



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
05/03/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	2025 On 02-May-13			Bond Future	113.69	113.6930	113.6928	113.6930	0.00
05/03/2013	2025 On 02-May-13	113.41	Call	Bond Future	279	0	279	0	0.00
05/03/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
05/03/2013	2038 On 02-May-13			Bond Future	112.33	112.3278	112.3297	112.3278	0.00
05/03/2013	2038 On 02-May-13	111.60	Call	Bond Future	725	1	725	1	0.00
05/03/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
05/03/2013	2050 On 02-May-13			Bond Future	119.82	119.6647	119.8186	119.6647	122.00
05/03/2013	2050 On 02-May-13	117.60	Call	Bond Future	2221	2	2221	2	0.00

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05/03/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
05/03/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	AL7T On 02-May-13			Index Future	495.21	494.0360	495.2100	494.0360	12.00
05/03/2013	AL7T On 01-August-13			Index Future	501.69	500.4990	501.6870	500.4990	0.00
05/03/2013	AL7T On 07-November-13			Index Future	508.85	507.6420	508.8450	507.6420	0.00
05/03/2013	ALBI On 02-May-13			Index Future	440.60	439.3400	440.5950	439.3400	1,017.00
05/03/2013	ALBI On 01-August-13			Index Future	446.36	445.0880	446.3580	445.0880	79.00
05/03/2013	ALBI On 07-November-13			Index Future	452.73	451.4400	452.7270	451.4400	85.00
05/03/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/03/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	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
05/03/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2013	EL28 On 02-May-13			Bond Future	113.74	113.6654	113.7397	113.6654	0.00
05/03/2013	EL28 On 02-May-13	113.32	Call	Bond Future	424	0	424	0	0.00
05/03/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
05/03/2013	ES33 On 02-May-13			Bond Future	8.82	88.2099	8.8186	88.2099	3,363.00
05/03/2013	ES33 On 02-May-13	91.02	Call	Bond Future	79512	79	79512	79	0.00
05/03/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
05/03/2013	ES33 On 01-August-13			Bond Future	8.91	89.3640	8.9082	89.3640	0.00
05/03/2013	ES33 On 01-August-13	9.00	Call	Bond Future	760	0	760	0	0.00
05/03/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78801	78	78801	78	0.00
05/03/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
05/03/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
05/03/2013	GOVI On 02-May-13			GOVI	440.46	439.2650	440.4550	439.2650	98.00
05/03/2013	GOVI On 02-May-13	432.99	Call	GOVI	74650	6	74650	6	0.00
05/03/2013	GOVI On 02-May-13	433.00	Call	GOVI	74550	6	74550	6	0.00
05/03/2013	GOVI On 02-May-13	433.01	Call	GOVI	74450	6	74450	6	0.00
05/03/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
05/03/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
05/03/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
05/03/2013	GOVI On 01-August-13			GOVI	446.22	445.0120	446.2160	445.0120	280.00
05/03/2013	GOVI On 01-August-13	445.99	Call	GOVI	2260	0	2260	0	0.00
05/03/2013	GOVI On 01-August-13	446.01	Call	GOVI	2060	0	2060	0	0.00
05/03/2013	GOVI On 01-August-13	446.00	Call	GOVI	2160	0	2160	0	0.00
05/03/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	1	0	1	0.00
05/03/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	1	0	1	0.00
05/03/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	1	0	1	0.00
05/03/2013	GOVI On 07-November-13			GOVI	452.58	451.3620	452.5830	451.3620	0.00
05/03/2013	GOVI On 07-November-13	445.99	Call	GOVI	65930	5	65930	5	0.00
05/03/2013	GOVI On 07-November-13	446.00	Call	GOVI	65830	5	65830	5	0.00
05/03/2013	GOVI On 07-November-13	446.01	Call	GOVI	65730	5	65730	5	0.00

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05/03/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
05/03/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
05/03/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
05/03/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/03/2013	IGOV On 02-May-13			Index Future	202.18	201.8930	202.1790	201.8930	459.00
05/03/2013	IGOV On 01-August-13			Index Future	204.88	204.5930	204.8820	204.5930	147.00
05/03/2013	IGOV On 07-November-13			Index Future	207.86	207.5650	207.8590	207.5650	7.00
05/03/2013	ILBI On 02-May-13			Index Future	546.32	546.3160	546.3160	546.3160	183.00
05/03/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
05/03/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/03/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/03/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/03/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/03/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/03/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.10	94.9200	5.1000	94.9200	1,000.00
05/03/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.09	94.9300	5.0900	94.9300	0.00
05/03/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.07	94.9500	5.0700	94.9500	0.00
05/03/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.06	94.9700	5.0600	94.9700	500.00
05/03/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.04	94.9800	5.0400	94.9800	0.00
05/03/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.03	95.0000	5.0300	95.0000	0.00
05/03/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.03	95.0000	5.0300	95.0000	2,200.00
05/03/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.05	94.9600	5.0500	94.9600	2,000.00
05/03/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.13	94.8700	5.1300	94.8700	400.00
05/03/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.24	94.7600	5.2400	94.7600	800.00
05/03/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.38	94.6200	5.3800	94.6200	0.00
05/03/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.54	94.4600	5.5400	94.4600	0.00
05/03/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
05/03/2013	R023 On 02-May-13			Bond Future	6.79	107.9025	6.7907	107.9025	4,970.00
05/03/2013	R023 On 02-May-13	7.04	Call	Bond Future	1821	2	1821	2	0.00
05/03/2013	R023 On 02-May-13	7.06	Call	Bond Future	1965	2	1965	2	0.00
05/03/2013	R023 On 02-May-13	7.05	Call	Bond Future	1893	2	1893	2	0.00
05/03/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
05/03/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
05/03/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00

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05/03/2013	R023 On 01-August-13			Bond Future	6.84	109.3143	6.8441	109.3143	0.00
05/03/2013	R023 On 01-August-13	7.29	Call	Bond Future	3155	3	3155	3	0.00
05/03/2013	R023 On 01-August-13	7.30	Call	Bond Future	3224	3	3224	3	0.00
05/03/2013	R023 On 01-August-13	7.31	Call	Bond Future	3293	3	3293	3	0.00
05/03/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
05/03/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
05/03/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
05/03/2013	R157 On 02-May-13			Bond Future	5.31	119.7810	5.3075	119.7810	6,044.00
05/03/2013	R157 On 02-May-13	5.34	Call	Bond Future	352	0	352	0	0.00
05/03/2013	R157 On 02-May-13	5.36	Call	Bond Future	380	0	380	0	0.00
05/03/2013	R157 On 02-May-13	5.35	Call	Bond Future	366	0	366	0	0.00
05/03/2013	R157 On 02-May-13	5.35	Put	Bond Future	263	0	263	0	0.00
05/03/2013	R157 On 02-May-13	5.36	Put	Bond Future	252	0	252	0	0.00
05/03/2013	R157 On 02-May-13	5.34	Put	Bond Future	273	0	273	0	0.00
05/03/2013	R157 On 01-August-13			Bond Future	5.31	121.3483	5.3051	121.3483	0.00
05/03/2013	R157 On 01-August-13	116.11	Call	Bond Future	91959	92	91959	92	0.00
05/03/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
05/03/2013	R157 On 07-November-13			Bond Future	5.30	116.2731	5.2995	116.2731	0.00
05/03/2013	R157 On 07-November-13	5.59	Call	Bond Future	856	1	856	1	0.00
05/03/2013	R157 On 07-November-13	5.60	Call	Bond Future	868	1	868	1	0.00
05/03/2013	R157 On 07-November-13	5.61	Call	Bond Future	881	1	881	1	0.00
05/03/2013	R157 On 07-November-13	5.61	Put	Bond Future	295	0	295	0	0.00
05/03/2013	R157 On 07-November-13	5.60	Put	Bond Future	301	0	301	0	0.00
05/03/2013	R157 On 07-November-13	5.59	Put	Bond Future	307	0	307	0	0.00
05/03/2013	R186 On 02-May-13			Bond Future	7.35	130.1934	7.3547	130.1934	64,898.00
05/03/2013	R186 On 02-May-13	6.75	Call	Bond Future	432	0	432	0	350.00
05/03/2013	R186 On 02-May-13	7.39	Call	Bond Future	2524	2	2524	2	0.00
05/03/2013	R186 On 02-May-13	7.40	Call	Bond Future	2578	2	2578	2	0.00
05/03/2013	R186 On 02-May-13	7.75	Call	Bond Future	4790	4	4790	4	0.00
05/03/2013	R186 On 02-May-13	7.41	Call	Bond Future	2631	2	2631	2	0.00
05/03/2013	R186 On 02-May-13	7.41	Put	Bond Future	2077	2	2077	2	0.00
05/03/2013	R186 On 02-May-13	7.75	Put	Bond Future	900	1	900	1	100.00
05/03/2013	R186 On 02-May-13	7.40	Put	Bond Future	2123	2	2123	2	150.00
05/03/2013	R186 On 02-May-13	7.39	Put	Bond Future	2170	2	2170	2	0.00

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05/03/2013	R186 On 02-May-13	6.75	Put	Bond Future	6722	7	6722	7	0.00
05/03/2013	R186 On 01-August-13			Bond Future	7.42	126.6123	7.4206	126.6123	0.00
05/03/2013	R186 On 01-August-13	7.25	Call	Bond Future	3426	3	3426	3	4,315.00
05/03/2013	R186 On 01-August-13	128.26	Call	Bond Future	117866	117	117866	117	0.00
05/03/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
05/03/2013	R186 On 01-August-13	7.25	Put	Bond Future	5123	5	5123	5	0.00
05/03/2013	R186 On 07-November-13			Bond Future	7.49	128.4192	7.4920	128.4192	480.00
05/03/2013	R186 On 07-November-13	8.15	Call	Bond Future	8988	9	8988	9	0.00
05/03/2013	R186 On 07-November-13	8.16	Call	Bond Future	9049	9	9049	9	0.00
05/03/2013	R186 On 07-November-13	8.14	Call	Bond Future	8927	9	8927	9	0.00
05/03/2013	R186 On 07-November-13	8.75	Call	Bond Future	12835	12	12835	12	0.00
05/03/2013	R186 On 07-November-13	8.75	Put	Bond Future	1484	2	1484	2	1,030.00
05/03/2013	R186 On 07-November-13	8.14	Put	Bond Future	2891	3	2891	3	0.00
05/03/2013	R186 On 07-November-13	8.16	Put	Bond Future	2834	3	2834	3	0.00
05/03/2013	R186 On 07-November-13	8.15	Put	Bond Future	2863	3	2863	3	0.00
05/03/2013	R197 On 02-May-13			Bond Future	290.99	290.8661	290.9891	290.8661	2,633.00
05/03/2013	R197 On 02-May-13	282.39	Call	Bond Future	8599	8	8599	8	0.00
05/03/2013	R197 On 02-May-13	282.40	Call	Bond Future	8589	8	8589	8	0.00
05/03/2013	R197 On 02-May-13	282.41	Call	Bond Future	8579	8	8579	8	0.00
05/03/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
05/03/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
05/03/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
05/03/2013	R201 On 02-May-13			Bond Future	5.14	108.8057	5.1382	108.8057	4.00
05/03/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
05/03/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
05/03/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
05/03/2013	R201 On 02-May-13	4.06	Put	Bond Future	1742	2	1742	2	0.00
05/03/2013	R201 On 02-May-13	4.05	Put	Bond Future	1758	2	1758	2	0.00
05/03/2013	R201 On 02-May-13	4.04	Put	Bond Future	1775	2	1775	2	0.00
05/03/2013	R201 On 01-August-13			Bond Future	5.11	105.8255	5.1105	105.8255	0.00
05/03/2013	R201 On 01-August-13	107.45	Call	Bond Future	68615	69	68615	69	0.00
05/03/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
05/03/2013	R201 On 07-November-13			Bond Future	5.05	107.3358	5.0462	107.3358	0.00
05/03/2013	R201 On 07-November-13	4.79	Call	Bond Future	164	0	164	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
05/03/2013	R201 On 07-November-13	4.80	Call	Bond Future	168	0	168	0	0.00
05/03/2013	R201 On 07-November-13	4.81	Call	Bond Future	172	0	172	0	0.00
05/03/2013	R201 On 07-November-13	4.81	Put	Bond Future	431	0	431	0	0.00
05/03/2013	R201 On 07-November-13	4.80	Put	Bond Future	438	0	438	0	0.00
05/03/2013	R201 On 07-November-13	4.79	Put	Bond Future	446	0	446	0	0.00
05/03/2013	R202 On 02-May-13			Bond Future	218.18	217.1585	218.1777	217.1585	49,417.00
05/03/2013	R202 On 02-May-13	211.04	Call	Bond Future	7138	6	7138	6	0.00
05/03/2013	R202 On 02-May-13	211.06	Call	Bond Future	7118	6	7118	6	0.00
05/03/2013	R202 On 02-May-13	211.05	Call	Bond Future	7128	6	7128	6	0.00
05/03/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
05/03/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
05/03/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
05/03/2013	R203 On 02-May-13			Bond Future	5.83	110.2147	5.8261	110.2147	10,718.00
05/03/2013	R203 On 02-May-13	5.89	Call	Bond Future	805	1	805	1	0.00
05/03/2013	R203 On 02-May-13	5.90	Call	Bond Future	828	1	828	1	0.00
05/03/2013	R203 On 02-May-13	5.91	Call	Bond Future	851	1	851	1	0.00
05/03/2013	R203 On 02-May-13	5.91	Put	Bond Future	515	1	515	1	0.00
05/03/2013	R203 On 02-May-13	5.90	Put	Bond Future	532	1	532	1	0.00
05/03/2013	R203 On 02-May-13	5.89	Put	Bond Future	549	1	549	1	0.00
05/03/2013	R203 On 01-August-13			Bond Future	5.86	111.6567	5.8616	111.6567	0.00
05/03/2013	R203 On 01-August-13	109.11	Call	Bond Future	98615	98	98615	98	0.00
05/03/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
05/03/2013	R203 On 07-November-13			Bond Future	5.90	109.0904	5.9042	109.0904	0.00
05/03/2013	R203 On 07-November-13	6.01	Call	Bond Future	1479	1	1479	1	0.00
05/03/2013	R203 On 07-November-13	571.00	Call	Bond Future	107034	107	107034	107	0.00
05/03/2013	R203 On 07-November-13	5.71	Call	Bond Future	951	1	951	1	15.00
05/03/2013	R203 On 07-November-13	6.00	Call	Bond Future	1459	1	1459	1	0.00
05/03/2013	R203 On 07-November-13	5.99	Call	Bond Future	1439	1	1439	1	0.00
05/03/2013	R203 On 07-November-13	5.99	Put	Bond Future	1135	1	1135	1	0.00
05/03/2013	R203 On 07-November-13	6.00	Put	Bond Future	1119	1	1119	1	0.00
05/03/2013	R203 On 07-November-13	5.71	Put	Bond Future	1645	2	1645	2	0.00
05/03/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
05/03/2013	R203 On 07-November-13	6.01	Put	Bond Future	1103	1	1103	1	0.00
05/03/2013	R204 On 02-May-13			Bond Future	6.11	111.6823	6.1135	111.6823	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
05/03/2013	R204 On 02-May-13	6.29	Call	Bond Future	1441	1	1441	1	0.00
05/03/2013	R204 On 02-May-13	6.30	Call	Bond Future	1473	1	1473	1	0.00
05/03/2013	R204 On 02-May-13	6.31	Call	Bond Future	1506	1	1506	1	0.00
05/03/2013	R204 On 02-May-13	6.31	Put	Bond Future	538	1	538	1	0.00
05/03/2013	R204 On 02-May-13	6.30	Put	Bond Future	555	1	555	1	0.00
05/03/2013	R204 On 02-May-13	6.29	Put	Bond Future	571	1	571	1	0.00
05/03/2013	R204 On 01-August-13			Bond Future	6.16	109.1173	6.1608	109.1173	0.00
05/03/2013	R204 On 01-August-13	110.75	Call	Bond Future	100418	100	100418	100	0.00
05/03/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
05/03/2013	R204 On 07-November-13			Bond Future	6.21	110.6745	6.2117	110.6745	0.00
05/03/2013	R204 On 07-November-13	7.00	Call	Bond Future	4167	4	4167	4	0.00
05/03/2013	R204 On 07-November-13	6.29	Call	Bond Future	2064	2	2064	2	0.00
05/03/2013	R204 On 07-November-13	6.30	Call	Bond Future	2089	2	2089	2	0.00
05/03/2013	R204 On 07-November-13	6.31	Call	Bond Future	2114	2	2114	2	0.00
05/03/2013	R204 On 07-November-13	6.31	Put	Bond Future	1671	2	1671	2	0.00
05/03/2013	R204 On 07-November-13	6.30	Put	Bond Future	1691	2	1691	2	0.00
05/03/2013	R204 On 07-November-13	6.29	Put	Bond Future	1711	2	1711	2	0.00
05/03/2013	R204 On 07-November-13	7.00	Put	Bond Future	674	1	674	1	1,270.00
05/03/2013	R206 On 02-May-13			Bond Future	5.15	103.8673	5.1492	103.8673	23.00
05/03/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
05/03/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
05/03/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
05/03/2013	R206 On 02-May-13	3.40	Put	Bond Future	1204	1	1204	1	0.00
05/03/2013	R206 On 02-May-13	3.41	Put	Bond Future	1197	1	1197	1	0.00
05/03/2013	R206 On 02-May-13	3.39	Put	Bond Future	1211	1	1211	1	0.00
05/03/2013	R206 On 01-August-13			Bond Future	5.04	101.4645	5.0367	101.4645	0.00
05/03/2013	R206 On 01-August-13	103.94	Call	Bond Future	30483	30	30483	30	0.00
05/03/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
05/03/2013	R206 On 07-November-13			Bond Future	4.55	102.9125	4.5463	102.9125	0.00
05/03/2013	R206 On 07-November-13	4.29	Call	Bond Future	22	0	22	0	0.00
05/03/2013	R206 On 07-November-13	4.30	Call	Bond Future	22	0	22	0	0.00
05/03/2013	R206 On 07-November-13	4.31	Call	Bond Future	23	0	23	0	0.00
05/03/2013	R206 On 07-November-13	4.31	Put	Bond Future	65	0	65	0	0.00
05/03/2013	R206 On 07-November-13	4.30	Put	Bond Future	66	0	66	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
05/03/2013	R206 On 07-November-13	4.29	Put	Bond Future	68	0	68	0	0.00
05/03/2013	R207 On 02-May-13			Bond Future	6.37	106.7460	6.3674	106.7460	7,229.00
05/03/2013	R207 On 02-May-13	6.44	Call	Bond Future	1315	1	1315	1	0.00
05/03/2013	R207 On 02-May-13	6.46	Call	Bond Future	1378	1	1378	1	0.00
05/03/2013	R207 On 02-May-13	6.45	Call	Bond Future	1347	1	1347	1	0.00
05/03/2013	R207 On 02-May-13	6.45	Put	Bond Future	891	1	891	1	0.00
05/03/2013	R207 On 02-May-13	6.46	Put	Bond Future	867	1	867	1	0.00
05/03/2013	R207 On 02-May-13	6.44	Put	Bond Future	915	1	915	1	0.00
05/03/2013	R207 On 01-August-13			Bond Future	6.42	104.5063	6.4217	104.5063	0.00
05/03/2013	R207 On 01-August-13	106.18	Call	Bond Future	97169	97	97169	97	0.00
05/03/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
05/03/2013	R207 On 07-November-13			Bond Future	6.48	105.9978	6.4767	105.9978	0.00
05/03/2013	R207 On 07-November-13	6.69	Call	Bond Future	2854	3	2854	3	0.00
05/03/2013	R207 On 07-November-13	6.70	Call	Bond Future	2884	3	2884	3	0.00
05/03/2013	R207 On 07-November-13	6.71	Call	Bond Future	2914	3	2914	3	0.00
05/03/2013	R207 On 07-November-13	6.71	Put	Bond Future	1723	2	1723	2	0.00
05/03/2013	R207 On 07-November-13	6.70	Put	Bond Future	1743	2	1743	2	0.00
05/03/2013	R207 On 07-November-13	6.69	Put	Bond Future	1764	2	1764	2	0.00
05/03/2013	R208 On 02-May-13			Bond Future	6.47	102.1348	6.4739	102.1348	17,342.00
05/03/2013	R208 On 02-May-13	6.64	Call	Bond Future	1842	2	1842	2	0.00
05/03/2013	R208 On 02-May-13	6.66	Call	Bond Future	1919	2	1919	2	0.00
05/03/2013	R208 On 02-May-13	6.65	Call	Bond Future	1880	2	1880	2	0.00
05/03/2013	R208 On 02-May-13	6.65	Put	Bond Future	800	1	800	1	0.00
05/03/2013	R208 On 02-May-13	6.66	Put	Bond Future	779	1	779	1	0.00
05/03/2013	R208 On 02-May-13	6.64	Put	Bond Future	823	1	823	1	0.00
05/03/2013	R208 On 01-August-13			Bond Future	6.52	103.4712	6.5231	103.4712	0.00
05/03/2013	R208 On 01-August-13	101.40	Call	Bond Future	94655	94	94655	94	0.00
05/03/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
05/03/2013	R208 On 07-November-13			Bond Future	6.58	101.5517	6.5777	101.5517	0.00
05/03/2013	R208 On 07-November-13	7.50	Call	Bond Future	6113	6	6113	6	0.00
05/03/2013	R208 On 07-November-13	6.79	Call	Bond Future	3387	3	3387	3	0.00
05/03/2013	R208 On 07-November-13	6.81	Call	Bond Future	3454	3	3454	3	0.00
05/03/2013	R208 On 07-November-13	6.80	Call	Bond Future	3421	3	3421	3	0.00
05/03/2013	R208 On 07-November-13	6.80	Put	Bond Future	2139	2	2139	2	0.00

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05/03/2013	R208 On 07-November-13	6.81	Put	Bond Future	2115	2	2115	2	0.00
05/03/2013	R208 On 07-November-13	6.79	Put	Bond Future	2163	2	2163	2	0.00
05/03/2013	R208 On 07-November-13	7.50	Put	Bond Future	924	1	924	1	1,520.00
05/03/2013	R209 On 02-May-13			Bond Future	8.26	79.6095	8.2608	79.6095	9,196.00
05/03/2013	R209 On 02-May-13	7.99	Call	Bond Future	1165	1	1165	1	0.00
05/03/2013	R209 On 02-May-13	8.01	Call	Bond Future	1224	1	1224	1	0.00
05/03/2013	R209 On 02-May-13	8.00	Call	Bond Future	1194	1	1194	1	0.00
05/03/2013	R209 On 02-May-13	8.00	Put	Bond Future	3477	4	3477	4	0.00
05/03/2013	R209 On 02-May-13	8.01	Put	Bond Future	3418	4	3418	4	0.00
05/03/2013	R209 On 02-May-13	7.99	Put	Bond Future	3538	4	3538	4	0.00
05/03/2013	R209 On 01-August-13			Bond Future	8.33	80.6513	8.3292	80.6513	0.00
05/03/2013	R209 On 01-August-13	79.36	Call	Bond Future	71192	71	71192	71	0.00
05/03/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
05/03/2013	R209 On 07-November-13			Bond Future	8.40	78.6576	8.4042	78.6576	0.00
05/03/2013	R209 On 07-November-13	9.50	Call	Bond Future	10378	10	10378	10	0.00
05/03/2013	R209 On 07-November-13	8.79	Call	Bond Future	6947	7	6947	7	0.00
05/03/2013	R209 On 07-November-13	8.80	Call	Bond Future	6993	7	6993	7	0.00
05/03/2013	R209 On 07-November-13	8.81	Call	Bond Future	7039	7	7039	7	0.00
05/03/2013	R209 On 07-November-13	8.81	Put	Bond Future	3772	4	3772	4	0.00
05/03/2013	R209 On 07-November-13	8.80	Put	Bond Future	3804	4	3804	4	0.00
05/03/2013	R209 On 07-November-13	8.79	Put	Bond Future	3836	4	3836	4	0.00
05/03/2013	R209 On 07-November-13	9.50	Put	Bond Future	2024	2	2024	2	980.00
05/03/2013	R210 On 02-May-13			Bond Future	163.93	163.9297	163.9309	163.9297	1,244.00
05/03/2013	R210 On 02-May-13	161.14	Call	Bond Future	2791	3	2791	3	0.00
05/03/2013	R210 On 02-May-13	161.16	Call	Bond Future	2771	3	2771	3	0.00
05/03/2013	R210 On 02-May-13	161.15	Call	Bond Future	2781	3	2781	3	0.00
05/03/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
05/03/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
05/03/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
05/03/2013	R211 On 02-May-13			Bond Future	128.63	128.5849	128.6276	128.5849	529.00
05/03/2013	R211 On 02-May-13	125.69	Call	Bond Future	2938	3	2938	3	0.00
05/03/2013	R211 On 02-May-13	125.70	Call	Bond Future	2928	3	2928	3	0.00
05/03/2013	R211 On 02-May-13	125.71	Call	Bond Future	2918	3	2918	3	0.00
05/03/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00

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05/03/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
05/03/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
05/03/2013	R212 On 02-May-13			Bond Future	135.42	135.4244	135.4225	135.4244	20,170.00
05/03/2013	R212 On 02-May-13	131.09	Call	Bond Future	4333	4	4333	4	0.00
05/03/2013	R212 On 02-May-13	131.11	Call	Bond Future	4313	4	4313	4	0.00
05/03/2013	R212 On 02-May-13	131.10	Call	Bond Future	4323	4	4323	4	0.00
05/03/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
05/03/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
05/03/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
05/03/2013	R213 On 02-May-13			Bond Future	7.92	92.1270	7.9239	92.1270	9,267.00
05/03/2013	R213 On 02-May-13	7.84	Call	Bond Future	1856	2	1856	2	0.00
05/03/2013	R213 On 02-May-13	7.85	Call	Bond Future	1895	2	1895	2	0.00
05/03/2013	R213 On 02-May-13	7.86	Call	Bond Future	1936	2	1936	2	0.00
05/03/2013	R213 On 02-May-13	7.86	Put	Bond Future	2505	3	2505	3	0.00
05/03/2013	R213 On 02-May-13	7.85	Put	Bond Future	2554	3	2554	3	0.00
05/03/2013	R213 On 02-May-13	7.84	Put	Bond Future	2604	3	2604	3	0.00
05/03/2013	R213 On 01-August-13			Bond Future	7.99	93.3325	7.9907	93.3325	0.00
05/03/2013	R213 On 01-August-13	91.25	Call	Bond Future	83134	83	83134	83	0.00
05/03/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
05/03/2013	R213 On 07-November-13			Bond Future	8.07	91.1272	8.0654	91.1272	0.00
05/03/2013	R213 On 07-November-13	8.59	Call	Bond Future	7447	7	7447	7	0.00
05/03/2013	R213 On 07-November-13	8.61	Call	Bond Future	7548	7	7548	7	0.00
05/03/2013	R213 On 07-November-13	8.60	Call	Bond Future	7498	7	7498	7	0.00
05/03/2013	R213 On 07-November-13	8.60	Put	Bond Future	3073	3	3073	3	0.00
05/03/2013	R213 On 07-November-13	8.61	Put	Bond Future	3044	3	3044	3	0.00
05/03/2013	R213 On 07-November-13	8.59	Put	Bond Future	3102	3	3102	3	0.00
05/03/2013	R214 On 02-May-13			Bond Future	8.31	81.1713	8.3084	81.1713	2,034.00
05/03/2013	R214 On 02-May-13	84.31	Call	Bond Future	72902	72	72902	72	0.00
05/03/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
05/03/2013	R214 On 01-August-13			Bond Future	8.37	82.2335	8.3744	82.2335	0.00
05/03/2013	R214 On 01-August-13	84.31	Call	Bond Future	72302	72	72302	72	0.00
05/03/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00