



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
27/02/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	2025 On 02-May-13			Bond Future	113.57	113.7049	113.5734	113.7049	0.00
27/02/2013	2025 On 02-May-13	113.41	Call	Bond Future	160	0	160	0	0.00
27/02/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
27/02/2013	2038 On 02-May-13			Bond Future	112.32	112.3269	112.3226	112.3269	0.00
27/02/2013	2038 On 02-May-13	111.60	Call	Bond Future	718	1	718	1	0.00
27/02/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
27/02/2013	2050 On 02-May-13			Bond Future	119.66	119.6623	119.6584	119.6623	122.00
27/02/2013	2050 On 02-May-13	117.60	Call	Bond Future	2061	2	2061	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
27/02/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
27/02/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	AL7T On 02-May-13			Index Future	496.69	497.9770	496.6890	497.9770	12.00
27/02/2013	AL7T On 01-August-13			Index Future	503.20	504.5650	503.1970	504.5650	0.00
27/02/2013	AL7T On 07-November-13			Index Future	510.39	511.8390	510.3860	511.8390	0.00
27/02/2013	ALBI On 02-May-13			Index Future	441.09	442.7950	441.0930	442.7950	925.00
27/02/2013	ALBI On 01-August-13			Index Future	446.87	448.6520	446.8730	448.6520	79.00
27/02/2013	ALBI On 07-November-13			Index Future	453.26	455.1200	453.2570	455.1200	85.00
27/02/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/02/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	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
27/02/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2013	EL28 On 02-May-13			Bond Future	113.66	113.6628	113.6594	113.6628	0.00
27/02/2013	EL28 On 02-May-13	113.32	Call	Bond Future	343	0	343	0	0.00
27/02/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
27/02/2013	ES33 On 02-May-13			Bond Future	8.86	89.1144	8.8639	89.1144	3,363.00
27/02/2013	ES33 On 02-May-13	91.02	Call	Bond Future	79129	80	79129	80	0.00
27/02/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
27/02/2013	ES33 On 01-August-13			Bond Future	8.95	90.2934	8.9547	90.2934	0.00
27/02/2013	ES33 On 01-August-13	9.00	Call	Bond Future	374	1	374	1	0.00
27/02/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78415	79	78415	79	0.00
27/02/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
27/02/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
27/02/2013	GOVI On 02-May-13			GOVI	441.01	442.5960	441.0140	442.5960	98.00
27/02/2013	GOVI On 02-May-13	432.99	Call	GOVI	80240	10	80240	10	0.00
27/02/2013	GOVI On 02-May-13	433.00	Call	GOVI	80140	10	80140	10	0.00
27/02/2013	GOVI On 02-May-13	433.01	Call	GOVI	80040	10	80040	10	0.00
27/02/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
27/02/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
27/02/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
27/02/2013	GOVI On 01-August-13			GOVI	446.79	448.4510	446.7930	448.4510	280.00
27/02/2013	GOVI On 01-August-13	445.99	Call	GOVI	8030	2	8030	2	0.00
27/02/2013	GOVI On 01-August-13	446.01	Call	GOVI	7830	2	7830	2	0.00
27/02/2013	GOVI On 01-August-13	446.00	Call	GOVI	7930	2	7930	2	0.00
27/02/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
27/02/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
27/02/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
27/02/2013	GOVI On 07-November-13			GOVI	453.18	454.9160	453.1760	454.9160	0.00
27/02/2013	GOVI On 07-November-13	445.99	Call	GOVI	71860	9	71860	9	0.00
27/02/2013	GOVI On 07-November-13	446.00	Call	GOVI	71760	9	71760	9	0.00
27/02/2013	GOVI On 07-November-13	446.01	Call	GOVI	71660	9	71660	9	0.00

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27/02/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
27/02/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
27/02/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
27/02/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/02/2013	IGOV On 02-May-13			Index Future	201.12	200.8590	201.1160	200.8590	459.00
27/02/2013	IGOV On 01-August-13			Index Future	203.81	203.5410	203.8090	203.5410	147.00
27/02/2013	IGOV On 07-November-13			Index Future	206.76	206.5010	206.7640	206.5010	7.00
27/02/2013	ILBI On 02-May-13			Index Future	543.70	543.7530	543.6970	543.7530	183.00
27/02/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
27/02/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/02/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
27/02/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
27/02/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/02/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/02/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.06	94.9500	5.0600	94.9500	1,000.00
27/02/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.05	94.9700	5.0500	94.9700	0.00
27/02/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.03	94.9900	5.0300	94.9900	0.00
27/02/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.01	95.0200	5.0100	95.0200	500.00
27/02/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.00	95.0300	5.0000	95.0300	0.00
27/02/2013	JBAF On 21-August-13			Jibar Tradeable Future	4.99	95.0400	4.9900	95.0400	0.00
27/02/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.98	95.0400	4.9800	95.0400	2,200.00
27/02/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.02	95.0000	5.0200	95.0000	2,000.00
27/02/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.09	94.9200	5.0900	94.9200	400.00
27/02/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.22	94.8100	5.2200	94.8100	800.00
27/02/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.36	94.6700	5.3600	94.6700	0.00
27/02/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.52	94.5200	5.5200	94.5200	0.00
27/02/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
27/02/2013	R023 On 02-May-13			Bond Future	6.74	108.9504	6.7417	108.9504	4,970.00
27/02/2013	R023 On 02-May-13	7.04	Call	Bond Future	2184	3	2184	3	0.00
27/02/2013	R023 On 02-May-13	7.06	Call	Bond Future	2328	3	2328	3	0.00
27/02/2013	R023 On 02-May-13	7.05	Call	Bond Future	2256	3	2256	3	0.00
27/02/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
27/02/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
27/02/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00

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27/02/2013	R023 On 01-August-13			Bond Future	6.79	110.3919	6.7930	110.3919	0.00
27/02/2013	R023 On 01-August-13	7.29	Call	Bond Future	3525	4	3525	4	0.00
27/02/2013	R023 On 01-August-13	7.30	Call	Bond Future	3594	4	3594	4	0.00
27/02/2013	R023 On 01-August-13	7.31	Call	Bond Future	3663	4	3663	4	0.00
27/02/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
27/02/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
27/02/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
27/02/2013	R157 On 02-May-13			Bond Future	5.25	120.0541	5.2539	120.0541	19,469.00
27/02/2013	R157 On 02-May-13	5.34	Call	Bond Future	443	0	443	0	0.00
27/02/2013	R157 On 02-May-13	5.36	Call	Bond Future	473	1	473	1	0.00
27/02/2013	R157 On 02-May-13	5.35	Call	Bond Future	458	1	458	1	0.00
27/02/2013	R157 On 02-May-13	5.35	Put	Bond Future	224	0	224	0	0.00
27/02/2013	R157 On 02-May-13	5.36	Put	Bond Future	215	0	215	0	0.00
27/02/2013	R157 On 02-May-13	5.34	Put	Bond Future	233	0	233	0	0.00
27/02/2013	R157 On 01-August-13			Bond Future	5.24	121.6426	5.2431	121.6426	0.00
27/02/2013	R157 On 01-August-13	116.11	Call	Bond Future	92094	92	92094	92	0.00
27/02/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
27/02/2013	R157 On 07-November-13			Bond Future	5.23	116.5888	5.2261	116.5888	0.00
27/02/2013	R157 On 07-November-13	5.59	Call	Bond Future	956	1	956	1	0.00
27/02/2013	R157 On 07-November-13	5.60	Call	Bond Future	969	1	969	1	0.00
27/02/2013	R157 On 07-November-13	5.61	Call	Bond Future	983	1	983	1	0.00
27/02/2013	R157 On 07-November-13	5.61	Put	Bond Future	257	0	257	0	0.00
27/02/2013	R157 On 07-November-13	5.60	Put	Bond Future	263	0	263	0	0.00
27/02/2013	R157 On 07-November-13	5.59	Put	Bond Future	268	0	268	0	0.00
27/02/2013	R186 On 02-May-13			Bond Future	7.33	131.5538	7.3269	131.5538	64,798.00
27/02/2013	R186 On 02-May-13	6.75	Call	Bond Future	547	1	547	1	350.00
27/02/2013	R186 On 02-May-13	7.39	Call	Bond Future	2794	3	2794	3	0.00
27/02/2013	R186 On 02-May-13	7.40	Call	Bond Future	2849	3	2849	3	0.00
27/02/2013	R186 On 02-May-13	7.75	Call	Bond Future	5097	6	5097	6	0.00
27/02/2013	R186 On 02-May-13	7.41	Call	Bond Future	2905	3	2905	3	0.00
27/02/2013	R186 On 02-May-13	7.41	Put	Bond Future	2070	2	2070	2	0.00
27/02/2013	R186 On 02-May-13	7.75	Put	Bond Future	926	1	926	1	100.00
27/02/2013	R186 On 02-May-13	7.40	Put	Bond Future	2114	2	2114	2	150.00
27/02/2013	R186 On 02-May-13	7.39	Put	Bond Future	2160	2	2160	2	0.00

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27/02/2013	R186 On 02-May-13	6.75	Put	Bond Future	6557	6	6557	6	0.00
27/02/2013	R186 On 01-August-13			Bond Future	7.39	128.0094	7.3915	128.0094	0.00
27/02/2013	R186 On 01-August-13	7.25	Call	Bond Future	3641	4	3641	4	4,215.00
27/02/2013	R186 On 01-August-13	128.26	Call	Bond Future	118153	119	118153	119	0.00
27/02/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
27/02/2013	R186 On 01-August-13	7.25	Put	Bond Future	5051	5	5051	5	0.00
27/02/2013	R186 On 07-November-13			Bond Future	7.46	129.8550	7.4616	129.8550	480.00
27/02/2013	R186 On 07-November-13	8.15	Call	Bond Future	9251	10	9251	10	0.00
27/02/2013	R186 On 07-November-13	8.16	Call	Bond Future	9313	10	9313	10	0.00
27/02/2013	R186 On 07-November-13	8.14	Call	Bond Future	9189	10	9189	10	0.00
27/02/2013	R186 On 07-November-13	8.75	Call	Bond Future	13120	14	13120	14	0.00
27/02/2013	R186 On 07-November-13	8.75	Put	Bond Future	1476	1	1476	1	130.00
27/02/2013	R186 On 07-November-13	8.14	Put	Bond Future	2860	3	2860	3	0.00
27/02/2013	R186 On 07-November-13	8.16	Put	Bond Future	2804	3	2804	3	0.00
27/02/2013	R186 On 07-November-13	8.15	Put	Bond Future	2832	3	2832	3	0.00
27/02/2013	R197 On 02-May-13			Bond Future	289.62	288.9038	289.6217	288.9038	2,633.00
27/02/2013	R197 On 02-May-13	282.39	Call	Bond Future	7232	7	7232	7	0.00
27/02/2013	R197 On 02-May-13	282.40	Call	Bond Future	7222	7	7222	7	0.00
27/02/2013	R197 On 02-May-13	282.41	Call	Bond Future	7212	6	7212	6	0.00
27/02/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
27/02/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
27/02/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
27/02/2013	R201 On 02-May-13			Bond Future	5.13	108.8074	5.1319	108.8074	4.00
27/02/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
27/02/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
27/02/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
27/02/2013	R201 On 02-May-13	4.06	Put	Bond Future	1732	2	1732	2	0.00
27/02/2013	R201 On 02-May-13	4.05	Put	Bond Future	1748	2	1748	2	0.00
27/02/2013	R201 On 02-May-13	4.04	Put	Bond Future	1764	2	1764	2	0.00
27/02/2013	R201 On 01-August-13			Bond Future	5.10	105.8429	5.1012	105.8429	0.00
27/02/2013	R201 On 01-August-13	107.45	Call	Bond Future	68628	69	68628	69	0.00
27/02/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
27/02/2013	R201 On 07-November-13			Bond Future	5.03	107.3689	5.0327	107.3689	0.00
27/02/2013	R201 On 07-November-13	4.79	Call	Bond Future	173	0	173	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
27/02/2013	R201 On 07-November-13	4.80	Call	Bond Future	177	0	177	0	0.00
27/02/2013	R201 On 07-November-13	4.81	Call	Bond Future	181	0	181	0	0.00
27/02/2013	R201 On 07-November-13	4.81	Put	Bond Future	425	0	425	0	0.00
27/02/2013	R201 On 07-November-13	4.80	Put	Bond Future	432	0	432	0	0.00
27/02/2013	R201 On 07-November-13	4.79	Put	Bond Future	439	0	439	0	0.00
27/02/2013	R202 On 02-May-13			Bond Future	215.80	215.4785	215.8040	215.4785	49,417.00
27/02/2013	R202 On 02-May-13	211.04	Call	Bond Future	4764	4	4764	4	0.00
27/02/2013	R202 On 02-May-13	211.06	Call	Bond Future	4744	4	4744	4	0.00
27/02/2013	R202 On 02-May-13	211.05	Call	Bond Future	4754	4	4754	4	0.00
27/02/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
27/02/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
27/02/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
27/02/2013	R203 On 02-May-13			Bond Future	5.75	110.9076	5.7495	110.9076	10,718.00
27/02/2013	R203 On 02-May-13	5.89	Call	Bond Future	1022	1	1022	1	0.00
27/02/2013	R203 On 02-May-13	5.90	Call	Bond Future	1047	1	1047	1	0.00
27/02/2013	R203 On 02-May-13	5.91	Call	Bond Future	1073	1	1073	1	0.00
27/02/2013	R203 On 02-May-13	5.91	Put	Bond Future	429	0	429	0	0.00
27/02/2013	R203 On 02-May-13	5.90	Put	Bond Future	443	0	443	0	0.00
27/02/2013	R203 On 02-May-13	5.89	Put	Bond Future	458	0	458	0	0.00
27/02/2013	R203 On 01-August-13			Bond Future	5.78	112.3751	5.7789	112.3751	0.00
27/02/2013	R203 On 01-August-13	109.11	Call	Bond Future	98929	99	98929	99	0.00
27/02/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
27/02/2013	R203 On 07-November-13			Bond Future	5.81	109.8350	5.8142	109.8350	0.00
27/02/2013	R203 On 07-November-13	6.01	Call	Bond Future	1677	2	1677	2	0.00
27/02/2013	R203 On 07-November-13	571.00	Call	Bond Future	107355	108	107355	108	0.00
27/02/2013	R203 On 07-November-13	5.71	Call	Bond Future	1107	1	1107	1	15.00
27/02/2013	R203 On 07-November-13	6.00	Call	Bond Future	1656	2	1656	2	0.00
27/02/2013	R203 On 07-November-13	5.99	Call	Bond Future	1635	2	1635	2	0.00
27/02/2013	R203 On 07-November-13	5.99	Put	Bond Future	1010	1	1010	1	0.00
27/02/2013	R203 On 07-November-13	6.00	Put	Bond Future	995	1	995	1	0.00
27/02/2013	R203 On 07-November-13	5.71	Put	Bond Future	1480	1	1480	1	0.00
27/02/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
27/02/2013	R203 On 07-November-13	6.01	Put	Bond Future	981	1	981	1	0.00
27/02/2013	R204 On 02-May-13			Bond Future	6.04	112.4249	6.0427	112.4249	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
27/02/2013	R204 On 02-May-13	6.29	Call	Bond Future	1720	2	1720	2	0.00
27/02/2013	R204 On 02-May-13	6.30	Call	Bond Future	1754	2	1754	2	0.00
27/02/2013	R204 On 02-May-13	6.31	Call	Bond Future	1788	2	1788	2	0.00
27/02/2013	R204 On 02-May-13	6.31	Put	Bond Future	470	0	470	0	0.00
27/02/2013	R204 On 02-May-13	6.30	Put	Bond Future	484	0	484	0	0.00
27/02/2013	R204 On 02-May-13	6.29	Put	Bond Future	499	0	499	0	0.00
27/02/2013	R204 On 01-August-13			Bond Future	6.09	109.8857	6.0855	109.8857	0.00
27/02/2013	R204 On 01-August-13	110.75	Call	Bond Future	100776	101	100776	101	0.00
27/02/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
27/02/2013	R204 On 07-November-13			Bond Future	6.13	111.4700	6.1312	111.4700	0.00
27/02/2013	R204 On 07-November-13	7.00	Call	Bond Future	4469	5	4469	5	0.00
27/02/2013	R204 On 07-November-13	6.29	Call	Bond Future	2289	2	2289	2	0.00
27/02/2013	R204 On 07-November-13	6.30	Call	Bond Future	2315	2	2315	2	0.00
27/02/2013	R204 On 07-November-13	6.31	Call	Bond Future	2341	2	2341	2	0.00
27/02/2013	R204 On 07-November-13	6.31	Put	Bond Future	1533	1	1533	1	0.00
27/02/2013	R204 On 07-November-13	6.30	Put	Bond Future	1552	1	1552	1	0.00
27/02/2013	R204 On 07-November-13	6.29	Put	Bond Future	1571	1	1571	1	0.00
27/02/2013	R204 On 07-November-13	7.00	Put	Bond Future	611	1	611	1	180.00
27/02/2013	R206 On 02-May-13			Bond Future	5.15	103.8770	5.1481	103.8770	23.00
27/02/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
27/02/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
27/02/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
27/02/2013	R206 On 02-May-13	3.40	Put	Bond Future	1203	1	1203	1	0.00
27/02/2013	R206 On 02-May-13	3.41	Put	Bond Future	1196	1	1196	1	0.00
27/02/2013	R206 On 02-May-13	3.39	Put	Bond Future	1210	1	1210	1	0.00
27/02/2013	R206 On 01-August-13			Bond Future	5.03	101.4894	5.0297	101.4894	0.00
27/02/2013	R206 On 01-August-13	103.94	Call	Bond Future	30486	30	30486	30	0.00
27/02/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
27/02/2013	R206 On 07-November-13			Bond Future	4.52	102.9526	4.5188	102.9526	0.00
27/02/2013	R206 On 07-November-13	4.29	Call	Bond Future	24	0	24	0	0.00
27/02/2013	R206 On 07-November-13	4.30	Call	Bond Future	24	0	24	0	0.00
27/02/2013	R206 On 07-November-13	4.31	Call	Bond Future	25	0	25	0	0.00
27/02/2013	R206 On 07-November-13	4.31	Put	Bond Future	62	0	62	0	0.00
27/02/2013	R206 On 07-November-13	4.30	Put	Bond Future	64	0	64	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
27/02/2013	R206 On 07-November-13	4.29	Put	Bond Future	65	0	65	0	0.00
27/02/2013	R207 On 02-May-13			Bond Future	6.30	107.4815	6.3025	107.4815	7,079.00
27/02/2013	R207 On 02-May-13	6.44	Call	Bond Future	1581	2	1581	2	0.00
27/02/2013	R207 On 02-May-13	6.46	Call	Bond Future	1649	2	1649	2	0.00
27/02/2013	R207 On 02-May-13	6.45	Call	Bond Future	1615	2	1615	2	0.00
27/02/2013	R207 On 02-May-13	6.45	Put	Bond Future	799	1	799	1	0.00
27/02/2013	R207 On 02-May-13	6.46	Put	Bond Future	778	1	778	1	0.00
27/02/2013	R207 On 02-May-13	6.44	Put	Bond Future	820	1	820	1	0.00
27/02/2013	R207 On 01-August-13			Bond Future	6.35	105.2670	6.3532	105.2670	0.00
27/02/2013	R207 On 01-August-13	106.18	Call	Bond Future	97536	98	97536	98	0.00
27/02/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
27/02/2013	R207 On 07-November-13			Bond Future	6.40	106.7846	6.4041	106.7846	0.00
27/02/2013	R207 On 07-November-13	6.69	Call	Bond Future	3105	3	3105	3	0.00
27/02/2013	R207 On 07-November-13	6.70	Call	Bond Future	3136	3	3136	3	0.00
27/02/2013	R207 On 07-November-13	6.71	Call	Bond Future	3168	3	3168	3	0.00
27/02/2013	R207 On 07-November-13	6.71	Put	Bond Future	1602	2	1602	2	0.00
27/02/2013	R207 On 07-November-13	6.70	Put	Bond Future	1621	2	1621	2	0.00
27/02/2013	R207 On 07-November-13	6.69	Put	Bond Future	1641	2	1641	2	0.00
27/02/2013	R208 On 02-May-13			Bond Future	6.42	102.9193	6.4195	102.9193	18,312.00
27/02/2013	R208 On 02-May-13	6.64	Call	Bond Future	2119	2	2119	2	0.00
27/02/2013	R208 On 02-May-13	6.66	Call	Bond Future	2201	2	2201	2	0.00
27/02/2013	R208 On 02-May-13	6.65	Call	Bond Future	2160	2	2160	2	0.00
27/02/2013	R208 On 02-May-13	6.65	Put	Bond Future	744	1	744	1	0.00
27/02/2013	R208 On 02-May-13	6.66	Put	Bond Future	724	1	724	1	0.00
27/02/2013	R208 On 02-May-13	6.64	Put	Bond Future	764	1	764	1	0.00
27/02/2013	R208 On 01-August-13			Bond Future	6.47	104.2812	6.4660	104.2812	0.00
27/02/2013	R208 On 01-August-13	101.40	Call	Bond Future	94998	95	94998	95	0.00
27/02/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
27/02/2013	R208 On 07-November-13			Bond Future	6.52	102.3883	6.5176	102.3883	0.00
27/02/2013	R208 On 07-November-13	7.50	Call	Bond Future	6414	7	6414	7	0.00
27/02/2013	R208 On 07-November-13	6.79	Call	Bond Future	3627	4	3627	4	0.00
27/02/2013	R208 On 07-November-13	6.81	Call	Bond Future	3696	4	3696	4	0.00
27/02/2013	R208 On 07-November-13	6.80	Call	Bond Future	3662	4	3662	4	0.00
27/02/2013	R208 On 07-November-13	6.80	Put	Bond Future	2030	2	2030	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
27/02/2013	R208 On 07-November-13	6.81	Put	Bond Future	2007	2	2007	2	0.00
27/02/2013	R208 On 07-November-13	6.79	Put	Bond Future	2053	2	2053	2	0.00
27/02/2013	R208 On 07-November-13	7.50	Put	Bond Future	875	1	875	1	230.00
27/02/2013	R209 On 02-May-13			Bond Future	8.30	80.5805	8.3047	80.5805	9,196.00
27/02/2013	R209 On 02-May-13	7.99	Call	Bond Future	1137	1	1137	1	0.00
27/02/2013	R209 On 02-May-13	8.01	Call	Bond Future	1193	2	1193	2	0.00
27/02/2013	R209 On 02-May-13	8.00	Call	Bond Future	1165	1	1165	1	0.00
27/02/2013	R209 On 02-May-13	8.00	Put	Bond Future	3822	3	3822	3	0.00
27/02/2013	R209 On 02-May-13	8.01	Put	Bond Future	3761	3	3761	3	0.00
27/02/2013	R209 On 02-May-13	7.99	Put	Bond Future	3884	3	3884	3	0.00
27/02/2013	R209 On 01-August-13			Bond Future	8.37	81.6467	8.3740	81.6467	0.00
27/02/2013	R209 On 01-August-13	79.36	Call	Bond Future	70815	72	70815	72	0.00
27/02/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
27/02/2013	R209 On 07-November-13			Bond Future	8.45	79.6792	8.4502	79.6792	0.00
27/02/2013	R209 On 07-November-13	9.50	Call	Bond Future	10138	11	10138	11	0.00
27/02/2013	R209 On 07-November-13	8.79	Call	Bond Future	6772	7	6772	7	0.00
27/02/2013	R209 On 07-November-13	8.80	Call	Bond Future	6817	7	6817	7	0.00
27/02/2013	R209 On 07-November-13	8.81	Call	Bond Future	6863	7	6863	7	0.00
27/02/2013	R209 On 07-November-13	8.81	Put	Bond Future	3977	4	3977	4	0.00
27/02/2013	R209 On 07-November-13	8.80	Put	Bond Future	4009	4	4009	4	0.00
27/02/2013	R209 On 07-November-13	8.79	Put	Bond Future	4042	4	4042	4	0.00
27/02/2013	R209 On 07-November-13	9.50	Put	Bond Future	2165	2	2165	2	180.00
27/02/2013	R210 On 02-May-13			Bond Future	164.14	164.1471	164.1356	164.1471	1,244.00
27/02/2013	R210 On 02-May-13	161.14	Call	Bond Future	2996	3	2996	3	0.00
27/02/2013	R210 On 02-May-13	161.16	Call	Bond Future	2976	3	2976	3	0.00
27/02/2013	R210 On 02-May-13	161.15	Call	Bond Future	2986	3	2986	3	0.00
27/02/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
27/02/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
27/02/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
27/02/2013	R211 On 02-May-13			Bond Future	128.46	128.4847	128.4572	128.4847	529.00
27/02/2013	R211 On 02-May-13	125.69	Call	Bond Future	2767	3	2767	3	0.00
27/02/2013	R211 On 02-May-13	125.70	Call	Bond Future	2757	3	2757	3	0.00
27/02/2013	R211 On 02-May-13	125.71	Call	Bond Future	2747	3	2747	3	0.00
27/02/2013	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
27/02/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
27/02/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
27/02/2013	R212 On 02-May-13			Bond Future	134.24	134.2600	134.2438	134.2600	20,170.00
27/02/2013	R212 On 02-May-13	131.09	Call	Bond Future	3154	3	3154	3	0.00
27/02/2013	R212 On 02-May-13	131.11	Call	Bond Future	3134	3	3134	3	0.00
27/02/2013	R212 On 02-May-13	131.10	Call	Bond Future	3144	3	3144	3	0.00
27/02/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
27/02/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
27/02/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
27/02/2013	R213 On 02-May-13			Bond Future	7.96	92.9099	7.9574	92.9099	10,129.00
27/02/2013	R213 On 02-May-13	7.84	Call	Bond Future	1833	2	1833	2	0.00
27/02/2013	R213 On 02-May-13	7.85	Call	Bond Future	1871	2	1871	2	0.00
27/02/2013	R213 On 02-May-13	7.86	Call	Bond Future	1910	2	1910	2	0.00
27/02/2013	R213 On 02-May-13	7.86	Put	Bond Future	2774	2	2774	2	0.00
27/02/2013	R213 On 02-May-13	7.85	Put	Bond Future	2825	2	2825	2	0.00
27/02/2013	R213 On 02-May-13	7.84	Put	Bond Future	2876	3	2876	3	0.00
27/02/2013	R213 On 01-August-13			Bond Future	8.02	94.1391	8.0248	94.1391	0.00
27/02/2013	R213 On 01-August-13	91.25	Call	Bond Future	82836	84	82836	84	0.00
27/02/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
27/02/2013	R213 On 07-November-13			Bond Future	8.10	91.9588	8.1005	91.9588	0.00
27/02/2013	R213 On 07-November-13	8.59	Call	Bond Future	7307	8	7307	8	0.00
27/02/2013	R213 On 07-November-13	8.61	Call	Bond Future	7406	8	7406	8	0.00
27/02/2013	R213 On 07-November-13	8.60	Call	Bond Future	7356	8	7356	8	0.00
27/02/2013	R213 On 07-November-13	8.60	Put	Bond Future	3232	3	3232	3	0.00
27/02/2013	R213 On 07-November-13	8.61	Put	Bond Future	3202	3	3202	3	0.00
27/02/2013	R213 On 07-November-13	8.59	Put	Bond Future	3262	3	3262	3	0.00
27/02/2013	R214 On 02-May-13			Bond Future	8.36	82.3394	8.3571	82.3394	2,034.00
27/02/2013	R214 On 02-May-13	84.31	Call	Bond Future	72464	74	72464	74	0.00
27/02/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
27/02/2013	R214 On 01-August-13			Bond Future	8.42	83.4288	8.4242	83.4288	0.00
27/02/2013	R214 On 01-August-13	84.31	Call	Bond Future	71860	73	71860	73	0.00
27/02/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00