



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
22/01/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	2025 On 07-February-13			Bond Future	113.80	113.7874	113.7973	113.7874	0.00
22/01/2013	2025 On 07-February-13	110.99	Call	Bond Future	2807	3	2807	3	0.00
22/01/2013	2025 On 07-February-13	111.00	Call	Bond Future	2797	3	2797	3	0.00
22/01/2013	2025 On 07-February-13	111.01	Call	Bond Future	2787	3	2787	3	0.00
22/01/2013	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
22/01/2013	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
22/01/2013	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
22/01/2013	2038 On 07-February-13			Bond Future	113.51	113.9445	113.5143	113.9445	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
22/01/2013	2038 On 07-February-13	105.99	Call	Bond Future	7524	8	7524	8	0.00
22/01/2013	2038 On 07-February-13	106.01	Call	Bond Future	7504	8	7504	8	0.00
22/01/2013	2038 On 07-February-13	106.00	Call	Bond Future	7514	8	7514	8	0.00
22/01/2013	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
22/01/2013	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
22/01/2013	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
22/01/2013	2050 On 07-February-13			Bond Future	119.65	120.5551	119.6488	120.5551	122.00
22/01/2013	2050 On 07-February-13	112.99	Call	Bond Future	6659	8	6659	8	0.00
22/01/2013	2050 On 07-February-13	113.00	Call	Bond Future	6649	8	6649	8	0.00
22/01/2013	2050 On 07-February-13	113.01	Call	Bond Future	6639	8	6639	8	0.00
22/01/2013	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
22/01/2013	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
22/01/2013	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
22/01/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	AL7T On 07-February-13			Index Future	490.75	490.1550	490.7460	490.1550	12.00
22/01/2013	AL7T On 02-May-13			Index Future	496.93	496.3330	496.9320	496.3330	0.00
22/01/2013	ALBI On 07-February-13			Index Future	437.25	437.3020	437.2450	437.3020	984.00
22/01/2013	ALBI On 02-May-13			Index Future	442.76	442.8140	442.7560	442.8140	80.00
22/01/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	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
22/01/2013	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	C206	On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/01/2013	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2013	EL28	On 07-February-13			Bond Future	114.27	114.6898	114.2669	114.6898	0.00
22/01/2013	EL28	On 07-February-13	113.01	Call	Bond Future	1257	2	1257	2	0.00
22/01/2013	EL28	On 07-February-13	113.00	Call	Bond Future	1267	2	1267	2	0.00
22/01/2013	EL28	On 07-February-13	112.99	Call	Bond Future	1277	2	1277	2	0.00
22/01/2013	EL28	On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
22/01/2013	EL28	On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
22/01/2013	EL28	On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
22/01/2013	ES33	On 07-February-13			Bond Future	8.66	92.1892	8.6571	92.1892	303.00
22/01/2013	ES33	On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
22/01/2013	ES33	On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
22/01/2013	ES33	On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
22/01/2013	ES33	On 07-February-13	8.56	Put	Bond Future	853	1	853	1	0.00
22/01/2013	ES33	On 07-February-13	8.55	Put	Bond Future	942	1	942	1	0.00
22/01/2013	ES33	On 07-February-13	8.54	Put	Bond Future	1030	1	1030	1	0.00
22/01/2013	GOVI	On 07-February-13			GOVI	437.17	437.2740	437.1710	437.2740	335.00
22/01/2013	GOVI	On 07-February-13	432.99	Call	GOVI	41810	4	41810	4	0.00
22/01/2013	GOVI	On 07-February-13	433.01	Call	GOVI	41610	4	41610	4	0.00
22/01/2013	GOVI	On 07-February-13	433.00	Call	GOVI	41710	4	41710	4	0.00
22/01/2013	GOVI	On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00

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22/01/2013	GOVI On 07-February-13	433.01	Put	GOVI	0	0	0	0	0.00
22/01/2013	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
22/01/2013	GOVI On 02-May-13			GOVI	442.68	442.7850	442.6810	442.7850	0.00
22/01/2013	GOVI On 02-May-13	432.99	Call	GOVI	96910	10	96910	10	0.00
22/01/2013	GOVI On 02-May-13	433.00	Call	GOVI	96810	10	96810	10	0.00
22/01/2013	GOVI On 02-May-13	433.01	Call	GOVI	96710	10	96710	10	0.00
22/01/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
22/01/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
22/01/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
22/01/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/01/2013	IGOV On 07-February-13			Index Future	200.46	200.7100	200.4590	200.7100	585.00
22/01/2013	IGOV On 02-May-13			Index Future	202.99	203.2400	202.9860	203.2400	23.00
22/01/2013	ILBI On 07-February-13			Index Future	543.36	543.7830	543.3580	543.7830	183.00
22/01/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
22/01/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/01/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
22/01/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
22/01/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/01/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/01/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.05	94.9500	5.0500	94.9500	0.00
22/01/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.02	94.9700	5.0200	94.9700	1,000.00
22/01/2013	JBAF On 17-April-13			Jibar Tradeable Future	4.99	94.9900	4.9900	94.9900	0.00
22/01/2013	JBAF On 15-May-13			Jibar Tradeable Future	4.98	95.0000	4.9800	95.0000	0.00
22/01/2013	JBAF On 19-June-13			Jibar Tradeable Future	4.96	95.0200	4.9600	95.0200	500.00
22/01/2013	JBAF On 17-July-13			Jibar Tradeable Future	4.94	95.0300	4.9400	95.0300	0.00
22/01/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.95	95.0400	4.9500	95.0400	2,200.00
22/01/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.00	94.9800	5.0000	94.9800	2,000.00
22/01/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.09	94.8800	5.0900	94.8800	1,500.00
22/01/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.20	94.7600	5.2000	94.7600	800.00
22/01/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.34	94.6200	5.3400	94.6200	0.00
22/01/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.49	94.4400	5.4900	94.4400	0.00
22/01/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
22/01/2013	R023 On 07-February-13			Bond Future	6.71	110.9193	6.7051	110.9193	1,632.00
22/01/2013	R023 On 07-February-13	7.04	Call	Bond Future	2497	2	2497	2	0.00

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22/01/2013	R023 On 07-February-13	7.06	Call	Bond Future	2644	2	2644	2	0.00
22/01/2013	R023 On 07-February-13	7.05	Call	Bond Future	2571	2	2571	2	0.00
22/01/2013	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R023 On 02-May-13			Bond Future	6.75	108.3429	6.7512	108.3429	2.00
22/01/2013	R023 On 02-May-13	7.05	Call	Bond Future	2186	2	2186	2	0.00
22/01/2013	R023 On 02-May-13	7.06	Call	Bond Future	2258	2	2258	2	0.00
22/01/2013	R023 On 02-May-13	7.04	Call	Bond Future	2114	2	2114	2	0.00
22/01/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R023 On 01-August-13			Bond Future	6.80	109.7686	6.8019	109.7686	0.00
22/01/2013	R023 On 01-August-13	7.29	Call	Bond Future	3460	3	3460	3	0.00
22/01/2013	R023 On 01-August-13	7.31	Call	Bond Future	3598	3	3598	3	0.00
22/01/2013	R023 On 01-August-13	7.30	Call	Bond Future	3529	3	3529	3	0.00
22/01/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R157 On 07-February-13			Bond Future	5.34	125.0698	5.3416	125.0698	6,033.00
22/01/2013	R157 On 07-February-13	6.28	Call	Bond Future	2477	3	2477	3	0.00
22/01/2013	R157 On 07-February-13	6.50	Call	Bond Future	3048	3	3048	3	0.00
22/01/2013	R157 On 07-February-13	6.70	Call	Bond Future	3564	4	3564	4	0.00
22/01/2013	R157 On 07-February-13	6.75	Call	Bond Future	3692	4	3692	4	0.00
22/01/2013	R157 On 07-February-13	6.80	Call	Bond Future	3820	4	3820	4	0.00
22/01/2013	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R157 On 07-February-13	6.28	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R157 On 02-May-13			Bond Future	5.35	119.7753	5.3483	119.7753	13,241.00
22/01/2013	R157 On 02-May-13	5.35	Call	Bond Future	465	0	465	0	0.00
22/01/2013	R157 On 02-May-13	5.34	Call	Bond Future	453	0	453	0	0.00
22/01/2013	R157 On 02-May-13	5.36	Call	Bond Future	478	0	478	0	0.00

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22/01/2013	R157 On 02-May-13	5.36	Put	Bond Future	449	0	449	0	0.00
22/01/2013	R157 On 02-May-13	5.34	Put	Bond Future	473	0	473	0	0.00
22/01/2013	R157 On 02-May-13	5.35	Put	Bond Future	461	0	461	0	0.00
22/01/2013	R157 On 07-November-13			Bond Future	5.36	116.2469	5.3636	116.2469	0.00
22/01/2013	R157 On 07-November-13	5.61	Call	Bond Future	934	1	934	1	0.00
22/01/2013	R157 On 07-November-13	5.59	Call	Bond Future	911	1	911	1	0.00
22/01/2013	R157 On 07-November-13	5.60	Call	Bond Future	923	1	923	1	0.00
22/01/2013	R157 On 07-November-13	5.60	Put	Bond Future	476	0	476	0	0.00
22/01/2013	R157 On 07-November-13	5.59	Put	Bond Future	483	0	483	0	0.00
22/01/2013	R157 On 07-November-13	5.61	Put	Bond Future	469	0	469	0	0.00
22/01/2013	R186 On 07-February-13			Bond Future	7.25	129.6521	7.2517	129.6521	60,997.00
22/01/2013	R186 On 07-February-13	7.00	Call	Bond Future	345	0	345	0	10,300.00
22/01/2013	R186 On 07-February-13	7.25	Call	Bond Future	1231	1	1231	1	670.00
22/01/2013	R186 On 07-February-13	7.29	Call	Bond Future	1447	2	1447	2	0.00
22/01/2013	R186 On 07-February-13	7.75	Call	Bond Future	5062	5	5062	5	1,000.00
22/01/2013	R186 On 07-February-13	8.00	Call	Bond Future	7400	7	7400	7	0.00
22/01/2013	R186 On 07-February-13	8.45	Call	Bond Future	11548	12	11548	12	0.00
22/01/2013	R186 On 07-February-13	8.47	Call	Bond Future	11728	12	11728	12	0.00
22/01/2013	R186 On 07-February-13	7.50	Call	Bond Future	2889	3	2889	3	540.00
22/01/2013	R186 On 07-February-13	8.50	Call	Bond Future	11997	12	11997	12	0.00
22/01/2013	R186 On 07-February-13	8.32	Call	Bond Future	10368	10	10368	10	0.00
22/01/2013	R186 On 07-February-13	8.55	Call	Bond Future	12444	12	12444	12	0.00
22/01/2013	R186 On 07-February-13	8.55	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R186 On 07-February-13	8.32	Put	Bond Future	0	0	0	0	2,000.00
22/01/2013	R186 On 07-February-13	8.50	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R186 On 07-February-13	7.50	Put	Bond Future	368	0	368	0	0.00
22/01/2013	R186 On 07-February-13	8.47	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R186 On 07-February-13	8.45	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R186 On 07-February-13	8.00	Put	Bond Future	10	0	10	0	150.00
22/01/2013	R186 On 07-February-13	7.75	Put	Bond Future	73	0	73	0	0.00
22/01/2013	R186 On 07-February-13	7.29	Put	Bond Future	1053	1	1053	1	100.00
22/01/2013	R186 On 07-February-13	7.25	Put	Bond Future	1248	1	1248	1	0.00
22/01/2013	R186 On 07-February-13	7.00	Put	Bond Future	2974	3	2974	3	0.00
22/01/2013	R186 On 02-May-13			Bond Future	7.31	131.2142	7.3095	131.2142	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
22/01/2013	R186 On 02-May-13	7.39	Call	Bond Future	3645	4	3645	4	0.00
22/01/2013	R186 On 02-May-13	7.40	Call	Bond Future	3699	4	3699	4	0.00
22/01/2013	R186 On 02-May-13	6.75	Call	Bond Future	1126	1	1126	1	350.00
22/01/2013	R186 On 02-May-13	7.41	Call	Bond Future	3755	4	3755	4	0.00
22/01/2013	R186 On 02-May-13	7.41	Put	Bond Future	2745	3	2745	3	0.00
22/01/2013	R186 On 02-May-13	6.75	Put	Bond Future	6960	7	6960	7	0.00
22/01/2013	R186 On 02-May-13	7.40	Put	Bond Future	2790	3	2790	3	0.00
22/01/2013	R186 On 02-May-13	7.39	Put	Bond Future	2835	3	2835	3	0.00
22/01/2013	R186 On 07-November-13			Bond Future	7.45	129.4466	7.4457	129.4466	0.00
22/01/2013	R186 On 07-November-13	8.15	Call	Bond Future	9588	10	9588	10	0.00
22/01/2013	R186 On 07-November-13	8.16	Call	Bond Future	9650	10	9650	10	0.00
22/01/2013	R186 On 07-November-13	8.14	Call	Bond Future	9527	10	9527	10	0.00
22/01/2013	R186 On 07-November-13	8.75	Call	Bond Future	13424	13	13424	13	0.00
22/01/2013	R186 On 07-November-13	8.75	Put	Bond Future	1626	2	1626	2	130.00
22/01/2013	R186 On 07-November-13	8.14	Put	Bond Future	3044	3	3044	3	0.00
22/01/2013	R186 On 07-November-13	8.16	Put	Bond Future	2987	3	2987	3	0.00
22/01/2013	R186 On 07-November-13	8.15	Put	Bond Future	3015	3	3015	3	0.00
22/01/2013	R189 On 07-February-13			Bond Future	217.91	217.9017	217.9112	217.9017	154.00
22/01/2013	R189 On 07-February-13	212.99	Call	Bond Future	4921	5	4921	5	0.00
22/01/2013	R189 On 07-February-13	213.00	Call	Bond Future	4911	5	4911	5	0.00
22/01/2013	R189 On 07-February-13	213.01	Call	Bond Future	4901	5	4901	5	0.00
22/01/2013	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R197 On 07-February-13			Bond Future	286.98	287.2121	286.9846	287.2121	2,633.00
22/01/2013	R197 On 07-February-13	278.99	Call	Bond Future	7995	8	7995	8	0.00
22/01/2013	R197 On 07-February-13	279.01	Call	Bond Future	7975	8	7975	8	0.00
22/01/2013	R197 On 07-February-13	279.00	Call	Bond Future	7985	8	7985	8	0.00
22/01/2013	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R197 On 02-May-13			Bond Future	290.60	290.8319	290.6015	290.8319	40.00
22/01/2013	R197 On 02-May-13	282.39	Call	Bond Future	8211	8	8211	8	0.00
22/01/2013	R197 On 02-May-13	282.40	Call	Bond Future	8201	8	8201	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
22/01/2013	R197 On 02-May-13	282.41	Call	Bond Future	8191	8	8191	8	0.00
22/01/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R201 On 07-February-13			Bond Future	5.07	107.7109	5.0687	107.7109	1,540.00
22/01/2013	R201 On 07-February-13	4.98	Call	Bond Future	47	0	47	0	0.00
22/01/2013	R201 On 07-February-13	5.60	Call	Bond Future	964	1	964	1	0.00
22/01/2013	R201 On 07-February-13	6.20	Call	Bond Future	2038	2	2038	2	0.00
22/01/2013	R201 On 07-February-13	6.30	Call	Bond Future	2215	2	2215	2	0.00
22/01/2013	R201 On 07-February-13	6.25	Call	Bond Future	2127	2	2127	2	0.00
22/01/2013	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R201 On 07-February-13	5.60	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R201 On 07-February-13	4.98	Put	Bond Future	209	0	209	0	0.00
22/01/2013	R201 On 02-May-13			Bond Future	5.04	109.0088	5.0395	109.0088	4.00
22/01/2013	R201 On 02-May-13	4.05	Call	Bond Future	1	0	1	0	0.00
22/01/2013	R201 On 02-May-13	4.06	Call	Bond Future	1	0	1	0	0.00
22/01/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
22/01/2013	R201 On 02-May-13	4.04	Put	Bond Future	1617	2	1617	2	0.00
22/01/2013	R201 On 02-May-13	4.06	Put	Bond Future	1585	2	1585	2	0.00
22/01/2013	R201 On 02-May-13	4.05	Put	Bond Future	1601	2	1601	2	0.00
22/01/2013	R201 On 07-November-13			Bond Future	4.91	107.5264	4.9141	107.5264	0.00
22/01/2013	R201 On 07-November-13	4.80	Call	Bond Future	282	0	282	0	0.00
22/01/2013	R201 On 07-November-13	4.79	Call	Bond Future	277	0	277	0	0.00
22/01/2013	R201 On 07-November-13	4.81	Call	Bond Future	288	0	288	0	0.00
22/01/2013	R201 On 07-November-13	4.81	Put	Bond Future	402	0	402	0	0.00
22/01/2013	R201 On 07-November-13	4.79	Put	Bond Future	414	0	414	0	0.00
22/01/2013	R201 On 07-November-13	4.80	Put	Bond Future	408	0	408	0	0.00
22/01/2013	R202 On 07-February-13			Bond Future	217.15	217.8091	217.1478	217.8091	50,656.00
22/01/2013	R202 On 07-February-13	204.99	Call	Bond Future	12158	13	12158	13	0.00
22/01/2013	R202 On 07-February-13	205.00	Call	Bond Future	12148	13	12148	13	0.00
22/01/2013	R202 On 07-February-13	205.01	Call	Bond Future	12138	13	12138	13	0.00
22/01/2013	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
22/01/2013	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R202 On 02-May-13			Bond Future	219.88	220.5544	219.8844	220.5544	1.00
22/01/2013	R202 On 02-May-13	211.04	Call	Bond Future	8844	10	8844	10	0.00
22/01/2013	R202 On 02-May-13	211.06	Call	Bond Future	8824	9	8824	9	0.00
22/01/2013	R202 On 02-May-13	211.05	Call	Bond Future	8834	10	8834	10	0.00
22/01/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R203 On 07-February-13			Bond Future	5.77	113.3136	5.7715	113.3136	19,398.00
22/01/2013	R203 On 07-February-13	5.54	Call	Bond Future	73	0	73	0	10,000.00
22/01/2013	R203 On 07-February-13	6.11	Call	Bond Future	1446	1	1446	1	12,600.00
22/01/2013	R203 On 07-February-13	6.45	Call	Bond Future	2816	3	2816	3	0.00
22/01/2013	R203 On 07-February-13	6.55	Call	Bond Future	3223	3	3223	3	0.00
22/01/2013	R203 On 07-February-13	6.65	Call	Bond Future	3628	4	3628	4	0.00
22/01/2013	R203 On 07-February-13	6.94	Call	Bond Future	4793	5	4793	5	0.00
22/01/2013	R203 On 07-February-13	6.50	Call	Bond Future	3019	3	3019	3	0.00
22/01/2013	R203 On 07-February-13	7.15	Call	Bond Future	5627	6	5627	6	0.00
22/01/2013	R203 On 07-February-13	7.15	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R203 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R203 On 07-February-13	6.94	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R203 On 07-February-13	6.65	Put	Bond Future	0	0	0	0	30,250.00
22/01/2013	R203 On 07-February-13	6.55	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R203 On 07-February-13	6.45	Put	Bond Future	1	0	1	0	0.00
22/01/2013	R203 On 07-February-13	6.11	Put	Bond Future	30	0	30	0	3,254.00
22/01/2013	R203 On 07-February-13	5.54	Put	Bond Future	1054	1	1054	1	0.00
22/01/2013	R203 On 02-May-13			Bond Future	5.80	110.5225	5.8019	110.5225	22.00
22/01/2013	R203 On 02-May-13	5.90	Call	Bond Future	1153	1	1153	1	0.00
22/01/2013	R203 On 02-May-13	5.91	Call	Bond Future	1176	1	1176	1	0.00
22/01/2013	R203 On 02-May-13	5.89	Call	Bond Future	1130	1	1130	1	0.00
22/01/2013	R203 On 02-May-13	5.89	Put	Bond Future	777	1	777	1	0.00
22/01/2013	R203 On 02-May-13	5.91	Put	Bond Future	743	1	743	1	0.00
22/01/2013	R203 On 02-May-13	5.90	Put	Bond Future	760	1	760	1	0.00
22/01/2013	R203 On 07-November-13			Bond Future	5.88	109.3883	5.8812	109.3883	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
22/01/2013	R203 On 07-November-13	571.00	Call	Bond Future	107116	107	107116	107	0.00
22/01/2013	R203 On 07-November-13	5.99	Call	Bond Future	1727	2	1727	2	0.00
22/01/2013	R203 On 07-November-13	6.00	Call	Bond Future	1747	2	1747	2	0.00
22/01/2013	R203 On 07-November-13	5.71	Call	Bond Future	1222	1	1222	1	15.00
22/01/2013	R203 On 07-November-13	6.01	Call	Bond Future	1766	2	1766	2	0.00
22/01/2013	R203 On 07-November-13	6.01	Put	Bond Future	1309	1	1309	1	0.00
22/01/2013	R203 On 07-November-13	5.71	Put	Bond Future	1834	2	1834	2	0.00
22/01/2013	R203 On 07-November-13	6.00	Put	Bond Future	1325	1	1325	1	0.00
22/01/2013	R203 On 07-November-13	5.99	Put	Bond Future	1340	1	1340	1	0.00
22/01/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R204 On 07-February-13			Bond Future	6.02	110.8128	6.0224	110.8128	16,672.00
22/01/2013	R204 On 07-February-13	7.29	Call	Bond Future	6304	6	6304	6	0.00
22/01/2013	R204 On 07-February-13	7.45	Call	Bond Future	7068	7	7068	7	0.00
22/01/2013	R204 On 07-February-13	7.95	Call	Bond Future	9410	9	9410	9	0.00
22/01/2013	R204 On 07-February-13	8.00	Call	Bond Future	9640	10	9640	10	0.00
22/01/2013	R204 On 07-February-13	8.05	Call	Bond Future	9870	10	9870	10	0.00
22/01/2013	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R204 On 07-February-13	7.45	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R204 On 07-February-13	7.29	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R204 On 02-May-13			Bond Future	6.06	112.1481	6.0611	112.1481	24.00
22/01/2013	R204 On 02-May-13	6.30	Call	Bond Future	1963	2	1963	2	0.00
22/01/2013	R204 On 02-May-13	6.29	Call	Bond Future	1931	2	1931	2	0.00
22/01/2013	R204 On 02-May-13	6.31	Call	Bond Future	1995	2	1995	2	0.00
22/01/2013	R204 On 02-May-13	6.31	Put	Bond Future	768	1	768	1	0.00
22/01/2013	R204 On 02-May-13	6.29	Put	Bond Future	802	1	802	1	0.00
22/01/2013	R204 On 02-May-13	6.30	Put	Bond Future	785	1	785	1	0.00
22/01/2013	R204 On 07-November-13			Bond Future	6.16	111.1346	6.1567	111.1346	0.00
22/01/2013	R204 On 07-November-13	6.30	Call	Bond Future	2474	2	2474	2	0.00
22/01/2013	R204 On 07-November-13	6.31	Call	Bond Future	2500	3	2500	3	0.00
22/01/2013	R204 On 07-November-13	6.29	Call	Bond Future	2448	2	2448	2	0.00
22/01/2013	R204 On 07-November-13	7.00	Call	Bond Future	4554	5	4554	5	0.00
22/01/2013	R204 On 07-November-13	7.00	Put	Bond Future	813	1	813	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
22/01/2013	R204 On 07-November-13	6.29	Put	Bond Future	1846	2	1846	2	0.00
22/01/2013	R204 On 07-November-13	6.31	Put	Bond Future	1807	2	1807	2	0.00
22/01/2013	R204 On 07-November-13	6.30	Put	Bond Future	1827	2	1827	2	0.00
22/01/2013	R206 On 07-February-13			Bond Future	5.10	102.7194	5.1013	102.7194	1,120.00
22/01/2013	R206 On 07-February-13	4.76	Call	Bond Future	0	0	0	0	0.00
22/01/2013	R206 On 07-February-13	5.00	Call	Bond Future	12	0	12	0	0.00
22/01/2013	R206 On 07-February-13	5.95	Call	Bond Future	765	1	765	1	0.00
22/01/2013	R206 On 07-February-13	6.00	Call	Bond Future	809	1	809	1	0.00
22/01/2013	R206 On 07-February-13	6.05	Call	Bond Future	854	1	854	1	0.00
22/01/2013	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R206 On 07-February-13	5.00	Put	Bond Future	104	0	104	0	0.00
22/01/2013	R206 On 07-February-13	4.76	Put	Bond Future	310	0	310	0	0.00
22/01/2013	R206 On 02-May-13			Bond Future	5.06	103.9570	5.0571	103.9570	23.00
22/01/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
22/01/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
22/01/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
22/01/2013	R206 On 02-May-13	3.41	Put	Bond Future	1134	1	1134	1	0.00
22/01/2013	R206 On 02-May-13	3.39	Put	Bond Future	1148	1	1148	1	0.00
22/01/2013	R206 On 02-May-13	3.40	Put	Bond Future	1141	1	1141	1	0.00
22/01/2013	R206 On 07-November-13			Bond Future	4.28	102.9877	4.2775	102.9877	0.00
22/01/2013	R206 On 07-November-13	4.30	Call	Bond Future	50	0	50	0	0.00
22/01/2013	R206 On 07-November-13	4.31	Call	Bond Future	51	0	51	0	0.00
22/01/2013	R206 On 07-November-13	4.29	Call	Bond Future	49	0	49	0	0.00
22/01/2013	R206 On 07-November-13	4.29	Put	Bond Future	46	0	46	0	0.00
22/01/2013	R206 On 07-November-13	4.31	Put	Bond Future	45	0	45	0	0.00
22/01/2013	R206 On 07-November-13	4.30	Put	Bond Future	46	0	46	0	0.00
22/01/2013	R207 On 07-February-13			Bond Future	6.24	106.0799	6.2436	106.0799	4,309.00
22/01/2013	R207 On 07-February-13	7.66	Call	Bond Future	7760	8	7760	8	0.00
22/01/2013	R207 On 07-February-13	7.80	Call	Bond Future	8488	8	8488	8	0.00
22/01/2013	R207 On 07-February-13	8.20	Call	Bond Future	10533	10	10533	10	0.00
22/01/2013	R207 On 07-February-13	8.30	Call	Bond Future	11035	11	11035	11	0.00
22/01/2013	R207 On 07-February-13	8.25	Call	Bond Future	10784	11	10784	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
22/01/2013	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R207 On 07-February-13	7.80	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R207 On 07-February-13	7.66	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R207 On 02-May-13			Bond Future	6.29	107.3581	6.2878	107.3581	0.00
22/01/2013	R207 On 02-May-13	6.45	Call	Bond Future	2060	2	2060	2	0.00
22/01/2013	R207 On 02-May-13	6.46	Call	Bond Future	2093	2	2093	2	0.00
22/01/2013	R207 On 02-May-13	6.44	Call	Bond Future	2028	2	2028	2	0.00
22/01/2013	R207 On 02-May-13	6.44	Put	Bond Future	1185	1	1185	1	0.00
22/01/2013	R207 On 02-May-13	6.46	Put	Bond Future	1140	1	1140	1	0.00
22/01/2013	R207 On 02-May-13	6.45	Put	Bond Future	1162	1	1162	1	0.00
22/01/2013	R207 On 07-November-13			Bond Future	6.39	106.6090	6.3919	106.6090	0.00
22/01/2013	R207 On 07-November-13	6.70	Call	Bond Future	3521	3	3521	3	0.00
22/01/2013	R207 On 07-November-13	6.69	Call	Bond Future	3490	3	3490	3	0.00
22/01/2013	R207 On 07-November-13	6.71	Call	Bond Future	3552	4	3552	4	0.00
22/01/2013	R207 On 07-November-13	6.71	Put	Bond Future	1923	2	1923	2	0.00
22/01/2013	R207 On 07-November-13	6.69	Put	Bond Future	1963	2	1963	2	0.00
22/01/2013	R207 On 07-November-13	6.70	Put	Bond Future	1943	2	1943	2	0.00
22/01/2013	R208 On 07-February-13			Bond Future	6.37	104.7225	6.3735	104.7225	19,911.00
22/01/2013	R208 On 07-February-13	8.00	Call	Bond Future	9730	10	9730	10	0.00
22/01/2013	R208 On 07-February-13	8.05	Call	Bond Future	10010	10	10010	10	0.00
22/01/2013	R208 On 07-February-13	8.83	Call	Bond Future	14251	14	14251	14	0.00
22/01/2013	R208 On 07-February-13	6.00	Call	Bond Future	58	0	58	0	12,250.00
22/01/2013	R208 On 07-February-13	7.78	Call	Bond Future	8483	8	8483	8	0.00
22/01/2013	R208 On 07-February-13	7.85	Call	Bond Future	8882	9	8882	9	0.00
22/01/2013	R208 On 07-February-13	7.95	Call	Bond Future	9448	9	9448	9	0.00
22/01/2013	R208 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R208 On 07-February-13	7.85	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R208 On 07-February-13	7.78	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R208 On 07-February-13	6.00	Put	Bond Future	2468	3	2468	3	0.00
22/01/2013	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R208 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R208 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00

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22/01/2013	R208 On 02-May-13			Bond Future	6.42	102.5913	6.4151	102.5913	47.00
22/01/2013	R208 On 02-May-13	6.66	Call	Bond Future	2599	3	2599	3	0.00
22/01/2013	R208 On 02-May-13	6.65	Call	Bond Future	2560	2	2560	2	0.00
22/01/2013	R208 On 02-May-13	6.64	Call	Bond Future	2521	2	2521	2	0.00
22/01/2013	R208 On 02-May-13	6.64	Put	Bond Future	1138	1	1138	1	0.00
22/01/2013	R208 On 02-May-13	6.65	Put	Bond Future	1116	1	1116	1	0.00
22/01/2013	R208 On 02-May-13	6.66	Put	Bond Future	1094	1	1094	1	0.00
22/01/2013	R208 On 07-November-13			Bond Future	6.52	102.0036	6.5162	102.0036	0.00
22/01/2013	R208 On 07-November-13	6.81	Call	Bond Future	3967	4	3967	4	0.00
22/01/2013	R208 On 07-November-13	7.50	Call	Bond Future	6628	7	6628	7	0.00
22/01/2013	R208 On 07-November-13	6.80	Call	Bond Future	3933	4	3933	4	0.00
22/01/2013	R208 On 07-November-13	6.79	Call	Bond Future	3899	4	3899	4	0.00
22/01/2013	R208 On 07-November-13	6.79	Put	Bond Future	2316	2	2316	2	0.00
22/01/2013	R208 On 07-November-13	6.80	Put	Bond Future	2293	2	2293	2	0.00
22/01/2013	R208 On 07-November-13	7.50	Put	Bond Future	1081	1	1081	1	230.00
22/01/2013	R208 On 07-November-13	6.81	Put	Bond Future	2270	2	2270	2	0.00
22/01/2013	R209 On 07-February-13			Bond Future	8.05	83.6568	8.0523	83.6568	8,087.00
22/01/2013	R209 On 07-February-13	8.63	Call	Bond Future	4926	5	4926	5	0.00
22/01/2013	R209 On 07-February-13	8.83	Call	Bond Future	6488	7	6488	7	0.00
22/01/2013	R209 On 07-February-13	8.95	Call	Bond Future	7411	8	7411	8	0.00
22/01/2013	R209 On 07-February-13	9.06	Call	Bond Future	8245	8	8245	8	0.00
22/01/2013	R209 On 07-February-13	9.10	Call	Bond Future	8544	9	8544	9	0.00
22/01/2013	R209 On 07-February-13	9.00	Call	Bond Future	7792	8	7792	8	0.00
22/01/2013	R209 On 07-February-13	9.05	Call	Bond Future	8170	8	8170	8	0.00
22/01/2013	R209 On 07-February-13	9.05	Put	Bond Future	1	0	1	0	0.00
22/01/2013	R209 On 07-February-13	9.00	Put	Bond Future	1	0	1	0	0.00
22/01/2013	R209 On 07-February-13	9.10	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R209 On 07-February-13	9.06	Put	Bond Future	1	0	1	0	0.00
22/01/2013	R209 On 07-February-13	8.95	Put	Bond Future	2	0	2	0	0.00
22/01/2013	R209 On 07-February-13	8.83	Put	Bond Future	6	0	6	0	14,000.00
22/01/2013	R209 On 07-February-13	8.63	Put	Bond Future	32	0	32	0	11,000.00
22/01/2013	R209 On 02-May-13			Bond Future	8.11	81.5232	8.1109	81.5232	97.00
22/01/2013	R209 On 02-May-13	8.01	Call	Bond Future	2454	3	2454	3	0.00
22/01/2013	R209 On 02-May-13	8.00	Call	Bond Future	2414	2	2414	2	0.00

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22/01/2013	R209 On 02-May-13	7.99	Call	Bond Future	2375	2	2375	2	0.00
22/01/2013	R209 On 02-May-13	7.99	Put	Bond Future	3447	3	3447	3	0.00
22/01/2013	R209 On 02-May-13	8.00	Put	Bond Future	3397	3	3397	3	0.00
22/01/2013	R209 On 02-May-13	8.01	Put	Bond Future	3347	3	3347	3	0.00
22/01/2013	R209 On 07-November-13			Bond Future	8.25	80.6102	8.2473	80.6102	0.00
22/01/2013	R209 On 07-November-13	8.81	Call	Bond Future	8116	8	8116	8	0.00
22/01/2013	R209 On 07-November-13	9.50	Call	Bond Future	11591	12	11591	12	0.00
22/01/2013	R209 On 07-November-13	8.80	Call	Bond Future	8067	8	8067	8	0.00
22/01/2013	R209 On 07-November-13	8.79	Call	Bond Future	8019	8	8019	8	0.00
22/01/2013	R209 On 07-November-13	8.79	Put	Bond Future	3585	4	3585	4	0.00
22/01/2013	R209 On 07-November-13	8.80	Put	Bond Future	3555	4	3555	4	0.00
22/01/2013	R209 On 07-November-13	9.50	Put	Bond Future	1913	2	1913	2	180.00
22/01/2013	R209 On 07-November-13	8.81	Put	Bond Future	3526	3	3526	3	0.00
22/01/2013	R210 On 07-February-13			Bond Future	166.16	166.1414	166.1572	166.1414	1,237.00
22/01/2013	R210 On 07-February-13	156.99	Call	Bond Future	9167	9	9167	9	0.00
22/01/2013	R210 On 07-February-13	157.00	Call	Bond Future	9157	9	9157	9	0.00
22/01/2013	R210 On 07-February-13	157.01	Call	Bond Future	9147	9	9147	9	0.00
22/01/2013	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R210 On 02-May-13			Bond Future	166.39	166.3780	166.3941	166.3780	7.00
22/01/2013	R210 On 02-May-13	161.14	Call	Bond Future	5254	5	5254	5	0.00
22/01/2013	R210 On 02-May-13	161.16	Call	Bond Future	5234	5	5234	5	0.00
22/01/2013	R210 On 02-May-13	161.15	Call	Bond Future	5244	5	5244	5	0.00
22/01/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R211 On 07-February-13			Bond Future	126.29	126.1822	126.2865	126.1822	522.00
22/01/2013	R211 On 07-February-13	122.99	Call	Bond Future	3297	3	3297	3	0.00
22/01/2013	R211 On 07-February-13	123.00	Call	Bond Future	3287	3	3287	3	0.00
22/01/2013	R211 On 07-February-13	123.01	Call	Bond Future	3277	3	3277	3	0.00
22/01/2013	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00

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22/01/2013	R211 On 02-May-13			Bond Future	127.88	127.7725	127.8782	127.7725	7.00
22/01/2013	R211 On 02-May-13	125.69	Call	Bond Future	2188	2	2188	2	0.00
22/01/2013	R211 On 02-May-13	125.71	Call	Bond Future	2168	2	2168	2	0.00
22/01/2013	R211 On 02-May-13	125.70	Call	Bond Future	2178	2	2178	2	0.00
22/01/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R212 On 07-February-13			Bond Future	133.17	133.1605	133.1712	133.1605	10,659.00
22/01/2013	R212 On 07-February-13	128.99	Call	Bond Future	4181	4	4181	4	0.00
22/01/2013	R212 On 07-February-13	129.00	Call	Bond Future	4171	4	4171	4	0.00
22/01/2013	R212 On 07-February-13	129.01	Call	Bond Future	4161	4	4161	4	0.00
22/01/2013	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R212 On 02-May-13			Bond Future	134.85	134.8389	134.8495	134.8389	2,511.00
22/01/2013	R212 On 02-May-13	131.09	Call	Bond Future	3760	4	3760	4	0.00
22/01/2013	R212 On 02-May-13	131.11	Call	Bond Future	3740	4	3740	4	0.00
22/01/2013	R212 On 02-May-13	131.10	Call	Bond Future	3750	4	3750	4	0.00
22/01/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R213 On 07-February-13			Bond Future	7.80	95.6580	7.7978	95.6580	10,414.00
22/01/2013	R213 On 07-February-13	8.90	Call	Bond Future	9256	9	9256	9	0.00
22/01/2013	R213 On 07-February-13	8.95	Call	Bond Future	9643	10	9643	10	0.00
22/01/2013	R213 On 07-February-13	9.05	Call	Bond Future	10409	11	10409	11	0.00
22/01/2013	R213 On 07-February-13	9.00	Call	Bond Future	10027	10	10027	10	0.00
22/01/2013	R213 On 07-February-13	9.00	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R213 On 07-February-13	9.05	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R213 On 07-February-13	8.95	Put	Bond Future	0	0	0	0	0.00
22/01/2013	R213 On 07-February-13	8.90	Put	Bond Future	1	0	1	0	0.00
22/01/2013	R213 On 02-May-13			Bond Future	7.86	93.2764	7.8558	93.2764	5.00
22/01/2013	R213 On 02-May-13	7.86	Call	Bond Future	3149	3	3149	3	0.00
22/01/2013	R213 On 02-May-13	7.84	Call	Bond Future	3060	3	3060	3	0.00
22/01/2013	R213 On 02-May-13	7.85	Call	Bond Future	3104	3	3104	3	0.00

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22/01/2013	R213 On 02-May-13	7.85	Put	Bond Future	3156	3	3156	3	0.00
22/01/2013	R213 On 02-May-13	7.84	Put	Bond Future	3202	3	3202	3	0.00
22/01/2013	R213 On 02-May-13	7.86	Put	Bond Future	3111	3	3111	3	0.00
22/01/2013	R213 On 07-November-13			Bond Future	7.99	92.2926	7.9949	92.2926	0.00
22/01/2013	R213 On 07-November-13	8.61	Call	Bond Future	8454	9	8454	9	0.00
22/01/2013	R213 On 07-November-13	8.60	Call	Bond Future	8403	9	8403	9	0.00
22/01/2013	R213 On 07-November-13	8.59	Call	Bond Future	8352	8	8352	8	0.00
22/01/2013	R213 On 07-November-13	8.59	Put	Bond Future	3400	3	3400	3	0.00
22/01/2013	R213 On 07-November-13	8.60	Put	Bond Future	3371	3	3371	3	0.00
22/01/2013	R213 On 07-November-13	8.61	Put	Bond Future	3342	3	3342	3	0.00
22/01/2013	R214 On 07-February-13			Bond Future	8.10	85.5442	8.0973	85.5442	1,714.00
22/01/2013	R214 On 07-February-13	8.59	Call	Bond Future	4522	5	4522	5	0.00
22/01/2013	R214 On 07-February-13	8.60	Call	Bond Future	4602	5	4602	5	0.00
22/01/2013	R214 On 07-February-13	8.61	Call	Bond Future	4682	5	4682	5	0.00
22/01/2013	R214 On 07-February-13	8.61	Put	Bond Future	77	0	77	0	0.00
22/01/2013	R214 On 07-February-13	8.60	Put	Bond Future	82	0	82	0	0.00
22/01/2013	R214 On 07-February-13	8.59	Put	Bond Future	88	0	88	0	0.00