



# 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
15/02/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	2025 On 02-May-13			Bond Future	113.97	114.0948	113.9663	114.0948	0.00
15/02/2013	2025 On 02-May-13	113.41	Call	Bond Future	553	1	553	1	0.00
15/02/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
15/02/2013	2038 On 02-May-13			Bond Future	112.76	112.9822	112.7599	112.9822	0.00
15/02/2013	2038 On 02-May-13	111.60	Call	Bond Future	1155	1	1155	1	0.00
15/02/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
15/02/2013	2050 On 02-May-13			Bond Future	119.66	120.2715	119.6587	120.2715	122.00
15/02/2013	2050 On 02-May-13	117.60	Call	Bond Future	2061	3	2061	3	0.00

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15/02/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
15/02/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	AL7T On 02-May-13			Index Future	494.55	494.3930	494.5480	494.3930	12.00
15/02/2013	AL7T On 01-August-13			Index Future	501.11	500.8880	501.1050	500.8880	0.00
15/02/2013	AL7T On 07-November-13			Index Future	508.34	507.9920	508.3410	507.9920	0.00
15/02/2013	ALBI On 02-May-13			Index Future	441.13	440.3980	441.1320	440.3980	913.00
15/02/2013	ALBI On 01-August-13			Index Future	446.98	446.1830	446.9810	446.1830	79.00
15/02/2013	ALBI On 07-November-13			Index Future	453.44	452.5120	453.4360	452.5120	85.00
15/02/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/02/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	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
15/02/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2013	EL28 On 02-May-13			Bond Future	113.66	113.9538	113.6594	113.9538	0.00
15/02/2013	EL28 On 02-May-13	113.32	Call	Bond Future	343	1	343	1	0.00
15/02/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
15/02/2013	ES33 On 02-May-13			Bond Future	8.79	88.5958	8.7884	88.5958	3,363.00
15/02/2013	ES33 On 02-May-13	91.02	Call	Bond Future	79769	79	79769	79	0.00
15/02/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
15/02/2013	ES33 On 01-August-13			Bond Future	8.88	89.7598	8.8752	89.7598	0.00
15/02/2013	ES33 On 01-August-13	9.00	Call	Bond Future	1037	1	1037	1	0.00
15/02/2013	ES33 On 01-August-13	91.02	Call	Bond Future	79078	79	79078	79	0.00
15/02/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
15/02/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
15/02/2013	GOVI On 02-May-13			GOVI	441.05	440.3220	441.0530	440.3220	97.00
15/02/2013	GOVI On 02-May-13	432.99	Call	GOVI	80630	7	80630	7	0.00
15/02/2013	GOVI On 02-May-13	433.01	Call	GOVI	80430	7	80430	7	0.00
15/02/2013	GOVI On 02-May-13	433.00	Call	GOVI	80530	7	80530	7	0.00
15/02/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
15/02/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
15/02/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
15/02/2013	GOVI On 01-August-13			GOVI	446.90	446.1060	446.9010	446.1060	280.00
15/02/2013	GOVI On 01-August-13	445.99	Call	GOVI	9110	0	9110	0	0.00
15/02/2013	GOVI On 01-August-13	446.00	Call	GOVI	9010	0	9010	0	0.00
15/02/2013	GOVI On 01-August-13	446.01	Call	GOVI	8910	0	8910	0	0.00
15/02/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
15/02/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
15/02/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
15/02/2013	GOVI On 07-November-13			GOVI	453.36	452.4340	453.3550	452.4340	0.00
15/02/2013	GOVI On 07-November-13	445.99	Call	GOVI	73650	6	73650	6	0.00
15/02/2013	GOVI On 07-November-13	446.00	Call	GOVI	73550	6	73550	6	0.00
15/02/2013	GOVI On 07-November-13	446.01	Call	GOVI	73450	6	73450	6	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
15/02/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
15/02/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
15/02/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
15/02/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/02/2013	IGOV On 02-May-13			Index Future	201.15	201.3650	201.1450	201.3650	459.00
15/02/2013	IGOV On 01-August-13			Index Future	203.84	204.0350	203.8360	204.0350	147.00
15/02/2013	IGOV On 07-November-13			Index Future	206.81	206.9550	206.8060	206.9550	7.00
15/02/2013	ILBI On 02-May-13			Index Future	543.27	543.2650	543.2650	543.2650	183.00
15/02/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
15/02/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/02/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
15/02/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/02/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/02/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/02/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.08	94.9200	5.0800	94.9200	0.00
15/02/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.08	94.9200	5.0800	94.9200	1,000.00
15/02/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.07	94.9400	5.0700	94.9400	0.00
15/02/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.04	94.9600	5.0400	94.9600	0.00
15/02/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.03	94.9700	5.0300	94.9700	500.00
15/02/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.03	94.9700	5.0300	94.9700	0.00
15/02/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.02	94.9700	5.0200	94.9700	2,200.00
15/02/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.06	94.9300	5.0600	94.9300	2,000.00
15/02/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.16	94.8300	5.1600	94.8300	400.00
15/02/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.29	94.7100	5.2900	94.7100	800.00
15/02/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.43	94.5600	5.4300	94.5600	0.00
15/02/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.58	94.4000	5.5800	94.4000	0.00
15/02/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
15/02/2013	R023 On 02-May-13			Bond Future	6.82	107.9214	6.8245	107.9214	3,490.00
15/02/2013	R023 On 02-May-13	7.04	Call	Bond Future	1572	2	1572	2	0.00
15/02/2013	R023 On 02-May-13	7.06	Call	Bond Future	1716	2	1716	2	0.00
15/02/2013	R023 On 02-May-13	7.05	Call	Bond Future	1644	2	1644	2	0.00
15/02/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
15/02/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
15/02/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00

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15/02/2013	R023 On 01-August-13			Bond Future	6.88	109.3392	6.8765	109.3392	0.00
15/02/2013	R023 On 01-August-13	7.29	Call	Bond Future	2921	3	2921	3	0.00
15/02/2013	R023 On 01-August-13	7.30	Call	Bond Future	2991	3	2991	3	0.00
15/02/2013	R023 On 01-August-13	7.31	Call	Bond Future	3060	3	3060	3	0.00
15/02/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
15/02/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
15/02/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
15/02/2013	R157 On 02-May-13			Bond Future	5.35	119.7232	5.3493	119.7232	19,451.00
15/02/2013	R157 On 02-May-13	5.34	Call	Bond Future	367	0	367	0	0.00
15/02/2013	R157 On 02-May-13	5.36	Call	Bond Future	392	0	392	0	0.00
15/02/2013	R157 On 02-May-13	5.35	Call	Bond Future	379	0	379	0	0.00
15/02/2013	R157 On 02-May-13	5.35	Put	Bond Future	378	0	378	0	0.00
15/02/2013	R157 On 02-May-13	5.36	Put	Bond Future	366	0	366	0	0.00
15/02/2013	R157 On 02-May-13	5.34	Put	Bond Future	389	0	389	0	0.00
15/02/2013	R157 On 01-August-13			Bond Future	5.34	121.2960	5.3426	121.2960	0.00
15/02/2013	R157 On 01-August-13	116.11	Call	Bond Future	91878	92	91878	92	0.00
15/02/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
15/02/2013	R157 On 07-November-13			Bond Future	5.33	116.2091	5.3325	116.2091	0.00
15/02/2013	R157 On 07-November-13	5.59	Call	Bond Future	867	1	867	1	0.00
15/02/2013	R157 On 07-November-13	5.60	Call	Bond Future	879	1	879	1	0.00
15/02/2013	R157 On 07-November-13	5.61	Call	Bond Future	891	1	891	1	0.00
15/02/2013	R157 On 07-November-13	5.61	Put	Bond Future	367	0	367	0	0.00
15/02/2013	R157 On 07-November-13	5.60	Put	Bond Future	374	0	374	0	0.00
15/02/2013	R157 On 07-November-13	5.59	Put	Bond Future	380	0	380	0	0.00
15/02/2013	R186 On 02-May-13			Bond Future	7.33	130.5047	7.3342	130.5047	68,926.00
15/02/2013	R186 On 02-May-13	6.75	Call	Bond Future	700	1	700	1	350.00
15/02/2013	R186 On 02-May-13	7.39	Call	Bond Future	2998	3	2998	3	0.00
15/02/2013	R186 On 02-May-13	7.40	Call	Bond Future	3051	3	3051	3	0.00
15/02/2013	R186 On 02-May-13	7.75	Call	Bond Future	5238	5	5238	5	0.00
15/02/2013	R186 On 02-May-13	7.41	Call	Bond Future	3105	3	3105	3	0.00
15/02/2013	R186 On 02-May-13	7.41	Put	Bond Future	2344	3	2344	3	0.00
15/02/2013	R186 On 02-May-13	7.75	Put	Bond Future	1141	1	1141	1	100.00
15/02/2013	R186 On 02-May-13	7.40	Put	Bond Future	2390	3	2390	3	150.00
15/02/2013	R186 On 02-May-13	7.39	Put	Bond Future	2437	3	2437	3	0.00

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15/02/2013	R186 On 02-May-13	6.75	Put	Bond Future	6783	7	6783	7	0.00
15/02/2013	R186 On 01-August-13			Bond Future	7.40	126.9343	7.3971	126.9343	0.00
15/02/2013	R186 On 01-August-13	7.25	Call	Bond Future	3784	4	3784	4	4,215.00
15/02/2013	R186 On 01-August-13	128.26	Call	Bond Future	118099	118	118099	118	0.00
15/02/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
15/02/2013	R186 On 01-August-13	7.25	Put	Bond Future	5249	5	5249	5	0.00
15/02/2013	R186 On 07-November-13			Bond Future	7.47	128.7342	7.4653	128.7342	480.00
15/02/2013	R186 On 07-November-13	8.15	Call	Bond Future	9364	9	9364	9	0.00
15/02/2013	R186 On 07-November-13	8.16	Call	Bond Future	9425	9	9425	9	0.00
15/02/2013	R186 On 07-November-13	8.14	Call	Bond Future	9303	9	9303	9	0.00
15/02/2013	R186 On 07-November-13	8.75	Call	Bond Future	13194	13	13194	13	0.00
15/02/2013	R186 On 07-November-13	8.75	Put	Bond Future	1586	2	1586	2	130.00
15/02/2013	R186 On 07-November-13	8.14	Put	Bond Future	3009	3	3009	3	0.00
15/02/2013	R186 On 07-November-13	8.16	Put	Bond Future	2952	3	2952	3	0.00
15/02/2013	R186 On 07-November-13	8.15	Put	Bond Future	2981	3	2981	3	0.00
15/02/2013	R197 On 02-May-13			Bond Future	289.21	289.9867	289.2148	289.9867	2,633.00
15/02/2013	R197 On 02-May-13	282.39	Call	Bond Future	6825	8	6825	8	0.00
15/02/2013	R197 On 02-May-13	282.40	Call	Bond Future	6815	8	6815	8	0.00
15/02/2013	R197 On 02-May-13	282.41	Call	Bond Future	6805	8	6805	8	0.00
15/02/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
15/02/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
15/02/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
15/02/2013	R201 On 02-May-13			Bond Future	5.20	108.7782	5.1975	108.7782	4.00
15/02/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
15/02/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
15/02/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
15/02/2013	R201 On 02-May-13	4.06	Put	Bond Future	1837	2	1837	2	0.00
15/02/2013	R201 On 02-May-13	4.05	Put	Bond Future	1853	2	1853	2	0.00
15/02/2013	R201 On 02-May-13	4.04	Put	Bond Future	1869	2	1869	2	0.00
15/02/2013	R201 On 01-August-13			Bond Future	5.17	105.8031	5.1672	105.8031	0.00
15/02/2013	R201 On 01-August-13	107.45	Call	Bond Future	68538	69	68538	69	0.00
15/02/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
15/02/2013	R201 On 07-November-13			Bond Future	5.10	107.3033	5.1008	107.3033	0.00
15/02/2013	R201 On 07-November-13	4.79	Call	Bond Future	163	0	163	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
15/02/2013	R201 On 07-November-13	4.80	Call	Bond Future	167	0	167	0	0.00
15/02/2013	R201 On 07-November-13	4.81	Call	Bond Future	171	0	171	0	0.00
15/02/2013	R201 On 07-November-13	4.81	Put	Bond Future	490	0	490	0	0.00
15/02/2013	R201 On 07-November-13	4.80	Put	Bond Future	497	1	497	1	0.00
15/02/2013	R201 On 07-November-13	4.79	Put	Bond Future	504	1	504	1	0.00
15/02/2013	R202 On 02-May-13			Bond Future	215.48	215.4908	215.4819	215.4908	49,442.00
15/02/2013	R202 On 02-May-13	211.04	Call	Bond Future	4442	4	4442	4	0.00
15/02/2013	R202 On 02-May-13	211.06	Call	Bond Future	4422	4	4422	4	0.00
15/02/2013	R202 On 02-May-13	211.05	Call	Bond Future	4432	4	4432	4	0.00
15/02/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
15/02/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
15/02/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
15/02/2013	R203 On 02-May-13			Bond Future	5.81	110.3246	5.8099	110.3246	10,716.00
15/02/2013	R203 On 02-May-13	5.89	Call	Bond Future	961	1	961	1	0.00
15/02/2013	R203 On 02-May-13	5.90	Call	Bond Future	984	1	984	1	0.00
15/02/2013	R203 On 02-May-13	5.91	Call	Bond Future	1008	1	1008	1	0.00
15/02/2013	R203 On 02-May-13	5.91	Put	Bond Future	607	1	607	1	0.00
15/02/2013	R203 On 02-May-13	5.90	Put	Bond Future	623	1	623	1	0.00
15/02/2013	R203 On 02-May-13	5.89	Put	Bond Future	640	1	640	1	0.00
15/02/2013	R203 On 01-August-13			Bond Future	5.84	111.7740	5.8390	111.7740	0.00
15/02/2013	R203 On 01-August-13	109.11	Call	Bond Future	98700	99	98700	99	0.00
15/02/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
15/02/2013	R203 On 07-November-13			Bond Future	5.87	109.1993	5.8745	109.1993	0.00
15/02/2013	R203 On 07-November-13	6.01	Call	Bond Future	1616	2	1616	2	0.00
15/02/2013	R203 On 07-November-13	571.00	Call	Bond Future	107140	107	107140	107	0.00
15/02/2013	R203 On 07-November-13	5.71	Call	Bond Future	1081	1	1081	1	15.00
15/02/2013	R203 On 07-November-13	6.00	Call	Bond Future	1596	2	1596	2	0.00
15/02/2013	R203 On 07-November-13	5.99	Call	Bond Future	1576	1	1576	1	0.00
15/02/2013	R203 On 07-November-13	5.99	Put	Bond Future	1166	1	1166	1	0.00
15/02/2013	R203 On 07-November-13	6.00	Put	Bond Future	1150	1	1150	1	0.00
15/02/2013	R203 On 07-November-13	5.71	Put	Bond Future	1669	2	1669	2	0.00
15/02/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
15/02/2013	R203 On 07-November-13	6.01	Put	Bond Future	1135	1	1135	1	0.00
15/02/2013	R204 On 02-May-13			Bond Future	6.09	111.9401	6.0882	111.9401	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
15/02/2013	R204 On 02-May-13	6.29	Call	Bond Future	1675	2	1675	2	0.00
15/02/2013	R204 On 02-May-13	6.30	Call	Bond Future	1707	2	1707	2	0.00
15/02/2013	R204 On 02-May-13	6.31	Call	Bond Future	1739	2	1739	2	0.00
15/02/2013	R204 On 02-May-13	6.31	Put	Bond Future	646	1	646	1	0.00
15/02/2013	R204 On 02-May-13	6.30	Put	Bond Future	662	1	662	1	0.00
15/02/2013	R204 On 02-May-13	6.29	Put	Bond Future	680	1	680	1	0.00
15/02/2013	R204 On 01-August-13			Bond Future	6.13	109.3841	6.1299	109.3841	0.00
15/02/2013	R204 On 01-August-13	110.75	Call	Bond Future	100565	101	100565	101	0.00
15/02/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
15/02/2013	R204 On 07-November-13			Bond Future	6.17	110.9351	6.1747	110.9351	0.00
15/02/2013	R204 On 07-November-13	7.00	Call	Bond Future	4350	4	4350	4	0.00
15/02/2013	R204 On 07-November-13	6.29	Call	Bond Future	2227	2	2227	2	0.00
15/02/2013	R204 On 07-November-13	6.30	Call	Bond Future	2252	2	2252	2	0.00
15/02/2013	R204 On 07-November-13	6.31	Call	Bond Future	2277	2	2277	2	0.00
15/02/2013	R204 On 07-November-13	6.31	Put	Bond Future	1666	2	1666	2	0.00
15/02/2013	R204 On 07-November-13	6.30	Put	Bond Future	1686	2	1686	2	0.00
15/02/2013	R204 On 07-November-13	6.29	Put	Bond Future	1706	2	1706	2	0.00
15/02/2013	R204 On 07-November-13	7.00	Put	Bond Future	689	1	689	1	180.00
15/02/2013	R206 On 02-May-13			Bond Future	5.20	103.8561	5.1968	103.8561	23.00
15/02/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
15/02/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
15/02/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
15/02/2013	R206 On 02-May-13	3.40	Put	Bond Future	1236	1	1236	1	0.00
15/02/2013	R206 On 02-May-13	3.41	Put	Bond Future	1229	1	1229	1	0.00
15/02/2013	R206 On 02-May-13	3.39	Put	Bond Future	1243	1	1243	1	0.00
15/02/2013	R206 On 01-August-13			Bond Future	5.07	101.4585	5.0696	101.4585	0.00
15/02/2013	R206 On 01-August-13	103.94	Call	Bond Future	30469	30	30469	30	0.00
15/02/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
15/02/2013	R206 On 07-November-13			Bond Future	4.53	102.8972	4.5311	102.8972	0.00
15/02/2013	R206 On 07-November-13	4.29	Call	Bond Future	24	0	24	0	0.00
15/02/2013	R206 On 07-November-13	4.30	Call	Bond Future	25	0	25	0	0.00
15/02/2013	R206 On 07-November-13	4.31	Call	Bond Future	25	0	25	0	0.00
15/02/2013	R206 On 07-November-13	4.31	Put	Bond Future	65	0	65	0	0.00
15/02/2013	R206 On 07-November-13	4.30	Put	Bond Future	66	0	66	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
15/02/2013	R206 On 07-November-13	4.29	Put	Bond Future	67	0	67	0	0.00
15/02/2013	R207 On 02-May-13			Bond Future	6.34	107.0810	6.3386	107.0810	5,051.00
15/02/2013	R207 On 02-May-13	6.44	Call	Bond Future	1614	2	1614	2	0.00
15/02/2013	R207 On 02-May-13	6.46	Call	Bond Future	1678	2	1678	2	0.00
15/02/2013	R207 On 02-May-13	6.45	Call	Bond Future	1646	2	1646	2	0.00
15/02/2013	R207 On 02-May-13	6.45	Put	Bond Future	1030	1	1030	1	0.00
15/02/2013	R207 On 02-May-13	6.46	Put	Bond Future	1007	1	1007	1	0.00
15/02/2013	R207 On 02-May-13	6.44	Put	Bond Future	1053	1	1053	1	0.00
15/02/2013	R207 On 01-August-13			Bond Future	6.39	104.8512	6.3879	104.8512	0.00
15/02/2013	R207 On 01-August-13	106.18	Call	Bond Future	97350	97	97350	97	0.00
15/02/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
15/02/2013	R207 On 07-November-13			Bond Future	6.44	106.3379	6.4376	106.3379	0.00
15/02/2013	R207 On 07-November-13	6.69	Call	Bond Future	3112	3	3112	3	0.00
15/02/2013	R207 On 07-November-13	6.70	Call	Bond Future	3143	3	3143	3	0.00
15/02/2013	R207 On 07-November-13	6.71	Call	Bond Future	3174	3	3174	3	0.00
15/02/2013	R207 On 07-November-13	6.71	Put	Bond Future	1781	2	1781	2	0.00
15/02/2013	R207 On 07-November-13	6.70	Put	Bond Future	1801	2	1801	2	0.00
15/02/2013	R207 On 07-November-13	6.69	Put	Bond Future	1821	2	1821	2	0.00
15/02/2013	R208 On 02-May-13			Bond Future	6.48	102.2840	6.4812	102.2840	15,418.00
15/02/2013	R208 On 02-May-13	6.64	Call	Bond Future	2026	2	2026	2	0.00
15/02/2013	R208 On 02-May-13	6.66	Call	Bond Future	2101	2	2101	2	0.00
15/02/2013	R208 On 02-May-13	6.65	Call	Bond Future	2063	2	2063	2	0.00
15/02/2013	R208 On 02-May-13	6.65	Put	Bond Future	1029	1	1029	1	0.00
15/02/2013	R208 On 02-May-13	6.66	Put	Bond Future	1005	1	1005	1	0.00
15/02/2013	R208 On 02-May-13	6.64	Put	Bond Future	1052	1	1052	1	0.00
15/02/2013	R208 On 01-August-13			Bond Future	6.53	103.6277	6.5276	103.6277	0.00
15/02/2013	R208 On 01-August-13	101.40	Call	Bond Future	94627	95	94627	95	0.00
15/02/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
15/02/2013	R208 On 07-November-13			Bond Future	6.58	101.7012	6.5794	101.7012	0.00
15/02/2013	R208 On 07-November-13	7.50	Call	Bond Future	6203	6	6203	6	0.00
15/02/2013	R208 On 07-November-13	6.79	Call	Bond Future	3502	3	3502	3	0.00
15/02/2013	R208 On 07-November-13	6.81	Call	Bond Future	3569	4	3569	4	0.00
15/02/2013	R208 On 07-November-13	6.80	Call	Bond Future	3535	3	3535	3	0.00
15/02/2013	R208 On 07-November-13	6.80	Put	Bond Future	2263	2	2263	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
15/02/2013	R208 On 07-November-13	6.81	Put	Bond Future	2240	2	2240	2	0.00
15/02/2013	R208 On 07-November-13	6.79	Put	Bond Future	2287	2	2287	2	0.00
15/02/2013	R208 On 07-November-13	7.50	Put	Bond Future	1023	1	1023	1	230.00
15/02/2013	R209 On 02-May-13			Bond Future	8.21	80.2113	8.2058	80.2113	8,814.00
15/02/2013	R209 On 02-May-13	7.99	Call	Bond Future	1668	2	1668	2	0.00
15/02/2013	R209 On 02-May-13	8.01	Call	Bond Future	1736	2	1736	2	0.00
15/02/2013	R209 On 02-May-13	8.00	Call	Bond Future	1701	2	1701	2	0.00
15/02/2013	R209 On 02-May-13	8.00	Put	Bond Future	3511	4	3511	4	0.00
15/02/2013	R209 On 02-May-13	8.01	Put	Bond Future	3456	4	3456	4	0.00
15/02/2013	R209 On 02-May-13	7.99	Put	Bond Future	3567	4	3567	4	0.00
15/02/2013	R209 On 01-August-13			Bond Future	8.27	81.2650	8.2710	81.2650	0.00
15/02/2013	R209 On 01-August-13	79.36	Call	Bond Future	71686	71	71686	71	0.00
15/02/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
15/02/2013	R209 On 07-November-13			Bond Future	8.34	79.2729	8.3427	79.2729	0.00
15/02/2013	R209 On 07-November-13	9.50	Call	Bond Future	10895	11	10895	11	0.00
15/02/2013	R209 On 07-November-13	8.79	Call	Bond Future	7369	7	7369	7	0.00
15/02/2013	R209 On 07-November-13	8.80	Call	Bond Future	7416	7	7416	7	0.00
15/02/2013	R209 On 07-November-13	8.81	Call	Bond Future	7463	7	7463	7	0.00
15/02/2013	R209 On 07-November-13	8.81	Put	Bond Future	3682	4	3682	4	0.00
15/02/2013	R209 On 07-November-13	8.80	Put	Bond Future	3713	4	3713	4	0.00
15/02/2013	R209 On 07-November-13	8.79	Put	Bond Future	3744	4	3744	4	0.00
15/02/2013	R209 On 07-November-13	9.50	Put	Bond Future	2026	2	2026	2	180.00
15/02/2013	R210 On 02-May-13			Bond Future	164.37	164.3789	164.3706	164.3789	1,244.00
15/02/2013	R210 On 02-May-13	161.14	Call	Bond Future	3231	3	3231	3	0.00
15/02/2013	R210 On 02-May-13	161.16	Call	Bond Future	3211	3	3211	3	0.00
15/02/2013	R210 On 02-May-13	161.15	Call	Bond Future	3221	3	3221	3	0.00
15/02/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
15/02/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
15/02/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
15/02/2013	R211 On 02-May-13			Bond Future	128.65	128.6621	128.6495	128.6621	529.00
15/02/2013	R211 On 02-May-13	125.69	Call	Bond Future	2959	3	2959	3	0.00
15/02/2013	R211 On 02-May-13	125.70	Call	Bond Future	2949	3	2949	3	0.00
15/02/2013	R211 On 02-May-13	125.71	Call	Bond Future	2939	3	2939	3	0.00
15/02/2013	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
15/02/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
15/02/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
15/02/2013	R212 On 02-May-13			Bond Future	134.83	134.8417	134.8326	134.8417	20,170.00
15/02/2013	R212 On 02-May-13	131.09	Call	Bond Future	3743	4	3743	4	0.00
15/02/2013	R212 On 02-May-13	131.11	Call	Bond Future	3723	4	3723	4	0.00
15/02/2013	R212 On 02-May-13	131.10	Call	Bond Future	3733	4	3733	4	0.00
15/02/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
15/02/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
15/02/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
15/02/2013	R213 On 02-May-13			Bond Future	7.90	92.3501	7.9039	92.3501	10,514.00
15/02/2013	R213 On 02-May-13	7.84	Call	Bond Future	2302	2	2302	2	0.00
15/02/2013	R213 On 02-May-13	7.85	Call	Bond Future	2343	2	2343	2	0.00
15/02/2013	R213 On 02-May-13	7.86	Call	Bond Future	2385	2	2385	2	0.00
15/02/2013	R213 On 02-May-13	7.86	Put	Bond Future	2777	3	2777	3	0.00
15/02/2013	R213 On 02-May-13	7.85	Put	Bond Future	2824	3	2824	3	0.00
15/02/2013	R213 On 02-May-13	7.84	Put	Bond Future	2873	3	2873	3	0.00
15/02/2013	R213 On 01-August-13			Bond Future	7.97	93.5633	7.9682	93.5633	0.00
15/02/2013	R213 On 01-August-13	91.25	Call	Bond Future	83330	83	83330	83	0.00
15/02/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
15/02/2013	R213 On 07-November-13			Bond Future	8.04	91.3530	8.0405	91.3530	0.00
15/02/2013	R213 On 07-November-13	8.59	Call	Bond Future	7768	8	7768	8	0.00
15/02/2013	R213 On 07-November-13	8.61	Call	Bond Future	7870	8	7870	8	0.00
15/02/2013	R213 On 07-November-13	8.60	Call	Bond Future	7819	8	7819	8	0.00
15/02/2013	R213 On 07-November-13	8.60	Put	Bond Future	3180	3	3180	3	0.00
15/02/2013	R213 On 07-November-13	8.61	Put	Bond Future	3151	3	3151	3	0.00
15/02/2013	R213 On 07-November-13	8.59	Put	Bond Future	3209	3	3209	3	0.00
15/02/2013	R214 On 02-May-13			Bond Future	8.23	81.9980	8.2323	81.9980	2,034.00
15/02/2013	R214 On 02-May-13	84.31	Call	Bond Future	73595	73	73595	73	0.00
15/02/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
15/02/2013	R214 On 01-August-13			Bond Future	8.29	83.0752	8.2946	83.0752	0.00
15/02/2013	R214 On 01-August-13	84.31	Call	Bond Future	73019	73	73019	73	0.00
15/02/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00