



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
15/03/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	2025 On 02-May-13			Bond Future	114.08	113.9608	114.0779	113.9608	0.00
15/03/2013	2025 On 02-May-13	113.41	Call	Bond Future	664	1	664	1	0.00
15/03/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
15/03/2013	2038 On 02-May-13			Bond Future	112.69	112.4754	112.6901	112.4754	9.00
15/03/2013	2038 On 02-May-13	111.60	Call	Bond Future	1086	1	1086	1	0.00
15/03/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
15/03/2013	2050 On 02-May-13			Bond Future	118.69	118.6942	118.6928	118.6942	122.00
15/03/2013	2050 On 02-May-13	117.60	Call	Bond Future	1095	1	1095	1	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
15/03/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
15/03/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	AL7T On 02-May-13			Index Future	494.10	493.4050	494.0980	493.4050	12.00
15/03/2013	AL7T On 01-August-13			Index Future	500.56	499.8580	500.5600	499.8580	0.00
15/03/2013	AL7T On 07-November-13			Index Future	507.68	506.9720	507.6840	506.9720	0.00
15/03/2013	ALBI On 02-May-13			Index Future	439.48	438.8600	439.4800	438.8600	1,017.00
15/03/2013	ALBI On 01-August-13			Index Future	445.23	444.6000	445.2280	444.6000	79.00
15/03/2013	ALBI On 07-November-13			Index Future	451.57	450.9280	451.5650	450.9280	85.00
15/03/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/03/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	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
15/03/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2013	EL28 On 02-May-13			Bond Future	113.17	113.1733	113.1720	113.1733	0.00
15/03/2013	EL28 On 02-May-13	113.32	Call	Bond Future	0	0	0	0	0.00
15/03/2013	EL28 On 02-May-13	113.32	Put	Bond Future	144	0	144	0	0.00
15/03/2013	ES33 On 02-May-13			Bond Future	8.84	88.2267	8.8422	88.2267	3,363.00
15/03/2013	ES33 On 02-May-13	91.02	Call	Bond Future	79312	79	79312	79	0.00
15/03/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
15/03/2013	ES33 On 01-August-13			Bond Future	8.93	89.3807	8.9326	89.3807	0.00
15/03/2013	ES33 On 01-August-13	9.00	Call	Bond Future	557	0	557	0	0.00
15/03/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78598	78	78598	78	0.00
15/03/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
15/03/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
15/03/2013	GOVI On 02-May-13			GOVI	439.34	438.7670	439.3420	438.7670	98.00
15/03/2013	GOVI On 02-May-13	432.99	Call	GOVI	63520	6	63520	6	0.00
15/03/2013	GOVI On 02-May-13	433.00	Call	GOVI	63420	6	63420	6	0.00
15/03/2013	GOVI On 02-May-13	433.01	Call	GOVI	63320	6	63320	6	0.00
15/03/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
15/03/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
15/03/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
15/03/2013	GOVI On 01-August-13			GOVI	445.09	444.5050	445.0890	444.5050	280.00
15/03/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
15/03/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
15/03/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
15/03/2013	GOVI On 01-August-13	446.00	Put	GOVI	9110	1	9110	1	0.00
15/03/2013	GOVI On 01-August-13	446.01	Put	GOVI	9210	2	9210	2	0.00
15/03/2013	GOVI On 01-August-13	445.99	Put	GOVI	9010	1	9010	1	0.00
15/03/2013	GOVI On 07-November-13			GOVI	451.42	450.8320	451.4230	450.8320	0.00
15/03/2013	GOVI On 07-November-13	445.99	Call	GOVI	54330	5	54330	5	0.00
15/03/2013	GOVI On 07-November-13	446.00	Call	GOVI	54230	5	54230	5	0.00
15/03/2013	GOVI On 07-November-13	446.01	Call	GOVI	54130	5	54130	5	0.00

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15/03/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
15/03/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
15/03/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
15/03/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/03/2013	IGOV On 02-May-13			Index Future	203.06	203.1090	203.0600	203.1090	459.00
15/03/2013	IGOV On 01-August-13			Index Future	205.77	205.8200	205.7700	205.8200	149.00
15/03/2013	IGOV On 07-November-13			Index Future	208.77	208.8150	208.7650	208.8150	7.00
15/03/2013	ILBI On 02-May-13			Index Future	549.64	549.5300	549.6370	549.5300	183.00
15/03/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
15/03/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/03/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
15/03/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/03/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/03/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/03/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	1,000.00
15/03/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	0.00
15/03/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.11	94.8800	5.1100	94.8800	0.00
15/03/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.10	94.8800	5.1000	94.8800	500.00
15/03/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.10	94.8800	5.1000	94.8800	0.00
15/03/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.09	94.8900	5.0900	94.8900	0.00
15/03/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.09	94.9000	5.0900	94.9000	2,200.00
15/03/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.12	94.8600	5.1200	94.8600	2,000.00
15/03/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.21	94.7500	5.2100	94.7500	400.00
15/03/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.32	94.6500	5.3200	94.6500	800.00
15/03/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.45	94.5200	5.4500	94.5200	0.00
15/03/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.61	94.3600	5.6100	94.3600	0.00
15/03/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
15/03/2013	R023 On 02-May-13			Bond Future	6.84	107.6188	6.8448	107.6188	6,470.00
15/03/2013	R023 On 02-May-13	7.04	Call	Bond Future	1423	1	1423	1	0.00
15/03/2013	R023 On 02-May-13	7.06	Call	Bond Future	1567	1	1567	1	0.00
15/03/2013	R023 On 02-May-13	7.05	Call	Bond Future	1495	1	1495	1	0.00
15/03/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
15/03/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
15/03/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00

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15/03/2013	R023 On 01-August-13			Bond Future	6.90	109.0263	6.9003	109.0263	0.00
15/03/2013	R023 On 01-August-13	7.29	Call	Bond Future	2751	3	2751	3	0.00
15/03/2013	R023 On 01-August-13	7.30	Call	Bond Future	2820	3	2820	3	0.00
15/03/2013	R023 On 01-August-13	7.31	Call	Bond Future	2889	3	2889	3	0.00
15/03/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
15/03/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
15/03/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
15/03/2013	R157 On 02-May-13			Bond Future	5.39	119.6316	5.3907	119.6316	6,078.00
15/03/2013	R157 On 02-May-13	5.34	Call	Bond Future	230	0	230	0	0.00
15/03/2013	R157 On 02-May-13	5.36	Call	Bond Future	252	0	252	0	0.00
15/03/2013	R157 On 02-May-13	5.35	Call	Bond Future	240	0	240	0	0.00
15/03/2013	R157 On 02-May-13	5.35	Put	Bond Future	339	0	339	0	0.00
15/03/2013	R157 On 02-May-13	5.36	Put	Bond Future	326	0	326	0	0.00
15/03/2013	R157 On 02-May-13	5.34	Put	Bond Future	353	0	353	0	0.00
15/03/2013	R157 On 01-August-13			Bond Future	5.40	121.1962	5.3996	121.1962	0.00
15/03/2013	R157 On 01-August-13	116.11	Call	Bond Future	91754	92	91754	92	0.00
15/03/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
15/03/2013	R157 On 07-November-13			Bond Future	5.41	116.1143	5.4117	116.1143	0.00
15/03/2013	R157 On 07-November-13	5.59	Call	Bond Future	704	1	704	1	0.00
15/03/2013	R157 On 07-November-13	5.60	Call	Bond Future	716	1	716	1	0.00
15/03/2013	R157 On 07-November-13	5.61	Call	Bond Future	727	1	727	1	0.00
15/03/2013	R157 On 07-November-13	5.61	Put	Bond Future	354	0	354	0	0.00
15/03/2013	R157 On 07-November-13	5.60	Put	Bond Future	361	0	361	0	0.00
15/03/2013	R157 On 07-November-13	5.59	Put	Bond Future	368	0	368	0	0.00
15/03/2013	R186 On 02-May-13			Bond Future	7.43	129.7255	7.4273	129.7255	64,898.00
15/03/2013	R186 On 02-May-13	6.75	Call	Bond Future	205	0	205	0	350.00
15/03/2013	R186 On 02-May-13	7.39	Call	Bond Future	1860	2	1860	2	0.00
15/03/2013	R186 On 02-May-13	7.40	Call	Bond Future	1908	2	1908	2	2,000.00
15/03/2013	R186 On 02-May-13	7.41	Call	Bond Future	1956	2	1956	2	0.00
15/03/2013	R186 On 02-May-13	7.60	Call	Bond Future	3006	3	3006	3	0.00
15/03/2013	R186 On 02-May-13	7.75	Call	Bond Future	4003	4	4003	4	0.00
15/03/2013	R186 On 02-May-13	7.75	Put	Bond Future	839	1	839	1	100.00
15/03/2013	R186 On 02-May-13	7.60	Put	Bond Future	1299	1	1299	1	2,830.00
15/03/2013	R186 On 02-May-13	7.41	Put	Bond Future	2128	2	2128	2	0.00

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15/03/2013	R186 On 02-May-13	7.40	Put	Bond Future	2180	2	2180	2	150.00
15/03/2013	R186 On 02-May-13	7.39	Put	Bond Future	2233	2	2233	2	0.00
15/03/2013	R186 On 02-May-13	6.75	Put	Bond Future	7222	7	7222	7	0.00
15/03/2013	R186 On 01-August-13			Bond Future	7.50	126.1376	7.4957	126.1376	0.00
15/03/2013	R186 On 01-August-13	7.25	Call	Bond Future	2805	3	2805	3	4,315.00
15/03/2013	R186 On 01-August-13	128.26	Call	Bond Future	117130	117	117130	117	0.00
15/03/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
15/03/2013	R186 On 01-August-13	7.25	Put	Bond Future	5238	5	5238	5	0.00
15/03/2013	R186 On 07-November-13			Bond Future	7.57	127.9330	7.5703	127.9330	480.00
15/03/2013	R186 On 07-November-13	8.75	Call	Bond Future	12010	12	12010	12	0.00
15/03/2013	R186 On 07-November-13	8.14	Call	Bond Future	8135	8	8135	8	0.00
15/03/2013	R186 On 07-November-13	8.15	Call	Bond Future	8195	8	8195	8	0.00
15/03/2013	R186 On 07-November-13	8.16	Call	Bond Future	8256	8	8256	8	0.00
15/03/2013	R186 On 07-November-13	8.16	Put	Bond Future	2792	3	2792	3	0.00
15/03/2013	R186 On 07-November-13	8.15	Put	Bond Future	2821	3	2821	3	0.00
15/03/2013	R186 On 07-November-13	8.14	Put	Bond Future	2851	3	2851	3	0.00
15/03/2013	R186 On 07-November-13	8.75	Put	Bond Future	1412	1	1412	1	1,030.00
15/03/2013	R197 On 02-May-13			Bond Future	291.59	291.8524	291.5893	291.8524	2,633.00
15/03/2013	R197 On 02-May-13	282.39	Call	Bond Future	9199	9	9199	9	0.00
15/03/2013	R197 On 02-May-13	282.41	Call	Bond Future	9179	9	9179	9	0.00
15/03/2013	R197 On 02-May-13	282.40	Call	Bond Future	9189	9	9189	9	0.00
15/03/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
15/03/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
15/03/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
15/03/2013	R201 On 02-May-13			Bond Future	5.21	108.7182	5.2096	108.7182	4.00
15/03/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
15/03/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
15/03/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
15/03/2013	R201 On 02-May-13	4.06	Put	Bond Future	1856	2	1856	2	0.00
15/03/2013	R201 On 02-May-13	4.05	Put	Bond Future	1872	2	1872	2	0.00
15/03/2013	R201 On 02-May-13	4.04	Put	Bond Future	1889	2	1889	2	0.00
15/03/2013	R201 On 01-August-13			Bond Future	5.20	105.7363	5.1959	105.7363	0.00
15/03/2013	R201 On 01-August-13	107.45	Call	Bond Future	68500	68	68500	68	0.00
15/03/2013	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
15/03/2013	R201 On 07-November-13			Bond Future	5.16	107.2412	5.1569	107.2412	0.00
15/03/2013	R201 On 07-November-13	4.79	Call	Bond Future	113	0	113	0	0.00
15/03/2013	R201 On 07-November-13	4.81	Call	Bond Future	119	0	119	0	0.00
15/03/2013	R201 On 07-November-13	4.80	Call	Bond Future	116	0	116	0	0.00
15/03/2013	R201 On 07-November-13	4.80	Put	Bond Future	507	1	507	1	0.00
15/03/2013	R201 On 07-November-13	4.81	Put	Bond Future	500	1	500	1	0.00
15/03/2013	R201 On 07-November-13	4.79	Put	Bond Future	515	1	515	1	0.00
15/03/2013	R202 On 02-May-13			Bond Future	219.73	219.7331	219.7287	219.7331	49,417.00
15/03/2013	R202 On 02-May-13	211.04	Call	Bond Future	8689	9	8689	9	0.00
15/03/2013	R202 On 02-May-13	211.05	Call	Bond Future	8679	9	8679	9	0.00
15/03/2013	R202 On 02-May-13	211.06	Call	Bond Future	8669	9	8669	9	0.00
15/03/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
15/03/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
15/03/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
15/03/2013	R203 On 02-May-13			Bond Future	5.85	110.2383	5.8517	110.2383	10,718.00
15/03/2013	R203 On 02-May-13	5.89	Call	Bond Future	701	1	701	1	0.00
15/03/2013	R203 On 02-May-13	5.90	Call	Bond Future	723	1	723	1	0.00
15/03/2013	R203 On 02-May-13	5.91	Call	Bond Future	746	1	746	1	0.00
15/03/2013	R203 On 02-May-13	5.91	Put	Bond Future	512	1	512	1	0.00
15/03/2013	R203 On 02-May-13	5.90	Put	Bond Future	530	1	530	1	0.00
15/03/2013	R203 On 02-May-13	5.89	Put	Bond Future	548	1	548	1	0.00
15/03/2013	R203 On 01-August-13			Bond Future	5.89	111.6800	5.8891	111.6800	0.00
15/03/2013	R203 On 01-August-13	109.11	Call	Bond Future	98511	98	98511	98	0.00
15/03/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
15/03/2013	R203 On 07-November-13			Bond Future	5.94	109.1098	5.9351	109.1098	0.00
15/03/2013	R203 On 07-November-13	6.01	Call	Bond Future	1400	1	1400	1	0.00
15/03/2013	R203 On 07-November-13	571.00	Call	Bond Future	106925	107	106925	107	0.00
15/03/2013	R203 On 07-November-13	5.71	Call	Bond Future	895	1	895	1	15.00
15/03/2013	R203 On 07-November-13	5.99	Call	Bond Future	1361	1	1361	1	0.00
15/03/2013	R203 On 07-November-13	6.00	Call	Bond Future	1380	1	1380	1	0.00
15/03/2013	R203 On 07-November-13	6.00	Put	Bond Future	1150	1	1150	1	0.00
15/03/2013	R203 On 07-November-13	5.99	Put	Bond Future	1167	1	1167	1	0.00
15/03/2013	R203 On 07-November-13	5.71	Put	Bond Future	1698	2	1698	2	0.00
15/03/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00

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15/03/2013	R203 On 07-November-13	6.01	Put	Bond Future	1134	1	1134	1	0.00
15/03/2013	R204 On 02-May-13			Bond Future	6.12	111.7669	6.1172	111.7669	6,027.00
15/03/2013	R204 On 02-May-13	6.29	Call	Bond Future	1335	1	1335	1	0.00
15/03/2013	R204 On 02-May-13	6.31	Call	Bond Future	1401	1	1401	1	0.00
15/03/2013	R204 On 02-May-13	6.30	Call	Bond Future	1368	1	1368	1	0.00
15/03/2013	R204 On 02-May-13	6.30	Put	Bond Future	467	1	467	1	0.00
15/03/2013	R204 On 02-May-13	6.31	Put	Bond Future	451	0	451	0	0.00
15/03/2013	R204 On 02-May-13	6.29	Put	Bond Future	484	1	484	1	0.00
15/03/2013	R204 On 01-August-13			Bond Future	6.16	109.2024	6.1648	109.2024	0.00
15/03/2013	R204 On 01-August-13	110.75	Call	Bond Future	100399	100	100399	100	0.00
15/03/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
15/03/2013	R204 On 07-November-13			Bond Future	6.22	110.7567	6.2168	110.7567	0.00
15/03/2013	R204 On 07-November-13	7.00	Call	Bond Future	4060	4	4060	4	0.00
15/03/2013	R204 On 07-November-13	6.29	Call	Bond Future	1945	2	1945	2	0.00
15/03/2013	R204 On 07-November-13	6.31	Call	Bond Future	1995	2	1995	2	0.00
15/03/2013	R204 On 07-November-13	6.30	Call	Bond Future	1970	2	1970	2	0.00
15/03/2013	R204 On 07-November-13	6.30	Put	Bond Future	1595	2	1595	2	0.00
15/03/2013	R204 On 07-November-13	6.31	Put	Bond Future	1575	2	1575	2	0.00
15/03/2013	R204 On 07-November-13	6.29	Put	Bond Future	1615	2	1615	2	0.00
15/03/2013	R204 On 07-November-13	7.00	Put	Bond Future	590	1	590	1	1,270.00
15/03/2013	R206 On 02-May-13			Bond Future	5.24	103.8189	5.2390	103.8189	23.00
15/03/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
15/03/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
15/03/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
15/03/2013	R206 On 02-May-13	3.40	Put	Bond Future	1265	1	1265	1	0.00
15/03/2013	R206 On 02-May-13	3.41	Put	Bond Future	1258	1	1258	1	0.00
15/03/2013	R206 On 02-May-13	3.39	Put	Bond Future	1272	1	1272	1	0.00
15/03/2013	R206 On 01-August-13			Bond Future	5.18	101.4149	5.1778	101.4149	0.00
15/03/2013	R206 On 01-August-13	103.94	Call	Bond Future	30421	30	30421	30	0.00
15/03/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
15/03/2013	R206 On 07-November-13			Bond Future	4.92	102.8583	4.9194	102.8583	0.00
15/03/2013	R206 On 07-November-13	4.29	Call	Bond Future	8	0	8	0	0.00
15/03/2013	R206 On 07-November-13	4.31	Call	Bond Future	9	0	9	0	0.00
15/03/2013	R206 On 07-November-13	4.30	Call	Bond Future	9	0	9	0	0.00

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15/03/2013	R206 On 07-November-13	4.30	Put	Bond Future	119	0	119	0	0.00
15/03/2013	R206 On 07-November-13	4.31	Put	Bond Future	118	0	118	0	0.00
15/03/2013	R206 On 07-November-13	4.29	Put	Bond Future	121	0	121	0	0.00
15/03/2013	R207 On 02-May-13			Bond Future	6.37	106.9016	6.3652	106.9016	7,274.00
15/03/2013	R207 On 02-May-13	6.44	Call	Bond Future	1212	1	1212	1	0.00
15/03/2013	R207 On 02-May-13	6.46	Call	Bond Future	1276	1	1276	1	0.00
15/03/2013	R207 On 02-May-13	6.45	Call	Bond Future	1244	1	1244	1	0.00
15/03/2013	R207 On 02-May-13	6.45	Put	Bond Future	775	1	775	1	0.00
15/03/2013	R207 On 02-May-13	6.46	Put	Bond Future	752	1	752	1	0.00
15/03/2013	R207 On 02-May-13	6.44	Put	Bond Future	798	1	798	1	0.00
15/03/2013	R207 On 01-August-13			Bond Future	6.42	104.6633	6.4194	104.6633	0.00
15/03/2013	R207 On 01-August-13	106.18	Call	Bond Future	97182	97	97182	97	0.00
15/03/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
15/03/2013	R207 On 07-November-13			Bond Future	6.48	106.1530	6.4750	106.1530	0.00
15/03/2013	R207 On 07-November-13	6.69	Call	Bond Future	2790	3	2790	3	0.00
15/03/2013	R207 On 07-November-13	6.71	Call	Bond Future	2851	3	2851	3	0.00
15/03/2013	R207 On 07-November-13	6.70	Call	Bond Future	2821	3	2821	3	0.00
15/03/2013	R207 On 07-November-13	6.70	Put	Bond Future	1671	2	1671	2	0.00
15/03/2013	R207 On 07-November-13	6.71	Put	Bond Future	1651	2	1651	2	0.00
15/03/2013	R207 On 07-November-13	6.69	Put	Bond Future	1692	2	1692	2	0.00
15/03/2013	R208 On 02-May-13			Bond Future	6.50	102.0530	6.5027	102.0530	17,342.00
15/03/2013	R208 On 02-May-13	6.64	Call	Bond Future	1575	2	1575	2	0.00
15/03/2013	R208 On 02-May-13	6.66	Call	Bond Future	1652	2	1652	2	0.00
15/03/2013	R208 On 02-May-13	6.65	Call	Bond Future	1614	2	1614	2	0.00
15/03/2013	R208 On 02-May-13	6.65	Put	Bond Future	711	1	711	1	0.00
15/03/2013	R208 On 02-May-13	6.66	Put	Bond Future	689	1	689	1	0.00
15/03/2013	R208 On 02-May-13	6.64	Put	Bond Future	734	1	734	1	0.00
15/03/2013	R208 On 01-August-13			Bond Future	6.55	103.3877	6.5532	103.3877	0.00
15/03/2013	R208 On 01-August-13	101.40	Call	Bond Future	94474	94	94474	94	0.00
15/03/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
15/03/2013	R208 On 07-November-13			Bond Future	6.61	101.4632	6.6098	101.4632	0.00
15/03/2013	R208 On 07-November-13	7.50	Call	Bond Future	5845	6	5845	6	0.00
15/03/2013	R208 On 07-November-13	6.79	Call	Bond Future	3127	3	3127	3	0.00
15/03/2013	R208 On 07-November-13	6.80	Call	Bond Future	3160	3	3160	3	0.00

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15/03/2013	R208 On 07-November-13	6.81	Call	Bond Future	3193	3	3193	3	0.00
15/03/2013	R208 On 07-November-13	6.81	Put	Bond Future	2041	2	2041	2	0.00
15/03/2013	R208 On 07-November-13	6.80	Put	Bond Future	2065	2	2065	2	0.00
15/03/2013	R208 On 07-November-13	6.79	Put	Bond Future	2089	2	2089	2	0.00
15/03/2013	R208 On 07-November-13	7.50	Put	Bond Future	842	1	842	1	1,520.00
15/03/2013	R209 On 02-May-13			Bond Future	8.29	79.5622	8.2920	79.5622	9,195.00
15/03/2013	R209 On 02-May-13	7.99	Call	Bond Future	895	1	895	1	0.00
15/03/2013	R209 On 02-May-13	8.00	Call	Bond Future	921	1	921	1	0.00
15/03/2013	R209 On 02-May-13	8.01	Call	Bond Future	948	1	948	1	0.00
15/03/2013	R209 On 02-May-13	8.01	Put	Bond Future	3407	4	3407	4	0.00
15/03/2013	R209 On 02-May-13	8.00	Put	Bond Future	3470	4	3470	4	0.00
15/03/2013	R209 On 02-May-13	7.99	Put	Bond Future	3534	4	3534	4	0.00
15/03/2013	R209 On 01-August-13			Bond Future	8.36	80.6028	8.3612	80.6028	0.00
15/03/2013	R209 On 01-August-13	79.36	Call	Bond Future	70923	71	70923	71	0.00
15/03/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
15/03/2013	R209 On 07-November-13			Bond Future	8.44	78.6055	8.4375	78.6055	0.00
15/03/2013	R209 On 07-November-13	9.50	Call	Bond Future	9771	10	9771	10	0.00
15/03/2013	R209 On 07-November-13	8.79	Call	Bond Future	6249	6	6249	6	0.00
15/03/2013	R209 On 07-November-13	8.81	Call	Bond Future	6342	6	6342	6	0.00
15/03/2013	R209 On 07-November-13	8.80	Call	Bond Future	6295	6	6295	6	0.00
15/03/2013	R209 On 07-November-13	8.80	Put	Bond Future	3383	3	3383	3	0.00
15/03/2013	R209 On 07-November-13	8.81	Put	Bond Future	3351	3	3351	3	0.00
15/03/2013	R209 On 07-November-13	8.79	Put	Bond Future	3414	4	3414	4	0.00
15/03/2013	R209 On 07-November-13	9.50	Put	Bond Future	1693	2	1693	2	980.00
15/03/2013	R210 On 02-May-13			Bond Future	164.22	164.2264	164.2223	164.2264	1,244.00
15/03/2013	R210 On 02-May-13	161.14	Call	Bond Future	3082	3	3082	3	0.00
15/03/2013	R210 On 02-May-13	161.15	Call	Bond Future	3072	3	3072	3	0.00
15/03/2013	R210 On 02-May-13	161.16	Call	Bond Future	3062	3	3062	3	0.00
15/03/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
15/03/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
15/03/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
15/03/2013	R211 On 02-May-13			Bond Future	129.12	129.1335	129.1234	129.1335	529.00
15/03/2013	R211 On 02-May-13	125.69	Call	Bond Future	3433	3	3433	3	0.00
15/03/2013	R211 On 02-May-13	125.71	Call	Bond Future	3413	3	3413	3	0.00

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15/03/2013	R211 On 02-May-13	125.70	Call	Bond Future	3423	3	3423	3	0.00
15/03/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
15/03/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
15/03/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
15/03/2013	R212 On 02-May-13			Bond Future	136.37	136.3754	136.3690	136.3754	20,170.00
15/03/2013	R212 On 02-May-13	131.09	Call	Bond Future	5279	5	5279	5	0.00
15/03/2013	R212 On 02-May-13	131.10	Call	Bond Future	5269	5	5269	5	0.00
15/03/2013	R212 On 02-May-13	131.11	Call	Bond Future	5259	5	5259	5	0.00
15/03/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
15/03/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
15/03/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
15/03/2013	R213 On 02-May-13			Bond Future	8.00	91.6710	7.9964	91.6710	9,267.00
15/03/2013	R213 On 02-May-13	7.84	Call	Bond Future	1331	1	1331	1	0.00
15/03/2013	R213 On 02-May-13	7.85	Call	Bond Future	1366	1	1366	1	0.00
15/03/2013	R213 On 02-May-13	7.86	Call	Bond Future	1401	1	1401	1	0.00
15/03/2013	R213 On 02-May-13	7.86	Put	Bond Future	2608	3	2608	3	0.00
15/03/2013	R213 On 02-May-13	7.85	Put	Bond Future	2662	3	2662	3	0.00
15/03/2013	R213 On 02-May-13	7.84	Put	Bond Future	2717	3	2717	3	0.00
15/03/2013	R213 On 01-August-13			Bond Future	8.07	92.8700	8.0652	92.8700	0.00
15/03/2013	R213 On 01-August-13	91.25	Call	Bond Future	82487	82	82487	82	0.00
15/03/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
15/03/2013	R213 On 07-November-13			Bond Future	8.14	90.6546	8.1427	90.6546	0.00
15/03/2013	R213 On 07-November-13	8.59	Call	Bond Future	6716	7	6716	7	0.00
15/03/2013	R213 On 07-November-13	8.61	Call	Bond Future	6815	7	6815	7	0.00
15/03/2013	R213 On 07-November-13	8.60	Call	Bond Future	6765	7	6765	7	0.00
15/03/2013	R213 On 07-November-13	8.60	Put	Bond Future	3001	3	3001	3	0.00
15/03/2013	R213 On 07-November-13	8.61	Put	Bond Future	2971	3	2971	3	0.00
15/03/2013	R213 On 07-November-13	8.59	Put	Bond Future	3031	3	3031	3	0.00
15/03/2013	R214 On 02-May-13			Bond Future	8.34	81.1596	8.3403	81.1596	2,034.00
15/03/2013	R214 On 02-May-13	84.31	Call	Bond Future	72614	72	72614	72	0.00
15/03/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
15/03/2013	R214 On 01-August-13			Bond Future	8.41	82.2211	8.4072	82.2211	0.00
15/03/2013	R214 On 01-August-13	84.31	Call	Bond Future	72010	72	72010	72	0.00
15/03/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00

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