



# 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
26/07/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	2025 On 01-August-13			Bond Future	109.92	109.9203	109.9234	109.9203	0.00
26/07/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
26/07/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
26/07/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
26/07/2013	2025 On 01-August-13	117.99	Put	Bond Future	8067	8	8067	8	0.00
26/07/2013	2025 On 01-August-13	118.00	Put	Bond Future	8077	8	8077	8	0.00
26/07/2013	2025 On 01-August-13	118.01	Put	Bond Future	8087	8	8087	8	0.00
26/07/2013	2025 On 07-November-13			Bond Future	111.49	111.4853	111.4885	111.4853	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
26/07/2013	2025 On 07-November-13	111.01	Call	Bond Future	479	0	479	0	0.00
26/07/2013	2025 On 07-November-13	111.00	Call	Bond Future	489	0	489	0	0.00
26/07/2013	2025 On 07-November-13	110.99	Call	Bond Future	499	0	499	0	0.00
26/07/2013	2025 On 07-November-13	111.00	Put	Bond Future	0	0	0	0	0.00
26/07/2013	2025 On 07-November-13	111.01	Put	Bond Future	0	0	0	0	0.00
26/07/2013	2025 On 07-November-13	110.99	Put	Bond Future	0	0	0	0	0.00
26/07/2013	2038 On 01-August-13			Bond Future	108.40	108.3903	108.3950	108.3903	0.00
26/07/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
26/07/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
26/07/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
26/07/2013	2038 On 01-August-13	114.99	Put	Bond Future	6595	7	6595	7	0.00
26/07/2013	2038 On 01-August-13	115.00	Put	Bond Future	6605	7	6605	7	0.00
26/07/2013	2038 On 01-August-13	115.01	Put	Bond Future	6615	7	6615	7	0.00
26/07/2013	2038 On 07-November-13			Bond Future	109.94	109.9337	109.9382	109.9337	0.00
26/07/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
26/07/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
26/07/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
26/07/2013	2038 On 07-November-13	109.99	Put	Bond Future	52	0	52	0	0.00
26/07/2013	2038 On 07-November-13	110.00	Put	Bond Future	62	0	62	0	0.00
26/07/2013	2038 On 07-November-13	110.01	Put	Bond Future	72	0	72	0	0.00
26/07/2013	2050 On 01-August-13			Bond Future	109.38	109.3775	109.3826	109.3775	0.00
26/07/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
26/07/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
26/07/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
26/07/2013	2050 On 01-August-13	119.00	Put	Bond Future	9617	10	9617	10	0.00
26/07/2013	2050 On 01-August-13	118.99	Put	Bond Future	9607	10	9607	10	0.00
26/07/2013	2050 On 01-August-13	119.01	Put	Bond Future	9627	10	9627	10	0.00
26/07/2013	2050 On 07-November-13			Bond Future	110.94	110.9347	110.9400	110.9347	122.00
26/07/2013	2050 On 07-November-13	109.99	Call	Bond Future	950	1	950	1	0.00
26/07/2013	2050 On 07-November-13	110.01	Call	Bond Future	930	1	930	1	0.00
26/07/2013	2050 On 07-November-13	110.00	Call	Bond Future	940	1	940	1	0.00
26/07/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
26/07/2013	2050 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
26/07/2013	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
26/07/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	AL37 On 01-August-13			Index Future	400.54	401.9190	400.5400	401.9190	0.00
26/07/2013	AL37 On 07-November-13			Index Future	406.19	407.5880	406.1890	407.5880	0.00
26/07/2013	AL37 On 06-February-14			Index Future	411.64	413.0560	411.6390	413.0560	0.00
26/07/2013	AL7T On 01-August-13			Index Future	472.09	474.3530	472.0860	474.3530	0.00
26/07/2013	AL7T On 07-November-13			Index Future	478.74	481.0430	478.7440	481.0430	1.00
26/07/2013	AL7T On 06-February-14			Index Future	485.17	487.4970	485.1670	487.4970	0.00
26/07/2013	ALBI On 01-August-13			Index Future	424.37	426.1750	424.3690	426.1750	281.00
26/07/2013	ALBI On 07-November-13			Index Future	430.35	432.1860	430.3540	432.1860	494.00
26/07/2013	ALBI On 06-February-14			Index Future	436.13	437.9840	436.1270	437.9840	62.00
26/07/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/07/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	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
26/07/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2013	EL28 On 01-August-13			Bond Future	110.98	110.9722	110.9775	110.9722	0.00
26/07/2013	EL28 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
26/07/2013	EL28 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
26/07/2013	EL28 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
26/07/2013	EL28 On 01-August-13	114.99	Put	Bond Future	4013	4	4013	4	0.00
26/07/2013	EL28 On 01-August-13	115.00	Put	Bond Future	4023	4	4023	4	0.00
26/07/2013	EL28 On 01-August-13	115.01	Put	Bond Future	4033	4	4033	4	0.00
26/07/2013	EL28 On 07-November-13			Bond Future	111.16	111.1576	111.1629	111.1576	0.00
26/07/2013	EL28 On 07-November-13	110.00	Call	Bond Future	1163	1	1163	1	0.00
26/07/2013	EL28 On 07-November-13	109.99	Call	Bond Future	1173	1	1173	1	0.00
26/07/2013	EL28 On 07-November-13	110.01	Call	Bond Future	1153	1	1153	1	0.00
26/07/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
26/07/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
26/07/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
26/07/2013	ES33 On 01-August-13			Bond Future	9.53	85.4039	9.5274	85.4039	0.00
26/07/2013	ES33 On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
26/07/2013	ES33 On 01-August-13	91.02	Call	Bond Future	73863	74	73863	74	0.00
26/07/2013	ES33 On 01-August-13	9.00	Put	Bond Future	4178	4	4178	4	0.00
26/07/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
26/07/2013	ES33 On 07-November-13			Bond Future	9.65	82.8271	9.6509	82.8271	6,292.00
26/07/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
26/07/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
26/07/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
26/07/2013	ES33 On 07-November-13	8.49	Put	Bond Future	9433	9	9433	9	0.00
26/07/2013	ES33 On 07-November-13	8.50	Put	Bond Future	9345	9	9345	9	0.00
26/07/2013	ES33 On 07-November-13	8.51	Put	Bond Future	9257	9	9257	9	0.00
26/07/2013	ES33 On 06-February-14			Bond Future	9.77	83.9385	9.7687	83.9385	0.00
26/07/2013	ES33 On 06-February-14	9.54	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
26/07/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
26/07/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
26/07/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1625	1	1625	1	0.00
26/07/2013	ES33 On 06-February-14	9.56	Put	Bond Future	1550	1	1550	1	0.00
26/07/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1701	1	1701	1	0.00
26/07/2013	GOVI On 01-August-13			GOVI	423.94	425.7110	423.9420	425.7110	245.00
26/07/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
26/07/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
26/07/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
26/07/2013	GOVI On 01-August-13	445.99	Put	GOVI	220480	20	220480	20	0.00
26/07/2013	GOVI On 01-August-13	446.01	Put	GOVI	220680	20	220680	20	0.00
26/07/2013	GOVI On 01-August-13	446.00	Put	GOVI	220580	20	220580	20	0.00
26/07/2013	GOVI On 07-November-13			GOVI	429.92	431.7150	429.9210	431.7150	31.00
26/07/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
26/07/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
26/07/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
26/07/2013	GOVI On 07-November-13	446.00	Put	GOVI	160790	14	160790	14	0.00
26/07/2013	GOVI On 07-November-13	446.01	Put	GOVI	160890	14	160890	14	0.00
26/07/2013	GOVI On 07-November-13	445.99	Put	GOVI	160690	14	160690	14	0.00
26/07/2013	GOVI On 06-February-14			GOVI	435.69	437.5070	435.6890	437.5070	267.00
26/07/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
26/07/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
26/07/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
26/07/2013	GOVI On 06-February-14	439.99	Put	GOVI	43010	2	43010	2	0.00
26/07/2013	GOVI On 06-February-14	440.01	Put	GOVI	43210	3	43210	3	0.00
26/07/2013	GOVI On 06-February-14	440.00	Put	GOVI	43110	2	43110	2	0.00
26/07/2013	GOVI On 08-May-14			GOVI	441.59	443.4300	441.5880	443.4300	0.00
26/07/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	1	0	1	0.00
26/07/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	1	0	1	0.00
26/07/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	1	0	1	0.00
26/07/2013	GOVI On 08-May-14	442.00	Put	GOVI	4120	0	4120	0	0.00
26/07/2013	GOVI On 08-May-14	441.99	Put	GOVI	4020	0	4020	0	0.00
26/07/2013	GOVI On 08-May-14	442.01	Put	GOVI	4220	0	4220	0	0.00
26/07/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

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26/07/2013	IGOV On 01-August-13			Index Future	197.38	197.3730	197.3780	197.3730	324.00
26/07/2013	IGOV On 07-November-13			Index Future	200.19	200.1830	200.1880	200.1830	583.00
26/07/2013	IGOV On 06-February-14			Index Future	202.90	202.8930	202.8980	202.8930	164.00
26/07/2013	ILBI On 01-August-13			Index Future	532.74	535.4370	532.7430	535.4370	186.00
26/07/2013	ILBI On 07-November-13			Index Future	540.39	543.1250	540.3930	543.1250	0.00
26/07/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
26/07/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/07/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
26/07/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
26/07/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
26/07/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/07/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.17	94.8400	5.1700	94.8400	0.00
26/07/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.22	94.8000	5.2200	94.8000	700.00
26/07/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.27	94.7500	5.2700	94.7500	0.00
26/07/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.39	94.6300	5.3900	94.6300	0.00
26/07/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.47	94.5800	5.4700	94.5800	1,500.00
26/07/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.58	94.4700	5.5800	94.4700	0.00
26/07/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.55	94.4500	5.5500	94.4500	0.00
26/07/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.78	94.2500	5.7800	94.2500	400.00
26/07/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.10	93.9600	6.1000	93.9600	1,000.00
26/07/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.43	93.6400	6.4300	93.6400	0.00
26/07/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.72	93.3700	6.7200	93.3700	0.00
26/07/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.98	93.1200	6.9800	93.1200	250.00
26/07/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.22	92.8800	7.2200	92.8800	0.00
26/07/2013	R023 On 01-August-13			Bond Future	7.87	103.0925	7.8713	103.0925	11,005.00
26/07/2013	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R023 On 01-August-13	7.30	Put	Bond Future	3866	3	3866	3	0.00
26/07/2013	R023 On 01-August-13	7.31	Put	Bond Future	3796	3	3796	3	0.00
26/07/2013	R023 On 01-August-13	7.29	Put	Bond Future	3935	3	3935	3	0.00
26/07/2013	R023 On 07-November-13			Bond Future	7.98	100.6308	7.9784	100.6308	736.00
26/07/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
26/07/2013	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
26/07/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R023 On 07-November-13	6.50	Put	Bond Future	10104	10	10104	10	0.00
26/07/2013	R023 On 07-November-13	6.49	Put	Bond Future	10177	10	10177	10	0.00
26/07/2013	R023 On 07-November-13	6.51	Put	Bond Future	10032	9	10032	9	0.00
26/07/2013	R023 On 06-February-14			Bond Future	8.08	101.9809	8.0812	101.9809	0.00
26/07/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R023 On 06-February-14	7.85	Put	Bond Future	1458	1	1458	1	0.00
26/07/2013	R023 On 06-February-14	7.86	Put	Bond Future	1394	1	1394	1	0.00
26/07/2013	R023 On 06-February-14	7.84	Put	Bond Future	1522	1	1522	1	0.00
26/07/2013	R157 On 01-August-13			Bond Future	6.19	119.6305	6.1930	119.6305	17,272.00
26/07/2013	R157 On 01-August-13	116.11	Call	Bond Future	90049	90	90049	90	0.00
26/07/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
26/07/2013	R157 On 07-November-13			Bond Future	6.34	114.5114	6.3445	114.5114	4,373.00
26/07/2013	R157 On 07-November-13	5.60	Call	Bond Future	232	0	232	0	0.00
26/07/2013	R157 On 07-November-13	5.61	Call	Bond Future	237	0	237	0	0.00
26/07/2013	R157 On 07-November-13	5.59	Call	Bond Future	228	0	228	0	0.00
26/07/2013	R157 On 07-November-13	5.60	Put	Bond Future	1622	2	1622	2	0.00
26/07/2013	R157 On 07-November-13	5.59	Put	Bond Future	1637	2	1637	2	0.00
26/07/2013	R157 On 07-November-13	5.61	Put	Bond Future	1608	2	1608	2	0.00
26/07/2013	R157 On 06-February-14			Bond Future	6.52	116.0479	6.5171	116.0479	0.00
26/07/2013	R157 On 06-February-14	5.64	Call	Bond Future	336	0	336	0	0.00
26/07/2013	R157 On 06-February-14	5.66	Call	Bond Future	345	0	345	0	0.00
26/07/2013	R157 On 06-February-14	5.65	Call	Bond Future	341	0	341	0	0.00
26/07/2013	R157 On 06-February-14	5.65	Put	Bond Future	1733	2	1733	2	0.00
26/07/2013	R157 On 06-February-14	5.66	Put	Bond Future	1722	2	1722	2	0.00
26/07/2013	R157 On 06-February-14	5.64	Put	Bond Future	1745	2	1745	2	0.00
26/07/2013	R157 On 08-May-14			Bond Future	6.73	110.8099	6.7286	110.8099	0.00
26/07/2013	R157 On 08-May-14	5.21	Call	Bond Future	234	0	234	0	0.00
26/07/2013	R157 On 08-May-14	5.20	Call	Bond Future	231	0	231	0	0.00
26/07/2013	R157 On 08-May-14	5.19	Call	Bond Future	229	0	229	0	0.00
26/07/2013	R157 On 08-May-14	5.20	Put	Bond Future	2307	2	2307	2	0.00
26/07/2013	R157 On 08-May-14	5.19	Put	Bond Future	2318	2	2318	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
26/07/2013	R157 On 08-May-14	5.21	Put	Bond Future	2295	2	2295	2	0.00
26/07/2013	R157 On 07-August-14			Bond Future	7.01	112.3300	7.0110	112.3300	0.00
26/07/2013	R157 On 07-August-14	6.74	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R157 On 07-August-14	6.76	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R157 On 07-August-14	6.75	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R157 On 07-August-14	6.74	Put	Bond Future	295	0	295	0	0.00
26/07/2013	R157 On 07-August-14	6.75	Put	Bond Future	285	0	285	0	0.00
26/07/2013	R157 On 07-August-14	6.76	Put	Bond Future	274	0	274	0	0.00
26/07/2013	R186 On 01-August-13			Bond Future	8.16	120.7127	8.1611	120.7127	26,291.00
26/07/2013	R186 On 01-August-13	7.25	Call	Bond Future	0	0	0	0	5,315.00
26/07/2013	R186 On 01-August-13	128.26	Call	Bond Future	110855	111	110855	111	0.00
26/07/2013	R186 On 01-August-13	7.80	Call	Bond Future	64	0	64	0	0.00
26/07/2013	R186 On 01-August-13	7.20	Call	Bond Future	0	0	0	0	6,800.00
26/07/2013	R186 On 01-August-13	8.80	Call	Bond Future	5620	6	5620	6	0.00
26/07/2013	R186 On 01-August-13	9.00	Call	Bond Future	7297	8	7297	8	0.00
26/07/2013	R186 On 01-August-13	8.00	Call	Bond Future	334	1	334	1	0.00
26/07/2013	R186 On 01-August-13	7.50	Call	Bond Future	2	0	2	0	6,800.00
26/07/2013	R186 On 01-August-13	6.80	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R186 On 01-August-13	6.50	Call	Bond Future	0	0	0	0	500.00
26/07/2013	R186 On 01-August-13	7.00	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R186 On 01-August-13	6.75	Call	Bond Future	0	0	0	0	1,000.00
26/07/2013	R186 On 01-August-13	7.80	Put	Bond Future	3413	3	3413	3	20.00
26/07/2013	R186 On 01-August-13	6.50	Put	Bond Future	16557	16	16557	16	0.00
26/07/2013	R186 On 01-August-13	7.25	Put	Bond Future	8709	8	8709	8	0.00
26/07/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
26/07/2013	R186 On 01-August-13	8.80	Put	Bond Future	4	0	4	0	6,800.00
26/07/2013	R186 On 01-August-13	8.00	Put	Bond Future	1812	1	1812	1	0.00
26/07/2013	R186 On 01-August-13	6.80	Put	Bond Future	13340	13	13340	13	0.00
26/07/2013	R186 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
26/07/2013	R186 On 01-August-13	7.20	Put	Bond Future	9212	9	9212	9	2,807.00
26/07/2013	R186 On 01-August-13	7.50	Put	Bond Future	6234	6	6234	6	0.00
26/07/2013	R186 On 01-August-13	7.00	Put	Bond Future	11253	11	11253	11	4,100.00
26/07/2013	R186 On 01-August-13	6.75	Put	Bond Future	13869	13	13869	13	0.00
26/07/2013	R186 On 07-November-13			Bond Future	8.26	122.4152	8.2626	122.4152	37,755.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2013	R186 On 07-November-13	8.14	Call	Bond Future	3226	4	3226	4	0.00
26/07/2013	R186 On 07-November-13	8.50	Call	Bond Future	4882	0	4882	0	0.00
26/07/2013	R186 On 07-November-13	8.75	Call	Bond Future	6232	7	6232	7	0.00
26/07/2013	R186 On 07-November-13	6.75	Call	Bond Future	275	0	275	0	1,000.00
26/07/2013	R186 On 07-November-13	9.00	Call	Bond Future	7713	8	7713	8	0.00
26/07/2013	R186 On 07-November-13	8.25	Call	Bond Future	3694	4	3694	4	0.00
26/07/2013	R186 On 07-November-13	6.50	Call	Bond Future	150	0	150	0	5,290.00
26/07/2013	R186 On 07-November-13	8.16	Call	Bond Future	3308	4	3308	4	0.00
26/07/2013	R186 On 07-November-13	8.00	Call	Bond Future	2683	3	2683	3	1,000.00
26/07/2013	R186 On 07-November-13	8.15	Call	Bond Future	3267	4	3267	4	0.00
26/07/2013	R186 On 07-November-13	8.00	Put	Bond Future	5048	5	5048	5	0.00
26/07/2013	R186 On 07-November-13	8.75	Put	Bond Future	2013	2	2013	2	1,030.00
26/07/2013	R186 On 07-November-13	8.14	Put	Bond Future	4322	4	4322	4	0.00
26/07/2013	R186 On 07-November-13	8.50	Put	Bond Future	2800	0	2800	0	4,000.00
26/07/2013	R186 On 07-November-13	8.25	Put	Bond Future	3806	4	3806	4	250.00
26/07/2013	R186 On 07-November-13	6.75	Put	Bond Future	14853	14	14853	14	0.00
26/07/2013	R186 On 07-November-13	6.50	Put	Bond Future	17374	17	17374	17	0.00
26/07/2013	R186 On 07-November-13	8.15	Put	Bond Future	4273	4	4273	4	0.00
26/07/2013	R186 On 07-November-13	8.16	Put	Bond Future	4224	4	4224	4	0.00
26/07/2013	R186 On 07-November-13	9.00	Put	Bond Future	1413	1	1413	1	1,200.00
26/07/2013	R186 On 06-February-14			Bond Future	8.36	118.7675	8.3577	118.7675	0.00
26/07/2013	R186 On 06-February-14	7.75	Call	Bond Future	2795	3	2795	3	0.00
26/07/2013	R186 On 06-February-14	7.74	Call	Bond Future	2765	3	2765	3	0.00
26/07/2013	R186 On 06-February-14	7.76	Call	Bond Future	2825	3	2825	3	0.00
26/07/2013	R186 On 06-February-14	7.76	Put	Bond Future	8181	8	8181	8	0.00
26/07/2013	R186 On 06-February-14	7.75	Put	Bond Future	8243	8	8243	8	0.00
26/07/2013	R186 On 06-February-14	7.74	Put	Bond Future	8306	8	8306	8	0.00
26/07/2013	R186 On 08-May-14			Bond Future	8.46	120.3756	8.4566	120.3756	0.00
26/07/2013	R186 On 08-May-14	7.10	Call	Bond Future	1890	2	1890	2	0.00
26/07/2013	R186 On 08-May-14	7.09	Call	Bond Future	1871	2	1871	2	0.00
26/07/2013	R186 On 08-May-14	7.11	Call	Bond Future	1909	2	1909	2	0.00
26/07/2013	R186 On 08-May-14	7.11	Put	Bond Future	14172	14	14172	14	0.00
26/07/2013	R186 On 08-May-14	7.10	Put	Bond Future	14250	14	14250	14	0.00
26/07/2013	R186 On 08-May-14	7.09	Put	Bond Future	14329	14	14329	14	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
26/07/2013	R186 On 07-August-14			Bond Future	8.56	116.7356	8.5566	116.7356	0.00
26/07/2013	R186 On 07-August-14	8.29	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R186 On 07-August-14	8.31	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R186 On 07-August-14	8.30	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R186 On 07-August-14	8.30	Put	Bond Future	2157	2	2157	2	0.00
26/07/2013	R186 On 07-August-14	8.29	Put	Bond Future	2242	2	2242	2	0.00
26/07/2013	R186 On 07-August-14	8.31	Put	Bond Future	2071	1	2071	1	0.00
26/07/2013	R197 On 01-August-13			Bond Future	278.39	278.3822	278.3889	278.3822	497.00
26/07/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R197 On 01-August-13	295.00	Put	Bond Future	16611	17	16611	17	0.00
26/07/2013	R197 On 01-August-13	295.01	Put	Bond Future	16621	17	16621	17	0.00
26/07/2013	R197 On 01-August-13	294.99	Put	Bond Future	16601	17	16601	17	0.00
26/07/2013	R197 On 07-November-13			Bond Future	282.35	282.3460	282.3526	282.3460	2,049.00
26/07/2013	R197 On 07-November-13	280.01	Call	Bond Future	2343	2	2343	2	0.00
26/07/2013	R197 On 07-November-13	280.00	Call	Bond Future	2353	2	2353	2	0.00
26/07/2013	R197 On 07-November-13	279.99	Call	Bond Future	2363	2	2363	2	0.00
26/07/2013	R197 On 07-November-13	279.99	Put	Bond Future	0	0	0	0	0.00
26/07/2013	R197 On 07-November-13	280.00	Put	Bond Future	0	0	0	0	0.00
26/07/2013	R197 On 07-November-13	280.01	Put	Bond Future	0	0	0	0	0.00
26/07/2013	R201 On 01-August-13			Bond Future	5.43	105.4459	5.4272	105.4459	0.00
26/07/2013	R201 On 01-August-13	107.45	Call	Bond Future	68187	68	68187	68	0.00
26/07/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
26/07/2013	R201 On 07-November-13			Bond Future	5.46	106.9331	5.4599	106.9331	0.00
26/07/2013	R201 On 07-November-13	4.79	Call	Bond Future	122	0	122	0	0.00
26/07/2013	R201 On 07-November-13	4.80	Call	Bond Future	125	0	125	0	0.00
26/07/2013	R201 On 07-November-13	4.81	Call	Bond Future	127	0	127	0	0.00
26/07/2013	R201 On 07-November-13	4.80	Put	Bond Future	847	1	847	1	0.00
26/07/2013	R201 On 07-November-13	4.81	Put	Bond Future	838	1	838	1	0.00
26/07/2013	R201 On 07-November-13	4.79	Put	Bond Future	855	1	855	1	0.00
26/07/2013	R201 On 06-February-14			Bond Future	5.47	103.9594	5.4733	103.9594	0.00
26/07/2013	R201 On 06-February-14	5.24	Call	Bond Future	324	0	324	0	0.00
26/07/2013	R201 On 06-February-14	5.26	Call	Bond Future	331	0	331	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
26/07/2013	R201 On 06-February-14	5.25	Call	Bond Future	328	0	328	0	0.00
26/07/2013	R201 On 06-February-14	5.25	Put	Bond Future	517	1	517	1	0.00
26/07/2013	R201 On 06-February-14	5.26	Put	Bond Future	512	1	512	1	0.00
26/07/2013	R201 On 06-February-14	5.24	Put	Bond Future	522	1	522	1	0.00
26/07/2013	R201 On 08-May-14			Bond Future	5.48	105.3669	5.4821	105.3669	0.00
26/07/2013	R201 On 08-May-14	4.75	Call	Bond Future	216	0	216	0	0.00
26/07/2013	R201 On 08-May-14	4.76	Call	Bond Future	218	0	218	0	0.00
26/07/2013	R201 On 08-May-14	4.74	Call	Bond Future	214	0	214	0	0.00
26/07/2013	R201 On 08-May-14	4.76	Put	Bond Future	654	1	654	1	0.00
26/07/2013	R201 On 08-May-14	4.75	Put	Bond Future	658	1	658	1	0.00
26/07/2013	R201 On 08-May-14	4.74	Put	Bond Future	662	1	662	1	0.00
26/07/2013	R201 On 07-August-14			Bond Future	5.40	102.4030	5.4046	102.4030	0.00
26/07/2013	R201 On 07-August-14	5.29	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R201 On 07-August-14	5.31	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R201 On 07-August-14	5.30	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R201 On 07-August-14	5.29	Put	Bond Future	41	0	41	0	0.00
26/07/2013	R201 On 07-August-14	5.30	Put	Bond Future	38	0	38	0	0.00
26/07/2013	R201 On 07-August-14	5.31	Put	Bond Future	34	0	34	0	0.00
26/07/2013	R202 On 01-August-13			Bond Future	210.10	210.0888	210.0968	210.0888	1,054.00
26/07/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R202 On 01-August-13	223.00	Put	Bond Future	12903	13	12903	13	0.00
26/07/2013	R202 On 01-August-13	223.01	Put	Bond Future	12913	13	12913	13	0.00
26/07/2013	R202 On 01-August-13	222.99	Put	Bond Future	12893	13	12893	13	0.00
26/07/2013	R202 On 07-November-13			Bond Future	213.09	213.0798	213.0881	213.0798	42,966.00
26/07/2013	R202 On 07-November-13	208.99	Call	Bond Future	4098	4	4098	4	0.00
26/07/2013	R202 On 07-November-13	209.01	Call	Bond Future	4078	4	4078	4	0.00
26/07/2013	R202 On 07-November-13	209.00	Call	Bond Future	4088	4	4088	4	0.00
26/07/2013	R202 On 07-November-13	209.01	Put	Bond Future	0	0	0	0	0.00
26/07/2013	R202 On 07-November-13	209.00	Put	Bond Future	0	0	0	0	0.00
26/07/2013	R202 On 07-November-13	208.99	Put	Bond Future	0	0	0	0	0.00
26/07/2013	R203 On 01-August-13			Bond Future	6.93	108.1624	6.9277	108.1624	2,587.00
26/07/2013	R203 On 01-August-13	109.11	Call	Bond Future	94662	95	94662	95	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
26/07/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
26/07/2013	R203 On 07-November-13			Bond Future	7.06	105.5285	7.0634	105.5285	4,555.00
26/07/2013	R203 On 07-November-13	5.99	Call	Bond Future	172	0	172	0	0.00
26/07/2013	R203 On 07-November-13	6.01	Call	Bond Future	180	0	180	0	0.00
26/07/2013	R203 On 07-November-13	6.00	Call	Bond Future	176	0	176	0	0.00
26/07/2013	R203 On 07-November-13	571.00	Call	Bond Future	103007	103	103007	103	0.00
26/07/2013	R203 On 07-November-13	5.71	Call	Bond Future	87	0	87	0	15.00
26/07/2013	R203 On 07-November-13	6.00	Put	Bond Future	3863	4	3863	4	0.00
26/07/2013	R203 On 07-November-13	6.01	Put	Bond Future	3832	4	3832	4	0.00
26/07/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
26/07/2013	R203 On 07-November-13	5.99	Put	Bond Future	3895	4	3895	4	0.00
26/07/2013	R203 On 07-November-13	5.71	Put	Bond Future	4807	5	4807	5	0.00
26/07/2013	R203 On 06-February-14			Bond Future	7.20	106.9444	7.2017	106.9444	0.00
26/07/2013	R203 On 06-February-14	6.14	Call	Bond Future	435	1	435	1	0.00
26/07/2013	R203 On 06-February-14	6.16	Call	Bond Future	449	1	449	1	0.00
26/07/2013	R203 On 06-February-14	5.95	Call	Bond Future	325	0	325	0	16.00
26/07/2013	R203 On 06-February-14	6.15	Call	Bond Future	442	1	442	1	0.00
26/07/2013	R203 On 06-February-14	5.95	Put	Bond Future	4397	4	4397	4	0.00
26/07/2013	R203 On 06-February-14	6.14	Put	Bond Future	3877	4	3877	4	0.00
26/07/2013	R203 On 06-February-14	6.15	Put	Bond Future	3850	4	3850	4	0.00
26/07/2013	R203 On 06-February-14	6.16	Put	Bond Future	3824	4	3824	4	0.00
26/07/2013	R203 On 08-May-14			Bond Future	7.35	104.2312	7.3492	104.2312	0.00
26/07/2013	R203 On 08-May-14	5.76	Call	Bond Future	399	0	399	0	0.00
26/07/2013	R203 On 08-May-14	5.74	Call	Bond Future	390	0	390	0	0.00
26/07/2013	R203 On 08-May-14	5.75	Call	Bond Future	395	0	395	0	0.00
26/07/2013	R203 On 08-May-14	7.40	Call	Bond Future	2029	2	2029	2	16.00
26/07/2013	R203 On 08-May-14	5.74	Put	Bond Future	5299	5	5299	5	0.00
26/07/2013	R203 On 08-May-14	7.40	Put	Bond Future	1878	2	1878	2	0.00
26/07/2013	R203 On 08-May-14	5.76	Put	Bond Future	5246	5	5246	5	0.00
26/07/2013	R203 On 08-May-14	5.75	Put	Bond Future	5272	5	5272	5	0.00
26/07/2013	R203 On 07-August-14			Bond Future	7.51	105.6609	7.5110	105.6609	0.00
26/07/2013	R203 On 07-August-14	7.31	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R203 On 07-August-14	7.30	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R203 On 07-August-14	7.29	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
26/07/2013	R203 On 07-August-14	7.30	Put	Bond Future	582	0	582	0	0.00
26/07/2013	R203 On 07-August-14	7.31	Put	Bond Future	554	0	554	0	0.00
26/07/2013	R203 On 07-August-14	7.29	Put	Bond Future	610	0	610	0	0.00
26/07/2013	R204 On 01-August-13			Bond Future	7.14	105.1241	7.1420	105.1241	23,605.00
26/07/2013	R204 On 01-August-13	110.75	Call	Bond Future	95883	96	95883	96	0.00
26/07/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
26/07/2013	R204 On 07-November-13			Bond Future	7.26	106.6067	7.2605	106.6067	2,432.00
26/07/2013	R204 On 07-November-13	6.30	Call	Bond Future	331	0	331	0	0.00
26/07/2013	R204 On 07-November-13	6.31	Call	Bond Future	338	0	338	0	0.00
26/07/2013	R204 On 07-November-13	6.29	Call	Bond Future	324	0	324	0	0.00
26/07/2013	R204 On 07-November-13	7.00	Call	Bond Future	1150	1	1150	1	0.00
26/07/2013	R204 On 07-November-13	6.30	Put	Bond Future	4550	4	4550	4	0.00
26/07/2013	R204 On 07-November-13	7.00	Put	Bond Future	2274	2	2274	2	1,270.00
26/07/2013	R204 On 07-November-13	6.31	Put	Bond Future	4512	4	4512	4	0.00
26/07/2013	R204 On 07-November-13	6.29	Put	Bond Future	4588	4	4588	4	0.00
26/07/2013	R204 On 06-February-14			Bond Future	7.38	104.0065	7.3755	104.0065	0.00
26/07/2013	R204 On 06-February-14	6.39	Call	Bond Future	759	1	759	1	0.00
26/07/2013	R204 On 06-February-14	6.40	Call	Bond Future	770	1	770	1	0.00
26/07/2013	R204 On 06-February-14	6.41	Call	Bond Future	780	1	780	1	0.00
26/07/2013	R204 On 06-February-14	6.39	Put	Bond Future	4883	5	4883	5	0.00
26/07/2013	R204 On 06-February-14	6.40	Put	Bond Future	4850	5	4850	5	0.00
26/07/2013	R204 On 06-February-14	6.41	Put	Bond Future	4818	5	4818	5	0.00
26/07/2013	R204 On 08-May-14			Bond Future	7.50	105.4147	7.5015	105.4147	0.00
26/07/2013	R204 On 08-May-14	6.05	Call	Bond Future	789	1	789	1	0.00
26/07/2013	R204 On 08-May-14	6.04	Call	Bond Future	781	1	781	1	0.00
26/07/2013	R204 On 08-May-14	6.06	Call	Bond Future	797	1	797	1	0.00
26/07/2013	R204 On 08-May-14	6.04	Put	Bond Future	6652	6	6652	6	0.00
26/07/2013	R204 On 08-May-14	6.06	Put	Bond Future	6585	6	6585	6	0.00
26/07/2013	R204 On 08-May-14	6.05	Put	Bond Future	6619	6	6619	6	0.00
26/07/2013	R204 On 07-August-14			Bond Future	7.64	102.8293	7.6353	102.8293	0.00
26/07/2013	R204 On 07-August-14	7.46	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R204 On 07-August-14	7.44	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R204 On 07-August-14	7.45	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R204 On 07-August-14	7.44	Put	Bond Future	722	0	722	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
26/07/2013	R204 On 07-August-14	7.46	Put	Bond Future	648	0	648	0	0.00
26/07/2013	R204 On 07-August-14	7.45	Put	Bond Future	685	0	685	0	0.00
26/07/2013	R206 On 01-August-13			Bond Future	5.46	101.3082	5.4608	101.3082	0.00
26/07/2013	R206 On 01-August-13	103.94	Call	Bond Future	30297	30	30297	30	0.00
26/07/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
26/07/2013	R206 On 07-November-13			Bond Future	5.70	102.7370	5.6987	102.7370	0.00
26/07/2013	R206 On 07-November-13	4.29	Call	Bond Future	11	0	11	0	0.00
26/07/2013	R206 On 07-November-13	4.31	Call	Bond Future	11	0	11	0	0.00
26/07/2013	R206 On 07-November-13	4.30	Call	Bond Future	11	0	11	0	0.00
26/07/2013	R206 On 07-November-13	4.29	Put	Bond Future	262	0	262	0	0.00
26/07/2013	R206 On 07-November-13	4.30	Put	Bond Future	261	0	261	0	0.00
26/07/2013	R206 On 07-November-13	4.31	Put	Bond Future	259	0	259	0	0.00
26/07/2013	R207 On 01-August-13			Bond Future	7.44	99.9079	7.4367	99.9079	22,061.00
26/07/2013	R207 On 01-August-13	106.18	Call	Bond Future	91913	92	91913	92	0.00
26/07/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
26/07/2013	R207 On 07-November-13			Bond Future	7.55	101.3170	7.5505	101.3170	3,843.00
26/07/2013	R207 On 07-November-13	6.71	Call	Bond Future	552	1	552	1	0.00
26/07/2013	R207 On 07-November-13	6.70	Call	Bond Future	542	1	542	1	0.00
26/07/2013	R207 On 07-November-13	6.69	Call	Bond Future	532	1	532	1	0.00
26/07/2013	R207 On 07-November-13	6.70	Put	Bond Future	4749	4	4749	4	0.00
26/07/2013	R207 On 07-November-13	6.71	Put	Bond Future	4708	4	4708	4	0.00
26/07/2013	R207 On 07-November-13	6.69	Put	Bond Future	4790	4	4790	4	0.00
26/07/2013	R207 On 06-February-14			Bond Future	7.66	99.0370	7.6614	99.0370	0.00
26/07/2013	R207 On 06-February-14	6.65	Call	Bond Future	895	1	895	1	0.00
26/07/2013	R207 On 06-February-14	6.66	Call	Bond Future	906	1	906	1	0.00
26/07/2013	R207 On 06-February-14	6.64	Call	Bond Future	883	1	883	1	0.00
26/07/2013	R207 On 06-February-14	6.65	Put	Bond Future	5726	5	5726	5	0.00
26/07/2013	R207 On 06-February-14	6.64	Put	Bond Future	5764	5	5764	5	0.00
26/07/2013	R207 On 06-February-14	6.66	Put	Bond Future	5688	5	5688	5	0.00
26/07/2013	R207 On 08-May-14			Bond Future	7.78	100.3779	7.7837	100.3779	0.00
26/07/2013	R207 On 08-May-14	6.20	Call	Bond Future	804	1	804	1	0.00
26/07/2013	R207 On 08-May-14	6.21	Call	Bond Future	812	1	812	1	0.00
26/07/2013	R207 On 08-May-14	6.19	Call	Bond Future	796	1	796	1	0.00
26/07/2013	R207 On 08-May-14	6.20	Put	Bond Future	8177	8	8177	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2013	R207 On 08-May-14	6.21	Put	Bond Future	8137	8	8137	8	0.00
26/07/2013	R207 On 08-May-14	6.19	Put	Bond Future	8217	8	8217	8	0.00
26/07/2013	R207 On 07-August-14			Bond Future	7.91	98.1145	7.9123	98.1145	0.00
26/07/2013	R207 On 07-August-14	7.69	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R207 On 07-August-14	7.71	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R207 On 07-August-14	7.70	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R207 On 07-August-14	7.70	Put	Bond Future	911	0	911	0	0.00
26/07/2013	R207 On 07-August-14	7.69	Put	Bond Future	954	1	954	1	0.00
26/07/2013	R207 On 07-August-14	7.71	Put	Bond Future	868	0	868	0	0.00
26/07/2013	R208 On 01-August-13			Bond Future	7.58	98.0282	7.5815	98.0282	13,606.00
26/07/2013	R208 On 01-August-13	101.40	Call	Bond Future	88542	89	88542	89	0.00
26/07/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
26/07/2013	R208 On 07-November-13			Bond Future	7.69	96.0149	7.6896	96.0149	5,264.00
26/07/2013	R208 On 07-November-13	7.50	Call	Bond Future	1664	2	1664	2	0.00
26/07/2013	R208 On 07-November-13	6.80	Call	Bond Future	525	1	525	1	0.00
26/07/2013	R208 On 07-November-13	6.79	Call	Bond Future	515	1	515	1	0.00
26/07/2013	R208 On 07-November-13	6.81	Call	Bond Future	535	1	535	1	0.00
26/07/2013	R208 On 07-November-13	7.50	Put	Bond Future	2690	2	2690	2	1,520.00
26/07/2013	R208 On 07-November-13	6.79	Put	Bond Future	5505	5	5505	5	0.00
26/07/2013	R208 On 07-November-13	6.80	Put	Bond Future	5458	5	5458	5	0.00
26/07/2013	R208 On 07-November-13	6.81	Put	Bond Future	5411	5	5411	5	0.00
26/07/2013	R208 On 06-February-14			Bond Future	7.79	97.3032	7.7925	97.3032	0.00
26/07/2013	R208 On 06-February-14	6.74	Call	Bond Future	881	1	881	1	0.00
26/07/2013	R208 On 06-February-14	6.75	Call	Bond Future	893	1	893	1	0.00
26/07/2013	R208 On 06-February-14	6.76	Call	Bond Future	905	1	905	1	0.00
26/07/2013	R208 On 06-February-14	6.75	Put	Bond Future	6517	6	6517	6	0.00
26/07/2013	R208 On 06-February-14	6.76	Put	Bond Future	6473	6	6473	6	0.00
26/07/2013	R208 On 06-February-14	6.74	Put	Bond Future	6561	6	6561	6	0.00
26/07/2013	R208 On 08-May-14			Bond Future	7.90	95.2240	7.9001	95.2240	0.00
26/07/2013	R208 On 08-May-14	6.29	Call	Bond Future	791	1	791	1	0.00
26/07/2013	R208 On 08-May-14	6.31	Call	Bond Future	808	1	808	1	0.00
26/07/2013	R208 On 08-May-14	6.30	Call	Bond Future	799	1	799	1	0.00
26/07/2013	R208 On 08-May-14	6.29	Put	Bond Future	9348	9	9348	9	0.00
26/07/2013	R208 On 08-May-14	6.31	Put	Bond Future	9254	9	9254	9	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
26/07/2013	R208 On 08-May-14	6.30	Put	Bond Future	9301	9	9301	9	0.00
26/07/2013	R208 On 07-August-14			Bond Future	8.01	96.5302	8.0113	96.5302	0.00
26/07/2013	R208 On 07-August-14	7.80	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R208 On 07-August-14	7.79	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R208 On 07-August-14	7.81	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R208 On 07-August-14	7.80	Put	Bond Future	1036	1	1036	1	0.00
26/07/2013	R208 On 07-August-14	7.81	Put	Bond Future	987	1	987	1	0.00
26/07/2013	R208 On 07-August-14	7.79	Put	Bond Future	1085	1	1085	1	0.00
26/07/2013	R209 On 01-August-13			Bond Future	8.94	76.7577	8.9358	76.7577	7,431.00
26/07/2013	R209 On 01-August-13	79.36	Call	Bond Future	66315	67	66315	67	0.00
26/07/2013	R209 On 01-August-13	8.00	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R209 On 01-August-13	8.00	Put	Bond Future	7735	7	7735	7	2,000.00
26/07/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
26/07/2013	R209 On 07-November-13			Bond Future	9.03	74.6960	9.0311	74.6960	14,461.00
26/07/2013	R209 On 07-November-13	8.80	Call	Bond Future	2726	3	2726	3	0.00
26/07/2013	R209 On 07-November-13	9.25	Call	Bond Future	4372	5	4372	5	0.00
26/07/2013	R209 On 07-November-13	8.81	Call	Bond Future	2758	3	2758	3	0.00
26/07/2013	R209 On 07-November-13	8.65	Call	Bond Future	2273	2	2273	2	0.00
26/07/2013	R209 On 07-November-13	8.79	Call	Bond Future	2694	3	2694	3	0.00
26/07/2013	R209 On 07-November-13	9.40	Call	Bond Future	5003	5	5003	5	0.00
26/07/2013	R209 On 07-November-13	9.50	Call	Bond Future	5443	6	5443	6	0.00
26/07/2013	R209 On 07-November-13	9.70	Call	Bond Future	6363	7	6363	7	0.00
26/07/2013	R209 On 07-November-13	8.79	Put	Bond Future	4542	4	4542	4	0.00
26/07/2013	R209 On 07-November-13	9.40	Put	Bond Future	2310	2	2310	2	5,000.00
26/07/2013	R209 On 07-November-13	8.65	Put	Bond Future	5228	5	5228	5	4,700.00
26/07/2013	R209 On 07-November-13	8.81	Put	Bond Future	4450	4	4450	4	0.00
26/07/2013	R209 On 07-November-13	9.25	Put	Bond Future	2756	3	2756	3	1,000.00
26/07/2013	R209 On 07-November-13	9.70	Put	Bond Future	1594	1	1594	1	1,520.00
26/07/2013	R209 On 07-November-13	8.80	Put	Bond Future	4496	4	4496	4	0.00
26/07/2013	R209 On 07-November-13	9.50	Put	Bond Future	2047	2	2047	2	980.00
26/07/2013	R209 On 06-February-14			Bond Future	9.12	75.6982	9.1199	75.6982	0.00
26/07/2013	R209 On 06-February-14	8.54	Call	Bond Future	2892	3	2892	3	0.00
26/07/2013	R209 On 06-February-14	8.56	Call	Bond Future	2947	3	2947	3	0.00
26/07/2013	R209 On 06-February-14	8.55	Call	Bond Future	2919	3	2919	3	0.00



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26/07/2013	R209 On 06-February-14	8.54	Put	Bond Future	7387	7	7387	7	0.00
26/07/2013	R209 On 06-February-14	8.55	Put	Bond Future	7333	7	7333	7	0.00
26/07/2013	R209 On 06-February-14	8.56	Put	Bond Future	7280	7	7280	7	0.00
26/07/2013	R209 On 08-May-14			Bond Future	9.21	73.5782	9.2099	73.5782	0.00
26/07/2013	R209 On 08-May-14	7.86	Call	Bond Future	2009	2	2009	2	0.00
26/07/2013	R209 On 08-May-14	7.85	Call	Bond Future	1991	2	1991	2	0.00
26/07/2013	R209 On 08-May-14	7.84	Call	Bond Future	1972	2	1972	2	0.00
26/07/2013	R209 On 08-May-14	7.85	Put	Bond Future	13048	13	13048	13	0.00
26/07/2013	R209 On 08-May-14	7.84	Put	Bond Future	13120	13	13120	13	0.00
26/07/2013	R209 On 08-May-14	7.86	Put	Bond Future	12976	13	12976	13	0.00
26/07/2013	R209 On 07-August-14			Bond Future	9.30	74.5875	9.3002	74.5875	236.00
26/07/2013	R209 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R209 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R209 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R209 On 07-August-14	9.06	Put	Bond Future	1754	1	1754	1	0.00
26/07/2013	R209 On 07-August-14	9.04	Put	Bond Future	1903	1	1903	1	0.00
26/07/2013	R209 On 07-August-14	9.05	Put	Bond Future	1828	1	1828	1	0.00
26/07/2013	R210 On 01-August-13			Bond Future	159.18	159.1779	159.1837	159.1779	0.00
26/07/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R210 On 01-August-13	173.00	Put	Bond Future	13816	14	13816	14	0.00
26/07/2013	R210 On 01-August-13	173.01	Put	Bond Future	13826	14	13826	14	0.00
26/07/2013	R210 On 01-August-13	172.99	Put	Bond Future	13806	14	13806	14	0.00
26/07/2013	R210 On 07-November-13			Bond Future	159.53	159.5216	159.5274	159.5216	1,237.00
26/07/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R210 On 07-November-13	160.01	Put	Bond Future	483	0	483	0	0.00
26/07/2013	R210 On 07-November-13	160.00	Put	Bond Future	473	0	473	0	0.00
26/07/2013	R210 On 07-November-13	159.99	Put	Bond Future	463	0	463	0	0.00
26/07/2013	R211 On 01-August-13			Bond Future	128.39	128.3888	128.3866	128.3888	522.00
26/07/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R211 On 01-August-13	130.00	Put	Bond Future	1613	2	1613	2	0.00
26/07/2013	R211 On 01-August-13	130.01	Put	Bond Future	1623	2	1623	2	0.00
26/07/2013	R211 On 01-August-13	129.99	Put	Bond Future	1603	2	1603	2	0.00
26/07/2013	R211 On 07-November-13			Bond Future	130.21	130.2167	130.2145	130.2167	522.00
26/07/2013	R211 On 07-November-13	130.00	Call	Bond Future	215	0	215	0	0.00
26/07/2013	R211 On 07-November-13	129.99	Call	Bond Future	225	0	225	0	0.00
26/07/2013	R211 On 07-November-13	130.01	Call	Bond Future	205	0	205	0	0.00
26/07/2013	R211 On 07-November-13	130.01	Put	Bond Future	0	0	0	0	0.00
26/07/2013	R211 On 07-November-13	130.00	Put	Bond Future	0	0	0	0	0.00
26/07/2013	R211 On 07-November-13	129.99	Put	Bond Future	0	0	0	0	0.00
26/07/2013	R212 On 01-August-13			Bond Future	130.59	130.5886	130.5913	130.5886	2,050.00
26/07/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R212 On 01-August-13	138.01	Put	Bond Future	7419	7	7419	7	0.00
26/07/2013	R212 On 01-August-13	138.00	Put	Bond Future	7409	7	7409	7	0.00
26/07/2013	R212 On 01-August-13	137.99	Put	Bond Future	7399	7	7399	7	0.00
26/07/2013	R212 On 07-November-13			Bond Future	132.45	132.4479	132.4506	132.4479	21,791.00
26/07/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R212 On 07-November-13	133.00	Put	Bond Future	549	1	549	1	0.00
26/07/2013	R212 On 07-November-13	133.01	Put	Bond Future	559	1	559	1	0.00
26/07/2013	R212 On 07-November-13	132.99	Put	Bond Future	539	1	539	1	0.00
26/07/2013	R213 On 01-August-13			Bond Future	8.73	88.0754	8.7260	88.0754	7,887.00
26/07/2013	R213 On 01-August-13	91.25	Call	Bond Future	77032	77	77032	77	0.00
26/07/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
26/07/2013	R213 On 07-November-13			Bond Future	8.83	85.7808	8.8263	85.7808	373.00
26/07/2013	R213 On 07-November-13	8.61	Call	Bond Future	2808	3	2808	3	0.00
26/07/2013	R213 On 07-November-13	8.60	Call	Bond Future	2776	3	2776	3	0.00
26/07/2013	R213 On 07-November-13	8.59	Call	Bond Future	2743	3	2743	3	0.00
26/07/2013	R213 On 07-November-13	8.60	Put	Bond Future	4554	4	4554	4	0.00
26/07/2013	R213 On 07-November-13	8.61	Put	Bond Future	4507	4	4507	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
26/07/2013	R213 On 07-November-13	8.59	Put	Bond Future	4601	4	4601	4	0.00
26/07/2013	R213 On 06-February-14			Bond Future	8.92	86.9317	8.9215	86.9317	0.00
26/07/2013	R213 On 06-February-14	8.29	Call	Bond Future	2862	3	2862	3	0.00
26/07/2013	R213 On 06-February-14	8.30	Call	Bond Future	2889	3	2889	3	0.00
26/07/2013	R213 On 06-February-14	8.31	Call	Bond Future	2916	3	2916	3	0.00
26/07/2013	R213 On 06-February-14	8.30	Put	Bond Future	7816	8	7816	8	0.00
26/07/2013	R213 On 06-February-14	8.31	Put	Bond Future	7761	8	7761	8	0.00
26/07/2013	R213 On 06-February-14	8.29	Put	Bond Future	7871	8	7871	8	0.00
26/07/2013	R213 On 08-May-14			Bond Future	9.01	84.5702	9.0143	84.5702	0.00
26/07/2013	R213 On 08-May-14	7.66	Call	Bond Future	1994	2	1994	2	0.00
26/07/2013	R213 On 08-May-14	7.64	Call	Bond Future	1957	2	1957	2	0.00
26/07/2013	R213 On 08-May-14	7.65	Call	Bond Future	1975	2	1975	2	0.00
26/07/2013	R213 On 08-May-14	7.65	Put	Bond Future	13154	13	13154	13	0.00
26/07/2013	R213 On 08-May-14	7.64	Put	Bond Future	13225	13	13225	13	0.00
26/07/2013	R213 On 08-May-14	7.66	Put	Bond Future	13083	13	13083	13	0.00
26/07/2013	R213 On 07-August-14			Bond Future	9.11	85.7303	9.1091	85.7303	0.00
26/07/2013	R213 On 07-August-14	8.84	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R213 On 07-August-14	8.86	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R213 On 07-August-14	8.85	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R213 On 07-August-14	8.86	Put	Bond Future	1860	1	1860	1	0.00
26/07/2013	R213 On 07-August-14	8.85	Put	Bond Future	1936	1	1936	1	0.00
26/07/2013	R213 On 07-August-14	8.84	Put	Bond Future	2012	2	2012	2	0.00
26/07/2013	R214 On 01-August-13			Bond Future	9.12	77.0650	9.1209	77.0650	826.00
26/07/2013	R214 On 01-August-13	84.31	Call	Bond Future	66075	67	66075	67	0.00
26/07/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
26/07/2013	R214 On 07-November-13			Bond Future	9.22	74.8678	9.2191	74.8678	14.00
26/07/2013	R214 On 07-November-13	7.81	Call	Bond Future	491	1	491	1	0.00
26/07/2013	R214 On 07-November-13	7.80	Call	Bond Future	482	1	482	1	0.00
26/07/2013	R214 On 07-November-13	7.79	Call	Bond Future	472	1	472	1	0.00
26/07/2013	R214 On 07-November-13	7.81	Put	Bond Future	12767	12	12767	12	0.00
26/07/2013	R214 On 07-November-13	7.80	Put	Bond Future	12857	12	12857	12	0.00
26/07/2013	R214 On 07-November-13	7.79	Put	Bond Future	12947	12	12947	12	0.00
26/07/2013	R214 On 06-February-14			Bond Future	9.31	75.8723	9.3122	75.8723	0.00
26/07/2013	R214 On 06-February-14	9.01	Call	Bond Future	4020	4	4020	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
26/07/2013	R214 On 06-February-14	9.00	Call	Bond Future	3987	4	3987	4	0.00
26/07/2013	R214 On 06-February-14	8.99	Call	Bond Future	3955	4	3955	4	0.00
26/07/2013	R214 On 06-February-14	9.00	Put	Bond Future	6401	6	6401	6	0.00
26/07/2013	R214 On 06-February-14	8.99	Put	Bond Future	6449	6	6449	6	0.00
26/07/2013	R214 On 06-February-14	9.01	Put	Bond Future	6355	6	6355	6	0.00
26/07/2013	R248 On 01-August-13			Bond Future	9.21	99.7265	9.2112	99.7265	603.00
26/07/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R248 On 01-August-13	7.85	Put	Bond Future	15450	15	15450	15	0.00
26/07/2013	R248 On 01-August-13	7.86	Put	Bond Future	15321	15	15321	15	0.00
26/07/2013	R248 On 01-August-13	7.84	Put	Bond Future	15579	15	15579	15	0.00
26/07/2013	R248 On 07-November-13			Bond Future	9.31	96.7121	9.3132	96.7121	0.00
26/07/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R248 On 07-November-13	7.84	Put	Bond Future	16561	16	16561	16	0.00
26/07/2013	R248 On 07-November-13	7.85	Put	Bond Future	16432	16	16432	16	0.00
26/07/2013	R248 On 07-November-13	7.86	Put	Bond Future	16303	16	16303	16	0.00
26/07/2013	R248 On 06-February-14			Bond Future	9.41	98.0097	9.4100	98.0097	0.00
26/07/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
26/07/2013	R248 On 06-February-14	9.09	Put	Bond Future	3149	2	3149	2	0.00
26/07/2013	R248 On 06-February-14	9.10	Put	Bond Future	3048	2	3048	2	0.00
26/07/2013	R248 On 06-February-14	9.11	Put	Bond Future	2947	2	2947	2	0.00