



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 19/02/2013 To: 19/02/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	0986 On 31-March-36			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
19/02/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	2025 On 02-May-13			Bond Future	113.96	113.9640	113.9618	113.9640	0.00
19/02/2013	2025 On 02-May-13	113.41	Call	Bond Future	548	1	1	1	0.00
19/02/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
19/02/2013	2038 On 02-May-13			Bond Future	112.76	112.7597	112.7597	112.7597	0.00
19/02/2013	2038 On 02-May-13	111.60	Call	Bond Future	1155	1	1	1	0.00
19/02/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
19/02/2013	2050 On 02-May-13			Bond Future	119.66	119.6587	119.6590	119.6587	122.00
19/02/2013	2050 On 02-May-13	117.60	Call	Bond Future	2061	2	2	2	0.00
19/02/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
19/02/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	AL7T On 02-May-13			Index Future	495.25	494.1480	495.2510	494.1480	12.00
19/02/2013	AL7T On 01-August-13			Index Future	501.81	500.6960	501.8120	500.6960	0.00
19/02/2013	AL7T On 07-November-13			Index Future	509.05	507.9230	509.0540	507.9230	0.00
19/02/2013	ALBI On 02-May-13			Index Future	441.74	440.6870	441.7370	440.6870	925.00
19/02/2013	ALBI On 01-August-13			Index Future	447.59	446.5270	447.5890	446.5270	79.00
19/02/2013	ALBI On 07-November-13			Index Future	454.05	452.9720	454.0480	452.9720	85.00
19/02/2013	C023 On 28-February-23			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
19/02/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/02/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	C212 On 31-January-22			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
19/02/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2013	EL28 On 02-May-13			Bond Future	113.66	113.6594	113.6599	113.6594	0.00
19/02/2013	EL28 On 02-May-13	113.32	Call	Bond Future	344	0	0	0	0.00
19/02/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
19/02/2013	ES33 On 02-May-13			Bond Future	8.77	88.7398	89.1413	88.7398	3,363.00
19/02/2013	ES33 On 02-May-13	91.02	Call	Bond Future	79961	80	80	80	0.00
19/02/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
19/02/2013	ES33 On 01-August-13			Bond Future	8.85	89.9159	90.3224	89.9159	0.00
19/02/2013	ES33 On 01-August-13	9.00	Call	Bond Future	1230	1	1	1	0.00
19/02/2013	ES33 On 01-August-13	91.02	Call	Bond Future	79271	79	79	79	0.00
19/02/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
19/02/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
19/02/2013	GOVI On 02-May-13			GOVI	441.61	440.6220	441.6090	440.6220	97.00
19/02/2013	GOVI On 02-May-13	432.99	Call	GOVI	86190	8	9	8	0.00
19/02/2013	GOVI On 02-May-13	433.00	Call	GOVI	86090	8	9	8	0.00
19/02/2013	GOVI On 02-May-13	433.01	Call	GOVI	85990	8	9	8	0.00
19/02/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
19/02/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
19/02/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
19/02/2013	GOVI On 01-August-13			GOVI	447.46	446.4610	447.4600	446.4610	280.00
19/02/2013	GOVI On 01-August-13	445.99	Call	GOVI	14700	0	1	0	0.00
19/02/2013	GOVI On 01-August-13	446.01	Call	GOVI	14500	0	1	0	0.00
19/02/2013	GOVI On 01-August-13	446.00	Call	GOVI	14600	0	1	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
19/02/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
19/02/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
19/02/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
19/02/2013	GOVI On 07-November-13			GOVI	453.92	452.9050	453.9180	452.9050	0.00
19/02/2013	GOVI On 07-November-13	445.99	Call	GOVI	79280	7	8	7	0.00
19/02/2013	GOVI On 07-November-13	446.00	Call	GOVI	79180	7	8	7	0.00
19/02/2013	GOVI On 07-November-13	446.01	Call	GOVI	79080	7	8	7	0.00
19/02/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
19/02/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
19/02/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
19/02/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/02/2013	IGOV On 02-May-13			Index Future	201.12	201.1840	201.1200	201.1840	459.00
19/02/2013	IGOV On 01-August-13			Index Future	203.81	203.8740	203.8090	203.8740	147.00
19/02/2013	IGOV On 07-November-13			Index Future	206.78	206.8430	206.7760	206.8430	7.00
19/02/2013	ILBI On 02-May-13			Index Future	544.62	544.4850	544.6190	544.4850	183.00
19/02/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
19/02/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/02/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
19/02/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
19/02/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
19/02/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
19/02/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.08	94.9200	94.9200	94.9200	0.00
19/02/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.08	94.9200	94.9200	94.9200	1,000.00
19/02/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.07	94.9300	94.9300	94.9300	0.00
19/02/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.04	94.9500	94.9600	94.9500	0.00
19/02/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.03	94.9700	94.9700	94.9700	500.00
19/02/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.03	94.9700	94.9700	94.9700	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
19/02/2013	JBAF On	18-September-13			Jibar Tradeable Future	5.03	94.9700	94.9700	94.9700	2,200.00
19/02/2013	JBAF On	18-December-13			Jibar Tradeable Future	5.07	94.9200	94.9300	94.9200	2,000.00
19/02/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.17	94.8300	94.8300	94.8300	400.00
19/02/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.30	94.7000	94.7000	94.7000	800.00
19/02/2013	JBAF On	17-September-14			Jibar Tradeable Future	5.46	94.5600	94.5400	94.5600	0.00
19/02/2013	JBAF On	17-December-14			Jibar Tradeable Future	5.62	94.4000	94.3800	94.4000	0.00
19/02/2013	OTH1 On	02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
19/02/2013	R023 On	02-May-13			Bond Future	6.79	107.8500	108.1960	107.8500	3,490.00
19/02/2013	R023 On	02-May-13	7.04	Call	Bond Future	1808	1	2	1	0.00
19/02/2013	R023 On	02-May-13	7.06	Call	Bond Future	1953	2	2	2	0.00
19/02/2013	R023 On	02-May-13	7.05	Call	Bond Future	1880	2	2	2	0.00
19/02/2013	R023 On	02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
19/02/2013	R023 On	02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
19/02/2013	R023 On	02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
19/02/2013	R023 On	01-August-13			Bond Future	6.84	109.2793	109.6296	109.2793	0.00
19/02/2013	R023 On	01-August-13	7.29	Call	Bond Future	3160	3	3	3	0.00
19/02/2013	R023 On	01-August-13	7.30	Call	Bond Future	3229	3	3	3	0.00
19/02/2013	R023 On	01-August-13	7.31	Call	Bond Future	3298	3	3	3	0.00
19/02/2013	R023 On	01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
19/02/2013	R023 On	01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
19/02/2013	R023 On	01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
19/02/2013	R157 On	02-May-13			Bond Future	5.32	119.7456	119.8128	119.7456	19,451.00
19/02/2013	R157 On	02-May-13	5.34	Call	Bond Future	391	0	0	0	0.00
19/02/2013	R157 On	02-May-13	5.36	Call	Bond Future	417	0	0	0	0.00
19/02/2013	R157 On	02-May-13	5.35	Call	Bond Future	404	0	0	0	0.00
19/02/2013	R157 On	02-May-13	5.35	Put	Bond Future	335	0	0	0	0.00
19/02/2013	R157 On	02-May-13	5.36	Put	Bond Future	324	0	0	0	0.00
19/02/2013	R157 On	02-May-13	5.34	Put	Bond Future	346	0	0	0	0.00
19/02/2013	R157 On	01-August-13			Bond Future	5.31	121.3326	121.4004	121.3326	0.00
19/02/2013	R157 On	01-August-13	116.11	Call	Bond Future	91945	92	92	92	0.00
19/02/2013	R157 On	01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
19/02/2013	R157 On	07-November-13			Bond Future	5.30	116.2764	116.3450	116.2764	0.00

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19/02/2013	R157 On 07-November-13	5.59	Call	Bond Future	905	1	1	1	0.00
19/02/2013	R157 On 07-November-13	5.60	Call	Bond Future	918	1	1	1	0.00
19/02/2013	R157 On 07-November-13	5.61	Call	Bond Future	930	1	1	1	0.00
19/02/2013	R157 On 07-November-13	5.61	Put	Bond Future	340	0	0	0	0.00
19/02/2013	R157 On 07-November-13	5.60	Put	Bond Future	346	0	0	0	0.00
19/02/2013	R157 On 07-November-13	5.59	Put	Bond Future	352	0	0	0	0.00
19/02/2013	R186 On 02-May-13			Bond Future	7.31	130.7199	131.1413	130.7199	68,926.00
19/02/2013	R186 On 02-May-13	6.75	Call	Bond Future	694	1	1	1	350.00
19/02/2013	R186 On 02-May-13	7.39	Call	Bond Future	3048	3	3	3	0.00
19/02/2013	R186 On 02-May-13	7.40	Call	Bond Future	3102	3	3	3	0.00
19/02/2013	R186 On 02-May-13	7.75	Call	Bond Future	5343	5	5	5	0.00
19/02/2013	R186 On 02-May-13	7.41	Call	Bond Future	3158	3	3	3	0.00
19/02/2013	R186 On 02-May-13	7.41	Put	Bond Future	2176	2	2	2	0.00
19/02/2013	R186 On 02-May-13	7.75	Put	Bond Future	1025	1	1	1	100.00
19/02/2013	R186 On 02-May-13	7.40	Put	Bond Future	2220	2	2	2	150.00
19/02/2013	R186 On 02-May-13	7.39	Put	Bond Future	2266	2	2	2	0.00
19/02/2013	R186 On 02-May-13	6.75	Put	Bond Future	6556	7	7	7	0.00
19/02/2013	R186 On 01-August-13			Bond Future	7.37	127.1673	127.5939	127.1673	0.00
19/02/2013	R186 On 01-August-13	7.25	Call	Bond Future	3835	4	4	4	4,215.00
19/02/2013	R186 On 01-August-13	128.26	Call	Bond Future	118322	118	118	118	0.00
19/02/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
19/02/2013	R186 On 01-August-13	7.25	Put	Bond Future	5077	5	5	5	0.00
19/02/2013	R186 On 07-November-13			Bond Future	7.44	129.0029	129.4354	129.0029	480.00
19/02/2013	R186 On 07-November-13	8.15	Call	Bond Future	9483	9	9	9	0.00
19/02/2013	R186 On 07-November-13	8.16	Call	Bond Future	9545	9	10	9	0.00
19/02/2013	R186 On 07-November-13	8.14	Call	Bond Future	9421	9	9	9	0.00
19/02/2013	R186 On 07-November-13	8.75	Call	Bond Future	13348	13	13	13	0.00
19/02/2013	R186 On 07-November-13	8.75	Put	Bond Future	1515	2	2	2	130.00
19/02/2013	R186 On 07-November-13	8.14	Put	Bond Future	2903	3	3	3	0.00
19/02/2013	R186 On 07-November-13	8.16	Put	Bond Future	2847	3	3	3	0.00
19/02/2013	R186 On 07-November-13	8.15	Put	Bond Future	2875	3	3	3	0.00
19/02/2013	R197 On 02-May-13			Bond Future	289.45	289.4579	289.4510	289.4579	2,633.00
19/02/2013	R197 On 02-May-13	282.39	Call	Bond Future	7061	7	7	7	0.00

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19/02/2013	R197 On 02-May-13	282.40	Call	Bond Future	7051	7	7	7	0.00
19/02/2013	R197 On 02-May-13	282.41	Call	Bond Future	7041	7	7	7	0.00
19/02/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
19/02/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
19/02/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
19/02/2013	R201 On 02-May-13			Bond Future	5.20	108.7368	108.7366	108.7368	4.00
19/02/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
19/02/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
19/02/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
19/02/2013	R201 On 02-May-13	4.06	Put	Bond Future	1846	2	2	2	0.00
19/02/2013	R201 On 02-May-13	4.05	Put	Bond Future	1863	2	2	2	0.00
19/02/2013	R201 On 02-May-13	4.04	Put	Bond Future	1879	2	2	2	0.00
19/02/2013	R201 On 01-August-13			Bond Future	5.18	105.7736	105.7732	105.7736	0.00
19/02/2013	R201 On 01-August-13	107.45	Call	Bond Future	68528	69	69	69	0.00
19/02/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
19/02/2013	R201 On 07-November-13			Bond Future	5.11	107.3005	107.2998	107.3005	0.00
19/02/2013	R201 On 07-November-13	4.79	Call	Bond Future	157	0	0	0	0.00
19/02/2013	R201 On 07-November-13	4.80	Call	Bond Future	161	0	0	0	0.00
19/02/2013	R201 On 07-November-13	4.81	Call	Bond Future	165	0	0	0	0.00
19/02/2013	R201 On 07-November-13	4.81	Put	Bond Future	496	0	0	0	0.00
19/02/2013	R201 On 07-November-13	4.80	Put	Bond Future	503	1	1	1	0.00
19/02/2013	R201 On 07-November-13	4.79	Put	Bond Future	510	1	1	1	0.00
19/02/2013	R202 On 02-May-13			Bond Future	215.48	215.4809	215.4805	215.4809	49,442.00
19/02/2013	R202 On 02-May-13	211.04	Call	Bond Future	4441	4	4	4	0.00
19/02/2013	R202 On 02-May-13	211.06	Call	Bond Future	4421	4	4	4	0.00
19/02/2013	R202 On 02-May-13	211.05	Call	Bond Future	4431	4	4	4	0.00
19/02/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
19/02/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
19/02/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
19/02/2013	R203 On 02-May-13			Bond Future	5.79	110.3657	110.5368	110.3657	10,716.00
19/02/2013	R203 On 02-May-13	5.89	Call	Bond Future	991	1	1	1	0.00
19/02/2013	R203 On 02-May-13	5.90	Call	Bond Future	1015	1	1	1	0.00

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19/02/2013	R203 On 02-May-13	5.91	Call	Bond Future	1039	1	1	1	0.00
19/02/2013	R203 On 02-May-13	5.91	Put	Bond Future	551	1	1	1	0.00
19/02/2013	R203 On 02-May-13	5.90	Put	Bond Future	566	1	1	1	0.00
19/02/2013	R203 On 02-May-13	5.89	Put	Bond Future	583	1	1	1	0.00
19/02/2013	R203 On 01-August-13			Bond Future	5.82	111.8284	112.0015	111.8284	0.00
19/02/2013	R203 On 01-August-13	109.11	Call	Bond Future	98788	99	99	99	0.00
19/02/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
19/02/2013	R203 On 07-November-13			Bond Future	5.85	109.2824	109.4578	109.2824	0.00
19/02/2013	R203 On 07-November-13	6.01	Call	Bond Future	1656	2	2	2	0.00
19/02/2013	R203 On 07-November-13	571.00	Call	Bond Future	107228	107	107	107	0.00
19/02/2013	R203 On 07-November-13	5.71	Call	Bond Future	1110	1	1	1	15.00
19/02/2013	R203 On 07-November-13	6.00	Call	Bond Future	1635	2	2	2	0.00
19/02/2013	R203 On 07-November-13	5.99	Call	Bond Future	1615	2	2	2	0.00
19/02/2013	R203 On 07-November-13	5.99	Put	Bond Future	1117	1	1	1	0.00
19/02/2013	R203 On 07-November-13	6.00	Put	Bond Future	1102	1	1	1	0.00
19/02/2013	R203 On 07-November-13	5.71	Put	Bond Future	1610	2	2	2	0.00
19/02/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
19/02/2013	R203 On 07-November-13	6.01	Put	Bond Future	1087	1	1	1	0.00
19/02/2013	R204 On 02-May-13			Bond Future	6.07	111.9400	112.0979	111.9400	6,807.00
19/02/2013	R204 On 02-May-13	6.29	Call	Bond Future	1718	2	2	2	0.00
19/02/2013	R204 On 02-May-13	6.30	Call	Bond Future	1751	2	2	2	0.00
19/02/2013	R204 On 02-May-13	6.31	Call	Bond Future	1784	2	2	2	0.00
19/02/2013	R204 On 02-May-13	6.31	Put	Bond Future	583	1	1	1	0.00
19/02/2013	R204 On 02-May-13	6.30	Put	Bond Future	599	1	1	1	0.00
19/02/2013	R204 On 02-May-13	6.29	Put	Bond Future	615	1	1	1	0.00
19/02/2013	R204 On 01-August-13			Bond Future	6.11	109.3969	109.5566	109.3969	0.00
19/02/2013	R204 On 01-August-13	110.75	Call	Bond Future	100673	101	101	101	0.00
19/02/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
19/02/2013	R204 On 07-November-13			Bond Future	6.15	110.9760	111.1377	110.9760	0.00
19/02/2013	R204 On 07-November-13	7.00	Call	Bond Future	4423	4	4	4	0.00
19/02/2013	R204 On 07-November-13	6.29	Call	Bond Future	2272	2	2	2	0.00
19/02/2013	R204 On 07-November-13	6.30	Call	Bond Future	2298	2	2	2	0.00
19/02/2013	R204 On 07-November-13	6.31	Call	Bond Future	2324	2	2	2	0.00
19/02/2013	R204 On 07-November-13	6.31	Put	Bond Future	1604	2	2	2	0.00

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19/02/2013	R204 On 07-November-13	6.30	Put	Bond Future	1623	2	2	2	0.00
19/02/2013	R204 On 07-November-13	6.29	Put	Bond Future	1643	2	2	2	0.00
19/02/2013	R204 On 07-November-13	7.00	Put	Bond Future	653	1	1	1	180.00
19/02/2013	R206 On 02-May-13			Bond Future	5.20	103.8470	103.8469	103.8470	23.00
19/02/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
19/02/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
19/02/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
19/02/2013	R206 On 02-May-13	3.40	Put	Bond Future	1241	1	1	1	0.00
19/02/2013	R206 On 02-May-13	3.41	Put	Bond Future	1234	1	1	1	0.00
19/02/2013	R206 On 02-May-13	3.39	Put	Bond Future	1248	1	1	1	0.00
19/02/2013	R206 On 01-August-13			Bond Future	5.08	101.4613	101.4609	101.4613	0.00
19/02/2013	R206 On 01-August-13	103.94	Call	Bond Future	30463	30	30	30	0.00
19/02/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
19/02/2013	R206 On 07-November-13			Bond Future	4.57	102.9258	102.9253	102.9258	0.00
19/02/2013	R206 On 07-November-13	4.29	Call	Bond Future	21	0	0	0	0.00
19/02/2013	R206 On 07-November-13	4.30	Call	Bond Future	22	0	0	0	0.00
19/02/2013	R206 On 07-November-13	4.31	Call	Bond Future	22	0	0	0	0.00
19/02/2013	R206 On 07-November-13	4.31	Put	Bond Future	69	0	0	0	0.00
19/02/2013	R206 On 07-November-13	4.30	Put	Bond Future	70	0	0	0	0.00
19/02/2013	R206 On 07-November-13	4.29	Put	Bond Future	71	0	0	0	0.00
19/02/2013	R207 On 02-May-13			Bond Future	6.32	107.0826	107.2298	107.0826	5,051.00
19/02/2013	R207 On 02-May-13	6.44	Call	Bond Future	1633	2	2	2	0.00
19/02/2013	R207 On 02-May-13	6.46	Call	Bond Future	1698	2	2	2	0.00
19/02/2013	R207 On 02-May-13	6.45	Call	Bond Future	1666	2	2	2	0.00
19/02/2013	R207 On 02-May-13	6.45	Put	Bond Future	957	1	1	1	0.00
19/02/2013	R207 On 02-May-13	6.46	Put	Bond Future	935	1	1	1	0.00
19/02/2013	R207 On 02-May-13	6.44	Put	Bond Future	980	1	1	1	0.00
19/02/2013	R207 On 01-August-13			Bond Future	6.37	104.8651	105.0140	104.8651	0.00
19/02/2013	R207 On 01-August-13	106.18	Call	Bond Future	97443	97	97	97	0.00
19/02/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
19/02/2013	R207 On 07-November-13			Bond Future	6.42	106.3788	106.5296	106.3788	0.00
19/02/2013	R207 On 07-November-13	6.69	Call	Bond Future	3150	3	3	3	0.00
19/02/2013	R207 On 07-November-13	6.70	Call	Bond Future	3181	3	3	3	0.00

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19/02/2013	R207 On 07-November-13	6.71	Call	Bond Future	3212	3	3	3	0.00
19/02/2013	R207 On 07-November-13	6.71	Put	Bond Future	1726	2	2	2	0.00
19/02/2013	R207 On 07-November-13	6.70	Put	Bond Future	1746	2	2	2	0.00
19/02/2013	R207 On 07-November-13	6.69	Put	Bond Future	1766	2	2	2	0.00
19/02/2013	R208 On 02-May-13			Bond Future	6.46	102.2224	102.4172	102.2224	18,418.00
19/02/2013	R208 On 02-May-13	6.64	Call	Bond Future	2051	2	2	2	0.00
19/02/2013	R208 On 02-May-13	6.66	Call	Bond Future	2127	2	2	2	0.00
19/02/2013	R208 On 02-May-13	6.65	Call	Bond Future	2089	2	2	2	0.00
19/02/2013	R208 On 02-May-13	6.65	Put	Bond Future	952	1	1	1	0.00
19/02/2013	R208 On 02-May-13	6.66	Put	Bond Future	930	1	1	1	0.00
19/02/2013	R208 On 02-May-13	6.64	Put	Bond Future	975	1	1	1	0.00
19/02/2013	R208 On 01-August-13			Bond Future	6.51	103.5772	103.7743	103.5772	0.00
19/02/2013	R208 On 01-August-13	101.40	Call	Bond Future	94730	95	95	95	0.00
19/02/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
19/02/2013	R208 On 07-November-13			Bond Future	6.56	101.6760	101.8756	101.6760	0.00
19/02/2013	R208 On 07-November-13	7.50	Call	Bond Future	6265	6	6	6	0.00
19/02/2013	R208 On 07-November-13	6.79	Call	Bond Future	3541	3	4	3	0.00
19/02/2013	R208 On 07-November-13	6.81	Call	Bond Future	3608	3	4	3	0.00
19/02/2013	R208 On 07-November-13	6.80	Call	Bond Future	3574	3	4	3	0.00
19/02/2013	R208 On 07-November-13	6.80	Put	Bond Future	2200	2	2	2	0.00
19/02/2013	R208 On 07-November-13	6.81	Put	Bond Future	2176	2	2	2	0.00
19/02/2013	R208 On 07-November-13	6.79	Put	Bond Future	2223	2	2	2	0.00
19/02/2013	R208 On 07-November-13	7.50	Put	Bond Future	983	1	1	1	230.00
19/02/2013	R209 On 02-May-13			Bond Future	8.18	80.3526	80.7564	80.3526	8,814.00
19/02/2013	R209 On 02-May-13	7.99	Call	Bond Future	1679	2	2	2	0.00
19/02/2013	R209 On 02-May-13	8.01	Call	Bond Future	1749	2	2	2	0.00
19/02/2013	R209 On 02-May-13	8.00	Call	Bond Future	1714	2	2	2	0.00
19/02/2013	R209 On 02-May-13	8.00	Put	Bond Future	3334	4	3	4	0.00
19/02/2013	R209 On 02-May-13	8.01	Put	Bond Future	3280	4	3	4	0.00
19/02/2013	R209 On 02-May-13	7.99	Put	Bond Future	3389	4	3	4	0.00
19/02/2013	R209 On 01-August-13			Bond Future	8.25	81.4175	81.8265	81.4175	0.00
19/02/2013	R209 On 01-August-13	79.36	Call	Bond Future	71877	71	72	71	0.00
19/02/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00

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19/02/2013	R209 On 07-November-13			Bond Future	8.32	79.4480	79.8627	79.4480	0.00
19/02/2013	R209 On 07-November-13	9.50	Call	Bond Future	11013	11	11	11	0.00
19/02/2013	R209 On 07-November-13	8.79	Call	Bond Future	7455	7	7	7	0.00
19/02/2013	R209 On 07-November-13	8.80	Call	Bond Future	7502	7	8	7	0.00
19/02/2013	R209 On 07-November-13	8.81	Call	Bond Future	7549	7	8	7	0.00
19/02/2013	R209 On 07-November-13	8.81	Put	Bond Future	3574	4	4	4	0.00
19/02/2013	R209 On 07-November-13	8.80	Put	Bond Future	3605	4	4	4	0.00
19/02/2013	R209 On 07-November-13	8.79	Put	Bond Future	3636	4	4	4	0.00
19/02/2013	R209 On 07-November-13	9.50	Put	Bond Future	1951	2	2	2	180.00
19/02/2013	R210 On 02-May-13			Bond Future	164.37	164.3686	164.3669	164.3686	1,244.00
19/02/2013	R210 On 02-May-13	161.14	Call	Bond Future	3227	3	3	3	0.00
19/02/2013	R210 On 02-May-13	161.16	Call	Bond Future	3207	3	3	3	0.00
19/02/2013	R210 On 02-May-13	161.15	Call	Bond Future	3217	3	3	3	0.00
19/02/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
19/02/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
19/02/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
19/02/2013	R211 On 02-May-13			Bond Future	128.63	128.6415	128.6340	128.6415	529.00
19/02/2013	R211 On 02-May-13	125.69	Call	Bond Future	2944	3	3	3	0.00
19/02/2013	R211 On 02-May-13	125.70	Call	Bond Future	2934	3	3	3	0.00
19/02/2013	R211 On 02-May-13	125.71	Call	Bond Future	2924	3	3	3	0.00
19/02/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
19/02/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
19/02/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
19/02/2013	R212 On 02-May-13			Bond Future	134.50	134.8283	134.5003	134.8283	20,170.00
19/02/2013	R212 On 02-May-13	131.09	Call	Bond Future	3410	4	3	4	0.00
19/02/2013	R212 On 02-May-13	131.11	Call	Bond Future	3390	4	3	4	0.00
19/02/2013	R212 On 02-May-13	131.10	Call	Bond Future	3400	4	3	4	0.00
19/02/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
19/02/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
19/02/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
19/02/2013	R213 On 02-May-13			Bond Future	7.89	92.4949	92.8646	92.4949	10,514.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2013	R213 On 02-May-13	7.84	Call	Bond Future	2305	2	2	2	0.00
19/02/2013	R213 On 02-May-13	7.85	Call	Bond Future	2348	2	2	2	0.00
19/02/2013	R213 On 02-May-13	7.86	Call	Bond Future	2390	2	2	2	0.00
19/02/2013	R213 On 02-May-13	7.86	Put	Bond Future	2633	3	3	3	0.00
19/02/2013	R213 On 02-May-13	7.85	Put	Bond Future	2679	3	3	3	0.00
19/02/2013	R213 On 02-May-13	7.84	Put	Bond Future	2727	3	3	3	0.00
19/02/2013	R213 On 01-August-13			Bond Future	7.95	93.7208	94.0951	93.7208	0.00
19/02/2013	R213 On 01-August-13	91.25	Call	Bond Future	83480	83	83	83	0.00
19/02/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
19/02/2013	R213 On 07-November-13			Bond Future	8.02	91.5359	91.9155	91.5359	0.00
19/02/2013	R213 On 07-November-13	8.59	Call	Bond Future	7832	8	8	8	0.00
19/02/2013	R213 On 07-November-13	8.61	Call	Bond Future	7935	8	8	8	0.00
19/02/2013	R213 On 07-November-13	8.60	Call	Bond Future	7884	8	8	8	0.00
19/02/2013	R213 On 07-November-13	8.60	Put	Bond Future	3093	3	3	3	0.00
19/02/2013	R213 On 07-November-13	8.61	Put	Bond Future	3065	3	3	3	0.00
19/02/2013	R213 On 07-November-13	8.59	Put	Bond Future	3122	3	3	3	0.00
19/02/2013	R214 On 02-May-13			Bond Future	8.21	82.1473	82.5753	82.1473	2,034.00
19/02/2013	R214 On 02-May-13	84.31	Call	Bond Future	73796	73	74	73	0.00
19/02/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
19/02/2013	R214 On 01-August-13			Bond Future	8.27	83.2360	83.6694	83.2360	0.00
19/02/2013	R214 On 01-August-13	84.31	Call	Bond Future	73222	73	73	73	0.00
19/02/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00