



# 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
19/07/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	2025 On 01-August-13			Bond Future	109.90	109.8981	109.9012	109.8981	0.00
19/07/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
19/07/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
19/07/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
19/07/2013	2025 On 01-August-13	117.99	Put	Bond Future	8089	8	8089	8	0.00
19/07/2013	2025 On 01-August-13	118.00	Put	Bond Future	8099	8	8099	8	0.00
19/07/2013	2025 On 01-August-13	118.01	Put	Bond Future	8109	8	8109	8	0.00
19/07/2013	2025 On 07-November-13			Bond Future	111.47	111.4629	111.4661	111.4629	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
19/07/2013	2025 On 07-November-13	111.01	Call	Bond Future	456	0	456	0	0.00
19/07/2013	2025 On 07-November-13	111.00	Call	Bond Future	466	0	466	0	0.00
19/07/2013	2025 On 07-November-13	110.99	Call	Bond Future	476	0	476	0	0.00
19/07/2013	2025 On 07-November-13	111.00	Put	Bond Future	0	0	0	0	0.00
19/07/2013	2025 On 07-November-13	111.01	Put	Bond Future	0	0	0	0	0.00
19/07/2013	2025 On 07-November-13	110.99	Put	Bond Future	0	0	0	0	0.00
19/07/2013	2038 On 01-August-13			Bond Future	108.36	108.1548	108.3634	108.1548	0.00
19/07/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
19/07/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
19/07/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
19/07/2013	2038 On 01-August-13	114.99	Put	Bond Future	6627	7	6627	7	0.00
19/07/2013	2038 On 01-August-13	115.00	Put	Bond Future	6637	7	6637	7	0.00
19/07/2013	2038 On 01-August-13	115.01	Put	Bond Future	6647	7	6647	7	0.00
19/07/2013	2038 On 07-November-13			Bond Future	109.91	109.6948	109.9062	109.6948	0.00
19/07/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
19/07/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
19/07/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
19/07/2013	2038 On 07-November-13	109.99	Put	Bond Future	84	0	84	0	0.00
19/07/2013	2038 On 07-November-13	110.00	Put	Bond Future	94	0	94	0	0.00
19/07/2013	2038 On 07-November-13	110.01	Put	Bond Future	104	0	104	0	0.00
19/07/2013	2050 On 01-August-13			Bond Future	109.35	109.3413	109.3466	109.3413	122.00
19/07/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
19/07/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
19/07/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
19/07/2013	2050 On 01-August-13	119.00	Put	Bond Future	9653	10	9653	10	0.00
19/07/2013	2050 On 01-August-13	118.99	Put	Bond Future	9643	10	9643	10	0.00
19/07/2013	2050 On 01-August-13	119.01	Put	Bond Future	9663	10	9663	10	0.00
19/07/2013	2050 On 07-November-13			Bond Future	110.90	110.8984	110.9035	110.8984	0.00
19/07/2013	2050 On 07-November-13	109.99	Call	Bond Future	914	1	914	1	0.00
19/07/2013	2050 On 07-November-13	110.01	Call	Bond Future	894	1	894	1	0.00
19/07/2013	2050 On 07-November-13	110.00	Call	Bond Future	904	1	904	1	0.00
19/07/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
19/07/2013	2050 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
19/07/2013	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
19/07/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	AL37 On 01-August-13			Index Future	404.51	405.1090	404.5080	405.1090	0.00
19/07/2013	AL37 On 07-November-13			Index Future	410.21	410.8230	410.2130	410.8230	0.00
19/07/2013	AL37 On 06-February-14			Index Future	415.72	416.3370	415.7190	416.3370	0.00
19/07/2013	AL7T On 01-August-13			Index Future	479.79	480.7550	479.7850	480.7550	1.00
19/07/2013	AL7T On 07-November-13			Index Future	486.55	487.5360	486.5530	487.5360	0.00
19/07/2013	AL7T On 06-February-14			Index Future	493.08	494.0790	493.0820	494.0790	0.00
19/07/2013	ALBI On 01-August-13			Index Future	431.59	432.2550	431.5850	432.2550	671.00
19/07/2013	ALBI On 07-November-13			Index Future	437.67	438.3520	437.6720	438.3520	165.00
19/07/2013	ALBI On 06-February-14			Index Future	443.55	444.2350	443.5460	444.2350	0.00
19/07/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/07/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	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
19/07/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2013	EL28 On 01-August-13			Bond Future	110.94	110.9356	110.9409	110.9356	0.00
19/07/2013	EL28 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
19/07/2013	EL28 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
19/07/2013	EL28 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
19/07/2013	EL28 On 01-August-13	114.99	Put	Bond Future	4049	4	4049	4	0.00
19/07/2013	EL28 On 01-August-13	115.00	Put	Bond Future	4059	4	4059	4	0.00
19/07/2013	EL28 On 01-August-13	115.01	Put	Bond Future	4069	4	4069	4	0.00
19/07/2013	EL28 On 07-November-13			Bond Future	111.13	111.1206	111.1259	111.1206	0.00
19/07/2013	EL28 On 07-November-13	110.00	Call	Bond Future	1126	1	1126	1	0.00
19/07/2013	EL28 On 07-November-13	109.99	Call	Bond Future	1136	1	1136	1	0.00
19/07/2013	EL28 On 07-November-13	110.01	Call	Bond Future	1116	1	1116	1	0.00
19/07/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
19/07/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
19/07/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
19/07/2013	ES33 On 01-August-13			Bond Future	9.23	87.3843	9.2297	87.3843	6,292.00
19/07/2013	ES33 On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
19/07/2013	ES33 On 01-August-13	91.02	Call	Bond Future	76182	76	76182	76	0.00
19/07/2013	ES33 On 01-August-13	9.00	Put	Bond Future	1859	2	1859	2	0.00
19/07/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
19/07/2013	ES33 On 07-November-13			Bond Future	9.34	84.8356	9.3427	84.8356	0.00
19/07/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
19/07/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
19/07/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
19/07/2013	ES33 On 07-November-13	8.49	Put	Bond Future	7082	7	7082	7	0.00
19/07/2013	ES33 On 07-November-13	8.50	Put	Bond Future	6994	7	6994	7	0.00
19/07/2013	ES33 On 07-November-13	8.51	Put	Bond Future	6906	7	6906	7	0.00
19/07/2013	ES33 On 06-February-14			Bond Future	9.45	85.9743	9.4502	85.9743	0.00
19/07/2013	ES33 On 06-February-14	9.54	Call	Bond Future	683	1	683	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
19/07/2013	ES33 On 06-February-14	9.56	Call	Bond Future	834	1	834	1	0.00
19/07/2013	ES33 On 06-February-14	9.55	Call	Bond Future	758	1	758	1	0.00
19/07/2013	ES33 On 06-February-14	9.55	Put	Bond Future	0	0	0	0	0.00
19/07/2013	ES33 On 06-February-14	9.56	Put	Bond Future	0	0	0	0	0.00
19/07/2013	ES33 On 06-February-14	9.54	Put	Bond Future	0	0	0	0	0.00
19/07/2013	GOVI On 01-August-13			GOVI	430.94	431.6080	430.9350	431.6080	405.00
19/07/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
19/07/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
19/07/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
19/07/2013	GOVI On 01-August-13	445.99	Put	GOVI	150550	14	150550	14	0.00
19/07/2013	GOVI On 01-August-13	446.01	Put	GOVI	150750	14	150750	14	0.00
19/07/2013	GOVI On 01-August-13	446.00	Put	GOVI	150650	14	150650	14	0.00
19/07/2013	GOVI On 07-November-13			GOVI	437.01	437.6960	437.0140	437.6960	0.00
19/07/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
19/07/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
19/07/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
19/07/2013	GOVI On 07-November-13	446.00	Put	GOVI	89860	8	89860	8	0.00
19/07/2013	GOVI On 07-November-13	446.01	Put	GOVI	89960	8	89960	8	0.00
19/07/2013	GOVI On 07-November-13	445.99	Put	GOVI	89760	8	89760	8	0.00
19/07/2013	GOVI On 06-February-14			GOVI	442.88	443.5700	442.8790	443.5700	0.00
19/07/2013	GOVI On 06-February-14	439.99	Call	GOVI	28890	4	28890	4	0.00
19/07/2013	GOVI On 06-February-14	440.01	Call	GOVI	28690	4	28690	4	0.00
19/07/2013	GOVI On 06-February-14	440.00	Call	GOVI	28790	4	28790	4	0.00
19/07/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
19/07/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
19/07/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
19/07/2013	GOVI On 06-February-04			GOVI	442.00	442.0000	442.0000	442.0000	0.00
19/07/2013	GOVI On 06-February-04	442.01	Call	GOVI	0	0	0	0	0.00
19/07/2013	GOVI On 06-February-04	442.00	Call	GOVI	2	0	2	0	0.00
19/07/2013	GOVI On 06-February-04	441.99	Call	GOVI	100	0	100	0	0.00
19/07/2013	GOVI On 06-February-04	442.00	Put	GOVI	2	0	2	0	0.00
19/07/2013	GOVI On 06-February-04	441.99	Put	GOVI	0	0	0	0	0.00
19/07/2013	GOVI On 06-February-04	442.01	Put	GOVI	100	0	100	0	0.00
19/07/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

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19/07/2013	IGOV On 01-August-13			Index Future	196.69	196.6660	196.6860	196.6660	1,041.00
19/07/2013	IGOV On 07-November-13			Index Future	199.49	199.4670	199.4870	199.4670	30.00
19/07/2013	IGOV On 06-February-14			Index Future	202.19	202.1680	202.1880	202.1680	0.00
19/07/2013	ILBI On 01-August-13			Index Future	532.55	532.4700	532.5460	532.4700	186.00
19/07/2013	ILBI On 07-November-13			Index Future	540.19	540.1140	540.1910	540.1140	0.00
19/07/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
19/07/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/07/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
19/07/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/07/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/07/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/07/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.17	94.8200	5.1700	94.8200	0.00
19/07/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.19	94.7900	5.1900	94.7900	700.00
19/07/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.23	94.7200	5.2300	94.7200	0.00
19/07/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.27	94.7000	5.2700	94.7000	0.00
19/07/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.35	94.6300	5.3500	94.6300	1,500.00
19/07/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.38	94.5900	5.3800	94.5900	0.00
19/07/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.55	94.5500	5.5500	94.5500	0.00
19/07/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.80	94.4600	5.8000	94.4600	400.00
19/07/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.06	94.2200	6.0600	94.2200	1,000.00
19/07/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.31	93.9800	6.3100	93.9800	0.00
19/07/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.54	93.7400	6.5400	93.7400	0.00
19/07/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.77	93.5100	6.7700	93.5100	250.00
19/07/2013	R023 On 01-August-13			Bond Future	7.58	104.7343	7.5771	104.7343	10,999.00
19/07/2013	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
19/07/2013	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
19/07/2013	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
19/07/2013	R023 On 01-August-13	7.30	Put	Bond Future	1899	2	1899	2	0.00
19/07/2013	R023 On 01-August-13	7.31	Put	Bond Future	1829	2	1829	2	0.00
19/07/2013	R023 On 01-August-13	7.29	Put	Bond Future	1968	2	1968	2	0.00
19/07/2013	R023 On 07-November-13			Bond Future	7.67	102.2960	7.6715	102.2960	0.00
19/07/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
19/07/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
19/07/2013	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
19/07/2013	R023 On 07-November-13	6.50	Put	Bond Future	8109	8	8109	8	0.00
19/07/2013	R023 On 07-November-13	6.49	Put	Bond Future	8182	8	8182	8	0.00
19/07/2013	R023 On 07-November-13	6.51	Put	Bond Future	8036	8	8036	8	0.00
19/07/2013	R023 On 06-February-14			Bond Future	7.76	103.6690	7.7616	103.6690	0.00
19/07/2013	R023 On 06-February-14	7.84	Call	Bond Future	501	1	501	1	0.00
19/07/2013	R023 On 06-February-14	7.86	Call	Bond Future	628	1	628	1	0.00
19/07/2013	R023 On 06-February-14	7.85	Call	Bond Future	565	1	565	1	0.00
19/07/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R157 On 01-August-13			Bond Future	6.00	120.0042	5.9986	120.0042	21,590.00
19/07/2013	R157 On 01-August-13	116.11	Call	Bond Future	90463	91	90463	91	0.00
19/07/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R157 On 07-November-13			Bond Future	6.12	114.8906	6.1177	114.8906	212.00
19/07/2013	R157 On 07-November-13	5.60	Call	Bond Future	368	0	368	0	0.00
19/07/2013	R157 On 07-November-13	5.61	Call	Bond Future	374	0	374	0	0.00
19/07/2013	R157 On 07-November-13	5.59	Call	Bond Future	362	0	362	0	0.00
19/07/2013	R157 On 07-November-13	5.60	Put	Bond Future	1337	1	1337	1	0.00
19/07/2013	R157 On 07-November-13	5.59	Put	Bond Future	1349	1	1349	1	0.00
19/07/2013	R157 On 07-November-13	5.61	Put	Bond Future	1324	1	1324	1	0.00
19/07/2013	R157 On 06-February-14			Bond Future	6.25	116.4328	6.2495	116.4328	0.00
19/07/2013	R157 On 06-February-14	5.64	Call	Bond Future	485	1	485	1	0.00
19/07/2013	R157 On 06-February-14	5.66	Call	Bond Future	497	1	497	1	0.00
19/07/2013	R157 On 06-February-14	5.65	Call	Bond Future	491	1	491	1	0.00
19/07/2013	R157 On 06-February-14	5.65	Put	Bond Future	1456	1	1456	1	0.00
19/07/2013	R157 On 06-February-14	5.66	Put	Bond Future	1446	1	1446	1	0.00
19/07/2013	R157 On 06-February-14	5.64	Put	Bond Future	1467	1	1467	1	0.00
19/07/2013	R157 On 08-May-14			Bond Future	6.41	111.2001	6.4063	111.2001	0.00
19/07/2013	R157 On 08-May-14	5.21	Call	Bond Future	335	0	335	0	0.00
19/07/2013	R157 On 08-May-14	5.20	Call	Bond Future	332	0	332	0	0.00
19/07/2013	R157 On 08-May-14	5.19	Call	Bond Future	329	0	329	0	0.00
19/07/2013	R157 On 08-May-14	5.20	Put	Bond Future	1975	2	1975	2	0.00
19/07/2013	R157 On 08-May-14	5.19	Put	Bond Future	1985	2	1985	2	0.00
19/07/2013	R157 On 08-May-14	5.21	Put	Bond Future	1964	2	1964	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
19/07/2013	R157 On 07-August-14			Bond Future	6.61	112.7254	6.6088	112.7254	0.00
19/07/2013	R157 On 07-August-14	6.74	Call	Bond Future	144	0	144	0	0.00
19/07/2013	R157 On 07-August-14	6.76	Call	Bond Future	165	0	165	0	0.00
19/07/2013	R157 On 07-August-14	6.75	Call	Bond Future	154	0	154	0	0.00
19/07/2013	R157 On 07-August-14	6.74	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R157 On 07-August-14	6.75	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R157 On 07-August-14	6.76	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R186 On 01-August-13			Bond Future	7.87	122.9805	7.8717	122.9805	57,219.00
19/07/2013	R186 On 01-August-13	7.25	Call	Bond Future	47	0	47	0	5,315.00
19/07/2013	R186 On 01-August-13	7.80	Call	Bond Future	1011	1	1011	1	0.00
19/07/2013	R186 On 01-August-13	128.26	Call	Bond Future	113528	114	113528	114	0.00
19/07/2013	R186 On 01-August-13	8.80	Call	Bond Future	8296	8	8296	8	0.00
19/07/2013	R186 On 01-August-13	9.00	Call	Bond Future	9971	10	9971	10	0.00
19/07/2013	R186 On 01-August-13	7.20	Call	Bond Future	32	0	32	0	6,800.00
19/07/2013	R186 On 01-August-13	6.50	Call	Bond Future	0	0	0	0	500.00
19/07/2013	R186 On 01-August-13	6.80	Call	Bond Future	1	0	1	0	0.00
19/07/2013	R186 On 01-August-13	7.50	Call	Bond Future	243	0	243	0	6,800.00
19/07/2013	R186 On 01-August-13	8.00	Call	Bond Future	2001	2	2001	2	0.00
19/07/2013	R186 On 01-August-13	7.00	Call	Bond Future	6	0	6	0	0.00
19/07/2013	R186 On 01-August-13	6.75	Call	Bond Future	0	0	0	0	1,000.00
19/07/2013	R186 On 01-August-13	7.80	Put	Bond Future	1687	2	1687	2	20.00
19/07/2013	R186 On 01-August-13	6.50	Put	Bond Future	13884	14	13884	14	0.00
19/07/2013	R186 On 01-August-13	7.25	Put	Bond Future	6083	6	6083	6	0.00
19/07/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R186 On 01-August-13	8.80	Put	Bond Future	7	0	7	0	6,800.00
19/07/2013	R186 On 01-August-13	8.00	Put	Bond Future	806	1	806	1	0.00
19/07/2013	R186 On 01-August-13	6.80	Put	Bond Future	10668	10	10668	10	0.00
19/07/2013	R186 On 01-August-13	9.00	Put	Bond Future	1	0	1	0	0.00
19/07/2013	R186 On 01-August-13	7.20	Put	Bond Future	6571	6	6571	6	2,807.00
19/07/2013	R186 On 01-August-13	7.50	Put	Bond Future	3802	4	3802	4	0.00
19/07/2013	R186 On 01-August-13	7.00	Put	Bond Future	8586	8	8586	8	4,100.00
19/07/2013	R186 On 01-August-13	6.75	Put	Bond Future	11196	11	11196	11	0.00
19/07/2013	R186 On 07-November-13			Bond Future	7.96	124.7152	7.9622	124.7152	1,168.00
19/07/2013	R186 On 07-November-13	8.14	Call	Bond Future	4832	5	4832	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
19/07/2013	R186 On 07-November-13	8.75	Call	Bond Future	8364	9	8364	9	0.00
19/07/2013	R186 On 07-November-13	6.75	Call	Bond Future	621	1	621	1	1,000.00
19/07/2013	R186 On 07-November-13	8.25	Call	Bond Future	5407	6	5407	6	0.00
19/07/2013	R186 On 07-November-13	9.00	Call	Bond Future	10003	10	10003	10	0.00
19/07/2013	R186 On 07-November-13	6.50	Call	Bond Future	373	0	373	0	5,290.00
19/07/2013	R186 On 07-November-13	8.16	Call	Bond Future	4934	5	4934	5	0.00
19/07/2013	R186 On 07-November-13	8.00	Call	Bond Future	4147	4	4147	4	1,000.00
19/07/2013	R186 On 07-November-13	8.15	Call	Bond Future	4883	5	4883	5	0.00
19/07/2013	R186 On 07-November-13	8.75	Put	Bond Future	1434	1	1434	1	1,030.00
19/07/2013	R186 On 07-November-13	8.00	Put	Bond Future	3801	4	3801	4	0.00
19/07/2013	R186 On 07-November-13	8.14	Put	Bond Future	3217	3	3217	3	0.00
19/07/2013	R186 On 07-November-13	8.25	Put	Bond Future	2808	3	2808	3	250.00
19/07/2013	R186 On 07-November-13	6.75	Put	Bond Future	12488	12	12488	12	0.00
19/07/2013	R186 On 07-November-13	6.50	Put	Bond Future	14887	15	14887	15	0.00
19/07/2013	R186 On 07-November-13	8.15	Put	Bond Future	3178	3	3178	3	0.00
19/07/2013	R186 On 07-November-13	8.16	Put	Bond Future	3139	3	3139	3	0.00
19/07/2013	R186 On 07-November-13	9.00	Put	Bond Future	992	1	992	1	1,200.00
19/07/2013	R186 On 06-February-14			Bond Future	8.05	121.0990	8.0464	121.0990	0.00
19/07/2013	R186 On 06-February-14	7.75	Call	Bond Future	4047	4	4047	4	0.00
19/07/2013	R186 On 06-February-14	7.74	Call	Bond Future	4009	4	4009	4	0.00
19/07/2013	R186 On 06-February-14	7.76	Call	Bond Future	4085	4	4085	4	0.00
19/07/2013	R186 On 06-February-14	7.76	Put	Bond Future	6693	7	6693	7	0.00
19/07/2013	R186 On 06-February-14	7.75	Put	Bond Future	6747	7	6747	7	0.00
19/07/2013	R186 On 06-February-14	7.74	Put	Bond Future	6802	7	6802	7	0.00
19/07/2013	R186 On 08-May-14			Bond Future	8.13	122.7387	8.1338	122.7387	0.00
19/07/2013	R186 On 08-May-14	7.10	Call	Bond Future	2683	3	2683	3	0.00
19/07/2013	R186 On 08-May-14	7.09	Call	Bond Future	2658	3	2658	3	0.00
19/07/2013	R186 On 08-May-14	7.11	Call	Bond Future	2708	3	2708	3	0.00
19/07/2013	R186 On 08-May-14	7.11	Put	Bond Future	12185	12	12185	12	0.00
19/07/2013	R186 On 08-May-14	7.10	Put	Bond Future	12258	12	12258	12	0.00
19/07/2013	R186 On 08-May-14	7.09	Put	Bond Future	12331	12	12331	12	0.00
19/07/2013	R186 On 07-August-14			Bond Future	8.22	119.1312	8.2220	119.1312	0.00
19/07/2013	R186 On 07-August-14	8.29	Call	Bond Future	582	1	582	1	0.00
19/07/2013	R186 On 07-August-14	8.31	Call	Bond Future	752	1	752	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
19/07/2013	R186 On 07-August-14	8.30	Call	Bond Future	667	1	667	1	0.00
19/07/2013	R186 On 07-August-14	8.30	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R186 On 07-August-14	8.29	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R186 On 07-August-14	8.31	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R197 On 01-August-13			Bond Future	278.34	278.3355	278.3422	278.3355	2,546.00
19/07/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
19/07/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
19/07/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
19/07/2013	R197 On 01-August-13	295.00	Put	Bond Future	16658	17	16658	17	0.00
19/07/2013	R197 On 01-August-13	295.01	Put	Bond Future	16668	17	16668	17	0.00
19/07/2013	R197 On 01-August-13	294.99	Put	Bond Future	16648	17	16648	17	0.00
19/07/2013	R197 On 07-November-13			Bond Future	282.31	282.2988	282.3056	282.2988	0.00
19/07/2013	R197 On 07-November-13	280.01	Call	Bond Future	2296	2	2296	2	0.00
19/07/2013	R197 On 07-November-13	280.00	Call	Bond Future	2306	2	2306	2	0.00
19/07/2013	R197 On 07-November-13	279.99	Call	Bond Future	2316	2	2316	2	0.00
19/07/2013	R197 On 07-November-13	279.99	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R197 On 07-November-13	280.00	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R197 On 07-November-13	280.01	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R201 On 01-August-13			Bond Future	5.39	105.5051	5.3938	105.5051	0.00
19/07/2013	R201 On 01-August-13	107.45	Call	Bond Future	68232	68	68232	68	0.00
19/07/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R201 On 07-November-13			Bond Future	5.42	106.9933	5.4178	106.9933	0.00
19/07/2013	R201 On 07-November-13	4.79	Call	Bond Future	148	0	148	0	0.00
19/07/2013	R201 On 07-November-13	4.80	Call	Bond Future	151	0	151	0	0.00
19/07/2013	R201 On 07-November-13	4.81	Call	Bond Future	154	0	154	0	0.00
19/07/2013	R201 On 07-November-13	4.80	Put	Bond Future	827	1	827	1	0.00
19/07/2013	R201 On 07-November-13	4.81	Put	Bond Future	819	1	819	1	0.00
19/07/2013	R201 On 07-November-13	4.79	Put	Bond Future	836	1	836	1	0.00
19/07/2013	R201 On 06-February-14			Bond Future	5.42	104.0209	5.4178	104.0209	0.00
19/07/2013	R201 On 06-February-14	5.24	Call	Bond Future	364	0	364	0	0.00
19/07/2013	R201 On 06-February-14	5.26	Call	Bond Future	372	0	372	0	0.00
19/07/2013	R201 On 06-February-14	5.25	Call	Bond Future	368	0	368	0	0.00
19/07/2013	R201 On 06-February-14	5.25	Put	Bond Future	510	0	510	0	0.00
19/07/2013	R201 On 06-February-14	5.26	Put	Bond Future	506	0	506	0	0.00

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19/07/2013	R201 On 06-February-14	5.24	Put	Bond Future	515	1	515	1	0.00
19/07/2013	R201 On 08-May-14			Bond Future	5.40	105.4293	5.4029	105.4293	0.00
19/07/2013	R201 On 08-May-14	4.75	Call	Bond Future	237	0	237	0	0.00
19/07/2013	R201 On 08-May-14	4.76	Call	Bond Future	239	0	239	0	0.00
19/07/2013	R201 On 08-May-14	4.74	Call	Bond Future	235	0	235	0	0.00
19/07/2013	R201 On 08-May-14	4.76	Put	Bond Future	627	1	627	1	0.00
19/07/2013	R201 On 08-May-14	4.75	Put	Bond Future	631	1	631	1	0.00
19/07/2013	R201 On 08-May-14	4.74	Put	Bond Future	635	1	635	1	0.00
19/07/2013	R201 On 07-August-14			Bond Future	5.27	102.4662	5.2706	102.4662	0.00
19/07/2013	R201 On 07-August-14	5.29	Call	Bond Future	7	0	7	0	0.00
19/07/2013	R201 On 07-August-14	5.31	Call	Bond Future	14	0	14	0	0.00
19/07/2013	R201 On 07-August-14	5.30	Call	Bond Future	11	0	11	0	0.00
19/07/2013	R201 On 07-August-14	5.29	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R201 On 07-August-14	5.30	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R201 On 07-August-14	5.31	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R202 On 01-August-13			Bond Future	206.56	206.5507	206.5595	206.5507	43,856.00
19/07/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
19/07/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
19/07/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
19/07/2013	R202 On 01-August-13	223.00	Put	Bond Future	16441	16	16441	16	0.00
19/07/2013	R202 On 01-August-13	223.01	Put	Bond Future	16451	16	16451	16	0.00
19/07/2013	R202 On 01-August-13	222.99	Put	Bond Future	16431	16	16431	16	0.00
19/07/2013	R202 On 07-November-13			Bond Future	209.50	209.4918	209.5005	209.4918	164.00
19/07/2013	R202 On 07-November-13	208.99	Call	Bond Future	511	1	511	1	0.00
19/07/2013	R202 On 07-November-13	209.01	Call	Bond Future	491	0	491	0	0.00
19/07/2013	R202 On 07-November-13	209.00	Call	Bond Future	501	0	501	0	0.00
19/07/2013	R202 On 07-November-13	209.01	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R202 On 07-November-13	209.00	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R202 On 07-November-13	208.99	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R203 On 01-August-13			Bond Future	6.70	108.7953	6.7044	108.7953	3,016.00
19/07/2013	R203 On 01-August-13	109.11	Call	Bond Future	95475	96	95475	96	0.00
19/07/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R203 On 07-November-13			Bond Future	6.82	106.1705	6.8215	106.1705	3,131.00
19/07/2013	R203 On 07-November-13	5.99	Call	Bond Future	355	0	355	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
19/07/2013	R203 On 07-November-13	6.01	Call	Bond Future	369	0	369	0	0.00
19/07/2013	R203 On 07-November-13	6.00	Call	Bond Future	362	0	362	0	0.00
19/07/2013	R203 On 07-November-13	571.00	Call	Bond Future	103832	104	103832	104	0.00
19/07/2013	R203 On 07-November-13	5.71	Call	Bond Future	200	0	200	0	15.00
19/07/2013	R203 On 07-November-13	6.00	Put	Bond Future	3224	3	3224	3	0.00
19/07/2013	R203 On 07-November-13	6.01	Put	Bond Future	3196	3	3196	3	0.00
19/07/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R203 On 07-November-13	5.99	Put	Bond Future	3253	3	3253	3	0.00
19/07/2013	R203 On 07-November-13	5.71	Put	Bond Future	4095	4	4095	4	0.00
19/07/2013	R203 On 06-February-14			Bond Future	6.94	107.5956	6.9396	107.5956	0.00
19/07/2013	R203 On 06-February-14	6.14	Call	Bond Future	687	1	687	1	0.00
19/07/2013	R203 On 06-February-14	6.16	Call	Bond Future	705	1	705	1	0.00
19/07/2013	R203 On 06-February-14	5.95	Call	Bond Future	533	1	533	1	16.00
19/07/2013	R203 On 06-February-14	6.15	Call	Bond Future	696	1	696	1	0.00
19/07/2013	R203 On 06-February-14	5.95	Put	Bond Future	3769	4	3769	4	0.00
19/07/2013	R203 On 06-February-14	6.14	Put	Bond Future	3292	3	3292	3	0.00
19/07/2013	R203 On 06-February-14	6.15	Put	Bond Future	3268	3	3268	3	0.00
19/07/2013	R203 On 06-February-14	6.16	Put	Bond Future	3244	3	3244	3	0.00
19/07/2013	R203 On 08-May-14			Bond Future	7.06	104.8912	7.0646	104.8912	0.00
19/07/2013	R203 On 08-May-14	5.76	Call	Bond Future	575	1	575	1	0.00
19/07/2013	R203 On 08-May-14	5.74	Call	Bond Future	562	1	562	1	0.00
19/07/2013	R203 On 08-May-14	5.75	Call	Bond Future	568	1	568	1	0.00
19/07/2013	R203 On 08-May-14	7.40	Call	Bond Future	2523	3	2523	3	16.00
19/07/2013	R203 On 08-May-14	5.74	Put	Bond Future	4623	5	4623	5	0.00
19/07/2013	R203 On 08-May-14	7.40	Put	Bond Future	1525	1	1525	1	0.00
19/07/2013	R203 On 08-May-14	5.76	Put	Bond Future	4573	4	4573	4	0.00
19/07/2013	R203 On 08-May-14	5.75	Put	Bond Future	4598	5	4598	5	0.00
19/07/2013	R203 On 07-August-14			Bond Future	7.20	106.3300	7.2000	106.3300	0.00
19/07/2013	R203 On 07-August-14	7.31	Call	Bond Future	305	0	305	0	0.00
19/07/2013	R203 On 07-August-14	7.30	Call	Bond Future	277	0	277	0	0.00
19/07/2013	R203 On 07-August-14	7.29	Call	Bond Future	250	0	250	0	0.00
19/07/2013	R203 On 07-August-14	7.30	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R203 On 07-August-14	7.31	Put	Bond Future	0	0	0	0	0.00
19/07/2013	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
19/07/2013	R204 On 01-August-13			Bond Future	6.93	105.8673	6.9334	105.8673	25,172.00
19/07/2013	R204 On 01-August-13	110.75	Call	Bond Future	96828	97	96828	97	0.00
19/07/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R204 On 07-November-13			Bond Future	7.04	107.3606	7.0383	107.3606	0.00
19/07/2013	R204 On 07-November-13	6.30	Call	Bond Future	642	1	642	1	0.00
19/07/2013	R204 On 07-November-13	6.31	Call	Bond Future	653	1	653	1	0.00
19/07/2013	R204 On 07-November-13	6.29	Call	Bond Future	632	1	632	1	0.00
19/07/2013	R204 On 07-November-13	7.00	Call	Bond Future	1747	2	1747	2	0.00
19/07/2013	R204 On 07-November-13	6.30	Put	Bond Future	3903	4	3903	4	0.00
19/07/2013	R204 On 07-November-13	7.00	Put	Bond Future	1913	2	1913	2	1,270.00
19/07/2013	R204 On 07-November-13	6.31	Put	Bond Future	3869	4	3869	4	0.00
19/07/2013	R204 On 07-November-13	6.29	Put	Bond Future	3937	4	3937	4	0.00
19/07/2013	R204 On 06-February-14			Bond Future	7.14	104.7710	7.1391	104.7710	0.00
19/07/2013	R204 On 06-February-14	6.39	Call	Bond Future	1172	1	1172	1	0.00
19/07/2013	R204 On 06-February-14	6.40	Call	Bond Future	1185	1	1185	1	0.00
19/07/2013	R204 On 06-February-14	6.41	Call	Bond Future	1198	1	1198	1	0.00
19/07/2013	R204 On 06-February-14	6.39	Put	Bond Future	4325	4	4325	4	0.00
19/07/2013	R204 On 06-February-14	6.40	Put	Bond Future	4295	4	4295	4	0.00
19/07/2013	R204 On 06-February-14	6.41	Put	Bond Future	4265	4	4265	4	0.00
19/07/2013	R204 On 08-May-14			Bond Future	7.25	106.1896	7.2494	106.1896	0.00
19/07/2013	R204 On 08-May-14	6.05	Call	Bond Future	1045	1	1045	1	0.00
19/07/2013	R204 On 08-May-14	6.04	Call	Bond Future	1035	1	1035	1	0.00
19/07/2013	R204 On 08-May-14	6.06	Call	Bond Future	1055	1	1055	1	0.00
19/07/2013	R204 On 08-May-14	6.04	Put	Bond Future	5922	6	5922	6	0.00
19/07/2013	R204 On 08-May-14	6.06	Put	Bond Future	5859	6	5859	6	0.00
19/07/2013	R204 On 08-May-14	6.05	Put	Bond Future	5891	6	5891	6	0.00
19/07/2013	R204 On 07-August-14			Bond Future	7.37	103.6149	7.3658	103.6149	0.00
19/07/2013	R204 On 07-August-14	7.46	Call	Bond Future	350	1	350	1	0.00
19/07/2013	R204 On 07-August-14	7.44	Call	Bond Future	276	0	276	0	0.00
19/07/2013	R204 On 07-August-14	7.45	Call	Bond Future	313	0	313	0	0.00
19/07/2013	R204 On 07-August-14	7.44	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R204 On 07-August-14	7.46	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R204 On 07-August-14	7.45	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R206 On 01-August-13			Bond Future	5.39	101.3439	5.3867	101.3439	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
19/07/2013	R206 On 01-August-13	103.94	Call	Bond Future	30329	30	30329	30	0.00
19/07/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R206 On 07-November-13			Bond Future	5.51	102.7734	5.5131	102.7734	0.00
19/07/2013	R206 On 07-November-13	4.29	Call	Bond Future	19	0	19	0	0.00
19/07/2013	R206 On 07-November-13	4.31	Call	Bond Future	19	0	19	0	0.00
19/07/2013	R206 On 07-November-13	4.30	Call	Bond Future	19	0	19	0	0.00
19/07/2013	R206 On 07-November-13	4.29	Put	Bond Future	238	0	238	0	0.00
19/07/2013	R206 On 07-November-13	4.30	Put	Bond Future	236	0	236	0	0.00
19/07/2013	R206 On 07-November-13	4.31	Put	Bond Future	235	0	235	0	0.00
19/07/2013	R207 On 01-August-13			Bond Future	7.18	100.9946	7.1778	100.9946	22,835.00
19/07/2013	R207 On 01-August-13	106.18	Call	Bond Future	93223	93	93223	93	0.00
19/07/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R207 On 07-November-13			Bond Future	7.28	102.4192	7.2773	102.4192	1,905.00
19/07/2013	R207 On 07-November-13	6.71	Call	Bond Future	942	1	942	1	0.00
19/07/2013	R207 On 07-November-13	6.70	Call	Bond Future	928	1	928	1	0.00
19/07/2013	R207 On 07-November-13	6.69	Call	Bond Future	913	1	913	1	0.00
19/07/2013	R207 On 07-November-13	6.70	Put	Bond Future	3807	4	3807	4	0.00
19/07/2013	R207 On 07-November-13	6.71	Put	Bond Future	3771	4	3771	4	0.00
19/07/2013	R207 On 07-November-13	6.69	Put	Bond Future	3843	4	3843	4	0.00
19/07/2013	R207 On 06-February-14			Bond Future	7.37	100.1544	7.3735	100.1544	0.00
19/07/2013	R207 On 06-February-14	6.65	Call	Bond Future	1295	1	1295	1	0.00
19/07/2013	R207 On 06-February-14	6.66	Call	Bond Future	1310	1	1310	1	0.00
19/07/2013	R207 On 06-February-14	6.64	Call	Bond Future	1280	1	1280	1	0.00
19/07/2013	R207 On 06-February-14	6.65	Put	Bond Future	4779	5	4779	5	0.00
19/07/2013	R207 On 06-February-14	6.64	Put	Bond Future	4814	5	4814	5	0.00
19/07/2013	R207 On 06-February-14	6.66	Put	Bond Future	4745	5	4745	5	0.00
19/07/2013	R207 On 08-May-14			Bond Future	7.48	101.5105	7.4798	101.5105	0.00
19/07/2013	R207 On 08-May-14	6.20	Call	Bond Future	1131	1	1131	1	0.00
19/07/2013	R207 On 08-May-14	6.21	Call	Bond Future	1142	1	1142	1	0.00
19/07/2013	R207 On 08-May-14	6.19	Call	Bond Future	1120	1	1120	1	0.00
19/07/2013	R207 On 08-May-14	6.20	Put	Bond Future	7139	7	7139	7	0.00
19/07/2013	R207 On 08-May-14	6.21	Put	Bond Future	7101	7	7101	7	0.00
19/07/2013	R207 On 08-May-14	6.19	Put	Bond Future	7177	7	7177	7	0.00
19/07/2013	R207 On 07-August-14			Bond Future	7.59	99.2627	7.5908	99.2627	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
19/07/2013	R207 On 07-August-14	7.69	Call	Bond Future	430	1	430	1	0.00
19/07/2013	R207 On 07-August-14	7.71	Call	Bond Future	516	1	516	1	0.00
19/07/2013	R207 On 07-August-14	7.70	Call	Bond Future	473	1	473	1	0.00
19/07/2013	R207 On 07-August-14	7.70	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R207 On 07-August-14	7.69	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R207 On 07-August-14	7.71	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R208 On 01-August-13			Bond Future	7.32	99.2343	7.3224	99.2343	18,025.00
19/07/2013	R208 On 01-August-13	101.40	Call	Bond Future	89996	90	89996	90	0.00
19/07/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R208 On 07-November-13			Bond Future	7.42	97.2382	7.4180	97.2382	0.00
19/07/2013	R208 On 07-November-13	7.50	Call	Bond Future	2514	3	2514	3	0.00
19/07/2013	R208 On 07-November-13	6.80	Call	Bond Future	969	1	969	1	0.00
19/07/2013	R208 On 07-November-13	6.79	Call	Bond Future	954	1	954	1	0.00
19/07/2013	R208 On 07-November-13	6.81	Call	Bond Future	985	1	985	1	0.00
19/07/2013	R208 On 07-November-13	7.50	Put	Bond Future	2066	2	2066	2	1,520.00
19/07/2013	R208 On 07-November-13	6.79	Put	Bond Future	4471	4	4471	4	0.00
19/07/2013	R208 On 07-November-13	6.80	Put	Bond Future	4429	4	4429	4	0.00
19/07/2013	R208 On 07-November-13	6.81	Put	Bond Future	4387	4	4387	4	0.00
19/07/2013	R208 On 06-February-14			Bond Future	7.51	98.5434	7.5083	98.5434	0.00
19/07/2013	R208 On 06-February-14	6.74	Call	Bond Future	1375	1	1375	1	0.00
19/07/2013	R208 On 06-February-14	6.75	Call	Bond Future	1391	1	1391	1	0.00
19/07/2013	R208 On 06-February-14	6.76	Call	Bond Future	1408	1	1408	1	0.00
19/07/2013	R208 On 06-February-14	6.75	Put	Bond Future	5522	5	5522	5	0.00
19/07/2013	R208 On 06-February-14	6.76	Put	Bond Future	5482	5	5482	5	0.00
19/07/2013	R208 On 06-February-14	6.74	Put	Bond Future	5562	5	5562	5	0.00
19/07/2013	R208 On 08-May-14			Bond Future	7.60	96.4810	7.6024	96.4810	0.00
19/07/2013	R208 On 08-May-14	6.29	Call	Bond Future	1131	1	1131	1	0.00
19/07/2013	R208 On 08-May-14	6.31	Call	Bond Future	1154	1	1154	1	0.00
19/07/2013	R208 On 08-May-14	6.30	Call	Bond Future	1142	1	1142	1	0.00
19/07/2013	R208 On 08-May-14	6.29	Put	Bond Future	8174	8	8174	8	0.00
19/07/2013	R208 On 08-May-14	6.31	Put	Bond Future	8085	8	8085	8	0.00
19/07/2013	R208 On 08-May-14	6.30	Put	Bond Future	8129	8	8129	8	0.00
19/07/2013	R208 On 07-August-14			Bond Future	7.70	97.8045	7.6992	97.8045	0.00
19/07/2013	R208 On 07-August-14	7.80	Call	Bond Future	499	1	499	1	0.00

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19/07/2013	R208 On 07-August-14	7.79	Call	Bond Future	450	1	450	1	0.00
19/07/2013	R208 On 07-August-14	7.81	Call	Bond Future	549	1	549	1	0.00
19/07/2013	R208 On 07-August-14	7.80	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R208 On 07-August-14	7.81	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R208 On 07-August-14	7.79	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R209 On 01-August-13			Bond Future	8.64	78.7659	8.6363	78.7659	19,898.00
19/07/2013	R209 On 01-August-13	79.36	Call	Bond Future	68662	69	68662	69	0.00
19/07/2013	R209 On 01-August-13	8.00	Call	Bond Future	56	0	56	0	0.00
19/07/2013	R209 On 01-August-13	8.00	Put	Bond Future	5444	5	5444	5	2,000.00
19/07/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R209 On 07-November-13			Bond Future	8.72	76.7326	8.7223	76.7326	319.00
19/07/2013	R209 On 07-November-13	8.80	Call	Bond Future	4048	4	4048	4	0.00
19/07/2013	R209 On 07-November-13	9.25	Call	Bond Future	6032	6	6032	6	0.00
19/07/2013	R209 On 07-November-13	8.81	Call	Bond Future	4088	4	4088	4	0.00
19/07/2013	R209 On 07-November-13	8.65	Call	Bond Future	3472	4	3472	4	0.00
19/07/2013	R209 On 07-November-13	8.79	Call	Bond Future	4008	4	4008	4	0.00
19/07/2013	R209 On 07-November-13	9.40	Call	Bond Future	6762	7	6762	7	0.00
19/07/2013	R209 On 07-November-13	9.50	Call	Bond Future	7263	7	7263	7	0.00
19/07/2013	R209 On 07-November-13	9.70	Call	Bond Future	8292	8	8292	8	0.00
19/07/2013	R209 On 07-November-13	8.79	Put	Bond Future	3475	3	3475	3	0.00
19/07/2013	R209 On 07-November-13	9.40	Put	Bond Future	1689	2	1689	2	5,000.00
19/07/2013	R209 On 07-November-13	8.65	Put	Bond Future	4046	4	4046	4	4,700.00
19/07/2013	R209 On 07-November-13	8.81	Put	Bond Future	3399	3	3399	3	0.00
19/07/2013	R209 On 07-November-13	9.25	Put	Bond Future	2035	2	2035	2	1,000.00
19/07/2013	R209 On 07-November-13	9.70	Put	Bond Future	1143	1	1143	1	1,520.00
19/07/2013	R209 On 07-November-13	8.80	Put	Bond Future	3437	3	3437	3	0.00
19/07/2013	R209 On 07-November-13	9.50	Put	Bond Future	1487	1	1487	1	980.00
19/07/2013	R209 On 06-February-14			Bond Future	8.80	77.7626	8.8019	77.7626	0.00
19/07/2013	R209 On 06-February-14	8.54	Call	Bond Future	4059	4	4059	4	0.00
19/07/2013	R209 On 06-February-14	8.56	Call	Bond Future	4127	4	4127	4	0.00
19/07/2013	R209 On 06-February-14	8.55	Call	Bond Future	4093	4	4093	4	0.00
19/07/2013	R209 On 06-February-14	8.54	Put	Bond Future	6142	6	6142	6	0.00
19/07/2013	R209 On 06-February-14	8.55	Put	Bond Future	6094	6	6094	6	0.00
19/07/2013	R209 On 06-February-14	8.56	Put	Bond Future	6047	6	6047	6	0.00



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19/07/2013	R209 On 08-May-14			Bond Future	8.88	75.6705	8.8826	75.6705	0.00
19/07/2013	R209 On 08-May-14	7.86	Call	Bond Future	2783	3	2783	3	0.00
19/07/2013	R209 On 08-May-14	7.85	Call	Bond Future	2760	3	2760	3	0.00
19/07/2013	R209 On 08-May-14	7.84	Call	Bond Future	2737	3	2737	3	0.00
19/07/2013	R209 On 08-May-14	7.85	Put	Bond Future	11372	11	11372	11	0.00
19/07/2013	R209 On 08-May-14	7.84	Put	Bond Future	11439	11	11439	11	0.00
19/07/2013	R209 On 08-May-14	7.86	Put	Bond Future	11304	11	11304	11	0.00
19/07/2013	R209 On 07-August-14			Bond Future	8.96	76.7085	8.9633	76.7085	0.00
19/07/2013	R209 On 07-August-14	9.06	Call	Bond Future	725	1	725	1	0.00
19/07/2013	R209 On 07-August-14	9.05	Call	Bond Future	651	1	651	1	0.00
19/07/2013	R209 On 07-August-14	9.04	Call	Bond Future	576	1	576	1	0.00
19/07/2013	R209 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R209 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R209 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R210 On 01-August-13			Bond Future	159.34	159.3321	159.3377	159.3321	1,237.00
19/07/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
19/07/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
19/07/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
19/07/2013	R210 On 01-August-13	173.00	Put	Bond Future	13662	14	13662	14	0.00
19/07/2013	R210 On 01-August-13	173.01	Put	Bond Future	13672	14	13672	14	0.00
19/07/2013	R210 On 01-August-13	172.99	Put	Bond Future	13652	14	13652	14	0.00
19/07/2013	R210 On 07-November-13			Bond Future	159.68	159.6782	159.6840	159.6782	0.00
19/07/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
19/07/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
19/07/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
19/07/2013	R210 On 07-November-13	160.01	Put	Bond Future	326	0	326	0	0.00
19/07/2013	R210 On 07-November-13	160.00	Put	Bond Future	316	0	316	0	0.00
19/07/2013	R210 On 07-November-13	159.99	Put	Bond Future	306	0	306	0	0.00
19/07/2013	R211 On 01-August-13			Bond Future	128.40	128.4039	128.4017	128.4039	522.00
19/07/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
19/07/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
19/07/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
19/07/2013	R211 On 01-August-13	130.00	Put	Bond Future	1598	2	1598	2	0.00
19/07/2013	R211 On 01-August-13	130.01	Put	Bond Future	1608	2	1608	2	0.00

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19/07/2013	R211 On 01-August-13	129.99	Put	Bond Future	1588	2	1588	2	0.00
19/07/2013	R211 On 07-November-13			Bond Future	130.23	130.2322	130.2300	130.2322	0.00
19/07/2013	R211 On 07-November-13	130.00	Call	Bond Future	230	0	230	0	0.00
19/07/2013	R211 On 07-November-13	129.99	Call	Bond Future	240	0	240	0	0.00
19/07/2013	R211 On 07-November-13	130.01	Call	Bond Future	220	0	220	0	0.00
19/07/2013	R211 On 07-November-13	130.01	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R211 On 07-November-13	130.00	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R211 On 07-November-13	129.99	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R212 On 01-August-13			Bond Future	131.37	131.3721	131.3746	131.3721	21,791.00
19/07/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
19/07/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
19/07/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
19/07/2013	R212 On 01-August-13	138.01	Put	Bond Future	6635	7	6635	7	0.00
19/07/2013	R212 On 01-August-13	138.00	Put	Bond Future	6625	7	6625	7	0.00
19/07/2013	R212 On 01-August-13	137.99	Put	Bond Future	6615	7	6615	7	0.00
19/07/2013	R212 On 07-November-13			Bond Future	133.25	133.2426	133.2452	133.2426	0.00
19/07/2013	R212 On 07-November-13	132.99	Call	Bond Future	255	0	255	0	0.00
19/07/2013	R212 On 07-November-13	133.00	Call	Bond Future	245	0	245	0	0.00
19/07/2013	R212 On 07-November-13	133.01	Call	Bond Future	235	0	235	0	0.00
19/07/2013	R212 On 07-November-13	133.00	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R212 On 07-November-13	133.01	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R212 On 07-November-13	132.99	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R213 On 01-August-13			Bond Future	8.44	90.1313	8.4368	90.1313	7,971.00
19/07/2013	R213 On 01-August-13	91.25	Call	Bond Future	79359	80	79359	80	0.00
19/07/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R213 On 07-November-13			Bond Future	8.53	87.8658	8.5275	87.8658	289.00
19/07/2013	R213 On 07-November-13	8.61	Call	Bond Future	4083	4	4083	4	0.00
19/07/2013	R213 On 07-November-13	8.60	Call	Bond Future	4041	4	4041	4	0.00
19/07/2013	R213 On 07-November-13	8.59	Call	Bond Future	4000	4	4000	4	0.00
19/07/2013	R213 On 07-November-13	8.60	Put	Bond Future	3460	3	3460	3	0.00
19/07/2013	R213 On 07-November-13	8.61	Put	Bond Future	3422	3	3422	3	0.00
19/07/2013	R213 On 07-November-13	8.59	Put	Bond Future	3499	3	3499	3	0.00
19/07/2013	R213 On 06-February-14			Bond Future	8.61	89.0452	8.6133	89.0452	0.00
19/07/2013	R213 On 06-February-14	8.29	Call	Bond Future	3846	4	3846	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
19/07/2013	R213 On 06-February-14	8.30	Call	Bond Future	3879	4	3879	4	0.00
19/07/2013	R213 On 06-February-14	8.31	Call	Bond Future	3913	4	3913	4	0.00
19/07/2013	R213 On 06-February-14	8.30	Put	Bond Future	6414	6	6414	6	0.00
19/07/2013	R213 On 06-February-14	8.31	Put	Bond Future	6365	6	6365	6	0.00
19/07/2013	R213 On 06-February-14	8.29	Put	Bond Future	6464	6	6464	6	0.00
19/07/2013	R213 On 08-May-14			Bond Future	8.70	86.7123	8.6967	86.7123	0.00
19/07/2013	R213 On 08-May-14	7.66	Call	Bond Future	2745	3	2745	3	0.00
19/07/2013	R213 On 08-May-14	7.64	Call	Bond Future	2699	3	2699	3	0.00
19/07/2013	R213 On 08-May-14	7.65	Call	Bond Future	2722	3	2722	3	0.00
19/07/2013	R213 On 08-May-14	7.65	Put	Bond Future	11476	11	11476	11	0.00
19/07/2013	R213 On 08-May-14	7.64	Put	Bond Future	11543	11	11543	11	0.00
19/07/2013	R213 On 08-May-14	7.66	Put	Bond Future	11410	11	11410	11	0.00
19/07/2013	R213 On 07-August-14			Bond Future	8.78	87.9018	8.7816	87.9018	0.00
19/07/2013	R213 On 07-August-14	8.84	Call	Bond Future	446	1	446	1	0.00
19/07/2013	R213 On 07-August-14	8.86	Call	Bond Future	598	1	598	1	0.00
19/07/2013	R213 On 07-August-14	8.85	Call	Bond Future	522	1	522	1	0.00
19/07/2013	R213 On 07-August-14	8.86	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R213 On 07-August-14	8.85	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R213 On 07-August-14	8.84	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R214 On 01-August-13			Bond Future	8.80	79.2852	8.7965	79.2852	840.00
19/07/2013	R214 On 01-August-13	84.31	Call	Bond Future	68678	69	68678	69	0.00
19/07/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R214 On 07-November-13			Bond Future	8.88	77.1194	8.8843	77.1194	0.00
19/07/2013	R214 On 07-November-13	7.81	Call	Bond Future	933	1	933	1	0.00
19/07/2013	R214 On 07-November-13	7.80	Call	Bond Future	918	1	918	1	0.00
19/07/2013	R214 On 07-November-13	7.79	Call	Bond Future	902	1	902	1	0.00
19/07/2013	R214 On 07-November-13	7.81	Put	Bond Future	10569	10	10569	10	0.00
19/07/2013	R214 On 07-November-13	7.80	Put	Bond Future	10652	11	10652	11	0.00
19/07/2013	R214 On 07-November-13	7.79	Put	Bond Future	10736	11	10736	11	0.00
19/07/2013	R214 On 06-February-14			Bond Future	8.97	78.1545	8.9671	78.1545	0.00
19/07/2013	R214 On 06-February-14	9.01	Call	Bond Future	5374	5	5374	5	0.00
19/07/2013	R214 On 06-February-14	9.00	Call	Bond Future	5334	5	5334	5	0.00
19/07/2013	R214 On 06-February-14	8.99	Call	Bond Future	5296	5	5296	5	0.00
19/07/2013	R214 On 06-February-14	9.00	Put	Bond Future	5072	5	5072	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
19/07/2013	R214 On 06-February-14	8.99	Put	Bond Future	5113	5	5113	5	0.00
19/07/2013	R214 On 06-February-14	9.01	Put	Bond Future	5032	5	5032	5	0.00
19/07/2013	R248 On 01-August-13			Bond Future	8.86	102.7214	8.8618	102.7214	603.00
19/07/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
19/07/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
19/07/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
19/07/2013	R248 On 01-August-13	7.85	Put	Bond Future	11864	12	11864	12	0.00
19/07/2013	R248 On 01-August-13	7.86	Put	Bond Future	11735	12	11735	12	0.00
19/07/2013	R248 On 01-August-13	7.84	Put	Bond Future	11994	12	11994	12	0.00
19/07/2013	R248 On 07-November-13			Bond Future	8.95	99.7494	8.9520	99.7494	0.00
19/07/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
19/07/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
19/07/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
19/07/2013	R248 On 07-November-13	7.84	Put	Bond Future	12924	13	12924	13	0.00
19/07/2013	R248 On 07-November-13	7.85	Put	Bond Future	12795	13	12795	13	0.00
19/07/2013	R248 On 07-November-13	7.86	Put	Bond Future	12666	13	12666	13	0.00
19/07/2013	R248 On 06-February-14			Bond Future	9.04	101.0883	9.0373	101.0883	0.00
19/07/2013	R248 On 06-February-14	9.11	Call	Bond Future	739	1	739	1	0.00
19/07/2013	R248 On 06-February-14	9.09	Call	Bond Future	537	1	537	1	0.00
19/07/2013	R248 On 06-February-14	9.10	Call	Bond Future	638	1	638	1	0.00
19/07/2013	R248 On 06-February-14	9.09	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R248 On 06-February-14	9.10	Put	Bond Future	0	0	0	0	0.00
19/07/2013	R248 On 06-February-14	9.11	Put	Bond Future	0	0	0	0	0.00