



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
04/03/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	2025 On 02-May-13			Bond Future	113.69	113.6935	113.6930	113.6935	0.00
04/03/2013	2025 On 02-May-13	113.41	Call	Bond Future	279	0	279	0	0.00
04/03/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
04/03/2013	2038 On 02-May-13			Bond Future	112.33	112.3261	112.3278	112.3261	0.00
04/03/2013	2038 On 02-May-13	111.60	Call	Bond Future	723	1	723	1	0.00
04/03/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
04/03/2013	2050 On 02-May-13			Bond Future	119.66	119.6629	119.6647	119.6629	122.00
04/03/2013	2050 On 02-May-13	117.60	Call	Bond Future	2067	2	2067	2	0.00

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04/03/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
04/03/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	AL7T On 02-May-13			Index Future	494.04	493.7590	494.0360	493.7590	12.00
04/03/2013	AL7T On 01-August-13			Index Future	500.50	500.2230	500.4990	500.2230	0.00
04/03/2013	AL7T On 07-November-13			Index Future	507.64	507.3650	507.6420	507.3650	0.00
04/03/2013	ALBI On 02-May-13			Index Future	439.34	438.7840	439.3400	438.7840	1,017.00
04/03/2013	ALBI On 01-August-13			Index Future	445.09	444.5290	445.0880	444.5290	79.00
04/03/2013	ALBI On 07-November-13			Index Future	451.44	450.8750	451.4400	450.8750	85.00
04/03/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/03/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	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
04/03/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2013	EL28 On 02-May-13			Bond Future	113.67	113.6634	113.6654	113.6634	0.00
04/03/2013	EL28 On 02-May-13	113.32	Call	Bond Future	349	0	349	0	0.00
04/03/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
04/03/2013	ES33 On 02-May-13			Bond Future	8.88	87.9874	8.8757	87.9874	3,363.00
04/03/2013	ES33 On 02-May-13	91.02	Call	Bond Future	79030	79	79030	79	0.00
04/03/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
04/03/2013	ES33 On 01-August-13			Bond Future	8.97	89.1392	8.9671	89.1392	0.00
04/03/2013	ES33 On 01-August-13	9.00	Call	Bond Future	272	0	272	0	0.00
04/03/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78313	78	78313	78	0.00
04/03/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
04/03/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
04/03/2013	GOVI On 02-May-13			GOVI	439.27	438.7270	439.2650	438.7270	98.00
04/03/2013	GOVI On 02-May-13	432.99	Call	GOVI	62750	6	62750	6	0.00
04/03/2013	GOVI On 02-May-13	433.00	Call	GOVI	62650	6	62650	6	0.00
04/03/2013	GOVI On 02-May-13	433.01	Call	GOVI	62550	6	62550	6	0.00
04/03/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
04/03/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
04/03/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
04/03/2013	GOVI On 01-August-13			GOVI	445.01	444.4700	445.0120	444.4700	280.00
04/03/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
04/03/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
04/03/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
04/03/2013	GOVI On 01-August-13	446.00	Put	GOVI	9880	2	9880	2	0.00
04/03/2013	GOVI On 01-August-13	446.01	Put	GOVI	9980	2	9980	2	0.00
04/03/2013	GOVI On 01-August-13	445.99	Put	GOVI	9780	2	9780	2	0.00
04/03/2013	GOVI On 07-November-13			GOVI	451.36	450.8160	451.3620	450.8160	0.00
04/03/2013	GOVI On 07-November-13	445.99	Call	GOVI	53720	5	53720	5	0.00
04/03/2013	GOVI On 07-November-13	446.00	Call	GOVI	53620	5	53620	5	0.00
04/03/2013	GOVI On 07-November-13	446.01	Call	GOVI	53520	5	53520	5	0.00

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04/03/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
04/03/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
04/03/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
04/03/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/03/2013	IGOV On 02-May-13			Index Future	201.89	201.8570	201.8930	201.8570	459.00
04/03/2013	IGOV On 01-August-13			Index Future	204.59	204.5570	204.5930	204.5570	147.00
04/03/2013	IGOV On 07-November-13			Index Future	207.57	207.5260	207.5650	207.5260	7.00
04/03/2013	ILBI On 02-May-13			Index Future	546.32	545.9220	546.3160	545.9220	183.00
04/03/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
04/03/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/03/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/03/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/03/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/03/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/03/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.08	94.9300	5.0800	94.9300	1,000.00
04/03/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.07	94.9500	5.0700	94.9500	0.00
04/03/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.05	94.9600	5.0500	94.9600	0.00
04/03/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.03	94.9800	5.0300	94.9800	500.00
04/03/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.02	94.9800	5.0200	94.9800	0.00
04/03/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.00	94.9900	5.0000	94.9900	0.00
04/03/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.00	94.9800	5.0000	94.9800	2,200.00
04/03/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.04	94.9400	5.0400	94.9400	2,000.00
04/03/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.13	94.8500	5.1300	94.8500	400.00
04/03/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.24	94.7300	5.2400	94.7300	800.00
04/03/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.38	94.5900	5.3800	94.5900	0.00
04/03/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.54	94.4300	5.5400	94.4300	0.00
04/03/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
04/03/2013	R023 On 02-May-13			Bond Future	6.83	107.8230	6.8323	107.8230	4,970.00
04/03/2013	R023 On 02-May-13	7.04	Call	Bond Future	1515	1	1515	1	0.00
04/03/2013	R023 On 02-May-13	7.06	Call	Bond Future	1659	2	1659	2	0.00
04/03/2013	R023 On 02-May-13	7.05	Call	Bond Future	1587	2	1587	2	0.00
04/03/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
04/03/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
04/03/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00

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04/03/2013	R023 On 01-August-13			Bond Future	6.89	109.2345	6.8872	109.2345	0.00
04/03/2013	R023 On 01-August-13	7.29	Call	Bond Future	2844	3	2844	3	0.00
04/03/2013	R023 On 01-August-13	7.30	Call	Bond Future	2914	3	2914	3	0.00
04/03/2013	R023 On 01-August-13	7.31	Call	Bond Future	2983	3	2983	3	0.00
04/03/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
04/03/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
04/03/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
04/03/2013	R157 On 02-May-13			Bond Future	5.33	119.7150	5.3347	119.7150	6,044.00
04/03/2013	R157 On 02-May-13	5.34	Call	Bond Future	320	0	320	0	0.00
04/03/2013	R157 On 02-May-13	5.36	Call	Bond Future	346	0	346	0	0.00
04/03/2013	R157 On 02-May-13	5.35	Call	Bond Future	333	0	333	0	0.00
04/03/2013	R157 On 02-May-13	5.35	Put	Bond Future	296	0	296	0	0.00
04/03/2013	R157 On 02-May-13	5.36	Put	Bond Future	285	0	285	0	0.00
04/03/2013	R157 On 02-May-13	5.34	Put	Bond Future	308	0	308	0	0.00
04/03/2013	R157 On 01-August-13			Bond Future	5.34	121.2823	5.3358	121.2823	0.00
04/03/2013	R157 On 01-August-13	116.11	Call	Bond Future	91893	92	91893	92	0.00
04/03/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
04/03/2013	R157 On 07-November-13			Bond Future	5.34	116.2069	5.3351	116.2069	0.00
04/03/2013	R157 On 07-November-13	5.59	Call	Bond Future	813	1	813	1	0.00
04/03/2013	R157 On 07-November-13	5.60	Call	Bond Future	825	1	825	1	0.00
04/03/2013	R157 On 07-November-13	5.61	Call	Bond Future	838	1	838	1	0.00
04/03/2013	R157 On 07-November-13	5.61	Put	Bond Future	319	0	319	0	0.00
04/03/2013	R157 On 07-November-13	5.60	Put	Bond Future	325	0	325	0	0.00
04/03/2013	R157 On 07-November-13	5.59	Put	Bond Future	332	0	332	0	0.00
04/03/2013	R186 On 02-May-13			Bond Future	7.41	129.9817	7.4066	129.9817	64,798.00
04/03/2013	R186 On 02-May-13	6.75	Call	Bond Future	370	0	370	0	350.00
04/03/2013	R186 On 02-May-13	7.39	Call	Bond Future	2277	2	2277	2	0.00
04/03/2013	R186 On 02-May-13	7.40	Call	Bond Future	2326	2	2326	2	0.00
04/03/2013	R186 On 02-May-13	7.75	Call	Bond Future	4423	4	4423	4	0.00
04/03/2013	R186 On 02-May-13	7.41	Call	Bond Future	2376	2	2376	2	0.00
04/03/2013	R186 On 02-May-13	7.41	Put	Bond Future	2342	3	2342	3	0.00
04/03/2013	R186 On 02-May-13	7.75	Put	Bond Future	1053	1	1053	1	100.00
04/03/2013	R186 On 02-May-13	7.40	Put	Bond Future	2392	3	2392	3	150.00
04/03/2013	R186 On 02-May-13	7.39	Put	Bond Future	2442	3	2442	3	0.00

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04/03/2013	R186 On 02-May-13	6.75	Put	Bond Future	7180	7	7180	7	0.00
04/03/2013	R186 On 01-August-13			Bond Future	7.47	126.3988	7.4742	126.3988	0.00
04/03/2013	R186 On 01-August-13	7.25	Call	Bond Future	3206	3	3206	3	4,315.00
04/03/2013	R186 On 01-August-13	128.26	Call	Bond Future	117340	117	117340	117	0.00
04/03/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
04/03/2013	R186 On 01-August-13	7.25	Put	Bond Future	5430	6	5430	6	0.00
04/03/2013	R186 On 07-November-13			Bond Future	7.55	128.2036	7.5475	128.2036	480.00
04/03/2013	R186 On 07-November-13	8.15	Call	Bond Future	8631	9	8631	9	0.00
04/03/2013	R186 On 07-November-13	8.16	Call	Bond Future	8691	9	8691	9	0.00
04/03/2013	R186 On 07-November-13	8.14	Call	Bond Future	8572	8	8572	8	0.00
04/03/2013	R186 On 07-November-13	8.75	Call	Bond Future	12410	12	12410	12	0.00
04/03/2013	R186 On 07-November-13	8.75	Put	Bond Future	1593	2	1593	2	1,030.00
04/03/2013	R186 On 07-November-13	8.14	Put	Bond Future	3069	3	3069	3	0.00
04/03/2013	R186 On 07-November-13	8.16	Put	Bond Future	3009	3	3009	3	0.00
04/03/2013	R186 On 07-November-13	8.15	Put	Bond Future	3039	3	3039	3	0.00
04/03/2013	R197 On 02-May-13			Bond Future	290.87	290.8698	290.8661	290.8698	2,633.00
04/03/2013	R197 On 02-May-13	282.39	Call	Bond Future	8476	8	8476	8	0.00
04/03/2013	R197 On 02-May-13	282.40	Call	Bond Future	8466	8	8466	8	0.00
04/03/2013	R197 On 02-May-13	282.41	Call	Bond Future	8456	8	8456	8	0.00
04/03/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
04/03/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
04/03/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
04/03/2013	R201 On 02-May-13			Bond Future	5.16	108.7349	5.1603	108.7349	4.00
04/03/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
04/03/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
04/03/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
04/03/2013	R201 On 02-May-13	4.06	Put	Bond Future	1777	2	1777	2	0.00
04/03/2013	R201 On 02-May-13	4.05	Put	Bond Future	1794	2	1794	2	0.00
04/03/2013	R201 On 02-May-13	4.04	Put	Bond Future	1810	2	1810	2	0.00
04/03/2013	R201 On 01-August-13			Bond Future	5.14	105.7546	5.1367	105.7546	0.00
04/03/2013	R201 On 01-August-13	107.45	Call	Bond Future	68580	69	68580	69	0.00
04/03/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
04/03/2013	R201 On 07-November-13			Bond Future	5.08	107.2646	5.0788	107.2646	0.00
04/03/2013	R201 On 07-November-13	4.79	Call	Bond Future	153	0	153	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
04/03/2013	R201 On 07-November-13	4.80	Call	Bond Future	156	0	156	0	0.00
04/03/2013	R201 On 07-November-13	4.81	Call	Bond Future	160	0	160	0	0.00
04/03/2013	R201 On 07-November-13	4.81	Put	Bond Future	455	1	455	1	0.00
04/03/2013	R201 On 07-November-13	4.80	Put	Bond Future	462	1	462	1	0.00
04/03/2013	R201 On 07-November-13	4.79	Put	Bond Future	470	1	470	1	0.00
04/03/2013	R202 On 02-May-13			Bond Future	217.16	217.1561	217.1585	217.1561	49,417.00
04/03/2013	R202 On 02-May-13	211.04	Call	Bond Future	6118	6	6118	6	0.00
04/03/2013	R202 On 02-May-13	211.06	Call	Bond Future	6098	6	6098	6	0.00
04/03/2013	R202 On 02-May-13	211.05	Call	Bond Future	6108	6	6108	6	0.00
04/03/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
04/03/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
04/03/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
04/03/2013	R203 On 02-May-13			Bond Future	5.87	110.1711	5.8684	110.1711	10,718.00
04/03/2013	R203 On 02-May-13	5.89	Call	Bond Future	719	1	719	1	0.00
04/03/2013	R203 On 02-May-13	5.90	Call	Bond Future	740	1	740	1	0.00
04/03/2013	R203 On 02-May-13	5.91	Call	Bond Future	762	1	762	1	0.00
04/03/2013	R203 On 02-May-13	5.91	Put	Bond Future	595	1	595	1	0.00
04/03/2013	R203 On 02-May-13	5.90	Put	Bond Future	614	1	614	1	0.00
04/03/2013	R203 On 02-May-13	5.89	Put	Bond Future	632	1	632	1	0.00
04/03/2013	R203 On 01-August-13			Bond Future	5.91	111.6134	5.9068	111.6134	0.00
04/03/2013	R203 On 01-August-13	109.11	Call	Bond Future	98444	98	98444	98	0.00
04/03/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
04/03/2013	R203 On 07-November-13			Bond Future	5.95	109.0472	5.9531	109.0472	0.00
04/03/2013	R203 On 07-November-13	6.01	Call	Bond Future	1387	1	1387	1	0.00
04/03/2013	R203 On 07-November-13	571.00	Call	Bond Future	106861	107	106861	107	0.00
04/03/2013	R203 On 07-November-13	5.71	Call	Bond Future	883	1	883	1	15.00
04/03/2013	R203 On 07-November-13	6.00	Call	Bond Future	1368	1	1368	1	0.00
04/03/2013	R203 On 07-November-13	5.99	Call	Bond Future	1349	1	1349	1	0.00
04/03/2013	R203 On 07-November-13	5.99	Put	Bond Future	1218	1	1218	1	0.00
04/03/2013	R203 On 07-November-13	6.00	Put	Bond Future	1202	1	1202	1	0.00
04/03/2013	R203 On 07-November-13	5.71	Put	Bond Future	1750	2	1750	2	0.00
04/03/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
04/03/2013	R203 On 07-November-13	6.01	Put	Bond Future	1185	1	1185	1	0.00
04/03/2013	R204 On 02-May-13			Bond Future	6.15	111.6030	6.1503	111.6030	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
04/03/2013	R204 On 02-May-13	6.29	Call	Bond Future	1334	1	1334	1	0.00
04/03/2013	R204 On 02-May-13	6.30	Call	Bond Future	1364	1	1364	1	0.00
04/03/2013	R204 On 02-May-13	6.31	Call	Bond Future	1395	1	1395	1	0.00
04/03/2013	R204 On 02-May-13	6.31	Put	Bond Future	610	1	610	1	0.00
04/03/2013	R204 On 02-May-13	6.30	Put	Bond Future	628	1	628	1	0.00
04/03/2013	R204 On 02-May-13	6.29	Put	Bond Future	646	1	646	1	0.00
04/03/2013	R204 On 01-August-13			Bond Future	6.20	109.0376	6.1996	109.0376	0.00
04/03/2013	R204 On 01-August-13	110.75	Call	Bond Future	100234	100	100234	100	0.00
04/03/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
04/03/2013	R204 On 07-November-13			Bond Future	6.25	110.5945	6.2530	110.5945	0.00
04/03/2013	R204 On 07-November-13	7.00	Call	Bond Future	4027	4	4027	4	0.00
04/03/2013	R204 On 07-November-13	6.29	Call	Bond Future	1969	2	1969	2	0.00
04/03/2013	R204 On 07-November-13	6.30	Call	Bond Future	1993	2	1993	2	0.00
04/03/2013	R204 On 07-November-13	6.31	Call	Bond Future	2017	2	2017	2	0.00
04/03/2013	R204 On 07-November-13	6.31	Put	Bond Future	1761	2	1761	2	0.00
04/03/2013	R204 On 07-November-13	6.30	Put	Bond Future	1782	2	1782	2	0.00
04/03/2013	R204 On 07-November-13	6.29	Put	Bond Future	1803	2	1803	2	0.00
04/03/2013	R204 On 07-November-13	7.00	Put	Bond Future	721	1	721	1	1,270.00
04/03/2013	R206 On 02-May-13			Bond Future	5.17	103.8334	5.1742	103.8334	23.00
04/03/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
04/03/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
04/03/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
04/03/2013	R206 On 02-May-13	3.40	Put	Bond Future	1221	1	1221	1	0.00
04/03/2013	R206 On 02-May-13	3.41	Put	Bond Future	1214	1	1214	1	0.00
04/03/2013	R206 On 02-May-13	3.39	Put	Bond Future	1228	1	1228	1	0.00
04/03/2013	R206 On 01-August-13			Bond Future	5.08	101.4308	5.0751	101.4308	0.00
04/03/2013	R206 On 01-August-13	103.94	Call	Bond Future	30466	30	30466	30	0.00
04/03/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
04/03/2013	R206 On 07-November-13			Bond Future	4.64	102.8791	4.6409	102.8791	0.00
04/03/2013	R206 On 07-November-13	4.29	Call	Bond Future	17	0	17	0	0.00
04/03/2013	R206 On 07-November-13	4.30	Call	Bond Future	17	0	17	0	0.00
04/03/2013	R206 On 07-November-13	4.31	Call	Bond Future	18	0	18	0	0.00
04/03/2013	R206 On 07-November-13	4.31	Put	Bond Future	77	0	77	0	0.00
04/03/2013	R206 On 07-November-13	4.30	Put	Bond Future	78	0	78	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
04/03/2013	R206 On 07-November-13	4.29	Put	Bond Future	80	0	80	0	0.00
04/03/2013	R207 On 02-May-13			Bond Future	6.41	106.7143	6.4093	106.7143	7,229.00
04/03/2013	R207 On 02-May-13	6.44	Call	Bond Future	1198	1	1198	1	0.00
04/03/2013	R207 On 02-May-13	6.46	Call	Bond Future	1258	1	1258	1	0.00
04/03/2013	R207 On 02-May-13	6.45	Call	Bond Future	1228	1	1228	1	0.00
04/03/2013	R207 On 02-May-13	6.45	Put	Bond Future	1003	1	1003	1	0.00
04/03/2013	R207 On 02-May-13	6.46	Put	Bond Future	978	1	978	1	0.00
04/03/2013	R207 On 02-May-13	6.44	Put	Bond Future	1029	1	1029	1	0.00
04/03/2013	R207 On 01-August-13			Bond Future	6.47	104.4749	6.4656	104.4749	0.00
04/03/2013	R207 On 01-August-13	106.18	Call	Bond Future	96935	97	96935	97	0.00
04/03/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
04/03/2013	R207 On 07-November-13			Bond Future	6.52	105.9667	6.5229	105.9667	0.00
04/03/2013	R207 On 07-November-13	6.69	Call	Bond Future	2721	3	2721	3	0.00
04/03/2013	R207 On 07-November-13	6.70	Call	Bond Future	2750	3	2750	3	0.00
04/03/2013	R207 On 07-November-13	6.71	Call	Bond Future	2780	3	2780	3	0.00
04/03/2013	R207 On 07-November-13	6.71	Put	Bond Future	1826	2	1826	2	0.00
04/03/2013	R207 On 07-November-13	6.70	Put	Bond Future	1847	2	1847	2	0.00
04/03/2013	R207 On 07-November-13	6.69	Put	Bond Future	1869	2	1869	2	0.00
04/03/2013	R208 On 02-May-13			Bond Future	6.51	102.0997	6.5105	102.0997	17,342.00
04/03/2013	R208 On 02-May-13	6.64	Call	Bond Future	1713	2	1713	2	0.00
04/03/2013	R208 On 02-May-13	6.66	Call	Bond Future	1787	2	1787	2	0.00
04/03/2013	R208 On 02-May-13	6.65	Call	Bond Future	1750	2	1750	2	0.00
04/03/2013	R208 On 02-May-13	6.65	Put	Bond Future	895	1	895	1	0.00
04/03/2013	R208 On 02-May-13	6.66	Put	Bond Future	872	1	872	1	0.00
04/03/2013	R208 On 02-May-13	6.64	Put	Bond Future	919	1	919	1	0.00
04/03/2013	R208 On 01-August-13			Bond Future	6.56	103.4364	6.5611	103.4364	0.00
04/03/2013	R208 On 01-August-13	101.40	Call	Bond Future	94427	94	94427	94	0.00
04/03/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
04/03/2013	R208 On 07-November-13			Bond Future	6.62	101.5171	6.6175	101.5171	0.00
04/03/2013	R208 On 07-November-13	7.50	Call	Bond Future	5938	6	5938	6	0.00
04/03/2013	R208 On 07-November-13	6.79	Call	Bond Future	3259	3	3259	3	0.00
04/03/2013	R208 On 07-November-13	6.81	Call	Bond Future	3325	3	3325	3	0.00
04/03/2013	R208 On 07-November-13	6.80	Call	Bond Future	3292	3	3292	3	0.00
04/03/2013	R208 On 07-November-13	6.80	Put	Bond Future	2241	2	2241	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
04/03/2013	R208 On 07-November-13	6.81	Put	Bond Future	2216	2	2216	2	0.00
04/03/2013	R208 On 07-November-13	6.79	Put	Bond Future	2266	2	2266	2	0.00
04/03/2013	R208 On 07-November-13	7.50	Put	Bond Future	980	1	980	1	1,520.00
04/03/2013	R209 On 02-May-13			Bond Future	8.32	79.3874	8.3176	79.3874	9,196.00
04/03/2013	R209 On 02-May-13	7.99	Call	Bond Future	1024	1	1024	1	0.00
04/03/2013	R209 On 02-May-13	8.01	Call	Bond Future	1077	1	1077	1	0.00
04/03/2013	R209 On 02-May-13	8.00	Call	Bond Future	1050	1	1050	1	0.00
04/03/2013	R209 On 02-May-13	8.00	Put	Bond Future	3817	4	3817	4	0.00
04/03/2013	R209 On 02-May-13	8.01	Put	Bond Future	3755	4	3755	4	0.00
04/03/2013	R209 On 02-May-13	7.99	Put	Bond Future	3880	4	3880	4	0.00
04/03/2013	R209 On 01-August-13			Bond Future	8.39	80.4268	8.3875	80.4268	0.00
04/03/2013	R209 On 01-August-13	79.36	Call	Bond Future	70702	70	70702	70	0.00
04/03/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
04/03/2013	R209 On 07-November-13			Bond Future	8.46	78.4306	8.4642	78.4306	0.00
04/03/2013	R209 On 07-November-13	9.50	Call	Bond Future	10008	10	10008	10	0.00
04/03/2013	R209 On 07-November-13	8.79	Call	Bond Future	6650	7	6650	7	0.00
04/03/2013	R209 On 07-November-13	8.80	Call	Bond Future	6695	7	6695	7	0.00
04/03/2013	R209 On 07-November-13	8.81	Call	Bond Future	6740	7	6740	7	0.00
04/03/2013	R209 On 07-November-13	8.81	Put	Bond Future	3970	4	3970	4	0.00
04/03/2013	R209 On 07-November-13	8.80	Put	Bond Future	4003	4	4003	4	0.00
04/03/2013	R209 On 07-November-13	8.79	Put	Bond Future	4036	4	4036	4	0.00
04/03/2013	R209 On 07-November-13	9.50	Put	Bond Future	2150	2	2150	2	980.00
04/03/2013	R210 On 02-May-13			Bond Future	163.93	163.9291	163.9297	163.9291	1,244.00
04/03/2013	R210 On 02-May-13	161.14	Call	Bond Future	2790	3	2790	3	0.00
04/03/2013	R210 On 02-May-13	161.16	Call	Bond Future	2770	3	2770	3	0.00
04/03/2013	R210 On 02-May-13	161.15	Call	Bond Future	2780	3	2780	3	0.00
04/03/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
04/03/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
04/03/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
04/03/2013	R211 On 02-May-13			Bond Future	128.58	128.5907	128.5849	128.5907	529.00
04/03/2013	R211 On 02-May-13	125.69	Call	Bond Future	2895	3	2895	3	0.00
04/03/2013	R211 On 02-May-13	125.70	Call	Bond Future	2885	3	2885	3	0.00
04/03/2013	R211 On 02-May-13	125.71	Call	Bond Future	2875	3	2875	3	0.00
04/03/2013	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
04/03/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
04/03/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
04/03/2013	R212 On 02-May-13			Bond Future	135.42	135.1020	135.4244	135.1020	20,170.00
04/03/2013	R212 On 02-May-13	131.09	Call	Bond Future	4334	4	4334	4	0.00
04/03/2013	R212 On 02-May-13	131.11	Call	Bond Future	4314	4	4314	4	0.00
04/03/2013	R212 On 02-May-13	131.10	Call	Bond Future	4324	4	4324	4	0.00
04/03/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
04/03/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
04/03/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
04/03/2013	R213 On 02-May-13			Bond Future	7.97	91.8077	7.9705	91.8077	9,267.00
04/03/2013	R213 On 02-May-13	7.84	Call	Bond Future	1692	2	1692	2	0.00
04/03/2013	R213 On 02-May-13	7.85	Call	Bond Future	1729	2	1729	2	0.00
04/03/2013	R213 On 02-May-13	7.86	Call	Bond Future	1767	2	1767	2	0.00
04/03/2013	R213 On 02-May-13	7.86	Put	Bond Future	2747	3	2747	3	0.00
04/03/2013	R213 On 02-May-13	7.85	Put	Bond Future	2799	3	2799	3	0.00
04/03/2013	R213 On 02-May-13	7.84	Put	Bond Future	2851	3	2851	3	0.00
04/03/2013	R213 On 01-August-13			Bond Future	8.04	93.0096	8.0385	93.0096	0.00
04/03/2013	R213 On 01-August-13	91.25	Call	Bond Future	82717	82	82717	82	0.00
04/03/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
04/03/2013	R213 On 07-November-13			Bond Future	8.11	90.8003	8.1148	90.8003	0.00
04/03/2013	R213 On 07-November-13	8.59	Call	Bond Future	7180	7	7180	7	0.00
04/03/2013	R213 On 07-November-13	8.61	Call	Bond Future	7279	7	7279	7	0.00
04/03/2013	R213 On 07-November-13	8.60	Call	Bond Future	7229	7	7229	7	0.00
04/03/2013	R213 On 07-November-13	8.60	Put	Bond Future	3227	3	3227	3	0.00
04/03/2013	R213 On 07-November-13	8.61	Put	Bond Future	3197	3	3197	3	0.00
04/03/2013	R213 On 07-November-13	8.59	Put	Bond Future	3257	3	3257	3	0.00
04/03/2013	R214 On 02-May-13			Bond Future	8.37	80.8925	8.3651	80.8925	2,034.00
04/03/2013	R214 On 02-May-13	84.31	Call	Bond Future	72392	72	72392	72	0.00
04/03/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
04/03/2013	R214 On 01-August-13			Bond Future	8.43	81.9514	8.4326	81.9514	0.00
04/03/2013	R214 On 01-August-13	84.31	Call	Bond Future	71786	72	71786	72	0.00
04/03/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00