



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
13/02/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	2025 On 02-May-13			Bond Future	114.10	114.1035	114.0972	114.1035	0.00
13/02/2013	2025 On 02-May-13	113.41	Call	Bond Future	684	1	684	1	0.00
13/02/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
13/02/2013	2038 On 02-May-13			Bond Future	112.55	112.5471	112.5474	112.5471	0.00
13/02/2013	2038 On 02-May-13	111.60	Call	Bond Future	943	1	943	1	0.00
13/02/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
13/02/2013	2050 On 02-May-13			Bond Future	119.66	119.6617	119.6629	119.6617	122.00
13/02/2013	2050 On 02-May-13	117.60	Call	Bond Future	2065	2	2065	2	0.00

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13/02/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
13/02/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	AL7T On 02-May-13			Index Future	495.74	494.6480	495.7440	494.6480	12.00
13/02/2013	AL7T On 01-August-13			Index Future	502.26	501.1420	502.2550	501.1420	0.00
13/02/2013	AL7T On 07-November-13			Index Future	509.38	508.2490	509.3780	508.2490	0.00
13/02/2013	ALBI On 02-May-13			Index Future	441.25	440.3910	441.2530	440.3910	913.00
13/02/2013	ALBI On 01-August-13			Index Future	447.05	446.1730	447.0480	446.1730	79.00
13/02/2013	ALBI On 07-November-13			Index Future	453.39	452.5000	453.3890	452.5000	85.00
13/02/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/02/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	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
13/02/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2013	EL28 On 02-May-13			Bond Future	113.66	113.6623	113.6635	113.6623	0.00
13/02/2013	EL28 On 02-May-13	113.32	Call	Bond Future	347	0	347	0	0.00
13/02/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
13/02/2013	ES33 On 02-May-13			Bond Future	8.81	88.3443	8.8104	88.3443	3,363.00
13/02/2013	ES33 On 02-May-13	91.02	Call	Bond Future	79581	79	79581	79	0.00
13/02/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
13/02/2013	ES33 On 01-August-13			Bond Future	8.90	89.5042	8.8993	89.5042	0.00
13/02/2013	ES33 On 01-August-13	9.00	Call	Bond Future	835	0	835	0	0.00
13/02/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78876	78	78876	78	0.00
13/02/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
13/02/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
13/02/2013	GOVI On 02-May-13			GOVI	441.13	440.3410	441.1330	440.3410	97.00
13/02/2013	GOVI On 02-May-13	432.99	Call	GOVI	81430	7	81430	7	0.00
13/02/2013	GOVI On 02-May-13	433.01	Call	GOVI	81230	7	81230	7	0.00
13/02/2013	GOVI On 02-May-13	433.00	Call	GOVI	81330	7	81330	7	0.00
13/02/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
13/02/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
13/02/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
13/02/2013	GOVI On 01-August-13			GOVI	446.93	446.1230	446.9260	446.1230	280.00
13/02/2013	GOVI On 01-August-13	445.99	Call	GOVI	9360	0	9360	0	0.00
13/02/2013	GOVI On 01-August-13	446.00	Call	GOVI	9260	0	9260	0	0.00
13/02/2013	GOVI On 01-August-13	446.01	Call	GOVI	9160	0	9160	0	0.00
13/02/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
13/02/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
13/02/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
13/02/2013	GOVI On 07-November-13			GOVI	453.27	452.4500	453.2650	452.4500	0.00
13/02/2013	GOVI On 07-November-13	445.99	Call	GOVI	72750	6	72750	6	0.00
13/02/2013	GOVI On 07-November-13	446.00	Call	GOVI	72650	6	72650	6	0.00
13/02/2013	GOVI On 07-November-13	446.01	Call	GOVI	72550	6	72550	6	0.00

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13/02/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
13/02/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
13/02/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
13/02/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/02/2013	IGOV On 02-May-13			Index Future	200.70	200.7920	200.6990	200.7920	459.00
13/02/2013	IGOV On 01-August-13			Index Future	203.36	203.4530	203.3600	203.4530	147.00
13/02/2013	IGOV On 07-November-13			Index Future	206.27	206.3650	206.2700	206.3650	7.00
13/02/2013	ILBI On 02-May-13			Index Future	543.51	543.4830	543.5140	543.4830	183.00
13/02/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
13/02/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/02/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
13/02/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/02/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/02/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/02/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.08	94.9200	5.0800	94.9200	0.00
13/02/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.08	94.9300	5.0800	94.9300	1,000.00
13/02/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.06	94.9400	5.0600	94.9400	0.00
13/02/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.04	94.9700	5.0400	94.9700	0.00
13/02/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.02	94.9800	5.0200	94.9800	500.00
13/02/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.02	94.9800	5.0200	94.9800	0.00
13/02/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.02	94.9800	5.0200	94.9800	2,200.00
13/02/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.07	94.9400	5.0700	94.9400	2,000.00
13/02/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.17	94.8400	5.1700	94.8400	400.00
13/02/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.29	94.7100	5.2900	94.7100	800.00
13/02/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.43	94.5700	5.4300	94.5700	0.00
13/02/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.58	94.4200	5.5800	94.4200	0.00
13/02/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
13/02/2013	R023 On 02-May-13			Bond Future	6.78	108.0155	6.7787	108.0155	3,490.00
13/02/2013	R023 On 02-May-13	7.04	Call	Bond Future	1910	2	1910	2	0.00
13/02/2013	R023 On 02-May-13	7.06	Call	Bond Future	2054	2	2054	2	0.00
13/02/2013	R023 On 02-May-13	7.05	Call	Bond Future	1982	2	1982	2	0.00
13/02/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
13/02/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
13/02/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00

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13/02/2013	R023 On 01-August-13			Bond Future	6.83	109.4336	6.8309	109.4336	0.00
13/02/2013	R023 On 01-August-13	7.29	Call	Bond Future	3250	3	3250	3	0.00
13/02/2013	R023 On 01-August-13	7.30	Call	Bond Future	3319	3	3319	3	0.00
13/02/2013	R023 On 01-August-13	7.31	Call	Bond Future	3389	3	3389	3	0.00
13/02/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
13/02/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
13/02/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
13/02/2013	R157 On 02-May-13			Bond Future	5.33	119.7757	5.3309	119.7757	19,451.00
13/02/2013	R157 On 02-May-13	5.34	Call	Bond Future	394	0	394	0	0.00
13/02/2013	R157 On 02-May-13	5.36	Call	Bond Future	420	0	420	0	0.00
13/02/2013	R157 On 02-May-13	5.35	Call	Bond Future	407	0	407	0	0.00
13/02/2013	R157 On 02-May-13	5.35	Put	Bond Future	361	0	361	0	0.00
13/02/2013	R157 On 02-May-13	5.36	Put	Bond Future	350	0	350	0	0.00
13/02/2013	R157 On 02-May-13	5.34	Put	Bond Future	372	0	372	0	0.00
13/02/2013	R157 On 01-August-13			Bond Future	5.33	121.3482	5.3288	121.3482	0.00
13/02/2013	R157 On 01-August-13	116.11	Call	Bond Future	91908	92	91908	92	0.00
13/02/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
13/02/2013	R157 On 07-November-13			Bond Future	5.33	116.2617	5.3328	116.2617	0.00
13/02/2013	R157 On 07-November-13	5.59	Call	Bond Future	868	1	868	1	0.00
13/02/2013	R157 On 07-November-13	5.60	Call	Bond Future	881	1	881	1	0.00
13/02/2013	R157 On 07-November-13	5.61	Call	Bond Future	893	1	893	1	0.00
13/02/2013	R157 On 07-November-13	5.61	Put	Bond Future	370	0	370	0	0.00
13/02/2013	R157 On 07-November-13	5.60	Put	Bond Future	376	0	376	0	0.00
13/02/2013	R157 On 07-November-13	5.59	Put	Bond Future	383	0	383	0	0.00
13/02/2013	R186 On 02-May-13			Bond Future	7.34	130.5280	7.3350	130.5280	68,926.00
13/02/2013	R186 On 02-May-13	6.75	Call	Bond Future	722	1	722	1	350.00
13/02/2013	R186 On 02-May-13	7.39	Call	Bond Future	3029	3	3029	3	0.00
13/02/2013	R186 On 02-May-13	7.40	Call	Bond Future	3082	3	3082	3	0.00
13/02/2013	R186 On 02-May-13	7.75	Call	Bond Future	5261	5	5261	5	0.00
13/02/2013	R186 On 02-May-13	7.41	Call	Bond Future	3136	3	3136	3	0.00
13/02/2013	R186 On 02-May-13	7.41	Put	Bond Future	2383	3	2383	3	0.00
13/02/2013	R186 On 02-May-13	7.75	Put	Bond Future	1173	1	1173	1	100.00
13/02/2013	R186 On 02-May-13	7.40	Put	Bond Future	2429	3	2429	3	150.00
13/02/2013	R186 On 02-May-13	7.39	Put	Bond Future	2476	3	2476	3	0.00

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13/02/2013	R186 On 02-May-13	6.75	Put	Bond Future	6814	7	6814	7	0.00
13/02/2013	R186 On 01-August-13			Bond Future	7.40	126.9568	7.3996	126.9568	0.00
13/02/2013	R186 On 01-August-13	7.25	Call	Bond Future	3799	3	3799	3	4,215.00
13/02/2013	R186 On 01-August-13	128.26	Call	Bond Future	118074	118	118074	118	0.00
13/02/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
13/02/2013	R186 On 01-August-13	7.25	Put	Bond Future	5289	5	5289	5	0.00
13/02/2013	R186 On 07-November-13			Bond Future	7.47	128.7566	7.4714	128.7566	480.00
13/02/2013	R186 On 07-November-13	8.15	Call	Bond Future	9342	9	9342	9	0.00
13/02/2013	R186 On 07-November-13	8.16	Call	Bond Future	9403	9	9403	9	0.00
13/02/2013	R186 On 07-November-13	8.14	Call	Bond Future	9281	9	9281	9	0.00
13/02/2013	R186 On 07-November-13	8.75	Call	Bond Future	13161	13	13161	13	0.00
13/02/2013	R186 On 07-November-13	8.75	Put	Bond Future	1612	2	1612	2	130.00
13/02/2013	R186 On 07-November-13	8.14	Put	Bond Future	3047	3	3047	3	0.00
13/02/2013	R186 On 07-November-13	8.16	Put	Bond Future	2989	3	2989	3	0.00
13/02/2013	R186 On 07-November-13	8.15	Put	Bond Future	3018	3	3018	3	0.00
13/02/2013	R197 On 02-May-13			Bond Future	289.24	289.1351	289.2405	289.1351	2,633.00
13/02/2013	R197 On 02-May-13	282.39	Call	Bond Future	6851	7	6851	7	0.00
13/02/2013	R197 On 02-May-13	282.40	Call	Bond Future	6841	7	6841	7	0.00
13/02/2013	R197 On 02-May-13	282.41	Call	Bond Future	6831	7	6831	7	0.00
13/02/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
13/02/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
13/02/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
13/02/2013	R201 On 02-May-13			Bond Future	5.14	108.8434	5.1373	108.8434	4.00
13/02/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
13/02/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
13/02/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
13/02/2013	R201 On 02-May-13	4.06	Put	Bond Future	1740	2	1740	2	0.00
13/02/2013	R201 On 02-May-13	4.05	Put	Bond Future	1757	2	1757	2	0.00
13/02/2013	R201 On 02-May-13	4.04	Put	Bond Future	1773	2	1773	2	0.00
13/02/2013	R201 On 01-August-13			Bond Future	5.11	105.8683	5.1054	105.8683	0.00
13/02/2013	R201 On 01-August-13	107.45	Call	Bond Future	68622	69	68622	69	0.00
13/02/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
13/02/2013	R201 On 07-November-13			Bond Future	5.05	107.3692	5.0485	107.3692	0.00
13/02/2013	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
13/02/2013	R201 On 07-November-13	4.80	Call	Bond Future	188	0	188	0	0.00
13/02/2013	R201 On 07-November-13	4.81	Call	Bond Future	192	0	192	0	0.00
13/02/2013	R201 On 07-November-13	4.81	Put	Bond Future	454	0	454	0	0.00
13/02/2013	R201 On 07-November-13	4.80	Put	Bond Future	461	0	461	0	0.00
13/02/2013	R201 On 07-November-13	4.79	Put	Bond Future	468	0	468	0	0.00
13/02/2013	R202 On 02-May-13			Bond Future	213.99	214.3209	213.9873	214.3209	49,442.00
13/02/2013	R202 On 02-May-13	211.04	Call	Bond Future	2947	3	2947	3	0.00
13/02/2013	R202 On 02-May-13	211.06	Call	Bond Future	2927	3	2927	3	0.00
13/02/2013	R202 On 02-May-13	211.05	Call	Bond Future	2937	3	2937	3	0.00
13/02/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
13/02/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
13/02/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
13/02/2013	R203 On 02-May-13			Bond Future	5.81	110.4240	5.8148	110.4240	10,716.00
13/02/2013	R203 On 02-May-13	5.89	Call	Bond Future	960	1	960	1	0.00
13/02/2013	R203 On 02-May-13	5.90	Call	Bond Future	983	1	983	1	0.00
13/02/2013	R203 On 02-May-13	5.91	Call	Bond Future	1006	1	1006	1	0.00
13/02/2013	R203 On 02-May-13	5.91	Put	Bond Future	625	1	625	1	0.00
13/02/2013	R203 On 02-May-13	5.90	Put	Bond Future	642	1	642	1	0.00
13/02/2013	R203 On 02-May-13	5.89	Put	Bond Future	659	1	659	1	0.00
13/02/2013	R203 On 01-August-13			Bond Future	5.85	111.8736	5.8480	111.8736	0.00
13/02/2013	R203 On 01-August-13	109.11	Call	Bond Future	98666	99	98666	99	0.00
13/02/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
13/02/2013	R203 On 07-November-13			Bond Future	5.89	109.3001	5.8923	109.3001	0.00
13/02/2013	R203 On 07-November-13	6.01	Call	Bond Future	1586	2	1586	2	0.00
13/02/2013	R203 On 07-November-13	571.00	Call	Bond Future	107077	107	107077	107	0.00
13/02/2013	R203 On 07-November-13	5.71	Call	Bond Future	1059	1	1059	1	15.00
13/02/2013	R203 On 07-November-13	6.00	Call	Bond Future	1566	2	1566	2	0.00
13/02/2013	R203 On 07-November-13	5.99	Call	Bond Future	1547	2	1547	2	0.00
13/02/2013	R203 On 07-November-13	5.99	Put	Bond Future	1200	1	1200	1	0.00
13/02/2013	R203 On 07-November-13	6.00	Put	Bond Future	1184	1	1184	1	0.00
13/02/2013	R203 On 07-November-13	5.71	Put	Bond Future	1710	2	1710	2	0.00
13/02/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
13/02/2013	R203 On 07-November-13	6.01	Put	Bond Future	1168	1	1168	1	0.00
13/02/2013	R204 On 02-May-13			Bond Future	6.07	112.0607	6.0724	112.0607	6,807.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2013	R204 On 02-May-13	6.29	Call	Bond Future	1739	2	1739	2	0.00
13/02/2013	R204 On 02-May-13	6.30	Call	Bond Future	1771	2	1771	2	0.00
13/02/2013	R204 On 02-May-13	6.31	Call	Bond Future	1804	2	1804	2	0.00
13/02/2013	R204 On 02-May-13	6.31	Put	Bond Future	633	1	633	1	0.00
13/02/2013	R204 On 02-May-13	6.30	Put	Bond Future	649	1	649	1	0.00
13/02/2013	R204 On 02-May-13	6.29	Put	Bond Future	666	1	666	1	0.00
13/02/2013	R204 On 01-August-13			Bond Future	6.12	109.5054	6.1162	109.5054	0.00
13/02/2013	R204 On 01-August-13	110.75	Call	Bond Future	100629	101	100629	101	0.00
13/02/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
13/02/2013	R204 On 07-November-13			Bond Future	6.17	111.0579	6.1665	111.0579	0.00
13/02/2013	R204 On 07-November-13	7.00	Call	Bond Future	4384	4	4384	4	0.00
13/02/2013	R204 On 07-November-13	6.29	Call	Bond Future	2254	2	2254	2	0.00
13/02/2013	R204 On 07-November-13	6.30	Call	Bond Future	2280	2	2280	2	0.00
13/02/2013	R204 On 07-November-13	6.31	Call	Bond Future	2305	2	2305	2	0.00
13/02/2013	R204 On 07-November-13	6.31	Put	Bond Future	1657	2	1657	2	0.00
13/02/2013	R204 On 07-November-13	6.30	Put	Bond Future	1677	2	1677	2	0.00
13/02/2013	R204 On 07-November-13	6.29	Put	Bond Future	1697	2	1697	2	0.00
13/02/2013	R204 On 07-November-13	7.00	Put	Bond Future	687	1	687	1	180.00
13/02/2013	R206 On 02-May-13			Bond Future	5.13	103.8930	5.1307	103.8930	23.00
13/02/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
13/02/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
13/02/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
13/02/2013	R206 On 02-May-13	3.40	Put	Bond Future	1191	1	1191	1	0.00
13/02/2013	R206 On 02-May-13	3.41	Put	Bond Future	1184	1	1184	1	0.00
13/02/2013	R206 On 02-May-13	3.39	Put	Bond Future	1198	1	1198	1	0.00
13/02/2013	R206 On 01-August-13			Bond Future	5.00	101.4951	4.9957	101.4951	0.00
13/02/2013	R206 On 01-August-13	103.94	Call	Bond Future	30501	30	30501	30	0.00
13/02/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
13/02/2013	R206 On 07-November-13			Bond Future	4.50	102.9339	4.4953	102.9339	0.00
13/02/2013	R206 On 07-November-13	4.29	Call	Bond Future	26	0	26	0	0.00
13/02/2013	R206 On 07-November-13	4.30	Call	Bond Future	27	0	27	0	0.00
13/02/2013	R206 On 07-November-13	4.31	Call	Bond Future	28	0	28	0	0.00
13/02/2013	R206 On 07-November-13	4.31	Put	Bond Future	61	0	61	0	0.00
13/02/2013	R206 On 07-November-13	4.30	Put	Bond Future	62	0	62	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
13/02/2013	R206 On 07-November-13	4.29	Put	Bond Future	63	0	63	0	0.00
13/02/2013	R207 On 02-May-13			Bond Future	6.31	107.0977	6.3128	107.0977	5,051.00
13/02/2013	R207 On 02-May-13	6.44	Call	Bond Future	1714	2	1714	2	0.00
13/02/2013	R207 On 02-May-13	6.46	Call	Bond Future	1780	2	1780	2	0.00
13/02/2013	R207 On 02-May-13	6.45	Call	Bond Future	1747	2	1747	2	0.00
13/02/2013	R207 On 02-May-13	6.45	Put	Bond Future	988	1	988	1	0.00
13/02/2013	R207 On 02-May-13	6.46	Put	Bond Future	966	1	966	1	0.00
13/02/2013	R207 On 02-May-13	6.44	Put	Bond Future	1010	1	1010	1	0.00
13/02/2013	R207 On 01-August-13			Bond Future	6.36	104.8672	6.3634	104.8672	0.00
13/02/2013	R207 On 01-August-13	106.18	Call	Bond Future	97482	97	97482	97	0.00
13/02/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
13/02/2013	R207 On 07-November-13			Bond Future	6.42	106.3540	6.4171	106.3540	0.00
13/02/2013	R207 On 07-November-13	6.69	Call	Bond Future	3184	3	3184	3	0.00
13/02/2013	R207 On 07-November-13	6.70	Call	Bond Future	3215	3	3215	3	0.00
13/02/2013	R207 On 07-November-13	6.71	Call	Bond Future	3246	3	3246	3	0.00
13/02/2013	R207 On 07-November-13	6.71	Put	Bond Future	1748	2	1748	2	0.00
13/02/2013	R207 On 07-November-13	6.70	Put	Bond Future	1768	2	1768	2	0.00
13/02/2013	R207 On 07-November-13	6.69	Put	Bond Future	1788	2	1788	2	0.00
13/02/2013	R208 On 02-May-13			Bond Future	6.45	102.3027	6.4453	102.3027	15,418.00
13/02/2013	R208 On 02-May-13	6.64	Call	Bond Future	2182	2	2182	2	0.00
13/02/2013	R208 On 02-May-13	6.66	Call	Bond Future	2260	2	2260	2	0.00
13/02/2013	R208 On 02-May-13	6.65	Call	Bond Future	2221	2	2221	2	0.00
13/02/2013	R208 On 02-May-13	6.65	Put	Bond Future	964	1	964	1	0.00
13/02/2013	R208 On 02-May-13	6.66	Put	Bond Future	942	1	942	1	0.00
13/02/2013	R208 On 02-May-13	6.64	Put	Bond Future	987	1	987	1	0.00
13/02/2013	R208 On 01-August-13			Bond Future	6.49	103.6458	6.4924	103.6458	0.00
13/02/2013	R208 On 01-August-13	101.40	Call	Bond Future	94839	95	94839	95	0.00
13/02/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
13/02/2013	R208 On 07-November-13			Bond Future	6.55	101.7193	6.5471	101.7193	0.00
13/02/2013	R208 On 07-November-13	7.50	Call	Bond Future	6357	6	6357	6	0.00
13/02/2013	R208 On 07-November-13	6.79	Call	Bond Future	3622	4	3622	4	0.00
13/02/2013	R208 On 07-November-13	6.81	Call	Bond Future	3690	4	3690	4	0.00
13/02/2013	R208 On 07-November-13	6.80	Call	Bond Future	3656	4	3656	4	0.00
13/02/2013	R208 On 07-November-13	6.80	Put	Bond Future	2197	2	2197	2	0.00

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13/02/2013	R208 On 07-November-13	6.81	Put	Bond Future	2174	2	2174	2	0.00
13/02/2013	R208 On 07-November-13	6.79	Put	Bond Future	2220	2	2220	2	0.00
13/02/2013	R208 On 07-November-13	7.50	Put	Bond Future	990	1	990	1	230.00
13/02/2013	R209 On 02-May-13			Bond Future	8.23	79.9663	8.2274	79.9663	8,814.00
13/02/2013	R209 On 02-May-13	7.99	Call	Bond Future	1626	1	1626	1	0.00
13/02/2013	R209 On 02-May-13	8.01	Call	Bond Future	1692	1	1692	1	0.00
13/02/2013	R209 On 02-May-13	8.00	Call	Bond Future	1659	1	1659	1	0.00
13/02/2013	R209 On 02-May-13	8.00	Put	Bond Future	3655	4	3655	4	0.00
13/02/2013	R209 On 02-May-13	8.01	Put	Bond Future	3598	4	3598	4	0.00
13/02/2013	R209 On 02-May-13	7.99	Put	Bond Future	3711	4	3711	4	0.00
13/02/2013	R209 On 01-August-13			Bond Future	8.29	81.0161	8.2943	81.0161	0.00
13/02/2013	R209 On 01-August-13	79.36	Call	Bond Future	71487	71	71487	71	0.00
13/02/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
13/02/2013	R209 On 07-November-13			Bond Future	8.37	79.0202	8.3692	79.0202	0.00
13/02/2013	R209 On 07-November-13	9.50	Call	Bond Future	10740	10	10740	10	0.00
13/02/2013	R209 On 07-November-13	8.79	Call	Bond Future	7247	7	7247	7	0.00
13/02/2013	R209 On 07-November-13	8.80	Call	Bond Future	7294	7	7294	7	0.00
13/02/2013	R209 On 07-November-13	8.81	Call	Bond Future	7340	7	7340	7	0.00
13/02/2013	R209 On 07-November-13	8.81	Put	Bond Future	3781	4	3781	4	0.00
13/02/2013	R209 On 07-November-13	8.80	Put	Bond Future	3812	4	3812	4	0.00
13/02/2013	R209 On 07-November-13	8.79	Put	Bond Future	3844	4	3844	4	0.00
13/02/2013	R209 On 07-November-13	9.50	Put	Bond Future	2093	2	2093	2	180.00
13/02/2013	R210 On 02-May-13			Bond Future	164.28	164.7005	164.2762	164.7005	1,244.00
13/02/2013	R210 On 02-May-13	161.14	Call	Bond Future	3136	4	3136	4	0.00
13/02/2013	R210 On 02-May-13	161.16	Call	Bond Future	3116	4	3116	4	0.00
13/02/2013	R210 On 02-May-13	161.15	Call	Bond Future	3126	4	3126	4	0.00
13/02/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
13/02/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
13/02/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
13/02/2013	R211 On 02-May-13			Bond Future	128.33	128.2037	128.3284	128.2037	529.00
13/02/2013	R211 On 02-May-13	125.69	Call	Bond Future	2638	3	2638	3	0.00
13/02/2013	R211 On 02-May-13	125.70	Call	Bond Future	2628	3	2628	3	0.00
13/02/2013	R211 On 02-May-13	125.71	Call	Bond Future	2618	2	2618	2	0.00
13/02/2013	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
13/02/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
13/02/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
13/02/2013	R212 On 02-May-13			Bond Future	134.74	134.6401	134.7375	134.6401	20,170.00
13/02/2013	R212 On 02-May-13	131.09	Call	Bond Future	3647	4	3647	4	0.00
13/02/2013	R212 On 02-May-13	131.11	Call	Bond Future	3627	4	3627	4	0.00
13/02/2013	R212 On 02-May-13	131.10	Call	Bond Future	3637	4	3637	4	0.00
13/02/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
13/02/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
13/02/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
13/02/2013	R213 On 02-May-13			Bond Future	7.92	92.3206	7.9152	92.3206	10,514.00
13/02/2013	R213 On 02-May-13	7.84	Call	Bond Future	2288	2	2288	2	0.00
13/02/2013	R213 On 02-May-13	7.85	Call	Bond Future	2329	2	2329	2	0.00
13/02/2013	R213 On 02-May-13	7.86	Call	Bond Future	2370	2	2370	2	0.00
13/02/2013	R213 On 02-May-13	7.86	Put	Bond Future	2861	3	2861	3	0.00
13/02/2013	R213 On 02-May-13	7.85	Put	Bond Future	2910	3	2910	3	0.00
13/02/2013	R213 On 02-May-13	7.84	Put	Bond Future	2958	3	2958	3	0.00
13/02/2013	R213 On 01-August-13			Bond Future	7.98	93.5326	7.9811	93.5326	0.00
13/02/2013	R213 On 01-August-13	91.25	Call	Bond Future	83217	83	83217	83	0.00
13/02/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
13/02/2013	R213 On 07-November-13			Bond Future	8.06	91.3217	8.0566	91.3217	0.00
13/02/2013	R213 On 07-November-13	8.59	Call	Bond Future	7695	7	7695	7	0.00
13/02/2013	R213 On 07-November-13	8.61	Call	Bond Future	7796	7	7796	7	0.00
13/02/2013	R213 On 07-November-13	8.60	Call	Bond Future	7745	7	7745	7	0.00
13/02/2013	R213 On 07-November-13	8.60	Put	Bond Future	3244	3	3244	3	0.00
13/02/2013	R213 On 07-November-13	8.61	Put	Bond Future	3215	3	3215	3	0.00
13/02/2013	R213 On 07-November-13	8.59	Put	Bond Future	3274	3	3274	3	0.00
13/02/2013	R214 On 02-May-13			Bond Future	8.26	81.6437	8.2589	81.6437	2,034.00
13/02/2013	R214 On 02-May-13	84.31	Call	Bond Future	73352	73	73352	73	0.00
13/02/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
13/02/2013	R214 On 01-August-13			Bond Future	8.32	82.7156	8.3231	82.7156	0.00
13/02/2013	R214 On 01-August-13	84.31	Call	Bond Future	72762	72	72762	72	0.00
13/02/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00