



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
21/02/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	2025 On 02-May-13			Bond Future	113.95	113.9561	113.9539	113.9561	0.00
21/02/2013	2025 On 02-May-13	113.41	Call	Bond Future	540	1	540	1	0.00
21/02/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
21/02/2013	2038 On 02-May-13			Bond Future	112.76	112.7603	112.7603	112.7603	0.00
21/02/2013	2038 On 02-May-13	111.60	Call	Bond Future	1156	1	1156	1	0.00
21/02/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
21/02/2013	2050 On 02-May-13			Bond Future	119.66	119.6608	119.6611	119.6608	122.00
21/02/2013	2050 On 02-May-13	117.60	Call	Bond Future	2063	2	2063	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
21/02/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
21/02/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	AL7T On 02-May-13			Index Future	496.54	496.2170	496.5440	496.2170	12.00
21/02/2013	AL7T On 01-August-13			Index Future	503.12	502.7890	503.1200	502.7890	0.00
21/02/2013	AL7T On 07-November-13			Index Future	510.38	510.0450	510.3780	510.0450	0.00
21/02/2013	ALBI On 02-May-13			Index Future	442.51	443.0230	442.5130	443.0230	925.00
21/02/2013	ALBI On 01-August-13			Index Future	448.37	448.8910	448.3730	448.8910	79.00
21/02/2013	ALBI On 07-November-13			Index Future	454.84	455.3690	454.8420	455.3690	85.00
21/02/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/02/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	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
21/02/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2013	EL28 On 02-May-13			Bond Future	113.66	113.6616	113.6618	113.6616	0.00
21/02/2013	EL28 On 02-May-13	113.32	Call	Bond Future	346	0	346	0	0.00
21/02/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
21/02/2013	ES33 On 02-May-13			Bond Future	8.73	89.7393	8.7260	89.7393	3,363.00
21/02/2013	ES33 On 02-May-13	91.02	Call	Bond Future	80303	81	80303	81	0.00
21/02/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
21/02/2013	ES33 On 01-August-13			Bond Future	8.81	90.9280	8.8112	90.9280	0.00
21/02/2013	ES33 On 01-August-13	9.00	Call	Bond Future	1576	2	1576	2	0.00
21/02/2013	ES33 On 01-August-13	91.02	Call	Bond Future	79617	80	79617	80	0.00
21/02/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
21/02/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
21/02/2013	GOVI On 02-May-13			GOVI	442.31	442.8320	442.3080	442.8320	97.00
21/02/2013	GOVI On 02-May-13	432.99	Call	GOVI	93180	10	93180	10	0.00
21/02/2013	GOVI On 02-May-13	433.00	Call	GOVI	93080	10	93080	10	0.00
21/02/2013	GOVI On 02-May-13	433.01	Call	GOVI	92980	10	92980	10	0.00
21/02/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
21/02/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
21/02/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
21/02/2013	GOVI On 01-August-13			GOVI	448.17	448.6980	448.1650	448.6980	280.00
21/02/2013	GOVI On 01-August-13	445.99	Call	GOVI	21750	3	21750	3	0.00
21/02/2013	GOVI On 01-August-13	446.01	Call	GOVI	21550	3	21550	3	0.00
21/02/2013	GOVI On 01-August-13	446.00	Call	GOVI	21650	3	21650	3	0.00
21/02/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
21/02/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
21/02/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
21/02/2013	GOVI On 07-November-13			GOVI	454.63	455.1720	454.6310	455.1720	0.00
21/02/2013	GOVI On 07-November-13	445.99	Call	GOVI	86410	9	86410	9	0.00
21/02/2013	GOVI On 07-November-13	446.01	Call	GOVI	86210	9	86210	9	0.00
21/02/2013	GOVI On 07-November-13	446.00	Call	GOVI	86310	9	86310	9	0.00

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21/02/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
21/02/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
21/02/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
21/02/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/02/2013	IGOV On 02-May-13			Index Future	201.00	201.0950	200.9990	201.0950	459.00
21/02/2013	IGOV On 01-August-13			Index Future	203.69	203.7830	203.6850	203.7830	147.00
21/02/2013	IGOV On 07-November-13			Index Future	206.65	206.7500	206.6500	206.7500	7.00
21/02/2013	ILBI On 02-May-13			Index Future	544.35	544.4180	544.3510	544.4180	183.00
21/02/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
21/02/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/02/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
21/02/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/02/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/02/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/02/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.06	94.9300	5.0600	94.9300	1,000.00
21/02/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.05	94.9600	5.0500	94.9600	0.00
21/02/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.03	94.9800	5.0300	94.9800	0.00
21/02/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.00	95.0000	5.0000	95.0000	500.00
21/02/2013	JBAF On 17-July-13			Jibar Tradeable Future	4.99	95.0100	4.9900	95.0100	0.00
21/02/2013	JBAF On 21-August-13			Jibar Tradeable Future	4.98	4.9900	4.9800	4.9900	0.00
21/02/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.98	95.0200	4.9800	95.0200	2,200.00
21/02/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.03	94.9700	5.0300	94.9700	2,000.00
21/02/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.11	94.8700	5.1100	94.8700	400.00
21/02/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.23	94.7500	5.2300	94.7500	800.00
21/02/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.38	94.6000	5.3800	94.6000	0.00
21/02/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.53	94.4500	5.5300	94.4500	0.00
21/02/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
21/02/2013	R023 On 02-May-13			Bond Future	6.74	108.5140	6.7386	108.5140	3,490.00
21/02/2013	R023 On 02-May-13	7.04	Call	Bond Future	2207	2	2207	2	0.00
21/02/2013	R023 On 02-May-13	7.06	Call	Bond Future	2351	2	2351	2	0.00
21/02/2013	R023 On 02-May-13	7.05	Call	Bond Future	2279	2	2279	2	0.00
21/02/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
21/02/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
21/02/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00

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21/02/2013	R023 On 01-August-13			Bond Future	6.79	109.9513	6.7877	109.9513	0.00
21/02/2013	R023 On 01-August-13	7.29	Call	Bond Future	3563	3	3563	3	0.00
21/02/2013	R023 On 01-August-13	7.30	Call	Bond Future	3632	4	3632	4	0.00
21/02/2013	R023 On 01-August-13	7.31	Call	Bond Future	3701	4	3701	4	0.00
21/02/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
21/02/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
21/02/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
21/02/2013	R157 On 02-May-13			Bond Future	5.29	119.8808	5.2882	119.8808	19,469.00
21/02/2013	R157 On 02-May-13	5.34	Call	Bond Future	413	0	413	0	0.00
21/02/2013	R157 On 02-May-13	5.36	Call	Bond Future	441	0	441	0	0.00
21/02/2013	R157 On 02-May-13	5.35	Call	Bond Future	427	0	427	0	0.00
21/02/2013	R157 On 02-May-13	5.35	Put	Bond Future	277	0	277	0	0.00
21/02/2013	R157 On 02-May-13	5.36	Put	Bond Future	267	0	267	0	0.00
21/02/2013	R157 On 02-May-13	5.34	Put	Bond Future	287	0	287	0	0.00
21/02/2013	R157 On 01-August-13			Bond Future	5.27	121.4688	5.2742	121.4688	0.00
21/02/2013	R157 On 01-August-13	116.11	Call	Bond Future	92027	92	92027	92	0.00
21/02/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
21/02/2013	R157 On 07-November-13			Bond Future	5.25	116.4140	5.2537	116.4140	0.00
21/02/2013	R157 On 07-November-13	5.59	Call	Bond Future	933	1	933	1	0.00
21/02/2013	R157 On 07-November-13	5.60	Call	Bond Future	946	1	946	1	0.00
21/02/2013	R157 On 07-November-13	5.61	Call	Bond Future	959	1	959	1	0.00
21/02/2013	R157 On 07-November-13	5.61	Put	Bond Future	286	0	286	0	0.00
21/02/2013	R157 On 07-November-13	5.60	Put	Bond Future	291	0	291	0	0.00
21/02/2013	R157 On 07-November-13	5.59	Put	Bond Future	297	0	297	0	0.00
21/02/2013	R186 On 02-May-13			Bond Future	7.28	131.8916	7.2787	131.8916	68,150.00
21/02/2013	R186 On 02-May-13	6.75	Call	Bond Future	719	1	719	1	350.00
21/02/2013	R186 On 02-May-13	7.39	Call	Bond Future	3190	3	3190	3	0.00
21/02/2013	R186 On 02-May-13	7.40	Call	Bond Future	3247	4	3247	4	0.00
21/02/2013	R186 On 02-May-13	7.75	Call	Bond Future	5567	6	5567	6	0.00
21/02/2013	R186 On 02-May-13	7.41	Call	Bond Future	3305	4	3305	4	0.00
21/02/2013	R186 On 02-May-13	7.41	Put	Bond Future	1983	2	1983	2	0.00
21/02/2013	R186 On 02-May-13	7.75	Put	Bond Future	909	1	909	1	100.00
21/02/2013	R186 On 02-May-13	7.40	Put	Bond Future	2025	2	2025	2	150.00
21/02/2013	R186 On 02-May-13	7.39	Put	Bond Future	2067	2	2067	2	0.00

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21/02/2013	R186 On 02-May-13	6.75	Put	Bond Future	6241	6	6241	6	0.00
21/02/2013	R186 On 01-August-13			Bond Future	7.34	128.3536	7.3399	128.3536	0.00
21/02/2013	R186 On 01-August-13	7.25	Call	Bond Future	3949	4	3949	4	4,215.00
21/02/2013	R186 On 01-August-13	128.26	Call	Bond Future	118665	119	118665	119	0.00
21/02/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
21/02/2013	R186 On 01-August-13	7.25	Put	Bond Future	4847	5	4847	5	0.00
21/02/2013	R186 On 07-November-13			Bond Future	7.41	130.2057	7.4062	130.2057	480.00
21/02/2013	R186 On 07-November-13	8.15	Call	Bond Future	9695	10	9695	10	0.00
21/02/2013	R186 On 07-November-13	8.16	Call	Bond Future	9757	10	9757	10	0.00
21/02/2013	R186 On 07-November-13	8.14	Call	Bond Future	9632	10	9632	10	0.00
21/02/2013	R186 On 07-November-13	8.75	Call	Bond Future	13611	14	13611	14	0.00
21/02/2013	R186 On 07-November-13	8.75	Put	Bond Future	1430	1	1430	1	130.00
21/02/2013	R186 On 07-November-13	8.14	Put	Bond Future	2766	3	2766	3	0.00
21/02/2013	R186 On 07-November-13	8.16	Put	Bond Future	2711	3	2711	3	0.00
21/02/2013	R186 On 07-November-13	8.15	Put	Bond Future	2738	3	2738	3	0.00
21/02/2013	R197 On 02-May-13			Bond Future	289.17	289.4317	289.1745	289.4317	2,633.00
21/02/2013	R197 On 02-May-13	282.39	Call	Bond Future	6784	7	6784	7	0.00
21/02/2013	R197 On 02-May-13	282.40	Call	Bond Future	6774	7	6774	7	0.00
21/02/2013	R197 On 02-May-13	282.41	Call	Bond Future	6764	7	6764	7	0.00
21/02/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
21/02/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
21/02/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
21/02/2013	R201 On 02-May-13			Bond Future	5.18	108.7727	5.1755	108.7727	4.00
21/02/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
21/02/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
21/02/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
21/02/2013	R201 On 02-May-13	4.06	Put	Bond Future	1801	2	1801	2	0.00
21/02/2013	R201 On 02-May-13	4.05	Put	Bond Future	1818	2	1818	2	0.00
21/02/2013	R201 On 02-May-13	4.04	Put	Bond Future	1834	2	1834	2	0.00
21/02/2013	R201 On 01-August-13			Bond Future	5.14	105.8092	5.1423	105.8092	0.00
21/02/2013	R201 On 01-August-13	107.45	Call	Bond Future	68572	69	68572	69	0.00
21/02/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
21/02/2013	R201 On 07-November-13			Bond Future	5.07	107.3361	5.0707	107.3361	0.00
21/02/2013	R201 On 07-November-13	4.79	Call	Bond Future	161	0	161	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
21/02/2013	R201 On 07-November-13	4.80	Call	Bond Future	165	0	165	0	0.00
21/02/2013	R201 On 07-November-13	4.81	Call	Bond Future	169	0	169	0	0.00
21/02/2013	R201 On 07-November-13	4.81	Put	Bond Future	455	0	455	0	0.00
21/02/2013	R201 On 07-November-13	4.80	Put	Bond Future	462	0	462	0	0.00
21/02/2013	R201 On 07-November-13	4.79	Put	Bond Future	470	0	470	0	0.00
21/02/2013	R202 On 02-May-13			Bond Future	215.48	215.4805	215.4802	215.4805	49,417.00
21/02/2013	R202 On 02-May-13	211.04	Call	Bond Future	4440	4	4440	4	0.00
21/02/2013	R202 On 02-May-13	211.06	Call	Bond Future	4420	4	4420	4	0.00
21/02/2013	R202 On 02-May-13	211.05	Call	Bond Future	4430	4	4430	4	0.00
21/02/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
21/02/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
21/02/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
21/02/2013	R203 On 02-May-13			Bond Future	5.77	110.6056	5.7652	110.6056	10,718.00
21/02/2013	R203 On 02-May-13	5.89	Call	Bond Future	1025	1	1025	1	0.00
21/02/2013	R203 On 02-May-13	5.90	Call	Bond Future	1049	1	1049	1	0.00
21/02/2013	R203 On 02-May-13	5.91	Call	Bond Future	1075	1	1075	1	0.00
21/02/2013	R203 On 02-May-13	5.91	Put	Bond Future	494	1	494	1	0.00
21/02/2013	R203 On 02-May-13	5.90	Put	Bond Future	509	1	509	1	0.00
21/02/2013	R203 On 02-May-13	5.89	Put	Bond Future	524	1	524	1	0.00
21/02/2013	R203 On 01-August-13			Bond Future	5.79	112.0707	5.7917	112.0707	0.00
21/02/2013	R203 On 01-August-13	109.11	Call	Bond Future	98880	99	98880	99	0.00
21/02/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
21/02/2013	R203 On 07-November-13			Bond Future	5.82	109.5277	5.8237	109.5277	0.00
21/02/2013	R203 On 07-November-13	6.01	Call	Bond Future	1694	2	1694	2	0.00
21/02/2013	R203 On 07-November-13	571.00	Call	Bond Future	107321	107	107321	107	0.00
21/02/2013	R203 On 07-November-13	5.71	Call	Bond Future	1125	1	1125	1	15.00
21/02/2013	R203 On 07-November-13	6.00	Call	Bond Future	1673	2	1673	2	0.00
21/02/2013	R203 On 07-November-13	5.99	Call	Bond Future	1652	2	1652	2	0.00
21/02/2013	R203 On 07-November-13	5.99	Put	Bond Future	1061	1	1061	1	0.00
21/02/2013	R203 On 07-November-13	6.00	Put	Bond Future	1046	1	1046	1	0.00
21/02/2013	R203 On 07-November-13	5.71	Put	Bond Future	1532	2	1532	2	0.00
21/02/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
21/02/2013	R203 On 07-November-13	6.01	Put	Bond Future	1032	1	1032	1	0.00
21/02/2013	R204 On 02-May-13			Bond Future	6.06	112.1312	6.0592	112.1312	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
21/02/2013	R204 On 02-May-13	6.29	Call	Bond Future	1710	2	1710	2	0.00
21/02/2013	R204 On 02-May-13	6.30	Call	Bond Future	1743	2	1743	2	0.00
21/02/2013	R204 On 02-May-13	6.31	Call	Bond Future	1777	2	1777	2	0.00
21/02/2013	R204 On 02-May-13	6.31	Put	Bond Future	540	1	540	1	0.00
21/02/2013	R204 On 02-May-13	6.30	Put	Bond Future	556	1	556	1	0.00
21/02/2013	R204 On 02-May-13	6.29	Put	Bond Future	571	1	571	1	0.00
21/02/2013	R204 On 01-August-13			Bond Future	6.10	109.5898	6.0997	109.5898	0.00
21/02/2013	R204 On 01-August-13	110.75	Call	Bond Future	100708	101	100708	101	0.00
21/02/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
21/02/2013	R204 On 07-November-13			Bond Future	6.14	111.1712	6.1429	111.1712	0.00
21/02/2013	R204 On 07-November-13	7.00	Call	Bond Future	4426	4	4426	4	0.00
21/02/2013	R204 On 07-November-13	6.29	Call	Bond Future	2259	2	2259	2	0.00
21/02/2013	R204 On 07-November-13	6.30	Call	Bond Future	2285	2	2285	2	0.00
21/02/2013	R204 On 07-November-13	6.31	Call	Bond Future	2311	2	2311	2	0.00
21/02/2013	R204 On 07-November-13	6.31	Put	Bond Future	1556	2	1556	2	0.00
21/02/2013	R204 On 07-November-13	6.30	Put	Bond Future	1575	2	1575	2	0.00
21/02/2013	R204 On 07-November-13	6.29	Put	Bond Future	1594	2	1594	2	0.00
21/02/2013	R204 On 07-November-13	7.00	Put	Bond Future	621	1	621	1	180.00
21/02/2013	R206 On 02-May-13			Bond Future	5.17	103.8647	5.1717	103.8647	23.00
21/02/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
21/02/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
21/02/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
21/02/2013	R206 On 02-May-13	3.40	Put	Bond Future	1219	1	1219	1	0.00
21/02/2013	R206 On 02-May-13	3.41	Put	Bond Future	1212	1	1212	1	0.00
21/02/2013	R206 On 02-May-13	3.39	Put	Bond Future	1226	1	1226	1	0.00
21/02/2013	R206 On 01-August-13			Bond Future	5.03	101.4785	5.0342	101.4785	0.00
21/02/2013	R206 On 01-August-13	103.94	Call	Bond Future	30484	30	30484	30	0.00
21/02/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
21/02/2013	R206 On 07-November-13			Bond Future	4.45	102.9428	4.4501	102.9428	0.00
21/02/2013	R206 On 07-November-13	4.29	Call	Bond Future	29	0	29	0	0.00
21/02/2013	R206 On 07-November-13	4.30	Call	Bond Future	30	0	30	0	0.00
21/02/2013	R206 On 07-November-13	4.31	Call	Bond Future	31	0	31	0	0.00
21/02/2013	R206 On 07-November-13	4.31	Put	Bond Future	56	0	56	0	0.00
21/02/2013	R206 On 07-November-13	4.30	Put	Bond Future	57	0	57	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
21/02/2013	R206 On 07-November-13	4.29	Put	Bond Future	58	0	58	0	0.00
21/02/2013	R207 On 02-May-13			Bond Future	6.30	107.3257	6.3041	107.3257	7,233.00
21/02/2013	R207 On 02-May-13	6.44	Call	Bond Future	1632	2	1632	2	0.00
21/02/2013	R207 On 02-May-13	6.46	Call	Bond Future	1700	2	1700	2	0.00
21/02/2013	R207 On 02-May-13	6.45	Call	Bond Future	1666	2	1666	2	0.00
21/02/2013	R207 On 02-May-13	6.45	Put	Bond Future	859	1	859	1	0.00
21/02/2013	R207 On 02-May-13	6.46	Put	Bond Future	838	1	838	1	0.00
21/02/2013	R207 On 02-May-13	6.44	Put	Bond Future	880	1	880	1	0.00
21/02/2013	R207 On 01-August-13			Bond Future	6.35	105.1107	6.3521	105.1107	0.00
21/02/2013	R207 On 01-August-13	106.18	Call	Bond Future	97542	98	97542	98	0.00
21/02/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
21/02/2013	R207 On 07-November-13			Bond Future	6.40	106.6275	6.4001	106.6275	0.00
21/02/2013	R207 On 07-November-13	6.69	Call	Bond Future	3154	3	3154	3	0.00
21/02/2013	R207 On 07-November-13	6.70	Call	Bond Future	3185	3	3185	3	0.00
21/02/2013	R207 On 07-November-13	6.71	Call	Bond Future	3217	3	3217	3	0.00
21/02/2013	R207 On 07-November-13	6.71	Put	Bond Future	1631	2	1631	2	0.00
21/02/2013	R207 On 07-November-13	6.70	Put	Bond Future	1650	2	1650	2	0.00
21/02/2013	R207 On 07-November-13	6.69	Put	Bond Future	1669	2	1669	2	0.00
21/02/2013	R208 On 02-May-13			Bond Future	6.43	102.5871	6.4264	102.5871	18,312.00
21/02/2013	R208 On 02-May-13	6.64	Call	Bond Future	2157	2	2157	2	0.00
21/02/2013	R208 On 02-May-13	6.66	Call	Bond Future	2237	2	2237	2	0.00
21/02/2013	R208 On 02-May-13	6.65	Call	Bond Future	2197	2	2197	2	0.00
21/02/2013	R208 On 02-May-13	6.65	Put	Bond Future	823	1	823	1	0.00
21/02/2013	R208 On 02-May-13	6.66	Put	Bond Future	802	1	802	1	0.00
21/02/2013	R208 On 02-May-13	6.64	Put	Bond Future	844	1	844	1	0.00
21/02/2013	R208 On 01-August-13			Bond Future	6.47	103.9460	6.4707	103.9460	0.00
21/02/2013	R208 On 01-August-13	101.40	Call	Bond Future	94969	95	94969	95	0.00
21/02/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
21/02/2013	R208 On 07-November-13			Bond Future	6.52	102.0496	6.5201	102.0496	0.00
21/02/2013	R208 On 07-November-13	7.50	Call	Bond Future	6437	6	6437	6	0.00
21/02/2013	R208 On 07-November-13	6.79	Call	Bond Future	3661	4	3661	4	0.00
21/02/2013	R208 On 07-November-13	6.81	Call	Bond Future	3730	4	3730	4	0.00
21/02/2013	R208 On 07-November-13	6.80	Call	Bond Future	3695	4	3695	4	0.00
21/02/2013	R208 On 07-November-13	6.80	Put	Bond Future	2078	2	2078	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
21/02/2013	R208 On 07-November-13	6.81	Put	Bond Future	2056	2	2056	2	0.00
21/02/2013	R208 On 07-November-13	6.79	Put	Bond Future	2101	2	2101	2	0.00
21/02/2013	R208 On 07-November-13	7.50	Put	Bond Future	912	1	912	1	230.00
21/02/2013	R209 On 02-May-13			Bond Future	8.16	81.3549	8.1554	81.3549	9,196.00
21/02/2013	R209 On 02-May-13	7.99	Call	Bond Future	1710	2	1710	2	0.00
21/02/2013	R209 On 02-May-13	8.01	Call	Bond Future	1782	2	1782	2	0.00
21/02/2013	R209 On 02-May-13	8.00	Call	Bond Future	1745	2	1745	2	0.00
21/02/2013	R209 On 02-May-13	8.00	Put	Bond Future	3118	3	3118	3	0.00
21/02/2013	R209 On 02-May-13	8.01	Put	Bond Future	3065	3	3065	3	0.00
21/02/2013	R209 On 02-May-13	7.99	Put	Bond Future	3171	3	3171	3	0.00
21/02/2013	R209 On 01-August-13			Bond Future	8.22	82.4326	8.2194	82.4326	0.00
21/02/2013	R209 On 01-August-13	79.36	Call	Bond Future	72128	72	72128	72	0.00
21/02/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
21/02/2013	R209 On 07-November-13			Bond Future	8.29	80.4774	8.2897	80.4774	0.00
21/02/2013	R209 On 07-November-13	9.50	Call	Bond Future	11219	12	11219	12	0.00
21/02/2013	R209 On 07-November-13	8.79	Call	Bond Future	7678	8	7678	8	0.00
21/02/2013	R209 On 07-November-13	8.80	Call	Bond Future	7726	8	7726	8	0.00
21/02/2013	R209 On 07-November-13	8.81	Call	Bond Future	7774	8	7774	8	0.00
21/02/2013	R209 On 07-November-13	8.81	Put	Bond Future	3545	3	3545	3	0.00
21/02/2013	R209 On 07-November-13	8.80	Put	Bond Future	3575	3	3575	3	0.00
21/02/2013	R209 On 07-November-13	8.79	Put	Bond Future	3605	3	3605	3	0.00
21/02/2013	R209 On 07-November-13	9.50	Put	Bond Future	1903	2	1903	2	180.00
21/02/2013	R210 On 02-May-13			Bond Future	164.15	164.3626	164.1523	164.3626	1,244.00
21/02/2013	R210 On 02-May-13	161.14	Call	Bond Future	3012	3	3012	3	0.00
21/02/2013	R210 On 02-May-13	161.16	Call	Bond Future	2992	3	2992	3	0.00
21/02/2013	R210 On 02-May-13	161.15	Call	Bond Future	3002	3	3002	3	0.00
21/02/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
21/02/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
21/02/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
21/02/2013	R211 On 02-May-13			Bond Future	128.60	128.6119	128.6044	128.6119	529.00
21/02/2013	R211 On 02-May-13	125.69	Call	Bond Future	2914	3	2914	3	0.00
21/02/2013	R211 On 02-May-13	125.70	Call	Bond Future	2904	3	2904	3	0.00
21/02/2013	R211 On 02-May-13	125.71	Call	Bond Future	2894	3	2894	3	0.00
21/02/2013	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
21/02/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
21/02/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
21/02/2013	R212 On 02-May-13			Bond Future	134.38	134.3822	134.3786	134.3822	20,170.00
21/02/2013	R212 On 02-May-13	131.09	Call	Bond Future	3289	3	3289	3	0.00
21/02/2013	R212 On 02-May-13	131.11	Call	Bond Future	3269	3	3269	3	0.00
21/02/2013	R212 On 02-May-13	131.10	Call	Bond Future	3279	3	3279	3	0.00
21/02/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
21/02/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
21/02/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
21/02/2013	R213 On 02-May-13			Bond Future	7.85	93.5245	7.8485	93.5245	10,129.00
21/02/2013	R213 On 02-May-13	7.84	Call	Bond Future	2398	3	2398	3	0.00
21/02/2013	R213 On 02-May-13	7.85	Call	Bond Future	2442	3	2442	3	0.00
21/02/2013	R213 On 02-May-13	7.86	Call	Bond Future	2487	3	2487	3	0.00
21/02/2013	R213 On 02-May-13	7.86	Put	Bond Future	2384	2	2384	2	0.00
21/02/2013	R213 On 02-May-13	7.85	Put	Bond Future	2429	2	2429	2	0.00
21/02/2013	R213 On 02-May-13	7.84	Put	Bond Future	2474	2	2474	2	0.00
21/02/2013	R213 On 01-August-13			Bond Future	7.91	94.7634	7.9113	94.7634	0.00
21/02/2013	R213 On 01-August-13	91.25	Call	Bond Future	83829	84	83829	84	0.00
21/02/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
21/02/2013	R213 On 07-November-13			Bond Future	7.98	92.5932	7.9820	92.5932	0.00
21/02/2013	R213 On 07-November-13	8.59	Call	Bond Future	8042	8	8042	8	0.00
21/02/2013	R213 On 07-November-13	8.61	Call	Bond Future	8146	8	8146	8	0.00
21/02/2013	R213 On 07-November-13	8.60	Call	Bond Future	8094	8	8094	8	0.00
21/02/2013	R213 On 07-November-13	8.60	Put	Bond Future	2949	3	2949	3	0.00
21/02/2013	R213 On 07-November-13	8.61	Put	Bond Future	2921	3	2921	3	0.00
21/02/2013	R213 On 07-November-13	8.59	Put	Bond Future	2977	3	2977	3	0.00
21/02/2013	R214 On 02-May-13			Bond Future	8.19	83.1621	8.1872	83.1621	2,034.00
21/02/2013	R214 On 02-May-13	84.31	Call	Bond Future	74010	74	74010	74	0.00
21/02/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
21/02/2013	R214 On 01-August-13			Bond Future	8.25	84.2636	8.2485	84.2636	0.00
21/02/2013	R214 On 01-August-13	84.31	Call	Bond Future	73438	74	73438	74	0.00
21/02/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00