



# 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
23/07/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	2025 On 01-August-13			Bond Future	109.91	109.9045	109.9076	109.9045	0.00
23/07/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
23/07/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
23/07/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
23/07/2013	2025 On 01-August-13	117.99	Put	Bond Future	8082	8	8082	8	0.00
23/07/2013	2025 On 01-August-13	118.00	Put	Bond Future	8092	8	8092	8	0.00
23/07/2013	2025 On 01-August-13	118.01	Put	Bond Future	8102	8	8102	8	0.00
23/07/2013	2025 On 07-November-13			Bond Future	111.47	111.4694	111.4726	111.4694	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
23/07/2013	2025 On 07-November-13	111.01	Call	Bond Future	463	0	463	0	0.00
23/07/2013	2025 On 07-November-13	111.00	Call	Bond Future	473	0	473	0	0.00
23/07/2013	2025 On 07-November-13	110.99	Call	Bond Future	483	0	483	0	0.00
23/07/2013	2025 On 07-November-13	111.00	Put	Bond Future	0	0	0	0	0.00
23/07/2013	2025 On 07-November-13	111.01	Put	Bond Future	0	0	0	0	0.00
23/07/2013	2025 On 07-November-13	110.99	Put	Bond Future	0	0	0	0	0.00
23/07/2013	2038 On 01-August-13			Bond Future	108.37	108.3679	108.3724	108.3679	0.00
23/07/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
23/07/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
23/07/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
23/07/2013	2038 On 01-August-13	114.99	Put	Bond Future	6618	7	6618	7	0.00
23/07/2013	2038 On 01-August-13	115.00	Put	Bond Future	6628	7	6628	7	0.00
23/07/2013	2038 On 01-August-13	115.01	Put	Bond Future	6638	7	6638	7	0.00
23/07/2013	2038 On 07-November-13			Bond Future	109.92	109.9109	109.9154	109.9109	0.00
23/07/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
23/07/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
23/07/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
23/07/2013	2038 On 07-November-13	109.99	Put	Bond Future	75	0	75	0	0.00
23/07/2013	2038 On 07-November-13	110.00	Put	Bond Future	85	0	85	0	0.00
23/07/2013	2038 On 07-November-13	110.01	Put	Bond Future	95	0	95	0	0.00
23/07/2013	2050 On 01-August-13			Bond Future	109.36	109.3517	109.3570	109.3517	122.00
23/07/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
23/07/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
23/07/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
23/07/2013	2050 On 01-August-13	119.00	Put	Bond Future	9643	10	9643	10	0.00
23/07/2013	2050 On 01-August-13	118.99	Put	Bond Future	9633	10	9633	10	0.00
23/07/2013	2050 On 01-August-13	119.01	Put	Bond Future	9653	10	9653	10	0.00
23/07/2013	2050 On 07-November-13			Bond Future	110.91	110.9088	110.9139	110.9088	0.00
23/07/2013	2050 On 07-November-13	109.99	Call	Bond Future	924	1	924	1	0.00
23/07/2013	2050 On 07-November-13	110.01	Call	Bond Future	904	1	904	1	0.00
23/07/2013	2050 On 07-November-13	110.00	Call	Bond Future	914	1	914	1	0.00
23/07/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
23/07/2013	2050 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
23/07/2013	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
23/07/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	AL37 On 01-August-13			Index Future	403.02	404.8790	403.0180	404.8790	0.00
23/07/2013	AL37 On 07-November-13			Index Future	408.70	410.5900	408.7030	410.5900	0.00
23/07/2013	AL37 On 06-February-14			Index Future	414.19	416.0990	414.1860	416.0990	0.00
23/07/2013	AL7T On 01-August-13			Index Future	477.22	479.9810	477.2240	479.9810	1.00
23/07/2013	AL7T On 07-November-13			Index Future	483.96	486.7510	483.9550	486.7510	0.00
23/07/2013	AL7T On 06-February-14			Index Future	490.45	493.2830	490.4480	493.2830	0.00
23/07/2013	ALBI On 01-August-13			Index Future	428.77	431.7760	428.7720	431.7760	671.00
23/07/2013	ALBI On 07-November-13			Index Future	434.82	437.8660	434.8200	437.8660	165.00
23/07/2013	ALBI On 06-February-14			Index Future	440.65	443.7410	440.6540	443.7410	0.00
23/07/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/07/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	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
23/07/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2013	EL28 On 01-August-13			Bond Future	110.95	110.9461	110.9514	110.9461	0.00
23/07/2013	EL28 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
23/07/2013	EL28 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
23/07/2013	EL28 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
23/07/2013	EL28 On 01-August-13	114.99	Put	Bond Future	4039	4	4039	4	0.00
23/07/2013	EL28 On 01-August-13	115.00	Put	Bond Future	4049	4	4049	4	0.00
23/07/2013	EL28 On 01-August-13	115.01	Put	Bond Future	4059	4	4059	4	0.00
23/07/2013	EL28 On 07-November-13			Bond Future	111.14	111.1312	111.1365	111.1312	0.00
23/07/2013	EL28 On 07-November-13	110.00	Call	Bond Future	1136	1	1136	1	0.00
23/07/2013	EL28 On 07-November-13	109.99	Call	Bond Future	1146	1	1146	1	0.00
23/07/2013	EL28 On 07-November-13	110.01	Call	Bond Future	1126	1	1126	1	0.00
23/07/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
23/07/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
23/07/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
23/07/2013	ES33 On 01-August-13			Bond Future	9.35	87.2422	9.3529	87.2422	6,292.00
23/07/2013	ES33 On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
23/07/2013	ES33 On 01-August-13	91.02	Call	Bond Future	75210	76	75210	76	0.00
23/07/2013	ES33 On 01-August-13	9.00	Put	Bond Future	2831	2	2831	2	0.00
23/07/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
23/07/2013	ES33 On 07-November-13			Bond Future	9.47	84.6914	9.4702	84.6914	0.00
23/07/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
23/07/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
23/07/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
23/07/2013	ES33 On 07-November-13	8.49	Put	Bond Future	8067	7	8067	7	0.00
23/07/2013	ES33 On 07-November-13	8.50	Put	Bond Future	7979	7	7979	7	0.00
23/07/2013	ES33 On 07-November-13	8.51	Put	Bond Future	7891	7	7891	7	0.00
23/07/2013	ES33 On 06-February-14			Bond Future	9.58	85.8281	9.5820	85.8281	0.00
23/07/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	1	0	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
23/07/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	1	0	1	0.00
23/07/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	1	0	1	0.00
23/07/2013	ES33 On 06-February-14	9.55	Put	Bond Future	241	0	241	0	0.00
23/07/2013	ES33 On 06-February-14	9.56	Put	Bond Future	165	0	165	0	0.00
23/07/2013	ES33 On 06-February-14	9.54	Put	Bond Future	316	0	316	0	0.00
23/07/2013	GOVI On 01-August-13			GOVI	428.18	431.1520	428.1800	431.1520	276.00
23/07/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
23/07/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
23/07/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
23/07/2013	GOVI On 01-August-13	445.99	Put	GOVI	178100	15	178100	15	0.00
23/07/2013	GOVI On 01-August-13	446.01	Put	GOVI	178300	15	178300	15	0.00
23/07/2013	GOVI On 01-August-13	446.00	Put	GOVI	178200	15	178200	15	0.00
23/07/2013	GOVI On 07-November-13			GOVI	434.22	437.2330	434.2200	437.2330	0.00
23/07/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
23/07/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
23/07/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
23/07/2013	GOVI On 07-November-13	446.00	Put	GOVI	117800	9	117800	9	0.00
23/07/2013	GOVI On 07-November-13	446.01	Put	GOVI	117900	9	117900	9	0.00
23/07/2013	GOVI On 07-November-13	445.99	Put	GOVI	117700	9	117700	9	0.00
23/07/2013	GOVI On 06-February-14			GOVI	440.05	443.1000	440.0460	443.1000	160.00
23/07/2013	GOVI On 06-February-14	439.99	Call	GOVI	560	3	560	3	0.00
23/07/2013	GOVI On 06-February-14	440.01	Call	GOVI	360	3	360	3	0.00
23/07/2013	GOVI On 06-February-14	440.00	Call	GOVI	460	3	460	3	0.00
23/07/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
23/07/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
23/07/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
23/07/2013	GOVI On 08-May-14			GOVI	446.00	449.1000	446.0040	449.1000	0.00
23/07/2013	GOVI On 08-May-14	442.01	Call	GOVI	39940	7	39940	7	0.00
23/07/2013	GOVI On 08-May-14	442.00	Call	GOVI	40040	7	40040	7	0.00
23/07/2013	GOVI On 08-May-14	441.99	Call	GOVI	40140	7	40140	7	0.00
23/07/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
23/07/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
23/07/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
23/07/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

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23/07/2013	IGOV On 01-August-13			Index Future	197.39	197.5300	197.3940	197.5300	1,041.00
23/07/2013	IGOV On 07-November-13			Index Future	200.21	200.3420	200.2050	200.3420	30.00
23/07/2013	IGOV On 06-February-14			Index Future	202.92	203.0550	202.9150	203.0550	0.00
23/07/2013	ILBI On 01-August-13			Index Future	534.83	532.6020	534.8280	532.6020	186.00
23/07/2013	ILBI On 07-November-13			Index Future	542.51	540.2480	542.5070	540.2480	0.00
23/07/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
23/07/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/07/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
23/07/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/07/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/07/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/07/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.17	94.8400	5.1700	94.8400	0.00
23/07/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.22	94.8000	5.2200	94.8000	700.00
23/07/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.27	94.7500	5.2700	94.7500	0.00
23/07/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.36	94.6800	5.3600	94.6800	0.00
23/07/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.41	94.6300	5.4100	94.6300	1,500.00
23/07/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.49	94.5900	5.4900	94.5900	0.00
23/07/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.55	94.4500	5.5500	94.4500	0.00
23/07/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.69	94.4000	5.6900	94.4000	400.00
23/07/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.96	94.1600	5.9600	94.1600	1,000.00
23/07/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.23	93.8900	6.2300	93.8900	0.00
23/07/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.48	93.6500	6.4800	93.6500	0.00
23/07/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.71	93.4200	6.7100	93.4200	250.00
23/07/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.93	93.1900	6.9300	93.1900	0.00
23/07/2013	R023 On 01-August-13			Bond Future	7.68	104.4742	7.6757	104.4742	10,999.00
23/07/2013	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R023 On 01-August-13	7.30	Put	Bond Future	2563	2	2563	2	0.00
23/07/2013	R023 On 01-August-13	7.31	Put	Bond Future	2494	2	2494	2	0.00
23/07/2013	R023 On 01-August-13	7.29	Put	Bond Future	2633	2	2633	2	0.00
23/07/2013	R023 On 07-November-13			Bond Future	7.77	102.0321	7.7743	102.0321	0.00
23/07/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R023 On 07-November-13	6.49	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
23/07/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R023 On 07-November-13	6.50	Put	Bond Future	8783	8	8783	8	0.00
23/07/2013	R023 On 07-November-13	6.49	Put	Bond Future	8856	8	8856	8	0.00
23/07/2013	R023 On 07-November-13	6.51	Put	Bond Future	8711	8	8711	8	0.00
23/07/2013	R023 On 06-February-14			Bond Future	7.87	103.4014	7.8687	103.4014	0.00
23/07/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	1	0	1	0.00
23/07/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	1	0	1	0.00
23/07/2013	R023 On 06-February-14	7.85	Put	Bond Future	119	0	119	0	0.00
23/07/2013	R023 On 06-February-14	7.86	Put	Bond Future	55	0	55	0	0.00
23/07/2013	R023 On 06-February-14	7.84	Put	Bond Future	183	0	183	0	0.00
23/07/2013	R157 On 01-August-13			Bond Future	6.08	119.9649	6.0829	119.9649	21,590.00
23/07/2013	R157 On 01-August-13	116.11	Call	Bond Future	90283	91	90283	91	0.00
23/07/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
23/07/2013	R157 On 07-November-13			Bond Future	6.22	114.8506	6.2160	114.8506	212.00
23/07/2013	R157 On 07-November-13	5.60	Call	Bond Future	303	0	303	0	0.00
23/07/2013	R157 On 07-November-13	5.61	Call	Bond Future	308	0	308	0	0.00
23/07/2013	R157 On 07-November-13	5.59	Call	Bond Future	298	0	298	0	0.00
23/07/2013	R157 On 07-November-13	5.60	Put	Bond Future	1455	1	1455	1	0.00
23/07/2013	R157 On 07-November-13	5.59	Put	Bond Future	1468	1	1468	1	0.00
23/07/2013	R157 On 07-November-13	5.61	Put	Bond Future	1441	1	1441	1	0.00
23/07/2013	R157 On 06-February-14			Bond Future	6.37	116.3922	6.3654	116.3922	0.00
23/07/2013	R157 On 06-February-14	5.64	Call	Bond Future	419	0	419	0	0.00
23/07/2013	R157 On 06-February-14	5.66	Call	Bond Future	429	1	429	1	0.00
23/07/2013	R157 On 06-February-14	5.65	Call	Bond Future	424	1	424	1	0.00
23/07/2013	R157 On 06-February-14	5.65	Put	Bond Future	1574	1	1574	1	0.00
23/07/2013	R157 On 06-February-14	5.66	Put	Bond Future	1563	1	1563	1	0.00
23/07/2013	R157 On 06-February-14	5.64	Put	Bond Future	1585	1	1585	1	0.00
23/07/2013	R157 On 08-May-14			Bond Future	6.55	111.1589	6.5459	111.1589	0.00
23/07/2013	R157 On 08-May-14	5.21	Call	Bond Future	287	0	287	0	0.00
23/07/2013	R157 On 08-May-14	5.20	Call	Bond Future	284	0	284	0	0.00
23/07/2013	R157 On 08-May-14	5.19	Call	Bond Future	281	0	281	0	0.00
23/07/2013	R157 On 08-May-14	5.20	Put	Bond Future	2114	2	2114	2	0.00
23/07/2013	R157 On 08-May-14	5.19	Put	Bond Future	2125	2	2125	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
23/07/2013	R157 On 08-May-14	5.21	Put	Bond Future	2103	2	2103	2	0.00
23/07/2013	R157 On 07-August-14			Bond Future	6.78	112.6837	6.7830	112.6837	0.00
23/07/2013	R157 On 07-August-14	6.74	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R157 On 07-August-14	6.76	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R157 On 07-August-14	6.75	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R157 On 07-August-14	6.74	Put	Bond Future	47	0	47	0	0.00
23/07/2013	R157 On 07-August-14	6.75	Put	Bond Future	36	0	36	0	0.00
23/07/2013	R157 On 07-August-14	6.76	Put	Bond Future	25	0	25	0	0.00
23/07/2013	R186 On 01-August-13			Bond Future	7.99	122.8087	7.9904	122.8087	56,822.00
23/07/2013	R186 On 01-August-13	7.25	Call	Bond Future	4	0	4	0	5,315.00
23/07/2013	R186 On 01-August-13	7.80	Call	Bond Future	427	1	427	1	0.00
23/07/2013	R186 On 01-August-13	128.26	Call	Bond Future	112421	114	112421	114	0.00
23/07/2013	R186 On 01-August-13	7.20	Call	Bond Future	2	0	2	0	6,800.00
23/07/2013	R186 On 01-August-13	8.80	Call	Bond Future	7187	8	7187	8	0.00
23/07/2013	R186 On 01-August-13	9.00	Call	Bond Future	8864	10	8864	10	0.00
23/07/2013	R186 On 01-August-13	7.50	Call	Bond Future	51	0	51	0	6,800.00
23/07/2013	R186 On 01-August-13	8.00	Call	Bond Future	1137	2	1137	2	0.00
23/07/2013	R186 On 01-August-13	6.50	Call	Bond Future	0	0	0	0	500.00
23/07/2013	R186 On 01-August-13	6.80	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R186 On 01-August-13	7.00	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R186 On 01-August-13	6.75	Call	Bond Future	0	0	0	0	1,000.00
23/07/2013	R186 On 01-August-13	7.80	Put	Bond Future	2209	2	2209	2	20.00
23/07/2013	R186 On 01-August-13	6.50	Put	Bond Future	14991	14	14991	14	0.00
23/07/2013	R186 On 01-August-13	7.25	Put	Bond Future	7147	6	7147	6	0.00
23/07/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
23/07/2013	R186 On 01-August-13	8.80	Put	Bond Future	4	0	4	0	6,800.00
23/07/2013	R186 On 01-August-13	8.00	Put	Bond Future	1048	1	1048	1	0.00
23/07/2013	R186 On 01-August-13	6.80	Put	Bond Future	11774	11	11774	11	0.00
23/07/2013	R186 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
23/07/2013	R186 On 01-August-13	7.20	Put	Bond Future	7648	7	7648	7	2,807.00
23/07/2013	R186 On 01-August-13	7.00	Put	Bond Future	9687	9	9687	9	4,100.00
23/07/2013	R186 On 01-August-13	7.50	Put	Bond Future	4718	4	4718	4	0.00
23/07/2013	R186 On 01-August-13	6.75	Put	Bond Future	12302	11	12302	11	0.00
23/07/2013	R186 On 07-November-13			Bond Future	8.09	124.5409	8.0854	124.5409	1,168.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2013	R186 On 07-November-13	8.14	Call	Bond Future	4134	5	4134	5	0.00
23/07/2013	R186 On 07-November-13	8.75	Call	Bond Future	7459	8	7459	8	0.00
23/07/2013	R186 On 07-November-13	6.75	Call	Bond Future	455	1	455	1	1,000.00
23/07/2013	R186 On 07-November-13	8.25	Call	Bond Future	4666	5	4666	5	0.00
23/07/2013	R186 On 07-November-13	9.00	Call	Bond Future	9038	10	9038	10	0.00
23/07/2013	R186 On 07-November-13	6.50	Call	Bond Future	264	0	264	0	5,290.00
23/07/2013	R186 On 07-November-13	8.16	Call	Bond Future	4228	5	4228	5	0.00
23/07/2013	R186 On 07-November-13	8.00	Call	Bond Future	3506	4	3506	4	1,000.00
23/07/2013	R186 On 07-November-13	8.15	Call	Bond Future	4181	5	4181	5	0.00
23/07/2013	R186 On 07-November-13	8.00	Put	Bond Future	4282	4	4282	4	0.00
23/07/2013	R186 On 07-November-13	8.75	Put	Bond Future	1652	1	1652	1	1,030.00
23/07/2013	R186 On 07-November-13	8.14	Put	Bond Future	3641	3	3641	3	0.00
23/07/2013	R186 On 07-November-13	8.25	Put	Bond Future	3190	3	3190	3	250.00
23/07/2013	R186 On 07-November-13	6.75	Put	Bond Future	13444	12	13444	12	0.00
23/07/2013	R186 On 07-November-13	6.50	Put	Bond Future	15899	15	15899	15	0.00
23/07/2013	R186 On 07-November-13	8.15	Put	Bond Future	3598	3	3598	3	0.00
23/07/2013	R186 On 07-November-13	8.16	Put	Bond Future	3556	3	3556	3	0.00
23/07/2013	R186 On 07-November-13	9.00	Put	Bond Future	1149	1	1149	1	1,200.00
23/07/2013	R186 On 06-February-14			Bond Future	8.17	120.9222	8.1740	120.9222	0.00
23/07/2013	R186 On 06-February-14	7.75	Call	Bond Future	3515	4	3515	4	0.00
23/07/2013	R186 On 06-February-14	7.74	Call	Bond Future	3480	4	3480	4	0.00
23/07/2013	R186 On 06-February-14	7.76	Call	Bond Future	3550	4	3550	4	0.00
23/07/2013	R186 On 06-February-14	7.76	Put	Bond Future	7295	7	7295	7	0.00
23/07/2013	R186 On 06-February-14	7.75	Put	Bond Future	7353	7	7353	7	0.00
23/07/2013	R186 On 06-February-14	7.74	Put	Bond Future	7411	7	7411	7	0.00
23/07/2013	R186 On 08-May-14			Bond Future	8.27	122.5595	8.2661	122.5595	0.00
23/07/2013	R186 On 08-May-14	7.10	Call	Bond Future	2323	3	2323	3	0.00
23/07/2013	R186 On 08-May-14	7.09	Call	Bond Future	2301	3	2301	3	0.00
23/07/2013	R186 On 08-May-14	7.11	Call	Bond Future	2345	3	2345	3	0.00
23/07/2013	R186 On 08-May-14	7.11	Put	Bond Future	12976	12	12976	12	0.00
23/07/2013	R186 On 08-May-14	7.10	Put	Bond Future	13051	12	13051	12	0.00
23/07/2013	R186 On 08-May-14	7.09	Put	Bond Future	13126	12	13126	12	0.00
23/07/2013	R186 On 07-August-14			Bond Future	8.36	118.9495	8.3591	118.9495	0.00
23/07/2013	R186 On 07-August-14	8.29	Call	Bond Future	0	1	0	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
23/07/2013	R186 On 07-August-14	8.31	Call	Bond Future	0	1	0	1	0.00
23/07/2013	R186 On 07-August-14	8.30	Call	Bond Future	0	1	0	1	0.00
23/07/2013	R186 On 07-August-14	8.30	Put	Bond Future	502	0	502	0	0.00
23/07/2013	R186 On 07-August-14	8.29	Put	Bond Future	587	0	587	0	0.00
23/07/2013	R186 On 07-August-14	8.31	Put	Bond Future	417	0	417	0	0.00
23/07/2013	R197 On 01-August-13			Bond Future	278.36	278.3489	278.3556	278.3489	2,546.00
23/07/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R197 On 01-August-13	295.00	Put	Bond Future	16644	17	16644	17	0.00
23/07/2013	R197 On 01-August-13	295.01	Put	Bond Future	16654	17	16654	17	0.00
23/07/2013	R197 On 01-August-13	294.99	Put	Bond Future	16634	17	16634	17	0.00
23/07/2013	R197 On 07-November-13			Bond Future	282.32	282.3122	282.3190	282.3122	0.00
23/07/2013	R197 On 07-November-13	280.01	Call	Bond Future	2309	2	2309	2	0.00
23/07/2013	R197 On 07-November-13	280.00	Call	Bond Future	2319	2	2319	2	0.00
23/07/2013	R197 On 07-November-13	279.99	Call	Bond Future	2329	2	2329	2	0.00
23/07/2013	R197 On 07-November-13	279.99	Put	Bond Future	0	0	0	0	0.00
23/07/2013	R197 On 07-November-13	280.00	Put	Bond Future	0	0	0	0	0.00
23/07/2013	R197 On 07-November-13	280.01	Put	Bond Future	0	0	0	0	0.00
23/07/2013	R201 On 01-August-13			Bond Future	5.40	105.5058	5.3983	105.5058	0.00
23/07/2013	R201 On 01-August-13	107.45	Call	Bond Future	68226	68	68226	68	0.00
23/07/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
23/07/2013	R201 On 07-November-13			Bond Future	5.42	106.9939	5.4235	106.9939	0.00
23/07/2013	R201 On 07-November-13	4.79	Call	Bond Future	141	0	141	0	0.00
23/07/2013	R201 On 07-November-13	4.80	Call	Bond Future	144	0	144	0	0.00
23/07/2013	R201 On 07-November-13	4.81	Call	Bond Future	146	0	146	0	0.00
23/07/2013	R201 On 07-November-13	4.80	Put	Bond Future	826	1	826	1	0.00
23/07/2013	R201 On 07-November-13	4.81	Put	Bond Future	818	1	818	1	0.00
23/07/2013	R201 On 07-November-13	4.79	Put	Bond Future	834	1	834	1	0.00
23/07/2013	R201 On 06-February-14			Bond Future	5.43	104.0214	5.4254	104.0214	0.00
23/07/2013	R201 On 06-February-14	5.24	Call	Bond Future	357	0	357	0	0.00
23/07/2013	R201 On 06-February-14	5.26	Call	Bond Future	365	0	365	0	0.00
23/07/2013	R201 On 06-February-14	5.25	Call	Bond Future	361	0	361	0	0.00
23/07/2013	R201 On 06-February-14	5.25	Put	Bond Future	510	0	510	0	0.00

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23/07/2013	R201 On 06-February-14	5.26	Put	Bond Future	505	0	505	0	0.00
23/07/2013	R201 On 06-February-14	5.24	Put	Bond Future	514	0	514	0	0.00
23/07/2013	R201 On 08-May-14			Bond Future	5.41	105.4299	5.4138	105.4299	0.00
23/07/2013	R201 On 08-May-14	4.75	Call	Bond Future	232	0	232	0	0.00
23/07/2013	R201 On 08-May-14	4.76	Call	Bond Future	234	0	234	0	0.00
23/07/2013	R201 On 08-May-14	4.74	Call	Bond Future	230	0	230	0	0.00
23/07/2013	R201 On 08-May-14	4.76	Put	Bond Future	629	1	629	1	0.00
23/07/2013	R201 On 08-May-14	4.75	Put	Bond Future	633	1	633	1	0.00
23/07/2013	R201 On 08-May-14	4.74	Put	Bond Future	637	1	637	1	0.00
23/07/2013	R201 On 07-August-14			Bond Future	5.29	102.4668	5.2891	102.4668	0.00
23/07/2013	R201 On 07-August-14	5.29	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R201 On 07-August-14	5.31	Call	Bond Future	8	0	8	0	0.00
23/07/2013	R201 On 07-August-14	5.30	Call	Bond Future	4	0	4	0	0.00
23/07/2013	R201 On 07-August-14	5.29	Put	Bond Future	0	0	0	0	0.00
23/07/2013	R201 On 07-August-14	5.30	Put	Bond Future	0	0	0	0	0.00
23/07/2013	R201 On 07-August-14	5.31	Put	Bond Future	0	0	0	0	0.00
23/07/2013	R202 On 01-August-13			Bond Future	210.06	210.0483	210.0566	210.0483	43,856.00
23/07/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R202 On 01-August-13	223.00	Put	Bond Future	12943	13	12943	13	0.00
23/07/2013	R202 On 01-August-13	223.01	Put	Bond Future	12953	13	12953	13	0.00
23/07/2013	R202 On 01-August-13	222.99	Put	Bond Future	12933	13	12933	13	0.00
23/07/2013	R202 On 07-November-13			Bond Future	213.05	213.0391	213.0474	213.0391	164.00
23/07/2013	R202 On 07-November-13	208.99	Call	Bond Future	4057	4	4057	4	0.00
23/07/2013	R202 On 07-November-13	209.01	Call	Bond Future	4037	4	4037	4	0.00
23/07/2013	R202 On 07-November-13	209.00	Call	Bond Future	4047	4	4047	4	0.00
23/07/2013	R202 On 07-November-13	209.01	Put	Bond Future	0	0	0	0	0.00
23/07/2013	R202 On 07-November-13	209.00	Put	Bond Future	0	0	0	0	0.00
23/07/2013	R202 On 07-November-13	208.99	Put	Bond Future	0	0	0	0	0.00
23/07/2013	R203 On 01-August-13			Bond Future	6.79	108.7663	6.7879	108.7663	3,016.00
23/07/2013	R203 On 01-August-13	109.11	Call	Bond Future	95170	96	95170	96	0.00
23/07/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
23/07/2013	R203 On 07-November-13			Bond Future	6.91	106.1410	6.9119	106.1410	3,131.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2013	R203 On 07-November-13	5.99	Call	Bond Future	283	0	283	0	0.00
23/07/2013	R203 On 07-November-13	6.01	Call	Bond Future	295	0	295	0	0.00
23/07/2013	R203 On 07-November-13	6.00	Call	Bond Future	289	0	289	0	0.00
23/07/2013	R203 On 07-November-13	571.00	Call	Bond Future	103523	104	103523	104	0.00
23/07/2013	R203 On 07-November-13	5.71	Call	Bond Future	153	0	153	0	15.00
23/07/2013	R203 On 07-November-13	6.00	Put	Bond Future	3460	3	3460	3	0.00
23/07/2013	R203 On 07-November-13	6.01	Put	Bond Future	3431	3	3431	3	0.00
23/07/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
23/07/2013	R203 On 07-November-13	5.99	Put	Bond Future	3490	3	3490	3	0.00
23/07/2013	R203 On 07-November-13	5.71	Put	Bond Future	4358	4	4358	4	0.00
23/07/2013	R203 On 06-February-14			Bond Future	7.04	107.5656	7.0376	107.5656	0.00
23/07/2013	R203 On 06-February-14	6.14	Call	Bond Future	592	1	592	1	0.00
23/07/2013	R203 On 06-February-14	6.16	Call	Bond Future	608	1	608	1	0.00
23/07/2013	R203 On 06-February-14	5.95	Call	Bond Future	454	1	454	1	16.00
23/07/2013	R203 On 06-February-14	6.15	Call	Bond Future	600	1	600	1	0.00
23/07/2013	R203 On 06-February-14	5.95	Put	Bond Future	4003	4	4003	4	0.00
23/07/2013	R203 On 06-February-14	6.14	Put	Bond Future	3511	3	3511	3	0.00
23/07/2013	R203 On 06-February-14	6.15	Put	Bond Future	3486	3	3486	3	0.00
23/07/2013	R203 On 06-February-14	6.16	Put	Bond Future	3461	3	3461	3	0.00
23/07/2013	R203 On 08-May-14			Bond Future	7.17	104.8608	7.1710	104.8608	0.00
23/07/2013	R203 On 08-May-14	5.76	Call	Bond Future	500	1	500	1	0.00
23/07/2013	R203 On 08-May-14	5.74	Call	Bond Future	489	1	489	1	0.00
23/07/2013	R203 On 08-May-14	5.75	Call	Bond Future	495	1	495	1	0.00
23/07/2013	R203 On 08-May-14	7.40	Call	Bond Future	2326	3	2326	3	16.00
23/07/2013	R203 On 08-May-14	5.74	Put	Bond Future	4868	5	4868	5	0.00
23/07/2013	R203 On 08-May-14	7.40	Put	Bond Future	1646	1	1646	1	0.00
23/07/2013	R203 On 08-May-14	5.76	Put	Bond Future	4817	5	4817	5	0.00
23/07/2013	R203 On 08-May-14	5.75	Put	Bond Future	4842	5	4842	5	0.00
23/07/2013	R203 On 07-August-14			Bond Future	7.32	106.2992	7.3162	106.2992	0.00
23/07/2013	R203 On 07-August-14	7.31	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R203 On 07-August-14	7.30	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R203 On 07-August-14	7.29	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R203 On 07-August-14	7.30	Put	Bond Future	45	0	45	0	0.00
23/07/2013	R203 On 07-August-14	7.31	Put	Bond Future	17	0	17	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
23/07/2013	R203 On 07-August-14	7.29	Put	Bond Future	73	0	73	0	0.00
23/07/2013	R204 On 01-August-13			Bond Future	7.02	105.7846	7.0219	105.7846	25,172.00
23/07/2013	R204 On 01-August-13	110.75	Call	Bond Future	96425	97	96425	97	0.00
23/07/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
23/07/2013	R204 On 07-November-13			Bond Future	7.13	107.2767	7.1326	107.2767	0.00
23/07/2013	R204 On 07-November-13	6.30	Call	Bond Future	524	1	524	1	0.00
23/07/2013	R204 On 07-November-13	6.31	Call	Bond Future	534	1	534	1	0.00
23/07/2013	R204 On 07-November-13	6.29	Call	Bond Future	515	1	515	1	0.00
23/07/2013	R204 On 07-November-13	7.00	Call	Bond Future	1520	2	1520	2	0.00
23/07/2013	R204 On 07-November-13	6.30	Put	Bond Future	4193	4	4193	4	0.00
23/07/2013	R204 On 07-November-13	7.00	Put	Bond Future	2094	2	2094	2	1,270.00
23/07/2013	R204 On 07-November-13	6.31	Put	Bond Future	4157	4	4157	4	0.00
23/07/2013	R204 On 07-November-13	6.29	Put	Bond Future	4228	4	4228	4	0.00
23/07/2013	R204 On 06-February-14			Bond Future	7.24	104.6859	7.2394	104.6859	0.00
23/07/2013	R204 On 06-February-14	6.39	Call	Bond Future	1028	1	1028	1	0.00
23/07/2013	R204 On 06-February-14	6.40	Call	Bond Future	1040	1	1040	1	0.00
23/07/2013	R204 On 06-February-14	6.41	Call	Bond Future	1052	1	1052	1	0.00
23/07/2013	R204 On 06-February-14	6.39	Put	Bond Future	4594	4	4594	4	0.00
23/07/2013	R204 On 06-February-14	6.40	Put	Bond Future	4563	4	4563	4	0.00
23/07/2013	R204 On 06-February-14	6.41	Put	Bond Future	4532	4	4532	4	0.00
23/07/2013	R204 On 08-May-14			Bond Future	7.36	106.1033	7.3564	106.1033	0.00
23/07/2013	R204 On 08-May-14	6.05	Call	Bond Future	926	1	926	1	0.00
23/07/2013	R204 On 08-May-14	6.04	Call	Bond Future	917	1	917	1	0.00
23/07/2013	R204 On 08-May-14	6.06	Call	Bond Future	935	1	935	1	0.00
23/07/2013	R204 On 08-May-14	6.04	Put	Bond Future	6223	6	6223	6	0.00
23/07/2013	R204 On 08-May-14	6.06	Put	Bond Future	6158	6	6158	6	0.00
23/07/2013	R204 On 08-May-14	6.05	Put	Bond Future	6191	6	6191	6	0.00
23/07/2013	R204 On 07-August-14			Bond Future	7.48	103.5274	7.4802	103.5274	0.00
23/07/2013	R204 On 07-August-14	7.46	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R204 On 07-August-14	7.44	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R204 On 07-August-14	7.45	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R204 On 07-August-14	7.44	Put	Bond Future	149	0	149	0	0.00
23/07/2013	R204 On 07-August-14	7.46	Put	Bond Future	75	0	75	0	0.00
23/07/2013	R204 On 07-August-14	7.45	Put	Bond Future	112	0	112	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
23/07/2013	R206 On 01-August-13			Bond Future	5.43	101.3371	5.4283	101.3371	0.00
23/07/2013	R206 On 01-August-13	103.94	Call	Bond Future	30311	30	30311	30	0.00
23/07/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
23/07/2013	R206 On 07-November-13			Bond Future	5.62	102.7664	5.6171	102.7664	0.00
23/07/2013	R206 On 07-November-13	4.29	Call	Bond Future	15	0	15	0	0.00
23/07/2013	R206 On 07-November-13	4.31	Call	Bond Future	16	0	16	0	0.00
23/07/2013	R206 On 07-November-13	4.30	Call	Bond Future	15	0	15	0	0.00
23/07/2013	R206 On 07-November-13	4.29	Put	Bond Future	252	0	252	0	0.00
23/07/2013	R206 On 07-November-13	4.30	Put	Bond Future	251	0	251	0	0.00
23/07/2013	R206 On 07-November-13	4.31	Put	Bond Future	249	0	249	0	0.00
23/07/2013	R207 On 01-August-13			Bond Future	7.27	100.9017	7.2714	100.9017	22,835.00
23/07/2013	R207 On 01-August-13	106.18	Call	Bond Future	92747	93	92747	93	0.00
23/07/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
23/07/2013	R207 On 07-November-13			Bond Future	7.38	102.3249	7.3760	102.3249	1,905.00
23/07/2013	R207 On 07-November-13	6.71	Call	Bond Future	775	1	775	1	0.00
23/07/2013	R207 On 07-November-13	6.70	Call	Bond Future	763	1	763	1	0.00
23/07/2013	R207 On 07-November-13	6.69	Call	Bond Future	750	1	750	1	0.00
23/07/2013	R207 On 07-November-13	6.70	Put	Bond Future	4124	4	4124	4	0.00
23/07/2013	R207 On 07-November-13	6.71	Put	Bond Future	4086	4	4086	4	0.00
23/07/2013	R207 On 07-November-13	6.69	Put	Bond Future	4162	4	4162	4	0.00
23/07/2013	R207 On 06-February-14			Bond Future	7.48	100.0587	7.4775	100.0587	0.00
23/07/2013	R207 On 06-February-14	6.65	Call	Bond Future	1125	1	1125	1	0.00
23/07/2013	R207 On 06-February-14	6.66	Call	Bond Future	1139	1	1139	1	0.00
23/07/2013	R207 On 06-February-14	6.64	Call	Bond Future	1112	1	1112	1	0.00
23/07/2013	R207 On 06-February-14	6.65	Put	Bond Future	5099	5	5099	5	0.00
23/07/2013	R207 On 06-February-14	6.64	Put	Bond Future	5135	5	5135	5	0.00
23/07/2013	R207 On 06-February-14	6.66	Put	Bond Future	5063	5	5063	5	0.00
23/07/2013	R207 On 08-May-14			Bond Future	7.59	101.4135	7.5896	101.4135	0.00
23/07/2013	R207 On 08-May-14	6.20	Call	Bond Future	997	1	997	1	0.00
23/07/2013	R207 On 08-May-14	6.21	Call	Bond Future	1007	1	1007	1	0.00
23/07/2013	R207 On 08-May-14	6.19	Call	Bond Future	988	1	988	1	0.00
23/07/2013	R207 On 08-May-14	6.20	Put	Bond Future	7501	7	7501	7	0.00
23/07/2013	R207 On 08-May-14	6.21	Put	Bond Future	7462	7	7462	7	0.00
23/07/2013	R207 On 08-May-14	6.19	Put	Bond Future	7540	7	7540	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2013	R207 On 07-August-14			Bond Future	7.71	99.1643	7.7069	99.1643	0.00
23/07/2013	R207 On 07-August-14	7.69	Call	Bond Future	0	1	0	1	0.00
23/07/2013	R207 On 07-August-14	7.71	Call	Bond Future	13	1	13	1	0.00
23/07/2013	R207 On 07-August-14	7.70	Call	Bond Future	0	1	0	1	0.00
23/07/2013	R207 On 07-August-14	7.70	Put	Bond Future	30	0	30	0	0.00
23/07/2013	R207 On 07-August-14	7.69	Put	Bond Future	73	0	73	0	0.00
23/07/2013	R207 On 07-August-14	7.71	Put	Bond Future	0	0	0	0	0.00
23/07/2013	R208 On 01-August-13			Bond Future	7.41	99.1024	7.4110	99.1024	18,025.00
23/07/2013	R208 On 01-August-13	101.40	Call	Bond Future	89496	90	89496	90	0.00
23/07/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
23/07/2013	R208 On 07-November-13			Bond Future	7.51	97.1043	7.5109	97.1043	0.00
23/07/2013	R208 On 07-November-13	7.50	Call	Bond Future	2206	3	2206	3	0.00
23/07/2013	R208 On 07-November-13	6.80	Call	Bond Future	800	1	800	1	0.00
23/07/2013	R208 On 07-November-13	6.79	Call	Bond Future	787	1	787	1	0.00
23/07/2013	R208 On 07-November-13	6.81	Call	Bond Future	814	1	814	1	0.00
23/07/2013	R208 On 07-November-13	7.50	Put	Bond Future	2265	2	2265	2	1,520.00
23/07/2013	R208 On 07-November-13	6.79	Put	Bond Future	4811	4	4811	4	0.00
23/07/2013	R208 On 07-November-13	6.80	Put	Bond Future	4767	4	4767	4	0.00
23/07/2013	R208 On 07-November-13	6.81	Put	Bond Future	4723	4	4723	4	0.00
23/07/2013	R208 On 06-February-14			Bond Future	7.61	98.4076	7.6054	98.4076	0.00
23/07/2013	R208 On 06-February-14	6.74	Call	Bond Future	1201	1	1201	1	0.00
23/07/2013	R208 On 06-February-14	6.75	Call	Bond Future	1216	1	1216	1	0.00
23/07/2013	R208 On 06-February-14	6.76	Call	Bond Future	1231	1	1231	1	0.00
23/07/2013	R208 On 06-February-14	6.75	Put	Bond Future	5860	5	5860	5	0.00
23/07/2013	R208 On 06-February-14	6.76	Put	Bond Future	5819	5	5819	5	0.00
23/07/2013	R208 On 06-February-14	6.74	Put	Bond Future	5901	5	5901	5	0.00
23/07/2013	R208 On 08-May-14			Bond Future	7.70	96.3434	7.7041	96.3434	0.00
23/07/2013	R208 On 08-May-14	6.29	Call	Bond Future	997	1	997	1	0.00
23/07/2013	R208 On 08-May-14	6.31	Call	Bond Future	1018	1	1018	1	0.00
23/07/2013	R208 On 08-May-14	6.30	Call	Bond Future	1008	1	1008	1	0.00
23/07/2013	R208 On 08-May-14	6.29	Put	Bond Future	8561	8	8561	8	0.00
23/07/2013	R208 On 08-May-14	6.31	Put	Bond Future	8470	8	8470	8	0.00
23/07/2013	R208 On 08-May-14	6.30	Put	Bond Future	8515	8	8515	8	0.00
23/07/2013	R208 On 07-August-14			Bond Future	7.81	97.6650	7.8058	97.6650	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
23/07/2013	R208 On 07-August-14	7.80	Call	Bond Future	0	1	0	1	0.00
23/07/2013	R208 On 07-August-14	7.79	Call	Bond Future	0	1	0	1	0.00
23/07/2013	R208 On 07-August-14	7.81	Call	Bond Future	21	1	21	1	0.00
23/07/2013	R208 On 07-August-14	7.80	Put	Bond Future	29	0	29	0	0.00
23/07/2013	R208 On 07-August-14	7.81	Put	Bond Future	0	0	0	0	0.00
23/07/2013	R208 On 07-August-14	7.79	Put	Bond Future	78	0	78	0	0.00
23/07/2013	R209 On 01-August-13			Bond Future	8.76	78.6183	8.7600	78.6183	18,823.00
23/07/2013	R209 On 01-August-13	79.36	Call	Bond Future	67679	69	67679	69	0.00
23/07/2013	R209 On 01-August-13	8.00	Call	Bond Future	6	0	6	0	0.00
23/07/2013	R209 On 01-August-13	8.00	Put	Bond Future	6377	5	6377	5	2,000.00
23/07/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
23/07/2013	R209 On 07-November-13			Bond Future	8.85	76.5829	8.8498	76.5829	319.00
23/07/2013	R209 On 07-November-13	8.80	Call	Bond Future	3453	4	3453	4	0.00
23/07/2013	R209 On 07-November-13	9.25	Call	Bond Future	5301	6	5301	6	0.00
23/07/2013	R209 On 07-November-13	8.81	Call	Bond Future	3489	4	3489	4	0.00
23/07/2013	R209 On 07-November-13	8.65	Call	Bond Future	2927	3	2927	3	0.00
23/07/2013	R209 On 07-November-13	8.79	Call	Bond Future	3416	4	3416	4	0.00
23/07/2013	R209 On 07-November-13	9.40	Call	Bond Future	5992	7	5992	7	0.00
23/07/2013	R209 On 07-November-13	9.50	Call	Bond Future	6470	7	6470	7	0.00
23/07/2013	R209 On 07-November-13	9.70	Call	Bond Future	7457	8	7457	8	0.00
23/07/2013	R209 On 07-November-13	8.79	Put	Bond Future	3881	3	3881	3	0.00
23/07/2013	R209 On 07-November-13	9.40	Put	Bond Future	1917	2	1917	2	5,000.00
23/07/2013	R209 On 07-November-13	8.65	Put	Bond Future	4499	4	4499	4	4,700.00
23/07/2013	R209 On 07-November-13	8.81	Put	Bond Future	3798	3	3798	3	0.00
23/07/2013	R209 On 07-November-13	9.25	Put	Bond Future	2301	2	2301	2	1,000.00
23/07/2013	R209 On 07-November-13	9.70	Put	Bond Future	1305	1	1305	1	1,520.00
23/07/2013	R209 On 07-November-13	8.80	Put	Bond Future	3839	3	3839	3	0.00
23/07/2013	R209 On 07-November-13	9.50	Put	Bond Future	1691	1	1691	1	980.00
23/07/2013	R209 On 06-February-14			Bond Future	8.93	77.6109	8.9332	77.6109	0.00
23/07/2013	R209 On 06-February-14	8.54	Call	Bond Future	3556	4	3556	4	0.00
23/07/2013	R209 On 06-February-14	8.56	Call	Bond Future	3619	4	3619	4	0.00
23/07/2013	R209 On 06-February-14	8.55	Call	Bond Future	3587	4	3587	4	0.00
23/07/2013	R209 On 06-February-14	8.54	Put	Bond Future	6649	6	6649	6	0.00
23/07/2013	R209 On 06-February-14	8.55	Put	Bond Future	6599	6	6599	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
23/07/2013	R209 On 06-February-14	8.56	Put	Bond Future	6549	6	6549	6	0.00
23/07/2013	R209 On 08-May-14			Bond Future	9.02	75.5166	9.0176	75.5166	0.00
23/07/2013	R209 On 08-May-14	7.86	Call	Bond Future	2430	3	2430	3	0.00
23/07/2013	R209 On 08-May-14	7.85	Call	Bond Future	2409	3	2409	3	0.00
23/07/2013	R209 On 08-May-14	7.84	Call	Bond Future	2388	3	2388	3	0.00
23/07/2013	R209 On 08-May-14	7.85	Put	Bond Future	12045	11	12045	11	0.00
23/07/2013	R209 On 08-May-14	7.84	Put	Bond Future	12115	11	12115	11	0.00
23/07/2013	R209 On 08-May-14	7.86	Put	Bond Future	11976	11	11976	11	0.00
23/07/2013	R209 On 07-August-14			Bond Future	9.10	76.5525	9.1023	76.5525	0.00
23/07/2013	R209 On 07-August-14	9.06	Call	Bond Future	0	1	0	1	0.00
23/07/2013	R209 On 07-August-14	9.05	Call	Bond Future	0	1	0	1	0.00
23/07/2013	R209 On 07-August-14	9.04	Call	Bond Future	0	1	0	1	0.00
23/07/2013	R209 On 07-August-14	9.06	Put	Bond Future	313	0	313	0	0.00
23/07/2013	R209 On 07-August-14	9.04	Put	Bond Future	462	0	462	0	0.00
23/07/2013	R209 On 07-August-14	9.05	Put	Bond Future	388	0	388	0	0.00
23/07/2013	R210 On 01-August-13			Bond Future	159.35	159.3435	159.3491	159.3435	1,237.00
23/07/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R210 On 01-August-13	173.00	Put	Bond Future	13651	14	13651	14	0.00
23/07/2013	R210 On 01-August-13	173.01	Put	Bond Future	13661	14	13661	14	0.00
23/07/2013	R210 On 01-August-13	172.99	Put	Bond Future	13641	14	13641	14	0.00
23/07/2013	R210 On 07-November-13			Bond Future	159.70	159.6897	159.6955	159.6897	0.00
23/07/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R210 On 07-November-13	160.01	Put	Bond Future	315	0	315	0	0.00
23/07/2013	R210 On 07-November-13	160.00	Put	Bond Future	305	0	305	0	0.00
23/07/2013	R210 On 07-November-13	159.99	Put	Bond Future	295	0	295	0	0.00
23/07/2013	R211 On 01-August-13			Bond Future	128.40	128.3996	128.3974	128.3996	522.00
23/07/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R211 On 01-August-13	130.00	Put	Bond Future	1603	2	1603	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
23/07/2013	R211 On 01-August-13	130.01	Put	Bond Future	1613	2	1613	2	0.00
23/07/2013	R211 On 01-August-13	129.99	Put	Bond Future	1593	2	1593	2	0.00
23/07/2013	R211 On 07-November-13			Bond Future	130.23	130.2278	130.2256	130.2278	0.00
23/07/2013	R211 On 07-November-13	130.00	Call	Bond Future	226	0	226	0	0.00
23/07/2013	R211 On 07-November-13	129.99	Call	Bond Future	236	0	236	0	0.00
23/07/2013	R211 On 07-November-13	130.01	Call	Bond Future	216	0	216	0	0.00
23/07/2013	R211 On 07-November-13	130.01	Put	Bond Future	0	0	0	0	0.00
23/07/2013	R211 On 07-November-13	130.00	Put	Bond Future	0	0	0	0	0.00
23/07/2013	R211 On 07-November-13	129.99	Put	Bond Future	0	0	0	0	0.00
23/07/2013	R212 On 01-August-13			Bond Future	130.58	131.3770	130.5776	131.3770	21,791.00
23/07/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R212 On 01-August-13	138.01	Put	Bond Future	7432	7	7432	7	0.00
23/07/2013	R212 On 01-August-13	138.00	Put	Bond Future	7422	7	7422	7	0.00
23/07/2013	R212 On 01-August-13	137.99	Put	Bond Future	7412	7	7412	7	0.00
23/07/2013	R212 On 07-November-13			Bond Future	132.44	133.2476	132.4368	133.2476	0.00
23/07/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R212 On 07-November-13	133.00	Put	Bond Future	563	0	563	0	0.00
23/07/2013	R212 On 07-November-13	133.01	Put	Bond Future	573	0	573	0	0.00
23/07/2013	R212 On 07-November-13	132.99	Put	Bond Future	553	0	553	0	0.00
23/07/2013	R213 On 01-August-13			Bond Future	8.56	89.9400	8.5554	89.9400	7,971.00
23/07/2013	R213 On 01-August-13	91.25	Call	Bond Future	78393	79	78393	79	0.00
23/07/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
23/07/2013	R213 On 07-November-13			Bond Future	8.65	87.6717	8.6500	87.6717	289.00
23/07/2013	R213 On 07-November-13	8.61	Call	Bond Future	3497	4	3497	4	0.00
23/07/2013	R213 On 07-November-13	8.60	Call	Bond Future	3459	4	3459	4	0.00
23/07/2013	R213 On 07-November-13	8.59	Call	Bond Future	3421	4	3421	4	0.00
23/07/2013	R213 On 07-November-13	8.60	Put	Bond Future	3857	3	3857	3	0.00
23/07/2013	R213 On 07-November-13	8.61	Put	Bond Future	3815	3	3815	3	0.00
23/07/2013	R213 On 07-November-13	8.59	Put	Bond Future	3899	3	3899	3	0.00
23/07/2013	R213 On 06-February-14			Bond Future	8.74	88.8484	8.7396	88.8484	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
23/07/2013	R213 On 06-February-14	8.29	Call	Bond Future	3372	4	3372	4	0.00
23/07/2013	R213 On 06-February-14	8.30	Call	Bond Future	3402	4	3402	4	0.00
23/07/2013	R213 On 06-February-14	8.31	Call	Bond Future	3433	4	3433	4	0.00
23/07/2013	R213 On 06-February-14	8.30	Put	Bond Future	6929	6	6929	6	0.00
23/07/2013	R213 On 06-February-14	8.31	Put	Bond Future	6878	6	6878	6	0.00
23/07/2013	R213 On 06-February-14	8.29	Put	Bond Future	6982	6	6982	6	0.00
23/07/2013	R213 On 08-May-14			Bond Future	8.83	86.5129	8.8269	86.5129	0.00
23/07/2013	R213 On 08-May-14	7.66	Call	Bond Future	2405	3	2405	3	0.00
23/07/2013	R213 On 08-May-14	7.64	Call	Bond Future	2363	3	2363	3	0.00
23/07/2013	R213 On 08-May-14	7.65	Call	Bond Future	2384	3	2384	3	0.00
23/07/2013	R213 On 08-May-14	7.65	Put	Bond Future	12144	11	12144	11	0.00
23/07/2013	R213 On 08-May-14	7.64	Put	Bond Future	12213	12	12213	12	0.00
23/07/2013	R213 On 08-May-14	7.66	Put	Bond Future	12076	11	12076	11	0.00
23/07/2013	R213 On 07-August-14			Bond Future	8.92	87.6996	8.9158	87.6996	0.00
23/07/2013	R213 On 07-August-14	8.84	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R213 On 07-August-14	8.86	Call	Bond Future	0	1	0	1	0.00
23/07/2013	R213 On 07-August-14	8.85	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R213 On 07-August-14	8.86	Put	Bond Future	422	0	422	0	0.00
23/07/2013	R213 On 07-August-14	8.85	Put	Bond Future	498	0	498	0	0.00
23/07/2013	R213 On 07-August-14	8.84	Put	Bond Future	574	0	574	0	0.00
23/07/2013	R214 On 01-August-13			Bond Future	8.94	79.1336	8.9352	79.1336	840.00
23/07/2013	R214 On 01-August-13	84.31	Call	Bond Future	67547	69	67547	69	0.00
23/07/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
23/07/2013	R214 On 07-November-13			Bond Future	9.03	76.9656	9.0274	76.9656	0.00
23/07/2013	R214 On 07-November-13	7.81	Call	Bond Future	694	1	694	1	0.00
23/07/2013	R214 On 07-November-13	7.80	Call	Bond Future	682	1	682	1	0.00
23/07/2013	R214 On 07-November-13	7.79	Call	Bond Future	670	1	670	1	0.00
23/07/2013	R214 On 07-November-13	7.81	Put	Bond Future	11478	11	11478	11	0.00
23/07/2013	R214 On 07-November-13	7.80	Put	Bond Future	11565	11	11565	11	0.00
23/07/2013	R214 On 07-November-13	7.79	Put	Bond Future	11652	11	11652	11	0.00
23/07/2013	R214 On 06-February-14			Bond Future	9.11	77.9985	9.1145	77.9985	0.00
23/07/2013	R214 On 06-February-14	9.01	Call	Bond Future	4711	5	4711	5	0.00
23/07/2013	R214 On 06-February-14	9.00	Call	Bond Future	4674	5	4674	5	0.00
23/07/2013	R214 On 06-February-14	8.99	Call	Bond Future	4638	5	4638	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
23/07/2013	R214 On 06-February-14	9.00	Put	Bond Future	5575	5	5575	5	0.00
23/07/2013	R214 On 06-February-14	8.99	Put	Bond Future	5619	5	5619	5	0.00
23/07/2013	R214 On 06-February-14	9.01	Put	Bond Future	5533	5	5533	5	0.00
23/07/2013	R248 On 01-August-13			Bond Future	8.99	102.4742	8.9904	102.4742	603.00
23/07/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R248 On 01-August-13	7.85	Put	Bond Future	13212	12	13212	12	0.00
23/07/2013	R248 On 01-August-13	7.86	Put	Bond Future	13083	12	13083	12	0.00
23/07/2013	R248 On 01-August-13	7.84	Put	Bond Future	13342	12	13342	12	0.00
23/07/2013	R248 On 07-November-13			Bond Future	9.08	99.4986	9.0849	99.4986	0.00
23/07/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R248 On 07-November-13	7.84	Put	Bond Future	14292	13	14292	13	0.00
23/07/2013	R248 On 07-November-13	7.85	Put	Bond Future	14162	13	14162	13	0.00
23/07/2013	R248 On 07-November-13	7.86	Put	Bond Future	14033	13	14033	13	0.00
23/07/2013	R248 On 06-February-14			Bond Future	9.17	100.8340	9.1744	100.8340	0.00
23/07/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	1	0	1	0.00
23/07/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
23/07/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	1	0	1	0.00
23/07/2013	R248 On 06-February-14	9.09	Put	Bond Future	849	0	849	0	0.00
23/07/2013	R248 On 06-February-14	9.10	Put	Bond Future	748	0	748	0	0.00
23/07/2013	R248 On 06-February-14	9.11	Put	Bond Future	647	0	647	0	0.00