



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For July 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	2025 On 01-August-13			Bond Future	109.90	109.8949	109.8981	109.8949	0.00
18/07/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
18/07/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
18/07/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
18/07/2013	2025 On 01-August-13	117.99	Put	Bond Future	8092	8	8092	8	0.00
18/07/2013	2025 On 01-August-13	118.00	Put	Bond Future	8102	8	8102	8	0.00
18/07/2013	2025 On 01-August-13	118.01	Put	Bond Future	8112	8	8112	8	0.00
18/07/2013	2025 On 07-November-13			Bond Future	111.46	111.4597	111.4629	111.4597	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
18/07/2013	2025 On 07-November-13	111.01	Call	Bond Future	453	0	453	0	0.00
18/07/2013	2025 On 07-November-13	111.00	Call	Bond Future	463	0	463	0	0.00
18/07/2013	2025 On 07-November-13	110.99	Call	Bond Future	473	0	473	0	0.00
18/07/2013	2025 On 07-November-13	111.00	Put	Bond Future	0	0	0	0	0.00
18/07/2013	2025 On 07-November-13	111.01	Put	Bond Future	0	0	0	0	0.00
18/07/2013	2025 On 07-November-13	110.99	Put	Bond Future	0	0	0	0	0.00
18/07/2013	2038 On 01-August-13			Bond Future	108.15	107.8450	108.1548	107.8450	0.00
18/07/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
18/07/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
18/07/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
18/07/2013	2038 On 01-August-13	114.99	Put	Bond Future	6835	7	6835	7	0.00
18/07/2013	2038 On 01-August-13	115.00	Put	Bond Future	6845	7	6845	7	0.00
18/07/2013	2038 On 01-August-13	115.01	Put	Bond Future	6855	7	6855	7	0.00
18/07/2013	2038 On 07-November-13			Bond Future	109.69	109.3808	109.6948	109.3808	0.00
18/07/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
18/07/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
18/07/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
18/07/2013	2038 On 07-November-13	109.99	Put	Bond Future	295	1	295	1	0.00
18/07/2013	2038 On 07-November-13	110.00	Put	Bond Future	305	1	305	1	0.00
18/07/2013	2038 On 07-November-13	110.01	Put	Bond Future	315	1	315	1	0.00
18/07/2013	2050 On 01-August-13			Bond Future	109.34	109.3363	109.3413	109.3363	122.00
18/07/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
18/07/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
18/07/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
18/07/2013	2050 On 01-August-13	119.00	Put	Bond Future	9659	10	9659	10	0.00
18/07/2013	2050 On 01-August-13	118.99	Put	Bond Future	9649	10	9649	10	0.00
18/07/2013	2050 On 01-August-13	119.01	Put	Bond Future	9669	10	9669	10	0.00
18/07/2013	2050 On 07-November-13			Bond Future	110.90	110.8931	110.8984	110.8931	0.00
18/07/2013	2050 On 07-November-13	109.99	Call	Bond Future	908	1	908	1	0.00
18/07/2013	2050 On 07-November-13	110.01	Call	Bond Future	888	1	888	1	0.00
18/07/2013	2050 On 07-November-13	110.00	Call	Bond Future	898	1	898	1	0.00
18/07/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
18/07/2013	2050 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
18/07/2013	2050 On 07-November-13	110.01	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
18/07/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	AL37 On 01-August-13			Index Future	405.11	405.4680	405.1090	405.4680	0.00
18/07/2013	AL37 On 07-November-13			Index Future	410.82	411.1870	410.8230	411.1870	0.00
18/07/2013	AL37 On 06-February-14			Index Future	416.34	416.7060	416.3370	416.7060	0.00
18/07/2013	AL7T On 01-August-13			Index Future	480.76	481.6450	480.7550	481.6450	1.00
18/07/2013	AL7T On 07-November-13			Index Future	487.54	488.4380	487.5360	488.4380	0.00
18/07/2013	AL7T On 06-February-14			Index Future	494.08	494.9940	494.0790	494.9940	0.00
18/07/2013	ALBI On 01-August-13			Index Future	432.26	433.0610	432.2550	433.0610	671.00
18/07/2013	ALBI On 07-November-13			Index Future	438.35	439.1690	438.3520	439.1690	165.00
18/07/2013	ALBI On 06-February-14			Index Future	444.24	445.0640	444.2350	445.0640	0.00
18/07/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/07/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	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
18/07/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2013	EL28 On 01-August-13			Bond Future	110.94	110.9303	110.9356	110.9303	0.00
18/07/2013	EL28 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
18/07/2013	EL28 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
18/07/2013	EL28 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
18/07/2013	EL28 On 01-August-13	114.99	Put	Bond Future	4054	4	4054	4	0.00
18/07/2013	EL28 On 01-August-13	115.00	Put	Bond Future	4064	4	4064	4	0.00
18/07/2013	EL28 On 01-August-13	115.01	Put	Bond Future	4074	4	4074	4	0.00
18/07/2013	EL28 On 07-November-13			Bond Future	111.12	111.1153	111.1206	111.1153	0.00
18/07/2013	EL28 On 07-November-13	110.00	Call	Bond Future	1121	1	1121	1	0.00
18/07/2013	EL28 On 07-November-13	109.99	Call	Bond Future	1131	1	1131	1	0.00
18/07/2013	EL28 On 07-November-13	110.01	Call	Bond Future	1111	1	1111	1	0.00
18/07/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
18/07/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
18/07/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
18/07/2013	ES33 On 01-August-13			Bond Future	9.21	87.6567	9.2107	87.6567	6,292.00
18/07/2013	ES33 On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
18/07/2013	ES33 On 01-August-13	91.02	Call	Bond Future	76333	77	76333	77	0.00
18/07/2013	ES33 On 01-August-13	9.00	Put	Bond Future	1708	1	1708	1	0.00
18/07/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
18/07/2013	ES33 On 07-November-13			Bond Future	9.32	85.1119	9.3231	85.1119	0.00
18/07/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
18/07/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
18/07/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
18/07/2013	ES33 On 07-November-13	8.49	Put	Bond Future	6929	7	6929	7	0.00
18/07/2013	ES33 On 07-November-13	8.50	Put	Bond Future	6840	7	6840	7	0.00
18/07/2013	ES33 On 07-November-13	8.51	Put	Bond Future	6752	6	6752	6	0.00
18/07/2013	ES33 On 06-February-14			Bond Future	9.43	86.2543	9.4300	86.2543	0.00
18/07/2013	ES33 On 06-February-14	9.54	Call	Bond Future	838	1	838	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
18/07/2013	ES33 On 06-February-14	9.56	Call	Bond Future	989	1	989	1	0.00
18/07/2013	ES33 On 06-February-14	9.55	Call	Bond Future	914	1	914	1	0.00
18/07/2013	ES33 On 06-February-14	9.55	Put	Bond Future	0	0	0	0	0.00
18/07/2013	ES33 On 06-February-14	9.56	Put	Bond Future	0	0	0	0	0.00
18/07/2013	ES33 On 06-February-14	9.54	Put	Bond Future	0	0	0	0	0.00
18/07/2013	GOVI On 01-August-13			GOVI	431.61	432.4440	431.6080	432.4440	410.00
18/07/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
18/07/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
18/07/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
18/07/2013	GOVI On 01-August-13	445.99	Put	GOVI	143820	14	143820	14	0.00
18/07/2013	GOVI On 01-August-13	446.01	Put	GOVI	144020	14	144020	14	0.00
18/07/2013	GOVI On 01-August-13	446.00	Put	GOVI	143920	14	143920	14	0.00
18/07/2013	GOVI On 07-November-13			GOVI	437.70	438.5440	437.6960	438.5440	0.00
18/07/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
18/07/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
18/07/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
18/07/2013	GOVI On 07-November-13	446.00	Put	GOVI	83040	7	83040	7	0.00
18/07/2013	GOVI On 07-November-13	446.01	Put	GOVI	83140	7	83140	7	0.00
18/07/2013	GOVI On 07-November-13	445.99	Put	GOVI	82940	7	82940	7	0.00
18/07/2013	GOVI On 06-February-14			GOVI	443.57	446.0000	443.5700	446.0000	0.00
18/07/2013	GOVI On 06-February-14	439.99	Call	GOVI	35800	0	35800	0	0.00
18/07/2013	GOVI On 06-February-14	440.01	Call	GOVI	35600	0	35600	0	0.00
18/07/2013	GOVI On 06-February-14	440.00	Call	GOVI	35700	0	35700	0	0.00
18/07/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
18/07/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
18/07/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
18/07/2013	GOVI On 06-February-04			GOVI	442.00	442.0000	442.0000	442.0000	0.00
18/07/2013	GOVI On 06-February-04	442.01	Call	GOVI	0	0	0	0	0.00
18/07/2013	GOVI On 06-February-04	442.00	Call	GOVI	2	0	2	0	0.00
18/07/2013	GOVI On 06-February-04	441.99	Call	GOVI	100	0	100	0	0.00
18/07/2013	GOVI On 06-February-04	442.00	Put	GOVI	2	0	2	0	0.00
18/07/2013	GOVI On 06-February-04	441.99	Put	GOVI	0	0	0	0	0.00
18/07/2013	GOVI On 06-February-04	442.01	Put	GOVI	100	0	100	0	0.00
18/07/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
18/07/2013	IGOV On 01-August-13			Index Future	196.67	196.6390	196.6660	196.6390	1,041.00
18/07/2013	IGOV On 07-November-13			Index Future	199.47	199.4390	199.4670	199.4390	30.00
18/07/2013	IGOV On 06-February-14			Index Future	202.17	202.1400	202.1680	202.1400	0.00
18/07/2013	ILBI On 01-August-13			Index Future	532.47	531.4470	532.4700	531.4470	186.00
18/07/2013	ILBI On 07-November-13			Index Future	540.11	539.0750	540.1140	539.0750	0.00
18/07/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
18/07/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/07/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
18/07/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/07/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/07/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/07/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.18	94.8200	5.1800	94.8200	0.00
18/07/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.21	94.7900	5.2100	94.7900	700.00
18/07/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.28	94.7200	5.2800	94.7200	0.00
18/07/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.30	94.7000	5.3000	94.7000	0.00
18/07/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.37	94.6300	5.3700	94.6300	1,500.00
18/07/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.41	94.5900	5.4100	94.5900	0.00
18/07/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.45	5.4000	5.4500	5.4000	0.00
18/07/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.54	94.4600	5.5400	94.4600	400.00
18/07/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.78	94.2200	5.7800	94.2200	1,000.00
18/07/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.02	93.9800	6.0200	93.9800	0.00
18/07/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.26	93.7400	6.2600	93.7400	0.00
18/07/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.49	93.5100	6.4900	93.5100	250.00
18/07/2013	R023 On 01-August-13			Bond Future	7.54	104.9676	7.5428	104.9676	10,999.00
18/07/2013	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
18/07/2013	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
18/07/2013	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
18/07/2013	R023 On 01-August-13	7.30	Put	Bond Future	1666	1	1666	1	0.00
18/07/2013	R023 On 01-August-13	7.31	Put	Bond Future	1597	1	1597	1	0.00
18/07/2013	R023 On 01-August-13	7.29	Put	Bond Future	1735	2	1735	2	0.00
18/07/2013	R023 On 07-November-13			Bond Future	7.64	102.5325	7.6358	102.5325	0.00
18/07/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
18/07/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
18/07/2013	R023 On 07-November-13	6.50	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
18/07/2013	R023 On 07-November-13	6.50	Put	Bond Future	7873	8	7873	8	0.00
18/07/2013	R023 On 07-November-13	6.49	Put	Bond Future	7946	8	7946	8	0.00
18/07/2013	R023 On 07-November-13	6.51	Put	Bond Future	7801	8	7801	8	0.00
18/07/2013	R023 On 06-February-14			Bond Future	7.72	103.9089	7.7244	103.9089	0.00
18/07/2013	R023 On 06-February-14	7.84	Call	Bond Future	740	1	740	1	0.00
18/07/2013	R023 On 06-February-14	7.86	Call	Bond Future	867	1	867	1	0.00
18/07/2013	R023 On 06-February-14	7.85	Call	Bond Future	803	1	803	1	0.00
18/07/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R157 On 01-August-13			Bond Future	5.96	120.0677	5.9588	120.0677	21,590.00
18/07/2013	R157 On 01-August-13	116.11	Call	Bond Future	90549	91	90549	91	0.00
18/07/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R157 On 07-November-13			Bond Future	6.07	114.9550	6.0713	114.9550	212.00
18/07/2013	R157 On 07-November-13	5.60	Call	Bond Future	398	0	398	0	0.00
18/07/2013	R157 On 07-November-13	5.61	Call	Bond Future	404	0	404	0	0.00
18/07/2013	R157 On 07-November-13	5.59	Call	Bond Future	392	0	392	0	0.00
18/07/2013	R157 On 07-November-13	5.60	Put	Bond Future	1280	1	1280	1	0.00
18/07/2013	R157 On 07-November-13	5.59	Put	Bond Future	1293	1	1293	1	0.00
18/07/2013	R157 On 07-November-13	5.61	Put	Bond Future	1268	1	1268	1	0.00
18/07/2013	R157 On 06-February-14			Bond Future	6.19	116.4982	6.1948	116.4982	0.00
18/07/2013	R157 On 06-February-14	5.64	Call	Bond Future	517	1	517	1	0.00
18/07/2013	R157 On 06-February-14	5.66	Call	Bond Future	529	1	529	1	0.00
18/07/2013	R157 On 06-February-14	5.65	Call	Bond Future	523	1	523	1	0.00
18/07/2013	R157 On 06-February-14	5.65	Put	Bond Future	1401	1	1401	1	0.00
18/07/2013	R157 On 06-February-14	5.66	Put	Bond Future	1391	1	1391	1	0.00
18/07/2013	R157 On 06-February-14	5.64	Put	Bond Future	1411	1	1411	1	0.00
18/07/2013	R157 On 08-May-14			Bond Future	6.34	111.2664	6.3404	111.2664	0.00
18/07/2013	R157 On 08-May-14	5.21	Call	Bond Future	359	0	359	0	0.00
18/07/2013	R157 On 08-May-14	5.20	Call	Bond Future	356	0	356	0	0.00
18/07/2013	R157 On 08-May-14	5.19	Call	Bond Future	352	0	352	0	0.00
18/07/2013	R157 On 08-May-14	5.20	Put	Bond Future	1909	2	1909	2	0.00
18/07/2013	R157 On 08-May-14	5.19	Put	Bond Future	1920	2	1920	2	0.00
18/07/2013	R157 On 08-May-14	5.21	Put	Bond Future	1899	2	1899	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
18/07/2013	R157 On 07-August-14			Bond Future	6.53	112.7927	6.5266	112.7927	0.00
18/07/2013	R157 On 07-August-14	6.74	Call	Bond Future	234	0	234	0	0.00
18/07/2013	R157 On 07-August-14	6.76	Call	Bond Future	255	0	255	0	0.00
18/07/2013	R157 On 07-August-14	6.75	Call	Bond Future	244	0	244	0	0.00
18/07/2013	R157 On 07-August-14	6.74	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R157 On 07-August-14	6.75	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R157 On 07-August-14	6.76	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R186 On 01-August-13			Bond Future	7.85	123.3511	7.8525	123.3511	57,219.00
18/07/2013	R186 On 01-August-13	7.25	Call	Bond Future	65	0	65	0	5,315.00
18/07/2013	R186 On 01-August-13	7.80	Call	Bond Future	1139	1	1139	1	0.00
18/07/2013	R186 On 01-August-13	128.26	Call	Bond Future	113708	114	113708	114	0.00
18/07/2013	R186 On 01-August-13	8.80	Call	Bond Future	8477	9	8477	9	0.00
18/07/2013	R186 On 01-August-13	9.00	Call	Bond Future	10152	11	10152	11	0.00
18/07/2013	R186 On 01-August-13	7.20	Call	Bond Future	46	0	46	0	6,800.00
18/07/2013	R186 On 01-August-13	6.50	Call	Bond Future	0	0	0	0	500.00
18/07/2013	R186 On 01-August-13	6.80	Call	Bond Future	1	0	1	0	0.00
18/07/2013	R186 On 01-August-13	7.50	Call	Bond Future	301	0	301	0	6,800.00
18/07/2013	R186 On 01-August-13	8.00	Call	Bond Future	2165	2	2165	2	0.00
18/07/2013	R186 On 01-August-13	7.00	Call	Bond Future	9	0	9	0	0.00
18/07/2013	R186 On 01-August-13	6.75	Call	Bond Future	1	0	1	0	1,000.00
18/07/2013	R186 On 01-August-13	7.80	Put	Bond Future	1635	1	1635	1	20.00
18/07/2013	R186 On 01-August-13	6.50	Put	Bond Future	13704	13	13704	13	0.00
18/07/2013	R186 On 01-August-13	7.25	Put	Bond Future	5921	6	5921	6	0.00
18/07/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R186 On 01-August-13	8.80	Put	Bond Future	8	0	8	0	6,800.00
18/07/2013	R186 On 01-August-13	8.00	Put	Bond Future	790	1	790	1	0.00
18/07/2013	R186 On 01-August-13	6.80	Put	Bond Future	10488	10	10488	10	0.00
18/07/2013	R186 On 01-August-13	9.00	Put	Bond Future	2	0	2	0	0.00
18/07/2013	R186 On 01-August-13	7.20	Put	Bond Future	6405	6	6405	6	2,807.00
18/07/2013	R186 On 01-August-13	7.50	Put	Bond Future	3680	3	3680	3	0.00
18/07/2013	R186 On 01-August-13	7.00	Put	Bond Future	8409	8	8409	8	4,100.00
18/07/2013	R186 On 01-August-13	6.75	Put	Bond Future	11016	11	11016	11	0.00
18/07/2013	R186 On 07-November-13			Bond Future	7.94	125.0910	7.9422	125.0910	1,168.00
18/07/2013	R186 On 07-November-13	8.14	Call	Bond Future	4956	5	4956	5	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
18/07/2013	R186 On 07-November-13	8.75	Call	Bond Future	8519	9	8519	9	0.00
18/07/2013	R186 On 07-November-13	6.75	Call	Bond Future	655	1	655	1	1,000.00
18/07/2013	R186 On 07-November-13	9.00	Call	Bond Future	10167	10	10167	10	0.00
18/07/2013	R186 On 07-November-13	8.25	Call	Bond Future	5538	6	5538	6	0.00
18/07/2013	R186 On 07-November-13	6.50	Call	Bond Future	396	0	396	0	5,290.00
18/07/2013	R186 On 07-November-13	8.16	Call	Bond Future	5060	5	5060	5	0.00
18/07/2013	R186 On 07-November-13	8.00	Call	Bond Future	4262	4	4262	4	1,000.00
18/07/2013	R186 On 07-November-13	8.15	Call	Bond Future	5008	5	5008	5	0.00
18/07/2013	R186 On 07-November-13	8.75	Put	Bond Future	1406	1	1406	1	1,030.00
18/07/2013	R186 On 07-November-13	8.00	Put	Bond Future	3733	4	3733	4	0.00
18/07/2013	R186 On 07-November-13	8.14	Put	Bond Future	3158	3	3158	3	0.00
18/07/2013	R186 On 07-November-13	8.25	Put	Bond Future	2756	3	2756	3	250.00
18/07/2013	R186 On 07-November-13	6.75	Put	Bond Future	12339	12	12339	12	0.00
18/07/2013	R186 On 07-November-13	6.50	Put	Bond Future	14727	14	14727	14	0.00
18/07/2013	R186 On 07-November-13	8.15	Put	Bond Future	3120	3	3120	3	0.00
18/07/2013	R186 On 07-November-13	8.16	Put	Bond Future	3082	3	3082	3	0.00
18/07/2013	R186 On 07-November-13	9.00	Put	Bond Future	972	1	972	1	1,200.00
18/07/2013	R186 On 06-February-14			Bond Future	8.03	121.4800	8.0257	121.4800	0.00
18/07/2013	R186 On 06-February-14	7.75	Call	Bond Future	4142	4	4142	4	0.00
18/07/2013	R186 On 06-February-14	7.74	Call	Bond Future	4103	4	4103	4	0.00
18/07/2013	R186 On 06-February-14	7.76	Call	Bond Future	4180	4	4180	4	0.00
18/07/2013	R186 On 06-February-14	7.76	Put	Bond Future	6603	6	6603	6	0.00
18/07/2013	R186 On 06-February-14	7.75	Put	Bond Future	6657	6	6657	6	0.00
18/07/2013	R186 On 06-February-14	7.74	Put	Bond Future	6711	7	6711	7	0.00
18/07/2013	R186 On 08-May-14			Bond Future	8.11	123.1248	8.1125	123.1248	0.00
18/07/2013	R186 On 08-May-14	7.10	Call	Bond Future	2748	3	2748	3	0.00
18/07/2013	R186 On 08-May-14	7.09	Call	Bond Future	2723	3	2723	3	0.00
18/07/2013	R186 On 08-May-14	7.11	Call	Bond Future	2773	3	2773	3	0.00
18/07/2013	R186 On 08-May-14	7.11	Put	Bond Future	12063	12	12063	12	0.00
18/07/2013	R186 On 08-May-14	7.10	Put	Bond Future	12135	12	12135	12	0.00
18/07/2013	R186 On 08-May-14	7.09	Put	Bond Future	12208	12	12208	12	0.00
18/07/2013	R186 On 07-August-14			Bond Future	8.20	119.5226	8.1998	119.5226	0.00
18/07/2013	R186 On 07-August-14	8.29	Call	Bond Future	772	1	772	1	0.00
18/07/2013	R186 On 07-August-14	8.31	Call	Bond Future	943	1	943	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
18/07/2013	R186 On 07-August-14	8.30	Call	Bond Future	857	1	857	1	0.00
18/07/2013	R186 On 07-August-14	8.30	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R186 On 07-August-14	8.29	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R186 On 07-August-14	8.31	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R197 On 01-August-13			Bond Future	278.34	278.3288	278.3355	278.3288	2,546.00
18/07/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
18/07/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
18/07/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
18/07/2013	R197 On 01-August-13	295.00	Put	Bond Future	16664	17	16664	17	0.00
18/07/2013	R197 On 01-August-13	295.01	Put	Bond Future	16674	17	16674	17	0.00
18/07/2013	R197 On 01-August-13	294.99	Put	Bond Future	16654	17	16654	17	0.00
18/07/2013	R197 On 07-November-13			Bond Future	282.30	282.2920	282.2988	282.2920	0.00
18/07/2013	R197 On 07-November-13	280.01	Call	Bond Future	2289	2	2289	2	0.00
18/07/2013	R197 On 07-November-13	280.00	Call	Bond Future	2299	2	2299	2	0.00
18/07/2013	R197 On 07-November-13	279.99	Call	Bond Future	2309	2	2309	2	0.00
18/07/2013	R197 On 07-November-13	279.99	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R197 On 07-November-13	280.00	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R197 On 07-November-13	280.01	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R201 On 01-August-13			Bond Future	5.37	105.6022	5.3735	105.6022	0.00
18/07/2013	R201 On 01-August-13	107.45	Call	Bond Future	68259	68	68259	68	0.00
18/07/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R201 On 07-November-13			Bond Future	5.39	107.0918	5.3923	107.0918	0.00
18/07/2013	R201 On 07-November-13	4.79	Call	Bond Future	157	0	157	0	0.00
18/07/2013	R201 On 07-November-13	4.80	Call	Bond Future	160	0	160	0	0.00
18/07/2013	R201 On 07-November-13	4.81	Call	Bond Future	162	0	162	0	0.00
18/07/2013	R201 On 07-November-13	4.80	Put	Bond Future	808	1	808	1	0.00
18/07/2013	R201 On 07-November-13	4.81	Put	Bond Future	800	1	800	1	0.00
18/07/2013	R201 On 07-November-13	4.79	Put	Bond Future	816	1	816	1	0.00
18/07/2013	R201 On 06-February-14			Bond Future	5.38	104.1208	5.3845	104.1208	0.00
18/07/2013	R201 On 06-February-14	5.24	Call	Bond Future	378	0	378	0	0.00
18/07/2013	R201 On 06-February-14	5.26	Call	Bond Future	386	0	386	0	0.00
18/07/2013	R201 On 06-February-14	5.25	Call	Bond Future	382	0	382	0	0.00
18/07/2013	R201 On 06-February-14	5.25	Put	Bond Future	496	0	496	0	0.00
18/07/2013	R201 On 06-February-14	5.26	Put	Bond Future	491	0	491	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
18/07/2013	R201 On 06-February-14	5.24	Put	Bond Future	501	0	501	0	0.00
18/07/2013	R201 On 08-May-14			Bond Future	5.36	105.5306	5.3554	105.5306	0.00
18/07/2013	R201 On 08-May-14	4.75	Call	Bond Future	248	0	248	0	0.00
18/07/2013	R201 On 08-May-14	4.76	Call	Bond Future	250	0	250	0	0.00
18/07/2013	R201 On 08-May-14	4.74	Call	Bond Future	246	0	246	0	0.00
18/07/2013	R201 On 08-May-14	4.76	Put	Bond Future	610	1	610	1	0.00
18/07/2013	R201 On 08-May-14	4.75	Put	Bond Future	614	1	614	1	0.00
18/07/2013	R201 On 08-May-14	4.74	Put	Bond Future	617	1	617	1	0.00
18/07/2013	R201 On 07-August-14			Bond Future	5.19	102.5689	5.1903	102.5689	0.00
18/07/2013	R201 On 07-August-14	5.29	Call	Bond Future	36	0	36	0	0.00
18/07/2013	R201 On 07-August-14	5.31	Call	Bond Future	43	0	43	0	0.00
18/07/2013	R201 On 07-August-14	5.30	Call	Bond Future	40	0	40	0	0.00
18/07/2013	R201 On 07-August-14	5.29	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R201 On 07-August-14	5.30	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R201 On 07-August-14	5.31	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R202 On 01-August-13			Bond Future	206.55	206.5423	206.5507	206.5423	43,856.00
18/07/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
18/07/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
18/07/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
18/07/2013	R202 On 01-August-13	223.00	Put	Bond Future	16449	16	16449	16	0.00
18/07/2013	R202 On 01-August-13	223.01	Put	Bond Future	16459	16	16459	16	0.00
18/07/2013	R202 On 01-August-13	222.99	Put	Bond Future	16439	16	16439	16	0.00
18/07/2013	R202 On 07-November-13			Bond Future	209.49	209.4831	209.4918	209.4831	164.00
18/07/2013	R202 On 07-November-13	208.99	Call	Bond Future	502	0	502	0	0.00
18/07/2013	R202 On 07-November-13	209.01	Call	Bond Future	482	0	482	0	0.00
18/07/2013	R202 On 07-November-13	209.00	Call	Bond Future	492	0	492	0	0.00
18/07/2013	R202 On 07-November-13	209.01	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R202 On 07-November-13	209.00	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R202 On 07-November-13	208.99	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R203 On 01-August-13			Bond Future	6.68	108.8655	6.6752	108.8655	3,016.00
18/07/2013	R203 On 01-August-13	109.11	Call	Bond Future	95582	96	95582	96	0.00
18/07/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R203 On 07-November-13			Bond Future	6.79	106.2417	6.7898	106.2417	3,131.00
18/07/2013	R203 On 07-November-13	5.99	Call	Bond Future	381	0	381	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
18/07/2013	R203 On 07-November-13	6.01	Call	Bond Future	396	0	396	0	0.00
18/07/2013	R203 On 07-November-13	6.00	Call	Bond Future	388	0	388	0	0.00
18/07/2013	R203 On 07-November-13	571.00	Call	Bond Future	103941	104	103941	104	0.00
18/07/2013	R203 On 07-November-13	5.71	Call	Bond Future	217	0	217	0	15.00
18/07/2013	R203 On 07-November-13	6.00	Put	Bond Future	3142	3	3142	3	0.00
18/07/2013	R203 On 07-November-13	6.01	Put	Bond Future	3114	3	3114	3	0.00
18/07/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R203 On 07-November-13	5.99	Put	Bond Future	3170	3	3170	3	0.00
18/07/2013	R203 On 07-November-13	5.71	Put	Bond Future	4003	4	4003	4	0.00
18/07/2013	R203 On 06-February-14			Bond Future	6.91	107.6678	6.9053	107.6678	0.00
18/07/2013	R203 On 06-February-14	6.14	Call	Bond Future	721	1	721	1	0.00
18/07/2013	R203 On 06-February-14	6.16	Call	Bond Future	740	1	740	1	0.00
18/07/2013	R203 On 06-February-14	5.95	Call	Bond Future	561	1	561	1	16.00
18/07/2013	R203 On 06-February-14	6.15	Call	Bond Future	731	1	731	1	0.00
18/07/2013	R203 On 06-February-14	5.95	Put	Bond Future	3687	4	3687	4	0.00
18/07/2013	R203 On 06-February-14	6.14	Put	Bond Future	3216	3	3216	3	0.00
18/07/2013	R203 On 06-February-14	6.15	Put	Bond Future	3192	3	3192	3	0.00
18/07/2013	R203 On 06-February-14	6.16	Put	Bond Future	3169	3	3169	3	0.00
18/07/2013	R203 On 08-May-14			Bond Future	7.03	104.9644	7.0273	104.9644	0.00
18/07/2013	R203 On 08-May-14	5.76	Call	Bond Future	601	1	601	1	0.00
18/07/2013	R203 On 08-May-14	5.74	Call	Bond Future	588	1	588	1	0.00
18/07/2013	R203 On 08-May-14	5.75	Call	Bond Future	595	1	595	1	0.00
18/07/2013	R203 On 08-May-14	7.40	Call	Bond Future	2593	3	2593	3	16.00
18/07/2013	R203 On 08-May-14	5.74	Put	Bond Future	4538	4	4538	4	0.00
18/07/2013	R203 On 08-May-14	7.40	Put	Bond Future	1483	1	1483	1	0.00
18/07/2013	R203 On 08-May-14	5.76	Put	Bond Future	4488	4	4488	4	0.00
18/07/2013	R203 On 08-May-14	5.75	Put	Bond Future	4513	4	4513	4	0.00
18/07/2013	R203 On 07-August-14			Bond Future	7.16	106.4043	7.1593	106.4043	0.00
18/07/2013	R203 On 07-August-14	7.31	Call	Bond Future	418	0	418	0	0.00
18/07/2013	R203 On 07-August-14	7.30	Call	Bond Future	391	0	391	0	0.00
18/07/2013	R203 On 07-August-14	7.29	Call	Bond Future	363	0	363	0	0.00
18/07/2013	R203 On 07-August-14	7.30	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R203 On 07-August-14	7.31	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R203 On 07-August-14	7.29	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
18/07/2013	R204 On 01-August-13			Bond Future	6.90	105.9778	6.8991	105.9778	25,172.00
18/07/2013	R204 On 01-August-13	110.75	Call	Bond Future	96984	97	96984	97	0.00
18/07/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R204 On 07-November-13			Bond Future	7.00	107.4726	7.0018	107.4726	0.00
18/07/2013	R204 On 07-November-13	6.30	Call	Bond Future	689	1	689	1	0.00
18/07/2013	R204 On 07-November-13	6.31	Call	Bond Future	700	1	700	1	0.00
18/07/2013	R204 On 07-November-13	6.29	Call	Bond Future	677	1	677	1	0.00
18/07/2013	R204 On 07-November-13	7.00	Call	Bond Future	1835	2	1835	2	0.00
18/07/2013	R204 On 07-November-13	6.30	Put	Bond Future	3791	4	3791	4	0.00
18/07/2013	R204 On 07-November-13	7.00	Put	Bond Future	1843	2	1843	2	1,270.00
18/07/2013	R204 On 07-November-13	6.31	Put	Bond Future	3757	4	3757	4	0.00
18/07/2013	R204 On 07-November-13	6.29	Put	Bond Future	3825	4	3825	4	0.00
18/07/2013	R204 On 06-February-14			Bond Future	7.10	104.8847	7.1003	104.8847	0.00
18/07/2013	R204 On 06-February-14	6.39	Call	Bond Future	1228	1	1228	1	0.00
18/07/2013	R204 On 06-February-14	6.40	Call	Bond Future	1242	1	1242	1	0.00
18/07/2013	R204 On 06-February-14	6.41	Call	Bond Future	1256	1	1256	1	0.00
18/07/2013	R204 On 06-February-14	6.39	Put	Bond Future	4220	4	4220	4	0.00
18/07/2013	R204 On 06-February-14	6.40	Put	Bond Future	4191	4	4191	4	0.00
18/07/2013	R204 On 06-February-14	6.41	Put	Bond Future	4162	4	4162	4	0.00
18/07/2013	R204 On 08-May-14			Bond Future	7.21	106.3048	7.2080	106.3048	0.00
18/07/2013	R204 On 08-May-14	6.05	Call	Bond Future	1092	1	1092	1	0.00
18/07/2013	R204 On 08-May-14	6.04	Call	Bond Future	1081	1	1081	1	0.00
18/07/2013	R204 On 08-May-14	6.06	Call	Bond Future	1102	1	1102	1	0.00
18/07/2013	R204 On 08-May-14	6.04	Put	Bond Future	5806	6	5806	6	0.00
18/07/2013	R204 On 08-May-14	6.06	Put	Bond Future	5743	6	5743	6	0.00
18/07/2013	R204 On 08-May-14	6.05	Put	Bond Future	5774	6	5774	6	0.00
18/07/2013	R204 On 07-August-14			Bond Future	7.32	103.7317	7.3215	103.7317	0.00
18/07/2013	R204 On 07-August-14	7.46	Call	Bond Future	515	1	515	1	0.00
18/07/2013	R204 On 07-August-14	7.44	Call	Bond Future	441	1	441	1	0.00
18/07/2013	R204 On 07-August-14	7.45	Call	Bond Future	478	1	478	1	0.00
18/07/2013	R204 On 07-August-14	7.44	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R204 On 07-August-14	7.46	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R204 On 07-August-14	7.45	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R206 On 01-August-13			Bond Future	5.35	101.3653	5.3493	101.3653	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
18/07/2013	R206 On 01-August-13	103.94	Call	Bond Future	30346	30	30346	30	0.00
18/07/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R206 On 07-November-13			Bond Future	5.42	102.7951	5.4195	102.7951	0.00
18/07/2013	R206 On 07-November-13	4.29	Call	Bond Future	22	0	22	0	0.00
18/07/2013	R206 On 07-November-13	4.31	Call	Bond Future	23	0	23	0	0.00
18/07/2013	R206 On 07-November-13	4.30	Call	Bond Future	22	0	22	0	0.00
18/07/2013	R206 On 07-November-13	4.29	Put	Bond Future	224	0	224	0	0.00
18/07/2013	R206 On 07-November-13	4.30	Put	Bond Future	223	0	223	0	0.00
18/07/2013	R206 On 07-November-13	4.31	Put	Bond Future	221	0	221	0	0.00
18/07/2013	R207 On 01-August-13			Bond Future	7.14	101.0928	7.1385	101.0928	22,835.00
18/07/2013	R207 On 01-August-13	106.18	Call	Bond Future	93423	94	93423	94	0.00
18/07/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R207 On 07-November-13			Bond Future	7.24	102.5188	7.2358	102.5188	1,905.00
18/07/2013	R207 On 07-November-13	6.71	Call	Bond Future	1013	1	1013	1	0.00
18/07/2013	R207 On 07-November-13	6.70	Call	Bond Future	998	1	998	1	0.00
18/07/2013	R207 On 07-November-13	6.69	Call	Bond Future	982	1	982	1	0.00
18/07/2013	R207 On 07-November-13	6.70	Put	Bond Future	3673	4	3673	4	0.00
18/07/2013	R207 On 07-November-13	6.71	Put	Bond Future	3638	4	3638	4	0.00
18/07/2013	R207 On 07-November-13	6.69	Put	Bond Future	3709	4	3709	4	0.00
18/07/2013	R207 On 06-February-14			Bond Future	7.33	100.2554	7.3298	100.2554	0.00
18/07/2013	R207 On 06-February-14	6.65	Call	Bond Future	1367	1	1367	1	0.00
18/07/2013	R207 On 06-February-14	6.66	Call	Bond Future	1382	1	1382	1	0.00
18/07/2013	R207 On 06-February-14	6.64	Call	Bond Future	1352	1	1352	1	0.00
18/07/2013	R207 On 06-February-14	6.65	Put	Bond Future	4645	5	4645	5	0.00
18/07/2013	R207 On 06-February-14	6.64	Put	Bond Future	4679	5	4679	5	0.00
18/07/2013	R207 On 06-February-14	6.66	Put	Bond Future	4611	5	4611	5	0.00
18/07/2013	R207 On 08-May-14			Bond Future	7.43	101.6129	7.4336	101.6129	0.00
18/07/2013	R207 On 08-May-14	6.20	Call	Bond Future	1188	1	1188	1	0.00
18/07/2013	R207 On 08-May-14	6.21	Call	Bond Future	1199	1	1199	1	0.00
18/07/2013	R207 On 08-May-14	6.19	Call	Bond Future	1177	1	1177	1	0.00
18/07/2013	R207 On 08-May-14	6.20	Put	Bond Future	6987	7	6987	7	0.00
18/07/2013	R207 On 08-May-14	6.21	Put	Bond Future	6950	7	6950	7	0.00
18/07/2013	R207 On 08-May-14	6.19	Put	Bond Future	7024	7	7024	7	0.00
18/07/2013	R207 On 07-August-14			Bond Future	7.54	99.3665	7.5420	99.3665	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
18/07/2013	R207 On 07-August-14	7.69	Call	Bond Future	642	1	642	1	0.00
18/07/2013	R207 On 07-August-14	7.71	Call	Bond Future	728	1	728	1	0.00
18/07/2013	R207 On 07-August-14	7.70	Call	Bond Future	685	1	685	1	0.00
18/07/2013	R207 On 07-August-14	7.70	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R207 On 07-August-14	7.69	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R207 On 07-August-14	7.71	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R208 On 01-August-13			Bond Future	7.29	99.4006	7.2881	99.4006	18,025.00
18/07/2013	R208 On 01-August-13	101.40	Call	Bond Future	90190	90	90190	90	0.00
18/07/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R208 On 07-November-13			Bond Future	7.38	97.4069	7.3821	97.4069	0.00
18/07/2013	R208 On 07-November-13	7.50	Call	Bond Future	2632	3	2632	3	0.00
18/07/2013	R208 On 07-November-13	6.80	Call	Bond Future	1035	1	1035	1	0.00
18/07/2013	R208 On 07-November-13	6.79	Call	Bond Future	1019	1	1019	1	0.00
18/07/2013	R208 On 07-November-13	6.81	Call	Bond Future	1051	1	1051	1	0.00
18/07/2013	R208 On 07-November-13	7.50	Put	Bond Future	1988	2	1988	2	1,520.00
18/07/2013	R208 On 07-November-13	6.79	Put	Bond Future	4339	4	4339	4	0.00
18/07/2013	R208 On 07-November-13	6.80	Put	Bond Future	4298	4	4298	4	0.00
18/07/2013	R208 On 07-November-13	6.81	Put	Bond Future	4257	4	4257	4	0.00
18/07/2013	R208 On 06-February-14			Bond Future	7.47	98.7144	7.4707	98.7144	0.00
18/07/2013	R208 On 06-February-14	6.74	Call	Bond Future	1443	2	1443	2	0.00
18/07/2013	R208 On 06-February-14	6.75	Call	Bond Future	1460	2	1460	2	0.00
18/07/2013	R208 On 06-February-14	6.76	Call	Bond Future	1477	2	1477	2	0.00
18/07/2013	R208 On 06-February-14	6.75	Put	Bond Future	5391	5	5391	5	0.00
18/07/2013	R208 On 06-February-14	6.76	Put	Bond Future	5351	5	5351	5	0.00
18/07/2013	R208 On 06-February-14	6.74	Put	Bond Future	5430	5	5430	5	0.00
18/07/2013	R208 On 08-May-14			Bond Future	7.56	96.6544	7.5630	96.6544	0.00
18/07/2013	R208 On 08-May-14	6.29	Call	Bond Future	1183	1	1183	1	0.00
18/07/2013	R208 On 08-May-14	6.31	Call	Bond Future	1207	1	1207	1	0.00
18/07/2013	R208 On 08-May-14	6.30	Call	Bond Future	1195	1	1195	1	0.00
18/07/2013	R208 On 08-May-14	6.29	Put	Bond Future	8023	8	8023	8	0.00
18/07/2013	R208 On 08-May-14	6.31	Put	Bond Future	7935	8	7935	8	0.00
18/07/2013	R208 On 08-May-14	6.30	Put	Bond Future	7979	8	7979	8	0.00
18/07/2013	R208 On 07-August-14			Bond Future	7.66	97.9802	7.6579	97.9802	0.00
18/07/2013	R208 On 07-August-14	7.80	Call	Bond Future	704	1	704	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
18/07/2013	R208 On 07-August-14	7.79	Call	Bond Future	655	1	655	1	0.00
18/07/2013	R208 On 07-August-14	7.81	Call	Bond Future	754	1	754	1	0.00
18/07/2013	R208 On 07-August-14	7.80	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R208 On 07-August-14	7.81	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R208 On 07-August-14	7.79	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R209 On 01-August-13			Bond Future	8.62	79.0430	8.6171	79.0430	19,898.00
18/07/2013	R209 On 01-August-13	79.36	Call	Bond Future	68817	69	68817	69	0.00
18/07/2013	R209 On 01-August-13	8.00	Call	Bond Future	76	0	76	0	0.00
18/07/2013	R209 On 01-August-13	8.00	Put	Bond Future	5309	5	5309	5	2,000.00
18/07/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R209 On 07-November-13			Bond Future	8.70	77.0135	8.7025	77.0135	319.00
18/07/2013	R209 On 07-November-13	8.80	Call	Bond Future	4151	4	4151	4	0.00
18/07/2013	R209 On 07-November-13	9.25	Call	Bond Future	6156	6	6156	6	0.00
18/07/2013	R209 On 07-November-13	8.81	Call	Bond Future	4192	4	4192	4	0.00
18/07/2013	R209 On 07-November-13	8.65	Call	Bond Future	3567	4	3567	4	0.00
18/07/2013	R209 On 07-November-13	8.79	Call	Bond Future	4111	4	4111	4	0.00
18/07/2013	R209 On 07-November-13	9.40	Call	Bond Future	6891	7	6891	7	0.00
18/07/2013	R209 On 07-November-13	9.50	Call	Bond Future	7395	8	7395	8	0.00
18/07/2013	R209 On 07-November-13	9.70	Call	Bond Future	8430	9	8430	9	0.00
18/07/2013	R209 On 07-November-13	8.79	Put	Bond Future	3422	3	3422	3	0.00
18/07/2013	R209 On 07-November-13	9.40	Put	Bond Future	1661	2	1661	2	5,000.00
18/07/2013	R209 On 07-November-13	8.65	Put	Bond Future	3985	4	3985	4	4,700.00
18/07/2013	R209 On 07-November-13	8.81	Put	Bond Future	3347	3	3347	3	0.00
18/07/2013	R209 On 07-November-13	9.25	Put	Bond Future	2002	2	2002	2	1,000.00
18/07/2013	R209 On 07-November-13	9.70	Put	Bond Future	1125	1	1125	1	1,520.00
18/07/2013	R209 On 07-November-13	8.80	Put	Bond Future	3384	3	3384	3	0.00
18/07/2013	R209 On 07-November-13	9.50	Put	Bond Future	1463	1	1463	1	980.00
18/07/2013	R209 On 06-February-14			Bond Future	8.78	78.0474	8.7815	78.0474	0.00
18/07/2013	R209 On 06-February-14	8.54	Call	Bond Future	4146	4	4146	4	0.00
18/07/2013	R209 On 06-February-14	8.56	Call	Bond Future	4215	4	4215	4	0.00
18/07/2013	R209 On 06-February-14	8.55	Call	Bond Future	4180	4	4180	4	0.00
18/07/2013	R209 On 06-February-14	8.54	Put	Bond Future	6070	6	6070	6	0.00
18/07/2013	R209 On 06-February-14	8.55	Put	Bond Future	6023	6	6023	6	0.00
18/07/2013	R209 On 06-February-14	8.56	Put	Bond Future	5976	6	5976	6	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
18/07/2013	R209 On 08-May-14			Bond Future	8.86	75.9591	8.8616	75.9591	0.00
18/07/2013	R209 On 08-May-14	7.86	Call	Bond Future	2844	3	2844	3	0.00
18/07/2013	R209 On 08-May-14	7.85	Call	Bond Future	2821	3	2821	3	0.00
18/07/2013	R209 On 08-May-14	7.84	Call	Bond Future	2797	3	2797	3	0.00
18/07/2013	R209 On 08-May-14	7.85	Put	Bond Future	11272	11	11272	11	0.00
18/07/2013	R209 On 08-May-14	7.84	Put	Bond Future	11339	11	11339	11	0.00
18/07/2013	R209 On 08-May-14	7.86	Put	Bond Future	11205	11	11205	11	0.00
18/07/2013	R209 On 07-August-14			Bond Future	8.94	77.0011	8.9417	77.0011	0.00
18/07/2013	R209 On 07-August-14	9.06	Call	Bond Future	888	1	888	1	0.00
18/07/2013	R209 On 07-August-14	9.05	Call	Bond Future	814	1	814	1	0.00
18/07/2013	R209 On 07-August-14	9.04	Call	Bond Future	739	1	739	1	0.00
18/07/2013	R209 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R209 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R209 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R210 On 01-August-13			Bond Future	159.33	159.3263	159.3321	159.3263	1,237.00
18/07/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
18/07/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
18/07/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
18/07/2013	R210 On 01-August-13	173.00	Put	Bond Future	13668	14	13668	14	0.00
18/07/2013	R210 On 01-August-13	173.01	Put	Bond Future	13678	14	13678	14	0.00
18/07/2013	R210 On 01-August-13	172.99	Put	Bond Future	13658	14	13658	14	0.00
18/07/2013	R210 On 07-November-13			Bond Future	159.68	159.6724	159.6782	159.6724	0.00
18/07/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
18/07/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
18/07/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
18/07/2013	R210 On 07-November-13	160.01	Put	Bond Future	332	0	332	0	0.00
18/07/2013	R210 On 07-November-13	160.00	Put	Bond Future	322	0	322	0	0.00
18/07/2013	R210 On 07-November-13	159.99	Put	Bond Future	312	0	312	0	0.00
18/07/2013	R211 On 01-August-13			Bond Future	128.40	128.4060	128.4039	128.4060	522.00
18/07/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
18/07/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
18/07/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
18/07/2013	R211 On 01-August-13	130.00	Put	Bond Future	1596	2	1596	2	0.00
18/07/2013	R211 On 01-August-13	130.01	Put	Bond Future	1606	2	1606	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
18/07/2013	R211 On 01-August-13	129.99	Put	Bond Future	1586	2	1586	2	0.00
18/07/2013	R211 On 07-November-13			Bond Future	130.23	130.2344	130.2322	130.2344	0.00
18/07/2013	R211 On 07-November-13	130.00	Call	Bond Future	232	0	232	0	0.00
18/07/2013	R211 On 07-November-13	129.99	Call	Bond Future	242	0	242	0	0.00
18/07/2013	R211 On 07-November-13	130.01	Call	Bond Future	222	0	222	0	0.00
18/07/2013	R211 On 07-November-13	130.01	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R211 On 07-November-13	130.00	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R211 On 07-November-13	129.99	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R212 On 01-August-13			Bond Future	131.37	131.3696	131.3721	131.3696	21,791.00
18/07/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
18/07/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
18/07/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
18/07/2013	R212 On 01-August-13	138.01	Put	Bond Future	6638	7	6638	7	0.00
18/07/2013	R212 On 01-August-13	138.00	Put	Bond Future	6628	7	6628	7	0.00
18/07/2013	R212 On 01-August-13	137.99	Put	Bond Future	6618	7	6618	7	0.00
18/07/2013	R212 On 07-November-13			Bond Future	133.24	133.2401	133.2426	133.2401	0.00
18/07/2013	R212 On 07-November-13	132.99	Call	Bond Future	253	0	253	0	0.00
18/07/2013	R212 On 07-November-13	133.00	Call	Bond Future	243	0	243	0	0.00
18/07/2013	R212 On 07-November-13	133.01	Call	Bond Future	233	0	233	0	0.00
18/07/2013	R212 On 07-November-13	133.00	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R212 On 07-November-13	133.01	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R212 On 07-November-13	132.99	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R213 On 01-August-13			Bond Future	8.42	90.4554	8.4176	90.4554	7,971.00
18/07/2013	R213 On 01-August-13	91.25	Call	Bond Future	79516	80	79516	80	0.00
18/07/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R213 On 07-November-13			Bond Future	8.51	88.1945	8.5077	88.1945	289.00
18/07/2013	R213 On 07-November-13	8.61	Call	Bond Future	4188	4	4188	4	0.00
18/07/2013	R213 On 07-November-13	8.60	Call	Bond Future	4146	4	4146	4	0.00
18/07/2013	R213 On 07-November-13	8.59	Call	Bond Future	4104	4	4104	4	0.00
18/07/2013	R213 On 07-November-13	8.60	Put	Bond Future	3405	3	3405	3	0.00
18/07/2013	R213 On 07-November-13	8.61	Put	Bond Future	3367	3	3367	3	0.00
18/07/2013	R213 On 07-November-13	8.59	Put	Bond Future	3443	3	3443	3	0.00
18/07/2013	R213 On 06-February-14			Bond Future	8.59	89.3784	8.5929	89.3784	0.00
18/07/2013	R213 On 06-February-14	8.29	Call	Bond Future	3931	4	3931	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
18/07/2013	R213 On 06-February-14	8.30	Call	Bond Future	3965	4	3965	4	0.00
18/07/2013	R213 On 06-February-14	8.31	Call	Bond Future	3998	4	3998	4	0.00
18/07/2013	R213 On 06-February-14	8.30	Put	Bond Future	6338	6	6338	6	0.00
18/07/2013	R213 On 06-February-14	8.31	Put	Bond Future	6289	6	6289	6	0.00
18/07/2013	R213 On 06-February-14	8.29	Put	Bond Future	6387	6	6387	6	0.00
18/07/2013	R213 On 08-May-14			Bond Future	8.68	87.0501	8.6757	87.0501	0.00
18/07/2013	R213 On 08-May-14	7.66	Call	Bond Future	2806	3	2806	3	0.00
18/07/2013	R213 On 08-May-14	7.64	Call	Bond Future	2760	3	2760	3	0.00
18/07/2013	R213 On 08-May-14	7.65	Call	Bond Future	2783	3	2783	3	0.00
18/07/2013	R213 On 08-May-14	7.65	Put	Bond Future	11373	11	11373	11	0.00
18/07/2013	R213 On 08-May-14	7.64	Put	Bond Future	11439	11	11439	11	0.00
18/07/2013	R213 On 08-May-14	7.66	Put	Bond Future	11307	11	11307	11	0.00
18/07/2013	R213 On 07-August-14			Bond Future	8.76	88.2441	8.7599	88.2441	0.00
18/07/2013	R213 On 07-August-14	8.84	Call	Bond Future	612	1	612	1	0.00
18/07/2013	R213 On 07-August-14	8.86	Call	Bond Future	764	1	764	1	0.00
18/07/2013	R213 On 07-August-14	8.85	Call	Bond Future	688	1	688	1	0.00
18/07/2013	R213 On 07-August-14	8.86	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R213 On 07-August-14	8.85	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R213 On 07-August-14	8.84	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R214 On 01-August-13			Bond Future	8.78	79.5703	8.7773	79.5703	840.00
18/07/2013	R214 On 01-August-13	84.31	Call	Bond Future	68837	69	68837	69	0.00
18/07/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R214 On 07-November-13			Bond Future	8.86	77.4085	8.8645	77.4085	0.00
18/07/2013	R214 On 07-November-13	7.81	Call	Bond Future	975	1	975	1	0.00
18/07/2013	R214 On 07-November-13	7.80	Call	Bond Future	960	1	960	1	0.00
18/07/2013	R214 On 07-November-13	7.79	Call	Bond Future	944	1	944	1	0.00
18/07/2013	R214 On 07-November-13	7.81	Put	Bond Future	10450	10	10450	10	0.00
18/07/2013	R214 On 07-November-13	7.80	Put	Bond Future	10533	10	10533	10	0.00
18/07/2013	R214 On 07-November-13	7.79	Put	Bond Future	10617	10	10617	10	0.00
18/07/2013	R214 On 06-February-14			Bond Future	8.95	78.4476	8.9467	78.4476	0.00
18/07/2013	R214 On 06-February-14	9.01	Call	Bond Future	5476	6	5476	6	0.00
18/07/2013	R214 On 06-February-14	9.00	Call	Bond Future	5436	6	5436	6	0.00
18/07/2013	R214 On 06-February-14	8.99	Call	Bond Future	5397	6	5397	6	0.00
18/07/2013	R214 On 06-February-14	9.00	Put	Bond Future	5011	5	5011	5	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
18/07/2013	R214 On 06-February-14	8.99	Put	Bond Future	5051	5	5051	5	0.00
18/07/2013	R214 On 06-February-14	9.01	Put	Bond Future	4971	5	4971	5	0.00
18/07/2013	R248 On 01-August-13			Bond Future	8.85	102.6584	8.8476	102.6584	603.00
18/07/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
18/07/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
18/07/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
18/07/2013	R248 On 01-August-13	7.85	Put	Bond Future	11714	12	11714	12	0.00
18/07/2013	R248 On 01-August-13	7.86	Put	Bond Future	11584	12	11584	12	0.00
18/07/2013	R248 On 01-August-13	7.84	Put	Bond Future	11843	12	11843	12	0.00
18/07/2013	R248 On 07-November-13			Bond Future	8.94	99.6856	8.9374	99.6856	0.00
18/07/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
18/07/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
18/07/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
18/07/2013	R248 On 07-November-13	7.84	Put	Bond Future	12772	13	12772	13	0.00
18/07/2013	R248 On 07-November-13	7.85	Put	Bond Future	12642	13	12642	13	0.00
18/07/2013	R248 On 07-November-13	7.86	Put	Bond Future	12513	13	12513	13	0.00
18/07/2013	R248 On 06-February-14			Bond Future	9.02	101.0236	9.0222	101.0236	0.00
18/07/2013	R248 On 06-February-14	9.11	Call	Bond Future	894	1	894	1	0.00
18/07/2013	R248 On 06-February-14	9.09	Call	Bond Future	692	1	692	1	0.00
18/07/2013	R248 On 06-February-14	9.10	Call	Bond Future	793	1	793	1	0.00
18/07/2013	R248 On 06-February-14	9.09	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R248 On 06-February-14	9.10	Put	Bond Future	0	0	0	0	0.00
18/07/2013	R248 On 06-February-14	9.11	Put	Bond Future	0	0	0	0	0.00