



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
28/02/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	2025 On 02-May-13			Bond Future	113.69	113.5734	113.6941	113.5734	0.00
28/02/2013	2025 On 02-May-13	113.41	Call	Bond Future	280	0	280	0	0.00
28/02/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
28/02/2013	2038 On 02-May-13			Bond Future	112.32	112.3226	112.3246	112.3226	0.00
28/02/2013	2038 On 02-May-13	111.60	Call	Bond Future	720	1	720	1	0.00
28/02/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
28/02/2013	2050 On 02-May-13			Bond Future	119.66	119.6584	119.6608	119.6584	122.00
28/02/2013	2050 On 02-May-13	117.60	Call	Bond Future	2063	2	2063	2	0.00

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28/02/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
28/02/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	AL7T On 02-May-13			Index Future	496.55	496.6890	496.5540	496.6890	12.00
28/02/2013	AL7T On 01-August-13			Index Future	503.06	503.1970	503.0600	503.1970	0.00
28/02/2013	AL7T On 07-November-13			Index Future	510.25	510.3860	510.2450	510.3860	0.00
28/02/2013	ALBI On 02-May-13			Index Future	440.93	441.0930	440.9320	441.0930	925.00
28/02/2013	ALBI On 01-August-13			Index Future	446.71	446.8730	446.7080	446.8730	79.00
28/02/2013	ALBI On 07-November-13			Index Future	453.09	453.2570	453.0890	453.2570	85.00
28/02/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/02/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	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
28/02/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2013	EL28 On 02-May-13			Bond Future	113.66	113.6594	113.6616	113.6594	0.00
28/02/2013	EL28 On 02-May-13	113.32	Call	Bond Future	345	0	345	0	0.00
28/02/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
28/02/2013	ES33 On 02-May-13			Bond Future	8.84	88.3094	8.8420	88.3094	3,363.00
28/02/2013	ES33 On 02-May-13	91.02	Call	Bond Future	79314	79	79314	79	0.00
28/02/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
28/02/2013	ES33 On 01-August-13			Bond Future	8.93	89.4667	8.9321	89.4667	0.00
28/02/2013	ES33 On 01-August-13	9.00	Call	Bond Future	562	0	562	0	0.00
28/02/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78602	78	78602	78	0.00
28/02/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
28/02/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
28/02/2013	GOVI On 02-May-13			GOVI	440.80	441.0140	440.8010	441.0140	98.00
28/02/2013	GOVI On 02-May-13	432.99	Call	GOVI	78110	8	78110	8	0.00
28/02/2013	GOVI On 02-May-13	433.01	Call	GOVI	77910	8	77910	8	0.00
28/02/2013	GOVI On 02-May-13	433.00	Call	GOVI	78010	8	78010	8	0.00
28/02/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
28/02/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
28/02/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
28/02/2013	GOVI On 01-August-13			GOVI	446.58	446.7930	446.5760	446.7930	280.00
28/02/2013	GOVI On 01-August-13	445.99	Call	GOVI	5860	1	5860	1	0.00
28/02/2013	GOVI On 01-August-13	446.00	Call	GOVI	5760	1	5760	1	0.00
28/02/2013	GOVI On 01-August-13	446.01	Call	GOVI	5660	1	5660	1	0.00
28/02/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
28/02/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
28/02/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
28/02/2013	GOVI On 07-November-13			GOVI	452.96	453.1760	452.9550	453.1760	0.00
28/02/2013	GOVI On 07-November-13	445.99	Call	GOVI	69650	7	69650	7	0.00
28/02/2013	GOVI On 07-November-13	446.00	Call	GOVI	69550	7	69550	7	0.00
28/02/2013	GOVI On 07-November-13	446.01	Call	GOVI	69450	7	69450	7	0.00

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28/02/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
28/02/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
28/02/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
28/02/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/02/2013	IGOV On 02-May-13			Index Future	201.71	201.1160	201.7080	201.1160	459.00
28/02/2013	IGOV On 01-August-13			Index Future	204.41	203.8090	204.4080	203.8090	147.00
28/02/2013	IGOV On 07-November-13			Index Future	207.37	206.7640	207.3720	206.7640	7.00
28/02/2013	ILBI On 02-May-13			Index Future	544.34	543.6970	544.3360	543.6970	183.00
28/02/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
28/02/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/02/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
28/02/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/02/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/02/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/02/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.07	94.9400	5.0700	94.9400	1,000.00
28/02/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.05	94.9500	5.0500	94.9500	0.00
28/02/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.03	94.9700	5.0300	94.9700	0.00
28/02/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.00	94.9900	5.0000	94.9900	500.00
28/02/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.00	95.0000	5.0000	95.0000	0.00
28/02/2013	JBAF On 21-August-13			Jibar Tradeable Future	4.99	95.0100	4.9900	95.0100	0.00
28/02/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.99	95.0200	4.9900	95.0200	2,200.00
28/02/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.02	94.9800	5.0200	94.9800	2,000.00
28/02/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.10	94.9100	5.1000	94.9100	400.00
28/02/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.22	94.7800	5.2200	94.7800	800.00
28/02/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.36	94.6400	5.3600	94.6400	0.00
28/02/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.52	94.4800	5.5200	94.4800	0.00
28/02/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
28/02/2013	R023 On 02-May-13			Bond Future	6.75	108.5717	6.7463	108.5717	4,970.00
28/02/2013	R023 On 02-May-13	7.04	Call	Bond Future	2150	2	2150	2	0.00
28/02/2013	R023 On 02-May-13	7.06	Call	Bond Future	2294	2	2294	2	0.00
28/02/2013	R023 On 02-May-13	7.05	Call	Bond Future	2222	2	2222	2	0.00
28/02/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
28/02/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
28/02/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00

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28/02/2013	R023 On 01-August-13			Bond Future	6.80	109.9944	6.7977	109.9944	0.00
28/02/2013	R023 On 01-August-13	7.29	Call	Bond Future	3490	4	3490	4	0.00
28/02/2013	R023 On 01-August-13	7.30	Call	Bond Future	3559	4	3559	4	0.00
28/02/2013	R023 On 01-August-13	7.31	Call	Bond Future	3629	4	3629	4	0.00
28/02/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
28/02/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
28/02/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
28/02/2013	R157 On 02-May-13			Bond Future	5.29	119.9779	5.2862	119.9779	19,945.00
28/02/2013	R157 On 02-May-13	5.34	Call	Bond Future	394	0	394	0	0.00
28/02/2013	R157 On 02-May-13	5.36	Call	Bond Future	423	0	423	0	0.00
28/02/2013	R157 On 02-May-13	5.35	Call	Bond Future	409	0	409	0	0.00
28/02/2013	R157 On 02-May-13	5.35	Put	Bond Future	253	0	253	0	0.00
28/02/2013	R157 On 02-May-13	5.36	Put	Bond Future	243	0	243	0	0.00
28/02/2013	R157 On 02-May-13	5.34	Put	Bond Future	263	0	263	0	0.00
28/02/2013	R157 On 01-August-13			Bond Future	5.28	121.5501	5.2798	121.5501	0.00
28/02/2013	R157 On 01-August-13	116.11	Call	Bond Future	92014	92	92014	92	0.00
28/02/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
28/02/2013	R157 On 07-November-13			Bond Future	5.27	116.4797	5.2690	116.4797	0.00
28/02/2013	R157 On 07-November-13	5.59	Call	Bond Future	899	1	899	1	0.00
28/02/2013	R157 On 07-November-13	5.60	Call	Bond Future	912	1	912	1	0.00
28/02/2013	R157 On 07-November-13	5.61	Call	Bond Future	925	1	925	1	0.00
28/02/2013	R157 On 07-November-13	5.61	Put	Bond Future	281	0	281	0	0.00
28/02/2013	R157 On 07-November-13	5.60	Put	Bond Future	287	0	287	0	0.00
28/02/2013	R157 On 07-November-13	5.59	Put	Bond Future	293	0	293	0	0.00
28/02/2013	R186 On 02-May-13			Bond Future	7.34	130.9940	7.3364	130.9940	64,798.00
28/02/2013	R186 On 02-May-13	6.75	Call	Bond Future	519	1	519	1	350.00
28/02/2013	R186 On 02-May-13	7.39	Call	Bond Future	2723	3	2723	3	0.00
28/02/2013	R186 On 02-May-13	7.40	Call	Bond Future	2777	3	2777	3	0.00
28/02/2013	R186 On 02-May-13	7.75	Call	Bond Future	5009	5	5009	5	0.00
28/02/2013	R186 On 02-May-13	7.41	Call	Bond Future	2832	3	2832	3	0.00
28/02/2013	R186 On 02-May-13	7.41	Put	Bond Future	2093	2	2093	2	0.00
28/02/2013	R186 On 02-May-13	7.75	Put	Bond Future	934	1	934	1	100.00
28/02/2013	R186 On 02-May-13	7.40	Put	Bond Future	2138	2	2138	2	150.00
28/02/2013	R186 On 02-May-13	7.39	Put	Bond Future	2184	2	2184	2	0.00

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28/02/2013	R186 On 02-May-13	6.75	Put	Bond Future	6624	7	6624	7	0.00
28/02/2013	R186 On 01-August-13			Bond Future	7.40	127.4258	7.4014	127.4258	0.00
28/02/2013	R186 On 01-August-13	7.25	Call	Bond Future	3582	4	3582	4	4,215.00
28/02/2013	R186 On 01-August-13	128.26	Call	Bond Future	118056	118	118056	118	0.00
28/02/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
28/02/2013	R186 On 01-August-13	7.25	Put	Bond Future	5089	5	5089	5	0.00
28/02/2013	R186 On 07-November-13			Bond Future	7.47	129.2463	7.4719	129.2463	480.00
28/02/2013	R186 On 07-November-13	8.15	Call	Bond Future	9172	9	9172	9	0.00
28/02/2013	R186 On 07-November-13	8.16	Call	Bond Future	9234	9	9234	9	0.00
28/02/2013	R186 On 07-November-13	8.14	Call	Bond Future	9111	9	9111	9	0.00
28/02/2013	R186 On 07-November-13	8.75	Call	Bond Future	13031	13	13031	13	0.00
28/02/2013	R186 On 07-November-13	8.75	Put	Bond Future	1486	1	1486	1	1,030.00
28/02/2013	R186 On 07-November-13	8.14	Put	Bond Future	2881	3	2881	3	0.00
28/02/2013	R186 On 07-November-13	8.16	Put	Bond Future	2824	3	2824	3	0.00
28/02/2013	R186 On 07-November-13	8.15	Put	Bond Future	2852	3	2852	3	0.00
28/02/2013	R197 On 02-May-13			Bond Future	290.37	289.6217	290.3710	289.6217	2,633.00
28/02/2013	R197 On 02-May-13	282.39	Call	Bond Future	7981	7	7981	7	0.00
28/02/2013	R197 On 02-May-13	282.40	Call	Bond Future	7971	7	7971	7	0.00
28/02/2013	R197 On 02-May-13	282.41	Call	Bond Future	7961	7	7961	7	0.00
28/02/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
28/02/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
28/02/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
28/02/2013	R201 On 02-May-13			Bond Future	5.16	108.8511	5.1598	108.8511	4.00
28/02/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
28/02/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
28/02/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
28/02/2013	R201 On 02-May-13	4.06	Put	Bond Future	1776	2	1776	2	0.00
28/02/2013	R201 On 02-May-13	4.05	Put	Bond Future	1793	2	1793	2	0.00
28/02/2013	R201 On 02-May-13	4.04	Put	Bond Future	1809	2	1809	2	0.00
28/02/2013	R201 On 01-August-13			Bond Future	5.13	105.8736	5.1348	105.8736	0.00
28/02/2013	R201 On 01-August-13	107.45	Call	Bond Future	68582	69	68582	69	0.00
28/02/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
28/02/2013	R201 On 07-November-13			Bond Future	5.08	107.3863	5.0752	107.3863	0.00
28/02/2013	R201 On 07-November-13	4.79	Call	Bond Future	156	0	156	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
28/02/2013	R201 On 07-November-13	4.80	Call	Bond Future	160	0	160	0	0.00
28/02/2013	R201 On 07-November-13	4.81	Call	Bond Future	164	0	164	0	0.00
28/02/2013	R201 On 07-November-13	4.81	Put	Bond Future	455	0	455	0	0.00
28/02/2013	R201 On 07-November-13	4.80	Put	Bond Future	462	0	462	0	0.00
28/02/2013	R201 On 07-November-13	4.79	Put	Bond Future	469	0	469	0	0.00
28/02/2013	R202 On 02-May-13			Bond Future	216.98	215.8040	216.9849	215.8040	49,417.00
28/02/2013	R202 On 02-May-13	211.04	Call	Bond Future	5945	5	5945	5	0.00
28/02/2013	R202 On 02-May-13	211.06	Call	Bond Future	5925	5	5925	5	0.00
28/02/2013	R202 On 02-May-13	211.05	Call	Bond Future	5935	5	5935	5	0.00
28/02/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
28/02/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
28/02/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
28/02/2013	R203 On 02-May-13			Bond Future	5.80	110.6917	5.8012	110.6917	10,718.00
28/02/2013	R203 On 02-May-13	5.89	Call	Bond Future	890	1	890	1	0.00
28/02/2013	R203 On 02-May-13	5.90	Call	Bond Future	914	1	914	1	0.00
28/02/2013	R203 On 02-May-13	5.91	Call	Bond Future	938	1	938	1	0.00
28/02/2013	R203 On 02-May-13	5.91	Put	Bond Future	502	0	502	0	0.00
28/02/2013	R203 On 02-May-13	5.90	Put	Bond Future	518	0	518	0	0.00
28/02/2013	R203 On 02-May-13	5.89	Put	Bond Future	535	0	535	0	0.00
28/02/2013	R203 On 01-August-13			Bond Future	5.83	112.1422	5.8344	112.1422	0.00
28/02/2013	R203 On 01-August-13	109.11	Call	Bond Future	98718	99	98718	99	0.00
28/02/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
28/02/2013	R203 On 07-November-13			Bond Future	5.87	109.5845	5.8743	109.5845	0.00
28/02/2013	R203 On 07-November-13	6.01	Call	Bond Future	1551	2	1551	2	0.00
28/02/2013	R203 On 07-November-13	571.00	Call	Bond Future	107141	107	107141	107	0.00
28/02/2013	R203 On 07-November-13	5.71	Call	Bond Future	1009	1	1009	1	15.00
28/02/2013	R203 On 07-November-13	6.00	Call	Bond Future	1531	2	1531	2	0.00
28/02/2013	R203 On 07-November-13	5.99	Call	Bond Future	1511	2	1511	2	0.00
28/02/2013	R203 On 07-November-13	5.99	Put	Bond Future	1100	1	1100	1	0.00
28/02/2013	R203 On 07-November-13	6.00	Put	Bond Future	1084	1	1084	1	0.00
28/02/2013	R203 On 07-November-13	5.71	Put	Bond Future	1596	1	1596	1	0.00
28/02/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
28/02/2013	R203 On 07-November-13	6.01	Put	Bond Future	1069	1	1069	1	0.00
28/02/2013	R204 On 02-May-13			Bond Future	6.08	112.2152	6.0838	112.2152	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
28/02/2013	R204 On 02-May-13	6.29	Call	Bond Future	1575	2	1575	2	0.00
28/02/2013	R204 On 02-May-13	6.30	Call	Bond Future	1607	2	1607	2	0.00
28/02/2013	R204 On 02-May-13	6.31	Call	Bond Future	1641	2	1641	2	0.00
28/02/2013	R204 On 02-May-13	6.31	Put	Bond Future	526	0	526	0	0.00
28/02/2013	R204 On 02-May-13	6.30	Put	Bond Future	542	0	542	0	0.00
28/02/2013	R204 On 02-May-13	6.29	Put	Bond Future	558	0	558	0	0.00
28/02/2013	R204 On 01-August-13			Bond Future	6.13	109.6592	6.1289	109.6592	0.00
28/02/2013	R204 On 01-August-13	110.75	Call	Bond Future	100569	101	100569	101	0.00
28/02/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
28/02/2013	R204 On 07-November-13			Bond Future	6.18	111.2260	6.1775	111.2260	0.00
28/02/2013	R204 On 07-November-13	7.00	Call	Bond Future	4302	4	4302	4	0.00
28/02/2013	R204 On 07-November-13	6.29	Call	Bond Future	2168	2	2168	2	0.00
28/02/2013	R204 On 07-November-13	6.30	Call	Bond Future	2193	2	2193	2	0.00
28/02/2013	R204 On 07-November-13	6.31	Call	Bond Future	2218	2	2218	2	0.00
28/02/2013	R204 On 07-November-13	6.31	Put	Bond Future	1620	2	1620	2	0.00
28/02/2013	R204 On 07-November-13	6.30	Put	Bond Future	1640	2	1640	2	0.00
28/02/2013	R204 On 07-November-13	6.29	Put	Bond Future	1660	2	1660	2	0.00
28/02/2013	R204 On 07-November-13	7.00	Put	Bond Future	654	1	654	1	1,270.00
28/02/2013	R206 On 02-May-13			Bond Future	5.17	103.8850	5.1734	103.8850	23.00
28/02/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
28/02/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
28/02/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
28/02/2013	R206 On 02-May-13	3.40	Put	Bond Future	1220	1	1220	1	0.00
28/02/2013	R206 On 02-May-13	3.41	Put	Bond Future	1213	1	1213	1	0.00
28/02/2013	R206 On 02-May-13	3.39	Put	Bond Future	1227	1	1227	1	0.00
28/02/2013	R206 On 01-August-13			Bond Future	5.07	101.4845	5.0699	101.4845	0.00
28/02/2013	R206 On 01-August-13	103.94	Call	Bond Future	30469	30	30469	30	0.00
28/02/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
28/02/2013	R206 On 07-November-13			Bond Future	4.62	102.9344	4.6204	102.9344	0.00
28/02/2013	R206 On 07-November-13	4.29	Call	Bond Future	18	0	18	0	0.00
28/02/2013	R206 On 07-November-13	4.30	Call	Bond Future	19	0	19	0	0.00
28/02/2013	R206 On 07-November-13	4.31	Call	Bond Future	19	0	19	0	0.00
28/02/2013	R206 On 07-November-13	4.31	Put	Bond Future	75	0	75	0	0.00
28/02/2013	R206 On 07-November-13	4.30	Put	Bond Future	76	0	76	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
28/02/2013	R206 On 07-November-13	4.29	Put	Bond Future	77	0	77	0	0.00
28/02/2013	R207 On 02-May-13			Bond Future	6.33	107.3375	6.3278	107.3375	7,079.00
28/02/2013	R207 On 02-May-13	6.44	Call	Bond Future	1488	2	1488	2	0.00
28/02/2013	R207 On 02-May-13	6.46	Call	Bond Future	1554	2	1554	2	0.00
28/02/2013	R207 On 02-May-13	6.45	Call	Bond Future	1521	2	1521	2	0.00
28/02/2013	R207 On 02-May-13	6.45	Put	Bond Future	845	1	845	1	0.00
28/02/2013	R207 On 02-May-13	6.46	Put	Bond Future	823	1	823	1	0.00
28/02/2013	R207 On 02-May-13	6.44	Put	Bond Future	867	1	867	1	0.00
28/02/2013	R207 On 01-August-13			Bond Future	6.38	105.1076	6.3798	105.1076	0.00
28/02/2013	R207 On 01-August-13	106.18	Call	Bond Future	97394	98	97394	98	0.00
28/02/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
28/02/2013	R207 On 07-November-13			Bond Future	6.43	106.6093	6.4322	106.6093	0.00
28/02/2013	R207 On 07-November-13	6.69	Call	Bond Future	3013	3	3013	3	0.00
28/02/2013	R207 On 07-November-13	6.70	Call	Bond Future	3043	3	3043	3	0.00
28/02/2013	R207 On 07-November-13	6.71	Call	Bond Future	3074	3	3074	3	0.00
28/02/2013	R207 On 07-November-13	6.71	Put	Bond Future	1654	2	1654	2	0.00
28/02/2013	R207 On 07-November-13	6.70	Put	Bond Future	1673	2	1673	2	0.00
28/02/2013	R207 On 07-November-13	6.69	Put	Bond Future	1693	2	1693	2	0.00
28/02/2013	R208 On 02-May-13			Bond Future	6.42	102.6966	6.4241	102.6966	18,312.00
28/02/2013	R208 On 02-May-13	6.64	Call	Bond Future	2091	2	2091	2	0.00
28/02/2013	R208 On 02-May-13	6.66	Call	Bond Future	2172	2	2172	2	0.00
28/02/2013	R208 On 02-May-13	6.65	Call	Bond Future	2131	2	2131	2	0.00
28/02/2013	R208 On 02-May-13	6.65	Put	Bond Future	744	1	744	1	0.00
28/02/2013	R208 On 02-May-13	6.66	Put	Bond Future	723	1	723	1	0.00
28/02/2013	R208 On 02-May-13	6.64	Put	Bond Future	764	1	764	1	0.00
28/02/2013	R208 On 01-August-13			Bond Future	6.47	104.0423	6.4708	104.0423	0.00
28/02/2013	R208 On 01-August-13	101.40	Call	Bond Future	94969	95	94969	95	0.00
28/02/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
28/02/2013	R208 On 07-November-13			Bond Future	6.52	102.1326	6.5227	102.1326	0.00
28/02/2013	R208 On 07-November-13	7.50	Call	Bond Future	6386	6	6386	6	0.00
28/02/2013	R208 On 07-November-13	6.79	Call	Bond Future	3604	4	3604	4	0.00
28/02/2013	R208 On 07-November-13	6.81	Call	Bond Future	3673	4	3673	4	0.00
28/02/2013	R208 On 07-November-13	6.80	Call	Bond Future	3638	4	3638	4	0.00
28/02/2013	R208 On 07-November-13	6.80	Put	Bond Future	2036	2	2036	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
28/02/2013	R208 On 07-November-13	6.81	Put	Bond Future	2014	2	2014	2	0.00
28/02/2013	R208 On 07-November-13	6.79	Put	Bond Future	2059	2	2059	2	0.00
28/02/2013	R208 On 07-November-13	7.50	Put	Bond Future	877	1	877	1	1,520.00
28/02/2013	R209 On 02-May-13			Bond Future	8.28	79.7195	8.2835	79.7195	9,196.00
28/02/2013	R209 On 02-May-13	7.99	Call	Bond Future	1181	1	1181	1	0.00
28/02/2013	R209 On 02-May-13	8.01	Call	Bond Future	1239	1	1239	1	0.00
28/02/2013	R209 On 02-May-13	8.00	Call	Bond Future	1210	1	1210	1	0.00
28/02/2013	R209 On 02-May-13	8.00	Put	Bond Future	3687	4	3687	4	0.00
28/02/2013	R209 On 02-May-13	8.01	Put	Bond Future	3626	4	3626	4	0.00
28/02/2013	R209 On 02-May-13	7.99	Put	Bond Future	3747	4	3747	4	0.00
28/02/2013	R209 On 01-August-13			Bond Future	8.35	80.7642	8.3523	80.7642	0.00
28/02/2013	R209 On 01-August-13	79.36	Call	Bond Future	70997	71	70997	71	0.00
28/02/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
28/02/2013	R209 On 07-November-13			Bond Future	8.43	78.7735	8.4279	78.7735	0.00
28/02/2013	R209 On 07-November-13	9.50	Call	Bond Future	10270	10	10270	10	0.00
28/02/2013	R209 On 07-November-13	8.79	Call	Bond Future	6876	7	6876	7	0.00
28/02/2013	R209 On 07-November-13	8.80	Call	Bond Future	6922	7	6922	7	0.00
28/02/2013	R209 On 07-November-13	8.81	Call	Bond Future	6967	7	6967	7	0.00
28/02/2013	R209 On 07-November-13	8.81	Put	Bond Future	3897	4	3897	4	0.00
28/02/2013	R209 On 07-November-13	8.80	Put	Bond Future	3929	4	3929	4	0.00
28/02/2013	R209 On 07-November-13	8.79	Put	Bond Future	3961	4	3961	4	0.00
28/02/2013	R209 On 07-November-13	9.50	Put	Bond Future	2112	2	2112	2	980.00
28/02/2013	R210 On 02-May-13			Bond Future	164.14	164.1356	164.1366	164.1356	1,244.00
28/02/2013	R210 On 02-May-13	161.14	Call	Bond Future	2997	3	2997	3	0.00
28/02/2013	R210 On 02-May-13	161.16	Call	Bond Future	2977	3	2977	3	0.00
28/02/2013	R210 On 02-May-13	161.15	Call	Bond Future	2987	3	2987	3	0.00
28/02/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
28/02/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
28/02/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
28/02/2013	R211 On 02-May-13			Bond Future	128.60	128.4572	128.5966	128.4572	529.00
28/02/2013	R211 On 02-May-13	125.69	Call	Bond Future	2907	3	2907	3	0.00
28/02/2013	R211 On 02-May-13	125.70	Call	Bond Future	2897	3	2897	3	0.00
28/02/2013	R211 On 02-May-13	125.71	Call	Bond Future	2887	3	2887	3	0.00
28/02/2013	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
28/02/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
28/02/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
28/02/2013	R212 On 02-May-13			Bond Future	134.89	134.2438	134.8881	134.2438	20,170.00
28/02/2013	R212 On 02-May-13	131.09	Call	Bond Future	3798	3	3798	3	0.00
28/02/2013	R212 On 02-May-13	131.11	Call	Bond Future	3778	3	3778	3	0.00
28/02/2013	R212 On 02-May-13	131.10	Call	Bond Future	3788	3	3788	3	0.00
28/02/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
28/02/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
28/02/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
28/02/2013	R213 On 02-May-13			Bond Future	7.93	92.2428	7.9311	92.2428	9,482.00
28/02/2013	R213 On 02-May-13	7.84	Call	Bond Future	1919	2	1919	2	0.00
28/02/2013	R213 On 02-May-13	7.85	Call	Bond Future	1958	2	1958	2	0.00
28/02/2013	R213 On 02-May-13	7.86	Call	Bond Future	1999	2	1999	2	0.00
28/02/2013	R213 On 02-May-13	7.86	Put	Bond Future	2631	3	2631	3	0.00
28/02/2013	R213 On 02-May-13	7.85	Put	Bond Future	2681	3	2681	3	0.00
28/02/2013	R213 On 02-May-13	7.84	Put	Bond Future	2731	3	2731	3	0.00
28/02/2013	R213 On 01-August-13			Bond Future	8.00	93.4515	7.9979	93.4515	0.00
28/02/2013	R213 On 01-August-13	91.25	Call	Bond Future	83071	83	83071	83	0.00
28/02/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
28/02/2013	R213 On 07-November-13			Bond Future	8.07	91.2494	8.0727	91.2494	0.00
28/02/2013	R213 On 07-November-13	8.59	Call	Bond Future	7453	7	7453	7	0.00
28/02/2013	R213 On 07-November-13	8.61	Call	Bond Future	7554	7	7554	7	0.00
28/02/2013	R213 On 07-November-13	8.60	Call	Bond Future	7503	7	7503	7	0.00
28/02/2013	R213 On 07-November-13	8.60	Put	Bond Future	3141	3	3141	3	0.00
28/02/2013	R213 On 07-November-13	8.61	Put	Bond Future	3112	3	3112	3	0.00
28/02/2013	R213 On 07-November-13	8.59	Put	Bond Future	3171	3	3171	3	0.00
28/02/2013	R214 On 02-May-13			Bond Future	8.34	81.2434	8.3360	81.2434	2,034.00
28/02/2013	R214 On 02-May-13	84.31	Call	Bond Future	72653	72	72653	72	0.00
28/02/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
28/02/2013	R214 On 01-August-13			Bond Future	8.40	82.3079	8.4025	82.3079	0.00
28/02/2013	R214 On 01-August-13	84.31	Call	Bond Future	72052	72	72052	72	0.00
28/02/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00