



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
20/02/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	2025 On 02-May-13			Bond Future	113.96	113.9618	113.9561	113.9618	0.00
20/02/2013	2025 On 02-May-13	113.41	Call	Bond Future	542	1	542	1	0.00
20/02/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
20/02/2013	2038 On 02-May-13			Bond Future	112.76	112.7597	112.7603	112.7597	0.00
20/02/2013	2038 On 02-May-13	111.60	Call	Bond Future	1156	1	1156	1	0.00
20/02/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
20/02/2013	2050 On 02-May-13			Bond Future	119.66	119.6590	119.6608	119.6590	122.00
20/02/2013	2050 On 02-May-13	117.60	Call	Bond Future	2063	2	2063	2	0.00

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20/02/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
20/02/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	AL7T On 02-May-13			Index Future	496.22	495.2510	496.2170	495.2510	12.00
20/02/2013	AL7T On 01-August-13			Index Future	502.79	501.8120	502.7890	501.8120	0.00
20/02/2013	AL7T On 07-November-13			Index Future	510.05	509.0540	510.0450	509.0540	0.00
20/02/2013	ALBI On 02-May-13			Index Future	443.02	441.7370	443.0230	441.7370	925.00
20/02/2013	ALBI On 01-August-13			Index Future	448.89	447.5890	448.8910	447.5890	79.00
20/02/2013	ALBI On 07-November-13			Index Future	455.37	454.0480	455.3690	454.0480	85.00
20/02/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/02/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	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
20/02/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2013	EL28 On 02-May-13			Bond Future	113.66	113.6599	113.6616	113.6599	0.00
20/02/2013	EL28 On 02-May-13	113.32	Call	Bond Future	345	0	345	0	0.00
20/02/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
20/02/2013	ES33 On 02-May-13			Bond Future	8.70	89.1413	8.6963	89.1413	3,363.00
20/02/2013	ES33 On 02-May-13	91.02	Call	Bond Future	80559	80	80559	80	0.00
20/02/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
20/02/2013	ES33 On 01-August-13			Bond Future	8.78	90.3224	8.7805	90.3224	0.00
20/02/2013	ES33 On 01-August-13	9.00	Call	Bond Future	1836	1	1836	1	0.00
20/02/2013	ES33 On 01-August-13	91.02	Call	Bond Future	79877	79	79877	79	0.00
20/02/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
20/02/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
20/02/2013	GOVI On 02-May-13			GOVI	442.83	441.6090	442.8320	441.6090	97.00
20/02/2013	GOVI On 02-May-13	432.99	Call	GOVI	98420	9	98420	9	0.00
20/02/2013	GOVI On 02-May-13	433.01	Call	GOVI	98220	9	98220	9	0.00
20/02/2013	GOVI On 02-May-13	433.00	Call	GOVI	98320	9	98320	9	0.00
20/02/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
20/02/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
20/02/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
20/02/2013	GOVI On 01-August-13			GOVI	448.70	447.4600	448.6980	447.4600	280.00
20/02/2013	GOVI On 01-August-13	445.99	Call	GOVI	27080	1	27080	1	0.00
20/02/2013	GOVI On 01-August-13	446.00	Call	GOVI	26980	1	26980	1	0.00
20/02/2013	GOVI On 01-August-13	446.01	Call	GOVI	26880	1	26880	1	0.00
20/02/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
20/02/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
20/02/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
20/02/2013	GOVI On 07-November-13			GOVI	455.17	453.9180	455.1720	453.9180	0.00
20/02/2013	GOVI On 07-November-13	445.99	Call	GOVI	91820	8	91820	8	0.00
20/02/2013	GOVI On 07-November-13	446.01	Call	GOVI	91620	8	91620	8	0.00
20/02/2013	GOVI On 07-November-13	446.00	Call	GOVI	91720	8	91720	8	0.00

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20/02/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
20/02/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
20/02/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
20/02/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/02/2013	IGOV On 02-May-13			Index Future	201.10	201.1200	201.0950	201.1200	459.00
20/02/2013	IGOV On 01-August-13			Index Future	203.78	203.8090	203.7830	203.8090	147.00
20/02/2013	IGOV On 07-November-13			Index Future	206.75	206.7760	206.7500	206.7760	7.00
20/02/2013	ILBI On 02-May-13			Index Future	544.42	544.6190	544.4180	544.6190	183.00
20/02/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
20/02/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/02/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
20/02/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/02/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/02/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/02/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.08	94.9200	5.0830	94.9200	0.00
20/02/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.07	94.9200	5.0700	94.9200	1,000.00
20/02/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.04	94.9300	5.0400	94.9300	0.00
20/02/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.02	94.9600	5.0200	94.9600	0.00
20/02/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.00	94.9700	5.0000	94.9700	500.00
20/02/2013	JBAF On 17-July-13			Jibar Tradeable Future	4.99	94.9700	4.9900	94.9700	0.00
20/02/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.98	94.9700	4.9800	94.9700	2,200.00
20/02/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.03	94.9300	5.0300	94.9300	2,000.00
20/02/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.13	94.8300	5.1300	94.8300	400.00
20/02/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.25	94.7000	5.2500	94.7000	800.00
20/02/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.40	94.5400	5.4000	94.5400	0.00
20/02/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.55	94.3800	5.5500	94.3800	0.00
20/02/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
20/02/2013	R023 On 02-May-13			Bond Future	6.75	108.1960	6.7495	108.1960	3,490.00
20/02/2013	R023 On 02-May-13	7.04	Call	Bond Future	2126	2	2126	2	0.00
20/02/2013	R023 On 02-May-13	7.06	Call	Bond Future	2271	2	2271	2	0.00
20/02/2013	R023 On 02-May-13	7.05	Call	Bond Future	2198	2	2198	2	0.00
20/02/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
20/02/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
20/02/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00

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20/02/2013	R023 On 01-August-13			Bond Future	6.80	109.6296	6.7989	109.6296	0.00
20/02/2013	R023 On 01-August-13	7.29	Call	Bond Future	3482	3	3482	3	0.00
20/02/2013	R023 On 01-August-13	7.30	Call	Bond Future	3551	3	3551	3	0.00
20/02/2013	R023 On 01-August-13	7.31	Call	Bond Future	3620	3	3620	3	0.00
20/02/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
20/02/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
20/02/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
20/02/2013	R157 On 02-May-13			Bond Future	5.29	119.8128	5.2937	119.8128	19,469.00
20/02/2013	R157 On 02-May-13	5.34	Call	Bond Future	408	0	408	0	0.00
20/02/2013	R157 On 02-May-13	5.36	Call	Bond Future	436	0	436	0	0.00
20/02/2013	R157 On 02-May-13	5.35	Call	Bond Future	422	0	422	0	0.00
20/02/2013	R157 On 02-May-13	5.35	Put	Bond Future	285	0	285	0	0.00
20/02/2013	R157 On 02-May-13	5.36	Put	Bond Future	275	0	275	0	0.00
20/02/2013	R157 On 02-May-13	5.34	Put	Bond Future	295	0	295	0	0.00
20/02/2013	R157 On 01-August-13			Bond Future	5.28	121.4004	5.2804	121.4004	0.00
20/02/2013	R157 On 01-August-13	116.11	Call	Bond Future	92013	92	92013	92	0.00
20/02/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
20/02/2013	R157 On 07-November-13			Bond Future	5.26	116.3450	5.2607	116.3450	0.00
20/02/2013	R157 On 07-November-13	5.59	Call	Bond Future	925	1	925	1	0.00
20/02/2013	R157 On 07-November-13	5.60	Call	Bond Future	938	1	938	1	0.00
20/02/2013	R157 On 07-November-13	5.61	Call	Bond Future	951	1	951	1	0.00
20/02/2013	R157 On 07-November-13	5.61	Put	Bond Future	291	0	291	0	0.00
20/02/2013	R157 On 07-November-13	5.60	Put	Bond Future	297	0	297	0	0.00
20/02/2013	R157 On 07-November-13	5.59	Put	Bond Future	302	0	302	0	0.00
20/02/2013	R186 On 02-May-13			Bond Future	7.24	131.1413	7.2383	131.1413	68,926.00
20/02/2013	R186 On 02-May-13	6.75	Call	Bond Future	820	1	820	1	350.00
20/02/2013	R186 On 02-May-13	7.39	Call	Bond Future	3450	3	3450	3	0.00
20/02/2013	R186 On 02-May-13	7.40	Call	Bond Future	3510	3	3510	3	0.00
20/02/2013	R186 On 02-May-13	7.75	Call	Bond Future	5900	5	5900	5	0.00
20/02/2013	R186 On 02-May-13	7.41	Call	Bond Future	3570	3	3570	3	0.00
20/02/2013	R186 On 02-May-13	7.41	Put	Bond Future	1838	2	1838	2	0.00
20/02/2013	R186 On 02-May-13	7.75	Put	Bond Future	832	1	832	1	100.00
20/02/2013	R186 On 02-May-13	7.40	Put	Bond Future	1877	2	1877	2	150.00
20/02/2013	R186 On 02-May-13	7.39	Put	Bond Future	1917	2	1917	2	0.00

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20/02/2013	R186 On 02-May-13	6.75	Put	Bond Future	5932	7	5932	7	0.00
20/02/2013	R186 On 01-August-13			Bond Future	7.30	127.5939	7.2982	127.5939	0.00
20/02/2013	R186 On 01-August-13	7.25	Call	Bond Future	4167	4	4167	4	4,215.00
20/02/2013	R186 On 01-August-13	128.26	Call	Bond Future	119081	118	119081	118	0.00
20/02/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
20/02/2013	R186 On 01-August-13	7.25	Put	Bond Future	4650	5	4650	5	0.00
20/02/2013	R186 On 07-November-13			Bond Future	7.36	129.4354	7.3629	129.4354	480.00
20/02/2013	R186 On 07-November-13	8.15	Call	Bond Future	10006	9	10006	9	0.00
20/02/2013	R186 On 07-November-13	8.16	Call	Bond Future	10070	10	10070	10	0.00
20/02/2013	R186 On 07-November-13	8.14	Call	Bond Future	9943	9	9943	9	0.00
20/02/2013	R186 On 07-November-13	8.75	Call	Bond Future	13968	13	13968	13	0.00
20/02/2013	R186 On 07-November-13	8.75	Put	Bond Future	1365	2	1365	2	130.00
20/02/2013	R186 On 07-November-13	8.14	Put	Bond Future	2654	3	2654	3	0.00
20/02/2013	R186 On 07-November-13	8.16	Put	Bond Future	2602	3	2602	3	0.00
20/02/2013	R186 On 07-November-13	8.15	Put	Bond Future	2628	3	2628	3	0.00
20/02/2013	R197 On 02-May-13			Bond Future	289.43	289.4510	289.4317	289.4510	2,633.00
20/02/2013	R197 On 02-May-13	282.39	Call	Bond Future	7042	7	7042	7	0.00
20/02/2013	R197 On 02-May-13	282.40	Call	Bond Future	7032	7	7032	7	0.00
20/02/2013	R197 On 02-May-13	282.41	Call	Bond Future	7022	7	7022	7	0.00
20/02/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
20/02/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
20/02/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
20/02/2013	R201 On 02-May-13			Bond Future	5.18	108.7366	5.1810	108.7366	4.00
20/02/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
20/02/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
20/02/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
20/02/2013	R201 On 02-May-13	4.06	Put	Bond Future	1810	2	1810	2	0.00
20/02/2013	R201 On 02-May-13	4.05	Put	Bond Future	1827	2	1827	2	0.00
20/02/2013	R201 On 02-May-13	4.04	Put	Bond Future	1843	2	1843	2	0.00
20/02/2013	R201 On 01-August-13			Bond Future	5.15	105.7732	5.1487	105.7732	0.00
20/02/2013	R201 On 01-August-13	107.45	Call	Bond Future	68564	69	68564	69	0.00
20/02/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
20/02/2013	R201 On 07-November-13			Bond Future	5.08	107.2998	5.0785	107.2998	0.00
20/02/2013	R201 On 07-November-13	4.79	Call	Bond Future	159	0	159	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
20/02/2013	R201 On 07-November-13	4.80	Call	Bond Future	163	0	163	0	0.00
20/02/2013	R201 On 07-November-13	4.81	Call	Bond Future	166	0	166	0	0.00
20/02/2013	R201 On 07-November-13	4.81	Put	Bond Future	461	0	461	0	0.00
20/02/2013	R201 On 07-November-13	4.80	Put	Bond Future	468	1	468	1	0.00
20/02/2013	R201 On 07-November-13	4.79	Put	Bond Future	476	1	476	1	0.00
20/02/2013	R202 On 02-May-13			Bond Future	215.48	215.4805	215.4805	215.4805	49,417.00
20/02/2013	R202 On 02-May-13	211.04	Call	Bond Future	4441	4	4441	4	0.00
20/02/2013	R202 On 02-May-13	211.06	Call	Bond Future	4421	4	4421	4	0.00
20/02/2013	R202 On 02-May-13	211.05	Call	Bond Future	4431	4	4431	4	0.00
20/02/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
20/02/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
20/02/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
20/02/2013	R203 On 02-May-13			Bond Future	5.77	110.5368	5.7709	110.5368	10,716.00
20/02/2013	R203 On 02-May-13	5.89	Call	Bond Future	1016	1	1016	1	0.00
20/02/2013	R203 On 02-May-13	5.90	Call	Bond Future	1041	1	1041	1	0.00
20/02/2013	R203 On 02-May-13	5.91	Call	Bond Future	1065	1	1065	1	0.00
20/02/2013	R203 On 02-May-13	5.91	Put	Bond Future	508	1	508	1	0.00
20/02/2013	R203 On 02-May-13	5.90	Put	Bond Future	523	1	523	1	0.00
20/02/2013	R203 On 02-May-13	5.89	Put	Bond Future	538	1	538	1	0.00
20/02/2013	R203 On 01-August-13			Bond Future	5.80	112.0015	5.7977	112.0015	0.00
20/02/2013	R203 On 01-August-13	109.11	Call	Bond Future	98858	99	98858	99	0.00
20/02/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
20/02/2013	R203 On 07-November-13			Bond Future	5.83	109.4578	5.8301	109.4578	0.00
20/02/2013	R203 On 07-November-13	6.01	Call	Bond Future	1683	2	1683	2	0.00
20/02/2013	R203 On 07-November-13	571.00	Call	Bond Future	107298	107	107298	107	0.00
20/02/2013	R203 On 07-November-13	5.71	Call	Bond Future	1117	1	1117	1	15.00
20/02/2013	R203 On 07-November-13	6.00	Call	Bond Future	1662	2	1662	2	0.00
20/02/2013	R203 On 07-November-13	5.99	Call	Bond Future	1641	2	1641	2	0.00
20/02/2013	R203 On 07-November-13	5.99	Put	Bond Future	1073	1	1073	1	0.00
20/02/2013	R203 On 07-November-13	6.00	Put	Bond Future	1058	1	1058	1	0.00
20/02/2013	R203 On 07-November-13	5.71	Put	Bond Future	1547	2	1547	2	0.00
20/02/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
20/02/2013	R203 On 07-November-13	6.01	Put	Bond Future	1044	1	1044	1	0.00
20/02/2013	R204 On 02-May-13			Bond Future	6.06	112.0979	6.0597	112.0979	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
20/02/2013	R204 On 02-May-13	6.29	Call	Bond Future	1715	2	1715	2	0.00
20/02/2013	R204 On 02-May-13	6.30	Call	Bond Future	1748	2	1748	2	0.00
20/02/2013	R204 On 02-May-13	6.31	Call	Bond Future	1782	2	1782	2	0.00
20/02/2013	R204 On 02-May-13	6.31	Put	Bond Future	548	1	548	1	0.00
20/02/2013	R204 On 02-May-13	6.30	Put	Bond Future	563	1	563	1	0.00
20/02/2013	R204 On 02-May-13	6.29	Put	Bond Future	579	1	579	1	0.00
20/02/2013	R204 On 01-August-13			Bond Future	6.10	109.5566	6.1001	109.5566	0.00
20/02/2013	R204 On 01-August-13	110.75	Call	Bond Future	100706	101	100706	101	0.00
20/02/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
20/02/2013	R204 On 07-November-13			Bond Future	6.14	111.1377	6.1433	111.1377	0.00
20/02/2013	R204 On 07-November-13	7.00	Call	Bond Future	4427	4	4427	4	0.00
20/02/2013	R204 On 07-November-13	6.29	Call	Bond Future	2262	2	2262	2	0.00
20/02/2013	R204 On 07-November-13	6.30	Call	Bond Future	2287	2	2287	2	0.00
20/02/2013	R204 On 07-November-13	6.31	Call	Bond Future	2313	2	2313	2	0.00
20/02/2013	R204 On 07-November-13	6.31	Put	Bond Future	1560	2	1560	2	0.00
20/02/2013	R204 On 07-November-13	6.30	Put	Bond Future	1579	2	1579	2	0.00
20/02/2013	R204 On 07-November-13	6.29	Put	Bond Future	1598	2	1598	2	0.00
20/02/2013	R204 On 07-November-13	7.00	Put	Bond Future	624	1	624	1	180.00
20/02/2013	R206 On 02-May-13			Bond Future	5.18	103.8469	5.1780	103.8469	23.00
20/02/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
20/02/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
20/02/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
20/02/2013	R206 On 02-May-13	3.40	Put	Bond Future	1224	1	1224	1	0.00
20/02/2013	R206 On 02-May-13	3.41	Put	Bond Future	1217	1	1217	1	0.00
20/02/2013	R206 On 02-May-13	3.39	Put	Bond Future	1231	1	1231	1	0.00
20/02/2013	R206 On 01-August-13			Bond Future	5.04	101.4609	5.0434	101.4609	0.00
20/02/2013	R206 On 01-August-13	103.94	Call	Bond Future	30480	30	30480	30	0.00
20/02/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
20/02/2013	R206 On 07-November-13			Bond Future	4.47	102.9253	4.4718	102.9253	0.00
20/02/2013	R206 On 07-November-13	4.29	Call	Bond Future	28	0	28	0	0.00
20/02/2013	R206 On 07-November-13	4.30	Call	Bond Future	29	0	29	0	0.00
20/02/2013	R206 On 07-November-13	4.31	Call	Bond Future	29	0	29	0	0.00
20/02/2013	R206 On 07-November-13	4.31	Put	Bond Future	58	0	58	0	0.00
20/02/2013	R206 On 07-November-13	4.30	Put	Bond Future	59	0	59	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
20/02/2013	R206 On 07-November-13	4.29	Put	Bond Future	61	0	61	0	0.00
20/02/2013	R207 On 02-May-13			Bond Future	6.30	107.2298	6.3047	107.2298	5,051.00
20/02/2013	R207 On 02-May-13	6.44	Call	Bond Future	1639	2	1639	2	0.00
20/02/2013	R207 On 02-May-13	6.46	Call	Bond Future	1706	2	1706	2	0.00
20/02/2013	R207 On 02-May-13	6.45	Call	Bond Future	1673	2	1673	2	0.00
20/02/2013	R207 On 02-May-13	6.45	Put	Bond Future	868	1	868	1	0.00
20/02/2013	R207 On 02-May-13	6.46	Put	Bond Future	847	1	847	1	0.00
20/02/2013	R207 On 02-May-13	6.44	Put	Bond Future	890	1	890	1	0.00
20/02/2013	R207 On 01-August-13			Bond Future	6.35	105.0140	6.3526	105.0140	0.00
20/02/2013	R207 On 01-August-13	106.18	Call	Bond Future	97540	97	97540	97	0.00
20/02/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
20/02/2013	R207 On 07-November-13			Bond Future	6.40	106.5296	6.4006	106.5296	0.00
20/02/2013	R207 On 07-November-13	6.69	Call	Bond Future	3157	3	3157	3	0.00
20/02/2013	R207 On 07-November-13	6.70	Call	Bond Future	3188	3	3188	3	0.00
20/02/2013	R207 On 07-November-13	6.71	Call	Bond Future	3220	3	3220	3	0.00
20/02/2013	R207 On 07-November-13	6.71	Put	Bond Future	1636	2	1636	2	0.00
20/02/2013	R207 On 07-November-13	6.70	Put	Bond Future	1655	2	1655	2	0.00
20/02/2013	R207 On 07-November-13	6.69	Put	Bond Future	1675	2	1675	2	0.00
20/02/2013	R208 On 02-May-13			Bond Future	6.44	102.4172	6.4372	102.4172	18,034.00
20/02/2013	R208 On 02-May-13	6.64	Call	Bond Future	2123	2	2123	2	0.00
20/02/2013	R208 On 02-May-13	6.66	Call	Bond Future	2202	2	2202	2	0.00
20/02/2013	R208 On 02-May-13	6.65	Call	Bond Future	2162	2	2162	2	0.00
20/02/2013	R208 On 02-May-13	6.65	Put	Bond Future	855	1	855	1	0.00
20/02/2013	R208 On 02-May-13	6.66	Put	Bond Future	834	1	834	1	0.00
20/02/2013	R208 On 02-May-13	6.64	Put	Bond Future	877	1	877	1	0.00
20/02/2013	R208 On 01-August-13			Bond Future	6.48	103.7743	6.4820	103.7743	0.00
20/02/2013	R208 On 01-August-13	101.40	Call	Bond Future	94902	95	94902	95	0.00
20/02/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
20/02/2013	R208 On 07-November-13			Bond Future	6.53	101.8756	6.5318	101.8756	0.00
20/02/2013	R208 On 07-November-13	7.50	Call	Bond Future	6387	6	6387	6	0.00
20/02/2013	R208 On 07-November-13	6.79	Call	Bond Future	3625	4	3625	4	0.00
20/02/2013	R208 On 07-November-13	6.81	Call	Bond Future	3694	4	3694	4	0.00
20/02/2013	R208 On 07-November-13	6.80	Call	Bond Future	3659	4	3659	4	0.00
20/02/2013	R208 On 07-November-13	6.80	Put	Bond Future	2110	2	2110	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
20/02/2013	R208 On 07-November-13	6.81	Put	Bond Future	2088	2	2088	2	0.00
20/02/2013	R208 On 07-November-13	6.79	Put	Bond Future	2133	2	2133	2	0.00
20/02/2013	R208 On 07-November-13	7.50	Put	Bond Future	931	1	931	1	230.00
20/02/2013	R209 On 02-May-13			Bond Future	8.12	80.7564	8.1153	80.7564	8,814.00
20/02/2013	R209 On 02-May-13	7.99	Call	Bond Future	1877	2	1877	2	0.00
20/02/2013	R209 On 02-May-13	8.01	Call	Bond Future	1953	2	1953	2	0.00
20/02/2013	R209 On 02-May-13	8.00	Call	Bond Future	1914	2	1914	2	0.00
20/02/2013	R209 On 02-May-13	8.00	Put	Bond Future	2936	3	2936	3	0.00
20/02/2013	R209 On 02-May-13	8.01	Put	Bond Future	2885	3	2885	3	0.00
20/02/2013	R209 On 02-May-13	7.99	Put	Bond Future	2988	3	2988	3	0.00
20/02/2013	R209 On 01-August-13			Bond Future	8.18	81.8265	8.1782	81.8265	0.00
20/02/2013	R209 On 01-August-13	79.36	Call	Bond Future	72483	72	72483	72	0.00
20/02/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
20/02/2013	R209 On 07-November-13			Bond Future	8.25	79.8627	8.2473	79.8627	0.00
20/02/2013	R209 On 07-November-13	9.50	Call	Bond Future	11512	11	11512	11	0.00
20/02/2013	R209 On 07-November-13	8.79	Call	Bond Future	7924	7	7924	7	0.00
20/02/2013	R209 On 07-November-13	8.80	Call	Bond Future	7973	8	7973	8	0.00
20/02/2013	R209 On 07-November-13	8.81	Call	Bond Future	8022	8	8022	8	0.00
20/02/2013	R209 On 07-November-13	8.81	Put	Bond Future	3432	4	3432	4	0.00
20/02/2013	R209 On 07-November-13	8.80	Put	Bond Future	3461	4	3461	4	0.00
20/02/2013	R209 On 07-November-13	8.79	Put	Bond Future	3490	4	3490	4	0.00
20/02/2013	R209 On 07-November-13	9.50	Put	Bond Future	1835	2	1835	2	180.00
20/02/2013	R210 On 02-May-13			Bond Future	164.36	164.3669	164.3626	164.3669	1,244.00
20/02/2013	R210 On 02-May-13	161.14	Call	Bond Future	3223	3	3223	3	0.00
20/02/2013	R210 On 02-May-13	161.16	Call	Bond Future	3203	3	3203	3	0.00
20/02/2013	R210 On 02-May-13	161.15	Call	Bond Future	3213	3	3213	3	0.00
20/02/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
20/02/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
20/02/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
20/02/2013	R211 On 02-May-13			Bond Future	128.61	128.6340	128.6119	128.6340	529.00
20/02/2013	R211 On 02-May-13	125.69	Call	Bond Future	2922	3	2922	3	0.00
20/02/2013	R211 On 02-May-13	125.70	Call	Bond Future	2912	3	2912	3	0.00
20/02/2013	R211 On 02-May-13	125.71	Call	Bond Future	2902	3	2902	3	0.00
20/02/2013	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
20/02/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
20/02/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
20/02/2013	R212 On 02-May-13			Bond Future	134.38	134.5003	134.3822	134.5003	20,170.00
20/02/2013	R212 On 02-May-13	131.09	Call	Bond Future	3292	3	3292	3	0.00
20/02/2013	R212 On 02-May-13	131.11	Call	Bond Future	3272	3	3272	3	0.00
20/02/2013	R212 On 02-May-13	131.10	Call	Bond Future	3282	3	3282	3	0.00
20/02/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
20/02/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
20/02/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
20/02/2013	R213 On 02-May-13			Bond Future	7.81	92.8646	7.8134	92.8646	10,129.00
20/02/2013	R213 On 02-May-13	7.84	Call	Bond Future	2579	2	2579	2	0.00
20/02/2013	R213 On 02-May-13	7.85	Call	Bond Future	2625	2	2625	2	0.00
20/02/2013	R213 On 02-May-13	7.86	Call	Bond Future	2671	2	2671	2	0.00
20/02/2013	R213 On 02-May-13	7.86	Put	Bond Future	2253	3	2253	3	0.00
20/02/2013	R213 On 02-May-13	7.85	Put	Bond Future	2296	3	2296	3	0.00
20/02/2013	R213 On 02-May-13	7.84	Put	Bond Future	2340	3	2340	3	0.00
20/02/2013	R213 On 01-August-13			Bond Future	7.88	94.0951	7.8753	94.0951	0.00
20/02/2013	R213 On 01-August-13	91.25	Call	Bond Future	84148	83	84148	83	0.00
20/02/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
20/02/2013	R213 On 07-November-13			Bond Future	7.94	91.9155	7.9448	91.9155	0.00
20/02/2013	R213 On 07-November-13	8.59	Call	Bond Future	8272	8	8272	8	0.00
20/02/2013	R213 On 07-November-13	8.61	Call	Bond Future	8378	8	8378	8	0.00
20/02/2013	R213 On 07-November-13	8.60	Call	Bond Future	8325	8	8325	8	0.00
20/02/2013	R213 On 07-November-13	8.60	Put	Bond Future	2856	3	2856	3	0.00
20/02/2013	R213 On 07-November-13	8.61	Put	Bond Future	2830	3	2830	3	0.00
20/02/2013	R213 On 07-November-13	8.59	Put	Bond Future	2883	3	2883	3	0.00
20/02/2013	R214 On 02-May-13			Bond Future	8.15	82.5753	8.1471	82.5753	2,034.00
20/02/2013	R214 On 02-May-13	84.31	Call	Bond Future	74383	74	74383	74	0.00
20/02/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
20/02/2013	R214 On 01-August-13			Bond Future	8.21	83.6694	8.2073	83.6694	0.00
20/02/2013	R214 On 01-August-13	84.31	Call	Bond Future	73816	73	73816	73	0.00
20/02/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00