



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For February 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	2025 On 02-May-13			Bond Future	113.70	113.7069	113.7049	113.7069	0.00
26/02/2013	2025 On 02-May-13	113.41	Call	Bond Future	291	0	291	0	0.00
26/02/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
26/02/2013	2038 On 02-May-13			Bond Future	112.33	112.3267	112.3269	112.3267	0.00
26/02/2013	2038 On 02-May-13	111.60	Call	Bond Future	722	1	722	1	0.00
26/02/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
26/02/2013	2050 On 02-May-13			Bond Future	119.66	119.6617	119.6623	119.6617	122.00
26/02/2013	2050 On 02-May-13	117.60	Call	Bond Future	2065	2	2065	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
26/02/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	AL7T On 02-May-13			Index Future	497.98	498.1790	497.9770	498.1790	12.00
26/02/2013	AL7T On 01-August-13			Index Future	504.57	504.7710	504.5650	504.7710	0.00
26/02/2013	AL7T On 07-November-13			Index Future	511.84	512.0490	511.8390	512.0490	0.00
26/02/2013	ALBI On 02-May-13			Index Future	442.80	443.5190	442.7950	443.5190	925.00
26/02/2013	ALBI On 01-August-13			Index Future	448.65	449.3870	448.6520	449.3870	79.00
26/02/2013	ALBI On 07-November-13			Index Future	455.12	455.8670	455.1200	455.8670	85.00
26/02/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/02/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	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
26/02/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2013	EL28 On 02-May-13			Bond Future	113.66	113.6624	113.6628	113.6624	0.00
26/02/2013	EL28 On 02-May-13	113.32	Call	Bond Future	347	0	347	0	0.00
26/02/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
26/02/2013	ES33 On 02-May-13			Bond Future	8.77	89.5881	8.7690	89.5881	3,363.00
26/02/2013	ES33 On 02-May-13	91.02	Call	Bond Future	79934	80	79934	80	0.00
26/02/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
26/02/2013	ES33 On 01-August-13			Bond Future	8.86	90.7737	8.8556	90.7737	0.00
26/02/2013	ES33 On 01-August-13	9.00	Call	Bond Future	1201	2	1201	2	0.00
26/02/2013	ES33 On 01-August-13	91.02	Call	Bond Future	79242	80	79242	80	0.00
26/02/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
26/02/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
26/02/2013	GOVI On 02-May-13			GOVI	442.60	443.2880	442.5960	443.2880	97.00
26/02/2013	GOVI On 02-May-13	432.99	Call	GOVI	96060	10	96060	10	0.00
26/02/2013	GOVI On 02-May-13	433.01	Call	GOVI	95860	10	95860	10	0.00
26/02/2013	GOVI On 02-May-13	433.00	Call	GOVI	95960	10	95960	10	0.00
26/02/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
26/02/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
26/02/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
26/02/2013	GOVI On 01-August-13			GOVI	448.45	449.1540	448.4510	449.1540	280.00
26/02/2013	GOVI On 01-August-13	445.99	Call	GOVI	24610	3	24610	3	0.00
26/02/2013	GOVI On 01-August-13	446.00	Call	GOVI	24510	3	24510	3	0.00
26/02/2013	GOVI On 01-August-13	446.01	Call	GOVI	24410	3	24410	3	0.00
26/02/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
26/02/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
26/02/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
26/02/2013	GOVI On 07-November-13			GOVI	454.92	455.6300	454.9160	455.6300	0.00
26/02/2013	GOVI On 07-November-13	445.99	Call	GOVI	89260	10	89260	10	0.00
26/02/2013	GOVI On 07-November-13	446.00	Call	GOVI	89160	10	89160	10	0.00
26/02/2013	GOVI On 07-November-13	446.01	Call	GOVI	89060	10	89060	10	0.00

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26/02/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
26/02/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
26/02/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
26/02/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/02/2013	IGOV On 02-May-13			Index Future	200.86	200.8640	200.8590	200.8640	459.00
26/02/2013	IGOV On 01-August-13			Index Future	203.54	203.5470	203.5410	203.5470	147.00
26/02/2013	IGOV On 07-November-13			Index Future	206.50	206.5080	206.5010	206.5080	7.00
26/02/2013	ILBI On 02-May-13			Index Future	543.75	543.8280	543.7530	543.8280	183.00
26/02/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
26/02/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/02/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
26/02/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
26/02/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
26/02/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/02/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.05	94.9400	5.0500	94.9400	1,000.00
26/02/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.03	94.9600	5.0300	94.9600	0.00
26/02/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.01	94.9800	5.0100	94.9800	0.00
26/02/2013	JBAF On 19-June-13			Jibar Tradeable Future	4.98	95.0200	4.9800	95.0200	500.00
26/02/2013	JBAF On 17-July-13			Jibar Tradeable Future	4.97	95.0300	4.9700	95.0300	0.00
26/02/2013	JBAF On 21-August-13			Jibar Tradeable Future	4.96	95.0300	4.9600	95.0300	0.00
26/02/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.96	95.0300	4.9600	95.0300	2,200.00
26/02/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.00	95.0000	5.0000	95.0000	2,000.00
26/02/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.08	94.9200	5.0800	94.9200	400.00
26/02/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.19	94.8000	5.1900	94.8000	800.00
26/02/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.33	94.6600	5.3300	94.6600	0.00
26/02/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.48	94.5100	5.4800	94.5100	0.00
26/02/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
26/02/2013	R023 On 02-May-13			Bond Future	6.69	108.9847	6.6908	108.9847	3,770.00
26/02/2013	R023 On 02-May-13	7.04	Call	Bond Future	2563	3	2563	3	0.00
26/02/2013	R023 On 02-May-13	7.06	Call	Bond Future	2707	3	2707	3	0.00
26/02/2013	R023 On 02-May-13	7.05	Call	Bond Future	2635	3	2635	3	0.00
26/02/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
26/02/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
26/02/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00

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26/02/2013	R023 On 01-August-13			Bond Future	6.74	110.4270	6.7382	110.4270	0.00
26/02/2013	R023 On 01-August-13	7.29	Call	Bond Future	3922	4	3922	4	0.00
26/02/2013	R023 On 01-August-13	7.30	Call	Bond Future	3991	4	3991	4	0.00
26/02/2013	R023 On 01-August-13	7.31	Call	Bond Future	4061	4	4061	4	0.00
26/02/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
26/02/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
26/02/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
26/02/2013	R157 On 02-May-13			Bond Future	5.22	120.0141	5.2227	120.0141	19,469.00
26/02/2013	R157 On 02-May-13	5.34	Call	Bond Future	496	0	496	0	0.00
26/02/2013	R157 On 02-May-13	5.36	Call	Bond Future	528	1	528	1	0.00
26/02/2013	R157 On 02-May-13	5.35	Call	Bond Future	512	0	512	0	0.00
26/02/2013	R157 On 02-May-13	5.35	Put	Bond Future	202	0	202	0	0.00
26/02/2013	R157 On 02-May-13	5.36	Put	Bond Future	194	0	194	0	0.00
26/02/2013	R157 On 02-May-13	5.34	Put	Bond Future	210	0	210	0	0.00
26/02/2013	R157 On 01-August-13			Bond Future	5.20	121.6024	5.2007	121.6024	0.00
26/02/2013	R157 On 01-August-13	116.11	Call	Bond Future	92187	92	92187	92	0.00
26/02/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
26/02/2013	R157 On 07-November-13			Bond Future	5.17	116.5483	5.1686	116.5483	0.00
26/02/2013	R157 On 07-November-13	5.59	Call	Bond Future	1041	1	1041	1	0.00
26/02/2013	R157 On 07-November-13	5.60	Call	Bond Future	1055	1	1055	1	0.00
26/02/2013	R157 On 07-November-13	5.61	Call	Bond Future	1068	1	1068	1	0.00
26/02/2013	R157 On 07-November-13	5.61	Put	Bond Future	234	0	234	0	0.00
26/02/2013	R157 On 07-November-13	5.60	Put	Bond Future	239	0	239	0	0.00
26/02/2013	R157 On 07-November-13	5.59	Put	Bond Future	244	0	244	0	0.00
26/02/2013	R186 On 02-May-13			Bond Future	7.27	131.8073	7.2715	131.8073	64,798.00
26/02/2013	R186 On 02-May-13	6.75	Call	Bond Future	668	1	668	1	350.00
26/02/2013	R186 On 02-May-13	7.39	Call	Bond Future	3139	3	3139	3	0.00
26/02/2013	R186 On 02-May-13	7.40	Call	Bond Future	3197	3	3197	3	0.00
26/02/2013	R186 On 02-May-13	7.75	Call	Bond Future	5551	6	5551	6	0.00
26/02/2013	R186 On 02-May-13	7.41	Call	Bond Future	3256	3	3256	3	0.00
26/02/2013	R186 On 02-May-13	7.41	Put	Bond Future	1861	2	1861	2	0.00
26/02/2013	R186 On 02-May-13	7.75	Put	Bond Future	821	1	821	1	100.00
26/02/2013	R186 On 02-May-13	7.40	Put	Bond Future	1903	2	1903	2	150.00
26/02/2013	R186 On 02-May-13	7.39	Put	Bond Future	1944	2	1944	2	0.00

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26/02/2013	R186 On 02-May-13	6.75	Put	Bond Future	6118	6	6118	6	0.00
26/02/2013	R186 On 01-August-13			Bond Future	7.33	128.2665	7.3327	128.2665	0.00
26/02/2013	R186 On 01-August-13	7.25	Call	Bond Future	3915	4	3915	4	4,215.00
26/02/2013	R186 On 01-August-13	128.26	Call	Bond Future	118737	119	118737	119	0.00
26/02/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
26/02/2013	R186 On 01-August-13	7.25	Put	Bond Future	4742	5	4742	5	0.00
26/02/2013	R186 On 07-November-13			Bond Future	7.40	130.1161	7.3989	130.1161	480.00
26/02/2013	R186 On 07-November-13	8.15	Call	Bond Future	9698	10	9698	10	0.00
26/02/2013	R186 On 07-November-13	8.16	Call	Bond Future	9761	10	9761	10	0.00
26/02/2013	R186 On 07-November-13	8.14	Call	Bond Future	9635	10	9635	10	0.00
26/02/2013	R186 On 07-November-13	8.75	Call	Bond Future	13634	14	13634	14	0.00
26/02/2013	R186 On 07-November-13	8.75	Put	Bond Future	1382	1	1382	1	130.00
26/02/2013	R186 On 07-November-13	8.14	Put	Bond Future	2698	3	2698	3	0.00
26/02/2013	R186 On 07-November-13	8.16	Put	Bond Future	2644	3	2644	3	0.00
26/02/2013	R186 On 07-November-13	8.15	Put	Bond Future	2671	3	2671	3	0.00
26/02/2013	R197 On 02-May-13			Bond Future	288.90	288.9104	288.9038	288.9104	2,633.00
26/02/2013	R197 On 02-May-13	282.39	Call	Bond Future	6514	7	6514	7	0.00
26/02/2013	R197 On 02-May-13	282.40	Call	Bond Future	6504	7	6504	7	0.00
26/02/2013	R197 On 02-May-13	282.41	Call	Bond Future	6494	7	6494	7	0.00
26/02/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
26/02/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
26/02/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
26/02/2013	R201 On 02-May-13			Bond Future	5.16	108.8525	5.1592	108.8525	4.00
26/02/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
26/02/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
26/02/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
26/02/2013	R201 On 02-May-13	4.06	Put	Bond Future	1775	2	1775	2	0.00
26/02/2013	R201 On 02-May-13	4.05	Put	Bond Future	1792	2	1792	2	0.00
26/02/2013	R201 On 02-May-13	4.04	Put	Bond Future	1808	2	1808	2	0.00
26/02/2013	R201 On 01-August-13			Bond Future	5.12	105.8889	5.1238	105.8889	0.00
26/02/2013	R201 On 01-August-13	107.45	Call	Bond Future	68597	69	68597	69	0.00
26/02/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
26/02/2013	R201 On 07-November-13			Bond Future	5.05	107.4158	5.0486	107.4158	0.00
26/02/2013	R201 On 07-November-13	4.79	Call	Bond Future	167	0	167	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
26/02/2013	R201 On 07-November-13	4.80	Call	Bond Future	171	0	171	0	0.00
26/02/2013	R201 On 07-November-13	4.81	Call	Bond Future	175	0	175	0	0.00
26/02/2013	R201 On 07-November-13	4.81	Put	Bond Future	437	0	437	0	0.00
26/02/2013	R201 On 07-November-13	4.80	Put	Bond Future	444	0	444	0	0.00
26/02/2013	R201 On 07-November-13	4.79	Put	Bond Future	451	0	451	0	0.00
26/02/2013	R202 On 02-May-13			Bond Future	215.48	215.4789	215.4785	215.4789	49,417.00
26/02/2013	R202 On 02-May-13	211.04	Call	Bond Future	4439	4	4439	4	0.00
26/02/2013	R202 On 02-May-13	211.06	Call	Bond Future	4419	4	4419	4	0.00
26/02/2013	R202 On 02-May-13	211.05	Call	Bond Future	4429	4	4429	4	0.00
26/02/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
26/02/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
26/02/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
26/02/2013	R203 On 02-May-13			Bond Future	5.70	110.9486	5.6959	110.9486	10,718.00
26/02/2013	R203 On 02-May-13	5.89	Call	Bond Future	1177	1	1177	1	0.00
26/02/2013	R203 On 02-May-13	5.90	Call	Bond Future	1205	1	1205	1	0.00
26/02/2013	R203 On 02-May-13	5.91	Call	Bond Future	1232	1	1232	1	0.00
26/02/2013	R203 On 02-May-13	5.91	Put	Bond Future	373	0	373	0	0.00
26/02/2013	R203 On 02-May-13	5.90	Put	Bond Future	385	0	385	0	0.00
26/02/2013	R203 On 02-May-13	5.89	Put	Bond Future	398	0	398	0	0.00
26/02/2013	R203 On 01-August-13			Bond Future	5.72	112.4169	5.7178	112.4169	0.00
26/02/2013	R203 On 01-August-13	109.11	Call	Bond Future	99162	99	99162	99	0.00
26/02/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
26/02/2013	R203 On 07-November-13			Bond Future	5.74	109.8777	5.7441	109.8777	0.00
26/02/2013	R203 On 07-November-13	6.01	Call	Bond Future	1852	2	1852	2	0.00
26/02/2013	R203 On 07-November-13	571.00	Call	Bond Future	107606	108	107606	108	0.00
26/02/2013	R203 On 07-November-13	5.71	Call	Bond Future	1247	1	1247	1	15.00
26/02/2013	R203 On 07-November-13	6.00	Call	Bond Future	1830	2	1830	2	0.00
26/02/2013	R203 On 07-November-13	5.99	Call	Bond Future	1808	2	1808	2	0.00
26/02/2013	R203 On 07-November-13	5.99	Put	Bond Future	932	1	932	1	0.00
26/02/2013	R203 On 07-November-13	6.00	Put	Bond Future	919	1	919	1	0.00
26/02/2013	R203 On 07-November-13	5.71	Put	Bond Future	1369	1	1369	1	0.00
26/02/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
26/02/2013	R203 On 07-November-13	6.01	Put	Bond Future	906	1	906	1	0.00
26/02/2013	R204 On 02-May-13			Bond Future	6.00	112.4746	6.0006	112.4746	7,307.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2013	R204 On 02-May-13	6.29	Call	Bond Future	1879	2	1879	2	0.00
26/02/2013	R204 On 02-May-13	6.30	Call	Bond Future	1915	2	1915	2	0.00
26/02/2013	R204 On 02-May-13	6.31	Call	Bond Future	1950	2	1950	2	0.00
26/02/2013	R204 On 02-May-13	6.31	Put	Bond Future	422	0	422	0	0.00
26/02/2013	R204 On 02-May-13	6.30	Put	Bond Future	436	0	436	0	0.00
26/02/2013	R204 On 02-May-13	6.29	Put	Bond Future	449	0	449	0	0.00
26/02/2013	R204 On 01-August-13			Bond Future	6.04	109.9364	6.0380	109.9364	0.00
26/02/2013	R204 On 01-August-13	110.75	Call	Bond Future	101002	101	101002	101	0.00
26/02/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
26/02/2013	R204 On 07-November-13			Bond Future	6.08	111.5216	6.0775	111.5216	0.00
26/02/2013	R204 On 07-November-13	7.00	Call	Bond Future	4648	5	4648	5	0.00
26/02/2013	R204 On 07-November-13	6.29	Call	Bond Future	2412	2	2412	2	0.00
26/02/2013	R204 On 07-November-13	6.30	Call	Bond Future	2439	2	2439	2	0.00
26/02/2013	R204 On 07-November-13	6.31	Call	Bond Future	2466	3	2466	3	0.00
26/02/2013	R204 On 07-November-13	6.31	Put	Bond Future	1414	1	1414	1	0.00
26/02/2013	R204 On 07-November-13	6.30	Put	Bond Future	1432	1	1432	1	0.00
26/02/2013	R204 On 07-November-13	6.29	Put	Bond Future	1450	1	1450	1	0.00
26/02/2013	R204 On 07-November-13	7.00	Put	Bond Future	547	1	547	1	180.00
26/02/2013	R206 On 02-May-13			Bond Future	5.16	103.9033	5.1600	103.9033	23.00
26/02/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
26/02/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
26/02/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
26/02/2013	R206 On 02-May-13	3.40	Put	Bond Future	1211	1	1211	1	0.00
26/02/2013	R206 On 02-May-13	3.41	Put	Bond Future	1204	1	1204	1	0.00
26/02/2013	R206 On 02-May-13	3.39	Put	Bond Future	1218	1	1218	1	0.00
26/02/2013	R206 On 01-August-13			Bond Future	5.02	101.5163	5.0186	101.5163	0.00
26/02/2013	R206 On 01-August-13	103.94	Call	Bond Future	30491	31	30491	31	0.00
26/02/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
26/02/2013	R206 On 07-November-13			Bond Future	4.42	102.9801	4.4172	102.9801	0.00
26/02/2013	R206 On 07-November-13	4.29	Call	Bond Future	31	0	31	0	0.00
26/02/2013	R206 On 07-November-13	4.30	Call	Bond Future	32	0	32	0	0.00
26/02/2013	R206 On 07-November-13	4.31	Call	Bond Future	33	0	33	0	0.00
26/02/2013	R206 On 07-November-13	4.31	Put	Bond Future	52	0	52	0	0.00
26/02/2013	R206 On 07-November-13	4.30	Put	Bond Future	53	0	53	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
26/02/2013	R206 On 07-November-13	4.29	Put	Bond Future	54	0	54	0	0.00
26/02/2013	R207 On 02-May-13			Bond Future	6.28	107.5362	6.2767	107.5362	7,079.00
26/02/2013	R207 On 02-May-13	6.44	Call	Bond Future	1684	2	1684	2	0.00
26/02/2013	R207 On 02-May-13	6.46	Call	Bond Future	1753	2	1753	2	0.00
26/02/2013	R207 On 02-May-13	6.45	Call	Bond Future	1718	2	1718	2	0.00
26/02/2013	R207 On 02-May-13	6.45	Put	Bond Future	758	1	758	1	0.00
26/02/2013	R207 On 02-May-13	6.46	Put	Bond Future	739	1	739	1	0.00
26/02/2013	R207 On 02-May-13	6.44	Put	Bond Future	779	1	779	1	0.00
26/02/2013	R207 On 01-August-13			Bond Future	6.32	105.3227	6.3235	105.3227	0.00
26/02/2013	R207 On 01-August-13	106.18	Call	Bond Future	97696	98	97696	98	0.00
26/02/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
26/02/2013	R207 On 07-November-13			Bond Future	6.37	106.8414	6.3702	106.8414	0.00
26/02/2013	R207 On 07-November-13	6.69	Call	Bond Future	3227	3	3227	3	0.00
26/02/2013	R207 On 07-November-13	6.70	Call	Bond Future	3259	3	3259	3	0.00
26/02/2013	R207 On 07-November-13	6.71	Call	Bond Future	3291	3	3291	3	0.00
26/02/2013	R207 On 07-November-13	6.71	Put	Bond Future	1550	2	1550	2	0.00
26/02/2013	R207 On 07-November-13	6.70	Put	Bond Future	1569	2	1569	2	0.00
26/02/2013	R207 On 07-November-13	6.69	Put	Bond Future	1588	2	1588	2	0.00
26/02/2013	R208 On 02-May-13			Bond Future	6.38	102.9803	6.3836	102.9803	18,312.00
26/02/2013	R208 On 02-May-13	6.64	Call	Bond Future	2287	2	2287	2	0.00
26/02/2013	R208 On 02-May-13	6.66	Call	Bond Future	2371	2	2371	2	0.00
26/02/2013	R208 On 02-May-13	6.65	Call	Bond Future	2329	2	2329	2	0.00
26/02/2013	R208 On 02-May-13	6.65	Put	Bond Future	690	1	690	1	0.00
26/02/2013	R208 On 02-May-13	6.66	Put	Bond Future	671	1	671	1	0.00
26/02/2013	R208 On 02-May-13	6.64	Put	Bond Future	709	1	709	1	0.00
26/02/2013	R208 On 01-August-13			Bond Future	6.43	104.3432	6.4264	104.3432	0.00
26/02/2013	R208 On 01-August-13	101.40	Call	Bond Future	95237	95	95237	95	0.00
26/02/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
26/02/2013	R208 On 07-November-13			Bond Future	6.47	102.4514	6.4738	102.4514	0.00
26/02/2013	R208 On 07-November-13	7.50	Call	Bond Future	6632	7	6632	7	0.00
26/02/2013	R208 On 07-November-13	6.79	Call	Bond Future	3799	4	3799	4	0.00
26/02/2013	R208 On 07-November-13	6.81	Call	Bond Future	3870	4	3870	4	0.00
26/02/2013	R208 On 07-November-13	6.80	Call	Bond Future	3834	4	3834	4	0.00
26/02/2013	R208 On 07-November-13	6.80	Put	Bond Future	1947	2	1947	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2013	R208 On 07-November-13	6.81	Put	Bond Future	1925	2	1925	2	0.00
26/02/2013	R208 On 07-November-13	6.79	Put	Bond Future	1968	2	1968	2	0.00
26/02/2013	R208 On 07-November-13	7.50	Put	Bond Future	837	1	837	1	230.00
26/02/2013	R209 On 02-May-13			Bond Future	8.20	81.1058	8.2042	81.1058	9,196.00
26/02/2013	R209 On 02-May-13	7.99	Call	Bond Future	1457	2	1457	2	0.00
26/02/2013	R209 On 02-May-13	8.01	Call	Bond Future	1524	2	1524	2	0.00
26/02/2013	R209 On 02-May-13	8.00	Call	Bond Future	1490	2	1490	2	0.00
26/02/2013	R209 On 02-May-13	8.00	Put	Bond Future	3286	3	3286	3	0.00
26/02/2013	R209 On 02-May-13	8.01	Put	Bond Future	3230	3	3230	3	0.00
26/02/2013	R209 On 02-May-13	7.99	Put	Bond Future	3343	3	3343	3	0.00
26/02/2013	R209 On 01-August-13			Bond Future	8.27	82.1792	8.2696	82.1792	0.00
26/02/2013	R209 On 01-August-13	79.36	Call	Bond Future	71698	72	71698	72	0.00
26/02/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
26/02/2013	R209 On 07-November-13			Bond Future	8.34	80.2194	8.3415	80.2194	0.00
26/02/2013	R209 On 07-November-13	9.50	Call	Bond Future	10838	11	10838	11	0.00
26/02/2013	R209 On 07-November-13	8.79	Call	Bond Future	7346	8	7346	8	0.00
26/02/2013	R209 On 07-November-13	8.80	Call	Bond Future	7393	8	7393	8	0.00
26/02/2013	R209 On 07-November-13	8.81	Call	Bond Future	7440	8	7440	8	0.00
26/02/2013	R209 On 07-November-13	8.81	Put	Bond Future	3648	3	3648	3	0.00
26/02/2013	R209 On 07-November-13	8.80	Put	Bond Future	3679	3	3679	3	0.00
26/02/2013	R209 On 07-November-13	8.79	Put	Bond Future	3710	4	3710	4	0.00
26/02/2013	R209 On 07-November-13	9.50	Put	Bond Future	1959	2	1959	2	180.00
26/02/2013	R210 On 02-May-13			Bond Future	164.15	164.1486	164.1471	164.1486	1,244.00
26/02/2013	R210 On 02-May-13	161.14	Call	Bond Future	3007	3	3007	3	0.00
26/02/2013	R210 On 02-May-13	161.16	Call	Bond Future	2987	3	2987	3	0.00
26/02/2013	R210 On 02-May-13	161.15	Call	Bond Future	2997	3	2997	3	0.00
26/02/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
26/02/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
26/02/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
26/02/2013	R211 On 02-May-13			Bond Future	128.48	128.4921	128.4847	128.4921	529.00
26/02/2013	R211 On 02-May-13	125.69	Call	Bond Future	2795	3	2795	3	0.00
26/02/2013	R211 On 02-May-13	125.70	Call	Bond Future	2785	3	2785	3	0.00
26/02/2013	R211 On 02-May-13	125.71	Call	Bond Future	2775	3	2775	3	0.00
26/02/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
26/02/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
26/02/2013	R212 On 02-May-13			Bond Future	134.26	134.2635	134.2600	134.2635	20,170.00
26/02/2013	R212 On 02-May-13	131.09	Call	Bond Future	3170	3	3170	3	0.00
26/02/2013	R212 On 02-May-13	131.11	Call	Bond Future	3150	3	3150	3	0.00
26/02/2013	R212 On 02-May-13	131.10	Call	Bond Future	3160	3	3160	3	0.00
26/02/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
26/02/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
26/02/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
26/02/2013	R213 On 02-May-13			Bond Future	7.88	93.3142	7.8821	93.3142	10,129.00
26/02/2013	R213 On 02-May-13	7.84	Call	Bond Future	2160	2	2160	2	0.00
26/02/2013	R213 On 02-May-13	7.85	Call	Bond Future	2203	2	2203	2	0.00
26/02/2013	R213 On 02-May-13	7.86	Call	Bond Future	2245	2	2245	2	0.00
26/02/2013	R213 On 02-May-13	7.86	Put	Bond Future	2443	2	2443	2	0.00
26/02/2013	R213 On 02-May-13	7.85	Put	Bond Future	2489	2	2489	2	0.00
26/02/2013	R213 On 02-May-13	7.84	Put	Bond Future	2537	2	2537	2	0.00
26/02/2013	R213 On 01-August-13			Bond Future	7.95	94.5490	7.9461	94.5490	0.00
26/02/2013	R213 On 01-August-13	91.25	Call	Bond Future	83524	84	83524	84	0.00
26/02/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
26/02/2013	R213 On 07-November-13			Bond Future	8.02	92.3748	8.0179	92.3748	0.00
26/02/2013	R213 On 07-November-13	8.59	Call	Bond Future	7786	8	7786	8	0.00
26/02/2013	R213 On 07-November-13	8.61	Call	Bond Future	7889	8	7889	8	0.00
26/02/2013	R213 On 07-November-13	8.60	Call	Bond Future	7837	8	7837	8	0.00
26/02/2013	R213 On 07-November-13	8.60	Put	Bond Future	3003	3	3003	3	0.00
26/02/2013	R213 On 07-November-13	8.61	Put	Bond Future	2975	3	2975	3	0.00
26/02/2013	R213 On 07-November-13	8.59	Put	Bond Future	3032	3	3032	3	0.00
26/02/2013	R214 On 02-May-13			Bond Future	8.24	82.8969	8.2361	82.8969	2,034.00
26/02/2013	R214 On 02-May-13	84.31	Call	Bond Future	73560	74	73560	74	0.00
26/02/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
26/02/2013	R214 On 01-August-13			Bond Future	8.30	83.9939	8.2988	83.9939	0.00
26/02/2013	R214 On 01-August-13	84.31	Call	Bond Future	72981	74	72981	74	0.00
26/02/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00