



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For January 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	2025 On 07-February-13			Bond Future	113.79	113.7776	113.7874	113.7776	0.00
21/01/2013	2025 On 07-February-13	110.99	Call	Bond Future	2797	3	2797	3	0.00
21/01/2013	2025 On 07-February-13	111.00	Call	Bond Future	2787	3	2787	3	0.00
21/01/2013	2025 On 07-February-13	111.01	Call	Bond Future	2777	3	2777	3	0.00
21/01/2013	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
21/01/2013	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
21/01/2013	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
21/01/2013	2038 On 07-February-13			Bond Future	113.94	113.9327	113.9445	113.9327	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2013	2038 On 07-February-13	105.99	Call	Bond Future	7954	8	7954	8	0.00
21/01/2013	2038 On 07-February-13	106.01	Call	Bond Future	7934	8	7934	8	0.00
21/01/2013	2038 On 07-February-13	106.00	Call	Bond Future	7944	8	7944	8	0.00
21/01/2013	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
21/01/2013	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
21/01/2013	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
21/01/2013	2050 On 07-February-13			Bond Future	120.56	120.5422	120.5551	120.5422	122.00
21/01/2013	2050 On 07-February-13	112.99	Call	Bond Future	7565	8	7565	8	0.00
21/01/2013	2050 On 07-February-13	113.00	Call	Bond Future	7555	8	7555	8	0.00
21/01/2013	2050 On 07-February-13	113.01	Call	Bond Future	7545	8	7545	8	0.00
21/01/2013	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
21/01/2013	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
21/01/2013	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
21/01/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	AL7T On 07-February-13			Index Future	490.16	490.0690	490.1550	490.0690	12.00
21/01/2013	AL7T On 02-May-13			Index Future	496.33	496.2460	496.3330	496.2460	0.00
21/01/2013	ALBI On 07-February-13			Index Future	437.30	437.3420	437.3020	437.3420	1,064.00
21/01/2013	ALBI On 02-May-13			Index Future	442.81	442.8550	442.8140	442.8550	0.00
21/01/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2013	C203 On	15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	C204 On	21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/01/2013	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2013	EL28 On	07-February-13			Bond Future	114.69	114.6773	114.6898	114.6773	0.00
21/01/2013	EL28 On	07-February-13	113.01	Call	Bond Future	1680	2	1680	2	0.00
21/01/2013	EL28 On	07-February-13	113.00	Call	Bond Future	1690	2	1690	2	0.00
21/01/2013	EL28 On	07-February-13	112.99	Call	Bond Future	1700	2	1700	2	0.00
21/01/2013	EL28 On	07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
21/01/2013	EL28 On	07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
21/01/2013	EL28 On	07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
21/01/2013	ES33 On	07-February-13			Bond Future	8.64	92.4012	8.6429	92.4012	303.00
21/01/2013	ES33 On	07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
21/01/2013	ES33 On	07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
21/01/2013	ES33 On	07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
21/01/2013	ES33 On	07-February-13	8.56	Put	Bond Future	729	1	729	1	0.00
21/01/2013	ES33 On	07-February-13	8.55	Put	Bond Future	818	1	818	1	0.00
21/01/2013	ES33 On	07-February-13	8.54	Put	Bond Future	907	1	907	1	0.00
21/01/2013	GOVI On	07-February-13			GOVI	437.27	437.3150	437.2740	437.3150	335.00
21/01/2013	GOVI On	07-February-13	432.99	Call	GOVI	42840	4	42840	4	0.00
21/01/2013	GOVI On	07-February-13	433.00	Call	GOVI	42740	4	42740	4	0.00
21/01/2013	GOVI On	07-February-13	433.01	Call	GOVI	42640	4	42640	4	0.00
21/01/2013	GOVI On	07-February-13	433.01	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2013	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
21/01/2013	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
21/01/2013	GOVI On 02-May-13			GOVI	442.79	442.8280	442.7850	442.8280	0.00
21/01/2013	GOVI On 02-May-13	432.99	Call	GOVI	97950	10	97950	10	0.00
21/01/2013	GOVI On 02-May-13	433.00	Call	GOVI	97850	10	97850	10	0.00
21/01/2013	GOVI On 02-May-13	433.01	Call	GOVI	97750	10	97750	10	0.00
21/01/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
21/01/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
21/01/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
21/01/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/01/2013	IGOV On 07-February-13			Index Future	200.71	200.7740	200.7100	200.7740	608.00
21/01/2013	IGOV On 02-May-13			Index Future	203.24	203.3050	203.2400	203.3050	0.00
21/01/2013	ILBI On 07-February-13			Index Future	543.78	544.5400	543.7830	544.5400	183.00
21/01/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
21/01/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/01/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
21/01/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/01/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/01/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/01/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.05	94.9400	5.0500	94.9400	0.00
21/01/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.03	94.9500	5.0300	94.9500	1,000.00
21/01/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.01	94.9900	5.0100	94.9900	0.00
21/01/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.00	95.0100	5.0000	95.0100	0.00
21/01/2013	JBAF On 19-June-13			Jibar Tradeable Future	4.98	95.0300	4.9800	95.0300	500.00
21/01/2013	JBAF On 17-July-13			Jibar Tradeable Future	4.97	95.0400	4.9700	95.0400	0.00
21/01/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.96	95.0400	4.9600	95.0400	2,200.00
21/01/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.02	94.9800	5.0200	94.9800	2,000.00
21/01/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.12	94.9000	5.1200	94.9000	1,500.00
21/01/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.24	94.7800	5.2400	94.7800	800.00
21/01/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.38	94.6400	5.3800	94.6400	0.00
21/01/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.56	94.4900	5.5600	94.4900	0.00
21/01/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
21/01/2013	R023 On 07-February-13			Bond Future	6.73	110.9531	6.7258	110.9531	1,630.00
21/01/2013	R023 On 07-February-13	7.04	Call	Bond Future	2341	2	2341	2	0.00

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21/01/2013	R023 On 07-February-13	7.06	Call	Bond Future	2487	3	2487	3	0.00
21/01/2013	R023 On 07-February-13	7.05	Call	Bond Future	2414	2	2414	2	0.00
21/01/2013	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R023 On 02-May-13			Bond Future	6.77	108.3769	6.7726	108.3769	2.00
21/01/2013	R023 On 02-May-13	7.05	Call	Bond Future	2027	2	2027	2	0.00
21/01/2013	R023 On 02-May-13	7.06	Call	Bond Future	2100	2	2100	2	0.00
21/01/2013	R023 On 02-May-13	7.04	Call	Bond Future	1955	2	1955	2	0.00
21/01/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R023 On 01-August-13			Bond Future	6.82	109.8030	6.8242	109.8030	0.00
21/01/2013	R023 On 01-August-13	7.29	Call	Bond Future	3299	3	3299	3	0.00
21/01/2013	R023 On 01-August-13	7.31	Call	Bond Future	3437	3	3437	3	0.00
21/01/2013	R023 On 01-August-13	7.30	Call	Bond Future	3368	3	3368	3	0.00
21/01/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R157 On 07-February-13			Bond Future	5.33	125.0421	5.3315	125.0421	6,033.00
21/01/2013	R157 On 07-February-13	6.28	Call	Bond Future	2504	2	2504	2	0.00
21/01/2013	R157 On 07-February-13	6.50	Call	Bond Future	3075	3	3075	3	0.00
21/01/2013	R157 On 07-February-13	6.70	Call	Bond Future	3591	4	3591	4	0.00
21/01/2013	R157 On 07-February-13	6.75	Call	Bond Future	3719	4	3719	4	0.00
21/01/2013	R157 On 07-February-13	6.80	Call	Bond Future	3848	4	3848	4	0.00
21/01/2013	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R157 On 07-February-13	6.28	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R157 On 02-May-13			Bond Future	5.34	119.7471	5.3371	119.7471	13,241.00
21/01/2013	R157 On 02-May-13	5.35	Call	Bond Future	481	0	481	0	0.00
21/01/2013	R157 On 02-May-13	5.34	Call	Bond Future	469	0	469	0	0.00
21/01/2013	R157 On 02-May-13	5.36	Call	Bond Future	494	0	494	0	0.00

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21/01/2013	R157 On 02-May-13	5.36	Put	Bond Future	438	0	438	0	0.00
21/01/2013	R157 On 02-May-13	5.34	Put	Bond Future	462	0	462	0	0.00
21/01/2013	R157 On 02-May-13	5.35	Put	Bond Future	450	0	450	0	0.00
21/01/2013	R157 On 07-November-13			Bond Future	5.35	116.2177	5.3489	116.2177	0.00
21/01/2013	R157 On 07-November-13	5.61	Call	Bond Future	952	1	952	1	0.00
21/01/2013	R157 On 07-November-13	5.59	Call	Bond Future	929	1	929	1	0.00
21/01/2013	R157 On 07-November-13	5.60	Call	Bond Future	941	1	941	1	0.00
21/01/2013	R157 On 07-November-13	5.60	Put	Bond Future	467	0	467	0	0.00
21/01/2013	R157 On 07-November-13	5.59	Put	Bond Future	474	0	474	0	0.00
21/01/2013	R157 On 07-November-13	5.61	Put	Bond Future	460	0	460	0	0.00
21/01/2013	R186 On 07-February-13			Bond Future	7.25	129.8010	7.2473	129.8010	60,947.00
21/01/2013	R186 On 07-February-13	7.00	Call	Bond Future	382	0	382	0	10,300.00
21/01/2013	R186 On 07-February-13	7.25	Call	Bond Future	1292	1	1292	1	670.00
21/01/2013	R186 On 07-February-13	7.29	Call	Bond Future	1510	2	1510	2	0.00
21/01/2013	R186 On 07-February-13	7.75	Call	Bond Future	5116	5	5116	5	1,000.00
21/01/2013	R186 On 07-February-13	8.00	Call	Bond Future	7447	8	7447	8	0.00
21/01/2013	R186 On 07-February-13	8.45	Call	Bond Future	11593	12	11593	12	0.00
21/01/2013	R186 On 07-February-13	8.47	Call	Bond Future	11773	12	11773	12	0.00
21/01/2013	R186 On 07-February-13	7.50	Call	Bond Future	2952	3	2952	3	540.00
21/01/2013	R186 On 07-February-13	8.50	Call	Bond Future	12042	12	12042	12	0.00
21/01/2013	R186 On 07-February-13	8.32	Call	Bond Future	10413	11	10413	11	0.00
21/01/2013	R186 On 07-February-13	8.55	Call	Bond Future	12489	13	12489	13	0.00
21/01/2013	R186 On 07-February-13	8.55	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R186 On 07-February-13	8.32	Put	Bond Future	1	0	1	0	2,000.00
21/01/2013	R186 On 07-February-13	8.50	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R186 On 07-February-13	7.50	Put	Bond Future	387	0	387	0	0.00
21/01/2013	R186 On 07-February-13	8.47	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R186 On 07-February-13	8.45	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R186 On 07-February-13	8.00	Put	Bond Future	12	0	12	0	150.00
21/01/2013	R186 On 07-February-13	7.75	Put	Bond Future	82	0	82	0	0.00
21/01/2013	R186 On 07-February-13	7.29	Put	Bond Future	1071	1	1071	1	100.00
21/01/2013	R186 On 07-February-13	7.25	Put	Bond Future	1264	1	1264	1	0.00
21/01/2013	R186 On 07-February-13	7.00	Put	Bond Future	2965	3	2965	3	0.00
21/01/2013	R186 On 02-May-13			Bond Future	7.31	131.3648	7.3050	131.3648	3,850.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2013	R186 On 02-May-13	7.39	Call	Bond Future	3686	4	3686	4	0.00
21/01/2013	R186 On 02-May-13	7.40	Call	Bond Future	3741	4	3741	4	0.00
21/01/2013	R186 On 02-May-13	6.75	Call	Bond Future	1149	1	1149	1	114.00
21/01/2013	R186 On 02-May-13	7.41	Call	Bond Future	3796	4	3796	4	0.00
21/01/2013	R186 On 02-May-13	7.41	Put	Bond Future	2741	3	2741	3	0.00
21/01/2013	R186 On 02-May-13	6.75	Put	Bond Future	6939	7	6939	7	0.00
21/01/2013	R186 On 02-May-13	7.40	Put	Bond Future	2786	3	2786	3	0.00
21/01/2013	R186 On 02-May-13	7.39	Put	Bond Future	2831	3	2831	3	0.00
21/01/2013	R186 On 07-November-13			Bond Future	7.44	129.6010	7.4409	129.6010	0.00
21/01/2013	R186 On 07-November-13	8.15	Call	Bond Future	9629	10	9629	10	0.00
21/01/2013	R186 On 07-November-13	8.16	Call	Bond Future	9691	10	9691	10	0.00
21/01/2013	R186 On 07-November-13	8.14	Call	Bond Future	9568	10	9568	10	0.00
21/01/2013	R186 On 07-November-13	8.75	Call	Bond Future	13468	14	13468	14	0.00
21/01/2013	R186 On 07-November-13	8.75	Put	Bond Future	1624	2	1624	2	130.00
21/01/2013	R186 On 07-November-13	8.14	Put	Bond Future	3039	3	3039	3	0.00
21/01/2013	R186 On 07-November-13	8.16	Put	Bond Future	2982	3	2982	3	0.00
21/01/2013	R186 On 07-November-13	8.15	Put	Bond Future	3010	3	3010	3	0.00
21/01/2013	R189 On 07-February-13			Bond Future	217.90	217.8921	217.9017	217.8921	154.00
21/01/2013	R189 On 07-February-13	212.99	Call	Bond Future	4912	5	4912	5	0.00
21/01/2013	R189 On 07-February-13	213.00	Call	Bond Future	4902	5	4902	5	0.00
21/01/2013	R189 On 07-February-13	213.01	Call	Bond Future	4892	5	4892	5	0.00
21/01/2013	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R197 On 07-February-13			Bond Future	287.21	287.1884	287.2121	287.1884	2,633.00
21/01/2013	R197 On 07-February-13	278.99	Call	Bond Future	8222	8	8222	8	0.00
21/01/2013	R197 On 07-February-13	279.01	Call	Bond Future	8202	8	8202	8	0.00
21/01/2013	R197 On 07-February-13	279.00	Call	Bond Future	8212	8	8212	8	0.00
21/01/2013	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R197 On 02-May-13			Bond Future	290.83	290.8080	290.8319	290.8080	40.00
21/01/2013	R197 On 02-May-13	282.39	Call	Bond Future	8442	8	8442	8	0.00
21/01/2013	R197 On 02-May-13	282.40	Call	Bond Future	8432	8	8432	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2013	R197 On 02-May-13	282.41	Call	Bond Future	8422	8	8422	8	0.00
21/01/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R201 On 07-February-13			Bond Future	5.06	107.6928	5.0632	107.6928	1,540.00
21/01/2013	R201 On 07-February-13	4.98	Call	Bond Future	53	0	53	0	0.00
21/01/2013	R201 On 07-February-13	5.60	Call	Bond Future	974	1	974	1	0.00
21/01/2013	R201 On 07-February-13	6.20	Call	Bond Future	2048	2	2048	2	0.00
21/01/2013	R201 On 07-February-13	6.30	Call	Bond Future	2225	2	2225	2	0.00
21/01/2013	R201 On 07-February-13	6.25	Call	Bond Future	2137	2	2137	2	0.00
21/01/2013	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R201 On 07-February-13	5.60	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R201 On 07-February-13	4.98	Put	Bond Future	205	0	205	0	0.00
21/01/2013	R201 On 02-May-13			Bond Future	5.03	108.9902	5.0333	108.9902	4.00
21/01/2013	R201 On 02-May-13	4.05	Call	Bond Future	1	0	1	0	0.00
21/01/2013	R201 On 02-May-13	4.06	Call	Bond Future	1	0	1	0	0.00
21/01/2013	R201 On 02-May-13	4.04	Call	Bond Future	1	0	1	0	0.00
21/01/2013	R201 On 02-May-13	4.04	Put	Bond Future	1607	2	1607	2	0.00
21/01/2013	R201 On 02-May-13	4.06	Put	Bond Future	1575	2	1575	2	0.00
21/01/2013	R201 On 02-May-13	4.05	Put	Bond Future	1591	2	1591	2	0.00
21/01/2013	R201 On 07-November-13			Bond Future	4.90	107.5072	4.9049	107.5072	0.00
21/01/2013	R201 On 07-November-13	4.80	Call	Bond Future	287	0	287	0	0.00
21/01/2013	R201 On 07-November-13	4.79	Call	Bond Future	282	0	282	0	0.00
21/01/2013	R201 On 07-November-13	4.81	Call	Bond Future	293	0	293	0	0.00
21/01/2013	R201 On 07-November-13	4.81	Put	Bond Future	397	0	397	0	0.00
21/01/2013	R201 On 07-November-13	4.79	Put	Bond Future	409	0	409	0	0.00
21/01/2013	R201 On 07-November-13	4.80	Put	Bond Future	403	0	403	0	0.00
21/01/2013	R202 On 07-February-13			Bond Future	217.81	218.1299	217.8091	218.1299	50,656.00
21/01/2013	R202 On 07-February-13	204.99	Call	Bond Future	12819	13	12819	13	0.00
21/01/2013	R202 On 07-February-13	205.00	Call	Bond Future	12809	13	12809	13	0.00
21/01/2013	R202 On 07-February-13	205.01	Call	Bond Future	12799	13	12799	13	0.00
21/01/2013	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2013	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R202 On 02-May-13			Bond Future	220.55	220.8791	220.5544	220.8791	1.00
21/01/2013	R202 On 02-May-13	211.04	Call	Bond Future	9514	10	9514	10	0.00
21/01/2013	R202 On 02-May-13	211.06	Call	Bond Future	9494	10	9494	10	0.00
21/01/2013	R202 On 02-May-13	211.05	Call	Bond Future	9504	10	9504	10	0.00
21/01/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R203 On 07-February-13			Bond Future	5.76	113.2267	5.7617	113.2267	19,398.00
21/01/2013	R203 On 07-February-13	5.54	Call	Bond Future	86	0	86	0	10,000.00
21/01/2013	R203 On 07-February-13	6.11	Call	Bond Future	1488	1	1488	1	12,600.00
21/01/2013	R203 On 07-February-13	6.45	Call	Bond Future	2857	3	2857	3	0.00
21/01/2013	R203 On 07-February-13	6.55	Call	Bond Future	3264	3	3264	3	0.00
21/01/2013	R203 On 07-February-13	6.65	Call	Bond Future	3669	4	3669	4	0.00
21/01/2013	R203 On 07-February-13	6.94	Call	Bond Future	4834	5	4834	5	0.00
21/01/2013	R203 On 07-February-13	6.50	Call	Bond Future	3060	3	3060	3	0.00
21/01/2013	R203 On 07-February-13	7.15	Call	Bond Future	5668	6	5668	6	0.00
21/01/2013	R203 On 07-February-13	7.15	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R203 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R203 On 07-February-13	6.94	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R203 On 07-February-13	6.65	Put	Bond Future	0	0	0	0	30,250.00
21/01/2013	R203 On 07-February-13	6.55	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R203 On 07-February-13	6.45	Put	Bond Future	1	0	1	0	0.00
21/01/2013	R203 On 07-February-13	6.11	Put	Bond Future	31	0	31	0	3,254.00
21/01/2013	R203 On 07-February-13	5.54	Put	Bond Future	1026	1	1026	1	0.00
21/01/2013	R203 On 02-May-13			Bond Future	5.79	110.4343	5.7916	110.4343	22.00
21/01/2013	R203 On 02-May-13	5.90	Call	Bond Future	1181	1	1181	1	0.00
21/01/2013	R203 On 02-May-13	5.91	Call	Bond Future	1204	1	1204	1	0.00
21/01/2013	R203 On 02-May-13	5.89	Call	Bond Future	1158	1	1158	1	0.00
21/01/2013	R203 On 02-May-13	5.89	Put	Bond Future	764	1	764	1	0.00
21/01/2013	R203 On 02-May-13	5.91	Put	Bond Future	730	1	730	1	0.00
21/01/2013	R203 On 02-May-13	5.90	Put	Bond Future	747	1	747	1	0.00
21/01/2013	R203 On 07-November-13			Bond Future	5.87	109.2974	5.8693	109.2974	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2013	R203 On 07-November-13	571.00	Call	Bond Future	107159	107	107159	107	0.00
21/01/2013	R203 On 07-November-13	5.99	Call	Bond Future	1753	2	1753	2	0.00
21/01/2013	R203 On 07-November-13	6.00	Call	Bond Future	1773	2	1773	2	0.00
21/01/2013	R203 On 07-November-13	5.71	Call	Bond Future	1244	1	1244	1	15.00
21/01/2013	R203 On 07-November-13	6.01	Call	Bond Future	1793	2	1793	2	0.00
21/01/2013	R203 On 07-November-13	6.01	Put	Bond Future	1293	1	1293	1	0.00
21/01/2013	R203 On 07-November-13	5.71	Put	Bond Future	1813	2	1813	2	0.00
21/01/2013	R203 On 07-November-13	6.00	Put	Bond Future	1308	1	1308	1	0.00
21/01/2013	R203 On 07-November-13	5.99	Put	Bond Future	1324	1	1324	1	0.00
21/01/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R204 On 07-February-13			Bond Future	6.02	110.7585	6.0178	110.7585	16,672.00
21/01/2013	R204 On 07-February-13	7.29	Call	Bond Future	6328	6	6328	6	0.00
21/01/2013	R204 On 07-February-13	7.45	Call	Bond Future	7091	7	7091	7	0.00
21/01/2013	R204 On 07-February-13	7.95	Call	Bond Future	9434	9	9434	9	0.00
21/01/2013	R204 On 07-February-13	8.00	Call	Bond Future	9664	10	9664	10	0.00
21/01/2013	R204 On 07-February-13	8.05	Call	Bond Future	9894	10	9894	10	0.00
21/01/2013	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R204 On 07-February-13	7.45	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R204 On 07-February-13	7.29	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R204 On 02-May-13			Bond Future	6.06	112.0929	6.0563	112.0929	24.00
21/01/2013	R204 On 02-May-13	6.30	Call	Bond Future	1985	2	1985	2	0.00
21/01/2013	R204 On 02-May-13	6.29	Call	Bond Future	1953	2	1953	2	0.00
21/01/2013	R204 On 02-May-13	6.31	Call	Bond Future	2017	2	2017	2	0.00
21/01/2013	R204 On 02-May-13	6.31	Put	Bond Future	766	1	766	1	0.00
21/01/2013	R204 On 02-May-13	6.29	Put	Bond Future	800	1	800	1	0.00
21/01/2013	R204 On 02-May-13	6.30	Put	Bond Future	782	1	782	1	0.00
21/01/2013	R204 On 07-November-13			Bond Future	6.15	111.0777	6.1513	111.0777	0.00
21/01/2013	R204 On 07-November-13	6.30	Call	Bond Future	2491	2	2491	2	0.00
21/01/2013	R204 On 07-November-13	6.31	Call	Bond Future	2517	2	2517	2	0.00
21/01/2013	R204 On 07-November-13	6.29	Call	Bond Future	2465	2	2465	2	0.00
21/01/2013	R204 On 07-November-13	7.00	Call	Bond Future	4576	5	4576	5	0.00
21/01/2013	R204 On 07-November-13	7.00	Put	Bond Future	810	1	810	1	180.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2013	R204 On 07-November-13	6.29	Put	Bond Future	1839	2	1839	2	0.00
21/01/2013	R204 On 07-November-13	6.31	Put	Bond Future	1800	2	1800	2	0.00
21/01/2013	R204 On 07-November-13	6.30	Put	Bond Future	1819	2	1819	2	0.00
21/01/2013	R206 On 07-February-13			Bond Future	5.09	102.7150	5.0903	102.7150	1,120.00
21/01/2013	R206 On 07-February-13	4.76	Call	Bond Future	0	0	0	0	0.00
21/01/2013	R206 On 07-February-13	5.00	Call	Bond Future	15	0	15	0	0.00
21/01/2013	R206 On 07-February-13	5.95	Call	Bond Future	775	1	775	1	0.00
21/01/2013	R206 On 07-February-13	6.00	Call	Bond Future	819	1	819	1	0.00
21/01/2013	R206 On 07-February-13	6.05	Call	Bond Future	864	1	864	1	0.00
21/01/2013	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R206 On 07-February-13	5.00	Put	Bond Future	97	0	97	0	0.00
21/01/2013	R206 On 07-February-13	4.76	Put	Bond Future	300	0	300	0	0.00
21/01/2013	R206 On 02-May-13			Bond Future	5.04	103.9525	5.0425	103.9525	23.00
21/01/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
21/01/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
21/01/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
21/01/2013	R206 On 02-May-13	3.41	Put	Bond Future	1124	1	1124	1	0.00
21/01/2013	R206 On 02-May-13	3.39	Put	Bond Future	1138	1	1138	1	0.00
21/01/2013	R206 On 02-May-13	3.40	Put	Bond Future	1131	1	1131	1	0.00
21/01/2013	R206 On 07-November-13			Bond Future	4.22	102.9827	4.2215	102.9827	0.00
21/01/2013	R206 On 07-November-13	4.30	Call	Bond Future	55	0	55	0	0.00
21/01/2013	R206 On 07-November-13	4.31	Call	Bond Future	56	0	56	0	0.00
21/01/2013	R206 On 07-November-13	4.29	Call	Bond Future	54	0	54	0	0.00
21/01/2013	R206 On 07-November-13	4.29	Put	Bond Future	42	0	42	0	0.00
21/01/2013	R206 On 07-November-13	4.31	Put	Bond Future	40	0	40	0	0.00
21/01/2013	R206 On 07-November-13	4.30	Put	Bond Future	41	0	41	0	0.00
21/01/2013	R207 On 07-February-13			Bond Future	6.25	106.0192	6.2542	106.0192	4,309.00
21/01/2013	R207 On 07-February-13	7.66	Call	Bond Future	7699	8	7699	8	0.00
21/01/2013	R207 On 07-February-13	7.80	Call	Bond Future	8428	8	8428	8	0.00
21/01/2013	R207 On 07-February-13	8.20	Call	Bond Future	10472	10	10472	10	0.00
21/01/2013	R207 On 07-February-13	8.30	Call	Bond Future	10975	11	10975	11	0.00
21/01/2013	R207 On 07-February-13	8.25	Call	Bond Future	10724	11	10724	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2013	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R207 On 07-February-13	7.80	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R207 On 07-February-13	7.66	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R207 On 02-May-13			Bond Future	6.30	107.2964	6.2989	107.2964	0.00
21/01/2013	R207 On 02-May-13	6.45	Call	Bond Future	2031	2	2031	2	0.00
21/01/2013	R207 On 02-May-13	6.46	Call	Bond Future	2064	2	2064	2	0.00
21/01/2013	R207 On 02-May-13	6.44	Call	Bond Future	1999	2	1999	2	0.00
21/01/2013	R207 On 02-May-13	6.44	Put	Bond Future	1218	1	1218	1	0.00
21/01/2013	R207 On 02-May-13	6.46	Put	Bond Future	1173	1	1173	1	0.00
21/01/2013	R207 On 02-May-13	6.45	Put	Bond Future	1195	1	1195	1	0.00
21/01/2013	R207 On 07-November-13			Bond Future	6.40	106.5455	6.4042	106.5455	0.00
21/01/2013	R207 On 07-November-13	6.70	Call	Bond Future	3487	3	3487	3	0.00
21/01/2013	R207 On 07-November-13	6.69	Call	Bond Future	3456	3	3456	3	0.00
21/01/2013	R207 On 07-November-13	6.71	Call	Bond Future	3518	3	3518	3	0.00
21/01/2013	R207 On 07-November-13	6.71	Put	Bond Future	1953	2	1953	2	0.00
21/01/2013	R207 On 07-November-13	6.69	Put	Bond Future	1993	2	1993	2	0.00
21/01/2013	R207 On 07-November-13	6.70	Put	Bond Future	1973	2	1973	2	0.00
21/01/2013	R208 On 07-February-13			Bond Future	6.39	104.7514	6.3941	104.7514	19,911.00
21/01/2013	R208 On 07-February-13	8.00	Call	Bond Future	9599	10	9599	10	0.00
21/01/2013	R208 On 07-February-13	8.05	Call	Bond Future	9879	10	9879	10	0.00
21/01/2013	R208 On 07-February-13	8.83	Call	Bond Future	14120	14	14120	14	0.00
21/01/2013	R208 On 07-February-13	6.00	Call	Bond Future	56	0	56	0	12,250.00
21/01/2013	R208 On 07-February-13	7.78	Call	Bond Future	8352	8	8352	8	0.00
21/01/2013	R208 On 07-February-13	7.85	Call	Bond Future	8751	9	8751	9	0.00
21/01/2013	R208 On 07-February-13	7.95	Call	Bond Future	9317	9	9317	9	0.00
21/01/2013	R208 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R208 On 07-February-13	7.85	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R208 On 07-February-13	7.78	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R208 On 07-February-13	6.00	Put	Bond Future	2597	3	2597	3	0.00
21/01/2013	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R208 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R208 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00

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21/01/2013	R208 On 02-May-13			Bond Future	6.44	102.6205	6.4365	102.6205	47.00
21/01/2013	R208 On 02-May-13	6.66	Call	Bond Future	2522	3	2522	3	0.00
21/01/2013	R208 On 02-May-13	6.65	Call	Bond Future	2484	3	2484	3	0.00
21/01/2013	R208 On 02-May-13	6.64	Call	Bond Future	2446	2	2446	2	0.00
21/01/2013	R208 On 02-May-13	6.64	Put	Bond Future	1196	1	1196	1	0.00
21/01/2013	R208 On 02-May-13	6.65	Put	Bond Future	1173	1	1173	1	0.00
21/01/2013	R208 On 02-May-13	6.66	Put	Bond Future	1150	1	1150	1	0.00
21/01/2013	R208 On 07-November-13			Bond Future	6.54	102.0334	6.5397	102.0334	0.00
21/01/2013	R208 On 07-November-13	6.81	Call	Bond Future	3890	4	3890	4	0.00
21/01/2013	R208 On 07-November-13	7.50	Call	Bond Future	6527	7	6527	7	0.00
21/01/2013	R208 On 07-November-13	6.80	Call	Bond Future	3856	4	3856	4	0.00
21/01/2013	R208 On 07-November-13	6.79	Call	Bond Future	3823	4	3823	4	0.00
21/01/2013	R208 On 07-November-13	6.79	Put	Bond Future	2377	2	2377	2	0.00
21/01/2013	R208 On 07-November-13	6.80	Put	Bond Future	2353	2	2353	2	0.00
21/01/2013	R208 On 07-November-13	7.50	Put	Bond Future	1116	1	1116	1	230.00
21/01/2013	R208 On 07-November-13	6.81	Put	Bond Future	2330	2	2330	2	0.00
21/01/2013	R209 On 07-February-13			Bond Future	8.04	83.8752	8.0379	83.8752	8,087.00
21/01/2013	R209 On 07-February-13	8.63	Call	Bond Future	5056	5	5056	5	0.00
21/01/2013	R209 On 07-February-13	8.83	Call	Bond Future	6616	7	6616	7	0.00
21/01/2013	R209 On 07-February-13	8.95	Call	Bond Future	7540	8	7540	8	0.00
21/01/2013	R209 On 07-February-13	9.06	Call	Bond Future	8373	9	8373	9	0.00
21/01/2013	R209 On 07-February-13	9.10	Call	Bond Future	8673	9	8673	9	0.00
21/01/2013	R209 On 07-February-13	9.00	Call	Bond Future	7920	8	7920	8	0.00
21/01/2013	R209 On 07-February-13	9.05	Call	Bond Future	8298	9	8298	9	0.00
21/01/2013	R209 On 07-February-13	9.05	Put	Bond Future	1	0	1	0	0.00
21/01/2013	R209 On 07-February-13	9.00	Put	Bond Future	1	0	1	0	0.00
21/01/2013	R209 On 07-February-13	9.10	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R209 On 07-February-13	9.06	Put	Bond Future	1	0	1	0	0.00
21/01/2013	R209 On 07-February-13	8.95	Put	Bond Future	2	0	2	0	0.00
21/01/2013	R209 On 07-February-13	8.83	Put	Bond Future	6	0	6	0	14,000.00
21/01/2013	R209 On 07-February-13	8.63	Put	Bond Future	34	0	34	0	11,000.00
21/01/2013	R209 On 02-May-13			Bond Future	8.10	81.7441	8.0962	81.7441	97.00
21/01/2013	R209 On 02-May-13	8.01	Call	Bond Future	2529	3	2529	3	0.00
21/01/2013	R209 On 02-May-13	8.00	Call	Bond Future	2488	3	2488	3	0.00

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21/01/2013	R209 On 02-May-13	7.99	Call	Bond Future	2449	3	2449	3	0.00
21/01/2013	R209 On 02-May-13	7.99	Put	Bond Future	3392	3	3392	3	0.00
21/01/2013	R209 On 02-May-13	8.00	Put	Bond Future	3342	3	3342	3	0.00
21/01/2013	R209 On 02-May-13	8.01	Put	Bond Future	3293	3	3293	3	0.00
21/01/2013	R209 On 07-November-13			Bond Future	8.23	80.8370	8.2317	80.8370	0.00
21/01/2013	R209 On 07-November-13	8.81	Call	Bond Future	8213	8	8213	8	0.00
21/01/2013	R209 On 07-November-13	9.50	Call	Bond Future	11703	12	11703	12	0.00
21/01/2013	R209 On 07-November-13	8.80	Call	Bond Future	8164	8	8164	8	0.00
21/01/2013	R209 On 07-November-13	8.79	Call	Bond Future	8116	8	8116	8	0.00
21/01/2013	R209 On 07-November-13	8.79	Put	Bond Future	3549	3	3549	3	0.00
21/01/2013	R209 On 07-November-13	8.80	Put	Bond Future	3519	3	3519	3	0.00
21/01/2013	R209 On 07-November-13	9.50	Put	Bond Future	1893	2	1893	2	180.00
21/01/2013	R209 On 07-November-13	8.81	Put	Bond Future	3490	3	3490	3	0.00
21/01/2013	R210 On 07-February-13			Bond Future	166.14	166.6535	166.1414	166.6535	1,237.00
21/01/2013	R210 On 07-February-13	156.99	Call	Bond Future	9151	10	9151	10	0.00
21/01/2013	R210 On 07-February-13	157.00	Call	Bond Future	9141	10	9141	10	0.00
21/01/2013	R210 On 07-February-13	157.01	Call	Bond Future	9131	10	9131	10	0.00
21/01/2013	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R210 On 02-May-13			Bond Future	166.38	166.8969	166.3780	166.8969	7.00
21/01/2013	R210 On 02-May-13	161.14	Call	Bond Future	5238	6	5238	6	0.00
21/01/2013	R210 On 02-May-13	161.16	Call	Bond Future	5218	6	5218	6	0.00
21/01/2013	R210 On 02-May-13	161.15	Call	Bond Future	5228	6	5228	6	0.00
21/01/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R211 On 07-February-13			Bond Future	126.18	126.1752	126.1822	126.1752	522.00
21/01/2013	R211 On 07-February-13	122.99	Call	Bond Future	3192	3	3192	3	0.00
21/01/2013	R211 On 07-February-13	123.00	Call	Bond Future	3182	3	3182	3	0.00
21/01/2013	R211 On 07-February-13	123.01	Call	Bond Future	3172	3	3172	3	0.00
21/01/2013	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00

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21/01/2013	R211 On 02-May-13			Bond Future	127.77	127.7655	127.7725	127.7655	7.00
21/01/2013	R211 On 02-May-13	125.69	Call	Bond Future	2083	2	2083	2	0.00
21/01/2013	R211 On 02-May-13	125.71	Call	Bond Future	2063	2	2063	2	0.00
21/01/2013	R211 On 02-May-13	125.70	Call	Bond Future	2073	2	2073	2	0.00
21/01/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R212 On 07-February-13			Bond Future	133.16	133.1499	133.1605	133.1499	10,659.00
21/01/2013	R212 On 07-February-13	128.99	Call	Bond Future	4171	4	4171	4	0.00
21/01/2013	R212 On 07-February-13	129.00	Call	Bond Future	4161	4	4161	4	0.00
21/01/2013	R212 On 07-February-13	129.01	Call	Bond Future	4151	4	4151	4	0.00
21/01/2013	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R212 On 02-May-13			Bond Future	134.84	134.8281	134.8389	134.8281	2,511.00
21/01/2013	R212 On 02-May-13	131.09	Call	Bond Future	3749	4	3749	4	0.00
21/01/2013	R212 On 02-May-13	131.11	Call	Bond Future	3729	4	3729	4	0.00
21/01/2013	R212 On 02-May-13	131.10	Call	Bond Future	3739	4	3739	4	0.00
21/01/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R213 On 07-February-13			Bond Future	7.78	95.8346	7.7834	95.8346	10,414.00
21/01/2013	R213 On 07-February-13	8.90	Call	Bond Future	9387	10	9387	10	0.00
21/01/2013	R213 On 07-February-13	8.95	Call	Bond Future	9773	10	9773	10	0.00
21/01/2013	R213 On 07-February-13	9.05	Call	Bond Future	10539	11	10539	11	0.00
21/01/2013	R213 On 07-February-13	9.00	Call	Bond Future	10158	10	10158	10	0.00
21/01/2013	R213 On 07-February-13	9.00	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R213 On 07-February-13	9.05	Put	Bond Future	0	0	0	0	0.00
21/01/2013	R213 On 07-February-13	8.95	Put	Bond Future	1	0	1	0	0.00
21/01/2013	R213 On 07-February-13	8.90	Put	Bond Future	1	0	1	0	0.00
21/01/2013	R213 On 02-May-13			Bond Future	7.84	93.4549	7.8411	93.4549	5.00
21/01/2013	R213 On 02-May-13	7.86	Call	Bond Future	3233	3	3233	3	0.00
21/01/2013	R213 On 02-May-13	7.84	Call	Bond Future	3144	3	3144	3	0.00
21/01/2013	R213 On 02-May-13	7.85	Call	Bond Future	3188	3	3188	3	0.00

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21/01/2013	R213 On 02-May-13	7.85	Put	Bond Future	3108	3	3108	3	0.00
21/01/2013	R213 On 02-May-13	7.84	Put	Bond Future	3153	3	3153	3	0.00
21/01/2013	R213 On 02-May-13	7.86	Put	Bond Future	3064	3	3064	3	0.00
21/01/2013	R213 On 07-November-13			Bond Future	7.98	92.4759	7.9793	92.4759	0.00
21/01/2013	R213 On 07-November-13	8.61	Call	Bond Future	8554	9	8554	9	0.00
21/01/2013	R213 On 07-November-13	8.60	Call	Bond Future	8503	9	8503	9	0.00
21/01/2013	R213 On 07-November-13	8.59	Call	Bond Future	8452	9	8452	9	0.00
21/01/2013	R213 On 07-November-13	8.59	Put	Bond Future	3364	3	3364	3	0.00
21/01/2013	R213 On 07-November-13	8.60	Put	Bond Future	3335	3	3335	3	0.00
21/01/2013	R213 On 07-November-13	8.61	Put	Bond Future	3307	3	3307	3	0.00
21/01/2013	R214 On 07-February-13			Bond Future	8.08	85.8238	8.0778	85.8238	1,714.00
21/01/2013	R214 On 07-February-13	8.59	Call	Bond Future	4705	5	4705	5	0.00
21/01/2013	R214 On 07-February-13	8.60	Call	Bond Future	4785	5	4785	5	0.00
21/01/2013	R214 On 07-February-13	8.61	Call	Bond Future	4866	5	4866	5	0.00
21/01/2013	R214 On 07-February-13	8.61	Put	Bond Future	77	0	77	0	0.00
21/01/2013	R214 On 07-February-13	8.60	Put	Bond Future	82	0	82	0	0.00
21/01/2013	R214 On 07-February-13	8.59	Put	Bond Future	88	0	88	0	0.00