



# 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
22/02/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	2025 On 02-May-13			Bond Future	113.71	113.9539	113.7092	113.9539	0.00
22/02/2013	2025 On 02-May-13	113.41	Call	Bond Future	296	1	296	1	0.00
22/02/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
22/02/2013	2038 On 02-May-13			Bond Future	112.54	112.7603	112.5435	112.7603	0.00
22/02/2013	2038 On 02-May-13	111.60	Call	Bond Future	939	1	939	1	0.00
22/02/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
22/02/2013	2050 On 02-May-13			Bond Future	119.36	119.6611	119.3592	119.6611	122.00
22/02/2013	2050 On 02-May-13	117.60	Call	Bond Future	1761	2	1761	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
22/02/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
22/02/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	AL7T On 02-May-13			Index Future	496.87	496.5440	496.8710	496.5440	12.00
22/02/2013	AL7T On 01-August-13			Index Future	503.45	503.1200	503.4500	503.1200	0.00
22/02/2013	AL7T On 07-November-13			Index Future	510.71	510.3780	510.7120	510.3780	0.00
22/02/2013	ALBI On 02-May-13			Index Future	442.66	442.5130	442.6560	442.5130	925.00
22/02/2013	ALBI On 01-August-13			Index Future	448.52	448.3730	448.5160	448.3730	79.00
22/02/2013	ALBI On 07-November-13			Index Future	454.99	454.8420	454.9870	454.8420	85.00
22/02/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/02/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	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
22/02/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2013	EL28 On 02-May-13			Bond Future	113.52	113.6618	113.5179	113.6618	0.00
22/02/2013	EL28 On 02-May-13	113.32	Call	Bond Future	202	0	202	0	0.00
22/02/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
22/02/2013	ES33 On 02-May-13			Bond Future	8.73	89.4832	8.7250	89.4832	3,363.00
22/02/2013	ES33 On 02-May-13	91.02	Call	Bond Future	80311	80	80311	80	0.00
22/02/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
22/02/2013	ES33 On 01-August-13			Bond Future	8.81	90.6683	8.8101	90.6683	0.00
22/02/2013	ES33 On 01-August-13	9.00	Call	Bond Future	1585	2	1585	2	0.00
22/02/2013	ES33 On 01-August-13	91.02	Call	Bond Future	79625	80	79625	80	0.00
22/02/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
22/02/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
22/02/2013	GOVI On 02-May-13			GOVI	442.45	442.3080	442.4480	442.3080	97.00
22/02/2013	GOVI On 02-May-13	432.99	Call	GOVI	94580	9	94580	9	0.00
22/02/2013	GOVI On 02-May-13	433.01	Call	GOVI	94380	9	94380	9	0.00
22/02/2013	GOVI On 02-May-13	433.00	Call	GOVI	94480	9	94480	9	0.00
22/02/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
22/02/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
22/02/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
22/02/2013	GOVI On 01-August-13			GOVI	448.31	448.1650	448.3060	448.1650	280.00
22/02/2013	GOVI On 01-August-13	445.99	Call	GOVI	23160	2	23160	2	0.00
22/02/2013	GOVI On 01-August-13	446.00	Call	GOVI	23060	2	23060	2	0.00
22/02/2013	GOVI On 01-August-13	446.01	Call	GOVI	22960	2	22960	2	0.00
22/02/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
22/02/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
22/02/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
22/02/2013	GOVI On 07-November-13			GOVI	454.77	454.6310	454.7730	454.6310	0.00
22/02/2013	GOVI On 07-November-13	445.99	Call	GOVI	87830	9	87830	9	0.00
22/02/2013	GOVI On 07-November-13	446.00	Call	GOVI	87730	9	87730	9	0.00
22/02/2013	GOVI On 07-November-13	446.01	Call	GOVI	87630	9	87630	9	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
22/02/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
22/02/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
22/02/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
22/02/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/02/2013	IGOV On 02-May-13			Index Future	200.90	200.9990	200.9030	200.9990	459.00
22/02/2013	IGOV On 01-August-13			Index Future	203.59	203.6850	203.5880	203.6850	147.00
22/02/2013	IGOV On 07-November-13			Index Future	206.55	206.6500	206.5510	206.6500	7.00
22/02/2013	ILBI On 02-May-13			Index Future	544.09	544.3510	544.0910	544.3510	183.00
22/02/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
22/02/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/02/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
22/02/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
22/02/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/02/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/02/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.05	94.9400	5.0500	94.9400	1,000.00
22/02/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.04	94.9500	5.0400	94.9500	0.00
22/02/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.02	94.9700	5.0200	94.9700	0.00
22/02/2013	JBAF On 19-June-13			Jibar Tradeable Future	4.99	95.0000	4.9900	95.0000	500.00
22/02/2013	JBAF On 17-July-13			Jibar Tradeable Future	4.98	95.0100	4.9800	95.0100	0.00
22/02/2013	JBAF On 21-August-13			Jibar Tradeable Future	4.97	95.0200	4.9700	95.0200	0.00
22/02/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.97	95.0200	4.9700	95.0200	2,200.00
22/02/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.00	94.9700	5.0000	94.9700	2,000.00
22/02/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.08	94.8900	5.0800	94.8900	400.00
22/02/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.21	94.7700	5.2100	94.7700	800.00
22/02/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.35	94.6200	5.3500	94.6200	0.00
22/02/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.52	94.4700	5.5200	94.4700	0.00
22/02/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
22/02/2013	R023 On 02-May-13			Bond Future	6.73	108.5945	6.7278	108.5945	3,490.00
22/02/2013	R023 On 02-May-13	7.04	Call	Bond Future	2287	2	2287	2	0.00
22/02/2013	R023 On 02-May-13	7.06	Call	Bond Future	2432	2	2432	2	0.00
22/02/2013	R023 On 02-May-13	7.05	Call	Bond Future	2360	2	2360	2	0.00
22/02/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
22/02/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
22/02/2013	R023 On 02-May-13	7.04	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
22/02/2013	R023 On 01-August-13			Bond Future	6.78	110.0326	6.7765	110.0326	0.00
22/02/2013	R023 On 01-August-13	7.29	Call	Bond Future	3644	4	3644	4	0.00
22/02/2013	R023 On 01-August-13	7.30	Call	Bond Future	3714	4	3714	4	0.00
22/02/2013	R023 On 01-August-13	7.31	Call	Bond Future	3783	4	3783	4	0.00
22/02/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
22/02/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
22/02/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
22/02/2013	R157 On 02-May-13			Bond Future	5.28	119.8944	5.2772	119.8944	19,469.00
22/02/2013	R157 On 02-May-13	5.34	Call	Bond Future	426	0	426	0	0.00
22/02/2013	R157 On 02-May-13	5.36	Call	Bond Future	455	0	455	0	0.00
22/02/2013	R157 On 02-May-13	5.35	Call	Bond Future	440	0	440	0	0.00
22/02/2013	R157 On 02-May-13	5.35	Put	Bond Future	263	0	263	0	0.00
22/02/2013	R157 On 02-May-13	5.36	Put	Bond Future	253	0	253	0	0.00
22/02/2013	R157 On 02-May-13	5.34	Put	Bond Future	273	0	273	0	0.00
22/02/2013	R157 On 01-August-13			Bond Future	5.26	121.4822	5.2619	121.4822	0.00
22/02/2013	R157 On 01-August-13	116.11	Call	Bond Future	92053	92	92053	92	0.00
22/02/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
22/02/2013	R157 On 07-November-13			Bond Future	5.24	116.4274	5.2394	116.4274	0.00
22/02/2013	R157 On 07-November-13	5.59	Call	Bond Future	950	1	950	1	0.00
22/02/2013	R157 On 07-November-13	5.60	Call	Bond Future	963	1	963	1	0.00
22/02/2013	R157 On 07-November-13	5.61	Call	Bond Future	977	1	977	1	0.00
22/02/2013	R157 On 07-November-13	5.61	Put	Bond Future	276	0	276	0	0.00
22/02/2013	R157 On 07-November-13	5.60	Put	Bond Future	282	0	282	0	0.00
22/02/2013	R157 On 07-November-13	5.59	Put	Bond Future	288	0	288	0	0.00
22/02/2013	R186 On 02-May-13			Bond Future	7.28	131.4814	7.2780	131.4814	65,518.00
22/02/2013	R186 On 02-May-13	6.75	Call	Bond Future	707	1	707	1	350.00
22/02/2013	R186 On 02-May-13	7.39	Call	Bond Future	3175	3	3175	3	0.00
22/02/2013	R186 On 02-May-13	7.40	Call	Bond Future	3233	3	3233	3	0.00
22/02/2013	R186 On 02-May-13	7.75	Call	Bond Future	5558	6	5558	6	0.00
22/02/2013	R186 On 02-May-13	7.41	Call	Bond Future	3291	3	3291	3	0.00
22/02/2013	R186 On 02-May-13	7.41	Put	Bond Future	1962	2	1962	2	0.00
22/02/2013	R186 On 02-May-13	7.75	Put	Bond Future	893	1	893	1	100.00
22/02/2013	R186 On 02-May-13	7.40	Put	Bond Future	2004	2	2004	2	150.00
22/02/2013	R186 On 02-May-13	7.39	Put	Bond Future	2046	2	2046	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
22/02/2013	R186 On 02-May-13	6.75	Put	Bond Future	6222	6	6222	6	0.00
22/02/2013	R186 On 01-August-13			Bond Future	7.34	127.9376	7.3392	127.9376	0.00
22/02/2013	R186 On 01-August-13	7.25	Call	Bond Future	3939	4	3939	4	4,215.00
22/02/2013	R186 On 01-August-13	128.26	Call	Bond Future	118672	119	118672	119	0.00
22/02/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
22/02/2013	R186 On 01-August-13	7.25	Put	Bond Future	4830	5	4830	5	0.00
22/02/2013	R186 On 07-November-13			Bond Future	7.41	129.7834	7.4056	129.7834	480.00
22/02/2013	R186 On 07-November-13	8.15	Call	Bond Future	9690	10	9690	10	0.00
22/02/2013	R186 On 07-November-13	8.16	Call	Bond Future	9753	10	9753	10	0.00
22/02/2013	R186 On 07-November-13	8.14	Call	Bond Future	9627	10	9627	10	0.00
22/02/2013	R186 On 07-November-13	8.75	Call	Bond Future	13609	14	13609	14	0.00
22/02/2013	R186 On 07-November-13	8.75	Put	Bond Future	1422	1	1422	1	130.00
22/02/2013	R186 On 07-November-13	8.14	Put	Bond Future	2754	3	2754	3	0.00
22/02/2013	R186 On 07-November-13	8.16	Put	Bond Future	2700	3	2700	3	0.00
22/02/2013	R186 On 07-November-13	8.15	Put	Bond Future	2727	3	2727	3	0.00
22/02/2013	R197 On 02-May-13			Bond Future	289.04	289.1745	289.0429	289.1745	2,633.00
22/02/2013	R197 On 02-May-13	282.39	Call	Bond Future	6653	7	6653	7	0.00
22/02/2013	R197 On 02-May-13	282.40	Call	Bond Future	6643	7	6643	7	0.00
22/02/2013	R197 On 02-May-13	282.41	Call	Bond Future	6633	7	6633	7	0.00
22/02/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
22/02/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
22/02/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
22/02/2013	R201 On 02-May-13			Bond Future	5.17	108.7815	5.1700	108.7815	4.00
22/02/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
22/02/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
22/02/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
22/02/2013	R201 On 02-May-13	4.06	Put	Bond Future	1793	2	1793	2	0.00
22/02/2013	R201 On 02-May-13	4.05	Put	Bond Future	1809	2	1809	2	0.00
22/02/2013	R201 On 02-May-13	4.04	Put	Bond Future	1825	2	1825	2	0.00
22/02/2013	R201 On 01-August-13			Bond Future	5.14	105.8179	5.1359	105.8179	0.00
22/02/2013	R201 On 01-August-13	107.45	Call	Bond Future	68581	69	68581	69	0.00
22/02/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
22/02/2013	R201 On 07-November-13			Bond Future	5.06	107.3446	5.0630	107.3446	0.00
22/02/2013	R201 On 07-November-13	4.79	Call	Bond Future	164	0	164	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
22/02/2013	R201 On 07-November-13	4.80	Call	Bond Future	167	0	167	0	0.00
22/02/2013	R201 On 07-November-13	4.81	Call	Bond Future	171	0	171	0	0.00
22/02/2013	R201 On 07-November-13	4.81	Put	Bond Future	449	0	449	0	0.00
22/02/2013	R201 On 07-November-13	4.80	Put	Bond Future	456	0	456	0	0.00
22/02/2013	R201 On 07-November-13	4.79	Put	Bond Future	463	0	463	0	0.00
22/02/2013	R202 On 02-May-13			Bond Future	215.48	215.4802	215.4799	215.4802	49,417.00
22/02/2013	R202 On 02-May-13	211.04	Call	Bond Future	4440	4	4440	4	0.00
22/02/2013	R202 On 02-May-13	211.06	Call	Bond Future	4420	4	4420	4	0.00
22/02/2013	R202 On 02-May-13	211.05	Call	Bond Future	4430	4	4430	4	0.00
22/02/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
22/02/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
22/02/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
22/02/2013	R203 On 02-May-13			Bond Future	5.75	110.6284	5.7491	110.6284	10,718.00
22/02/2013	R203 On 02-May-13	5.89	Call	Bond Future	1060	1	1060	1	0.00
22/02/2013	R203 On 02-May-13	5.90	Call	Bond Future	1085	1	1085	1	0.00
22/02/2013	R203 On 02-May-13	5.91	Call	Bond Future	1111	1	1111	1	0.00
22/02/2013	R203 On 02-May-13	5.91	Put	Bond Future	465	0	465	0	0.00
22/02/2013	R203 On 02-May-13	5.90	Put	Bond Future	480	1	480	1	0.00
22/02/2013	R203 On 02-May-13	5.89	Put	Bond Future	494	1	494	1	0.00
22/02/2013	R203 On 01-August-13			Bond Future	5.77	112.0935	5.7745	112.0935	0.00
22/02/2013	R203 On 01-August-13	109.11	Call	Bond Future	98946	99	98946	99	0.00
22/02/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
22/02/2013	R203 On 07-November-13			Bond Future	5.81	109.5506	5.8051	109.5506	0.00
22/02/2013	R203 On 07-November-13	6.01	Call	Bond Future	1730	2	1730	2	0.00
22/02/2013	R203 On 07-November-13	571.00	Call	Bond Future	107387	107	107387	107	0.00
22/02/2013	R203 On 07-November-13	5.71	Call	Bond Future	1153	1	1153	1	15.00
22/02/2013	R203 On 07-November-13	6.00	Call	Bond Future	1709	2	1709	2	0.00
22/02/2013	R203 On 07-November-13	5.99	Call	Bond Future	1688	2	1688	2	0.00
22/02/2013	R203 On 07-November-13	5.99	Put	Bond Future	1030	1	1030	1	0.00
22/02/2013	R203 On 07-November-13	6.00	Put	Bond Future	1016	1	1016	1	0.00
22/02/2013	R203 On 07-November-13	5.71	Put	Bond Future	1494	2	1494	2	0.00
22/02/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
22/02/2013	R203 On 07-November-13	6.01	Put	Bond Future	1002	1	1002	1	0.00
22/02/2013	R204 On 02-May-13			Bond Future	6.04	112.1335	6.0431	112.1335	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
22/02/2013	R204 On 02-May-13	6.29	Call	Bond Future	1758	2	1758	2	0.00
22/02/2013	R204 On 02-May-13	6.30	Call	Bond Future	1791	2	1791	2	0.00
22/02/2013	R204 On 02-May-13	6.31	Call	Bond Future	1826	2	1826	2	0.00
22/02/2013	R204 On 02-May-13	6.31	Put	Bond Future	509	1	509	1	0.00
22/02/2013	R204 On 02-May-13	6.30	Put	Bond Future	524	1	524	1	0.00
22/02/2013	R204 On 02-May-13	6.29	Put	Bond Future	539	1	539	1	0.00
22/02/2013	R204 On 01-August-13			Bond Future	6.08	109.5918	6.0827	109.5918	0.00
22/02/2013	R204 On 01-August-13	110.75	Call	Bond Future	100789	101	100789	101	0.00
22/02/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
22/02/2013	R204 On 07-November-13			Bond Future	6.12	111.1730	6.1249	111.1730	0.00
22/02/2013	R204 On 07-November-13	7.00	Call	Bond Future	4487	4	4487	4	0.00
22/02/2013	R204 On 07-November-13	6.29	Call	Bond Future	2302	2	2302	2	0.00
22/02/2013	R204 On 07-November-13	6.30	Call	Bond Future	2328	2	2328	2	0.00
22/02/2013	R204 On 07-November-13	6.31	Call	Bond Future	2354	2	2354	2	0.00
22/02/2013	R204 On 07-November-13	6.31	Put	Bond Future	1517	2	1517	2	0.00
22/02/2013	R204 On 07-November-13	6.30	Put	Bond Future	1536	2	1536	2	0.00
22/02/2013	R204 On 07-November-13	6.29	Put	Bond Future	1555	2	1555	2	0.00
22/02/2013	R204 On 07-November-13	7.00	Put	Bond Future	601	1	601	1	180.00
22/02/2013	R206 On 02-May-13			Bond Future	5.17	103.8690	5.1655	103.8690	23.00
22/02/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
22/02/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
22/02/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
22/02/2013	R206 On 02-May-13	3.40	Put	Bond Future	1215	1	1215	1	0.00
22/02/2013	R206 On 02-May-13	3.41	Put	Bond Future	1208	1	1208	1	0.00
22/02/2013	R206 On 02-May-13	3.39	Put	Bond Future	1222	1	1222	1	0.00
22/02/2013	R206 On 01-August-13			Bond Future	5.03	101.4825	5.0251	101.4825	0.00
22/02/2013	R206 On 01-August-13	103.94	Call	Bond Future	30488	30	30488	30	0.00
22/02/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
22/02/2013	R206 On 07-November-13			Bond Future	4.43	102.9467	4.4285	102.9467	0.00
22/02/2013	R206 On 07-November-13	4.29	Call	Bond Future	31	0	31	0	0.00
22/02/2013	R206 On 07-November-13	4.30	Call	Bond Future	32	0	32	0	0.00
22/02/2013	R206 On 07-November-13	4.31	Call	Bond Future	32	0	32	0	0.00
22/02/2013	R206 On 07-November-13	4.31	Put	Bond Future	54	0	54	0	0.00
22/02/2013	R206 On 07-November-13	4.30	Put	Bond Future	55	0	55	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
22/02/2013	R206 On 07-November-13	4.29	Put	Bond Future	56	0	56	0	0.00
22/02/2013	R207 On 02-May-13			Bond Future	6.30	107.3287	6.2984	107.3287	7,233.00
22/02/2013	R207 On 02-May-13	6.44	Call	Bond Future	1643	2	1643	2	0.00
22/02/2013	R207 On 02-May-13	6.46	Call	Bond Future	1711	2	1711	2	0.00
22/02/2013	R207 On 02-May-13	6.45	Call	Bond Future	1677	2	1677	2	0.00
22/02/2013	R207 On 02-May-13	6.45	Put	Bond Future	838	1	838	1	0.00
22/02/2013	R207 On 02-May-13	6.46	Put	Bond Future	817	1	817	1	0.00
22/02/2013	R207 On 02-May-13	6.44	Put	Bond Future	859	1	859	1	0.00
22/02/2013	R207 On 01-August-13			Bond Future	6.35	105.1135	6.3461	105.1135	0.00
22/02/2013	R207 On 01-August-13	106.18	Call	Bond Future	97574	98	97574	98	0.00
22/02/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
22/02/2013	R207 On 07-November-13			Bond Future	6.39	106.6301	6.3939	106.6301	0.00
22/02/2013	R207 On 07-November-13	6.69	Call	Bond Future	3169	3	3169	3	0.00
22/02/2013	R207 On 07-November-13	6.70	Call	Bond Future	3201	3	3201	3	0.00
22/02/2013	R207 On 07-November-13	6.71	Call	Bond Future	3232	3	3232	3	0.00
22/02/2013	R207 On 07-November-13	6.71	Put	Bond Future	1614	2	1614	2	0.00
22/02/2013	R207 On 07-November-13	6.70	Put	Bond Future	1633	2	1633	2	0.00
22/02/2013	R207 On 07-November-13	6.69	Put	Bond Future	1652	2	1652	2	0.00
22/02/2013	R208 On 02-May-13			Bond Future	6.42	102.6542	6.4155	102.6542	18,312.00
22/02/2013	R208 On 02-May-13	6.64	Call	Bond Future	2191	2	2191	2	0.00
22/02/2013	R208 On 02-May-13	6.66	Call	Bond Future	2273	2	2273	2	0.00
22/02/2013	R208 On 02-May-13	6.65	Call	Bond Future	2232	2	2232	2	0.00
22/02/2013	R208 On 02-May-13	6.65	Put	Bond Future	791	1	791	1	0.00
22/02/2013	R208 On 02-May-13	6.66	Put	Bond Future	771	1	771	1	0.00
22/02/2013	R208 On 02-May-13	6.64	Put	Bond Future	811	1	811	1	0.00
22/02/2013	R208 On 01-August-13			Bond Future	6.46	104.0138	6.4595	104.0138	0.00
22/02/2013	R208 On 01-August-13	101.40	Call	Bond Future	95037	95	95037	95	0.00
22/02/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
22/02/2013	R208 On 07-November-13			Bond Future	6.51	102.1181	6.5083	102.1181	0.00
22/02/2013	R208 On 07-November-13	7.50	Call	Bond Future	6487	6	6487	6	0.00
22/02/2013	R208 On 07-November-13	6.79	Call	Bond Future	3697	4	3697	4	0.00
22/02/2013	R208 On 07-November-13	6.81	Call	Bond Future	3766	4	3766	4	0.00
22/02/2013	R208 On 07-November-13	6.80	Call	Bond Future	3731	4	3731	4	0.00
22/02/2013	R208 On 07-November-13	6.80	Put	Bond Future	2046	2	2046	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
22/02/2013	R208 On 07-November-13	6.81	Put	Bond Future	2023	2	2023	2	0.00
22/02/2013	R208 On 07-November-13	6.79	Put	Bond Future	2068	2	2068	2	0.00
22/02/2013	R208 On 07-November-13	7.50	Put	Bond Future	894	1	894	1	230.00
22/02/2013	R209 On 02-May-13			Bond Future	8.15	81.0043	8.1547	81.0043	9,196.00
22/02/2013	R209 On 02-May-13	7.99	Call	Bond Future	1696	2	1696	2	0.00
22/02/2013	R209 On 02-May-13	8.01	Call	Bond Future	1768	2	1768	2	0.00
22/02/2013	R209 On 02-May-13	8.00	Call	Bond Future	1732	2	1732	2	0.00
22/02/2013	R209 On 02-May-13	8.00	Put	Bond Future	3098	3	3098	3	0.00
22/02/2013	R209 On 02-May-13	8.01	Put	Bond Future	3044	3	3044	3	0.00
22/02/2013	R209 On 02-May-13	7.99	Put	Bond Future	3151	3	3151	3	0.00
22/02/2013	R209 On 01-August-13			Bond Future	8.22	82.0771	8.2187	82.0771	0.00
22/02/2013	R209 On 01-August-13	79.36	Call	Bond Future	72134	72	72134	72	0.00
22/02/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
22/02/2013	R209 On 07-November-13			Bond Future	8.29	80.1165	8.2890	80.1165	0.00
22/02/2013	R209 On 07-November-13	9.50	Call	Bond Future	11216	11	11216	11	0.00
22/02/2013	R209 On 07-November-13	8.79	Call	Bond Future	7672	8	7672	8	0.00
22/02/2013	R209 On 07-November-13	8.80	Call	Bond Future	7720	8	7720	8	0.00
22/02/2013	R209 On 07-November-13	8.81	Call	Bond Future	7768	8	7768	8	0.00
22/02/2013	R209 On 07-November-13	8.81	Put	Bond Future	3533	4	3533	4	0.00
22/02/2013	R209 On 07-November-13	8.80	Put	Bond Future	3563	4	3563	4	0.00
22/02/2013	R209 On 07-November-13	8.79	Put	Bond Future	3593	4	3593	4	0.00
22/02/2013	R209 On 07-November-13	9.50	Put	Bond Future	1894	2	1894	2	180.00
22/02/2013	R210 On 02-May-13			Bond Future	164.15	164.1523	164.1506	164.1523	1,244.00
22/02/2013	R210 On 02-May-13	161.14	Call	Bond Future	3011	3	3011	3	0.00
22/02/2013	R210 On 02-May-13	161.16	Call	Bond Future	2991	3	2991	3	0.00
22/02/2013	R210 On 02-May-13	161.15	Call	Bond Future	3001	3	3001	3	0.00
22/02/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
22/02/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
22/02/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
22/02/2013	R211 On 02-May-13			Bond Future	128.50	128.6044	128.5000	128.6044	529.00
22/02/2013	R211 On 02-May-13	125.69	Call	Bond Future	2810	3	2810	3	0.00
22/02/2013	R211 On 02-May-13	125.70	Call	Bond Future	2800	3	2800	3	0.00
22/02/2013	R211 On 02-May-13	125.71	Call	Bond Future	2790	3	2790	3	0.00
22/02/2013	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
22/02/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
22/02/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
22/02/2013	R212 On 02-May-13			Bond Future	134.27	134.3786	134.2675	134.3786	20,170.00
22/02/2013	R212 On 02-May-13	131.09	Call	Bond Future	3177	3	3177	3	0.00
22/02/2013	R212 On 02-May-13	131.11	Call	Bond Future	3157	3	3157	3	0.00
22/02/2013	R212 On 02-May-13	131.10	Call	Bond Future	3167	3	3167	3	0.00
22/02/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
22/02/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
22/02/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
22/02/2013	R213 On 02-May-13			Bond Future	7.85	93.2101	7.8477	93.2101	10,129.00
22/02/2013	R213 On 02-May-13	7.84	Call	Bond Future	2384	2	2384	2	0.00
22/02/2013	R213 On 02-May-13	7.85	Call	Bond Future	2428	2	2428	2	0.00
22/02/2013	R213 On 02-May-13	7.86	Call	Bond Future	2473	2	2473	2	0.00
22/02/2013	R213 On 02-May-13	7.86	Put	Bond Future	2363	2	2363	2	0.00
22/02/2013	R213 On 02-May-13	7.85	Put	Bond Future	2408	2	2408	2	0.00
22/02/2013	R213 On 02-May-13	7.84	Put	Bond Future	2454	2	2454	2	0.00
22/02/2013	R213 On 01-August-13			Bond Future	7.91	94.4445	7.9106	94.4445	0.00
22/02/2013	R213 On 01-August-13	91.25	Call	Bond Future	83836	84	83836	84	0.00
22/02/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
22/02/2013	R213 On 07-November-13			Bond Future	7.98	92.2695	7.9813	92.2695	0.00
22/02/2013	R213 On 07-November-13	8.59	Call	Bond Future	8037	8	8037	8	0.00
22/02/2013	R213 On 07-November-13	8.61	Call	Bond Future	8141	8	8141	8	0.00
22/02/2013	R213 On 07-November-13	8.60	Call	Bond Future	8089	8	8089	8	0.00
22/02/2013	R213 On 07-November-13	8.60	Put	Bond Future	2938	3	2938	3	0.00
22/02/2013	R213 On 07-November-13	8.61	Put	Bond Future	2910	3	2910	3	0.00
22/02/2013	R213 On 07-November-13	8.59	Put	Bond Future	2966	3	2966	3	0.00
22/02/2013	R214 On 02-May-13			Bond Future	8.19	82.7898	8.1865	82.7898	2,034.00
22/02/2013	R214 On 02-May-13	84.31	Call	Bond Future	74017	74	74017	74	0.00
22/02/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
22/02/2013	R214 On 01-August-13			Bond Future	8.25	83.8861	8.2478	83.8861	0.00
22/02/2013	R214 On 01-August-13	84.31	Call	Bond Future	73445	73	73445	73	0.00
22/02/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00