



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
25/02/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	2025 On 02-May-13			Bond Future	113.71	113.7092	113.7069	113.7092	0.00
25/02/2013	2025 On 02-May-13	113.41	Call	Bond Future	293	0	293	0	0.00
25/02/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
25/02/2013	2038 On 02-May-13			Bond Future	112.33	112.5435	112.3267	112.5435	0.00
25/02/2013	2038 On 02-May-13	111.60	Call	Bond Future	722	1	722	1	0.00
25/02/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
25/02/2013	2050 On 02-May-13			Bond Future	119.66	119.3592	119.6617	119.3592	122.00
25/02/2013	2050 On 02-May-13	117.60	Call	Bond Future	2064	2	2064	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
25/02/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
25/02/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	AL7T On 02-May-13			Index Future	498.18	496.8710	498.1790	496.8710	12.00
25/02/2013	AL7T On 01-August-13			Index Future	504.77	503.4500	504.7710	503.4500	0.00
25/02/2013	AL7T On 07-November-13			Index Future	512.05	510.7120	512.0490	510.7120	0.00
25/02/2013	ALBI On 02-May-13			Index Future	443.52	442.6560	443.5190	442.6560	925.00
25/02/2013	ALBI On 01-August-13			Index Future	449.39	448.5160	449.3870	448.5160	79.00
25/02/2013	ALBI On 07-November-13			Index Future	455.87	454.9870	455.8670	454.9870	85.00
25/02/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/02/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	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
25/02/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2013	EL28 On 02-May-13			Bond Future	113.66	113.5179	113.6624	113.5179	0.00
25/02/2013	EL28 On 02-May-13	113.32	Call	Bond Future	346	0	346	0	0.00
25/02/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
25/02/2013	ES33 On 02-May-13			Bond Future	8.71	89.4917	8.7138	89.4917	3,363.00
25/02/2013	ES33 On 02-May-13	91.02	Call	Bond Future	80408	80	80408	80	0.00
25/02/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
25/02/2013	ES33 On 01-August-13			Bond Future	8.80	90.6767	8.7987	90.6767	0.00
25/02/2013	ES33 On 01-August-13	9.00	Call	Bond Future	1682	2	1682	2	0.00
25/02/2013	ES33 On 01-August-13	91.02	Call	Bond Future	79722	80	79722	80	0.00
25/02/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
25/02/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
25/02/2013	GOVI On 02-May-13			GOVI	443.29	442.4480	443.2880	442.4480	97.00
25/02/2013	GOVI On 02-May-13	432.99	Call	GOVI	102980	9	102980	9	0.00
25/02/2013	GOVI On 02-May-13	433.00	Call	GOVI	102880	9	102880	9	0.00
25/02/2013	GOVI On 02-May-13	433.01	Call	GOVI	102780	9	102780	9	0.00
25/02/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
25/02/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
25/02/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
25/02/2013	GOVI On 01-August-13			GOVI	449.15	448.3060	449.1540	448.3060	280.00
25/02/2013	GOVI On 01-August-13	445.99	Call	GOVI	31640	2	31640	2	0.00
25/02/2013	GOVI On 01-August-13	446.01	Call	GOVI	31440	2	31440	2	0.00
25/02/2013	GOVI On 01-August-13	446.00	Call	GOVI	31540	2	31540	2	0.00
25/02/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
25/02/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
25/02/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
25/02/2013	GOVI On 07-November-13			GOVI	455.63	454.7730	455.6300	454.7730	0.00
25/02/2013	GOVI On 07-November-13	445.99	Call	GOVI	96400	9	96400	9	0.00
25/02/2013	GOVI On 07-November-13	446.00	Call	GOVI	96300	9	96300	9	0.00
25/02/2013	GOVI On 07-November-13	446.01	Call	GOVI	96200	9	96200	9	0.00

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25/02/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
25/02/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
25/02/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
25/02/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/02/2013	IGOV On 02-May-13			Index Future	200.86	200.9030	200.8640	200.9030	459.00
25/02/2013	IGOV On 01-August-13			Index Future	203.55	203.5880	203.5470	203.5880	147.00
25/02/2013	IGOV On 07-November-13			Index Future	206.51	206.5510	206.5080	206.5510	7.00
25/02/2013	ILBI On 02-May-13			Index Future	543.83	544.0910	543.8280	544.0910	183.00
25/02/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
25/02/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/02/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
25/02/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
25/02/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/02/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/02/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.06	94.9500	5.0600	94.9500	1,000.00
25/02/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.04	94.9600	5.0400	94.9600	0.00
25/02/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.02	94.9800	5.0200	94.9800	0.00
25/02/2013	JBAF On 19-June-13			Jibar Tradeable Future	4.98	95.0100	4.9800	95.0100	500.00
25/02/2013	JBAF On 17-July-13			Jibar Tradeable Future	4.97	95.0200	4.9700	95.0200	0.00
25/02/2013	JBAF On 21-August-13			Jibar Tradeable Future	4.97	95.0300	4.9700	95.0300	0.00
25/02/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.97	95.0300	4.9700	95.0300	2,200.00
25/02/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.00	95.0000	5.0000	95.0000	2,000.00
25/02/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.08	94.9200	5.0800	94.9200	400.00
25/02/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.20	94.7900	5.2000	94.7900	800.00
25/02/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.34	94.6500	5.3400	94.6500	0.00
25/02/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.49	94.4800	5.4900	94.4800	0.00
25/02/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
25/02/2013	R023 On 02-May-13			Bond Future	6.69	108.6752	6.6862	108.6752	3,490.00
25/02/2013	R023 On 02-May-13	7.04	Call	Bond Future	2597	2	2597	2	0.00
25/02/2013	R023 On 02-May-13	7.06	Call	Bond Future	2741	2	2741	2	0.00
25/02/2013	R023 On 02-May-13	7.05	Call	Bond Future	2669	2	2669	2	0.00
25/02/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
25/02/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
25/02/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00

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25/02/2013	R023 On 01-August-13			Bond Future	6.73	110.1140	6.7334	110.1140	0.00
25/02/2013	R023 On 01-August-13	7.29	Call	Bond Future	3957	4	3957	4	0.00
25/02/2013	R023 On 01-August-13	7.30	Call	Bond Future	4027	4	4027	4	0.00
25/02/2013	R023 On 01-August-13	7.31	Call	Bond Future	4096	4	4096	4	0.00
25/02/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
25/02/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
25/02/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
25/02/2013	R157 On 02-May-13			Bond Future	5.24	119.9212	5.2391	119.9212	19,469.00
25/02/2013	R157 On 02-May-13	5.34	Call	Bond Future	474	0	474	0	0.00
25/02/2013	R157 On 02-May-13	5.36	Call	Bond Future	505	0	505	0	0.00
25/02/2013	R157 On 02-May-13	5.35	Call	Bond Future	489	0	489	0	0.00
25/02/2013	R157 On 02-May-13	5.35	Put	Bond Future	219	0	219	0	0.00
25/02/2013	R157 On 02-May-13	5.36	Put	Bond Future	210	0	210	0	0.00
25/02/2013	R157 On 02-May-13	5.34	Put	Bond Future	228	0	228	0	0.00
25/02/2013	R157 On 01-August-13			Bond Future	5.22	121.5091	5.2191	121.5091	0.00
25/02/2013	R157 On 01-August-13	116.11	Call	Bond Future	92147	92	92147	92	0.00
25/02/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
25/02/2013	R157 On 07-November-13			Bond Future	5.19	116.4544	5.1899	116.4544	0.00
25/02/2013	R157 On 07-November-13	5.59	Call	Bond Future	1013	1	1013	1	0.00
25/02/2013	R157 On 07-November-13	5.60	Call	Bond Future	1026	1	1026	1	0.00
25/02/2013	R157 On 07-November-13	5.61	Call	Bond Future	1040	1	1040	1	0.00
25/02/2013	R157 On 07-November-13	5.61	Put	Bond Future	246	0	246	0	0.00
25/02/2013	R157 On 07-November-13	5.60	Put	Bond Future	251	0	251	0	0.00
25/02/2013	R157 On 07-November-13	5.59	Put	Bond Future	256	0	256	0	0.00
25/02/2013	R186 On 02-May-13			Bond Future	7.25	131.4883	7.2466	131.4883	65,518.00
25/02/2013	R186 On 02-May-13	6.75	Call	Bond Future	734	1	734	1	350.00
25/02/2013	R186 On 02-May-13	7.39	Call	Bond Future	3308	3	3308	3	0.00
25/02/2013	R186 On 02-May-13	7.40	Call	Bond Future	3368	3	3368	3	0.00
25/02/2013	R186 On 02-May-13	7.75	Call	Bond Future	5764	6	5764	6	0.00
25/02/2013	R186 On 02-May-13	7.41	Call	Bond Future	3428	3	3428	3	0.00
25/02/2013	R186 On 02-May-13	7.41	Put	Bond Future	1780	2	1780	2	0.00
25/02/2013	R186 On 02-May-13	7.75	Put	Bond Future	781	1	781	1	100.00
25/02/2013	R186 On 02-May-13	7.40	Put	Bond Future	1820	2	1820	2	150.00
25/02/2013	R186 On 02-May-13	7.39	Put	Bond Future	1860	2	1860	2	0.00

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25/02/2013	R186 On 02-May-13	6.75	Put	Bond Future	5930	6	5930	6	0.00
25/02/2013	R186 On 01-August-13			Bond Future	7.31	127.9442	7.3069	127.9442	0.00
25/02/2013	R186 On 01-August-13	7.25	Call	Bond Future	4055	4	4055	4	4,215.00
25/02/2013	R186 On 01-August-13	128.26	Call	Bond Future	118994	119	118994	119	0.00
25/02/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
25/02/2013	R186 On 01-August-13	7.25	Put	Bond Future	4625	5	4625	5	0.00
25/02/2013	R186 On 07-November-13			Bond Future	7.37	129.7900	7.3721	129.7900	480.00
25/02/2013	R186 On 07-November-13	8.15	Call	Bond Future	9895	10	9895	10	0.00
25/02/2013	R186 On 07-November-13	8.16	Call	Bond Future	9959	10	9959	10	0.00
25/02/2013	R186 On 07-November-13	8.14	Call	Bond Future	9832	10	9832	10	0.00
25/02/2013	R186 On 07-November-13	8.75	Call	Bond Future	13858	14	13858	14	0.00
25/02/2013	R186 On 07-November-13	8.75	Put	Bond Future	1345	1	1345	1	130.00
25/02/2013	R186 On 07-November-13	8.14	Put	Bond Future	2633	3	2633	3	0.00
25/02/2013	R186 On 07-November-13	8.16	Put	Bond Future	2580	3	2580	3	0.00
25/02/2013	R186 On 07-November-13	8.15	Put	Bond Future	2606	3	2606	3	0.00
25/02/2013	R197 On 02-May-13			Bond Future	288.91	289.0429	288.9104	289.0429	2,633.00
25/02/2013	R197 On 02-May-13	282.39	Call	Bond Future	6520	7	6520	7	0.00
25/02/2013	R197 On 02-May-13	282.40	Call	Bond Future	6510	7	6510	7	0.00
25/02/2013	R197 On 02-May-13	282.41	Call	Bond Future	6500	7	6500	7	0.00
25/02/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
25/02/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
25/02/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
25/02/2013	R201 On 02-May-13			Bond Future	5.13	108.7903	5.1310	108.7903	4.00
25/02/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
25/02/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
25/02/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
25/02/2013	R201 On 02-May-13	4.06	Put	Bond Future	1730	2	1730	2	0.00
25/02/2013	R201 On 02-May-13	4.05	Put	Bond Future	1747	2	1747	2	0.00
25/02/2013	R201 On 02-May-13	4.04	Put	Bond Future	1763	2	1763	2	0.00
25/02/2013	R201 On 01-August-13			Bond Future	5.09	105.8265	5.0899	105.8265	0.00
25/02/2013	R201 On 01-August-13	107.45	Call	Bond Future	68643	69	68643	69	0.00
25/02/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
25/02/2013	R201 On 07-November-13			Bond Future	5.01	107.3531	5.0058	107.3531	0.00
25/02/2013	R201 On 07-November-13	4.79	Call	Bond Future	184	0	184	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
25/02/2013	R201 On 07-November-13	4.80	Call	Bond Future	189	0	189	0	0.00
25/02/2013	R201 On 07-November-13	4.81	Call	Bond Future	193	0	193	0	0.00
25/02/2013	R201 On 07-November-13	4.81	Put	Bond Future	408	0	408	0	0.00
25/02/2013	R201 On 07-November-13	4.80	Put	Bond Future	415	0	415	0	0.00
25/02/2013	R201 On 07-November-13	4.79	Put	Bond Future	421	0	421	0	0.00
25/02/2013	R202 On 02-May-13			Bond Future	215.48	215.4799	215.4789	215.4799	49,417.00
25/02/2013	R202 On 02-May-13	211.04	Call	Bond Future	4439	4	4439	4	0.00
25/02/2013	R202 On 02-May-13	211.06	Call	Bond Future	4419	4	4419	4	0.00
25/02/2013	R202 On 02-May-13	211.05	Call	Bond Future	4429	4	4429	4	0.00
25/02/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
25/02/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
25/02/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
25/02/2013	R203 On 02-May-13			Bond Future	5.69	110.6934	5.6857	110.6934	10,718.00
25/02/2013	R203 On 02-May-13	5.89	Call	Bond Future	1210	1	1210	1	0.00
25/02/2013	R203 On 02-May-13	5.90	Call	Bond Future	1238	1	1238	1	0.00
25/02/2013	R203 On 02-May-13	5.91	Call	Bond Future	1265	1	1265	1	0.00
25/02/2013	R203 On 02-May-13	5.91	Put	Bond Future	365	0	365	0	0.00
25/02/2013	R203 On 02-May-13	5.90	Put	Bond Future	377	0	377	0	0.00
25/02/2013	R203 On 02-May-13	5.89	Put	Bond Future	390	0	390	0	0.00
25/02/2013	R203 On 01-August-13			Bond Future	5.71	112.1591	5.7068	112.1591	0.00
25/02/2013	R203 On 01-August-13	109.11	Call	Bond Future	99204	99	99204	99	0.00
25/02/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
25/02/2013	R203 On 07-November-13			Bond Future	5.73	109.6169	5.7322	109.6169	0.00
25/02/2013	R203 On 07-November-13	6.01	Call	Bond Future	1881	2	1881	2	0.00
25/02/2013	R203 On 07-November-13	571.00	Call	Bond Future	107648	107	107648	107	0.00
25/02/2013	R203 On 07-November-13	5.71	Call	Bond Future	1271	1	1271	1	15.00
25/02/2013	R203 On 07-November-13	6.00	Call	Bond Future	1859	2	1859	2	0.00
25/02/2013	R203 On 07-November-13	5.99	Call	Bond Future	1837	2	1837	2	0.00
25/02/2013	R203 On 07-November-13	5.99	Put	Bond Future	918	1	918	1	0.00
25/02/2013	R203 On 07-November-13	6.00	Put	Bond Future	905	1	905	1	0.00
25/02/2013	R203 On 07-November-13	5.71	Put	Bond Future	1350	1	1350	1	0.00
25/02/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
25/02/2013	R203 On 07-November-13	6.01	Put	Bond Future	892	1	892	1	0.00
25/02/2013	R204 On 02-May-13			Bond Future	5.99	112.2135	5.9906	112.2135	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
25/02/2013	R204 On 02-May-13	6.29	Call	Bond Future	1922	2	1922	2	0.00
25/02/2013	R204 On 02-May-13	6.30	Call	Bond Future	1957	2	1957	2	0.00
25/02/2013	R204 On 02-May-13	6.31	Call	Bond Future	1993	2	1993	2	0.00
25/02/2013	R204 On 02-May-13	6.31	Put	Bond Future	416	1	416	1	0.00
25/02/2013	R204 On 02-May-13	6.30	Put	Bond Future	428	1	428	1	0.00
25/02/2013	R204 On 02-May-13	6.29	Put	Bond Future	442	1	442	1	0.00
25/02/2013	R204 On 01-August-13			Bond Future	6.03	109.6725	6.0274	109.6725	0.00
25/02/2013	R204 On 01-August-13	110.75	Call	Bond Future	101053	101	101053	101	0.00
25/02/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
25/02/2013	R204 On 07-November-13			Bond Future	6.07	111.2547	6.0662	111.2547	0.00
25/02/2013	R204 On 07-November-13	7.00	Call	Bond Future	4693	4	4693	4	0.00
25/02/2013	R204 On 07-November-13	6.29	Call	Bond Future	2446	2	2446	2	0.00
25/02/2013	R204 On 07-November-13	6.30	Call	Bond Future	2473	2	2473	2	0.00
25/02/2013	R204 On 07-November-13	6.31	Call	Bond Future	2500	2	2500	2	0.00
25/02/2013	R204 On 07-November-13	6.31	Put	Bond Future	1397	2	1397	2	0.00
25/02/2013	R204 On 07-November-13	6.30	Put	Bond Future	1415	2	1415	2	0.00
25/02/2013	R204 On 07-November-13	6.29	Put	Bond Future	1432	2	1432	2	0.00
25/02/2013	R204 On 07-November-13	7.00	Put	Bond Future	539	1	539	1	180.00
25/02/2013	R206 On 02-May-13			Bond Future	5.12	103.8732	5.1214	103.8732	23.00
25/02/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
25/02/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
25/02/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
25/02/2013	R206 On 02-May-13	3.40	Put	Bond Future	1185	1	1185	1	0.00
25/02/2013	R206 On 02-May-13	3.41	Put	Bond Future	1178	1	1178	1	0.00
25/02/2013	R206 On 02-May-13	3.39	Put	Bond Future	1192	1	1192	1	0.00
25/02/2013	R206 On 01-August-13			Bond Future	4.96	101.4865	4.9575	101.4865	0.00
25/02/2013	R206 On 01-August-13	103.94	Call	Bond Future	30518	30	30518	30	0.00
25/02/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
25/02/2013	R206 On 07-November-13			Bond Future	4.26	102.9506	4.2636	102.9506	0.00
25/02/2013	R206 On 07-November-13	4.29	Call	Bond Future	44	0	44	0	0.00
25/02/2013	R206 On 07-November-13	4.30	Call	Bond Future	45	0	45	0	0.00
25/02/2013	R206 On 07-November-13	4.31	Call	Bond Future	46	0	46	0	0.00
25/02/2013	R206 On 07-November-13	4.31	Put	Bond Future	38	0	38	0	0.00
25/02/2013	R206 On 07-November-13	4.30	Put	Bond Future	39	0	39	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
25/02/2013	R206 On 07-November-13	4.29	Put	Bond Future	40	0	40	0	0.00
25/02/2013	R207 On 02-May-13			Bond Future	6.27	107.3606	6.2669	107.3606	7,233.00
25/02/2013	R207 On 02-May-13	6.44	Call	Bond Future	1727	2	1727	2	0.00
25/02/2013	R207 On 02-May-13	6.46	Call	Bond Future	1797	2	1797	2	0.00
25/02/2013	R207 On 02-May-13	6.45	Call	Bond Future	1762	2	1762	2	0.00
25/02/2013	R207 On 02-May-13	6.45	Put	Bond Future	747	1	747	1	0.00
25/02/2013	R207 On 02-May-13	6.46	Put	Bond Future	727	1	727	1	0.00
25/02/2013	R207 On 02-May-13	6.44	Put	Bond Future	767	1	767	1	0.00
25/02/2013	R207 On 01-August-13			Bond Future	6.31	105.1455	6.3132	105.1455	0.00
25/02/2013	R207 On 01-August-13	106.18	Call	Bond Future	97752	98	97752	98	0.00
25/02/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
25/02/2013	R207 On 07-November-13			Bond Future	6.36	106.6623	6.3593	106.6623	0.00
25/02/2013	R207 On 07-November-13	6.69	Call	Bond Future	3267	3	3267	3	0.00
25/02/2013	R207 On 07-November-13	6.70	Call	Bond Future	3299	3	3299	3	0.00
25/02/2013	R207 On 07-November-13	6.71	Call	Bond Future	3331	3	3331	3	0.00
25/02/2013	R207 On 07-November-13	6.71	Put	Bond Future	1534	2	1534	2	0.00
25/02/2013	R207 On 07-November-13	6.70	Put	Bond Future	1552	2	1552	2	0.00
25/02/2013	R207 On 07-November-13	6.69	Put	Bond Future	1571	2	1571	2	0.00
25/02/2013	R208 On 02-May-13			Bond Future	6.37	102.7214	6.3738	102.7214	18,312.00
25/02/2013	R208 On 02-May-13	6.64	Call	Bond Future	2338	2	2338	2	0.00
25/02/2013	R208 On 02-May-13	6.66	Call	Bond Future	2423	2	2423	2	0.00
25/02/2013	R208 On 02-May-13	6.65	Call	Bond Future	2381	2	2381	2	0.00
25/02/2013	R208 On 02-May-13	6.65	Put	Bond Future	681	1	681	1	0.00
25/02/2013	R208 On 02-May-13	6.66	Put	Bond Future	662	1	662	1	0.00
25/02/2013	R208 On 02-May-13	6.64	Put	Bond Future	699	1	699	1	0.00
25/02/2013	R208 On 01-August-13			Bond Future	6.42	104.0815	6.4161	104.0815	0.00
25/02/2013	R208 On 01-August-13	101.40	Call	Bond Future	95299	95	95299	95	0.00
25/02/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
25/02/2013	R208 On 07-November-13			Bond Future	6.46	102.1866	6.4630	102.1866	0.00
25/02/2013	R208 On 07-November-13	7.50	Call	Bond Future	6686	6	6686	6	0.00
25/02/2013	R208 On 07-November-13	6.79	Call	Bond Future	3843	4	3843	4	0.00
25/02/2013	R208 On 07-November-13	6.81	Call	Bond Future	3914	4	3914	4	0.00
25/02/2013	R208 On 07-November-13	6.80	Call	Bond Future	3879	4	3879	4	0.00
25/02/2013	R208 On 07-November-13	6.80	Put	Bond Future	1928	2	1928	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
25/02/2013	R208 On 07-November-13	6.81	Put	Bond Future	1907	2	1907	2	0.00
25/02/2013	R208 On 07-November-13	6.79	Put	Bond Future	1950	2	1950	2	0.00
25/02/2013	R208 On 07-November-13	7.50	Put	Bond Future	828	1	828	1	230.00
25/02/2013	R209 On 02-May-13			Bond Future	8.14	81.0107	8.1438	81.0107	9,196.00
25/02/2013	R209 On 02-May-13	7.99	Call	Bond Future	1685	2	1685	2	0.00
25/02/2013	R209 On 02-May-13	8.01	Call	Bond Future	1758	2	1758	2	0.00
25/02/2013	R209 On 02-May-13	8.00	Call	Bond Future	1722	2	1722	2	0.00
25/02/2013	R209 On 02-May-13	8.00	Put	Bond Future	2992	3	2992	3	0.00
25/02/2013	R209 On 02-May-13	8.01	Put	Bond Future	2940	3	2940	3	0.00
25/02/2013	R209 On 02-May-13	7.99	Put	Bond Future	3046	3	3046	3	0.00
25/02/2013	R209 On 01-August-13			Bond Future	8.21	82.0834	8.2075	82.0834	0.00
25/02/2013	R209 On 01-August-13	79.36	Call	Bond Future	72230	72	72230	72	0.00
25/02/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
25/02/2013	R209 On 07-November-13			Bond Future	8.28	80.1227	8.2776	80.1227	0.00
25/02/2013	R209 On 07-November-13	9.50	Call	Bond Future	11268	11	11268	11	0.00
25/02/2013	R209 On 07-November-13	8.79	Call	Bond Future	7705	8	7705	8	0.00
25/02/2013	R209 On 07-November-13	8.80	Call	Bond Future	7753	8	7753	8	0.00
25/02/2013	R209 On 07-November-13	8.81	Call	Bond Future	7802	8	7802	8	0.00
25/02/2013	R209 On 07-November-13	8.81	Put	Bond Future	3470	4	3470	4	0.00
25/02/2013	R209 On 07-November-13	8.80	Put	Bond Future	3499	4	3499	4	0.00
25/02/2013	R209 On 07-November-13	8.79	Put	Bond Future	3529	4	3529	4	0.00
25/02/2013	R209 On 07-November-13	9.50	Put	Bond Future	1849	2	1849	2	180.00
25/02/2013	R210 On 02-May-13			Bond Future	164.15	164.1506	164.1486	164.1506	1,244.00
25/02/2013	R210 On 02-May-13	161.14	Call	Bond Future	3009	3	3009	3	0.00
25/02/2013	R210 On 02-May-13	161.16	Call	Bond Future	2989	3	2989	3	0.00
25/02/2013	R210 On 02-May-13	161.15	Call	Bond Future	2999	3	2999	3	0.00
25/02/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
25/02/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
25/02/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
25/02/2013	R211 On 02-May-13			Bond Future	128.49	128.5000	128.4921	128.5000	529.00
25/02/2013	R211 On 02-May-13	125.69	Call	Bond Future	2802	3	2802	3	0.00
25/02/2013	R211 On 02-May-13	125.70	Call	Bond Future	2792	3	2792	3	0.00
25/02/2013	R211 On 02-May-13	125.71	Call	Bond Future	2782	3	2782	3	0.00
25/02/2013	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
25/02/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
25/02/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
25/02/2013	R212 On 02-May-13			Bond Future	134.26	134.2675	134.2635	134.2675	20,170.00
25/02/2013	R212 On 02-May-13	131.09	Call	Bond Future	3173	3	3173	3	0.00
25/02/2013	R212 On 02-May-13	131.11	Call	Bond Future	3153	3	3153	3	0.00
25/02/2013	R212 On 02-May-13	131.10	Call	Bond Future	3163	3	3163	3	0.00
25/02/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
25/02/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
25/02/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
25/02/2013	R213 On 02-May-13			Bond Future	7.84	93.2166	7.8369	93.2166	10,129.00
25/02/2013	R213 On 02-May-13	7.84	Call	Bond Future	2381	2	2381	2	0.00
25/02/2013	R213 On 02-May-13	7.85	Call	Bond Future	2426	2	2426	2	0.00
25/02/2013	R213 On 02-May-13	7.86	Call	Bond Future	2471	2	2471	2	0.00
25/02/2013	R213 On 02-May-13	7.86	Put	Bond Future	2264	2	2264	2	0.00
25/02/2013	R213 On 02-May-13	7.85	Put	Bond Future	2308	2	2308	2	0.00
25/02/2013	R213 On 02-May-13	7.84	Put	Bond Future	2353	2	2353	2	0.00
25/02/2013	R213 On 01-August-13			Bond Future	7.90	94.4507	7.8995	94.4507	0.00
25/02/2013	R213 On 01-August-13	91.25	Call	Bond Future	83934	84	83934	84	0.00
25/02/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
25/02/2013	R213 On 07-November-13			Bond Future	7.97	92.2757	7.9699	92.2757	0.00
25/02/2013	R213 On 07-November-13	8.59	Call	Bond Future	8077	8	8077	8	0.00
25/02/2013	R213 On 07-November-13	8.61	Call	Bond Future	8182	8	8182	8	0.00
25/02/2013	R213 On 07-November-13	8.60	Call	Bond Future	8129	8	8129	8	0.00
25/02/2013	R213 On 07-November-13	8.60	Put	Bond Future	2879	3	2879	3	0.00
25/02/2013	R213 On 07-November-13	8.61	Put	Bond Future	2852	3	2852	3	0.00
25/02/2013	R213 On 07-November-13	8.59	Put	Bond Future	2907	3	2907	3	0.00
25/02/2013	R214 On 02-May-13			Bond Future	8.18	82.7962	8.1756	82.7962	2,034.00
25/02/2013	R214 On 02-May-13	84.31	Call	Bond Future	74117	74	74117	74	0.00
25/02/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
25/02/2013	R214 On 01-August-13			Bond Future	8.24	83.8924	8.2367	83.8924	0.00
25/02/2013	R214 On 01-August-13	84.31	Call	Bond Future	73546	73	73546	73	0.00
25/02/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00