



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
01/03/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	2025 On 02-May-13			Bond Future	113.69	113.6941	113.6935	113.6941	0.00
01/03/2013	2025 On 02-May-13	113.41	Call	Bond Future	280	0	280	0	0.00
01/03/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
01/03/2013	2038 On 02-May-13			Bond Future	112.33	112.3246	112.3261	112.3246	0.00
01/03/2013	2038 On 02-May-13	111.60	Call	Bond Future	722	1	722	1	0.00
01/03/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
01/03/2013	2050 On 02-May-13			Bond Future	119.66	119.6608	119.6629	119.6608	122.00
01/03/2013	2050 On 02-May-13	117.60	Call	Bond Future	2065	2	2065	2	0.00

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01/03/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
01/03/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	AL7T On 02-May-13			Index Future	493.76	496.5540	493.7590	496.5540	12.00
01/03/2013	AL7T On 01-August-13			Index Future	500.22	503.0600	500.2230	503.0600	0.00
01/03/2013	AL7T On 07-November-13			Index Future	507.37	510.2450	507.3650	510.2450	0.00
01/03/2013	ALBI On 02-May-13			Index Future	438.78	440.9320	438.7840	440.9320	1,017.00
01/03/2013	ALBI On 01-August-13			Index Future	444.53	446.7080	444.5290	446.7080	79.00
01/03/2013	ALBI On 07-November-13			Index Future	450.88	453.0890	450.8750	453.0890	85.00
01/03/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/03/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	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
01/03/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2013	EL28 On 02-May-13			Bond Future	113.66	113.6616	113.6634	113.6616	0.00
01/03/2013	EL28 On 02-May-13	113.32	Call	Bond Future	347	0	347	0	0.00
01/03/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
01/03/2013	ES33 On 02-May-13			Bond Future	8.90	88.4944	8.9022	88.4944	3,363.00
01/03/2013	ES33 On 02-May-13	91.02	Call	Bond Future	78807	79	78807	79	0.00
01/03/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
01/03/2013	ES33 On 01-August-13			Bond Future	8.99	89.6537	8.9943	89.6537	0.00
01/03/2013	ES33 On 01-August-13	9.00	Call	Bond Future	47	1	47	1	0.00
01/03/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78088	79	78088	79	0.00
01/03/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
01/03/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
01/03/2013	GOVI On 02-May-13			GOVI	438.73	440.8010	438.7270	440.8010	98.00
01/03/2013	GOVI On 02-May-13	432.99	Call	GOVI	57370	8	57370	8	0.00
01/03/2013	GOVI On 02-May-13	433.00	Call	GOVI	57270	8	57270	8	0.00
01/03/2013	GOVI On 02-May-13	433.01	Call	GOVI	57170	8	57170	8	0.00
01/03/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
01/03/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
01/03/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
01/03/2013	GOVI On 01-August-13			GOVI	444.47	446.5760	444.4700	446.5760	280.00
01/03/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	1	0	1	0.00
01/03/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	1	0	1	0.00
01/03/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	1	0	1	0.00
01/03/2013	GOVI On 01-August-13	446.00	Put	GOVI	15300	0	15300	0	0.00
01/03/2013	GOVI On 01-August-13	446.01	Put	GOVI	15400	0	15400	0	0.00
01/03/2013	GOVI On 01-August-13	445.99	Put	GOVI	15200	0	15200	0	0.00
01/03/2013	GOVI On 07-November-13			GOVI	450.82	452.9550	450.8160	452.9550	0.00
01/03/2013	GOVI On 07-November-13	445.99	Call	GOVI	48260	7	48260	7	0.00
01/03/2013	GOVI On 07-November-13	446.00	Call	GOVI	48160	7	48160	7	0.00
01/03/2013	GOVI On 07-November-13	446.01	Call	GOVI	48060	7	48060	7	0.00

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01/03/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
01/03/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
01/03/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
01/03/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/03/2013	IGOV On 02-May-13			Index Future	201.86	201.7080	201.8570	201.7080	459.00
01/03/2013	IGOV On 01-August-13			Index Future	204.56	204.4080	204.5570	204.4080	147.00
01/03/2013	IGOV On 07-November-13			Index Future	207.53	207.3720	207.5260	207.3720	7.00
01/03/2013	ILBI On 02-May-13			Index Future	545.92	544.3360	545.9220	544.3360	183.00
01/03/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/03/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/03/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/03/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/03/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/03/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/03/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.07	94.9300	5.0700	94.9300	1,000.00
01/03/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.05	94.9500	5.0500	94.9500	0.00
01/03/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.04	94.9700	5.0400	94.9700	0.00
01/03/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.02	95.0000	5.0200	95.0000	500.00
01/03/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.02	95.0000	5.0200	95.0000	0.00
01/03/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.01	95.0100	5.0100	95.0100	0.00
01/03/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.02	95.0100	5.0200	95.0100	2,200.00
01/03/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.06	94.9800	5.0600	94.9800	2,000.00
01/03/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.15	94.9000	5.1500	94.9000	400.00
01/03/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.27	94.7800	5.2700	94.7800	800.00
01/03/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.41	94.6400	5.4100	94.6400	0.00
01/03/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.57	94.4800	5.5700	94.4800	0.00
01/03/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
01/03/2013	R023 On 02-May-13			Bond Future	6.84	108.5379	6.8431	108.5379	4,970.00
01/03/2013	R023 On 02-May-13	7.04	Call	Bond Future	1435	2	1435	2	0.00
01/03/2013	R023 On 02-May-13	7.06	Call	Bond Future	1580	2	1580	2	0.00
01/03/2013	R023 On 02-May-13	7.05	Call	Bond Future	1507	2	1507	2	0.00
01/03/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
01/03/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
01/03/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00

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01/03/2013	R023 On 01-August-13			Bond Future	6.90	109.9598	6.8983	109.9598	0.00
01/03/2013	R023 On 01-August-13	7.29	Call	Bond Future	2765	3	2765	3	0.00
01/03/2013	R023 On 01-August-13	7.30	Call	Bond Future	2834	4	2834	4	0.00
01/03/2013	R023 On 01-August-13	7.31	Call	Bond Future	2903	4	2903	4	0.00
01/03/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
01/03/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
01/03/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
01/03/2013	R157 On 02-May-13			Bond Future	5.36	119.8993	5.3618	119.8993	5,995.00
01/03/2013	R157 On 02-May-13	5.34	Call	Bond Future	296	0	296	0	0.00
01/03/2013	R157 On 02-May-13	5.36	Call	Bond Future	320	0	320	0	0.00
01/03/2013	R157 On 02-May-13	5.35	Call	Bond Future	308	0	308	0	0.00
01/03/2013	R157 On 02-May-13	5.35	Put	Bond Future	337	0	337	0	0.00
01/03/2013	R157 On 02-May-13	5.36	Put	Bond Future	325	0	325	0	0.00
01/03/2013	R157 On 02-May-13	5.34	Put	Bond Future	349	0	349	0	0.00
01/03/2013	R157 On 01-August-13			Bond Future	5.37	121.4701	5.3662	121.4701	0.00
01/03/2013	R157 On 01-August-13	116.11	Call	Bond Future	91827	92	91827	92	0.00
01/03/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
01/03/2013	R157 On 07-November-13			Bond Future	5.37	116.3982	5.3700	116.3982	0.00
01/03/2013	R157 On 07-November-13	5.59	Call	Bond Future	774	1	774	1	0.00
01/03/2013	R157 On 07-November-13	5.60	Call	Bond Future	786	1	786	1	0.00
01/03/2013	R157 On 07-November-13	5.61	Call	Bond Future	798	1	798	1	0.00
01/03/2013	R157 On 07-November-13	5.61	Put	Bond Future	346	0	346	0	0.00
01/03/2013	R157 On 07-November-13	5.60	Put	Bond Future	352	0	352	0	0.00
01/03/2013	R157 On 07-November-13	5.59	Put	Bond Future	359	0	359	0	0.00
01/03/2013	R186 On 02-May-13			Bond Future	7.43	130.8981	7.4278	130.8981	64,798.00
01/03/2013	R186 On 02-May-13	6.75	Call	Bond Future	373	1	373	1	350.00
01/03/2013	R186 On 02-May-13	7.39	Call	Bond Future	2232	3	2232	3	0.00
01/03/2013	R186 On 02-May-13	7.40	Call	Bond Future	2280	3	2280	3	0.00
01/03/2013	R186 On 02-May-13	7.75	Call	Bond Future	4323	5	4323	5	0.00
01/03/2013	R186 On 02-May-13	7.41	Call	Bond Future	2329	3	2329	3	0.00
01/03/2013	R186 On 02-May-13	7.41	Put	Bond Future	2506	2	2506	2	0.00
01/03/2013	R186 On 02-May-13	7.75	Put	Bond Future	1165	1	1165	1	100.00
01/03/2013	R186 On 02-May-13	7.40	Put	Bond Future	2557	2	2557	2	150.00
01/03/2013	R186 On 02-May-13	7.39	Put	Bond Future	2609	2	2609	2	0.00

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01/03/2013	R186 On 02-May-13	6.75	Put	Bond Future	7395	7	7395	7	0.00
01/03/2013	R186 On 01-August-13			Bond Future	7.50	127.3283	7.4960	127.3283	0.00
01/03/2013	R186 On 01-August-13	7.25	Call	Bond Future	3156	4	3156	4	4,315.00
01/03/2013	R186 On 01-August-13	128.26	Call	Bond Future	117126	118	117126	118	0.00
01/03/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
01/03/2013	R186 On 01-August-13	7.25	Put	Bond Future	5593	5	5593	5	0.00
01/03/2013	R186 On 07-November-13			Bond Future	7.57	129.1472	7.5700	129.1472	480.00
01/03/2013	R186 On 07-November-13	8.15	Call	Bond Future	8515	9	8515	9	0.00
01/03/2013	R186 On 07-November-13	8.16	Call	Bond Future	8575	9	8575	9	0.00
01/03/2013	R186 On 07-November-13	8.14	Call	Bond Future	8456	9	8456	9	0.00
01/03/2013	R186 On 07-November-13	8.75	Call	Bond Future	12260	13	12260	13	0.00
01/03/2013	R186 On 07-November-13	8.75	Put	Bond Future	1659	1	1659	1	1,030.00
01/03/2013	R186 On 07-November-13	8.14	Put	Bond Future	3170	3	3170	3	0.00
01/03/2013	R186 On 07-November-13	8.16	Put	Bond Future	3108	3	3108	3	0.00
01/03/2013	R186 On 07-November-13	8.15	Put	Bond Future	3139	3	3139	3	0.00
01/03/2013	R197 On 02-May-13			Bond Future	290.87	290.3710	290.8698	290.3710	2,633.00
01/03/2013	R197 On 02-May-13	282.39	Call	Bond Future	8480	8	8480	8	0.00
01/03/2013	R197 On 02-May-13	282.40	Call	Bond Future	8470	8	8470	8	0.00
01/03/2013	R197 On 02-May-13	282.41	Call	Bond Future	8460	8	8460	8	0.00
01/03/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
01/03/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
01/03/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
01/03/2013	R201 On 02-May-13			Bond Future	5.20	108.8065	5.2046	108.8065	4.00
01/03/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
01/03/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
01/03/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
01/03/2013	R201 On 02-May-13	4.06	Put	Bond Future	1848	2	1848	2	0.00
01/03/2013	R201 On 02-May-13	4.05	Put	Bond Future	1864	2	1864	2	0.00
01/03/2013	R201 On 02-May-13	4.04	Put	Bond Future	1881	2	1881	2	0.00
01/03/2013	R201 On 01-August-13			Bond Future	5.19	105.8281	5.1890	105.8281	0.00
01/03/2013	R201 On 01-August-13	107.45	Call	Bond Future	68509	69	68509	69	0.00
01/03/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
01/03/2013	R201 On 07-November-13			Bond Future	5.14	107.3398	5.1438	107.3398	0.00
01/03/2013	R201 On 07-November-13	4.79	Call	Bond Future	132	0	132	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
01/03/2013	R201 On 07-November-13	4.80	Call	Bond Future	135	0	135	0	0.00
01/03/2013	R201 On 07-November-13	4.81	Call	Bond Future	139	0	139	0	0.00
01/03/2013	R201 On 07-November-13	4.81	Put	Bond Future	505	0	505	0	0.00
01/03/2013	R201 On 07-November-13	4.80	Put	Bond Future	513	0	513	0	0.00
01/03/2013	R201 On 07-November-13	4.79	Put	Bond Future	520	0	520	0	0.00
01/03/2013	R202 On 02-May-13			Bond Future	217.16	216.9849	217.1561	216.9849	49,417.00
01/03/2013	R202 On 02-May-13	211.04	Call	Bond Future	6116	6	6116	6	0.00
01/03/2013	R202 On 02-May-13	211.06	Call	Bond Future	6096	6	6096	6	0.00
01/03/2013	R202 On 02-May-13	211.05	Call	Bond Future	6106	6	6106	6	0.00
01/03/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
01/03/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
01/03/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
01/03/2013	R203 On 02-May-13			Bond Future	5.88	110.4839	5.8792	110.4839	10,718.00
01/03/2013	R203 On 02-May-13	5.89	Call	Bond Future	713	1	713	1	0.00
01/03/2013	R203 On 02-May-13	5.90	Call	Bond Future	734	1	734	1	0.00
01/03/2013	R203 On 02-May-13	5.91	Call	Bond Future	755	1	755	1	0.00
01/03/2013	R203 On 02-May-13	5.91	Put	Bond Future	632	1	632	1	0.00
01/03/2013	R203 On 02-May-13	5.90	Put	Bond Future	651	1	651	1	0.00
01/03/2013	R203 On 02-May-13	5.89	Put	Bond Future	670	1	670	1	0.00
01/03/2013	R203 On 01-August-13			Bond Future	5.92	111.9313	5.9183	111.9313	0.00
01/03/2013	R203 On 01-August-13	109.11	Call	Bond Future	98400	99	98400	99	0.00
01/03/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
01/03/2013	R203 On 07-November-13			Bond Future	5.97	109.3703	5.9652	109.3703	0.00
01/03/2013	R203 On 07-November-13	6.01	Call	Bond Future	1372	2	1372	2	0.00
01/03/2013	R203 On 07-November-13	571.00	Call	Bond Future	106818	107	106818	107	0.00
01/03/2013	R203 On 07-November-13	5.71	Call	Bond Future	873	1	873	1	15.00
01/03/2013	R203 On 07-November-13	6.00	Call	Bond Future	1353	2	1353	2	0.00
01/03/2013	R203 On 07-November-13	5.99	Call	Bond Future	1335	2	1335	2	0.00
01/03/2013	R203 On 07-November-13	5.99	Put	Bond Future	1247	1	1247	1	0.00
01/03/2013	R203 On 07-November-13	6.00	Put	Bond Future	1230	1	1230	1	0.00
01/03/2013	R203 On 07-November-13	5.71	Put	Bond Future	1783	2	1783	2	0.00
01/03/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
01/03/2013	R203 On 07-November-13	6.01	Put	Bond Future	1214	1	1214	1	0.00
01/03/2013	R204 On 02-May-13			Bond Future	6.17	112.0115	6.1664	112.0115	6,032.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2013	R204 On 02-May-13	6.29	Call	Bond Future	1308	2	1308	2	0.00
01/03/2013	R204 On 02-May-13	6.30	Call	Bond Future	1338	2	1338	2	0.00
01/03/2013	R204 On 02-May-13	6.31	Call	Bond Future	1368	2	1368	2	0.00
01/03/2013	R204 On 02-May-13	6.31	Put	Bond Future	662	1	662	1	0.00
01/03/2013	R204 On 02-May-13	6.30	Put	Bond Future	681	1	681	1	0.00
01/03/2013	R204 On 02-May-13	6.29	Put	Bond Future	700	1	700	1	0.00
01/03/2013	R204 On 01-August-13			Bond Future	6.22	109.4525	6.2165	109.4525	0.00
01/03/2013	R204 On 01-August-13	110.75	Call	Bond Future	100154	101	100154	101	0.00
01/03/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
01/03/2013	R204 On 07-November-13			Bond Future	6.27	111.0160	6.2708	111.0160	0.00
01/03/2013	R204 On 07-November-13	7.00	Call	Bond Future	3976	4	3976	4	0.00
01/03/2013	R204 On 07-November-13	6.29	Call	Bond Future	1939	2	1939	2	0.00
01/03/2013	R204 On 07-November-13	6.30	Call	Bond Future	1963	2	1963	2	0.00
01/03/2013	R204 On 07-November-13	6.31	Call	Bond Future	1986	2	1986	2	0.00
01/03/2013	R204 On 07-November-13	6.31	Put	Bond Future	1810	2	1810	2	0.00
01/03/2013	R204 On 07-November-13	6.30	Put	Bond Future	1831	2	1831	2	0.00
01/03/2013	R204 On 07-November-13	6.29	Put	Bond Future	1853	2	1853	2	0.00
01/03/2013	R204 On 07-November-13	7.00	Put	Bond Future	750	1	750	1	1,270.00
01/03/2013	R206 On 02-May-13			Bond Future	5.22	103.8678	5.2240	103.8678	23.00
01/03/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
01/03/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
01/03/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
01/03/2013	R206 On 02-May-13	3.40	Put	Bond Future	1255	1	1255	1	0.00
01/03/2013	R206 On 02-May-13	3.41	Put	Bond Future	1248	1	1248	1	0.00
01/03/2013	R206 On 02-May-13	3.39	Put	Bond Future	1262	1	1262	1	0.00
01/03/2013	R206 On 01-August-13			Bond Future	5.15	101.4668	5.1516	101.4668	0.00
01/03/2013	R206 On 01-August-13	103.94	Call	Bond Future	30433	30	30433	30	0.00
01/03/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
01/03/2013	R206 On 07-November-13			Bond Future	4.83	102.9162	4.8277	102.9162	0.00
01/03/2013	R206 On 07-November-13	4.29	Call	Bond Future	10	0	10	0	0.00
01/03/2013	R206 On 07-November-13	4.30	Call	Bond Future	10	0	10	0	0.00
01/03/2013	R206 On 07-November-13	4.31	Call	Bond Future	10	0	10	0	0.00
01/03/2013	R206 On 07-November-13	4.31	Put	Bond Future	103	0	103	0	0.00
01/03/2013	R206 On 07-November-13	4.30	Put	Bond Future	104	0	104	0	0.00

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01/03/2013	R206 On 07-November-13	4.29	Put	Bond Future	106	0	106	0	0.00
01/03/2013	R207 On 02-May-13			Bond Future	6.42	107.1972	6.4150	107.1972	7,229.00
01/03/2013	R207 On 02-May-13	6.44	Call	Bond Future	1210	1	1210	1	0.00
01/03/2013	R207 On 02-May-13	6.46	Call	Bond Future	1268	2	1268	2	0.00
01/03/2013	R207 On 02-May-13	6.45	Call	Bond Future	1239	2	1239	2	0.00
01/03/2013	R207 On 02-May-13	6.45	Put	Bond Future	1046	1	1046	1	0.00
01/03/2013	R207 On 02-May-13	6.46	Put	Bond Future	1021	1	1021	1	0.00
01/03/2013	R207 On 02-May-13	6.44	Put	Bond Future	1072	1	1072	1	0.00
01/03/2013	R207 On 01-August-13			Bond Future	6.47	104.9652	6.4715	104.9652	0.00
01/03/2013	R207 On 01-August-13	106.18	Call	Bond Future	96904	97	96904	97	0.00
01/03/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
01/03/2013	R207 On 07-November-13			Bond Future	6.53	106.4646	6.5290	106.4646	0.00
01/03/2013	R207 On 07-November-13	6.69	Call	Bond Future	2717	3	2717	3	0.00
01/03/2013	R207 On 07-November-13	6.70	Call	Bond Future	2746	3	2746	3	0.00
01/03/2013	R207 On 07-November-13	6.71	Call	Bond Future	2776	3	2776	3	0.00
01/03/2013	R207 On 07-November-13	6.71	Put	Bond Future	1853	2	1853	2	0.00
01/03/2013	R207 On 07-November-13	6.70	Put	Bond Future	1874	2	1874	2	0.00
01/03/2013	R207 On 07-November-13	6.69	Put	Bond Future	1896	2	1896	2	0.00
01/03/2013	R208 On 02-May-13			Bond Future	6.52	102.6680	6.5162	102.6680	17,342.00
01/03/2013	R208 On 02-May-13	6.64	Call	Bond Future	1723	2	1723	2	0.00
01/03/2013	R208 On 02-May-13	6.66	Call	Bond Future	1796	2	1796	2	0.00
01/03/2013	R208 On 02-May-13	6.65	Call	Bond Future	1759	2	1759	2	0.00
01/03/2013	R208 On 02-May-13	6.65	Put	Bond Future	940	1	940	1	0.00
01/03/2013	R208 On 02-May-13	6.66	Put	Bond Future	916	1	916	1	0.00
01/03/2013	R208 On 02-May-13	6.64	Put	Bond Future	964	1	964	1	0.00
01/03/2013	R208 On 01-August-13			Bond Future	6.57	104.0132	6.5669	104.0132	0.00
01/03/2013	R208 On 01-August-13	101.40	Call	Bond Future	94392	95	94392	95	0.00
01/03/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
01/03/2013	R208 On 07-November-13			Bond Future	6.62	102.1028	6.6234	102.1028	0.00
01/03/2013	R208 On 07-November-13	7.50	Call	Bond Future	5925	6	5925	6	0.00
01/03/2013	R208 On 07-November-13	6.79	Call	Bond Future	3256	4	3256	4	0.00
01/03/2013	R208 On 07-November-13	6.81	Call	Bond Future	3321	4	3321	4	0.00
01/03/2013	R208 On 07-November-13	6.80	Call	Bond Future	3288	4	3288	4	0.00
01/03/2013	R208 On 07-November-13	6.80	Put	Bond Future	2272	2	2272	2	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
01/03/2013	R208 On 07-November-13	6.81	Put	Bond Future	2247	2	2247	2	0.00
01/03/2013	R208 On 07-November-13	6.79	Put	Bond Future	2297	2	2297	2	0.00
01/03/2013	R208 On 07-November-13	7.50	Put	Bond Future	1001	1	1001	1	1,520.00
01/03/2013	R209 On 02-May-13			Bond Future	8.34	79.8998	8.3439	79.8998	9,196.00
01/03/2013	R209 On 02-May-13	7.99	Call	Bond Future	1002	1	1002	1	0.00
01/03/2013	R209 On 02-May-13	8.01	Call	Bond Future	1054	1	1054	1	0.00
01/03/2013	R209 On 02-May-13	8.00	Call	Bond Future	1028	1	1028	1	0.00
01/03/2013	R209 On 02-May-13	8.00	Put	Bond Future	4017	4	4017	4	0.00
01/03/2013	R209 On 02-May-13	8.01	Put	Bond Future	3954	4	3954	4	0.00
01/03/2013	R209 On 02-May-13	7.99	Put	Bond Future	4081	4	4081	4	0.00
01/03/2013	R209 On 01-August-13			Bond Future	8.41	80.9466	8.4144	80.9466	0.00
01/03/2013	R209 On 01-August-13	79.36	Call	Bond Future	70478	71	70478	71	0.00
01/03/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
01/03/2013	R209 On 07-November-13			Bond Future	8.49	78.9583	8.4919	78.9583	0.00
01/03/2013	R209 On 07-November-13	9.50	Call	Bond Future	9863	10	9863	10	0.00
01/03/2013	R209 On 07-November-13	8.79	Call	Bond Future	6543	7	6543	7	0.00
01/03/2013	R209 On 07-November-13	8.80	Call	Bond Future	6587	7	6587	7	0.00
01/03/2013	R209 On 07-November-13	8.81	Call	Bond Future	6632	7	6632	7	0.00
01/03/2013	R209 On 07-November-13	8.81	Put	Bond Future	4088	4	4088	4	0.00
01/03/2013	R209 On 07-November-13	8.80	Put	Bond Future	4122	4	4122	4	0.00
01/03/2013	R209 On 07-November-13	8.79	Put	Bond Future	4156	4	4156	4	0.00
01/03/2013	R209 On 07-November-13	9.50	Put	Bond Future	2232	2	2232	2	980.00
01/03/2013	R210 On 02-May-13			Bond Future	163.93	164.1366	163.9291	164.1366	1,244.00
01/03/2013	R210 On 02-May-13	161.14	Call	Bond Future	2789	3	2789	3	0.00
01/03/2013	R210 On 02-May-13	161.16	Call	Bond Future	2769	3	2769	3	0.00
01/03/2013	R210 On 02-May-13	161.15	Call	Bond Future	2779	3	2779	3	0.00
01/03/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
01/03/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
01/03/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
01/03/2013	R211 On 02-May-13			Bond Future	128.59	128.5966	128.5907	128.5966	529.00
01/03/2013	R211 On 02-May-13	125.69	Call	Bond Future	2901	3	2901	3	0.00
01/03/2013	R211 On 02-May-13	125.70	Call	Bond Future	2891	3	2891	3	0.00
01/03/2013	R211 On 02-May-13	125.71	Call	Bond Future	2881	3	2881	3	0.00
01/03/2013	R211 On 02-May-13	125.71	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
01/03/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
01/03/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
01/03/2013	R212 On 02-May-13			Bond Future	135.10	134.8881	135.1020	134.8881	20,170.00
01/03/2013	R212 On 02-May-13	131.09	Call	Bond Future	4012	4	4012	4	0.00
01/03/2013	R212 On 02-May-13	131.11	Call	Bond Future	3992	4	3992	4	0.00
01/03/2013	R212 On 02-May-13	131.10	Call	Bond Future	4002	4	4002	4	0.00
01/03/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
01/03/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
01/03/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
01/03/2013	R213 On 02-May-13			Bond Future	8.01	92.4744	8.0069	92.4744	9,267.00
01/03/2013	R213 On 02-May-13	7.84	Call	Bond Future	1612	2	1612	2	0.00
01/03/2013	R213 On 02-May-13	7.85	Call	Bond Future	1648	2	1648	2	0.00
01/03/2013	R213 On 02-May-13	7.86	Call	Bond Future	1684	2	1684	2	0.00
01/03/2013	R213 On 02-May-13	7.86	Put	Bond Future	2983	3	2983	3	0.00
01/03/2013	R213 On 02-May-13	7.85	Put	Bond Future	3036	3	3036	3	0.00
01/03/2013	R213 On 02-May-13	7.84	Put	Bond Future	3091	3	3091	3	0.00
01/03/2013	R213 On 01-August-13			Bond Future	8.08	93.6859	8.0759	93.6859	0.00
01/03/2013	R213 On 01-August-13	91.25	Call	Bond Future	82395	83	82395	83	0.00
01/03/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
01/03/2013	R213 On 07-November-13			Bond Future	8.15	91.4868	8.1532	91.4868	0.00
01/03/2013	R213 On 07-November-13	8.59	Call	Bond Future	6998	7	6998	7	0.00
01/03/2013	R213 On 07-November-13	8.61	Call	Bond Future	7095	8	7095	8	0.00
01/03/2013	R213 On 07-November-13	8.60	Call	Bond Future	7046	8	7046	8	0.00
01/03/2013	R213 On 07-November-13	8.60	Put	Bond Future	3371	3	3371	3	0.00
01/03/2013	R213 On 07-November-13	8.61	Put	Bond Future	3340	3	3340	3	0.00
01/03/2013	R213 On 07-November-13	8.59	Put	Bond Future	3402	3	3402	3	0.00
01/03/2013	R214 On 02-May-13			Bond Future	8.40	81.4328	8.3963	81.4328	2,034.00
01/03/2013	R214 On 02-May-13	84.31	Call	Bond Future	72113	73	72113	73	0.00
01/03/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
01/03/2013	R214 On 01-August-13			Bond Future	8.46	82.4997	8.4647	82.4997	0.00
01/03/2013	R214 On 01-August-13	84.31	Call	Bond Future	71504	72	71504	72	0.00
01/03/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00