



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For May 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	2025 On 01-August-13			Bond Future	119.47	119.6920	119.4671	119.6920	0.00
21/05/2013	2025 On 01-August-13	117.99	Call	Bond Future	1477	2	1477	2	0.00
21/05/2013	2025 On 01-August-13	118.00	Call	Bond Future	1467	2	1467	2	0.00
21/05/2013	2025 On 01-August-13	118.01	Call	Bond Future	1457	2	1457	2	0.00
21/05/2013	2025 On 01-August-13	118.01	Put	Bond Future	0	0	0	0	0.00
21/05/2013	2025 On 01-August-13	118.00	Put	Bond Future	0	0	0	0	0.00
21/05/2013	2025 On 01-August-13	117.99	Put	Bond Future	0	0	0	0	0.00
21/05/2013	2038 On 01-August-13			Bond Future	114.05	116.2426	114.0526	116.2426	9.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	1	0	1	0.00
21/05/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	1	0	1	0.00
21/05/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	1	0	1	0.00
21/05/2013	2038 On 01-August-13	115.00	Put	Bond Future	947	0	947	0	0.00
21/05/2013	2038 On 01-August-13	115.01	Put	Bond Future	957	0	957	0	0.00
21/05/2013	2038 On 01-August-13	114.99	Put	Bond Future	937	0	937	0	0.00
21/05/2013	2050 On 01-August-13			Bond Future	122.70	121.4292	122.7038	121.4292	122.00
21/05/2013	2050 On 01-August-13	118.99	Call	Bond Future	3714	2	3714	2	0.00
21/05/2013	2050 On 01-August-13	119.00	Call	Bond Future	3704	2	3704	2	0.00
21/05/2013	2050 On 01-August-13	119.01	Call	Bond Future	3694	2	3694	2	0.00
21/05/2013	2050 On 01-August-13	119.01	Put	Bond Future	0	0	0	0	0.00
21/05/2013	2050 On 01-August-13	119.00	Put	Bond Future	0	0	0	0	0.00
21/05/2013	2050 On 01-August-13	118.99	Put	Bond Future	0	0	0	0	0.00
21/05/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	AL37 On 01-August-13			Index Future	422.76	424.7530	422.7640	424.7530	75.00
21/05/2013	AL37 On 07-November-13			Index Future	428.73	430.7510	428.7320	430.7510	0.00
21/05/2013	AL7T On 01-August-13			Index Future	511.90	516.1110	511.8970	516.1110	1.00
21/05/2013	AL7T On 07-November-13			Index Future	519.12	523.3990	519.1230	523.3990	0.00
21/05/2013	ALBI On 01-August-13			Index Future	453.59	456.9070	453.5870	456.9070	726.00
21/05/2013	ALBI On 07-November-13			Index Future	459.99	463.3600	459.9900	463.3600	85.00
21/05/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	C201 On 22-December-14			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
21/05/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/05/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2013	EL28 On 01-August-13			Bond Future	116.78	116.1672	116.7799	116.1672	0.00
21/05/2013	EL28 On 01-August-13	115.01	Call	Bond Future	1770	1	1770	1	0.00
21/05/2013	EL28 On 01-August-13	115.00	Call	Bond Future	1780	1	1780	1	0.00
21/05/2013	EL28 On 01-August-13	114.99	Call	Bond Future	1790	1	1790	1	0.00
21/05/2013	EL28 On 01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
21/05/2013	EL28 On 01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
21/05/2013	EL28 On 01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
21/05/2013	ES33 On 01-August-13			Bond Future	8.65	92.9912	8.6485	92.9912	292.00
21/05/2013	ES33 On 01-August-13	9.00	Call	Bond Future	2969	4	2969	4	0.00
21/05/2013	ES33 On 01-August-13	91.02	Call	Bond Future	81010	82	81010	82	0.00
21/05/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
21/05/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
21/05/2013	ES33 On 07-November-13			Bond Future	8.74	90.5233	8.7419	90.5233	0.00
21/05/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
21/05/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
21/05/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
21/05/2013	ES33 On 07-November-13	8.51	Put	Bond Future	2008	1	2008	1	0.00
21/05/2013	ES33 On 07-November-13	8.50	Put	Bond Future	2096	1	2096	1	0.00

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21/05/2013	ES33 On 07-November-13	8.49	Put	Bond Future	2185	1	2185	1	0.00
21/05/2013	GOVI On 01-August-13			GOVI	452.89	456.1280	452.8890	456.1280	347.00
21/05/2013	GOVI On 01-August-13	445.99	Call	GOVI	68990	10	68990	10	0.00
21/05/2013	GOVI On 01-August-13	446.01	Call	GOVI	68790	10	68790	10	0.00
21/05/2013	GOVI On 01-August-13	446.00	Call	GOVI	68890	10	68890	10	0.00
21/05/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
21/05/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
21/05/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
21/05/2013	GOVI On 07-November-13			GOVI	459.28	462.5700	459.2820	462.5700	0.00
21/05/2013	GOVI On 07-November-13	445.99	Call	GOVI	132920	17	132920	17	0.00
21/05/2013	GOVI On 07-November-13	446.00	Call	GOVI	132820	17	132820	17	0.00
21/05/2013	GOVI On 07-November-13	446.01	Call	GOVI	132720	17	132720	17	0.00
21/05/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
21/05/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
21/05/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
21/05/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/05/2013	IGOV On 01-August-13			Index Future	211.36	211.8560	211.3580	211.8560	965.00
21/05/2013	IGOV On 07-November-13			Index Future	214.37	214.8750	214.3690	214.8750	7.00
21/05/2013	ILBI On 01-August-13			Index Future	574.78	574.7800	574.7800	574.7800	186.00
21/05/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
21/05/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/05/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
21/05/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/05/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/05/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/05/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.07	94.9900	5.0700	94.9900	750.00
21/05/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.01	95.0600	5.0100	95.0600	0.00
21/05/2013	JBAF On 21-August-13			Jibar Tradeable Future	4.97	95.1000	4.9700	95.1000	0.00
21/05/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.93	95.1600	4.9300	95.1600	2,200.00
21/05/2013	JBAF On 16-October-13			Jibar Tradeable Future	4.92	95.1500	4.9200	95.1500	0.00
21/05/2013	JBAF On 20-November-13			Jibar Tradeable Future	4.91	95.1600	4.9100	95.1600	0.00
21/05/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.91	95.1600	4.9100	95.1600	1,500.00
21/05/2013	JBAF On 19-March-14			Jibar Tradeable Future	4.93	95.1300	4.9300	95.1300	0.00
21/05/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.01	95.0400	5.0100	95.0400	0.00

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21/05/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.12	94.9500	5.1200	94.9500	0.00
21/05/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.25	94.8200	5.2500	94.8200	0.00
21/05/2013	JBAF On 18-March-15			Jibar Tradeable Future	5.39	94.6800	5.3900	94.6800	0.00
21/05/2013	R023 On 01-August-13			Bond Future	6.49	113.3675	6.4852	113.3675	9,413.00
21/05/2013	R023 On 01-August-13	7.29	Call	Bond Future	5784	7	5784	7	0.00
21/05/2013	R023 On 01-August-13	7.31	Call	Bond Future	5923	7	5923	7	0.00
21/05/2013	R023 On 01-August-13	7.30	Call	Bond Future	5854	7	5854	7	0.00
21/05/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R023 On 07-November-13			Bond Future	6.53	111.0530	6.5339	111.0530	0.00
21/05/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	1	0	1	0.00
21/05/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	1	0	1	0.00
21/05/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	1	0	1	0.00
21/05/2013	R023 On 07-November-13	6.50	Put	Bond Future	246	0	246	0	0.00
21/05/2013	R023 On 07-November-13	6.51	Put	Bond Future	174	0	174	0	0.00
21/05/2013	R023 On 07-November-13	6.49	Put	Bond Future	319	0	319	0	0.00
21/05/2013	R157 On 01-August-13			Bond Future	5.17	121.8857	5.1662	121.8857	7,989.00
21/05/2013	R157 On 01-August-13	116.11	Call	Bond Future	92262	92	92262	92	0.00
21/05/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R157 On 07-November-13			Bond Future	5.15	116.8008	5.1471	116.8008	0.00
21/05/2013	R157 On 07-November-13	5.59	Call	Bond Future	945	1	945	1	0.00
21/05/2013	R157 On 07-November-13	5.61	Call	Bond Future	976	1	976	1	0.00
21/05/2013	R157 On 07-November-13	5.60	Call	Bond Future	960	1	960	1	0.00
21/05/2013	R157 On 07-November-13	5.60	Put	Bond Future	104	0	104	0	0.00
21/05/2013	R157 On 07-November-13	5.61	Put	Bond Future	100	0	100	0	0.00
21/05/2013	R157 On 07-November-13	5.59	Put	Bond Future	107	0	107	0	0.00
21/05/2013	R157 On 06-February-14			Bond Future	5.10	118.3694	5.1035	118.3694	0.00
21/05/2013	R157 On 06-February-14	5.66	Call	Bond Future	1044	1	1044	1	0.00
21/05/2013	R157 On 06-February-14	5.64	Call	Bond Future	1018	1	1018	1	0.00
21/05/2013	R157 On 06-February-14	5.65	Call	Bond Future	1031	1	1031	1	0.00
21/05/2013	R157 On 06-February-14	5.65	Put	Bond Future	141	0	141	0	0.00
21/05/2013	R157 On 06-February-14	5.64	Put	Bond Future	144	0	144	0	0.00
21/05/2013	R157 On 06-February-14	5.66	Put	Bond Future	138	0	138	0	0.00

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21/05/2013	R157 On 08-May-14			Bond Future	5.03	113.1631	5.0269	113.1631	0.00
21/05/2013	R157 On 08-May-14	5.21	Call	Bond Future	252	0	252	0	0.00
21/05/2013	R157 On 08-May-14	5.20	Call	Bond Future	239	0	239	0	0.00
21/05/2013	R157 On 08-May-14	5.19	Call	Bond Future	225	0	225	0	0.00
21/05/2013	R157 On 08-May-14	5.19	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R157 On 08-May-14	5.20	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R157 On 08-May-14	5.21	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R186 On 01-August-13			Bond Future	7.08	131.7517	7.0813	131.7517	53,767.00
21/05/2013	R186 On 01-August-13	7.00	Call	Bond Future	1752	2	1752	2	1,000.00
21/05/2013	R186 On 01-August-13	7.20	Call	Bond Future	2804	0	2804	0	0.00
21/05/2013	R186 On 01-August-13	7.25	Call	Bond Future	3110	4	3110	4	4,315.00
21/05/2013	R186 On 01-August-13	6.75	Call	Bond Future	844	1	844	1	2,500.00
21/05/2013	R186 On 01-August-13	6.80	Call	Bond Future	991	1	991	1	0.00
21/05/2013	R186 On 01-August-13	128.26	Call	Bond Future	121273	122	121273	122	0.00
21/05/2013	R186 On 01-August-13	6.50	Call	Bond Future	339	0	339	0	500.00
21/05/2013	R186 On 01-August-13	6.50	Put	Bond Future	6478	0	6478	0	0.00
21/05/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R186 On 01-August-13	6.80	Put	Bond Future	3913	3	3913	3	100.00
21/05/2013	R186 On 01-August-13	6.75	Put	Bond Future	4295	3	4295	3	0.00
21/05/2013	R186 On 01-August-13	7.25	Put	Bond Future	1401	1	1401	1	0.00
21/05/2013	R186 On 01-August-13	7.20	Put	Bond Future	1598	0	1598	0	2,807.00
21/05/2013	R186 On 01-August-13	7.00	Put	Bond Future	2588	2	2588	2	4,100.00
21/05/2013	R186 On 07-November-13			Bond Future	7.14	133.6126	7.1423	133.6126	540.00
21/05/2013	R186 On 07-November-13	8.75	Call	Bond Future	14953	16	14953	16	0.00
21/05/2013	R186 On 07-November-13	8.14	Call	Bond Future	10143	11	10143	11	0.00
21/05/2013	R186 On 07-November-13	8.15	Call	Bond Future	10220	11	10220	11	0.00
21/05/2013	R186 On 07-November-13	6.50	Call	Bond Future	1213	2	1213	2	5,290.00
21/05/2013	R186 On 07-November-13	8.16	Call	Bond Future	10296	11	10296	11	0.00
21/05/2013	R186 On 07-November-13	8.16	Put	Bond Future	645	1	645	1	0.00
21/05/2013	R186 On 07-November-13	6.50	Put	Bond Future	7870	7	7870	7	0.00
21/05/2013	R186 On 07-November-13	8.15	Put	Bond Future	659	1	659	1	0.00
21/05/2013	R186 On 07-November-13	8.14	Put	Bond Future	673	1	673	1	0.00
21/05/2013	R186 On 07-November-13	8.75	Put	Bond Future	167	0	167	0	1,030.00
21/05/2013	R186 On 06-February-14			Bond Future	7.20	130.1165	7.1974	130.1165	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
21/05/2013	R186 On 06-February-14	7.74	Call	Bond Future	7655	9	7655	9	0.00
21/05/2013	R186 On 06-February-14	7.75	Call	Bond Future	7718	9	7718	9	0.00
21/05/2013	R186 On 06-February-14	7.76	Call	Bond Future	7781	9	7781	9	0.00
21/05/2013	R186 On 06-February-14	7.76	Put	Bond Future	2422	2	2422	2	0.00
21/05/2013	R186 On 06-February-14	7.75	Put	Bond Future	2451	2	2451	2	0.00
21/05/2013	R186 On 06-February-14	7.74	Put	Bond Future	2481	2	2481	2	0.00
21/05/2013	R186 On 08-May-14			Bond Future	7.25	131.8786	7.2548	131.8786	0.00
21/05/2013	R186 On 08-May-14	7.09	Call	Bond Future	0	0	0	0	0.00
21/05/2013	R186 On 08-May-14	7.11	Call	Bond Future	0	0	0	0	0.00
21/05/2013	R186 On 08-May-14	7.10	Call	Bond Future	0	0	0	0	0.00
21/05/2013	R186 On 08-May-14	7.10	Put	Bond Future	1500	0	1500	0	0.00
21/05/2013	R186 On 08-May-14	7.11	Put	Bond Future	1402	0	1402	0	0.00
21/05/2013	R186 On 08-May-14	7.09	Put	Bond Future	1597	0	1597	0	0.00
21/05/2013	R197 On 01-August-13			Bond Future	297.92	298.3670	297.9209	298.3670	2,633.00
21/05/2013	R197 On 01-August-13	294.99	Call	Bond Future	2931	3	2931	3	0.00
21/05/2013	R197 On 01-August-13	295.01	Call	Bond Future	2911	3	2911	3	0.00
21/05/2013	R197 On 01-August-13	295.00	Call	Bond Future	2921	3	2921	3	0.00
21/05/2013	R197 On 01-August-13	295.00	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R197 On 01-August-13	295.01	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R197 On 01-August-13	294.99	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R201 On 01-August-13			Bond Future	5.00	106.1027	5.0010	106.1027	0.00
21/05/2013	R201 On 01-August-13	107.45	Call	Bond Future	68764	69	68764	69	0.00
21/05/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R201 On 07-November-13			Bond Future	4.92	107.6012	4.9234	107.6012	0.00
21/05/2013	R201 On 07-November-13	4.79	Call	Bond Future	132	0	132	0	0.00
21/05/2013	R201 On 07-November-13	4.81	Call	Bond Future	141	0	141	0	0.00
21/05/2013	R201 On 07-November-13	4.80	Call	Bond Future	136	0	136	0	0.00
21/05/2013	R201 On 07-November-13	4.80	Put	Bond Future	272	0	272	0	0.00
21/05/2013	R201 On 07-November-13	4.81	Put	Bond Future	265	0	265	0	0.00
21/05/2013	R201 On 07-November-13	4.79	Put	Bond Future	279	0	279	0	0.00
21/05/2013	R201 On 06-February-14			Bond Future	4.77	104.6376	4.7679	104.6376	0.00
21/05/2013	R201 On 06-February-14	5.26	Call	Bond Future	494	1	494	1	0.00
21/05/2013	R201 On 06-February-14	5.24	Call	Bond Future	481	1	481	1	0.00
21/05/2013	R201 On 06-February-14	5.25	Call	Bond Future	488	1	488	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
21/05/2013	R201 On 06-February-14	5.25	Put	Bond Future	77	0	77	0	0.00
21/05/2013	R201 On 06-February-14	5.24	Put	Bond Future	79	0	79	0	0.00
21/05/2013	R201 On 06-February-14	5.26	Put	Bond Future	75	0	75	0	0.00
21/05/2013	R201 On 08-May-14			Bond Future	4.48	106.0546	4.4760	106.0546	0.00
21/05/2013	R201 On 08-May-14	4.76	Call	Bond Future	172	0	172	0	0.00
21/05/2013	R201 On 08-May-14	4.75	Call	Bond Future	166	0	166	0	0.00
21/05/2013	R201 On 08-May-14	4.74	Call	Bond Future	160	0	160	0	0.00
21/05/2013	R201 On 08-May-14	4.74	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R201 On 08-May-14	4.75	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R201 On 08-May-14	4.76	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R202 On 01-August-13			Bond Future	226.11	226.7635	226.1110	226.7635	44,020.00
21/05/2013	R202 On 01-August-13	222.99	Call	Bond Future	3121	4	3121	4	0.00
21/05/2013	R202 On 01-August-13	223.00	Call	Bond Future	3111	4	3111	4	0.00
21/05/2013	R202 On 01-August-13	223.01	Call	Bond Future	3101	4	3101	4	0.00
21/05/2013	R202 On 01-August-13	223.01	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R202 On 01-August-13	223.00	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R202 On 01-August-13	222.99	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R203 On 01-August-13			Bond Future	5.66	112.9903	5.6621	112.9903	9,032.00
21/05/2013	R203 On 01-August-13	109.11	Call	Bond Future	99375	100	99375	100	0.00
21/05/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R203 On 07-November-13			Bond Future	5.69	110.4266	5.6931	110.4266	0.00
21/05/2013	R203 On 07-November-13	5.71	Call	Bond Future	981	1	981	1	15.00
21/05/2013	R203 On 07-November-13	5.99	Call	Bond Future	1582	2	1582	2	0.00
21/05/2013	R203 On 07-November-13	6.00	Call	Bond Future	1607	2	1607	2	0.00
21/05/2013	R203 On 07-November-13	571.00	Call	Bond Future	107788	108	107788	108	0.00
21/05/2013	R203 On 07-November-13	6.01	Call	Bond Future	1631	2	1631	2	0.00
21/05/2013	R203 On 07-November-13	6.01	Put	Bond Future	502	0	502	0	0.00
21/05/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R203 On 07-November-13	6.00	Put	Bond Future	513	0	513	0	0.00
21/05/2013	R203 On 07-November-13	5.99	Put	Bond Future	524	0	524	0	0.00
21/05/2013	R203 On 07-November-13	5.71	Put	Bond Future	921	1	921	1	0.00
21/05/2013	R203 On 06-February-14			Bond Future	5.72	111.9095	5.7175	111.9095	0.00
21/05/2013	R203 On 06-February-14	6.16	Call	Bond Future	2080	2	2080	2	0.00
21/05/2013	R203 On 06-February-14	5.95	Call	Bond Future	1621	2	1621	2	16.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2013	R203 On 06-February-14	6.15	Call	Bond Future	2057	2	2057	2	0.00
21/05/2013	R203 On 06-February-14	6.14	Call	Bond Future	2034	2	2034	2	0.00
21/05/2013	R203 On 06-February-14	6.14	Put	Bond Future	625	1	625	1	0.00
21/05/2013	R203 On 06-February-14	6.15	Put	Bond Future	615	0	615	0	0.00
21/05/2013	R203 On 06-February-14	5.95	Put	Bond Future	843	1	843	1	0.00
21/05/2013	R203 On 06-February-14	6.16	Put	Bond Future	605	0	605	0	0.00
21/05/2013	R203 On 08-May-14			Bond Future	5.74	109.2637	5.7375	109.2637	0.00
21/05/2013	R203 On 08-May-14	5.76	Call	Bond Future	71	0	71	0	0.00
21/05/2013	R203 On 08-May-14	5.74	Call	Bond Future	8	0	8	0	0.00
21/05/2013	R203 On 08-May-14	5.75	Call	Bond Future	39	0	39	0	0.00
21/05/2013	R203 On 08-May-14	5.75	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R203 On 08-May-14	5.74	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R203 On 08-May-14	5.76	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R204 On 01-August-13			Bond Future	5.86	111.2757	5.8635	111.2757	13,573.00
21/05/2013	R204 On 01-August-13	110.75	Call	Bond Future	101840	102	101840	102	0.00
21/05/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R204 On 07-November-13			Bond Future	5.90	112.8474	5.8990	112.8474	0.00
21/05/2013	R204 On 07-November-13	6.29	Call	Bond Future	2402	3	2402	3	0.00
21/05/2013	R204 On 07-November-13	6.30	Call	Bond Future	2434	3	2434	3	0.00
21/05/2013	R204 On 07-November-13	6.31	Call	Bond Future	2466	3	2466	3	0.00
21/05/2013	R204 On 07-November-13	7.00	Call	Bond Future	5025	6	5025	6	0.00
21/05/2013	R204 On 07-November-13	7.00	Put	Bond Future	107	0	107	0	1,270.00
21/05/2013	R204 On 07-November-13	6.31	Put	Bond Future	598	0	598	0	0.00
21/05/2013	R204 On 07-November-13	6.30	Put	Bond Future	611	0	611	0	0.00
21/05/2013	R204 On 07-November-13	6.29	Put	Bond Future	624	0	624	0	0.00
21/05/2013	R204 On 06-February-14			Bond Future	5.93	110.3321	5.9276	110.3321	0.00
21/05/2013	R204 On 06-February-14	6.40	Call	Bond Future	2867	3	2867	3	0.00
21/05/2013	R204 On 06-February-14	6.39	Call	Bond Future	2837	3	2837	3	0.00
21/05/2013	R204 On 06-February-14	6.41	Call	Bond Future	2897	3	2897	3	0.00
21/05/2013	R204 On 06-February-14	6.41	Put	Bond Future	807	1	807	1	0.00
21/05/2013	R204 On 06-February-14	6.39	Put	Bond Future	832	1	832	1	0.00
21/05/2013	R204 On 06-February-14	6.40	Put	Bond Future	819	1	819	1	0.00
21/05/2013	R204 On 08-May-14			Bond Future	5.96	111.8261	5.9582	111.8261	0.00
21/05/2013	R204 On 08-May-14	6.05	Call	Bond Future	382	1	382	1	0.00

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21/05/2013	R204 On 08-May-14	6.04	Call	Bond Future	341	1	341	1	0.00
21/05/2013	R204 On 08-May-14	6.06	Call	Bond Future	424	1	424	1	0.00
21/05/2013	R204 On 08-May-14	6.06	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R204 On 08-May-14	6.04	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R204 On 08-May-14	6.05	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R206 On 01-August-13			Bond Future	5.10	101.4864	5.1016	101.4864	0.00
21/05/2013	R206 On 01-August-13	103.94	Call	Bond Future	30455	30	30455	30	0.00
21/05/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R206 On 07-November-13			Bond Future	4.79	102.9197	4.7947	102.9197	0.00
21/05/2013	R206 On 07-November-13	4.29	Call	Bond Future	3	0	3	0	0.00
21/05/2013	R206 On 07-November-13	4.30	Call	Bond Future	3	0	3	0	0.00
21/05/2013	R206 On 07-November-13	4.31	Call	Bond Future	4	0	4	0	0.00
21/05/2013	R206 On 07-November-13	4.31	Put	Bond Future	90	0	90	0	0.00
21/05/2013	R206 On 07-November-13	4.30	Put	Bond Future	92	0	92	0	0.00
21/05/2013	R206 On 07-November-13	4.29	Put	Bond Future	94	0	94	0	0.00
21/05/2013	R207 On 01-August-13			Bond Future	6.11	107.0449	6.1099	107.0449	7,651.00
21/05/2013	R207 On 01-August-13	106.18	Call	Bond Future	98852	99	98852	99	0.00
21/05/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R207 On 07-November-13			Bond Future	6.15	108.5567	6.1512	108.5567	0.00
21/05/2013	R207 On 07-November-13	6.69	Call	Bond Future	3351	4	3351	4	0.00
21/05/2013	R207 On 07-November-13	6.70	Call	Bond Future	3390	4	3390	4	0.00
21/05/2013	R207 On 07-November-13	6.71	Call	Bond Future	3429	4	3429	4	0.00
21/05/2013	R207 On 07-November-13	6.71	Put	Bond Future	546	0	546	0	0.00
21/05/2013	R207 On 07-November-13	6.70	Put	Bond Future	558	0	558	0	0.00
21/05/2013	R207 On 07-November-13	6.69	Put	Bond Future	570	0	570	0	0.00
21/05/2013	R207 On 06-February-14			Bond Future	6.19	106.3750	6.1871	106.3750	0.00
21/05/2013	R207 On 06-February-14	6.66	Call	Bond Future	3372	4	3372	4	0.00
21/05/2013	R207 On 06-February-14	6.65	Call	Bond Future	3338	4	3338	4	0.00
21/05/2013	R207 On 06-February-14	6.64	Call	Bond Future	3304	4	3304	4	0.00
21/05/2013	R207 On 06-February-14	6.64	Put	Bond Future	1046	1	1046	1	0.00
21/05/2013	R207 On 06-February-14	6.65	Put	Bond Future	1031	1	1031	1	0.00
21/05/2013	R207 On 06-February-14	6.66	Put	Bond Future	1016	1	1016	1	0.00
21/05/2013	R207 On 08-May-14			Bond Future	6.23	107.8154	6.2283	107.8154	0.00
21/05/2013	R207 On 08-May-14	6.21	Call	Bond Future	0	1	0	1	0.00

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21/05/2013	R207 On 08-May-14	6.20	Call	Bond Future	0	1	0	1	0.00
21/05/2013	R207 On 08-May-14	6.19	Call	Bond Future	0	0	0	0	0.00
21/05/2013	R207 On 08-May-14	6.19	Put	Bond Future	186	0	186	0	0.00
21/05/2013	R207 On 08-May-14	6.20	Put	Bond Future	137	0	137	0	0.00
21/05/2013	R207 On 08-May-14	6.21	Put	Bond Future	89	0	89	0	0.00
21/05/2013	R208 On 01-August-13			Bond Future	6.22	106.3140	6.2226	106.3140	9,193.00
21/05/2013	R208 On 01-August-13	101.40	Call	Bond Future	96477	97	96477	97	0.00
21/05/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R208 On 07-November-13			Bond Future	6.27	104.4196	6.2657	104.4196	0.00
21/05/2013	R208 On 07-November-13	6.79	Call	Bond Future	3768	4	3768	4	0.00
21/05/2013	R208 On 07-November-13	6.80	Call	Bond Future	3811	4	3811	4	0.00
21/05/2013	R208 On 07-November-13	6.81	Call	Bond Future	3854	4	3854	4	0.00
21/05/2013	R208 On 07-November-13	7.50	Call	Bond Future	7148	8	7148	8	0.00
21/05/2013	R208 On 07-November-13	7.50	Put	Bond Future	125	0	125	0	1,520.00
21/05/2013	R208 On 07-November-13	6.81	Put	Bond Future	682	1	682	1	0.00
21/05/2013	R208 On 07-November-13	6.80	Put	Bond Future	696	1	696	1	0.00
21/05/2013	R208 On 07-November-13	6.79	Put	Bond Future	710	1	710	1	0.00
21/05/2013	R208 On 06-February-14			Bond Future	6.30	105.8217	6.3030	105.8217	0.00
21/05/2013	R208 On 06-February-14	6.75	Call	Bond Future	3812	4	3812	4	0.00
21/05/2013	R208 On 06-February-14	6.74	Call	Bond Future	3774	4	3774	4	0.00
21/05/2013	R208 On 06-February-14	6.76	Call	Bond Future	3850	4	3850	4	0.00
21/05/2013	R208 On 06-February-14	6.76	Put	Bond Future	1257	1	1257	1	0.00
21/05/2013	R208 On 06-February-14	6.74	Put	Bond Future	1293	1	1293	1	0.00
21/05/2013	R208 On 06-February-14	6.75	Put	Bond Future	1275	1	1275	1	0.00
21/05/2013	R208 On 08-May-14			Bond Future	6.34	103.8582	6.3409	103.8582	0.00
21/05/2013	R208 On 08-May-14	6.30	Call	Bond Future	0	1	0	1	0.00
21/05/2013	R208 On 08-May-14	6.31	Call	Bond Future	0	1	0	1	0.00
21/05/2013	R208 On 08-May-14	6.29	Call	Bond Future	0	1	0	1	0.00
21/05/2013	R208 On 08-May-14	6.29	Put	Bond Future	285	0	285	0	0.00
21/05/2013	R208 On 08-May-14	6.31	Put	Bond Future	173	0	173	0	0.00
21/05/2013	R208 On 08-May-14	6.30	Put	Bond Future	229	0	229	0	0.00
21/05/2013	R209 On 01-August-13			Bond Future	8.10	84.1728	8.0972	84.1728	9,942.00
21/05/2013	R209 On 01-August-13	8.00	Call	Bond Future	1713	2	1713	2	0.00
21/05/2013	R209 On 01-August-13	79.36	Call	Bond Future	73190	74	73190	74	0.00

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21/05/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R209 On 01-August-13	8.00	Put	Bond Future	2573	2	2573	2	2,000.00
21/05/2013	R209 On 07-November-13			Bond Future	8.17	82.2174	8.1669	82.2174	0.00
21/05/2013	R209 On 07-November-13	8.79	Call	Bond Future	6707	8	6707	8	0.00
21/05/2013	R209 On 07-November-13	8.80	Call	Bond Future	6761	8	6761	8	0.00
21/05/2013	R209 On 07-November-13	8.81	Call	Bond Future	6816	8	6816	8	0.00
21/05/2013	R209 On 07-November-13	9.50	Call	Bond Future	10855	12	10855	12	0.00
21/05/2013	R209 On 07-November-13	9.50	Put	Bond Future	487	0	487	0	980.00
21/05/2013	R209 On 07-November-13	8.81	Put	Bond Future	1535	1	1535	1	0.00
21/05/2013	R209 On 07-November-13	8.80	Put	Bond Future	1558	1	1558	1	0.00
21/05/2013	R209 On 07-November-13	8.79	Put	Bond Future	1582	1	1582	1	0.00
21/05/2013	R209 On 06-February-14			Bond Future	8.23	83.3214	8.2306	83.3214	0.00
21/05/2013	R209 On 06-February-14	8.54	Call	Bond Future	5953	7	5953	7	0.00
21/05/2013	R209 On 06-February-14	8.56	Call	Bond Future	6049	7	6049	7	0.00
21/05/2013	R209 On 06-February-14	8.55	Call	Bond Future	6001	7	6001	7	0.00
21/05/2013	R209 On 06-February-14	8.55	Put	Bond Future	3344	3	3344	3	0.00
21/05/2013	R209 On 06-February-14	8.56	Put	Bond Future	3311	3	3311	3	0.00
21/05/2013	R209 On 06-February-14	8.54	Put	Bond Future	3377	3	3377	3	0.00
21/05/2013	R209 On 08-May-14			Bond Future	8.30	81.3047	8.2953	81.3047	0.00
21/05/2013	R209 On 08-May-14	7.84	Call	Bond Future	0	0	0	0	0.00
21/05/2013	R209 On 08-May-14	7.85	Call	Bond Future	0	0	0	0	0.00
21/05/2013	R209 On 08-May-14	7.86	Call	Bond Future	0	0	0	0	0.00
21/05/2013	R209 On 08-May-14	7.86	Put	Bond Future	3800	3	3800	3	0.00
21/05/2013	R209 On 08-May-14	7.85	Put	Bond Future	3891	3	3891	3	0.00
21/05/2013	R209 On 08-May-14	7.84	Put	Bond Future	3981	3	3981	3	0.00
21/05/2013	R210 On 01-August-13			Bond Future	175.35	175.9719	175.3514	175.9719	1,237.00
21/05/2013	R210 On 01-August-13	172.99	Call	Bond Future	2361	3	2361	3	0.00
21/05/2013	R210 On 01-August-13	173.01	Call	Bond Future	2341	3	2341	3	0.00
21/05/2013	R210 On 01-August-13	173.00	Call	Bond Future	2351	3	2351	3	0.00
21/05/2013	R210 On 01-August-13	173.00	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R210 On 01-August-13	173.01	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R210 On 01-August-13	172.99	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R211 On 01-August-13			Bond Future	130.66	130.6299	130.6551	130.6299	522.00
21/05/2013	R211 On 01-August-13	129.99	Call	Bond Future	665	1	665	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
21/05/2013	R211 On 01-August-13	130.00	Call	Bond Future	655	1	655	1	0.00
21/05/2013	R211 On 01-August-13	130.01	Call	Bond Future	645	1	645	1	0.00
21/05/2013	R211 On 01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R211 On 01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R212 On 01-August-13			Bond Future	139.09	139.6093	139.0900	139.6093	21,791.00
21/05/2013	R212 On 01-August-13	137.99	Call	Bond Future	1100	2	1100	2	0.00
21/05/2013	R212 On 01-August-13	138.00	Call	Bond Future	1090	2	1090	2	0.00
21/05/2013	R212 On 01-August-13	138.01	Call	Bond Future	1080	2	1080	2	0.00
21/05/2013	R212 On 01-August-13	138.01	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R212 On 01-August-13	138.00	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R212 On 01-August-13	137.99	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R213 On 01-August-13			Bond Future	7.76	96.7068	7.7608	96.7068	6,824.00
21/05/2013	R213 On 01-August-13	91.25	Call	Bond Future	85172	86	85172	86	0.00
21/05/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R213 On 07-November-13			Bond Future	7.83	94.5359	7.8300	94.5359	0.00
21/05/2013	R213 On 07-November-13	8.59	Call	Bond Future	7554	8	7554	8	0.00
21/05/2013	R213 On 07-November-13	8.60	Call	Bond Future	7615	8	7615	8	0.00
21/05/2013	R213 On 07-November-13	8.61	Call	Bond Future	7675	8	7675	8	0.00
21/05/2013	R213 On 07-November-13	8.61	Put	Bond Future	1118	1	1118	1	0.00
21/05/2013	R213 On 07-November-13	8.60	Put	Bond Future	1137	1	1137	1	0.00
21/05/2013	R213 On 07-November-13	8.59	Put	Bond Future	1157	1	1157	1	0.00
21/05/2013	R213 On 06-February-14			Bond Future	7.89	95.8054	7.8944	95.8054	0.00
21/05/2013	R213 On 06-February-14	8.31	Call	Bond Future	6444	7	6444	7	0.00
21/05/2013	R213 On 06-February-14	8.30	Call	Bond Future	6392	7	6392	7	0.00
21/05/2013	R213 On 06-February-14	8.29	Call	Bond Future	6341	7	6341	7	0.00
21/05/2013	R213 On 06-February-14	8.29	Put	Bond Future	2979	3	2979	3	0.00
21/05/2013	R213 On 06-February-14	8.30	Put	Bond Future	2948	3	2948	3	0.00
21/05/2013	R213 On 06-February-14	8.31	Put	Bond Future	2917	3	2917	3	0.00
21/05/2013	R213 On 08-May-14			Bond Future	7.96	93.5641	7.9567	93.5641	0.00
21/05/2013	R213 On 08-May-14	7.66	Call	Bond Future	0	0	0	0	0.00
21/05/2013	R213 On 08-May-14	7.64	Call	Bond Future	0	0	0	0	0.00
21/05/2013	R213 On 08-May-14	7.65	Call	Bond Future	0	0	0	0	0.00
21/05/2013	R213 On 08-May-14	7.65	Put	Bond Future	2693	2	2693	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
21/05/2013	R213 On 08-May-14	7.64	Put	Bond Future	2783	2	2783	2	0.00
21/05/2013	R213 On 08-May-14	7.66	Put	Bond Future	2604	2	2604	2	0.00
21/05/2013	R214 On 01-August-13			Bond Future	8.24	85.3073	8.2423	85.3073	840.00
21/05/2013	R214 On 01-August-13	84.31	Call	Bond Future	73495	75	73495	75	0.00
21/05/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
21/05/2013	R214 On 07-November-13			Bond Future	8.31	83.2279	8.3133	83.2279	0.00
21/05/2013	R214 On 07-November-13	7.81	Call	Bond Future	1912	2	1912	2	0.00
21/05/2013	R214 On 07-November-13	7.80	Call	Bond Future	1883	2	1883	2	0.00
21/05/2013	R214 On 07-November-13	7.79	Call	Bond Future	1854	2	1854	2	0.00
21/05/2013	R214 On 07-November-13	7.79	Put	Bond Future	6802	6	6802	6	0.00
21/05/2013	R214 On 07-November-13	7.80	Put	Bond Future	6732	6	6732	6	0.00
21/05/2013	R214 On 07-November-13	7.81	Put	Bond Future	6663	6	6663	6	0.00
21/05/2013	R248 On 01-August-13			Bond Future	8.34	109.8504	8.3444	109.8504	603.00
21/05/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
21/05/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
21/05/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
21/05/2013	R248 On 01-August-13	7.86	Put	Bond Future	5963	4	5963	4	0.00
21/05/2013	R248 On 01-August-13	7.85	Put	Bond Future	6092	5	6092	5	0.00
21/05/2013	R248 On 01-August-13	7.84	Put	Bond Future	6222	5	6222	5	0.00
21/05/2013	R248 On 07-November-13			Bond Future	8.42	106.9808	8.4182	106.9808	0.00
21/05/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
21/05/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
21/05/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
21/05/2013	R248 On 07-November-13	7.86	Put	Bond Future	6811	5	6811	5	0.00
21/05/2013	R248 On 07-November-13	7.85	Put	Bond Future	6940	5	6940	5	0.00
21/05/2013	R248 On 07-November-13	7.84	Put	Bond Future	7070	6	7070	6	0.00