



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
25/03/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	2025 On 02-May-13			Bond Future	114.65	114.6563	114.6521	114.6563	0.00
25/03/2013	2025 On 02-May-13	113.41	Call	Bond Future	1238	1	1238	1	0.00
25/03/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
25/03/2013	2038 On 02-May-13			Bond Future	112.14	112.1396	112.1377	112.1396	9.00
25/03/2013	2038 On 02-May-13	111.60	Call	Bond Future	533	1	533	1	0.00
25/03/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
25/03/2013	2050 On 02-May-13			Bond Future	117.49	117.4962	117.4948	117.4962	122.00
25/03/2013	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
25/03/2013	2050 On 02-May-13	117.60	Put	Bond Future	103	0	103	0	0.00
25/03/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	AL7T On 02-May-13			Index Future	491.60	491.0800	491.6020	491.0800	12.00
25/03/2013	AL7T On 01-August-13			Index Future	498.03	497.5020	498.0310	497.5020	0.00
25/03/2013	AL7T On 07-November-13			Index Future	505.12	504.5830	505.1190	504.5830	0.00
25/03/2013	ALBI On 02-May-13			Index Future	437.51	437.2030	437.5060	437.2030	1,017.00
25/03/2013	ALBI On 01-August-13			Index Future	443.23	442.9210	443.2270	442.9210	79.00
25/03/2013	ALBI On 07-November-13			Index Future	449.54	449.2250	449.5360	449.2250	85.00
25/03/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/03/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	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
25/03/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2013	EL28 On 02-May-13			Bond Future	112.59	112.5930	112.5916	112.5930	0.00
25/03/2013	EL28 On 02-May-13	113.32	Call	Bond Future	0	0	0	0	0.00
25/03/2013	EL28 On 02-May-13	113.32	Put	Bond Future	725	1	725	1	0.00
25/03/2013	ES33 On 02-May-13			Bond Future	8.87	88.2081	8.8749	88.2081	3,363.00
25/03/2013	ES33 On 02-May-13	91.02	Call	Bond Future	79036	79	79036	79	0.00
25/03/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
25/03/2013	ES33 On 01-August-13			Bond Future	8.97	89.3617	8.9663	89.3617	0.00
25/03/2013	ES33 On 01-August-13	9.00	Call	Bond Future	278	0	278	0	0.00
25/03/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78319	78	78319	78	0.00
25/03/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
25/03/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
25/03/2013	GOVI On 02-May-13			GOVI	437.32	437.0250	437.3220	437.0250	98.00
25/03/2013	GOVI On 02-May-13	432.99	Call	GOVI	43320	4	43320	4	0.00
25/03/2013	GOVI On 02-May-13	433.01	Call	GOVI	43120	4	43120	4	0.00
25/03/2013	GOVI On 02-May-13	433.00	Call	GOVI	43220	4	43220	4	0.00
25/03/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
25/03/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
25/03/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
25/03/2013	GOVI On 01-August-13			GOVI	443.04	442.7410	443.0410	442.7410	280.00
25/03/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
25/03/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
25/03/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
25/03/2013	GOVI On 01-August-13	446.01	Put	GOVI	29690	3	29690	3	0.00
25/03/2013	GOVI On 01-August-13	446.00	Put	GOVI	29590	3	29590	3	0.00
25/03/2013	GOVI On 01-August-13	445.99	Put	GOVI	29490	3	29490	3	0.00
25/03/2013	GOVI On 07-November-13			GOVI	449.35	449.0420	449.3470	449.0420	0.00
25/03/2013	GOVI On 07-November-13	445.99	Call	GOVI	33570	3	33570	3	0.00
25/03/2013	GOVI On 07-November-13	446.00	Call	GOVI	33470	3	33470	3	0.00
25/03/2013	GOVI On 07-November-13	446.01	Call	GOVI	33370	3	33370	3	0.00

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25/03/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
25/03/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
25/03/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
25/03/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/03/2013	IGOV On 02-May-13			Index Future	203.08	203.1010	203.0780	203.1010	459.00
25/03/2013	IGOV On 01-August-13			Index Future	205.79	205.8110	205.7870	205.8110	149.00
25/03/2013	IGOV On 07-November-13			Index Future	208.78	208.8070	208.7830	208.8070	7.00
25/03/2013	ILBI On 02-May-13			Index Future	549.48	549.4800	549.4800	549.4800	183.00
25/03/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
25/03/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/03/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
25/03/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
25/03/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/03/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/03/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.13	94.8700	5.1300	94.8700	0.00
25/03/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.13	94.8700	5.1300	94.8700	0.00
25/03/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.15	94.8500	5.1500	94.8500	500.00
25/03/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.16	94.8500	5.1600	94.8500	0.00
25/03/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.16	94.8400	5.1600	94.8400	0.00
25/03/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.17	94.8100	5.1700	94.8100	2,200.00
25/03/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.18	94.8200	5.1800	94.8200	0.00
25/03/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.22	94.7600	5.2200	94.7600	3,000.00
25/03/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.35	94.6200	5.3500	94.6200	400.00
25/03/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.49	94.4700	5.4900	94.4700	800.00
25/03/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.63	94.3200	5.6300	94.3200	0.00
25/03/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.80	94.1400	5.8000	94.1400	0.00
25/03/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
25/03/2013	R023 On 02-May-13			Bond Future	6.92	107.1350	6.9212	107.1350	6,470.00
25/03/2013	R023 On 02-May-13	7.04	Call	Bond Future	863	1	863	1	0.00
25/03/2013	R023 On 02-May-13	7.06	Call	Bond Future	1007	1	1007	1	0.00
25/03/2013	R023 On 02-May-13	7.05	Call	Bond Future	935	1	935	1	0.00
25/03/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
25/03/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
25/03/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00

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25/03/2013	R023 On 01-August-13			Bond Future	6.98	108.5361	6.9796	108.5361	0.00
25/03/2013	R023 On 01-August-13	7.29	Call	Bond Future	2184	2	2184	2	0.00
25/03/2013	R023 On 01-August-13	7.30	Call	Bond Future	2253	2	2253	2	0.00
25/03/2013	R023 On 01-August-13	7.31	Call	Bond Future	2322	2	2322	2	0.00
25/03/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
25/03/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
25/03/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
25/03/2013	R157 On 02-May-13			Bond Future	5.53	119.2267	5.5260	119.2267	6,078.00
25/03/2013	R157 On 02-May-13	5.34	Call	Bond Future	90	0	90	0	0.00
25/03/2013	R157 On 02-May-13	5.36	Call	Bond Future	103	0	103	0	0.00
25/03/2013	R157 On 02-May-13	5.35	Call	Bond Future	96	0	96	0	0.00
25/03/2013	R157 On 02-May-13	5.35	Put	Bond Future	524	1	524	1	0.00
25/03/2013	R157 On 02-May-13	5.36	Put	Bond Future	506	1	506	1	0.00
25/03/2013	R157 On 02-May-13	5.34	Put	Bond Future	542	1	542	1	0.00
25/03/2013	R157 On 01-August-13			Bond Future	5.55	120.7860	5.5530	120.7860	0.00
25/03/2013	R157 On 01-August-13	116.11	Call	Bond Future	91422	91	91422	91	0.00
25/03/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
25/03/2013	R157 On 07-November-13			Bond Future	5.59	115.6982	5.5905	115.6982	0.00
25/03/2013	R157 On 07-November-13	5.59	Call	Bond Future	510	0	510	0	0.00
25/03/2013	R157 On 07-November-13	5.60	Call	Bond Future	520	0	520	0	0.00
25/03/2013	R157 On 07-November-13	5.61	Call	Bond Future	530	0	530	0	0.00
25/03/2013	R157 On 07-November-13	5.61	Put	Bond Future	493	1	493	1	0.00
25/03/2013	R157 On 07-November-13	5.60	Put	Bond Future	502	1	502	1	0.00
25/03/2013	R157 On 07-November-13	5.59	Put	Bond Future	511	1	511	1	0.00
25/03/2013	R186 On 02-May-13			Bond Future	7.50	129.2334	7.5023	129.2334	64,379.00
25/03/2013	R186 On 02-May-13	6.75	Call	Bond Future	84	0	84	0	350.00
25/03/2013	R186 On 02-May-13	7.39	Call	Bond Future	1307	1	1307	1	0.00
25/03/2013	R186 On 02-May-13	7.40	Call	Bond Future	1347	1	1347	1	2,000.00
25/03/2013	R186 On 02-May-13	7.41	Call	Bond Future	1388	1	1388	1	0.00
25/03/2013	R186 On 02-May-13	7.60	Call	Bond Future	2331	2	2331	2	0.00
25/03/2013	R186 On 02-May-13	7.75	Call	Bond Future	3272	3	3272	3	0.00
25/03/2013	R186 On 02-May-13	7.75	Put	Bond Future	855	1	855	1	100.00
25/03/2013	R186 On 02-May-13	7.60	Put	Bond Future	1370	1	1370	1	2,830.00
25/03/2013	R186 On 02-May-13	7.41	Put	Bond Future	2306	2	2306	2	0.00

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25/03/2013	R186 On 02-May-13	7.40	Put	Bond Future	2365	2	2365	2	150.00
25/03/2013	R186 On 02-May-13	7.39	Put	Bond Future	2425	2	2425	2	0.00
25/03/2013	R186 On 02-May-13	6.75	Put	Bond Future	7847	8	7847	8	0.00
25/03/2013	R186 On 01-August-13			Bond Future	7.57	125.6390	7.5733	125.6390	0.00
25/03/2013	R186 On 01-August-13	7.25	Call	Bond Future	2329	2	2329	2	4,315.00
25/03/2013	R186 On 01-August-13	128.26	Call	Bond Future	116375	116	116375	116	0.00
25/03/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
25/03/2013	R186 On 01-August-13	7.25	Put	Bond Future	5518	6	5518	6	0.00
25/03/2013	R186 On 07-November-13			Bond Future	7.65	127.4271	7.6508	127.4271	480.00
25/03/2013	R186 On 07-November-13	8.75	Call	Bond Future	11270	11	11270	11	0.00
25/03/2013	R186 On 07-November-13	8.14	Call	Bond Future	7419	7	7419	7	0.00
25/03/2013	R186 On 07-November-13	8.15	Call	Bond Future	7477	8	7477	8	0.00
25/03/2013	R186 On 07-November-13	8.16	Call	Bond Future	7536	8	7536	8	0.00
25/03/2013	R186 On 07-November-13	8.16	Put	Bond Future	2838	3	2838	3	0.00
25/03/2013	R186 On 07-November-13	8.15	Put	Bond Future	2869	3	2869	3	0.00
25/03/2013	R186 On 07-November-13	8.14	Put	Bond Future	2901	3	2901	3	0.00
25/03/2013	R186 On 07-November-13	8.75	Put	Bond Future	1438	1	1438	1	1,030.00
25/03/2013	R197 On 02-May-13			Bond Future	292.24	292.2572	292.2443	292.2572	2,633.00
25/03/2013	R197 On 02-May-13	282.39	Call	Bond Future	9854	10	9854	10	0.00
25/03/2013	R197 On 02-May-13	282.41	Call	Bond Future	9834	10	9834	10	0.00
25/03/2013	R197 On 02-May-13	282.40	Call	Bond Future	9844	10	9844	10	0.00
25/03/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
25/03/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
25/03/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
25/03/2013	R201 On 02-May-13			Bond Future	5.32	108.4965	5.3165	108.4965	4.00
25/03/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
25/03/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
25/03/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
25/03/2013	R201 On 02-May-13	4.06	Put	Bond Future	2026	2	2026	2	0.00
25/03/2013	R201 On 02-May-13	4.05	Put	Bond Future	2043	2	2043	2	0.00
25/03/2013	R201 On 02-May-13	4.04	Put	Bond Future	2059	2	2059	2	0.00
25/03/2013	R201 On 01-August-13			Bond Future	5.32	105.5116	5.3235	105.5116	0.00
25/03/2013	R201 On 01-August-13	107.45	Call	Bond Future	68327	68	68327	68	0.00
25/03/2013	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
25/03/2013	R201 On 07-November-13			Bond Future	5.32	107.0133	5.3172	107.0133	0.00
25/03/2013	R201 On 07-November-13	4.79	Call	Bond Future	70	0	70	0	0.00
25/03/2013	R201 On 07-November-13	4.81	Call	Bond Future	74	0	74	0	0.00
25/03/2013	R201 On 07-November-13	4.80	Call	Bond Future	72	0	72	0	0.00
25/03/2013	R201 On 07-November-13	4.80	Put	Bond Future	639	1	639	1	0.00
25/03/2013	R201 On 07-November-13	4.81	Put	Bond Future	630	1	630	1	0.00
25/03/2013	R201 On 07-November-13	4.79	Put	Bond Future	648	1	648	1	0.00
25/03/2013	R202 On 02-May-13			Bond Future	219.18	219.1860	219.1816	219.1860	49,417.00
25/03/2013	R202 On 02-May-13	211.04	Call	Bond Future	8142	8	8142	8	0.00
25/03/2013	R202 On 02-May-13	211.05	Call	Bond Future	8132	8	8132	8	0.00
25/03/2013	R202 On 02-May-13	211.06	Call	Bond Future	8122	8	8122	8	0.00
25/03/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
25/03/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
25/03/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
25/03/2013	R203 On 02-May-13			Bond Future	5.97	109.6975	5.9717	109.6975	10,718.00
25/03/2013	R203 On 02-May-13	5.89	Call	Bond Future	399	0	399	0	0.00
25/03/2013	R203 On 02-May-13	5.90	Call	Bond Future	416	0	416	0	0.00
25/03/2013	R203 On 02-May-13	5.91	Call	Bond Future	433	0	433	0	0.00
25/03/2013	R203 On 02-May-13	5.91	Put	Bond Future	679	1	679	1	0.00
25/03/2013	R203 On 02-May-13	5.90	Put	Bond Future	702	1	702	1	0.00
25/03/2013	R203 On 02-May-13	5.89	Put	Bond Future	725	1	725	1	0.00
25/03/2013	R203 On 01-August-13			Bond Future	6.02	111.1320	6.0177	111.1320	0.00
25/03/2013	R203 On 01-August-13	109.11	Call	Bond Future	98025	98	98025	98	0.00
25/03/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
25/03/2013	R203 On 07-November-13			Bond Future	6.07	108.5540	6.0742	108.5540	0.00
25/03/2013	R203 On 07-November-13	6.01	Call	Bond Future	1122	1	1122	1	0.00
25/03/2013	R203 On 07-November-13	571.00	Call	Bond Future	106432	106	106432	106	0.00
25/03/2013	R203 On 07-November-13	5.71	Call	Bond Future	689	1	689	1	15.00
25/03/2013	R203 On 07-November-13	5.99	Call	Bond Future	1089	1	1089	1	0.00
25/03/2013	R203 On 07-November-13	6.00	Call	Bond Future	1105	1	1105	1	0.00
25/03/2013	R203 On 07-November-13	6.00	Put	Bond Future	1368	1	1368	1	0.00
25/03/2013	R203 On 07-November-13	5.99	Put	Bond Future	1387	1	1387	1	0.00
25/03/2013	R203 On 07-November-13	5.71	Put	Bond Future	1984	2	1984	2	0.00
25/03/2013	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
25/03/2013	R203 On 07-November-13	6.01	Put	Bond Future	1350	1	1350	1	0.00
25/03/2013	R204 On 02-May-13			Bond Future	6.24	111.1325	6.2357	111.1325	5,262.00
25/03/2013	R204 On 02-May-13	6.29	Call	Bond Future	880	1	880	1	0.00
25/03/2013	R204 On 02-May-13	6.31	Call	Bond Future	936	1	936	1	0.00
25/03/2013	R204 On 02-May-13	6.30	Call	Bond Future	908	1	908	1	0.00
25/03/2013	R204 On 02-May-13	6.30	Put	Bond Future	593	1	593	1	0.00
25/03/2013	R204 On 02-May-13	6.31	Put	Bond Future	572	1	572	1	0.00
25/03/2013	R204 On 02-May-13	6.29	Put	Bond Future	614	1	614	1	0.00
25/03/2013	R204 On 01-August-13			Bond Future	6.29	108.5596	6.2901	108.5596	0.00
25/03/2013	R204 On 01-August-13	110.75	Call	Bond Future	99807	100	99807	100	0.00
25/03/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
25/03/2013	R204 On 07-November-13			Bond Future	6.35	110.1047	6.3502	110.1047	0.00
25/03/2013	R204 On 07-November-13	7.00	Call	Bond Future	3576	3	3576	3	0.00
25/03/2013	R204 On 07-November-13	6.29	Call	Bond Future	1608	2	1608	2	0.00
25/03/2013	R204 On 07-November-13	6.31	Call	Bond Future	1652	2	1652	2	0.00
25/03/2013	R204 On 07-November-13	6.30	Call	Bond Future	1630	2	1630	2	0.00
25/03/2013	R204 On 07-November-13	6.30	Put	Bond Future	1856	2	1856	2	0.00
25/03/2013	R204 On 07-November-13	6.31	Put	Bond Future	1833	2	1833	2	0.00
25/03/2013	R204 On 07-November-13	6.29	Put	Bond Future	1879	2	1879	2	0.00
25/03/2013	R204 On 07-November-13	7.00	Put	Bond Future	707	1	707	1	1,270.00
25/03/2013	R206 On 02-May-13			Bond Future	5.34	103.7253	5.3415	103.7253	23.00
25/03/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
25/03/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
25/03/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
25/03/2013	R206 On 02-May-13	3.40	Put	Bond Future	1335	1	1335	1	0.00
25/03/2013	R206 On 02-May-13	3.41	Put	Bond Future	1328	1	1328	1	0.00
25/03/2013	R206 On 02-May-13	3.39	Put	Bond Future	1342	1	1342	1	0.00
25/03/2013	R206 On 01-August-13			Bond Future	5.34	101.3200	5.3384	101.3200	0.00
25/03/2013	R206 On 01-August-13	103.94	Call	Bond Future	30351	30	30351	30	0.00
25/03/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
25/03/2013	R206 On 07-November-13			Bond Future	5.32	102.7621	5.3202	102.7621	0.00
25/03/2013	R206 On 07-November-13	4.29	Call	Bond Future	2	0	2	0	0.00
25/03/2013	R206 On 07-November-13	4.31	Call	Bond Future	2	0	2	0	0.00
25/03/2013	R206 On 07-November-13	4.30	Call	Bond Future	2	0	2	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
25/03/2013	R206 On 07-November-13	4.30	Put	Bond Future	184	0	184	0	0.00
25/03/2013	R206 On 07-November-13	4.31	Put	Bond Future	183	0	183	0	0.00
25/03/2013	R206 On 07-November-13	4.29	Put	Bond Future	186	0	186	0	0.00
25/03/2013	R207 On 02-May-13			Bond Future	6.47	106.3378	6.4675	106.3378	7,774.00
25/03/2013	R207 On 02-May-13	6.44	Call	Bond Future	798	1	798	1	0.00
25/03/2013	R207 On 02-May-13	6.46	Call	Bond Future	851	1	851	1	0.00
25/03/2013	R207 On 02-May-13	6.45	Call	Bond Future	824	1	824	1	0.00
25/03/2013	R207 On 02-May-13	6.45	Put	Bond Future	921	1	921	1	0.00
25/03/2013	R207 On 02-May-13	6.46	Put	Bond Future	892	1	892	1	0.00
25/03/2013	R207 On 02-May-13	6.44	Put	Bond Future	949	1	949	1	0.00
25/03/2013	R207 On 01-August-13			Bond Future	6.53	104.0921	6.5267	104.0921	0.00
25/03/2013	R207 On 01-August-13	106.18	Call	Bond Future	96610	97	96610	97	0.00
25/03/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
25/03/2013	R207 On 07-November-13			Bond Future	6.59	105.5735	6.5882	105.5735	0.00
25/03/2013	R207 On 07-November-13	6.69	Call	Bond Future	2421	2	2421	2	0.00
25/03/2013	R207 On 07-November-13	6.71	Call	Bond Future	2477	2	2477	2	0.00
25/03/2013	R207 On 07-November-13	6.70	Call	Bond Future	2449	2	2449	2	0.00
25/03/2013	R207 On 07-November-13	6.70	Put	Bond Future	1879	2	1879	2	0.00
25/03/2013	R207 On 07-November-13	6.71	Put	Bond Future	1857	2	1857	2	0.00
25/03/2013	R207 On 07-November-13	6.69	Put	Bond Future	1902	2	1902	2	0.00
25/03/2013	R208 On 02-May-13			Bond Future	6.59	101.5213	6.5946	101.5213	17,339.00
25/03/2013	R208 On 02-May-13	6.64	Call	Bond Future	1128	1	1128	1	0.00
25/03/2013	R208 On 02-May-13	6.66	Call	Bond Future	1196	1	1196	1	0.00
25/03/2013	R208 On 02-May-13	6.65	Call	Bond Future	1162	1	1162	1	0.00
25/03/2013	R208 On 02-May-13	6.65	Put	Bond Future	824	1	824	1	0.00
25/03/2013	R208 On 02-May-13	6.66	Put	Bond Future	797	1	797	1	0.00
25/03/2013	R208 On 02-May-13	6.64	Put	Bond Future	851	1	851	1	0.00
25/03/2013	R208 On 01-August-13			Bond Future	6.65	102.8490	6.6489	102.8490	0.00
25/03/2013	R208 On 01-August-13	101.40	Call	Bond Future	93903	94	93903	94	0.00
25/03/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
25/03/2013	R208 On 07-November-13			Bond Future	6.71	100.9167	6.7101	100.9167	0.00
25/03/2013	R208 On 07-November-13	7.50	Call	Bond Future	5328	5	5328	5	0.00
25/03/2013	R208 On 07-November-13	6.79	Call	Bond Future	2720	3	2720	3	0.00
25/03/2013	R208 On 07-November-13	6.80	Call	Bond Future	2751	3	2751	3	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
25/03/2013	R208 On 07-November-13	6.81	Call	Bond Future	2782	3	2782	3	0.00
25/03/2013	R208 On 07-November-13	6.81	Put	Bond Future	2209	2	2209	2	0.00
25/03/2013	R208 On 07-November-13	6.80	Put	Bond Future	2236	2	2236	2	0.00
25/03/2013	R208 On 07-November-13	6.79	Put	Bond Future	2262	2	2262	2	0.00
25/03/2013	R208 On 07-November-13	7.50	Put	Bond Future	905	1	905	1	1,520.00
25/03/2013	R209 On 02-May-13			Bond Future	8.33	79.5322	8.3260	79.5322	9,195.00
25/03/2013	R209 On 02-May-13	7.99	Call	Bond Future	640	1	640	1	0.00
25/03/2013	R209 On 02-May-13	8.00	Call	Bond Future	662	1	662	1	0.00
25/03/2013	R209 On 02-May-13	8.01	Call	Bond Future	685	1	685	1	0.00
25/03/2013	R209 On 02-May-13	8.01	Put	Bond Future	3433	3	3433	3	0.00
25/03/2013	R209 On 02-May-13	8.00	Put	Bond Future	3500	4	3500	4	0.00
25/03/2013	R209 On 02-May-13	7.99	Put	Bond Future	3567	4	3567	4	0.00
25/03/2013	R209 On 01-August-13			Bond Future	8.40	80.5724	8.3961	80.5724	0.00
25/03/2013	R209 On 01-August-13	79.36	Call	Bond Future	70630	71	70630	71	0.00
25/03/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
25/03/2013	R209 On 07-November-13			Bond Future	8.47	78.5746	8.4735	78.5746	0.00
25/03/2013	R209 On 07-November-13	9.50	Call	Bond Future	9464	9	9464	9	0.00
25/03/2013	R209 On 07-November-13	8.79	Call	Bond Future	5970	6	5970	6	0.00
25/03/2013	R209 On 07-November-13	8.81	Call	Bond Future	6061	6	6061	6	0.00
25/03/2013	R209 On 07-November-13	8.80	Call	Bond Future	6015	6	6015	6	0.00
25/03/2013	R209 On 07-November-13	8.80	Put	Bond Future	3399	3	3399	3	0.00
25/03/2013	R209 On 07-November-13	8.81	Put	Bond Future	3367	3	3367	3	0.00
25/03/2013	R209 On 07-November-13	8.79	Put	Bond Future	3432	3	3432	3	0.00
25/03/2013	R209 On 07-November-13	9.50	Put	Bond Future	1683	2	1683	2	980.00
25/03/2013	R210 On 02-May-13			Bond Future	164.19	164.1933	164.1890	164.1933	1,244.00
25/03/2013	R210 On 02-May-13	161.14	Call	Bond Future	3049	3	3049	3	0.00
25/03/2013	R210 On 02-May-13	161.15	Call	Bond Future	3039	3	3039	3	0.00
25/03/2013	R210 On 02-May-13	161.16	Call	Bond Future	3029	3	3029	3	0.00
25/03/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
25/03/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
25/03/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
25/03/2013	R211 On 02-May-13			Bond Future	129.23	129.2441	129.2337	129.2441	529.00
25/03/2013	R211 On 02-May-13	125.69	Call	Bond Future	3544	4	3544	4	0.00
25/03/2013	R211 On 02-May-13	125.71	Call	Bond Future	3524	4	3524	4	0.00

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25/03/2013	R211 On 02-May-13	125.70	Call	Bond Future	3534	4	3534	4	0.00
25/03/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
25/03/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
25/03/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
25/03/2013	R212 On 02-May-13			Bond Future	136.86	136.8670	136.8602	136.8670	20,170.00
25/03/2013	R212 On 02-May-13	131.09	Call	Bond Future	5770	6	5770	6	0.00
25/03/2013	R212 On 02-May-13	131.10	Call	Bond Future	5760	6	5760	6	0.00
25/03/2013	R212 On 02-May-13	131.11	Call	Bond Future	5750	6	5750	6	0.00
25/03/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
25/03/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
25/03/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
25/03/2013	R213 On 02-May-13			Bond Future	8.07	91.2829	8.0663	91.2829	9,267.00
25/03/2013	R213 On 02-May-13	7.84	Call	Bond Future	916	1	916	1	0.00
25/03/2013	R213 On 02-May-13	7.85	Call	Bond Future	945	1	945	1	0.00
25/03/2013	R213 On 02-May-13	7.86	Call	Bond Future	975	1	975	1	0.00
25/03/2013	R213 On 02-May-13	7.86	Put	Bond Future	2792	3	2792	3	0.00
25/03/2013	R213 On 02-May-13	7.85	Put	Bond Future	2852	3	2852	3	0.00
25/03/2013	R213 On 02-May-13	7.84	Put	Bond Future	2913	3	2913	3	0.00
25/03/2013	R213 On 01-August-13			Bond Future	8.14	92.4767	8.1371	92.4767	0.00
25/03/2013	R213 On 01-August-13	91.25	Call	Bond Future	81869	82	81869	82	0.00
25/03/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
25/03/2013	R213 On 07-November-13			Bond Future	8.22	90.2558	8.2169	90.2558	0.00
25/03/2013	R213 On 07-November-13	8.59	Call	Bond Future	6223	6	6223	6	0.00
25/03/2013	R213 On 07-November-13	8.61	Call	Bond Future	6320	6	6320	6	0.00
25/03/2013	R213 On 07-November-13	8.60	Call	Bond Future	6271	6	6271	6	0.00
25/03/2013	R213 On 07-November-13	8.60	Put	Bond Future	3133	3	3133	3	0.00
25/03/2013	R213 On 07-November-13	8.61	Put	Bond Future	3102	3	3102	3	0.00
25/03/2013	R213 On 07-November-13	8.59	Put	Bond Future	3165	3	3165	3	0.00
25/03/2013	R214 On 02-May-13			Bond Future	8.35	81.2579	8.3547	81.2579	2,034.00
25/03/2013	R214 On 02-May-13	84.31	Call	Bond Future	72485	72	72485	72	0.00
25/03/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
25/03/2013	R214 On 01-August-13			Bond Future	8.42	82.3206	8.4220	82.3206	0.00
25/03/2013	R214 On 01-August-13	84.31	Call	Bond Future	71879	72	71879	72	0.00
25/03/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00

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