



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 31/07/2013 To: 31/07/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	0986 On 31-March-36			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
31/07/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	2025 On 01-August-13			Bond Future	109.84	109.9269	109.8423	109.9269	0.00
31/07/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
31/07/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
31/07/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
31/07/2013	2025 On 01-August-13	117.99	Put	Bond Future	8148	8	8	8	0.00
31/07/2013	2025 On 01-August-13	118.00	Put	Bond Future	8158	8	8	8	0.00
31/07/2013	2025 On 01-August-13	118.01	Put	Bond Future	8168	8	8	8	0.00
31/07/2013	2025 On 07-November-13			Bond Future	111.41	111.4920	111.4061	111.4920	0.00
31/07/2013	2025 On 07-November-13	111.01	Call	Bond Future	396	0	0	0	0.00
31/07/2013	2025 On 07-November-13	111.00	Call	Bond Future	406	0	0	0	0.00
31/07/2013	2025 On 07-November-13	110.99	Call	Bond Future	416	1	0	1	0.00
31/07/2013	2025 On 07-November-13	111.00	Put	Bond Future	0	0	0	0	0.00
31/07/2013	2025 On 07-November-13	111.01	Put	Bond Future	0	0	0	0	0.00
31/07/2013	2025 On 07-November-13	110.99	Put	Bond Future	0	0	0	0	0.00
31/07/2013	2038 On 01-August-13			Bond Future	107.31	108.4011	107.3087	108.4011	0.00
31/07/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
31/07/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
31/07/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
31/07/2013	2038 On 01-August-13	114.99	Put	Bond Future	7681	7	8	7	0.00
31/07/2013	2038 On 01-August-13	115.00	Put	Bond Future	7691	7	8	7	0.00
31/07/2013	2038 On 01-August-13	115.01	Put	Bond Future	7701	7	8	7	0.00
31/07/2013	2038 On 07-November-13			Bond Future	108.84	109.9443	108.8363	109.9443	0.00
31/07/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
31/07/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
31/07/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
31/07/2013	2038 On 07-November-13	109.99	Put	Bond Future	1154	0	1	0	0.00
31/07/2013	2038 On 07-November-13	110.00	Put	Bond Future	1164	0	1	0	0.00
31/07/2013	2038 On 07-November-13	110.01	Put	Bond Future	1174	0	1	0	0.00
31/07/2013	2050 On 01-August-13			Bond Future	109.85	109.9250	109.8464	109.9250	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
31/07/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
31/07/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
31/07/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
31/07/2013	2050 On 01-August-13	119.00	Put	Bond Future	9154	9	9	9	0.00
31/07/2013	2050 On 01-August-13	118.99	Put	Bond Future	9144	9	9	9	0.00
31/07/2013	2050 On 01-August-13	119.01	Put	Bond Future	9164	9	9	9	0.00
31/07/2013	2050 On 07-November-13			Bond Future	111.41	111.4900	111.4103	111.4900	122.00
31/07/2013	2050 On 07-November-13	109.99	Call	Bond Future	1420	2	1	2	0.00
31/07/2013	2050 On 07-November-13	110.01	Call	Bond Future	1400	1	1	1	0.00
31/07/2013	2050 On 07-November-13	110.00	Call	Bond Future	1410	1	1	1	0.00
31/07/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
31/07/2013	2050 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
31/07/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
31/07/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	AL37 On 01-August-13			Index Future	401.87	400.2930	401.8680	400.2930	0.00
31/07/2013	AL37 On 07-November-13			Index Future	407.54	405.9390	407.5350	405.9390	0.00
31/07/2013	AL37 On 06-February-14			Index Future	413.00	411.3830	413.0010	411.3830	0.00
31/07/2013	AL7T On 01-August-13			Index Future	473.29	471.3600	473.2850	471.3600	0.00
31/07/2013	AL7T On 07-November-13			Index Future	479.96	478.0070	479.9600	478.0070	1.00
31/07/2013	AL7T On 06-February-14			Index Future	486.40	484.4180	486.3970	484.4180	0.00
31/07/2013	ALBI On 01-August-13			Index Future	425.33	424.3430	425.3280	424.3430	6.00
31/07/2013	ALBI On 07-November-13			Index Future	431.33	430.3280	431.3270	430.3280	763.00
31/07/2013	ALBI On 06-February-14			Index Future	437.11	436.1000	437.1110	436.1000	73.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/07/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	C212 On 31-January-22			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
31/07/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2013	EL28 On 01-August-13			Bond Future	111.18	111.2562	111.1768	111.2562	0.00
31/07/2013	EL28 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
31/07/2013	EL28 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
31/07/2013	EL28 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
31/07/2013	EL28 On 01-August-13	114.99	Put	Bond Future	3813	4	4	4	0.00
31/07/2013	EL28 On 01-August-13	115.00	Put	Bond Future	3823	4	4	4	0.00
31/07/2013	EL28 On 01-August-13	115.01	Put	Bond Future	3833	4	4	4	0.00
31/07/2013	EL28 On 07-November-13			Bond Future	111.37	111.4456	111.3740	111.4456	0.00
31/07/2013	EL28 On 07-November-13	110.00	Call	Bond Future	1374	1	1	1	0.00
31/07/2013	EL28 On 07-November-13	109.99	Call	Bond Future	1384	1	1	1	0.00
31/07/2013	EL28 On 07-November-13	110.01	Call	Bond Future	1364	1	1	1	0.00
31/07/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
31/07/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
31/07/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
31/07/2013	ES33 On 01-August-13			Bond Future	9.50	85.1246	85.1527	85.1246	0.00
31/07/2013	ES33 On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
31/07/2013	ES33 On 01-August-13	91.02	Call	Bond Future	74101	74	74	74	0.00
31/07/2013	ES33 On 01-August-13	9.00	Put	Bond Future	3939	4	4	4	0.00
31/07/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
31/07/2013	ES33 On 07-November-13			Bond Future	9.62	82.5438	82.5723	82.5438	6,292.00
31/07/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
31/07/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
31/07/2013	ES33 On 07-November-13	8.51	Call	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
31/07/2013	ES33 On 07-November-13	8.49	Put	Bond Future	9192	9	9	9	0.00
31/07/2013	ES33 On 07-November-13	8.50	Put	Bond Future	9104	9	9	9	0.00
31/07/2013	ES33 On 07-November-13	8.51	Put	Bond Future	9015	9	9	9	0.00
31/07/2013	ES33 On 06-February-14			Bond Future	9.74	83.6511	83.6799	83.6511	0.00
31/07/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
31/07/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
31/07/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
31/07/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1381	1	1	1	0.00
31/07/2013	ES33 On 06-February-14	9.56	Put	Bond Future	1305	1	1	1	0.00
31/07/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1456	1	1	1	0.00
31/07/2013	GOVI On 01-August-13			GOVI	424.87	423.8500	424.8680	423.8500	245.00
31/07/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
31/07/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
31/07/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
31/07/2013	GOVI On 01-August-13	445.99	Put	GOVI	211220	22	21	22	0.00
31/07/2013	GOVI On 01-August-13	446.01	Put	GOVI	211420	22	21	22	0.00
31/07/2013	GOVI On 01-August-13	446.00	Put	GOVI	211320	22	21	22	0.00
31/07/2013	GOVI On 07-November-13			GOVI	430.86	429.8280	430.8600	429.8280	61.00
31/07/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
31/07/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
31/07/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
31/07/2013	GOVI On 07-November-13	446.00	Put	GOVI	151400	16	15	16	0.00
31/07/2013	GOVI On 07-November-13	446.01	Put	GOVI	151500	16	15	16	0.00
31/07/2013	GOVI On 07-November-13	445.99	Put	GOVI	151300	16	15	16	0.00
31/07/2013	GOVI On 06-February-14			GOVI	436.64	435.5930	436.6390	435.5930	268.00
31/07/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
31/07/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
31/07/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
31/07/2013	GOVI On 06-February-14	439.99	Put	GOVI	33510	4	3	4	0.00
31/07/2013	GOVI On 06-February-14	440.01	Put	GOVI	33710	4	3	4	0.00
31/07/2013	GOVI On 06-February-14	440.00	Put	GOVI	33610	4	3	4	0.00
31/07/2013	GOVI On 08-May-14			GOVI	442.55	441.4900	442.5500	441.4900	0.00
31/07/2013	GOVI On 08-May-14	442.01	Call	GOVI	5400	0	1	0	0.00
31/07/2013	GOVI On 08-May-14	442.00	Call	GOVI	5500	0	1	0	0.00

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31/07/2013	GOVI On 08-May-14	441.99	Call	GOVI	5600	0	1	0	0.00
31/07/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	1	0	1	0.00
31/07/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	1	0	1	0.00
31/07/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	1	0	1	0.00
31/07/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/07/2013	IGOV On 01-August-13			Index Future	196.85	197.4420	196.8450	197.4420	308.00
31/07/2013	IGOV On 07-November-13			Index Future	199.65	200.2530	199.6480	200.2530	1,078.00
31/07/2013	IGOV On 06-February-14			Index Future	202.35	202.9630	202.3500	202.9630	164.00
31/07/2013	ILBI On 01-August-13			Index Future	534.15	534.4630	534.1510	534.4630	0.00
31/07/2013	ILBI On 07-November-13			Index Future	541.82	542.1390	541.8240	542.1390	0.00
31/07/2013	ILBI On 06-February-14			Index Future	549.23	549.5460	549.2250	549.5460	186.00
31/07/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
31/07/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
31/07/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
31/07/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
31/07/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
31/07/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
31/07/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.16	94.8400	94.8400	94.8400	0.00
31/07/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.20	94.7900	94.8000	94.7900	700.00
31/07/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.24	94.7300	94.7600	94.7300	0.00
31/07/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.33	94.6100	94.6700	94.6100	0.00
31/07/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.40	94.5300	94.6000	94.5300	1,500.00
31/07/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.50	94.4300	94.5000	94.4300	1,000.00
31/07/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.55	94.4500	94.4500	94.4500	0.00
31/07/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.73	94.2100	94.2700	94.2100	400.00
31/07/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.06	93.8900	93.9400	93.8900	1,000.00
31/07/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.42	93.5400	93.5800	93.5400	0.00

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31/07/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.73	93.2100	93.2700	93.2100	0.00
31/07/2013	JBAF On 18-March-15			Jibar Tradeable Future	7.01	92.9400	92.9900	92.9400	250.00
31/07/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.25	92.7000	92.7500	92.7000	0.00
31/07/2013	R023 On 01-August-13			Bond Future	7.83	102.3834	102.8342	102.3834	887.00
31/07/2013	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R023 On 01-August-13	7.30	Put	Bond Future	3566	4	4	4	0.00
31/07/2013	R023 On 01-August-13	7.31	Put	Bond Future	3497	4	3	4	0.00
31/07/2013	R023 On 01-August-13	7.29	Put	Bond Future	3636	4	4	4	0.00
31/07/2013	R023 On 07-November-13			Bond Future	7.93	99.9117	100.3688	99.9117	11,644.00
31/07/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R023 On 07-November-13	6.50	Put	Bond Future	9801	10	10	10	0.00
31/07/2013	R023 On 07-November-13	6.49	Put	Bond Future	9873	10	10	10	0.00
31/07/2013	R023 On 07-November-13	6.51	Put	Bond Future	9728	10	10	10	0.00
31/07/2013	R023 On 06-February-14			Bond Future	8.03	101.2520	101.7150	101.2520	0.00
31/07/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R023 On 06-February-14	7.85	Put	Bond Future	1151	2	1	2	0.00
31/07/2013	R023 On 06-February-14	7.86	Put	Bond Future	1087	2	1	2	0.00
31/07/2013	R023 On 06-February-14	7.84	Put	Bond Future	1214	2	1	2	0.00
31/07/2013	R157 On 01-August-13			Bond Future	6.14	119.4778	119.6251	119.4778	8,952.00
31/07/2013	R157 On 01-August-13	116.11	Call	Bond Future	90170	90	90	90	0.00
31/07/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
31/07/2013	R157 On 07-November-13			Bond Future	6.28	114.3565	114.5058	114.3565	21,698.00
31/07/2013	R157 On 07-November-13	5.60	Call	Bond Future	255	0	0	0	0.00
31/07/2013	R157 On 07-November-13	5.61	Call	Bond Future	259	0	0	0	0.00
31/07/2013	R157 On 07-November-13	5.59	Call	Bond Future	250	0	0	0	0.00
31/07/2013	R157 On 07-November-13	5.60	Put	Bond Future	1522	2	2	2	0.00
31/07/2013	R157 On 07-November-13	5.59	Put	Bond Future	1536	2	2	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
31/07/2013	R157 On 07-November-13	5.61	Put	Bond Future	1508	2	2	2	0.00
31/07/2013	R157 On 06-February-14			Bond Future	6.44	115.8907	116.0418	115.8907	0.00
31/07/2013	R157 On 06-February-14	5.64	Call	Bond Future	370	0	0	0	0.00
31/07/2013	R157 On 06-February-14	5.66	Call	Bond Future	379	0	0	0	0.00
31/07/2013	R157 On 06-February-14	5.65	Call	Bond Future	375	0	0	0	0.00
31/07/2013	R157 On 06-February-14	5.65	Put	Bond Future	1643	2	2	2	0.00
31/07/2013	R157 On 06-February-14	5.66	Put	Bond Future	1632	2	2	2	0.00
31/07/2013	R157 On 06-February-14	5.64	Put	Bond Future	1655	2	2	2	0.00
31/07/2013	R157 On 08-May-14			Bond Future	6.64	110.6505	110.8036	110.6505	0.00
31/07/2013	R157 On 08-May-14	5.21	Call	Bond Future	261	0	0	0	0.00
31/07/2013	R157 On 08-May-14	5.20	Call	Bond Future	258	0	0	0	0.00
31/07/2013	R157 On 08-May-14	5.19	Call	Bond Future	255	0	0	0	0.00
31/07/2013	R157 On 08-May-14	5.20	Put	Bond Future	2208	2	2	2	0.00
31/07/2013	R157 On 08-May-14	5.19	Put	Bond Future	2219	2	2	2	0.00
31/07/2013	R157 On 08-May-14	5.21	Put	Bond Future	2197	2	2	2	0.00
31/07/2013	R157 On 07-August-14			Bond Future	6.89	112.1683	112.3235	112.1683	0.00
31/07/2013	R157 On 07-August-14	6.74	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R157 On 07-August-14	6.76	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R157 On 07-August-14	6.75	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R157 On 07-August-14	6.74	Put	Bond Future	168	0	0	0	0.00
31/07/2013	R157 On 07-August-14	6.75	Put	Bond Future	157	0	0	0	0.00
31/07/2013	R157 On 07-August-14	6.76	Put	Bond Future	147	0	0	0	0.00
31/07/2013	R186 On 01-August-13			Bond Future	8.16	120.0089	120.1732	120.0089	14,633.00
31/07/2013	R186 On 01-August-13	7.25	Call	Bond Future	0	0	0	0	5,315.00
31/07/2013	R186 On 01-August-13	128.26	Call	Bond Future	110901	111	111	111	0.00
31/07/2013	R186 On 01-August-13	7.80	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R186 On 01-August-13	7.20	Call	Bond Future	0	0	0	0	6,800.00
31/07/2013	R186 On 01-August-13	8.80	Call	Bond Future	5663	5	6	5	0.00
31/07/2013	R186 On 01-August-13	9.00	Call	Bond Future	7343	7	7	7	0.00
31/07/2013	R186 On 01-August-13	8.00	Call	Bond Future	23	0	0	0	0.00
31/07/2013	R186 On 01-August-13	7.50	Call	Bond Future	0	0	0	0	6,800.00
31/07/2013	R186 On 01-August-13	6.80	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R186 On 01-August-13	6.50	Call	Bond Future	0	0	0	0	500.00
31/07/2013	R186 On 01-August-13	7.00	Call	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
31/07/2013	R186 On 01-August-13	6.75	Call	Bond Future	0	0	0	0	1,000.00
31/07/2013	R186 On 01-August-13	7.80	Put	Bond Future	3303	3	3	3	20.00
31/07/2013	R186 On 01-August-13	6.50	Put	Bond Future	16511	17	17	17	0.00
31/07/2013	R186 On 01-August-13	7.25	Put	Bond Future	8663	9	9	9	0.00
31/07/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
31/07/2013	R186 On 01-August-13	8.80	Put	Bond Future	0	0	0	0	6,800.00
31/07/2013	R186 On 01-August-13	8.00	Put	Bond Future	1455	2	1	2	0.00
31/07/2013	R186 On 01-August-13	6.80	Put	Bond Future	13294	13	13	13	0.00
31/07/2013	R186 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
31/07/2013	R186 On 01-August-13	7.20	Put	Bond Future	9166	9	9	9	2,807.00
31/07/2013	R186 On 01-August-13	7.50	Put	Bond Future	6187	6	6	6	0.00
31/07/2013	R186 On 01-August-13	7.00	Put	Bond Future	11207	11	11	11	4,100.00
31/07/2013	R186 On 01-August-13	6.75	Put	Bond Future	13823	14	14	14	0.00
31/07/2013	R186 On 07-November-13			Bond Future	8.26	121.7015	121.8680	121.7015	56,254.00
31/07/2013	R186 On 07-November-13	8.14	Call	Bond Future	3192	3	3	3	0.00
31/07/2013	R186 On 07-November-13	8.50	Call	Bond Future	4848	5	5	5	0.00
31/07/2013	R186 On 07-November-13	8.75	Call	Bond Future	6204	6	6	6	0.00
31/07/2013	R186 On 07-November-13	6.75	Call	Bond Future	270	0	0	0	1,000.00
31/07/2013	R186 On 07-November-13	9.00	Call	Bond Future	7698	8	8	8	0.00
31/07/2013	R186 On 07-November-13	8.25	Call	Bond Future	3654	4	4	4	0.00
31/07/2013	R186 On 07-November-13	6.50	Call	Bond Future	147	0	0	0	5,290.00
31/07/2013	R186 On 07-November-13	8.16	Call	Bond Future	3273	3	3	3	0.00
31/07/2013	R186 On 07-November-13	8.00	Call	Bond Future	2656	3	3	3	1,000.00
31/07/2013	R186 On 07-November-13	8.15	Call	Bond Future	3232	3	3	3	0.00
31/07/2013	R186 On 07-November-13	8.00	Put	Bond Future	4974	5	5	5	0.00
31/07/2013	R186 On 07-November-13	8.75	Put	Bond Future	1939	2	2	2	1,030.00
31/07/2013	R186 On 07-November-13	8.14	Put	Bond Future	4241	4	4	4	0.00
31/07/2013	R186 On 07-November-13	8.50	Put	Bond Future	2719	3	3	3	4,000.00
31/07/2013	R186 On 07-November-13	8.25	Put	Bond Future	3720	4	4	4	250.00
31/07/2013	R186 On 07-November-13	6.75	Put	Bond Future	14801	15	15	15	0.00
31/07/2013	R186 On 07-November-13	6.50	Put	Bond Future	17324	17	17	17	0.00
31/07/2013	R186 On 07-November-13	8.15	Put	Bond Future	4192	4	4	4	0.00
31/07/2013	R186 On 07-November-13	8.16	Put	Bond Future	4143	4	4	4	0.00
31/07/2013	R186 On 07-November-13	9.00	Put	Bond Future	1351	1	1	1	1,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2013	R186 On 06-February-14			Bond Future	8.35	118.0440	118.2125	118.0440	0.00
31/07/2013	R186 On 06-February-14	7.75	Call	Bond Future	2815	3	3	3	0.00
31/07/2013	R186 On 06-February-14	7.74	Call	Bond Future	2785	3	3	3	0.00
31/07/2013	R186 On 06-February-14	7.76	Call	Bond Future	2845	3	3	3	0.00
31/07/2013	R186 On 06-February-14	7.76	Put	Bond Future	8154	8	8	8	0.00
31/07/2013	R186 On 06-February-14	7.75	Put	Bond Future	8217	8	8	8	0.00
31/07/2013	R186 On 06-February-14	7.74	Put	Bond Future	8279	8	8	8	0.00
31/07/2013	R186 On 08-May-14			Bond Future	8.45	119.6423	119.8130	119.6423	0.00
31/07/2013	R186 On 08-May-14	7.10	Call	Bond Future	1955	2	2	2	0.00
31/07/2013	R186 On 08-May-14	7.09	Call	Bond Future	1935	2	2	2	0.00
31/07/2013	R186 On 08-May-14	7.11	Call	Bond Future	1974	2	2	2	0.00
31/07/2013	R186 On 08-May-14	7.11	Put	Bond Future	14189	14	14	14	0.00
31/07/2013	R186 On 08-May-14	7.10	Put	Bond Future	14268	14	14	14	0.00
31/07/2013	R186 On 08-May-14	7.09	Put	Bond Future	14346	14	14	14	0.00
31/07/2013	R186 On 07-August-14			Bond Future	8.55	115.9922	116.1652	115.9922	0.00
31/07/2013	R186 On 07-August-14	8.29	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R186 On 07-August-14	8.31	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R186 On 07-August-14	8.30	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R186 On 07-August-14	8.30	Put	Bond Future	2109	2	2	2	0.00
31/07/2013	R186 On 07-August-14	8.29	Put	Bond Future	2194	2	2	2	0.00
31/07/2013	R186 On 07-August-14	8.31	Put	Bond Future	2023	2	2	2	0.00
31/07/2013	R197 On 01-August-13			Bond Future	277.95	278.3954	277.9470	278.3954	449.00
31/07/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R197 On 01-August-13	295.00	Put	Bond Future	17053	17	17	17	0.00
31/07/2013	R197 On 01-August-13	295.01	Put	Bond Future	17063	17	17	17	0.00
31/07/2013	R197 On 01-August-13	294.99	Put	Bond Future	17043	17	17	17	0.00
31/07/2013	R197 On 07-November-13			Bond Future	281.90	282.3591	281.9040	282.3591	2,097.00
31/07/2013	R197 On 07-November-13	280.01	Call	Bond Future	1894	2	2	2	0.00
31/07/2013	R197 On 07-November-13	280.00	Call	Bond Future	1904	2	2	2	0.00
31/07/2013	R197 On 07-November-13	279.99	Call	Bond Future	1914	2	2	2	0.00
31/07/2013	R197 On 07-November-13	279.99	Put	Bond Future	0	0	0	0	0.00
31/07/2013	R197 On 07-November-13	280.00	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
31/07/2013	R197 On 07-November-13	280.01	Put	Bond Future	0	0	0	0	0.00
31/07/2013	R201 On 01-August-13			Bond Future	5.31	105.5085	105.5975	105.5085	0.00
31/07/2013	R201 On 01-August-13	107.45	Call	Bond Future	68352	68	68	68	0.00
31/07/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
31/07/2013	R201 On 07-November-13			Bond Future	5.31	106.9965	107.0867	106.9965	0.00
31/07/2013	R201 On 07-November-13	4.79	Call	Bond Future	155	0	0	0	0.00
31/07/2013	R201 On 07-November-13	4.80	Call	Bond Future	158	0	0	0	0.00
31/07/2013	R201 On 07-November-13	4.81	Call	Bond Future	161	0	0	0	0.00
31/07/2013	R201 On 07-November-13	4.80	Put	Bond Future	713	1	1	1	0.00
31/07/2013	R201 On 07-November-13	4.81	Put	Bond Future	705	1	1	1	0.00
31/07/2013	R201 On 07-November-13	4.79	Put	Bond Future	721	1	1	1	0.00
31/07/2013	R201 On 06-February-14			Bond Future	5.27	104.0234	104.1146	104.0234	0.00
31/07/2013	R201 On 06-February-14	5.24	Call	Bond Future	393	0	0	0	0.00
31/07/2013	R201 On 06-February-14	5.26	Call	Bond Future	402	0	0	0	0.00
31/07/2013	R201 On 06-February-14	5.25	Call	Bond Future	398	0	0	0	0.00
31/07/2013	R201 On 06-February-14	5.25	Put	Bond Future	418	0	0	0	0.00
31/07/2013	R201 On 06-February-14	5.26	Put	Bond Future	414	0	0	0	0.00
31/07/2013	R201 On 06-February-14	5.24	Put	Bond Future	422	0	0	0	0.00
31/07/2013	R201 On 08-May-14			Bond Future	5.20	105.4318	105.5242	105.4318	0.00
31/07/2013	R201 On 08-May-14	4.75	Call	Bond Future	257	0	0	0	0.00
31/07/2013	R201 On 08-May-14	4.76	Call	Bond Future	260	0	0	0	0.00
31/07/2013	R201 On 08-May-14	4.74	Call	Bond Future	255	0	0	0	0.00
31/07/2013	R201 On 08-May-14	4.76	Put	Bond Future	524	1	1	1	0.00
31/07/2013	R201 On 08-May-14	4.75	Put	Bond Future	528	1	1	1	0.00
31/07/2013	R201 On 08-May-14	4.74	Put	Bond Future	532	1	1	1	0.00
31/07/2013	R201 On 07-August-14			Bond Future	4.92	102.4688	102.5624	102.4688	0.00
31/07/2013	R201 On 07-August-14	5.29	Call	Bond Future	132	0	0	0	0.00
31/07/2013	R201 On 07-August-14	5.31	Call	Bond Future	139	0	0	0	0.00
31/07/2013	R201 On 07-August-14	5.30	Call	Bond Future	136	0	0	0	0.00
31/07/2013	R201 On 07-August-14	5.29	Put	Bond Future	0	0	0	0	0.00
31/07/2013	R201 On 07-August-14	5.30	Put	Bond Future	0	0	0	0	0.00
31/07/2013	R201 On 07-August-14	5.31	Put	Bond Future	0	0	0	0	0.00
31/07/2013	R202 On 01-August-13			Bond Future	208.68	210.1076	208.6816	210.1076	890.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R202 On 01-August-13	223.00	Put	Bond Future	14318	13	14	13	0.00
31/07/2013	R202 On 01-August-13	223.01	Put	Bond Future	14328	13	14	13	0.00
31/07/2013	R202 On 01-August-13	222.99	Put	Bond Future	14308	13	14	13	0.00
31/07/2013	R202 On 07-November-13			Bond Future	211.65	213.0992	211.6525	213.0992	42,966.00
31/07/2013	R202 On 07-November-13	208.99	Call	Bond Future	2662	4	3	4	0.00
31/07/2013	R202 On 07-November-13	209.01	Call	Bond Future	2642	4	3	4	0.00
31/07/2013	R202 On 07-November-13	209.00	Call	Bond Future	2652	4	3	4	0.00
31/07/2013	R202 On 07-November-13	209.01	Put	Bond Future	0	0	0	0	0.00
31/07/2013	R202 On 07-November-13	209.00	Put	Bond Future	0	0	0	0	0.00
31/07/2013	R202 On 07-November-13	208.99	Put	Bond Future	0	0	0	0	0.00
31/07/2013	R203 On 01-August-13			Bond Future	6.84	107.8298	108.2073	107.8298	186.00
31/07/2013	R203 On 01-August-13	109.11	Call	Bond Future	94994	95	95	95	0.00
31/07/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
31/07/2013	R203 On 07-November-13			Bond Future	6.96	105.1911	105.5739	105.1911	7,179.00
31/07/2013	R203 On 07-November-13	5.99	Call	Bond Future	219	0	0	0	0.00
31/07/2013	R203 On 07-November-13	6.01	Call	Bond Future	228	0	0	0	0.00
31/07/2013	R203 On 07-November-13	6.00	Call	Bond Future	223	0	0	0	0.00
31/07/2013	R203 On 07-November-13	571.00	Call	Bond Future	103344	103	103	103	0.00
31/07/2013	R203 On 07-November-13	5.71	Call	Bond Future	114	0	0	0	15.00
31/07/2013	R203 On 07-November-13	6.00	Put	Bond Future	3574	4	4	4	0.00
31/07/2013	R203 On 07-November-13	6.01	Put	Bond Future	3543	4	4	4	0.00
31/07/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
31/07/2013	R203 On 07-November-13	5.99	Put	Bond Future	3604	4	4	4	0.00
31/07/2013	R203 On 07-November-13	5.71	Put	Bond Future	4497	5	4	5	0.00
31/07/2013	R203 On 06-February-14			Bond Future	7.09	106.6023	106.9900	106.6023	0.00
31/07/2013	R203 On 06-February-14	6.14	Call	Bond Future	517	0	1	0	0.00
31/07/2013	R203 On 06-February-14	6.16	Call	Bond Future	531	0	1	0	0.00
31/07/2013	R203 On 06-February-14	5.95	Call	Bond Future	394	0	0	0	16.00
31/07/2013	R203 On 06-February-14	6.15	Call	Bond Future	524	0	1	0	0.00
31/07/2013	R203 On 06-February-14	5.95	Put	Bond Future	4125	4	4	4	0.00
31/07/2013	R203 On 06-February-14	6.14	Put	Bond Future	3617	4	4	4	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
31/07/2013	R203 On 06-February-14	6.15	Put	Bond Future	3591	4	4	4	0.00
31/07/2013	R203 On 06-February-14	6.16	Put	Bond Future	3565	4	4	4	0.00
31/07/2013	R203 On 08-May-14			Bond Future	7.23	103.8844	104.2773	103.8844	0.00
31/07/2013	R203 On 08-May-14	5.76	Call	Bond Future	446	0	0	0	0.00
31/07/2013	R203 On 08-May-14	5.74	Call	Bond Future	435	0	0	0	0.00
31/07/2013	R203 On 08-May-14	5.75	Call	Bond Future	441	0	0	0	0.00
31/07/2013	R203 On 08-May-14	7.40	Call	Bond Future	2160	2	2	2	16.00
31/07/2013	R203 On 08-May-14	5.74	Put	Bond Future	4999	5	5	5	0.00
31/07/2013	R203 On 08-May-14	7.40	Put	Bond Future	1664	2	2	2	0.00
31/07/2013	R203 On 08-May-14	5.76	Put	Bond Future	4946	5	5	5	0.00
31/07/2013	R203 On 08-May-14	5.75	Put	Bond Future	4972	5	5	5	0.00
31/07/2013	R203 On 07-August-14			Bond Future	7.38	105.3094	105.7076	105.3094	0.00
31/07/2013	R203 On 07-August-14	7.31	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R203 On 07-August-14	7.30	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R203 On 07-August-14	7.29	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R203 On 07-August-14	7.30	Put	Bond Future	232	1	0	1	0.00
31/07/2013	R203 On 07-August-14	7.31	Put	Bond Future	204	1	0	1	0.00
31/07/2013	R203 On 07-August-14	7.29	Put	Bond Future	260	1	0	1	0.00
31/07/2013	R204 On 01-August-13			Bond Future	7.04	104.7322	105.2221	104.7322	10,678.00
31/07/2013	R204 On 01-August-13	110.75	Call	Bond Future	96339	96	96	96	0.00
31/07/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
31/07/2013	R204 On 07-November-13			Bond Future	7.15	106.2092	106.7060	106.2092	25,774.00
31/07/2013	R204 On 07-November-13	6.30	Call	Bond Future	407	0	0	0	0.00
31/07/2013	R204 On 07-November-13	6.31	Call	Bond Future	415	0	0	0	0.00
31/07/2013	R204 On 07-November-13	6.29	Call	Bond Future	398	0	0	0	0.00
31/07/2013	R204 On 07-November-13	7.00	Call	Bond Future	1338	1	1	1	0.00
31/07/2013	R204 On 07-November-13	6.30	Put	Bond Future	4163	5	4	5	0.00
31/07/2013	R204 On 07-November-13	7.00	Put	Bond Future	2000	2	2	2	1,270.00
31/07/2013	R204 On 07-November-13	6.31	Put	Bond Future	4127	5	4	5	0.00
31/07/2013	R204 On 07-November-13	6.29	Put	Bond Future	4200	5	4	5	0.00
31/07/2013	R204 On 06-February-14			Bond Future	7.26	103.6034	104.1067	103.6034	0.00
31/07/2013	R204 On 06-February-14	6.39	Call	Bond Future	881	1	1	1	0.00
31/07/2013	R204 On 06-February-14	6.40	Call	Bond Future	892	1	1	1	0.00
31/07/2013	R204 On 06-February-14	6.41	Call	Bond Future	903	1	1	1	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
31/07/2013	R204 On 06-February-14	6.39	Put	Bond Future	4537	5	5	5	0.00
31/07/2013	R204 On 06-February-14	6.40	Put	Bond Future	4505	5	5	5	0.00
31/07/2013	R204 On 06-February-14	6.41	Put	Bond Future	4473	5	4	5	0.00
31/07/2013	R204 On 08-May-14			Bond Future	7.38	105.0061	105.5162	105.0061	0.00
31/07/2013	R204 On 08-May-14	6.05	Call	Bond Future	825	1	1	1	0.00
31/07/2013	R204 On 08-May-14	6.04	Call	Bond Future	817	1	1	1	0.00
31/07/2013	R204 On 08-May-14	6.06	Call	Bond Future	834	1	1	1	0.00
31/07/2013	R204 On 08-May-14	6.04	Put	Bond Future	6215	7	6	7	0.00
31/07/2013	R204 On 08-May-14	6.06	Put	Bond Future	6149	7	6	7	0.00
31/07/2013	R204 On 08-May-14	6.05	Put	Bond Future	6182	7	6	7	0.00
31/07/2013	R204 On 07-August-14			Bond Future	7.51	102.4152	102.9322	102.4152	0.00
31/07/2013	R204 On 07-August-14	7.46	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R204 On 07-August-14	7.44	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R204 On 07-August-14	7.45	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R204 On 07-August-14	7.44	Put	Bond Future	242	1	0	1	0.00
31/07/2013	R204 On 07-August-14	7.46	Put	Bond Future	168	1	0	1	0.00
31/07/2013	R204 On 07-August-14	7.45	Put	Bond Future	205	1	0	1	0.00
31/07/2013	R206 On 01-August-13			Bond Future	5.38	101.3182	101.3324	101.3182	0.00
31/07/2013	R206 On 01-August-13	103.94	Call	Bond Future	30334	30	30	30	0.00
31/07/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
31/07/2013	R206 On 07-November-13			Bond Future	5.49	102.7472	102.7615	102.7472	0.00
31/07/2013	R206 On 07-November-13	4.29	Call	Bond Future	14	0	0	0	0.00
31/07/2013	R206 On 07-November-13	4.31	Call	Bond Future	15	0	0	0	0.00
31/07/2013	R206 On 07-November-13	4.30	Call	Bond Future	14	0	0	0	0.00
31/07/2013	R206 On 07-November-13	4.29	Put	Bond Future	228	0	0	0	0.00
31/07/2013	R206 On 07-November-13	4.30	Put	Bond Future	227	0	0	0	0.00
31/07/2013	R206 On 07-November-13	4.31	Put	Bond Future	225	0	0	0	0.00
31/07/2013	R207 On 01-August-13			Bond Future	7.39	99.3451	99.7389	99.3451	16,038.00
31/07/2013	R207 On 01-August-13	106.18	Call	Bond Future	92168	92	92	92	0.00
31/07/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
31/07/2013	R207 On 07-November-13			Bond Future	7.50	100.7462	101.1455	100.7462	27,380.00
31/07/2013	R207 On 07-November-13	6.71	Call	Bond Future	593	0	1	0	0.00
31/07/2013	R207 On 07-November-13	6.70	Call	Bond Future	582	0	1	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
31/07/2013	R207 On 07-November-13	6.69	Call	Bond Future	571	0	1	0	0.00
31/07/2013	R207 On 07-November-13	6.70	Put	Bond Future	4531	5	5	5	0.00
31/07/2013	R207 On 07-November-13	6.71	Put	Bond Future	4491	5	4	5	0.00
31/07/2013	R207 On 07-November-13	6.69	Put	Bond Future	4571	5	5	5	0.00
31/07/2013	R207 On 06-February-14			Bond Future	7.61	98.4582	98.8627	98.4582	0.00
31/07/2013	R207 On 06-February-14	6.65	Call	Bond Future	958	1	1	1	0.00
31/07/2013	R207 On 06-February-14	6.66	Call	Bond Future	970	1	1	1	0.00
31/07/2013	R207 On 06-February-14	6.64	Call	Bond Future	947	1	1	1	0.00
31/07/2013	R207 On 06-February-14	6.65	Put	Bond Future	5528	6	6	6	0.00
31/07/2013	R207 On 06-February-14	6.64	Put	Bond Future	5566	6	6	6	0.00
31/07/2013	R207 On 06-February-14	6.66	Put	Bond Future	5490	6	5	6	0.00
31/07/2013	R207 On 08-May-14			Bond Future	7.72	99.7913	100.2012	99.7913	0.00
31/07/2013	R207 On 08-May-14	6.20	Call	Bond Future	889	1	1	1	0.00
31/07/2013	R207 On 08-May-14	6.21	Call	Bond Future	898	1	1	1	0.00
31/07/2013	R207 On 08-May-14	6.19	Call	Bond Future	880	1	1	1	0.00
31/07/2013	R207 On 08-May-14	6.20	Put	Bond Future	7997	8	8	8	0.00
31/07/2013	R207 On 08-May-14	6.21	Put	Bond Future	7958	8	8	8	0.00
31/07/2013	R207 On 08-May-14	6.19	Put	Bond Future	8037	8	8	8	0.00
31/07/2013	R207 On 07-August-14			Bond Future	7.85	97.5198	97.9354	97.5198	0.00
31/07/2013	R207 On 07-August-14	7.69	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R207 On 07-August-14	7.71	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R207 On 07-August-14	7.70	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R207 On 07-August-14	7.70	Put	Bond Future	643	1	1	1	0.00
31/07/2013	R207 On 07-August-14	7.69	Put	Bond Future	686	1	1	1	0.00
31/07/2013	R207 On 07-August-14	7.71	Put	Bond Future	599	1	1	1	0.00
31/07/2013	R208 On 01-August-13			Bond Future	7.54	97.4043	97.8118	97.4043	4,026.00
31/07/2013	R208 On 01-August-13	101.40	Call	Bond Future	88767	88	89	88	0.00
31/07/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
31/07/2013	R208 On 07-November-13			Bond Future	7.65	95.3821	95.7953	95.3821	14,453.00
31/07/2013	R208 On 07-November-13	7.50	Call	Bond Future	1755	2	2	2	0.00
31/07/2013	R208 On 07-November-13	6.80	Call	Bond Future	562	0	1	0	0.00
31/07/2013	R208 On 07-November-13	6.79	Call	Bond Future	552	0	1	0	0.00
31/07/2013	R208 On 07-November-13	6.81	Call	Bond Future	573	0	1	0	0.00
31/07/2013	R208 On 07-November-13	7.50	Put	Bond Future	2553	3	3	3	1,520.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2013	R208 On 07-November-13	6.79	Put	Bond Future	5314	6	5	6	0.00
31/07/2013	R208 On 07-November-13	6.80	Put	Bond Future	5268	6	5	6	0.00
31/07/2013	R208 On 07-November-13	6.81	Put	Bond Future	5221	6	5	6	0.00
31/07/2013	R208 On 06-February-14			Bond Future	7.75	96.6617	97.0802	96.6617	0.00
31/07/2013	R208 On 06-February-14	6.74	Call	Bond Future	952	1	1	1	0.00
31/07/2013	R208 On 06-February-14	6.75	Call	Bond Future	964	1	1	1	0.00
31/07/2013	R208 On 06-February-14	6.76	Call	Bond Future	977	1	1	1	0.00
31/07/2013	R208 On 06-February-14	6.75	Put	Bond Future	6358	7	6	7	0.00
31/07/2013	R208 On 06-February-14	6.76	Put	Bond Future	6315	7	6	7	0.00
31/07/2013	R208 On 06-February-14	6.74	Put	Bond Future	6402	7	6	7	0.00
31/07/2013	R208 On 08-May-14			Bond Future	7.85	94.5739	94.9980	94.5739	0.00
31/07/2013	R208 On 08-May-14	6.29	Call	Bond Future	827	1	1	1	0.00
31/07/2013	R208 On 08-May-14	6.31	Call	Bond Future	845	1	1	1	0.00
31/07/2013	R208 On 08-May-14	6.30	Call	Bond Future	836	1	1	1	0.00
31/07/2013	R208 On 08-May-14	6.29	Put	Bond Future	9150	9	9	9	0.00
31/07/2013	R208 On 08-May-14	6.31	Put	Bond Future	9057	9	9	9	0.00
31/07/2013	R208 On 08-May-14	6.30	Put	Bond Future	9103	9	9	9	0.00
31/07/2013	R208 On 07-August-14			Bond Future	7.96	95.8711	96.3011	95.8711	0.00
31/07/2013	R208 On 07-August-14	7.80	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R208 On 07-August-14	7.79	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R208 On 07-August-14	7.81	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R208 On 07-August-14	7.80	Put	Bond Future	799	1	1	1	0.00
31/07/2013	R208 On 07-August-14	7.81	Put	Bond Future	750	1	1	1	0.00
31/07/2013	R208 On 07-August-14	7.79	Put	Bond Future	848	1	1	1	0.00
31/07/2013	R209 On 01-August-13			Bond Future	8.91	76.4710	76.4931	76.4710	5,239.00
31/07/2013	R209 On 01-August-13	79.36	Call	Bond Future	66544	67	67	67	0.00
31/07/2013	R209 On 01-August-13	8.00	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R209 On 01-August-13	8.00	Put	Bond Future	7506	8	8	8	2,000.00
31/07/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
31/07/2013	R209 On 07-November-13			Bond Future	9.00	74.4052	74.4276	74.4052	18,944.00
31/07/2013	R209 On 07-November-13	8.80	Call	Bond Future	2756	3	3	3	0.00
31/07/2013	R209 On 07-November-13	9.25	Call	Bond Future	4431	4	4	4	0.00
31/07/2013	R209 On 07-November-13	8.81	Call	Bond Future	2789	3	3	3	0.00
31/07/2013	R209 On 07-November-13	8.65	Call	Bond Future	2295	2	2	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
31/07/2013	R209 On 07-November-13	8.79	Call	Bond Future	2724	3	3	3	0.00
31/07/2013	R209 On 07-November-13	9.40	Call	Bond Future	5076	5	5	5	0.00
31/07/2013	R209 On 07-November-13	9.50	Call	Bond Future	5525	6	6	6	0.00
31/07/2013	R209 On 07-November-13	9.70	Call	Bond Future	6464	6	6	6	0.00
31/07/2013	R209 On 07-November-13	8.79	Put	Bond Future	4340	4	4	4	0.00
31/07/2013	R209 On 07-November-13	9.40	Put	Bond Future	2151	2	2	2	5,000.00
31/07/2013	R209 On 07-November-13	8.65	Put	Bond Future	5018	5	5	5	4,700.00
31/07/2013	R209 On 07-November-13	8.81	Put	Bond Future	4249	4	4	4	0.00
31/07/2013	R209 On 07-November-13	9.25	Put	Bond Future	2583	3	3	3	1,000.00
31/07/2013	R209 On 07-November-13	9.70	Put	Bond Future	1463	1	1	1	1,520.00
31/07/2013	R209 On 07-November-13	8.80	Put	Bond Future	4294	4	4	4	0.00
31/07/2013	R209 On 07-November-13	9.50	Put	Bond Future	1897	2	2	2	980.00
31/07/2013	R209 On 06-February-14			Bond Future	9.09	75.4034	75.4259	75.4034	0.00
31/07/2013	R209 On 06-February-14	8.54	Call	Bond Future	2961	3	3	3	0.00
31/07/2013	R209 On 06-February-14	8.56	Call	Bond Future	3016	3	3	3	0.00
31/07/2013	R209 On 06-February-14	8.55	Call	Bond Future	2988	3	3	3	0.00
31/07/2013	R209 On 06-February-14	8.54	Put	Bond Future	7221	7	7	7	0.00
31/07/2013	R209 On 06-February-14	8.55	Put	Bond Future	7167	7	7	7	0.00
31/07/2013	R209 On 06-February-14	8.56	Put	Bond Future	7114	7	7	7	0.00
31/07/2013	R209 On 08-May-14			Bond Future	9.18	73.2793	73.3021	73.2793	0.00
31/07/2013	R209 On 08-May-14	7.86	Call	Bond Future	2106	2	2	2	0.00
31/07/2013	R209 On 08-May-14	7.85	Call	Bond Future	2087	2	2	2	0.00
31/07/2013	R209 On 08-May-14	7.84	Call	Bond Future	2068	2	2	2	0.00
31/07/2013	R209 On 08-May-14	7.85	Put	Bond Future	12906	13	13	13	0.00
31/07/2013	R209 On 08-May-14	7.84	Put	Bond Future	12978	13	13	13	0.00
31/07/2013	R209 On 08-May-14	7.86	Put	Bond Future	12834	13	13	13	0.00
31/07/2013	R209 On 07-August-14			Bond Future	9.27	74.2845	74.3076	74.2845	0.00
31/07/2013	R209 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R209 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R209 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R209 On 07-August-14	9.06	Put	Bond Future	1513	2	2	2	0.00
31/07/2013	R209 On 07-August-14	9.04	Put	Bond Future	1662	2	2	2	0.00
31/07/2013	R209 On 07-August-14	9.05	Put	Bond Future	1587	2	2	2	0.00
31/07/2013	R210 On 01-August-13			Bond Future	158.01	159.1912	158.0121	159.1912	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
31/07/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R210 On 01-August-13	173.00	Put	Bond Future	14988	14	15	14	0.00
31/07/2013	R210 On 01-August-13	173.01	Put	Bond Future	14998	14	15	14	0.00
31/07/2013	R210 On 01-August-13	172.99	Put	Bond Future	14978	14	15	14	0.00
31/07/2013	R210 On 07-November-13			Bond Future	158.35	159.5350	158.3515	159.5350	1,237.00
31/07/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R210 On 07-November-13	160.01	Put	Bond Future	1659	0	2	0	0.00
31/07/2013	R210 On 07-November-13	160.00	Put	Bond Future	1649	0	2	0	0.00
31/07/2013	R210 On 07-November-13	159.99	Put	Bond Future	1639	0	2	0	0.00
31/07/2013	R211 On 01-August-13			Bond Future	128.26	128.3790	128.2629	128.3790	522.00
31/07/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R211 On 01-August-13	130.00	Put	Bond Future	1737	2	2	2	0.00
31/07/2013	R211 On 01-August-13	130.01	Put	Bond Future	1747	2	2	2	0.00
31/07/2013	R211 On 01-August-13	129.99	Put	Bond Future	1727	2	2	2	0.00
31/07/2013	R211 On 07-November-13			Bond Future	130.09	130.2068	130.0890	130.2068	522.00
31/07/2013	R211 On 07-November-13	130.00	Call	Bond Future	89	0	0	0	0.00
31/07/2013	R211 On 07-November-13	129.99	Call	Bond Future	99	0	0	0	0.00
31/07/2013	R211 On 07-November-13	130.01	Call	Bond Future	79	0	0	0	0.00
31/07/2013	R211 On 07-November-13	130.01	Put	Bond Future	0	0	0	0	0.00
31/07/2013	R211 On 07-November-13	130.00	Put	Bond Future	0	0	0	0	0.00
31/07/2013	R211 On 07-November-13	129.99	Put	Bond Future	0	0	0	0	0.00
31/07/2013	R212 On 01-August-13			Bond Future	130.49	130.5935	130.4899	130.5935	2,050.00
31/07/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R212 On 01-August-13	138.01	Put	Bond Future	7520	7	8	7	0.00
31/07/2013	R212 On 01-August-13	138.00	Put	Bond Future	7510	7	8	7	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
31/07/2013	R212 On 01-August-13	137.99	Put	Bond Future	7500	7	8	7	0.00
31/07/2013	R212 On 07-November-13			Bond Future	132.35	132.4528	132.3478	132.4528	21,791.00
31/07/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R212 On 07-November-13	133.00	Put	Bond Future	652	1	1	1	0.00
31/07/2013	R212 On 07-November-13	133.01	Put	Bond Future	662	1	1	1	0.00
31/07/2013	R212 On 07-November-13	132.99	Put	Bond Future	642	1	1	1	0.00
31/07/2013	R213 On 01-August-13			Bond Future	8.71	87.7022	87.7655	87.7022	7,531.00
31/07/2013	R213 On 01-August-13	91.25	Call	Bond Future	77150	77	77	77	0.00
31/07/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
31/07/2013	R213 On 07-November-13			Bond Future	8.81	85.4024	85.4665	85.4024	9,112.00
31/07/2013	R213 On 07-November-13	8.61	Call	Bond Future	2801	3	3	3	0.00
31/07/2013	R213 On 07-November-13	8.60	Call	Bond Future	2768	3	3	3	0.00
31/07/2013	R213 On 07-November-13	8.59	Call	Bond Future	2735	3	3	3	0.00
31/07/2013	R213 On 07-November-13	8.60	Put	Bond Future	4426	4	4	4	0.00
31/07/2013	R213 On 07-November-13	8.61	Put	Bond Future	4379	4	4	4	0.00
31/07/2013	R213 On 07-November-13	8.59	Put	Bond Future	4473	5	4	5	0.00
31/07/2013	R213 On 06-February-14			Bond Future	8.91	86.5480	86.6128	86.5480	0.00
31/07/2013	R213 On 06-February-14	8.29	Call	Bond Future	2862	3	3	3	0.00
31/07/2013	R213 On 06-February-14	8.30	Call	Bond Future	2889	3	3	3	0.00
31/07/2013	R213 On 06-February-14	8.31	Call	Bond Future	2917	3	3	3	0.00
31/07/2013	R213 On 06-February-14	8.30	Put	Bond Future	7695	8	8	8	0.00
31/07/2013	R213 On 06-February-14	8.31	Put	Bond Future	7640	8	8	8	0.00
31/07/2013	R213 On 06-February-14	8.29	Put	Bond Future	7750	8	8	8	0.00
31/07/2013	R213 On 08-May-14			Bond Future	9.00	84.1813	84.2469	84.1813	0.00
31/07/2013	R213 On 08-May-14	7.66	Call	Bond Future	2108	2	2	2	0.00
31/07/2013	R213 On 08-May-14	7.64	Call	Bond Future	2070	2	2	2	0.00
31/07/2013	R213 On 08-May-14	7.65	Call	Bond Future	2089	2	2	2	0.00
31/07/2013	R213 On 08-May-14	7.65	Put	Bond Future	13144	13	13	13	0.00
31/07/2013	R213 On 08-May-14	7.64	Put	Bond Future	13215	13	13	13	0.00
31/07/2013	R213 On 08-May-14	7.66	Put	Bond Future	13074	13	13	13	0.00
31/07/2013	R213 On 07-August-14			Bond Future	9.09	85.3361	85.4025	85.3361	0.00
31/07/2013	R213 On 07-August-14	8.84	Call	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
31/07/2013	R213 On 07-August-14	8.86	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R213 On 07-August-14	8.85	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R213 On 07-August-14	8.86	Put	Bond Future	1735	2	2	2	0.00
31/07/2013	R213 On 07-August-14	8.85	Put	Bond Future	1811	2	2	2	0.00
31/07/2013	R213 On 07-August-14	8.84	Put	Bond Future	1887	2	2	2	0.00
31/07/2013	R214 On 01-August-13			Bond Future	9.09	76.7336	76.7565	76.7336	92.00
31/07/2013	R214 On 01-August-13	84.31	Call	Bond Future	66309	66	66	66	0.00
31/07/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
31/07/2013	R214 On 07-November-13			Bond Future	9.19	74.5316	74.5548	74.5316	577.00
31/07/2013	R214 On 07-November-13	7.81	Call	Bond Future	482	0	0	0	0.00
31/07/2013	R214 On 07-November-13	7.80	Call	Bond Future	473	0	0	0	0.00
31/07/2013	R214 On 07-November-13	7.79	Call	Bond Future	464	0	0	0	0.00
31/07/2013	R214 On 07-November-13	7.81	Put	Bond Future	12521	13	13	13	0.00
31/07/2013	R214 On 07-November-13	7.80	Put	Bond Future	12611	13	13	13	0.00
31/07/2013	R214 On 07-November-13	7.79	Put	Bond Future	12701	13	13	13	0.00
31/07/2013	R214 On 06-February-14			Bond Future	9.28	75.5314	75.5549	75.5314	0.00
31/07/2013	R214 On 06-February-14	9.01	Call	Bond Future	4061	4	4	4	0.00
31/07/2013	R214 On 06-February-14	9.00	Call	Bond Future	4029	4	4	4	0.00
31/07/2013	R214 On 06-February-14	8.99	Call	Bond Future	3996	4	4	4	0.00
31/07/2013	R214 On 06-February-14	9.00	Put	Bond Future	6203	6	6	6	0.00
31/07/2013	R214 On 06-February-14	8.99	Put	Bond Future	6250	6	6	6	0.00
31/07/2013	R214 On 06-February-14	9.01	Put	Bond Future	6156	6	6	6	0.00
31/07/2013	R248 On 01-August-13			Bond Future	9.17	99.4048	99.3852	99.4048	0.00
31/07/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R248 On 01-August-13	7.85	Put	Bond Future	15050	15	15	15	0.00
31/07/2013	R248 On 01-August-13	7.86	Put	Bond Future	14921	15	15	15	0.00
31/07/2013	R248 On 01-August-13	7.84	Put	Bond Future	15179	15	15	15	0.00
31/07/2013	R248 On 07-November-13			Bond Future	9.27	96.3858	96.3658	96.3858	780.00
31/07/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R248 On 07-November-13	7.86	Call	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
31/07/2013	R248 On 07-November-13	7.84	Put	Bond Future	16155	16	16	16	0.00
31/07/2013	R248 On 07-November-13	7.85	Put	Bond Future	16026	16	16	16	0.00
31/07/2013	R248 On 07-November-13	7.86	Put	Bond Future	15897	16	16	16	0.00
31/07/2013	R248 On 06-February-14			Bond Future	9.37	97.6789	97.6583	97.6789	0.00
31/07/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
31/07/2013	R248 On 06-February-14	9.09	Put	Bond Future	2738	3	3	3	0.00
31/07/2013	R248 On 06-February-14	9.10	Put	Bond Future	2637	3	3	3	0.00
31/07/2013	R248 On 06-February-14	9.11	Put	Bond Future	2536	3	3	3	0.00