



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
14/03/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	2025 On 02-May-13			Bond Future	113.96	113.8118	113.9608	113.8118	0.00
14/03/2013	2025 On 02-May-13	113.41	Call	Bond Future	547	0	547	0	0.00
14/03/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
14/03/2013	2038 On 02-May-13			Bond Future	112.48	112.5649	112.4754	112.5649	9.00
14/03/2013	2038 On 02-May-13	111.60	Call	Bond Future	871	1	871	1	0.00
14/03/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
14/03/2013	2050 On 02-May-13			Bond Future	118.69	118.7882	118.6942	118.7882	122.00
14/03/2013	2050 On 02-May-13	117.60	Call	Bond Future	1096	1	1096	1	0.00

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14/03/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
14/03/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	AL7T On 02-May-13			Index Future	493.41	493.1370	493.4050	493.1370	12.00
14/03/2013	AL7T On 01-August-13			Index Future	499.86	499.5860	499.8580	499.5860	0.00
14/03/2013	AL7T On 07-November-13			Index Future	506.97	506.6970	506.9720	506.6970	0.00
14/03/2013	ALBI On 02-May-13			Index Future	438.86	438.2760	438.8600	438.2760	1,017.00
14/03/2013	ALBI On 01-August-13			Index Future	444.60	444.0080	444.6000	444.0080	79.00
14/03/2013	ALBI On 07-November-13			Index Future	450.93	450.3270	450.9280	450.3270	85.00
14/03/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/03/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	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
14/03/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2013	EL28 On 02-May-13			Bond Future	113.17	113.2590	113.1733	113.2590	0.00
14/03/2013	EL28 On 02-May-13	113.32	Call	Bond Future	0	0	0	0	0.00
14/03/2013	EL28 On 02-May-13	113.32	Put	Bond Future	143	0	143	0	0.00
14/03/2013	ES33 On 02-May-13			Bond Future	8.87	87.9624	8.8737	87.9624	3,363.00
14/03/2013	ES33 On 02-May-13	91.02	Call	Bond Future	79046	79	79046	79	0.00
14/03/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
14/03/2013	ES33 On 01-August-13			Bond Future	8.97	89.1130	8.9650	89.1130	0.00
14/03/2013	ES33 On 01-August-13	9.00	Call	Bond Future	288	0	288	0	0.00
14/03/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78329	78	78329	78	0.00
14/03/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
14/03/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
14/03/2013	GOVI On 02-May-13			GOVI	438.77	438.1930	438.7670	438.1930	98.00
14/03/2013	GOVI On 02-May-13	432.99	Call	GOVI	57770	5	57770	5	0.00
14/03/2013	GOVI On 02-May-13	433.00	Call	GOVI	57670	5	57670	5	0.00
14/03/2013	GOVI On 02-May-13	433.01	Call	GOVI	57570	5	57570	5	0.00
14/03/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
14/03/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
14/03/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
14/03/2013	GOVI On 01-August-13			GOVI	444.51	443.9240	444.5050	443.9240	280.00
14/03/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
14/03/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
14/03/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
14/03/2013	GOVI On 01-August-13	446.00	Put	GOVI	14950	2	14950	2	0.00
14/03/2013	GOVI On 01-August-13	446.01	Put	GOVI	15050	2	15050	2	0.00
14/03/2013	GOVI On 01-August-13	445.99	Put	GOVI	14850	2	14850	2	0.00
14/03/2013	GOVI On 07-November-13			GOVI	450.83	450.2420	450.8320	450.2420	0.00
14/03/2013	GOVI On 07-November-13	445.99	Call	GOVI	48420	4	48420	4	0.00
14/03/2013	GOVI On 07-November-13	446.00	Call	GOVI	48320	4	48320	4	0.00
14/03/2013	GOVI On 07-November-13	446.01	Call	GOVI	48220	4	48220	4	0.00

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14/03/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
14/03/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
14/03/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
14/03/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/03/2013	IGOV On 02-May-13			Index Future	203.11	203.0710	203.1090	203.0710	459.00
14/03/2013	IGOV On 01-August-13			Index Future	205.82	205.7810	205.8200	205.7810	149.00
14/03/2013	IGOV On 07-November-13			Index Future	208.82	208.7760	208.8150	208.7760	7.00
14/03/2013	ILBI On 02-May-13			Index Future	549.53	550.0760	549.5300	550.0760	183.00
14/03/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
14/03/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/03/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
14/03/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/03/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/03/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/03/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	1,000.00
14/03/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	0.00
14/03/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	0.00
14/03/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.12	94.8900	5.1200	94.8900	500.00
14/03/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.12	94.8900	5.1200	94.8900	0.00
14/03/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.11	94.8900	5.1100	94.8900	0.00
14/03/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.10	94.9000	5.1000	94.9000	2,200.00
14/03/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.14	94.8600	5.1400	94.8600	2,000.00
14/03/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.25	94.7600	5.2500	94.7600	400.00
14/03/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.35	94.6500	5.3500	94.6500	800.00
14/03/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.48	94.5300	5.4800	94.5300	0.00
14/03/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.64	94.3700	5.6400	94.3700	0.00
14/03/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
14/03/2013	R023 On 02-May-13			Bond Future	6.87	107.5768	6.8709	107.5768	6,470.00
14/03/2013	R023 On 02-May-13	7.04	Call	Bond Future	1231	1	1231	1	0.00
14/03/2013	R023 On 02-May-13	7.06	Call	Bond Future	1375	1	1375	1	0.00
14/03/2013	R023 On 02-May-13	7.05	Call	Bond Future	1303	1	1303	1	0.00
14/03/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
14/03/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
14/03/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00

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14/03/2013	R023 On 01-August-13			Bond Future	6.93	108.9838	6.9274	108.9838	0.00
14/03/2013	R023 On 01-August-13	7.29	Call	Bond Future	2556	3	2556	3	0.00
14/03/2013	R023 On 01-August-13	7.30	Call	Bond Future	2626	3	2626	3	0.00
14/03/2013	R023 On 01-August-13	7.31	Call	Bond Future	2695	3	2695	3	0.00
14/03/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
14/03/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
14/03/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
14/03/2013	R157 On 02-May-13			Bond Future	5.40	119.5923	5.3962	119.5923	6,078.00
14/03/2013	R157 On 02-May-13	5.34	Call	Bond Future	227	0	227	0	0.00
14/03/2013	R157 On 02-May-13	5.36	Call	Bond Future	248	0	248	0	0.00
14/03/2013	R157 On 02-May-13	5.35	Call	Bond Future	237	0	237	0	0.00
14/03/2013	R157 On 02-May-13	5.35	Put	Bond Future	350	0	350	0	0.00
14/03/2013	R157 On 02-May-13	5.36	Put	Bond Future	336	0	336	0	0.00
14/03/2013	R157 On 02-May-13	5.34	Put	Bond Future	363	0	363	0	0.00
14/03/2013	R157 On 01-August-13			Bond Future	5.41	121.1564	5.4058	121.1564	0.00
14/03/2013	R157 On 01-August-13	116.11	Call	Bond Future	91741	92	91741	92	0.00
14/03/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
14/03/2013	R157 On 07-November-13			Bond Future	5.42	116.0739	5.4190	116.0739	0.00
14/03/2013	R157 On 07-November-13	5.59	Call	Bond Future	697	1	697	1	0.00
14/03/2013	R157 On 07-November-13	5.60	Call	Bond Future	708	1	708	1	0.00
14/03/2013	R157 On 07-November-13	5.61	Call	Bond Future	720	1	720	1	0.00
14/03/2013	R157 On 07-November-13	5.61	Put	Bond Future	360	0	360	0	0.00
14/03/2013	R157 On 07-November-13	5.60	Put	Bond Future	367	0	367	0	0.00
14/03/2013	R157 On 07-November-13	5.59	Put	Bond Future	374	0	374	0	0.00
14/03/2013	R186 On 02-May-13			Bond Future	7.45	129.4649	7.4535	129.4649	64,898.00
14/03/2013	R186 On 02-May-13	6.75	Call	Bond Future	190	0	190	0	350.00
14/03/2013	R186 On 02-May-13	7.39	Call	Bond Future	1759	2	1759	2	0.00
14/03/2013	R186 On 02-May-13	7.40	Call	Bond Future	1804	2	1804	2	2,000.00
14/03/2013	R186 On 02-May-13	7.41	Call	Bond Future	1850	2	1850	2	0.00
14/03/2013	R186 On 02-May-13	7.60	Call	Bond Future	2863	3	2863	3	0.00
14/03/2013	R186 On 02-May-13	7.75	Call	Bond Future	3830	4	3830	4	0.00
14/03/2013	R186 On 02-May-13	7.75	Put	Bond Future	928	1	928	1	100.00
14/03/2013	R186 On 02-May-13	7.60	Put	Bond Future	1417	2	1417	2	2,830.00
14/03/2013	R186 On 02-May-13	7.41	Put	Bond Future	2284	2	2284	2	0.00

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14/03/2013	R186 On 02-May-13	7.40	Put	Bond Future	2338	2	2338	2	150.00
14/03/2013	R186 On 02-May-13	7.39	Put	Bond Future	2393	3	2393	3	0.00
14/03/2013	R186 On 02-May-13	6.75	Put	Bond Future	7469	8	7469	8	0.00
14/03/2013	R186 On 01-August-13			Bond Future	7.52	125.8735	7.5228	125.8735	0.00
14/03/2013	R186 On 01-August-13	7.25	Call	Bond Future	2709	3	2709	3	4,315.00
14/03/2013	R186 On 01-August-13	128.26	Call	Bond Future	116865	117	116865	117	0.00
14/03/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
14/03/2013	R186 On 01-August-13	7.25	Put	Bond Future	5407	6	5407	6	0.00
14/03/2013	R186 On 07-November-13			Bond Future	7.60	127.6651	7.5984	127.6651	480.00
14/03/2013	R186 On 07-November-13	8.75	Call	Bond Future	11800	12	11800	12	0.00
14/03/2013	R186 On 07-November-13	8.14	Call	Bond Future	7964	8	7964	8	0.00
14/03/2013	R186 On 07-November-13	8.15	Call	Bond Future	8023	8	8023	8	0.00
14/03/2013	R186 On 07-November-13	8.16	Call	Bond Future	8083	8	8083	8	0.00
14/03/2013	R186 On 07-November-13	8.16	Put	Bond Future	2887	3	2887	3	0.00
14/03/2013	R186 On 07-November-13	8.15	Put	Bond Future	2917	3	2917	3	0.00
14/03/2013	R186 On 07-November-13	8.14	Put	Bond Future	2948	3	2948	3	0.00
14/03/2013	R186 On 07-November-13	8.75	Put	Bond Future	1470	2	1470	2	1,030.00
14/03/2013	R197 On 02-May-13			Bond Future	291.85	292.0927	291.8524	292.0927	2,633.00
14/03/2013	R197 On 02-May-13	282.39	Call	Bond Future	9462	10	9462	10	0.00
14/03/2013	R197 On 02-May-13	282.41	Call	Bond Future	9442	10	9442	10	0.00
14/03/2013	R197 On 02-May-13	282.40	Call	Bond Future	9452	10	9452	10	0.00
14/03/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
14/03/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
14/03/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
14/03/2013	R201 On 02-May-13			Bond Future	5.22	108.7094	5.2151	108.7094	4.00
14/03/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
14/03/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
14/03/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
14/03/2013	R201 On 02-May-13	4.06	Put	Bond Future	1865	2	1865	2	0.00
14/03/2013	R201 On 02-May-13	4.05	Put	Bond Future	1881	2	1881	2	0.00
14/03/2013	R201 On 02-May-13	4.04	Put	Bond Future	1897	2	1897	2	0.00
14/03/2013	R201 On 01-August-13			Bond Future	5.20	105.7274	5.2025	105.7274	0.00
14/03/2013	R201 On 01-August-13	107.45	Call	Bond Future	68491	68	68491	68	0.00
14/03/2013	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
14/03/2013	R201 On 07-November-13			Bond Future	5.17	107.2322	5.1652	107.2322	0.00
14/03/2013	R201 On 07-November-13	4.79	Call	Bond Future	111	0	111	0	0.00
14/03/2013	R201 On 07-November-13	4.81	Call	Bond Future	117	0	117	0	0.00
14/03/2013	R201 On 07-November-13	4.80	Call	Bond Future	114	0	114	0	0.00
14/03/2013	R201 On 07-November-13	4.80	Put	Bond Future	514	1	514	1	0.00
14/03/2013	R201 On 07-November-13	4.81	Put	Bond Future	507	1	507	1	0.00
14/03/2013	R201 On 07-November-13	4.79	Put	Bond Future	522	1	522	1	0.00
14/03/2013	R202 On 02-May-13			Bond Future	219.73	219.9089	219.7331	219.9089	49,417.00
14/03/2013	R202 On 02-May-13	211.04	Call	Bond Future	8693	9	8693	9	0.00
14/03/2013	R202 On 02-May-13	211.05	Call	Bond Future	8683	9	8683	9	0.00
14/03/2013	R202 On 02-May-13	211.06	Call	Bond Future	8673	9	8673	9	0.00
14/03/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
14/03/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
14/03/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
14/03/2013	R203 On 02-May-13			Bond Future	5.86	110.1950	5.8625	110.1950	10,718.00
14/03/2013	R203 On 02-May-13	5.89	Call	Bond Future	684	1	684	1	0.00
14/03/2013	R203 On 02-May-13	5.90	Call	Bond Future	706	1	706	1	0.00
14/03/2013	R203 On 02-May-13	5.91	Call	Bond Future	728	1	728	1	0.00
14/03/2013	R203 On 02-May-13	5.91	Put	Bond Future	538	1	538	1	0.00
14/03/2013	R203 On 02-May-13	5.90	Put	Bond Future	556	1	556	1	0.00
14/03/2013	R203 On 02-May-13	5.89	Put	Bond Future	574	1	574	1	0.00
14/03/2013	R203 On 01-August-13			Bond Future	5.90	111.6362	5.9006	111.6362	0.00
14/03/2013	R203 On 01-August-13	109.11	Call	Bond Future	98467	98	98467	98	0.00
14/03/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
14/03/2013	R203 On 07-November-13			Bond Future	5.95	109.0654	5.9476	109.0654	0.00
14/03/2013	R203 On 07-November-13	6.01	Call	Bond Future	1378	1	1378	1	0.00
14/03/2013	R203 On 07-November-13	571.00	Call	Bond Future	106880	107	106880	107	0.00
14/03/2013	R203 On 07-November-13	5.71	Call	Bond Future	879	1	879	1	15.00
14/03/2013	R203 On 07-November-13	5.99	Call	Bond Future	1341	1	1341	1	0.00
14/03/2013	R203 On 07-November-13	6.00	Call	Bond Future	1359	1	1359	1	0.00
14/03/2013	R203 On 07-November-13	6.00	Put	Bond Future	1174	1	1174	1	0.00
14/03/2013	R203 On 07-November-13	5.99	Put	Bond Future	1190	1	1190	1	0.00
14/03/2013	R203 On 07-November-13	5.71	Put	Bond Future	1727	2	1727	2	0.00
14/03/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00

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14/03/2013	R203 On 07-November-13	6.01	Put	Bond Future	1157	1	1157	1	0.00
14/03/2013	R204 On 02-May-13			Bond Future	6.13	111.7133	6.1332	111.7133	6,027.00
14/03/2013	R204 On 02-May-13	6.29	Call	Bond Future	1291	1	1291	1	0.00
14/03/2013	R204 On 02-May-13	6.31	Call	Bond Future	1356	1	1356	1	0.00
14/03/2013	R204 On 02-May-13	6.30	Call	Bond Future	1323	1	1323	1	0.00
14/03/2013	R204 On 02-May-13	6.30	Put	Bond Future	502	1	502	1	0.00
14/03/2013	R204 On 02-May-13	6.31	Put	Bond Future	485	1	485	1	0.00
14/03/2013	R204 On 02-May-13	6.29	Put	Bond Future	519	1	519	1	0.00
14/03/2013	R204 On 01-August-13			Bond Future	6.18	109.1480	6.1817	109.1480	0.00
14/03/2013	R204 On 01-August-13	110.75	Call	Bond Future	100319	100	100319	100	0.00
14/03/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
14/03/2013	R204 On 07-November-13			Bond Future	6.23	110.7014	6.2349	110.7014	0.00
14/03/2013	R204 On 07-November-13	7.00	Call	Bond Future	3999	4	3999	4	0.00
14/03/2013	R204 On 07-November-13	6.29	Call	Bond Future	1906	2	1906	2	0.00
14/03/2013	R204 On 07-November-13	6.31	Call	Bond Future	1955	2	1955	2	0.00
14/03/2013	R204 On 07-November-13	6.30	Call	Bond Future	1930	2	1930	2	0.00
14/03/2013	R204 On 07-November-13	6.30	Put	Bond Future	1636	2	1636	2	0.00
14/03/2013	R204 On 07-November-13	6.31	Put	Bond Future	1616	2	1616	2	0.00
14/03/2013	R204 On 07-November-13	6.29	Put	Bond Future	1657	2	1657	2	0.00
14/03/2013	R204 On 07-November-13	7.00	Put	Bond Future	611	1	611	1	1,270.00
14/03/2013	R206 On 02-May-13			Bond Future	5.25	103.8146	5.2453	103.8146	23.00
14/03/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
14/03/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
14/03/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
14/03/2013	R206 On 02-May-13	3.40	Put	Bond Future	1269	1	1269	1	0.00
14/03/2013	R206 On 02-May-13	3.41	Put	Bond Future	1262	1	1262	1	0.00
14/03/2013	R206 On 02-May-13	3.39	Put	Bond Future	1276	1	1276	1	0.00
14/03/2013	R206 On 01-August-13			Bond Future	5.19	101.4105	5.1877	101.4105	0.00
14/03/2013	R206 On 01-August-13	103.94	Call	Bond Future	30417	30	30417	30	0.00
14/03/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
14/03/2013	R206 On 07-November-13			Bond Future	4.94	102.8539	4.9441	102.8539	0.00
14/03/2013	R206 On 07-November-13	4.29	Call	Bond Future	8	0	8	0	0.00
14/03/2013	R206 On 07-November-13	4.31	Call	Bond Future	8	0	8	0	0.00
14/03/2013	R206 On 07-November-13	4.30	Call	Bond Future	8	0	8	0	0.00

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14/03/2013	R206 On 07-November-13	4.30	Put	Bond Future	123	0	123	0	0.00
14/03/2013	R206 On 07-November-13	4.31	Put	Bond Future	122	0	122	0	0.00
14/03/2013	R206 On 07-November-13	4.29	Put	Bond Future	125	0	125	0	0.00
14/03/2013	R207 On 02-May-13			Bond Future	6.38	106.8414	6.3812	106.8414	7,274.00
14/03/2013	R207 On 02-May-13	6.44	Call	Bond Future	1172	1	1172	1	0.00
14/03/2013	R207 On 02-May-13	6.46	Call	Bond Future	1235	1	1235	1	0.00
14/03/2013	R207 On 02-May-13	6.45	Call	Bond Future	1203	1	1203	1	0.00
14/03/2013	R207 On 02-May-13	6.45	Put	Bond Future	823	1	823	1	0.00
14/03/2013	R207 On 02-May-13	6.46	Put	Bond Future	800	1	800	1	0.00
14/03/2013	R207 On 02-May-13	6.44	Put	Bond Future	847	1	847	1	0.00
14/03/2013	R207 On 01-August-13			Bond Future	6.44	104.6023	6.4362	104.6023	0.00
14/03/2013	R207 On 01-August-13	106.18	Call	Bond Future	97092	97	97092	97	0.00
14/03/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
14/03/2013	R207 On 07-November-13			Bond Future	6.49	106.0911	6.4927	106.0911	0.00
14/03/2013	R207 On 07-November-13	6.69	Call	Bond Future	2741	3	2741	3	0.00
14/03/2013	R207 On 07-November-13	6.71	Call	Bond Future	2802	3	2802	3	0.00
14/03/2013	R207 On 07-November-13	6.70	Call	Bond Future	2771	3	2771	3	0.00
14/03/2013	R207 On 07-November-13	6.70	Put	Bond Future	1713	2	1713	2	0.00
14/03/2013	R207 On 07-November-13	6.71	Put	Bond Future	1692	2	1692	2	0.00
14/03/2013	R207 On 07-November-13	6.69	Put	Bond Future	1734	2	1734	2	0.00
14/03/2013	R208 On 02-May-13			Bond Future	6.52	101.9864	6.5238	101.9864	17,342.00
14/03/2013	R208 On 02-May-13	6.64	Call	Bond Future	1507	1	1507	1	0.00
14/03/2013	R208 On 02-May-13	6.66	Call	Bond Future	1581	2	1581	2	0.00
14/03/2013	R208 On 02-May-13	6.65	Call	Bond Future	1544	2	1544	2	0.00
14/03/2013	R208 On 02-May-13	6.65	Put	Bond Future	771	1	771	1	0.00
14/03/2013	R208 On 02-May-13	6.66	Put	Bond Future	748	1	748	1	0.00
14/03/2013	R208 On 02-May-13	6.64	Put	Bond Future	795	1	795	1	0.00
14/03/2013	R208 On 01-August-13			Bond Future	6.58	103.3202	6.5751	103.3202	0.00
14/03/2013	R208 On 01-August-13	101.40	Call	Bond Future	94343	94	94343	94	0.00
14/03/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
14/03/2013	R208 On 07-November-13			Bond Future	6.63	101.3947	6.6328	101.3947	0.00
14/03/2013	R208 On 07-November-13	7.50	Call	Bond Future	5745	6	5745	6	0.00
14/03/2013	R208 On 07-November-13	6.79	Call	Bond Future	3056	3	3056	3	0.00
14/03/2013	R208 On 07-November-13	6.80	Call	Bond Future	3089	3	3089	3	0.00

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14/03/2013	R208 On 07-November-13	6.81	Call	Bond Future	3122	3	3122	3	0.00
14/03/2013	R208 On 07-November-13	6.81	Put	Bond Future	2102	2	2102	2	0.00
14/03/2013	R208 On 07-November-13	6.80	Put	Bond Future	2127	2	2127	2	0.00
14/03/2013	R208 On 07-November-13	6.79	Put	Bond Future	2151	2	2151	2	0.00
14/03/2013	R208 On 07-November-13	7.50	Put	Bond Future	875	1	875	1	1,520.00
14/03/2013	R209 On 02-May-13			Bond Future	8.32	79.2980	8.3232	79.2980	9,195.00
14/03/2013	R209 On 02-May-13	7.99	Call	Bond Future	834	1	834	1	0.00
14/03/2013	R209 On 02-May-13	8.00	Call	Bond Future	858	1	858	1	0.00
14/03/2013	R209 On 02-May-13	8.01	Call	Bond Future	883	1	883	1	0.00
14/03/2013	R209 On 02-May-13	8.01	Put	Bond Future	3608	4	3608	4	0.00
14/03/2013	R209 On 02-May-13	8.00	Put	Bond Future	3673	4	3673	4	0.00
14/03/2013	R209 On 02-May-13	7.99	Put	Bond Future	3738	4	3738	4	0.00
14/03/2013	R209 On 01-August-13			Bond Future	8.39	80.3352	8.3933	80.3352	0.00
14/03/2013	R209 On 01-August-13	79.36	Call	Bond Future	70654	70	70654	70	0.00
14/03/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
14/03/2013	R209 On 07-November-13			Bond Future	8.47	78.3341	8.4706	78.3341	0.00
14/03/2013	R209 On 07-November-13	9.50	Call	Bond Future	9568	9	9568	9	0.00
14/03/2013	R209 On 07-November-13	8.79	Call	Bond Future	6090	6	6090	6	0.00
14/03/2013	R209 On 07-November-13	8.81	Call	Bond Future	6181	6	6181	6	0.00
14/03/2013	R209 On 07-November-13	8.80	Call	Bond Future	6135	6	6135	6	0.00
14/03/2013	R209 On 07-November-13	8.80	Put	Bond Future	3495	4	3495	4	0.00
14/03/2013	R209 On 07-November-13	8.81	Put	Bond Future	3463	4	3463	4	0.00
14/03/2013	R209 On 07-November-13	8.79	Put	Bond Future	3528	4	3528	4	0.00
14/03/2013	R209 On 07-November-13	9.50	Put	Bond Future	1762	2	1762	2	980.00
14/03/2013	R210 On 02-May-13			Bond Future	164.23	164.3581	164.2264	164.3581	1,244.00
14/03/2013	R210 On 02-May-13	161.14	Call	Bond Future	3086	3	3086	3	0.00
14/03/2013	R210 On 02-May-13	161.15	Call	Bond Future	3076	3	3076	3	0.00
14/03/2013	R210 On 02-May-13	161.16	Call	Bond Future	3066	3	3066	3	0.00
14/03/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
14/03/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
14/03/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
14/03/2013	R211 On 02-May-13			Bond Future	129.13	128.9560	129.1335	128.9560	529.00
14/03/2013	R211 On 02-May-13	125.69	Call	Bond Future	3443	3	3443	3	0.00
14/03/2013	R211 On 02-May-13	125.71	Call	Bond Future	3423	3	3423	3	0.00

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14/03/2013	R211 On 02-May-13	125.70	Call	Bond Future	3433	3	3433	3	0.00
14/03/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
14/03/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
14/03/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
14/03/2013	R212 On 02-May-13			Bond Future	136.38	136.4883	136.3754	136.4883	20,170.00
14/03/2013	R212 On 02-May-13	131.09	Call	Bond Future	5285	5	5285	5	0.00
14/03/2013	R212 On 02-May-13	131.10	Call	Bond Future	5275	5	5275	5	0.00
14/03/2013	R212 On 02-May-13	131.11	Call	Bond Future	5265	5	5265	5	0.00
14/03/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
14/03/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
14/03/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
14/03/2013	R213 On 02-May-13			Bond Future	8.02	91.3988	8.0225	91.3988	9,267.00
14/03/2013	R213 On 02-May-13	7.84	Call	Bond Future	1261	1	1261	1	0.00
14/03/2013	R213 On 02-May-13	7.85	Call	Bond Future	1294	1	1294	1	0.00
14/03/2013	R213 On 02-May-13	7.86	Call	Bond Future	1328	1	1328	1	0.00
14/03/2013	R213 On 02-May-13	7.86	Put	Bond Future	2764	3	2764	3	0.00
14/03/2013	R213 On 02-May-13	7.85	Put	Bond Future	2820	3	2820	3	0.00
14/03/2013	R213 On 02-May-13	7.84	Put	Bond Future	2876	3	2876	3	0.00
14/03/2013	R213 On 01-August-13			Bond Future	8.09	92.5942	8.0921	92.5942	0.00
14/03/2013	R213 On 01-August-13	91.25	Call	Bond Future	82255	82	82255	82	0.00
14/03/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
14/03/2013	R213 On 07-November-13			Bond Future	8.17	90.3749	8.1704	90.3749	0.00
14/03/2013	R213 On 07-November-13	8.59	Call	Bond Future	6573	6	6573	6	0.00
14/03/2013	R213 On 07-November-13	8.61	Call	Bond Future	6672	7	6672	7	0.00
14/03/2013	R213 On 07-November-13	8.60	Call	Bond Future	6623	6	6623	6	0.00
14/03/2013	R213 On 07-November-13	8.60	Put	Bond Future	3093	3	3093	3	0.00
14/03/2013	R213 On 07-November-13	8.61	Put	Bond Future	3062	3	3062	3	0.00
14/03/2013	R213 On 07-November-13	8.59	Put	Bond Future	3123	3	3123	3	0.00
14/03/2013	R214 On 02-May-13			Bond Future	8.37	80.7913	8.3664	80.7913	2,034.00
14/03/2013	R214 On 02-May-13	84.31	Call	Bond Future	72380	72	72380	72	0.00
14/03/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
14/03/2013	R214 On 01-August-13			Bond Future	8.43	81.8480	8.4340	81.8480	0.00
14/03/2013	R214 On 01-August-13	84.31	Call	Bond Future	71773	71	71773	71	0.00
14/03/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00

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