



# 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
19/03/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	2025 On 02-May-13			Bond Future	113.88	114.0700	113.8776	114.0700	0.00
19/03/2013	2025 On 02-May-13	113.41	Call	Bond Future	464	1	464	1	0.00
19/03/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
19/03/2013	2038 On 02-May-13			Bond Future	112.14	112.6867	112.1426	112.6867	9.00
19/03/2013	2038 On 02-May-13	111.60	Call	Bond Future	538	1	538	1	0.00
19/03/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
19/03/2013	2050 On 02-May-13			Bond Future	117.65	118.6901	117.6463	118.6901	122.00
19/03/2013	2050 On 02-May-13	117.60	Call	Bond Future	49	1	49	1	0.00

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19/03/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
19/03/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	AL7T On 02-May-13			Index Future	493.08	494.1620	493.0810	494.1620	12.00
19/03/2013	AL7T On 01-August-13			Index Future	499.53	500.6250	499.5300	500.6250	0.00
19/03/2013	AL7T On 07-November-13			Index Future	506.64	507.7500	506.6390	507.7500	0.00
19/03/2013	ALBI On 02-May-13			Index Future	438.50	439.5910	438.5030	439.5910	1,017.00
19/03/2013	ALBI On 01-August-13			Index Future	444.24	445.3410	444.2380	445.3410	79.00
19/03/2013	ALBI On 07-November-13			Index Future	450.56	451.6790	450.5610	451.6790	85.00
19/03/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/03/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	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
19/03/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2013	EL28 On 02-May-13			Bond Future	112.67	113.1695	112.6665	113.1695	0.00
19/03/2013	EL28 On 02-May-13	113.32	Call	Bond Future	0	0	0	0	0.00
19/03/2013	EL28 On 02-May-13	113.32	Put	Bond Future	650	0	650	0	0.00
19/03/2013	ES33 On 02-May-13			Bond Future	8.87	88.5515	8.8677	88.5515	3,363.00
19/03/2013	ES33 On 02-May-13	91.02	Call	Bond Future	79097	79	79097	79	0.00
19/03/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
19/03/2013	ES33 On 01-August-13			Bond Future	8.96	89.7097	8.9589	89.7097	0.00
19/03/2013	ES33 On 01-August-13	9.00	Call	Bond Future	339	1	339	1	0.00
19/03/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78380	79	78380	79	0.00
19/03/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
19/03/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
19/03/2013	GOVI On 02-May-13			GOVI	438.35	439.4500	438.3530	439.4500	98.00
19/03/2013	GOVI On 02-May-13	432.99	Call	GOVI	53630	6	53630	6	0.00
19/03/2013	GOVI On 02-May-13	433.00	Call	GOVI	53530	6	53530	6	0.00
19/03/2013	GOVI On 02-May-13	433.01	Call	GOVI	53430	6	53430	6	0.00
19/03/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
19/03/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
19/03/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
19/03/2013	GOVI On 01-August-13			GOVI	444.09	445.1980	444.0860	445.1980	280.00
19/03/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
19/03/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
19/03/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
19/03/2013	GOVI On 01-August-13	446.00	Put	GOVI	19140	1	19140	1	0.00
19/03/2013	GOVI On 01-August-13	446.01	Put	GOVI	19240	1	19240	1	0.00
19/03/2013	GOVI On 01-August-13	445.99	Put	GOVI	19040	1	19040	1	0.00
19/03/2013	GOVI On 07-November-13			GOVI	450.41	451.5340	450.4070	451.5340	0.00
19/03/2013	GOVI On 07-November-13	445.99	Call	GOVI	44170	6	44170	6	0.00
19/03/2013	GOVI On 07-November-13	446.00	Call	GOVI	44070	6	44070	6	0.00
19/03/2013	GOVI On 07-November-13	446.01	Call	GOVI	43970	6	43970	6	0.00

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19/03/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
19/03/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
19/03/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
19/03/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/03/2013	IGOV On 02-May-13			Index Future	202.86	203.0570	202.8570	203.0570	459.00
19/03/2013	IGOV On 01-August-13			Index Future	205.56	205.7660	205.5640	205.7660	149.00
19/03/2013	IGOV On 07-November-13			Index Future	208.56	208.7610	208.5560	208.7610	7.00
19/03/2013	ILBI On 02-May-13			Index Future	549.48	549.4910	549.4800	549.4910	183.00
19/03/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
19/03/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/03/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
19/03/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/03/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/03/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/03/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	1,000.00
19/03/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.11	94.8900	5.1100	94.8900	0.00
19/03/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.11	94.8900	5.1100	94.8900	0.00
19/03/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.10	94.9100	5.1000	94.9100	500.00
19/03/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.10	94.9100	5.1000	94.9100	0.00
19/03/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.09	94.9200	5.0900	94.9200	0.00
19/03/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.09	94.9200	5.0900	94.9200	2,200.00
19/03/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.13	94.8900	5.1300	94.8900	2,000.00
19/03/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.23	94.8000	5.2300	94.8000	400.00
19/03/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.35	94.6900	5.3500	94.6900	800.00
19/03/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.48	94.5600	5.4800	94.5600	0.00
19/03/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.63	94.4000	5.6300	94.4000	0.00
19/03/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
19/03/2013	R023 On 02-May-13			Bond Future	6.87	107.8193	6.8722	107.8193	6,470.00
19/03/2013	R023 On 02-May-13	7.04	Call	Bond Future	1221	1	1221	1	0.00
19/03/2013	R023 On 02-May-13	7.06	Call	Bond Future	1366	2	1366	2	0.00
19/03/2013	R023 On 02-May-13	7.05	Call	Bond Future	1293	2	1293	2	0.00
19/03/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
19/03/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
19/03/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00

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19/03/2013	R023 On 01-August-13			Bond Future	6.93	109.2295	6.9288	109.2295	0.00
19/03/2013	R023 On 01-August-13	7.29	Call	Bond Future	2546	3	2546	3	0.00
19/03/2013	R023 On 01-August-13	7.30	Call	Bond Future	2616	3	2616	3	0.00
19/03/2013	R023 On 01-August-13	7.31	Call	Bond Future	2685	3	2685	3	0.00
19/03/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
19/03/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
19/03/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
19/03/2013	R157 On 02-May-13			Bond Future	5.44	119.6329	5.4424	119.6329	6,078.00
19/03/2013	R157 On 02-May-13	5.34	Call	Bond Future	168	0	168	0	0.00
19/03/2013	R157 On 02-May-13	5.36	Call	Bond Future	186	0	186	0	0.00
19/03/2013	R157 On 02-May-13	5.35	Call	Bond Future	177	0	177	0	0.00
19/03/2013	R157 On 02-May-13	5.35	Put	Bond Future	402	0	402	0	0.00
19/03/2013	R157 On 02-May-13	5.36	Put	Bond Future	387	0	387	0	0.00
19/03/2013	R157 On 02-May-13	5.34	Put	Bond Future	417	0	417	0	0.00
19/03/2013	R157 On 01-August-13			Bond Future	5.46	121.1977	5.4584	121.1977	0.00
19/03/2013	R157 On 01-August-13	116.11	Call	Bond Future	91627	92	91627	92	0.00
19/03/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
19/03/2013	R157 On 07-November-13			Bond Future	5.48	116.1158	5.4803	116.1158	0.00
19/03/2013	R157 On 07-November-13	5.59	Call	Bond Future	624	1	624	1	0.00
19/03/2013	R157 On 07-November-13	5.60	Call	Bond Future	635	1	635	1	0.00
19/03/2013	R157 On 07-November-13	5.61	Call	Bond Future	646	1	646	1	0.00
19/03/2013	R157 On 07-November-13	5.61	Put	Bond Future	401	0	401	0	0.00
19/03/2013	R157 On 07-November-13	5.60	Put	Bond Future	409	0	409	0	0.00
19/03/2013	R157 On 07-November-13	5.59	Put	Bond Future	417	0	417	0	0.00
19/03/2013	R186 On 02-May-13			Bond Future	7.47	130.0528	7.4691	130.0528	64,379.00
19/03/2013	R186 On 02-May-13	6.75	Call	Bond Future	141	0	141	0	350.00
19/03/2013	R186 On 02-May-13	7.39	Call	Bond Future	1582	2	1582	2	0.00
19/03/2013	R186 On 02-May-13	7.40	Call	Bond Future	1626	2	1626	2	2,000.00
19/03/2013	R186 On 02-May-13	7.41	Call	Bond Future	1670	2	1670	2	0.00
19/03/2013	R186 On 02-May-13	7.60	Call	Bond Future	2663	3	2663	3	0.00
19/03/2013	R186 On 02-May-13	7.75	Call	Bond Future	3626	4	3626	4	0.00
19/03/2013	R186 On 02-May-13	7.75	Put	Bond Future	879	1	879	1	100.00
19/03/2013	R186 On 02-May-13	7.60	Put	Bond Future	1373	1	1373	1	2,830.00
19/03/2013	R186 On 02-May-13	7.41	Put	Bond Future	2259	2	2259	2	0.00

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19/03/2013	R186 On 02-May-13	7.40	Put	Bond Future	2315	2	2315	2	150.00
19/03/2013	R186 On 02-May-13	7.39	Put	Bond Future	2371	2	2371	2	0.00
19/03/2013	R186 On 02-May-13	6.75	Put	Bond Future	7574	7	7574	7	0.00
19/03/2013	R186 On 01-August-13			Bond Future	7.54	126.4693	7.5390	126.4693	0.00
19/03/2013	R186 On 01-August-13	7.25	Call	Bond Future	2578	3	2578	3	4,315.00
19/03/2013	R186 On 01-August-13	128.26	Call	Bond Future	116708	117	116708	117	0.00
19/03/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
19/03/2013	R186 On 01-August-13	7.25	Put	Bond Future	5434	5	5434	5	0.00
19/03/2013	R186 On 07-November-13			Bond Future	7.62	128.2693	7.6152	128.2693	480.00
19/03/2013	R186 On 07-November-13	8.75	Call	Bond Future	11633	12	11633	12	0.00
19/03/2013	R186 On 07-November-13	8.14	Call	Bond Future	7807	8	7807	8	0.00
19/03/2013	R186 On 07-November-13	8.15	Call	Bond Future	7866	8	7866	8	0.00
19/03/2013	R186 On 07-November-13	8.16	Call	Bond Future	7925	8	7925	8	0.00
19/03/2013	R186 On 07-November-13	8.16	Put	Bond Future	2890	3	2890	3	0.00
19/03/2013	R186 On 07-November-13	8.15	Put	Bond Future	2920	3	2920	3	0.00
19/03/2013	R186 On 07-November-13	8.14	Put	Bond Future	2951	3	2951	3	0.00
19/03/2013	R186 On 07-November-13	8.75	Put	Bond Future	1463	1	1463	1	1,030.00
19/03/2013	R197 On 02-May-13			Bond Future	291.03	291.5648	291.0285	291.5648	2,633.00
19/03/2013	R197 On 02-May-13	282.39	Call	Bond Future	8639	9	8639	9	0.00
19/03/2013	R197 On 02-May-13	282.41	Call	Bond Future	8619	9	8619	9	0.00
19/03/2013	R197 On 02-May-13	282.40	Call	Bond Future	8629	9	8629	9	0.00
19/03/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
19/03/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
19/03/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
19/03/2013	R201 On 02-May-13			Bond Future	5.25	108.7184	5.2524	108.7184	4.00
19/03/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
19/03/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
19/03/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
19/03/2013	R201 On 02-May-13	4.06	Put	Bond Future	1924	2	1924	2	0.00
19/03/2013	R201 On 02-May-13	4.05	Put	Bond Future	1940	2	1940	2	0.00
19/03/2013	R201 On 02-May-13	4.04	Put	Bond Future	1957	2	1957	2	0.00
19/03/2013	R201 On 01-August-13			Bond Future	5.25	105.7367	5.2471	105.7367	0.00
19/03/2013	R201 On 01-August-13	107.45	Call	Bond Future	68430	68	68430	68	0.00
19/03/2013	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
19/03/2013	R201 On 07-November-13			Bond Future	5.22	107.2416	5.2212	107.2416	0.00
19/03/2013	R201 On 07-November-13	4.79	Call	Bond Future	93	0	93	0	0.00
19/03/2013	R201 On 07-November-13	4.81	Call	Bond Future	99	0	99	0	0.00
19/03/2013	R201 On 07-November-13	4.80	Call	Bond Future	96	0	96	0	0.00
19/03/2013	R201 On 07-November-13	4.80	Put	Bond Future	557	1	557	1	0.00
19/03/2013	R201 On 07-November-13	4.81	Put	Bond Future	549	1	549	1	0.00
19/03/2013	R201 On 07-November-13	4.79	Put	Bond Future	566	1	566	1	0.00
19/03/2013	R202 On 02-May-13			Bond Future	219.71	219.7195	219.7066	219.7195	49,417.00
19/03/2013	R202 On 02-May-13	211.04	Call	Bond Future	8667	9	8667	9	0.00
19/03/2013	R202 On 02-May-13	211.05	Call	Bond Future	8657	9	8657	9	0.00
19/03/2013	R202 On 02-May-13	211.06	Call	Bond Future	8647	9	8647	9	0.00
19/03/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
19/03/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
19/03/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
19/03/2013	R203 On 02-May-13			Bond Future	5.89	110.2849	5.8907	110.2849	10,718.00
19/03/2013	R203 On 02-May-13	5.89	Call	Bond Future	593	1	593	1	0.00
19/03/2013	R203 On 02-May-13	5.90	Call	Bond Future	614	1	614	1	0.00
19/03/2013	R203 On 02-May-13	5.91	Call	Bond Future	634	1	634	1	0.00
19/03/2013	R203 On 02-May-13	5.91	Put	Bond Future	557	0	557	0	0.00
19/03/2013	R203 On 02-May-13	5.90	Put	Bond Future	576	1	576	1	0.00
19/03/2013	R203 On 02-May-13	5.89	Put	Bond Future	596	1	596	1	0.00
19/03/2013	R203 On 01-August-13			Bond Future	5.93	111.7274	5.9310	111.7274	0.00
19/03/2013	R203 On 01-August-13	109.11	Call	Bond Future	98352	99	98352	99	0.00
19/03/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
19/03/2013	R203 On 07-November-13			Bond Future	5.98	109.1578	5.9804	109.1578	0.00
19/03/2013	R203 On 07-November-13	6.01	Call	Bond Future	1304	1	1304	1	0.00
19/03/2013	R203 On 07-November-13	571.00	Call	Bond Future	106764	107	106764	107	0.00
19/03/2013	R203 On 07-November-13	5.71	Call	Bond Future	821	1	821	1	15.00
19/03/2013	R203 On 07-November-13	5.99	Call	Bond Future	1267	1	1267	1	0.00
19/03/2013	R203 On 07-November-13	6.00	Call	Bond Future	1285	1	1285	1	0.00
19/03/2013	R203 On 07-November-13	6.00	Put	Bond Future	1216	1	1216	1	0.00
19/03/2013	R203 On 07-November-13	5.99	Put	Bond Future	1233	1	1233	1	0.00
19/03/2013	R203 On 07-November-13	5.71	Put	Bond Future	1785	2	1785	2	0.00
19/03/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00

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19/03/2013	R203 On 07-November-13	6.01	Put	Bond Future	1199	1	1199	1	0.00
19/03/2013	R204 On 02-May-13			Bond Future	6.16	111.8260	6.1606	111.8260	5,262.00
19/03/2013	R204 On 02-May-13	6.29	Call	Bond Future	1163	1	1163	1	0.00
19/03/2013	R204 On 02-May-13	6.31	Call	Bond Future	1226	1	1226	1	0.00
19/03/2013	R204 On 02-May-13	6.30	Call	Bond Future	1194	1	1194	1	0.00
19/03/2013	R204 On 02-May-13	6.30	Put	Bond Future	508	0	508	0	0.00
19/03/2013	R204 On 02-May-13	6.31	Put	Bond Future	491	0	491	0	0.00
19/03/2013	R204 On 02-May-13	6.29	Put	Bond Future	526	0	526	0	0.00
19/03/2013	R204 On 01-August-13			Bond Future	6.21	109.2624	6.2107	109.2624	0.00
19/03/2013	R204 On 01-August-13	110.75	Call	Bond Future	100182	100	100182	100	0.00
19/03/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
19/03/2013	R204 On 07-November-13			Bond Future	6.27	110.8175	6.2657	110.8175	0.00
19/03/2013	R204 On 07-November-13	7.00	Call	Bond Future	3877	4	3877	4	0.00
19/03/2013	R204 On 07-November-13	6.29	Call	Bond Future	1814	2	1814	2	0.00
19/03/2013	R204 On 07-November-13	6.31	Call	Bond Future	1862	2	1862	2	0.00
19/03/2013	R204 On 07-November-13	6.30	Call	Bond Future	1838	2	1838	2	0.00
19/03/2013	R204 On 07-November-13	6.30	Put	Bond Future	1683	2	1683	2	0.00
19/03/2013	R204 On 07-November-13	6.31	Put	Bond Future	1662	2	1662	2	0.00
19/03/2013	R204 On 07-November-13	6.29	Put	Bond Future	1705	2	1705	2	0.00
19/03/2013	R204 On 07-November-13	7.00	Put	Bond Future	628	1	628	1	1,270.00
19/03/2013	R206 On 02-May-13			Bond Future	5.28	103.8194	5.2843	103.8194	23.00
19/03/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
19/03/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
19/03/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
19/03/2013	R206 On 02-May-13	3.40	Put	Bond Future	1296	1	1296	1	0.00
19/03/2013	R206 On 02-May-13	3.41	Put	Bond Future	1289	1	1289	1	0.00
19/03/2013	R206 On 02-May-13	3.39	Put	Bond Future	1303	1	1303	1	0.00
19/03/2013	R206 On 01-August-13			Bond Future	5.25	101.4156	5.2493	101.4156	0.00
19/03/2013	R206 On 01-August-13	103.94	Call	Bond Future	30390	30	30390	30	0.00
19/03/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
19/03/2013	R206 On 07-November-13			Bond Future	5.10	102.8590	5.0977	102.8590	0.00
19/03/2013	R206 On 07-November-13	4.29	Call	Bond Future	4	0	4	0	0.00
19/03/2013	R206 On 07-November-13	4.31	Call	Bond Future	5	0	5	0	0.00
19/03/2013	R206 On 07-November-13	4.30	Call	Bond Future	5	0	5	0	0.00



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19/03/2013	R206 On 07-November-13	4.30	Put	Bond Future	147	0	147	0	0.00
19/03/2013	R206 On 07-November-13	4.31	Put	Bond Future	146	0	146	0	0.00
19/03/2013	R206 On 07-November-13	4.29	Put	Bond Future	149	0	149	0	0.00
19/03/2013	R207 On 02-May-13			Bond Future	6.41	106.9969	6.4081	106.9969	7,774.00
19/03/2013	R207 On 02-May-13	6.44	Call	Bond Future	1039	1	1039	1	0.00
19/03/2013	R207 On 02-May-13	6.46	Call	Bond Future	1099	1	1099	1	0.00
19/03/2013	R207 On 02-May-13	6.45	Call	Bond Future	1069	1	1069	1	0.00
19/03/2013	R207 On 02-May-13	6.45	Put	Bond Future	837	1	837	1	0.00
19/03/2013	R207 On 02-May-13	6.46	Put	Bond Future	813	1	813	1	0.00
19/03/2013	R207 On 02-May-13	6.44	Put	Bond Future	863	1	863	1	0.00
19/03/2013	R207 On 01-August-13			Bond Future	6.46	104.7600	6.4645	104.7600	0.00
19/03/2013	R207 On 01-August-13	106.18	Call	Bond Future	96941	97	96941	97	0.00
19/03/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
19/03/2013	R207 On 07-November-13			Bond Future	6.52	106.2510	6.5225	106.2510	0.00
19/03/2013	R207 On 07-November-13	6.69	Call	Bond Future	2630	3	2630	3	0.00
19/03/2013	R207 On 07-November-13	6.71	Call	Bond Future	2689	3	2689	3	0.00
19/03/2013	R207 On 07-November-13	6.70	Call	Bond Future	2660	3	2660	3	0.00
19/03/2013	R207 On 07-November-13	6.70	Put	Bond Future	1754	2	1754	2	0.00
19/03/2013	R207 On 07-November-13	6.71	Put	Bond Future	1733	2	1733	2	0.00
19/03/2013	R207 On 07-November-13	6.69	Put	Bond Future	1776	2	1776	2	0.00
19/03/2013	R208 On 02-May-13			Bond Future	6.54	102.1907	6.5404	102.1907	17,339.00
19/03/2013	R208 On 02-May-13	6.64	Call	Bond Future	1389	2	1389	2	0.00
19/03/2013	R208 On 02-May-13	6.66	Call	Bond Future	1462	2	1462	2	0.00
19/03/2013	R208 On 02-May-13	6.65	Call	Bond Future	1425	2	1425	2	0.00
19/03/2013	R208 On 02-May-13	6.65	Put	Bond Future	755	1	755	1	0.00
19/03/2013	R208 On 02-May-13	6.66	Put	Bond Future	731	1	731	1	0.00
19/03/2013	R208 On 02-May-13	6.64	Put	Bond Future	779	1	779	1	0.00
19/03/2013	R208 On 01-August-13			Bond Future	6.59	103.5274	6.5924	103.5274	0.00
19/03/2013	R208 On 01-August-13	101.40	Call	Bond Future	94240	94	94240	94	0.00
19/03/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
19/03/2013	R208 On 07-November-13			Bond Future	6.65	101.6048	6.6509	101.6048	0.00
19/03/2013	R208 On 07-November-13	7.50	Call	Bond Future	5642	6	5642	6	0.00
19/03/2013	R208 On 07-November-13	6.79	Call	Bond Future	2970	3	2970	3	0.00
19/03/2013	R208 On 07-November-13	6.80	Call	Bond Future	3002	3	3002	3	0.00

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19/03/2013	R208 On 07-November-13	6.81	Call	Bond Future	3034	3	3034	3	0.00
19/03/2013	R208 On 07-November-13	6.81	Put	Bond Future	2120	2	2120	2	0.00
19/03/2013	R208 On 07-November-13	6.80	Put	Bond Future	2145	2	2145	2	0.00
19/03/2013	R208 On 07-November-13	6.79	Put	Bond Future	2170	2	2170	2	0.00
19/03/2013	R208 On 07-November-13	7.50	Put	Bond Future	877	1	877	1	1,520.00
19/03/2013	R209 On 02-May-13			Bond Future	8.32	79.8866	8.3182	79.8866	9,195.00
19/03/2013	R209 On 02-May-13	7.99	Call	Bond Future	761	1	761	1	0.00
19/03/2013	R209 On 02-May-13	8.00	Call	Bond Future	785	1	785	1	0.00
19/03/2013	R209 On 02-May-13	8.01	Call	Bond Future	809	1	809	1	0.00
19/03/2013	R209 On 02-May-13	8.01	Put	Bond Future	3491	3	3491	3	0.00
19/03/2013	R209 On 02-May-13	8.00	Put	Bond Future	3556	3	3556	3	0.00
19/03/2013	R209 On 02-May-13	7.99	Put	Bond Future	3622	3	3622	3	0.00
19/03/2013	R209 On 01-August-13			Bond Future	8.39	80.9315	8.3881	80.9315	0.00
19/03/2013	R209 On 01-August-13	79.36	Call	Bond Future	70697	71	70697	71	0.00
19/03/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
19/03/2013	R209 On 07-November-13			Bond Future	8.47	78.9389	8.4653	78.9389	0.00
19/03/2013	R209 On 07-November-13	9.50	Call	Bond Future	9562	10	9562	10	0.00
19/03/2013	R209 On 07-November-13	8.79	Call	Bond Future	6068	6	6068	6	0.00
19/03/2013	R209 On 07-November-13	8.81	Call	Bond Future	6160	6	6160	6	0.00
19/03/2013	R209 On 07-November-13	8.80	Call	Bond Future	6114	6	6114	6	0.00
19/03/2013	R209 On 07-November-13	8.80	Put	Bond Future	3430	3	3430	3	0.00
19/03/2013	R209 On 07-November-13	8.81	Put	Bond Future	3398	3	3398	3	0.00
19/03/2013	R209 On 07-November-13	8.79	Put	Bond Future	3463	3	3463	3	0.00
19/03/2013	R209 On 07-November-13	9.50	Put	Bond Future	1713	2	1713	2	980.00
19/03/2013	R210 On 02-May-13			Bond Future	164.20	164.2135	164.2016	164.2135	1,244.00
19/03/2013	R210 On 02-May-13	161.14	Call	Bond Future	3062	3	3062	3	0.00
19/03/2013	R210 On 02-May-13	161.15	Call	Bond Future	3052	3	3052	3	0.00
19/03/2013	R210 On 02-May-13	161.16	Call	Bond Future	3042	3	3042	3	0.00
19/03/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
19/03/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
19/03/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
19/03/2013	R211 On 02-May-13			Bond Future	129.07	129.1031	129.0732	129.1031	529.00
19/03/2013	R211 On 02-May-13	125.69	Call	Bond Future	3383	3	3383	3	0.00
19/03/2013	R211 On 02-May-13	125.71	Call	Bond Future	3363	3	3363	3	0.00

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19/03/2013	R211 On 02-May-13	125.70	Call	Bond Future	3373	3	3373	3	0.00
19/03/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
19/03/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
19/03/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
19/03/2013	R212 On 02-May-13			Bond Future	136.45	136.4646	136.4453	136.4646	20,170.00
19/03/2013	R212 On 02-May-13	131.09	Call	Bond Future	5355	5	5355	5	0.00
19/03/2013	R212 On 02-May-13	131.10	Call	Bond Future	5345	5	5345	5	0.00
19/03/2013	R212 On 02-May-13	131.11	Call	Bond Future	5335	5	5335	5	0.00
19/03/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
19/03/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
19/03/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
19/03/2013	R213 On 02-May-13			Bond Future	8.04	91.9573	8.0382	91.9573	9,267.00
19/03/2013	R213 On 02-May-13	7.84	Call	Bond Future	1113	1	1113	1	0.00
19/03/2013	R213 On 02-May-13	7.85	Call	Bond Future	1145	1	1145	1	0.00
19/03/2013	R213 On 02-May-13	7.86	Call	Bond Future	1177	1	1177	1	0.00
19/03/2013	R213 On 02-May-13	7.86	Put	Bond Future	2750	3	2750	3	0.00
19/03/2013	R213 On 02-May-13	7.85	Put	Bond Future	2807	3	2807	3	0.00
19/03/2013	R213 On 02-May-13	7.84	Put	Bond Future	2865	3	2865	3	0.00
19/03/2013	R213 On 01-August-13			Bond Future	8.11	93.1601	8.1082	93.1601	0.00
19/03/2013	R213 On 01-August-13	91.25	Call	Bond Future	82116	83	82116	83	0.00
19/03/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
19/03/2013	R213 On 07-November-13			Bond Future	8.19	90.9489	8.1871	90.9489	0.00
19/03/2013	R213 On 07-November-13	8.59	Call	Bond Future	6436	7	6436	7	0.00
19/03/2013	R213 On 07-November-13	8.61	Call	Bond Future	6534	7	6534	7	0.00
19/03/2013	R213 On 07-November-13	8.60	Call	Bond Future	6485	7	6485	7	0.00
19/03/2013	R213 On 07-November-13	8.60	Put	Bond Future	3096	3	3096	3	0.00
19/03/2013	R213 On 07-November-13	8.61	Put	Bond Future	3066	3	3066	3	0.00
19/03/2013	R213 On 07-November-13	8.59	Put	Bond Future	3127	3	3127	3	0.00
19/03/2013	R214 On 02-May-13			Bond Future	8.35	81.4523	8.3518	81.4523	2,034.00
19/03/2013	R214 On 02-May-13	84.31	Call	Bond Future	72511	73	72511	73	0.00
19/03/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
19/03/2013	R214 On 01-August-13			Bond Future	8.42	82.5176	8.4190	82.5176	0.00
19/03/2013	R214 On 01-August-13	84.31	Call	Bond Future	71905	72	71905	72	0.00
19/03/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00

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