



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 18/02/2013 To: 18/02/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	2025 On 02-May-13			Bond Future	113.96	113.9663	113.9640	113.9663	0.00
18/02/2013	2025 On 02-May-13	113.41	Call	Bond Future	550	1	1	1	0.00
18/02/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
18/02/2013	2038 On 02-May-13			Bond Future	112.76	112.7599	112.7597	112.7599	0.00
18/02/2013	2038 On 02-May-13	111.60	Call	Bond Future	1155	1	1	1	0.00
18/02/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
18/02/2013	2050 On 02-May-13			Bond Future	119.66	119.6587	119.6587	119.6587	122.00
18/02/2013	2050 On 02-May-13	117.60	Call	Bond Future	2061	2	2	2	0.00
18/02/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
18/02/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	AL7T On 02-May-13			Index Future	494.15	494.5480	494.1480	494.5480	12.00
18/02/2013	AL7T On 01-August-13			Index Future	500.70	501.1050	500.6960	501.1050	0.00
18/02/2013	AL7T On 07-November-13			Index Future	507.92	508.3410	507.9230	508.3410	0.00
18/02/2013	ALBI On 02-May-13			Index Future	440.69	441.1320	440.6870	441.1320	925.00
18/02/2013	ALBI On 01-August-13			Index Future	446.53	446.9810	446.5270	446.9810	79.00
18/02/2013	ALBI On 07-November-13			Index Future	452.97	453.4360	452.9720	453.4360	85.00
18/02/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/02/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2013	EL28 On 02-May-13			Bond Future	113.66	113.6594	113.6594	113.6594	0.00
18/02/2013	EL28 On 02-May-13	113.32	Call	Bond Future	343	0	0	0	0.00
18/02/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
18/02/2013	ES33 On 02-May-13			Bond Future	8.81	88.9494	88.7398	88.9494	3,363.00
18/02/2013	ES33 On 02-May-13	91.02	Call	Bond Future	79560	80	80	80	0.00
18/02/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
18/02/2013	ES33 On 01-August-13			Bond Future	8.90	90.1289	89.9159	90.1289	0.00
18/02/2013	ES33 On 01-August-13	9.00	Call	Bond Future	824	1	1	1	0.00
18/02/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78865	79	79	79	0.00
18/02/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
18/02/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
18/02/2013	GOVI On 02-May-13			GOVI	440.62	441.0530	440.6220	441.0530	97.00
18/02/2013	GOVI On 02-May-13	432.99	Call	GOVI	76320	8	8	8	0.00
18/02/2013	GOVI On 02-May-13	433.01	Call	GOVI	76120	8	8	8	0.00
18/02/2013	GOVI On 02-May-13	433.00	Call	GOVI	76220	8	8	8	0.00
18/02/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
18/02/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
18/02/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
18/02/2013	GOVI On 01-August-13			GOVI	446.46	446.9010	446.4610	446.9010	280.00
18/02/2013	GOVI On 01-August-13	445.99	Call	GOVI	4710	1	0	1	0.00
18/02/2013	GOVI On 01-August-13	446.00	Call	GOVI	4610	1	0	1	0.00
18/02/2013	GOVI On 01-August-13	446.01	Call	GOVI	4510	1	0	1	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
18/02/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
18/02/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
18/02/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
18/02/2013	GOVI On 07-November-13			GOVI	452.91	453.3550	452.9050	453.3550	0.00
18/02/2013	GOVI On 07-November-13	445.99	Call	GOVI	69150	7	7	7	0.00
18/02/2013	GOVI On 07-November-13	446.00	Call	GOVI	69050	7	7	7	0.00
18/02/2013	GOVI On 07-November-13	446.01	Call	GOVI	68950	7	7	7	0.00
18/02/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
18/02/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
18/02/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
18/02/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/02/2013	IGOV On 02-May-13			Index Future	201.18	201.1450	201.1840	201.1450	459.00
18/02/2013	IGOV On 01-August-13			Index Future	203.87	203.8360	203.8740	203.8360	147.00
18/02/2013	IGOV On 07-November-13			Index Future	206.84	206.8060	206.8430	206.8060	7.00
18/02/2013	ILBI On 02-May-13			Index Future	544.49	543.2650	544.4850	543.2650	183.00
18/02/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
18/02/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/02/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
18/02/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
18/02/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
18/02/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
18/02/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.08	94.9200	94.9200	94.9200	0.00
18/02/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.08	94.9200	94.9200	94.9200	1,000.00
18/02/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.07	94.9300	94.9300	94.9300	0.00
18/02/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.05	94.9600	94.9500	94.9600	0.00
18/02/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.03	94.9700	94.9700	94.9700	500.00
18/02/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.03	94.9700	94.9700	94.9700	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2013	JBAF On	18-September-13			Jibar Tradeable Future	5.03	94.9800	94.9700	94.9800	2,200.00
18/02/2013	JBAF On	18-December-13			Jibar Tradeable Future	5.08	94.9400	94.9200	94.9400	2,000.00
18/02/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.17	94.8400	94.8300	94.8400	400.00
18/02/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.30	94.7100	94.7000	94.7100	800.00
18/02/2013	JBAF On	17-September-14			Jibar Tradeable Future	5.44	94.5700	94.5600	94.5700	0.00
18/02/2013	JBAF On	17-December-14			Jibar Tradeable Future	5.60	94.4200	94.4000	94.4200	0.00
18/02/2013	OTH1 On	02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
18/02/2013	R023 On	02-May-13			Bond Future	6.84	107.9595	107.8500	107.9595	3,490.00
18/02/2013	R023 On	02-May-13	7.04	Call	Bond Future	1462	2	1	2	0.00
18/02/2013	R023 On	02-May-13	7.06	Call	Bond Future	1607	2	2	2	0.00
18/02/2013	R023 On	02-May-13	7.05	Call	Bond Future	1534	2	2	2	0.00
18/02/2013	R023 On	02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
18/02/2013	R023 On	02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
18/02/2013	R023 On	02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
18/02/2013	R023 On	01-August-13			Bond Future	6.89	109.3910	109.2793	109.3910	0.00
18/02/2013	R023 On	01-August-13	7.29	Call	Bond Future	2810	3	3	3	0.00
18/02/2013	R023 On	01-August-13	7.30	Call	Bond Future	2879	3	3	3	0.00
18/02/2013	R023 On	01-August-13	7.31	Call	Bond Future	2948	3	3	3	0.00
18/02/2013	R023 On	01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
18/02/2013	R023 On	01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
18/02/2013	R023 On	01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
18/02/2013	R157 On	02-May-13			Bond Future	5.35	119.7456	119.7456	119.7456	19,451.00
18/02/2013	R157 On	02-May-13	5.34	Call	Bond Future	359	0	0	0	0.00
18/02/2013	R157 On	02-May-13	5.36	Call	Bond Future	384	0	0	0	0.00
18/02/2013	R157 On	02-May-13	5.35	Call	Bond Future	372	0	0	0	0.00
18/02/2013	R157 On	02-May-13	5.35	Put	Bond Future	370	0	0	0	0.00
18/02/2013	R157 On	02-May-13	5.36	Put	Bond Future	358	0	0	0	0.00
18/02/2013	R157 On	02-May-13	5.34	Put	Bond Future	382	0	0	0	0.00
18/02/2013	R157 On	01-August-13			Bond Future	5.34	121.3334	121.3326	121.3334	0.00
18/02/2013	R157 On	01-August-13	116.11	Call	Bond Future	91877	92	92	92	0.00
18/02/2013	R157 On	01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
18/02/2013	R157 On	07-November-13			Bond Future	5.33	116.2779	116.2764	116.2779	0.00

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18/02/2013	R157 On 07-November-13	5.59	Call	Bond Future	862	1	1	1	0.00
18/02/2013	R157 On 07-November-13	5.60	Call	Bond Future	875	1	1	1	0.00
18/02/2013	R157 On 07-November-13	5.61	Call	Bond Future	887	1	1	1	0.00
18/02/2013	R157 On 07-November-13	5.61	Put	Bond Future	365	0	0	0	0.00
18/02/2013	R157 On 07-November-13	5.60	Put	Bond Future	371	0	0	0	0.00
18/02/2013	R157 On 07-November-13	5.59	Put	Bond Future	378	0	0	0	0.00
18/02/2013	R186 On 02-May-13			Bond Future	7.35	130.9202	130.7199	130.9202	68,926.00
18/02/2013	R186 On 02-May-13	6.75	Call	Bond Future	627	1	1	1	350.00
18/02/2013	R186 On 02-May-13	7.39	Call	Bond Future	2836	3	3	3	0.00
18/02/2013	R186 On 02-May-13	7.40	Call	Bond Future	2889	3	3	3	0.00
18/02/2013	R186 On 02-May-13	7.75	Call	Bond Future	5046	5	5	5	0.00
18/02/2013	R186 On 02-May-13	7.41	Call	Bond Future	2941	3	3	3	0.00
18/02/2013	R186 On 02-May-13	7.41	Put	Bond Future	2381	2	2	2	0.00
18/02/2013	R186 On 02-May-13	7.75	Put	Bond Future	1150	1	1	1	100.00
18/02/2013	R186 On 02-May-13	7.40	Put	Bond Future	2428	2	2	2	150.00
18/02/2013	R186 On 02-May-13	7.39	Put	Bond Future	2476	2	2	2	0.00
18/02/2013	R186 On 02-May-13	6.75	Put	Bond Future	6910	7	7	7	0.00
18/02/2013	R186 On 01-August-13			Bond Future	7.42	127.3711	127.1673	127.3711	0.00
18/02/2013	R186 On 01-August-13	7.25	Call	Bond Future	3650	4	4	4	4,215.00
18/02/2013	R186 On 01-August-13	128.26	Call	Bond Future	117895	118	118	118	0.00
18/02/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
18/02/2013	R186 On 01-August-13	7.25	Put	Bond Future	5319	5	5	5	0.00
18/02/2013	R186 On 07-November-13			Bond Future	7.49	129.2105	129.0029	129.2105	480.00
18/02/2013	R186 On 07-November-13	8.15	Call	Bond Future	9191	9	9	9	0.00
18/02/2013	R186 On 07-November-13	8.16	Call	Bond Future	9252	9	9	9	0.00
18/02/2013	R186 On 07-November-13	8.14	Call	Bond Future	9131	9	9	9	0.00
18/02/2013	R186 On 07-November-13	8.75	Call	Bond Future	13003	13	13	13	0.00
18/02/2013	R186 On 07-November-13	8.75	Put	Bond Future	1603	2	2	2	130.00
18/02/2013	R186 On 07-November-13	8.14	Put	Bond Future	3045	3	3	3	0.00
18/02/2013	R186 On 07-November-13	8.16	Put	Bond Future	2987	3	3	3	0.00
18/02/2013	R186 On 07-November-13	8.15	Put	Bond Future	3016	3	3	3	0.00
18/02/2013	R197 On 02-May-13			Bond Future	289.46	289.2148	289.4579	289.2148	2,633.00
18/02/2013	R197 On 02-May-13	282.39	Call	Bond Future	7068	7	7	7	0.00

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18/02/2013	R197 On 02-May-13	282.40	Call	Bond Future	7058	7	7	7	0.00
18/02/2013	R197 On 02-May-13	282.41	Call	Bond Future	7048	7	7	7	0.00
18/02/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
18/02/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
18/02/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
18/02/2013	R201 On 02-May-13			Bond Future	5.20	108.7464	108.7368	108.7464	4.00
18/02/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
18/02/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
18/02/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
18/02/2013	R201 On 02-May-13	4.06	Put	Bond Future	1846	2	2	2	0.00
18/02/2013	R201 On 02-May-13	4.05	Put	Bond Future	1862	2	2	2	0.00
18/02/2013	R201 On 02-May-13	4.04	Put	Bond Future	1879	2	2	2	0.00
18/02/2013	R201 On 01-August-13			Bond Future	5.17	105.7841	105.7736	105.7841	0.00
18/02/2013	R201 On 01-August-13	107.45	Call	Bond Future	68528	69	69	69	0.00
18/02/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
18/02/2013	R201 On 07-November-13			Bond Future	5.11	107.3117	107.3005	107.3117	0.00
18/02/2013	R201 On 07-November-13	4.79	Call	Bond Future	158	0	0	0	0.00
18/02/2013	R201 On 07-November-13	4.80	Call	Bond Future	162	0	0	0	0.00
18/02/2013	R201 On 07-November-13	4.81	Call	Bond Future	165	0	0	0	0.00
18/02/2013	R201 On 07-November-13	4.81	Put	Bond Future	496	0	0	0	0.00
18/02/2013	R201 On 07-November-13	4.80	Put	Bond Future	503	0	1	0	0.00
18/02/2013	R201 On 07-November-13	4.79	Put	Bond Future	511	1	1	1	0.00
18/02/2013	R202 On 02-May-13			Bond Future	215.48	215.4819	215.4809	215.4819	49,442.00
18/02/2013	R202 On 02-May-13	211.04	Call	Bond Future	4441	4	4	4	0.00
18/02/2013	R202 On 02-May-13	211.06	Call	Bond Future	4421	4	4	4	0.00
18/02/2013	R202 On 02-May-13	211.05	Call	Bond Future	4431	4	4	4	0.00
18/02/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
18/02/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
18/02/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
18/02/2013	R203 On 02-May-13			Bond Future	5.83	110.4491	110.3657	110.4491	10,716.00
18/02/2013	R203 On 02-May-13	5.89	Call	Bond Future	899	1	1	1	0.00
18/02/2013	R203 On 02-May-13	5.90	Call	Bond Future	922	1	1	1	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
18/02/2013	R203 On 02-May-13	5.91	Call	Bond Future	944	1	1	1	0.00
18/02/2013	R203 On 02-May-13	5.91	Put	Bond Future	627	1	1	1	0.00
18/02/2013	R203 On 02-May-13	5.90	Put	Bond Future	644	1	1	1	0.00
18/02/2013	R203 On 02-May-13	5.89	Put	Bond Future	662	1	1	1	0.00
18/02/2013	R203 On 01-August-13			Bond Future	5.86	111.9136	111.8284	111.9136	0.00
18/02/2013	R203 On 01-August-13	109.11	Call	Bond Future	98615	99	99	99	0.00
18/02/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
18/02/2013	R203 On 07-November-13			Bond Future	5.90	109.3695	109.2824	109.3695	0.00
18/02/2013	R203 On 07-November-13	6.01	Call	Bond Future	1560	2	2	2	0.00
18/02/2013	R203 On 07-November-13	571.00	Call	Bond Future	107053	107	107	107	0.00
18/02/2013	R203 On 07-November-13	5.71	Call	Bond Future	1036	1	1	1	15.00
18/02/2013	R203 On 07-November-13	6.00	Call	Bond Future	1540	2	2	2	0.00
18/02/2013	R203 On 07-November-13	5.99	Call	Bond Future	1521	2	2	2	0.00
18/02/2013	R203 On 07-November-13	5.99	Put	Bond Future	1198	1	1	1	0.00
18/02/2013	R203 On 07-November-13	6.00	Put	Bond Future	1182	1	1	1	0.00
18/02/2013	R203 On 07-November-13	5.71	Put	Bond Future	1711	2	2	2	0.00
18/02/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
18/02/2013	R203 On 07-November-13	6.01	Put	Bond Future	1166	1	1	1	0.00
18/02/2013	R204 On 02-May-13			Bond Future	6.10	111.9899	111.9400	111.9899	6,807.00
18/02/2013	R204 On 02-May-13	6.29	Call	Bond Future	1622	2	2	2	0.00
18/02/2013	R204 On 02-May-13	6.30	Call	Bond Future	1654	2	2	2	0.00
18/02/2013	R204 On 02-May-13	6.31	Call	Bond Future	1686	2	2	2	0.00
18/02/2013	R204 On 02-May-13	6.31	Put	Bond Future	642	1	1	1	0.00
18/02/2013	R204 On 02-May-13	6.30	Put	Bond Future	659	1	1	1	0.00
18/02/2013	R204 On 02-May-13	6.29	Put	Bond Future	677	1	1	1	0.00
18/02/2013	R204 On 01-August-13			Bond Future	6.14	109.4481	109.3969	109.4481	0.00
18/02/2013	R204 On 01-August-13	110.75	Call	Bond Future	100513	101	101	101	0.00
18/02/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
18/02/2013	R204 On 07-November-13			Bond Future	6.19	111.0286	110.9760	111.0286	0.00
18/02/2013	R204 On 07-November-13	7.00	Call	Bond Future	4300	4	4	4	0.00
18/02/2013	R204 On 07-November-13	6.29	Call	Bond Future	2187	2	2	2	0.00
18/02/2013	R204 On 07-November-13	6.30	Call	Bond Future	2212	2	2	2	0.00
18/02/2013	R204 On 07-November-13	6.31	Call	Bond Future	2237	2	2	2	0.00
18/02/2013	R204 On 07-November-13	6.31	Put	Bond Future	1679	2	2	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
18/02/2013	R204 On 07-November-13	6.30	Put	Bond Future	1699	2	2	2	0.00
18/02/2013	R204 On 07-November-13	6.29	Put	Bond Future	1719	2	2	2	0.00
18/02/2013	R204 On 07-November-13	7.00	Put	Bond Future	692	1	1	1	180.00
18/02/2013	R206 On 02-May-13			Bond Future	5.20	103.8519	103.8470	103.8519	23.00
18/02/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
18/02/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
18/02/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
18/02/2013	R206 On 02-May-13	3.40	Put	Bond Future	1241	1	1	1	0.00
18/02/2013	R206 On 02-May-13	3.41	Put	Bond Future	1234	1	1	1	0.00
18/02/2013	R206 On 02-May-13	3.39	Put	Bond Future	1248	1	1	1	0.00
18/02/2013	R206 On 01-August-13			Bond Future	5.08	101.4669	101.4613	101.4669	0.00
18/02/2013	R206 On 01-August-13	103.94	Call	Bond Future	30463	30	30	30	0.00
18/02/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
18/02/2013	R206 On 07-November-13			Bond Future	4.57	102.9322	102.9258	102.9322	0.00
18/02/2013	R206 On 07-November-13	4.29	Call	Bond Future	22	0	0	0	0.00
18/02/2013	R206 On 07-November-13	4.30	Call	Bond Future	22	0	0	0	0.00
18/02/2013	R206 On 07-November-13	4.31	Call	Bond Future	23	0	0	0	0.00
18/02/2013	R206 On 07-November-13	4.31	Put	Bond Future	69	0	0	0	0.00
18/02/2013	R206 On 07-November-13	4.30	Put	Bond Future	70	0	0	0	0.00
18/02/2013	R206 On 07-November-13	4.29	Put	Bond Future	71	0	0	0	0.00
18/02/2013	R207 On 02-May-13			Bond Future	6.35	107.1375	107.0826	107.1375	5,051.00
18/02/2013	R207 On 02-May-13	6.44	Call	Bond Future	1557	2	2	2	0.00
18/02/2013	R207 On 02-May-13	6.46	Call	Bond Future	1620	2	2	2	0.00
18/02/2013	R207 On 02-May-13	6.45	Call	Bond Future	1588	2	2	2	0.00
18/02/2013	R207 On 02-May-13	6.45	Put	Bond Future	1027	1	1	1	0.00
18/02/2013	R207 On 02-May-13	6.46	Put	Bond Future	1004	1	1	1	0.00
18/02/2013	R207 On 02-May-13	6.44	Put	Bond Future	1051	1	1	1	0.00
18/02/2013	R207 On 01-August-13			Bond Future	6.40	104.9215	104.8651	104.9215	0.00
18/02/2013	R207 On 01-August-13	106.18	Call	Bond Future	97294	97	97	97	0.00
18/02/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
18/02/2013	R207 On 07-November-13			Bond Future	6.45	106.4367	106.3788	106.4367	0.00
18/02/2013	R207 On 07-November-13	6.69	Call	Bond Future	3065	3	3	3	0.00
18/02/2013	R207 On 07-November-13	6.70	Call	Bond Future	3095	3	3	3	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
18/02/2013	R207 On 07-November-13	6.71	Call	Bond Future	3126	3	3	3	0.00
18/02/2013	R207 On 07-November-13	6.71	Put	Bond Future	1791	2	2	2	0.00
18/02/2013	R207 On 07-November-13	6.70	Put	Bond Future	1811	2	2	2	0.00
18/02/2013	R207 On 07-November-13	6.69	Put	Bond Future	1831	2	2	2	0.00
18/02/2013	R208 On 02-May-13			Bond Future	6.50	102.3151	102.2224	102.3151	18,418.00
18/02/2013	R208 On 02-May-13	6.64	Call	Bond Future	1941	2	2	2	0.00
18/02/2013	R208 On 02-May-13	6.66	Call	Bond Future	2015	2	2	2	0.00
18/02/2013	R208 On 02-May-13	6.65	Call	Bond Future	1978	2	2	2	0.00
18/02/2013	R208 On 02-May-13	6.65	Put	Bond Future	1036	1	1	1	0.00
18/02/2013	R208 On 02-May-13	6.66	Put	Bond Future	1012	1	1	1	0.00
18/02/2013	R208 On 02-May-13	6.64	Put	Bond Future	1060	1	1	1	0.00
18/02/2013	R208 On 01-August-13			Bond Future	6.54	103.6718	103.5772	103.6718	0.00
18/02/2013	R208 On 01-August-13	101.40	Call	Bond Future	94533	95	95	95	0.00
18/02/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
18/02/2013	R208 On 07-November-13			Bond Future	6.60	101.7725	101.6760	101.7725	0.00
18/02/2013	R208 On 07-November-13	7.50	Call	Bond Future	6115	6	6	6	0.00
18/02/2013	R208 On 07-November-13	6.79	Call	Bond Future	3430	4	3	4	0.00
18/02/2013	R208 On 07-November-13	6.81	Call	Bond Future	3496	4	3	4	0.00
18/02/2013	R208 On 07-November-13	6.80	Call	Bond Future	3463	4	3	4	0.00
18/02/2013	R208 On 07-November-13	6.80	Put	Bond Future	2288	2	2	2	0.00
18/02/2013	R208 On 07-November-13	6.81	Put	Bond Future	2264	2	2	2	0.00
18/02/2013	R208 On 07-November-13	6.79	Put	Bond Future	2312	2	2	2	0.00
18/02/2013	R208 On 07-November-13	7.50	Put	Bond Future	1033	1	1	1	230.00
18/02/2013	R209 On 02-May-13			Bond Future	8.23	80.5668	80.3526	80.5668	8,814.00
18/02/2013	R209 On 02-May-13	7.99	Call	Bond Future	1537	2	2	2	0.00
18/02/2013	R209 On 02-May-13	8.01	Call	Bond Future	1602	2	2	2	0.00
18/02/2013	R209 On 02-May-13	8.00	Call	Bond Future	1570	2	2	2	0.00
18/02/2013	R209 On 02-May-13	8.00	Put	Bond Future	3594	4	4	4	0.00
18/02/2013	R209 On 02-May-13	8.01	Put	Bond Future	3537	3	4	3	0.00
18/02/2013	R209 On 02-May-13	7.99	Put	Bond Future	3651	4	4	4	0.00
18/02/2013	R209 On 01-August-13			Bond Future	8.30	81.6351	81.4175	81.6351	0.00
18/02/2013	R209 On 01-August-13	79.36	Call	Bond Future	71468	72	71	72	0.00
18/02/2013	R209 On 01-August-13	79.36	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
18/02/2013	R209 On 07-November-13			Bond Future	8.37	79.6692	79.4480	79.6692	0.00
18/02/2013	R209 On 07-November-13	9.50	Call	Bond Future	10700	11	11	11	0.00
18/02/2013	R209 On 07-November-13	8.79	Call	Bond Future	7199	7	7	7	0.00
18/02/2013	R209 On 07-November-13	8.80	Call	Bond Future	7246	7	7	7	0.00
18/02/2013	R209 On 07-November-13	8.81	Call	Bond Future	7292	7	7	7	0.00
18/02/2013	R209 On 07-November-13	8.81	Put	Bond Future	3732	4	4	4	0.00
18/02/2013	R209 On 07-November-13	8.80	Put	Bond Future	3763	4	4	4	0.00
18/02/2013	R209 On 07-November-13	8.79	Put	Bond Future	3795	4	4	4	0.00
18/02/2013	R209 On 07-November-13	9.50	Put	Bond Future	2052	2	2	2	180.00
18/02/2013	R210 On 02-May-13			Bond Future	164.37	164.3706	164.3686	164.3706	1,244.00
18/02/2013	R210 On 02-May-13	161.14	Call	Bond Future	3229	3	3	3	0.00
18/02/2013	R210 On 02-May-13	161.16	Call	Bond Future	3209	3	3	3	0.00
18/02/2013	R210 On 02-May-13	161.15	Call	Bond Future	3219	3	3	3	0.00
18/02/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
18/02/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
18/02/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
18/02/2013	R211 On 02-May-13			Bond Future	128.64	128.6495	128.6415	128.6495	529.00
18/02/2013	R211 On 02-May-13	125.69	Call	Bond Future	2952	3	3	3	0.00
18/02/2013	R211 On 02-May-13	125.70	Call	Bond Future	2942	3	3	3	0.00
18/02/2013	R211 On 02-May-13	125.71	Call	Bond Future	2932	3	3	3	0.00
18/02/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
18/02/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
18/02/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
18/02/2013	R212 On 02-May-13			Bond Future	134.83	134.8326	134.8283	134.8326	20,170.00
18/02/2013	R212 On 02-May-13	131.09	Call	Bond Future	3738	4	4	4	0.00
18/02/2013	R212 On 02-May-13	131.11	Call	Bond Future	3718	4	4	4	0.00
18/02/2013	R212 On 02-May-13	131.10	Call	Bond Future	3728	4	4	4	0.00
18/02/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
18/02/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
18/02/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
18/02/2013	R213 On 02-May-13			Bond Future	7.93	92.7155	92.4949	92.7155	10,514.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2013	R213 On 02-May-13	7.84	Call	Bond Future	2147	2	2	2	0.00
18/02/2013	R213 On 02-May-13	7.85	Call	Bond Future	2187	2	2	2	0.00
18/02/2013	R213 On 02-May-13	7.86	Call	Bond Future	2228	2	2	2	0.00
18/02/2013	R213 On 02-May-13	7.86	Put	Bond Future	2840	3	3	3	0.00
18/02/2013	R213 On 02-May-13	7.85	Put	Bond Future	2889	3	3	3	0.00
18/02/2013	R213 On 02-May-13	7.84	Put	Bond Future	2938	3	3	3	0.00
18/02/2013	R213 On 01-August-13			Bond Future	7.99	93.9448	93.7208	93.9448	0.00
18/02/2013	R213 On 01-August-13	91.25	Call	Bond Future	83106	83	83	83	0.00
18/02/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
18/02/2013	R213 On 07-November-13			Bond Future	8.07	91.7639	91.5359	91.7639	0.00
18/02/2013	R213 On 07-November-13	8.59	Call	Bond Future	7590	8	8	8	0.00
18/02/2013	R213 On 07-November-13	8.61	Call	Bond Future	7690	8	8	8	0.00
18/02/2013	R213 On 07-November-13	8.60	Call	Bond Future	7640	8	8	8	0.00
18/02/2013	R213 On 07-November-13	8.60	Put	Bond Future	3229	3	3	3	0.00
18/02/2013	R213 On 07-November-13	8.61	Put	Bond Future	3200	3	3	3	0.00
18/02/2013	R213 On 07-November-13	8.59	Put	Bond Future	3258	3	3	3	0.00
18/02/2013	R214 On 02-May-13			Bond Future	8.26	82.3748	82.1473	82.3748	2,034.00
18/02/2013	R214 On 02-May-13	84.31	Call	Bond Future	73368	74	73	74	0.00
18/02/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
18/02/2013	R214 On 01-August-13			Bond Future	8.32	83.4670	83.2360	83.4670	0.00
18/02/2013	R214 On 01-August-13	84.31	Call	Bond Future	72788	73	73	73	0.00
18/02/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00