



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
14/02/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	2025 On 02-May-13			Bond Future	114.09	114.0972	114.0948	114.0972	0.00
14/02/2013	2025 On 02-May-13	113.41	Call	Bond Future	681	1	681	1	0.00
14/02/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
14/02/2013	2038 On 02-May-13			Bond Future	112.98	112.5474	112.9822	112.5474	0.00
14/02/2013	2038 On 02-May-13	111.60	Call	Bond Future	1378	1	1378	1	0.00
14/02/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
14/02/2013	2050 On 02-May-13			Bond Future	120.27	119.6629	120.2715	119.6629	122.00
14/02/2013	2050 On 02-May-13	117.60	Call	Bond Future	2674	2	2674	2	0.00

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14/02/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
14/02/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	AL7T On 02-May-13			Index Future	494.39	495.7440	494.3930	495.7440	12.00
14/02/2013	AL7T On 01-August-13			Index Future	500.89	502.2550	500.8880	502.2550	0.00
14/02/2013	AL7T On 07-November-13			Index Future	507.99	509.3780	507.9920	509.3780	0.00
14/02/2013	ALBI On 02-May-13			Index Future	440.40	441.2530	440.3980	441.2530	913.00
14/02/2013	ALBI On 01-August-13			Index Future	446.18	447.0480	446.1830	447.0480	79.00
14/02/2013	ALBI On 07-November-13			Index Future	452.51	453.3890	452.5120	453.3890	85.00
14/02/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/02/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	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
14/02/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2013	EL28 On 02-May-13			Bond Future	113.95	113.6635	113.9538	113.6635	0.00
14/02/2013	EL28 On 02-May-13	113.32	Call	Bond Future	638	0	638	0	0.00
14/02/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
14/02/2013	ES33 On 02-May-13			Bond Future	8.83	88.7614	8.8300	88.7614	3,363.00
14/02/2013	ES33 On 02-May-13	91.02	Call	Bond Future	79416	80	79416	80	0.00
14/02/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
14/02/2013	ES33 On 01-August-13			Bond Future	8.92	89.9271	8.9194	89.9271	0.00
14/02/2013	ES33 On 01-August-13	9.00	Call	Bond Future	668	1	668	1	0.00
14/02/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78708	79	78708	79	0.00
14/02/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
14/02/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
14/02/2013	GOVI On 02-May-13			GOVI	440.32	441.1330	440.3220	441.1330	97.00
14/02/2013	GOVI On 02-May-13	432.99	Call	GOVI	73320	8	73320	8	0.00
14/02/2013	GOVI On 02-May-13	433.01	Call	GOVI	73120	8	73120	8	0.00
14/02/2013	GOVI On 02-May-13	433.00	Call	GOVI	73220	8	73220	8	0.00
14/02/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
14/02/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
14/02/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
14/02/2013	GOVI On 01-August-13			GOVI	446.11	446.9260	446.1060	446.9260	280.00
14/02/2013	GOVI On 01-August-13	445.99	Call	GOVI	1160	1	1160	1	0.00
14/02/2013	GOVI On 01-August-13	446.00	Call	GOVI	1060	1	1060	1	0.00
14/02/2013	GOVI On 01-August-13	446.01	Call	GOVI	960	1	960	1	0.00
14/02/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
14/02/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
14/02/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
14/02/2013	GOVI On 07-November-13			GOVI	452.43	453.2650	452.4340	453.2650	0.00
14/02/2013	GOVI On 07-November-13	445.99	Call	GOVI	64440	7	64440	7	0.00
14/02/2013	GOVI On 07-November-13	446.01	Call	GOVI	64240	7	64240	7	0.00
14/02/2013	GOVI On 07-November-13	446.00	Call	GOVI	64340	7	64340	7	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
14/02/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
14/02/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
14/02/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
14/02/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/02/2013	IGOV On 02-May-13			Index Future	201.37	200.6990	201.3650	200.6990	459.00
14/02/2013	IGOV On 01-August-13			Index Future	204.04	203.3600	204.0350	203.3600	147.00
14/02/2013	IGOV On 07-November-13			Index Future	206.96	206.2700	206.9550	206.2700	7.00
14/02/2013	ILBI On 02-May-13			Index Future	543.27	543.5140	543.2650	543.5140	183.00
14/02/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
14/02/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/02/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
14/02/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/02/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/02/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/02/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.08	94.9200	5.0800	94.9200	0.00
14/02/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.08	94.9200	5.0800	94.9200	1,000.00
14/02/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.06	94.9400	5.0600	94.9400	0.00
14/02/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.04	94.9600	5.0400	94.9600	0.00
14/02/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.03	94.9800	5.0300	94.9800	500.00
14/02/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.03	94.9800	5.0300	94.9800	0.00
14/02/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.03	94.9800	5.0300	94.9800	2,200.00
14/02/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.07	94.9300	5.0700	94.9300	2,000.00
14/02/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.17	94.8300	5.1700	94.8300	400.00
14/02/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.29	94.7100	5.2900	94.7100	800.00
14/02/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.44	94.5700	5.4400	94.5700	0.00
14/02/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.60	94.4200	5.6000	94.4200	0.00
14/02/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
14/02/2013	R023 On 02-May-13			Bond Future	6.83	108.2975	6.8297	108.2975	3,490.00
14/02/2013	R023 On 02-May-13	7.04	Call	Bond Future	1534	2	1534	2	0.00
14/02/2013	R023 On 02-May-13	7.06	Call	Bond Future	1678	2	1678	2	0.00
14/02/2013	R023 On 02-May-13	7.05	Call	Bond Future	1606	2	1606	2	0.00
14/02/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
14/02/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
14/02/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00

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14/02/2013	R023 On 01-August-13			Bond Future	6.88	109.7198	6.8838	109.7198	0.00
14/02/2013	R023 On 01-August-13	7.29	Call	Bond Future	2869	3	2869	3	0.00
14/02/2013	R023 On 01-August-13	7.30	Call	Bond Future	2939	3	2939	3	0.00
14/02/2013	R023 On 01-August-13	7.31	Call	Bond Future	3008	3	3008	3	0.00
14/02/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
14/02/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
14/02/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
14/02/2013	R157 On 02-May-13			Bond Future	5.36	119.7902	5.3585	119.7902	19,451.00
14/02/2013	R157 On 02-May-13	5.34	Call	Bond Future	358	0	358	0	0.00
14/02/2013	R157 On 02-May-13	5.36	Call	Bond Future	383	0	383	0	0.00
14/02/2013	R157 On 02-May-13	5.35	Call	Bond Future	371	0	371	0	0.00
14/02/2013	R157 On 02-May-13	5.35	Put	Bond Future	391	0	391	0	0.00
14/02/2013	R157 On 02-May-13	5.36	Put	Bond Future	379	0	379	0	0.00
14/02/2013	R157 On 02-May-13	5.34	Put	Bond Future	403	0	403	0	0.00
14/02/2013	R157 On 01-August-13			Bond Future	5.36	121.3634	5.3599	121.3634	0.00
14/02/2013	R157 On 01-August-13	116.11	Call	Bond Future	91840	92	91840	92	0.00
14/02/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
14/02/2013	R157 On 07-November-13			Bond Future	5.37	116.2774	5.3689	116.2774	0.00
14/02/2013	R157 On 07-November-13	5.59	Call	Bond Future	825	1	825	1	0.00
14/02/2013	R157 On 07-November-13	5.60	Call	Bond Future	837	1	837	1	0.00
14/02/2013	R157 On 07-November-13	5.61	Call	Bond Future	849	1	849	1	0.00
14/02/2013	R157 On 07-November-13	5.61	Put	Bond Future	394	0	394	0	0.00
14/02/2013	R157 On 07-November-13	5.60	Put	Bond Future	401	0	401	0	0.00
14/02/2013	R157 On 07-November-13	5.59	Put	Bond Future	408	0	408	0	0.00
14/02/2013	R186 On 02-May-13			Bond Future	7.38	130.9117	7.3755	130.9117	68,926.00
14/02/2013	R186 On 02-May-13	6.75	Call	Bond Future	634	1	634	1	350.00
14/02/2013	R186 On 02-May-13	7.39	Call	Bond Future	2795	3	2795	3	0.00
14/02/2013	R186 On 02-May-13	7.40	Call	Bond Future	2846	3	2846	3	0.00
14/02/2013	R186 On 02-May-13	7.75	Call	Bond Future	4952	5	4952	5	0.00
14/02/2013	R186 On 02-May-13	7.41	Call	Bond Future	2897	3	2897	3	0.00
14/02/2013	R186 On 02-May-13	7.41	Put	Bond Future	2552	2	2552	2	0.00
14/02/2013	R186 On 02-May-13	7.75	Put	Bond Future	1271	1	1271	1	100.00
14/02/2013	R186 On 02-May-13	7.40	Put	Bond Future	2600	2	2600	2	150.00
14/02/2013	R186 On 02-May-13	7.39	Put	Bond Future	2650	2	2650	2	0.00

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14/02/2013	R186 On 02-May-13	6.75	Put	Bond Future	7133	7	7133	7	0.00
14/02/2013	R186 On 01-August-13			Bond Future	7.44	127.3460	7.4414	127.3460	0.00
14/02/2013	R186 On 01-August-13	7.25	Call	Bond Future	3598	4	3598	4	4,215.00
14/02/2013	R186 On 01-August-13	128.26	Call	Bond Future	117662	118	117662	118	0.00
14/02/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
14/02/2013	R186 On 01-August-13	7.25	Put	Bond Future	5499	5	5499	5	0.00
14/02/2013	R186 On 07-November-13			Bond Future	7.51	129.1517	7.5147	129.1517	480.00
14/02/2013	R186 On 07-November-13	8.15	Call	Bond Future	9045	9	9045	9	0.00
14/02/2013	R186 On 07-November-13	8.16	Call	Bond Future	9105	9	9105	9	0.00
14/02/2013	R186 On 07-November-13	8.14	Call	Bond Future	8985	9	8985	9	0.00
14/02/2013	R186 On 07-November-13	8.75	Call	Bond Future	12817	13	12817	13	0.00
14/02/2013	R186 On 07-November-13	8.75	Put	Bond Future	1685	2	1685	2	130.00
14/02/2013	R186 On 07-November-13	8.14	Put	Bond Future	3168	3	3168	3	0.00
14/02/2013	R186 On 07-November-13	8.16	Put	Bond Future	3109	3	3109	3	0.00
14/02/2013	R186 On 07-November-13	8.15	Put	Bond Future	3138	3	3138	3	0.00
14/02/2013	R197 On 02-May-13			Bond Future	289.99	289.2405	289.9867	289.2405	2,633.00
14/02/2013	R197 On 02-May-13	282.39	Call	Bond Future	7597	7	7597	7	0.00
14/02/2013	R197 On 02-May-13	282.40	Call	Bond Future	7587	7	7587	7	0.00
14/02/2013	R197 On 02-May-13	282.41	Call	Bond Future	7577	7	7577	7	0.00
14/02/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
14/02/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
14/02/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
14/02/2013	R201 On 02-May-13			Bond Future	5.18	108.8425	5.1775	108.8425	4.00
14/02/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
14/02/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
14/02/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
14/02/2013	R201 On 02-May-13	4.06	Put	Bond Future	1805	2	1805	2	0.00
14/02/2013	R201 On 02-May-13	4.05	Put	Bond Future	1821	2	1821	2	0.00
14/02/2013	R201 On 02-May-13	4.04	Put	Bond Future	1837	2	1837	2	0.00
14/02/2013	R201 On 01-August-13			Bond Future	5.15	105.8679	5.1532	105.8679	0.00
14/02/2013	R201 On 01-August-13	107.45	Call	Bond Future	68557	69	68557	69	0.00
14/02/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
14/02/2013	R201 On 07-November-13			Bond Future	5.11	107.3689	5.1084	107.3689	0.00
14/02/2013	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
14/02/2013	R201 On 07-November-13	4.80	Call	Bond Future	165	0	165	0	0.00
14/02/2013	R201 On 07-November-13	4.81	Call	Bond Future	168	0	168	0	0.00
14/02/2013	R201 On 07-November-13	4.81	Put	Bond Future	496	0	496	0	0.00
14/02/2013	R201 On 07-November-13	4.80	Put	Bond Future	503	0	503	0	0.00
14/02/2013	R201 On 07-November-13	4.79	Put	Bond Future	511	0	511	0	0.00
14/02/2013	R202 On 02-May-13			Bond Future	215.49	213.9873	215.4908	213.9873	49,442.00
14/02/2013	R202 On 02-May-13	211.04	Call	Bond Future	4451	3	4451	3	0.00
14/02/2013	R202 On 02-May-13	211.06	Call	Bond Future	4431	3	4431	3	0.00
14/02/2013	R202 On 02-May-13	211.05	Call	Bond Future	4441	3	4441	3	0.00
14/02/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
14/02/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
14/02/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
14/02/2013	R203 On 02-May-13			Bond Future	5.84	110.4291	5.8409	110.4291	10,716.00
14/02/2013	R203 On 02-May-13	5.89	Call	Bond Future	897	1	897	1	0.00
14/02/2013	R203 On 02-May-13	5.90	Call	Bond Future	919	1	919	1	0.00
14/02/2013	R203 On 02-May-13	5.91	Call	Bond Future	942	1	942	1	0.00
14/02/2013	R203 On 02-May-13	5.91	Put	Bond Future	665	1	665	1	0.00
14/02/2013	R203 On 02-May-13	5.90	Put	Bond Future	683	1	683	1	0.00
14/02/2013	R203 On 02-May-13	5.89	Put	Bond Future	701	1	701	1	0.00
14/02/2013	R203 On 01-August-13			Bond Future	5.88	111.8794	5.8759	111.8794	0.00
14/02/2013	R203 On 01-August-13	109.11	Call	Bond Future	98561	99	98561	99	0.00
14/02/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
14/02/2013	R203 On 07-November-13			Bond Future	5.92	109.3062	5.9224	109.3062	0.00
14/02/2013	R203 On 07-November-13	6.01	Call	Bond Future	1525	2	1525	2	0.00
14/02/2013	R203 On 07-November-13	571.00	Call	Bond Future	106970	107	106970	107	0.00
14/02/2013	R203 On 07-November-13	5.71	Call	Bond Future	1011	1	1011	1	15.00
14/02/2013	R203 On 07-November-13	6.00	Call	Bond Future	1505	2	1505	2	0.00
14/02/2013	R203 On 07-November-13	5.99	Call	Bond Future	1486	2	1486	2	0.00
14/02/2013	R203 On 07-November-13	5.99	Put	Bond Future	1246	1	1246	1	0.00
14/02/2013	R203 On 07-November-13	6.00	Put	Bond Future	1230	1	1230	1	0.00
14/02/2013	R203 On 07-November-13	5.71	Put	Bond Future	1769	2	1769	2	0.00
14/02/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
14/02/2013	R203 On 07-November-13	6.01	Put	Bond Future	1214	1	1214	1	0.00
14/02/2013	R204 On 02-May-13			Bond Future	6.10	112.0678	6.0982	112.0678	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
14/02/2013	R204 On 02-May-13	6.29	Call	Bond Future	1650	2	1650	2	0.00
14/02/2013	R204 On 02-May-13	6.30	Call	Bond Future	1681	2	1681	2	0.00
14/02/2013	R204 On 02-May-13	6.31	Call	Bond Future	1713	2	1713	2	0.00
14/02/2013	R204 On 02-May-13	6.31	Put	Bond Future	670	1	670	1	0.00
14/02/2013	R204 On 02-May-13	6.30	Put	Bond Future	687	1	687	1	0.00
14/02/2013	R204 On 02-May-13	6.29	Put	Bond Future	704	1	704	1	0.00
14/02/2013	R204 On 01-August-13			Bond Future	6.14	109.5130	6.1434	109.5130	0.00
14/02/2013	R204 On 01-August-13	110.75	Call	Bond Future	100501	101	100501	101	0.00
14/02/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
14/02/2013	R204 On 07-November-13			Bond Future	6.20	111.0658	6.1954	111.0658	0.00
14/02/2013	R204 On 07-November-13	7.00	Call	Bond Future	4281	4	4281	4	0.00
14/02/2013	R204 On 07-November-13	6.29	Call	Bond Future	2179	2	2179	2	0.00
14/02/2013	R204 On 07-November-13	6.30	Call	Bond Future	2204	2	2204	2	0.00
14/02/2013	R204 On 07-November-13	6.31	Call	Bond Future	2229	2	2229	2	0.00
14/02/2013	R204 On 07-November-13	6.31	Put	Bond Future	1712	2	1712	2	0.00
14/02/2013	R204 On 07-November-13	6.30	Put	Bond Future	1732	2	1732	2	0.00
14/02/2013	R204 On 07-November-13	6.29	Put	Bond Future	1752	2	1752	2	0.00
14/02/2013	R204 On 07-November-13	7.00	Put	Bond Future	714	1	714	1	180.00
14/02/2013	R206 On 02-May-13			Bond Future	5.19	103.8969	5.1906	103.8969	23.00
14/02/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
14/02/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
14/02/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
14/02/2013	R206 On 02-May-13	3.40	Put	Bond Future	1232	1	1232	1	0.00
14/02/2013	R206 On 02-May-13	3.41	Put	Bond Future	1225	1	1225	1	0.00
14/02/2013	R206 On 02-May-13	3.39	Put	Bond Future	1239	1	1239	1	0.00
14/02/2013	R206 On 01-August-13			Bond Future	5.09	101.4995	5.0886	101.4995	0.00
14/02/2013	R206 On 01-August-13	103.94	Call	Bond Future	30460	31	30460	31	0.00
14/02/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
14/02/2013	R206 On 07-November-13			Bond Future	4.73	102.9386	4.7269	102.9386	0.00
14/02/2013	R206 On 07-November-13	4.29	Call	Bond Future	14	0	14	0	0.00
14/02/2013	R206 On 07-November-13	4.30	Call	Bond Future	14	0	14	0	0.00
14/02/2013	R206 On 07-November-13	4.31	Call	Bond Future	15	0	15	0	0.00
14/02/2013	R206 On 07-November-13	4.31	Put	Bond Future	90	0	90	0	0.00
14/02/2013	R206 On 07-November-13	4.30	Put	Bond Future	91	0	91	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
14/02/2013	R206 On 07-November-13	4.29	Put	Bond Future	92	0	92	0	0.00
14/02/2013	R207 On 02-May-13			Bond Future	6.35	107.2803	6.3488	107.2803	5,051.00
14/02/2013	R207 On 02-May-13	6.44	Call	Bond Future	1590	2	1590	2	0.00
14/02/2013	R207 On 02-May-13	6.46	Call	Bond Future	1654	2	1654	2	0.00
14/02/2013	R207 On 02-May-13	6.45	Call	Bond Future	1622	2	1622	2	0.00
14/02/2013	R207 On 02-May-13	6.45	Put	Bond Future	1062	1	1062	1	0.00
14/02/2013	R207 On 02-May-13	6.46	Put	Bond Future	1039	1	1039	1	0.00
14/02/2013	R207 On 02-May-13	6.44	Put	Bond Future	1086	1	1086	1	0.00
14/02/2013	R207 On 01-August-13			Bond Future	6.40	105.0527	6.4010	105.0527	0.00
14/02/2013	R207 On 01-August-13	106.18	Call	Bond Future	97280	97	97280	97	0.00
14/02/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
14/02/2013	R207 On 07-November-13			Bond Future	6.46	106.5423	6.4568	106.5423	0.00
14/02/2013	R207 On 07-November-13	6.69	Call	Bond Future	3058	3	3058	3	0.00
14/02/2013	R207 On 07-November-13	6.70	Call	Bond Future	3089	3	3089	3	0.00
14/02/2013	R207 On 07-November-13	6.71	Call	Bond Future	3119	3	3119	3	0.00
14/02/2013	R207 On 07-November-13	6.71	Put	Bond Future	1825	2	1825	2	0.00
14/02/2013	R207 On 07-November-13	6.70	Put	Bond Future	1845	2	1845	2	0.00
14/02/2013	R207 On 07-November-13	6.69	Put	Bond Future	1866	2	1866	2	0.00
14/02/2013	R208 On 02-May-13			Bond Future	6.49	102.5367	6.4863	102.5367	15,418.00
14/02/2013	R208 On 02-May-13	6.64	Call	Bond Future	2017	2	2017	2	0.00
14/02/2013	R208 On 02-May-13	6.66	Call	Bond Future	2091	2	2091	2	0.00
14/02/2013	R208 On 02-May-13	6.65	Call	Bond Future	2054	2	2054	2	0.00
14/02/2013	R208 On 02-May-13	6.65	Put	Bond Future	1050	1	1050	1	0.00
14/02/2013	R208 On 02-May-13	6.66	Put	Bond Future	1026	1	1026	1	0.00
14/02/2013	R208 On 02-May-13	6.64	Put	Bond Future	1074	1	1074	1	0.00
14/02/2013	R208 On 01-August-13			Bond Future	6.53	103.8833	6.5350	103.8833	0.00
14/02/2013	R208 On 01-August-13	101.40	Call	Bond Future	94583	95	94583	95	0.00
14/02/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
14/02/2013	R208 On 07-November-13			Bond Future	6.59	101.9603	6.5917	101.9603	0.00
14/02/2013	R208 On 07-November-13	7.50	Call	Bond Future	6152	6	6152	6	0.00
14/02/2013	R208 On 07-November-13	6.79	Call	Bond Future	3466	4	3466	4	0.00
14/02/2013	R208 On 07-November-13	6.81	Call	Bond Future	3532	4	3532	4	0.00
14/02/2013	R208 On 07-November-13	6.80	Call	Bond Future	3499	4	3499	4	0.00
14/02/2013	R208 On 07-November-13	6.80	Put	Bond Future	2298	2	2298	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
14/02/2013	R208 On 07-November-13	6.81	Put	Bond Future	2275	2	2275	2	0.00
14/02/2013	R208 On 07-November-13	6.79	Put	Bond Future	2322	2	2322	2	0.00
14/02/2013	R208 On 07-November-13	7.50	Put	Bond Future	1044	1	1044	1	230.00
14/02/2013	R209 On 02-May-13			Bond Future	8.25	80.3809	8.2471	80.3809	8,814.00
14/02/2013	R209 On 02-May-13	7.99	Call	Bond Future	1546	2	1546	2	0.00
14/02/2013	R209 On 02-May-13	8.01	Call	Bond Future	1610	2	1610	2	0.00
14/02/2013	R209 On 02-May-13	8.00	Call	Bond Future	1578	2	1578	2	0.00
14/02/2013	R209 On 02-May-13	8.00	Put	Bond Future	3743	4	3743	4	0.00
14/02/2013	R209 On 02-May-13	8.01	Put	Bond Future	3686	4	3686	4	0.00
14/02/2013	R209 On 02-May-13	7.99	Put	Bond Future	3801	4	3801	4	0.00
14/02/2013	R209 On 01-August-13			Bond Future	8.31	81.4365	8.3146	81.4365	0.00
14/02/2013	R209 On 01-August-13	79.36	Call	Bond Future	71316	71	71316	71	0.00
14/02/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
14/02/2013	R209 On 07-November-13			Bond Future	8.39	79.4467	8.3900	79.4467	0.00
14/02/2013	R209 On 07-November-13	9.50	Call	Bond Future	10598	11	10598	11	0.00
14/02/2013	R209 On 07-November-13	8.79	Call	Bond Future	7128	7	7128	7	0.00
14/02/2013	R209 On 07-November-13	8.80	Call	Bond Future	7174	7	7174	7	0.00
14/02/2013	R209 On 07-November-13	8.81	Call	Bond Future	7220	7	7220	7	0.00
14/02/2013	R209 On 07-November-13	8.81	Put	Bond Future	3835	4	3835	4	0.00
14/02/2013	R209 On 07-November-13	8.80	Put	Bond Future	3867	4	3867	4	0.00
14/02/2013	R209 On 07-November-13	8.79	Put	Bond Future	3899	4	3899	4	0.00
14/02/2013	R209 On 07-November-13	9.50	Put	Bond Future	2125	2	2125	2	180.00
14/02/2013	R210 On 02-May-13			Bond Future	164.38	164.2762	164.3789	164.2762	1,244.00
14/02/2013	R210 On 02-May-13	161.14	Call	Bond Future	3239	3	3239	3	0.00
14/02/2013	R210 On 02-May-13	161.16	Call	Bond Future	3219	3	3219	3	0.00
14/02/2013	R210 On 02-May-13	161.15	Call	Bond Future	3229	3	3229	3	0.00
14/02/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
14/02/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
14/02/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
14/02/2013	R211 On 02-May-13			Bond Future	128.66	128.3284	128.6621	128.3284	529.00
14/02/2013	R211 On 02-May-13	125.69	Call	Bond Future	2972	3	2972	3	0.00
14/02/2013	R211 On 02-May-13	125.70	Call	Bond Future	2962	3	2962	3	0.00
14/02/2013	R211 On 02-May-13	125.71	Call	Bond Future	2952	3	2952	3	0.00
14/02/2013	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
14/02/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
14/02/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
14/02/2013	R212 On 02-May-13			Bond Future	134.84	134.7375	134.8417	134.7375	20,170.00
14/02/2013	R212 On 02-May-13	131.09	Call	Bond Future	3752	4	3752	4	0.00
14/02/2013	R212 On 02-May-13	131.11	Call	Bond Future	3732	4	3732	4	0.00
14/02/2013	R212 On 02-May-13	131.10	Call	Bond Future	3742	4	3742	4	0.00
14/02/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
14/02/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
14/02/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
14/02/2013	R213 On 02-May-13			Bond Future	7.95	92.6155	7.9452	92.6155	10,514.00
14/02/2013	R213 On 02-May-13	7.84	Call	Bond Future	2148	2	2148	2	0.00
14/02/2013	R213 On 02-May-13	7.85	Call	Bond Future	2187	2	2187	2	0.00
14/02/2013	R213 On 02-May-13	7.86	Call	Bond Future	2227	2	2227	2	0.00
14/02/2013	R213 On 02-May-13	7.86	Put	Bond Future	2984	3	2984	3	0.00
14/02/2013	R213 On 02-May-13	7.85	Put	Bond Future	3034	3	3034	3	0.00
14/02/2013	R213 On 02-May-13	7.84	Put	Bond Future	3084	3	3084	3	0.00
14/02/2013	R213 On 01-August-13			Bond Future	8.01	93.8319	8.0119	93.8319	0.00
14/02/2013	R213 On 01-August-13	91.25	Call	Bond Future	82948	83	82948	83	0.00
14/02/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
14/02/2013	R213 On 07-November-13			Bond Future	8.09	91.6254	8.0883	91.6254	0.00
14/02/2013	R213 On 07-November-13	8.59	Call	Bond Future	7507	8	7507	8	0.00
14/02/2013	R213 On 07-November-13	8.61	Call	Bond Future	7606	8	7606	8	0.00
14/02/2013	R213 On 07-November-13	8.60	Call	Bond Future	7556	8	7556	8	0.00
14/02/2013	R213 On 07-November-13	8.60	Put	Bond Future	3328	3	3328	3	0.00
14/02/2013	R213 On 07-November-13	8.61	Put	Bond Future	3299	3	3299	3	0.00
14/02/2013	R213 On 07-November-13	8.59	Put	Bond Future	3358	3	3358	3	0.00
14/02/2013	R214 On 02-May-13			Bond Future	8.27	82.1314	8.2735	82.1314	2,034.00
14/02/2013	R214 On 02-May-13	84.31	Call	Bond Future	73218	73	73218	73	0.00
14/02/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
14/02/2013	R214 On 01-August-13			Bond Future	8.34	83.2101	8.3380	83.2101	0.00
14/02/2013	R214 On 01-August-13	84.31	Call	Bond Future	72627	73	72627	73	0.00
14/02/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00