond Future	1223	1	1223	1	0.00
28/03/2013	R213 On 02-May-13	7.85	Call	Bond Future	1261	1	1261	1	0.00
28/03/2013	R213 On 02-May-13	7.86	Call	Bond Future	1300	1	1300	1	0.00
28/03/2013	R213 On 02-May-13	7.86	Put	Bond Future	1873	2	1873	2	0.00
28/03/2013	R213 On 02-May-13	7.85	Put	Bond Future	1924	2	1924	2	0.00
28/03/2013	R213 On 02-May-13	7.84	Put	Bond Future	1975	2	1975	2	0.00
28/03/2013	R213 On 01-August-13			Bond Future	7.99	93.1052	7.9913	93.1052	0.00
28/03/2013	R213 On 01-August-13	91.25	Call	Bond Future	83128	82	83128	82	0.00
28/03/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
28/03/2013	R213 On 07-November-13			Bond Future	8.07	90.8932	8.0665	90.8932	0.00
28/03/2013	R213 On 07-November-13	8.59	Call	Bond Future	6938	7	6938	7	0.00
28/03/2013	R213 On 07-November-13	8.61	Call	Bond Future	7043	7	7043	7	0.00
28/03/2013	R213 On 07-November-13	8.60	Call	Bond Future	6990	7	6990	7	0.00
28/03/2013	R213 On 07-November-13	8.60	Put	Bond Future	2575	3	2575	3	0.00
28/03/2013	R213 On 07-November-13	8.61	Put	Bond Future	2547	3	2547	3	0.00
28/03/2013	R213 On 07-November-13	8.59	Put	Bond Future	2603	3	2603	3	0.00
28/03/2013	R213 On 06-February-14			Bond Future	8.14	92.1135	8.1382	92.1135	0.00
28/03/2013	R213 On 06-February-14	8.31	Call	Bond Future	5885	6	5885	6	0.00
28/03/2013	R213 On 06-February-14	8.29	Call	Bond Future	5796	5	5796	5	0.00
28/03/2013	R213 On 06-February-14	8.30	Call	Bond Future	5840	5	5840	5	0.00
28/03/2013	R213 On 06-February-14	8.30	Put	Bond Future	4489	5	4489	5	0.00
28/03/2013	R213 On 06-February-14	8.29	Put	Bond Future	4527	5	4527	5	0.00
28/03/2013	R213 On 06-February-14	8.31	Put	Bond Future	4451	5	4451	5	0.00
28/03/2013	R214 On 02-May-13			Bond Future	8.24	81.5771	8.2435	81.5771	2,034.00
28/03/2013	R214 On 02-May-13	84.31	Call	Bond Future	73492	73	73492	73	0.00
28/03/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
28/03/2013	R214 On 01-August-13			Bond Future	8.31	82.6435	8.3078	82.6435	0.00
28/03/2013	R214 On 01-August-13	84.31	Call	Bond Future	72899	72	72899	72	0.00
28/03/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00