



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For June 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	2025 On 01-August-13			Bond Future	115.42	115.9885	115.4156	115.9885	0.00
07/06/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
07/06/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
07/06/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
07/06/2013	2025 On 01-August-13	118.01	Put	Bond Future	2594	2	2594	2	0.00
07/06/2013	2025 On 01-August-13	118.00	Put	Bond Future	2584	2	2584	2	0.00
07/06/2013	2025 On 01-August-13	117.99	Put	Bond Future	2574	2	2574	2	0.00
07/06/2013	2038 On 01-August-13			Bond Future	109.68	109.6467	109.6808	109.6467	9.00

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07/06/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
07/06/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
07/06/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
07/06/2013	2038 On 01-August-13	115.00	Put	Bond Future	5319	5	5319	5	0.00
07/06/2013	2038 On 01-August-13	115.01	Put	Bond Future	5329	5	5329	5	0.00
07/06/2013	2038 On 01-August-13	114.99	Put	Bond Future	5309	5	5309	5	0.00
07/06/2013	2050 On 01-August-13			Bond Future	115.49	115.4543	115.4907	115.4543	122.00
07/06/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
07/06/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
07/06/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
07/06/2013	2050 On 01-August-13	119.01	Put	Bond Future	3519	4	3519	4	0.00
07/06/2013	2050 On 01-August-13	119.00	Put	Bond Future	3509	4	3509	4	0.00
07/06/2013	2050 On 01-August-13	118.99	Put	Bond Future	3499	4	3499	4	0.00
07/06/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	AL37 On 01-August-13			Index Future	402.80	404.7890	402.8010	404.7890	75.00
07/06/2013	AL37 On 07-November-13			Index Future	408.49	410.5020	408.4860	410.5020	0.00
07/06/2013	AL7T On 01-August-13			Index Future	478.40	482.1730	478.4010	482.1730	1.00
07/06/2013	AL7T On 07-November-13			Index Future	485.15	488.9780	485.1530	488.9780	0.00
07/06/2013	ALBI On 01-August-13			Index Future	428.40	431.5670	428.3950	431.5670	736.00
07/06/2013	ALBI On 07-November-13			Index Future	434.44	437.6580	434.4410	437.6580	85.00
07/06/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	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
07/06/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/06/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2013	EL28 On 01-August-13			Bond Future	113.62	113.5815	113.6166	113.5815	0.00
07/06/2013	EL28 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
07/06/2013	EL28 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
07/06/2013	EL28 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
07/06/2013	EL28 On 01-August-13	115.01	Put	Bond Future	1393	1	1393	1	0.00
07/06/2013	EL28 On 01-August-13	114.99	Put	Bond Future	1373	1	1373	1	0.00
07/06/2013	EL28 On 01-August-13	115.00	Put	Bond Future	1383	1	1383	1	0.00
07/06/2013	ES33 On 01-August-13			Bond Future	9.46	86.4435	9.4610	86.4435	292.00
07/06/2013	ES33 On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
07/06/2013	ES33 On 01-August-13	91.02	Call	Bond Future	74372	75	74372	75	0.00
07/06/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
07/06/2013	ES33 On 01-August-13	9.00	Put	Bond Future	3669	3	3669	3	0.00
07/06/2013	ES33 On 07-November-13			Bond Future	9.58	83.8822	9.5820	83.8822	0.00
07/06/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
07/06/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
07/06/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
07/06/2013	ES33 On 07-November-13	8.51	Put	Bond Future	8740	8	8740	8	0.00
07/06/2013	ES33 On 07-November-13	8.50	Put	Bond Future	8829	8	8829	8	0.00

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07/06/2013	ES33 On 07-November-13	8.49	Put	Bond Future	8917	8	8917	8	0.00
07/06/2013	GOVI On 01-August-13			GOVI	427.81	430.9540	427.8120	430.9540	383.00
07/06/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
07/06/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
07/06/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
07/06/2013	GOVI On 01-August-13	446.01	Put	GOVI	181980	15	181980	15	0.00
07/06/2013	GOVI On 01-August-13	446.00	Put	GOVI	181880	15	181880	15	0.00
07/06/2013	GOVI On 01-August-13	445.99	Put	GOVI	181780	15	181780	15	0.00
07/06/2013	GOVI On 07-November-13			GOVI	433.85	437.0360	433.8490	437.0360	0.00
07/06/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
07/06/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
07/06/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
07/06/2013	GOVI On 07-November-13	446.01	Put	GOVI	121610	9	121610	9	0.00
07/06/2013	GOVI On 07-November-13	446.00	Put	GOVI	121510	9	121510	9	0.00
07/06/2013	GOVI On 07-November-13	445.99	Put	GOVI	121410	9	121410	9	0.00
07/06/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/06/2013	IGOV On 01-August-13			Index Future	203.80	204.5150	203.8000	204.5150	1,050.00
07/06/2013	IGOV On 07-November-13			Index Future	206.70	207.4290	206.7030	207.4290	7.00
07/06/2013	ILBI On 01-August-13			Index Future	554.52	558.8660	554.5190	558.8660	186.00
07/06/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
07/06/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/06/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
07/06/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/06/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/06/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/06/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.15	94.8500	5.1500	94.8500	750.00
07/06/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.22	94.7800	5.2200	94.7800	0.00
07/06/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.30	94.6900	5.3000	94.6900	0.00
07/06/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.38	94.6200	5.3800	94.6200	700.00
07/06/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.50	94.5200	5.5000	94.5200	0.00
07/06/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.68	94.3800	5.6800	94.3800	0.00
07/06/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.77	94.3100	5.7700	94.3100	1,500.00
07/06/2013	JBAF On 19-March-14			Jibar Tradeable Future	6.07	94.0600	6.0700	94.0600	400.00
07/06/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.31	93.8500	6.3100	93.8500	1,000.00

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07/06/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.55	93.5700	6.5500	93.5700	0.00
07/06/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.81	93.3000	6.8100	93.3000	0.00
07/06/2013	JBAF On 18-March-15			Jibar Tradeable Future	7.11	93.0000	7.1100	93.0000	0.00
07/06/2013	R023 On 01-August-13			Bond Future	7.63	104.9927	7.6318	104.9927	9,547.00
07/06/2013	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
07/06/2013	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
07/06/2013	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
07/06/2013	R023 On 01-August-13	7.30	Put	Bond Future	2268	1	2268	1	0.00
07/06/2013	R023 On 01-August-13	7.31	Put	Bond Future	2199	1	2199	1	0.00
07/06/2013	R023 On 01-August-13	7.29	Put	Bond Future	2338	1	2338	1	0.00
07/06/2013	R023 On 07-November-13			Bond Future	7.73	102.5589	7.7285	102.5589	0.00
07/06/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
07/06/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
07/06/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
07/06/2013	R023 On 07-November-13	6.50	Put	Bond Future	8483	8	8483	8	0.00
07/06/2013	R023 On 07-November-13	6.51	Put	Bond Future	8411	8	8411	8	0.00
07/06/2013	R023 On 07-November-13	6.49	Put	Bond Future	8556	8	8556	8	0.00
07/06/2013	R157 On 01-August-13			Bond Future	6.21	119.5312	6.2115	119.5312	19,204.00
07/06/2013	R157 On 01-August-13	116.11	Call	Bond Future	90009	90	90009	90	0.00
07/06/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
07/06/2013	R157 On 07-November-13			Bond Future	6.37	114.4118	6.3654	114.4118	0.00
07/06/2013	R157 On 07-November-13	5.59	Call	Bond Future	105	0	105	0	0.00
07/06/2013	R157 On 07-November-13	5.61	Call	Bond Future	111	0	111	0	0.00
07/06/2013	R157 On 07-November-13	5.60	Call	Bond Future	108	0	108	0	0.00
07/06/2013	R157 On 07-November-13	5.60	Put	Bond Future	1537	1	1537	1	0.00
07/06/2013	R157 On 07-November-13	5.61	Put	Bond Future	1521	1	1521	1	0.00
07/06/2013	R157 On 07-November-13	5.59	Put	Bond Future	1553	1	1553	1	0.00
07/06/2013	R157 On 06-February-14			Bond Future	6.54	115.9513	6.5391	115.9513	0.00
07/06/2013	R157 On 06-February-14	5.66	Call	Bond Future	154	0	154	0	0.00
07/06/2013	R157 On 06-February-14	5.64	Call	Bond Future	148	0	148	0	0.00
07/06/2013	R157 On 06-February-14	5.65	Call	Bond Future	151	0	151	0	0.00
07/06/2013	R157 On 06-February-14	5.65	Put	Bond Future	1579	2	1579	2	0.00
07/06/2013	R157 On 06-February-14	5.64	Put	Bond Future	1592	2	1592	2	0.00
07/06/2013	R157 On 06-February-14	5.66	Put	Bond Future	1566	2	1566	2	0.00

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07/06/2013	R157 On 08-May-14			Bond Future	6.75	110.7124	6.7548	110.7124	0.00
07/06/2013	R157 On 08-May-14	5.21	Call	Bond Future	65	0	65	0	0.00
07/06/2013	R157 On 08-May-14	5.20	Call	Bond Future	63	0	63	0	0.00
07/06/2013	R157 On 08-May-14	5.19	Call	Bond Future	62	0	62	0	0.00
07/06/2013	R157 On 08-May-14	5.19	Put	Bond Future	2187	2	2187	2	0.00
07/06/2013	R157 On 08-May-14	5.20	Put	Bond Future	2174	2	2174	2	0.00
07/06/2013	R157 On 08-May-14	5.21	Put	Bond Future	2162	2	2162	2	0.00
07/06/2013	R186 On 01-August-13			Bond Future	7.98	123.0060	7.9816	123.0060	62,318.00
07/06/2013	R186 On 01-August-13	7.20	Call	Bond Future	218	0	218	0	6,800.00
07/06/2013	R186 On 01-August-13	7.25	Call	Bond Future	264	0	264	0	5,315.00
07/06/2013	R186 On 01-August-13	7.50	Call	Bond Future	627	1	627	1	6,800.00
07/06/2013	R186 On 01-August-13	128.26	Call	Bond Future	112503	114	112503	114	0.00
07/06/2013	R186 On 01-August-13	7.00	Call	Bond Future	94	0	94	0	0.00
07/06/2013	R186 On 01-August-13	6.50	Call	Bond Future	7	0	7	0	500.00
07/06/2013	R186 On 01-August-13	6.80	Call	Bond Future	36	0	36	0	0.00
07/06/2013	R186 On 01-August-13	6.75	Call	Bond Future	28	0	28	0	1,000.00
07/06/2013	R186 On 01-August-13	6.75	Put	Bond Future	12248	11	12248	11	0.00
07/06/2013	R186 On 01-August-13	6.80	Put	Bond Future	11727	11	11727	11	100.00
07/06/2013	R186 On 01-August-13	6.50	Put	Bond Future	14915	14	14915	14	0.00
07/06/2013	R186 On 01-August-13	7.00	Put	Bond Future	9699	9	9699	9	4,100.00
07/06/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
07/06/2013	R186 On 01-August-13	7.50	Put	Bond Future	5211	4	5211	4	0.00
07/06/2013	R186 On 01-August-13	7.25	Put	Bond Future	7325	6	7325	6	0.00
07/06/2013	R186 On 01-August-13	7.20	Put	Bond Future	7782	7	7782	7	2,957.00
07/06/2013	R186 On 07-November-13			Bond Future	8.08	124.7420	8.0761	124.7420	540.00
07/06/2013	R186 On 07-November-13	8.75	Call	Bond Future	7445	8	7445	8	0.00
07/06/2013	R186 On 07-November-13	8.14	Call	Bond Future	4114	5	4114	5	0.00
07/06/2013	R186 On 07-November-13	8.15	Call	Bond Future	4162	5	4162	5	0.00
07/06/2013	R186 On 07-November-13	8.16	Call	Bond Future	4209	5	4209	5	0.00
07/06/2013	R186 On 07-November-13	6.75	Call	Bond Future	401	1	401	1	1,000.00
07/06/2013	R186 On 07-November-13	6.50	Call	Bond Future	218	0	218	0	5,290.00
07/06/2013	R186 On 07-November-13	6.50	Put	Bond Future	15770	15	15770	15	0.00
07/06/2013	R186 On 07-November-13	6.75	Put	Bond Future	13306	12	13306	12	0.00
07/06/2013	R186 On 07-November-13	8.16	Put	Bond Future	3453	3	3453	3	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
07/06/2013	R186 On 07-November-13	8.15	Put	Bond Future	3495	3	3495	3	0.00
07/06/2013	R186 On 07-November-13	8.14	Put	Bond Future	3537	3	3537	3	0.00
07/06/2013	R186 On 07-November-13	8.75	Put	Bond Future	1554	1	1554	1	1,030.00
07/06/2013	R186 On 06-February-14			Bond Future	8.16	121.1300	8.1639	121.1300	0.00
07/06/2013	R186 On 06-February-14	7.75	Call	Bond Future	3148	4	3148	4	0.00
07/06/2013	R186 On 06-February-14	7.76	Call	Bond Future	3183	4	3183	4	0.00
07/06/2013	R186 On 06-February-14	7.74	Call	Bond Future	3113	4	3113	4	0.00
07/06/2013	R186 On 06-February-14	7.74	Put	Bond Future	6954	6	6954	6	0.00
07/06/2013	R186 On 06-February-14	7.76	Put	Bond Future	6840	6	6840	6	0.00
07/06/2013	R186 On 06-February-14	7.75	Put	Bond Future	6897	6	6897	6	0.00
07/06/2013	R186 On 08-May-14			Bond Future	8.26	122.7704	8.2557	122.7704	0.00
07/06/2013	R186 On 08-May-14	7.10	Call	Bond Future	1837	2	1837	2	0.00
07/06/2013	R186 On 08-May-14	7.09	Call	Bond Future	1816	2	1816	2	0.00
07/06/2013	R186 On 08-May-14	7.11	Call	Bond Future	1858	2	1858	2	0.00
07/06/2013	R186 On 08-May-14	7.11	Put	Bond Future	12398	11	12398	11	0.00
07/06/2013	R186 On 08-May-14	7.09	Put	Bond Future	12551	12	12551	12	0.00
07/06/2013	R186 On 08-May-14	7.10	Put	Bond Future	12474	12	12474	12	0.00
07/06/2013	R197 On 01-August-13			Bond Future	290.37	290.2850	290.3657	290.2850	2,546.00
07/06/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
07/06/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
07/06/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
07/06/2013	R197 On 01-August-13	295.01	Put	Bond Future	4644	5	4644	5	0.00
07/06/2013	R197 On 01-August-13	295.00	Put	Bond Future	4634	5	4634	5	0.00
07/06/2013	R197 On 01-August-13	294.99	Put	Bond Future	4624	5	4624	5	0.00
07/06/2013	R201 On 01-August-13			Bond Future	5.79	104.9394	5.7874	104.9394	0.00
07/06/2013	R201 On 01-August-13	107.45	Call	Bond Future	67703	68	67703	68	0.00
07/06/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
07/06/2013	R201 On 07-November-13			Bond Future	5.91	106.4204	5.9116	106.4204	0.00
07/06/2013	R201 On 07-November-13	4.79	Call	Bond Future	15	0	15	0	0.00
07/06/2013	R201 On 07-November-13	4.81	Call	Bond Future	16	0	16	0	0.00
07/06/2013	R201 On 07-November-13	4.80	Call	Bond Future	15	0	15	0	0.00
07/06/2013	R201 On 07-November-13	4.80	Put	Bond Future	1228	1	1228	1	0.00
07/06/2013	R201 On 07-November-13	4.81	Put	Bond Future	1217	1	1217	1	0.00
07/06/2013	R201 On 07-November-13	4.79	Put	Bond Future	1238	1	1238	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
07/06/2013	R201 On 06-February-14			Bond Future	6.06	103.4436	6.0579	103.4436	0.00
07/06/2013	R201 On 06-February-14	5.26	Call	Bond Future	86	0	86	0	0.00
07/06/2013	R201 On 06-February-14	5.24	Call	Bond Future	83	0	83	0	0.00
07/06/2013	R201 On 06-February-14	5.25	Call	Bond Future	85	0	85	0	0.00
07/06/2013	R201 On 06-February-14	5.25	Put	Bond Future	767	1	767	1	0.00
07/06/2013	R201 On 06-February-14	5.24	Put	Bond Future	774	1	774	1	0.00
07/06/2013	R201 On 06-February-14	5.26	Put	Bond Future	760	1	760	1	0.00
07/06/2013	R201 On 08-May-14			Bond Future	6.32	104.8445	6.3160	104.8445	0.00
07/06/2013	R201 On 08-May-14	4.76	Call	Bond Future	32	0	32	0	0.00
07/06/2013	R201 On 08-May-14	4.75	Call	Bond Future	32	0	32	0	0.00
07/06/2013	R201 On 08-May-14	4.74	Call	Bond Future	31	0	31	0	0.00
07/06/2013	R201 On 08-May-14	4.74	Put	Bond Future	978	1	978	1	0.00
07/06/2013	R201 On 08-May-14	4.75	Put	Bond Future	973	1	973	1	0.00
07/06/2013	R201 On 08-May-14	4.76	Put	Bond Future	967	1	967	1	0.00
07/06/2013	R202 On 01-August-13			Bond Future	214.17	216.7627	214.1655	216.7627	44,020.00
07/06/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
07/06/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
07/06/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
07/06/2013	R202 On 01-August-13	223.00	Put	Bond Future	8835	6	8835	6	0.00
07/06/2013	R202 On 01-August-13	223.01	Put	Bond Future	8845	6	8845	6	0.00
07/06/2013	R202 On 01-August-13	222.99	Put	Bond Future	8825	6	8825	6	0.00
07/06/2013	R203 On 01-August-13			Bond Future	6.84	108.6072	6.8402	108.6072	4,182.00
07/06/2013	R203 On 01-August-13	109.11	Call	Bond Future	94979	95	94979	95	0.00
07/06/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
07/06/2013	R203 On 07-November-13			Bond Future	6.97	105.9806	6.9683	105.9806	0.00
07/06/2013	R203 On 07-November-13	5.71	Call	Bond Future	60	0	60	0	15.00
07/06/2013	R203 On 07-November-13	5.99	Call	Bond Future	138	0	138	0	0.00
07/06/2013	R203 On 07-November-13	6.00	Call	Bond Future	142	0	142	0	0.00
07/06/2013	R203 On 07-November-13	571.00	Call	Bond Future	103331	104	103331	104	0.00
07/06/2013	R203 On 07-November-13	6.01	Call	Bond Future	146	0	146	0	0.00
07/06/2013	R203 On 07-November-13	6.01	Put	Bond Future	3474	3	3474	3	0.00
07/06/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
07/06/2013	R203 On 07-November-13	6.00	Put	Bond Future	3506	3	3506	3	0.00
07/06/2013	R203 On 07-November-13	5.99	Put	Bond Future	3537	3	3537	3	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
07/06/2013	R203 On 07-November-13	5.71	Put	Bond Future	4457	4	4457	4	0.00
07/06/2013	R203 On 06-February-14			Bond Future	7.10	107.4065	7.0975	107.4065	0.00
07/06/2013	R203 On 06-February-14	6.16	Call	Bond Future	304	0	304	0	0.00
07/06/2013	R203 On 06-February-14	5.95	Call	Bond Future	198	0	198	0	16.00
07/06/2013	R203 On 06-February-14	6.15	Call	Bond Future	298	0	298	0	0.00
07/06/2013	R203 On 06-February-14	6.14	Call	Bond Future	292	0	292	0	0.00
07/06/2013	R203 On 06-February-14	6.14	Put	Bond Future	3403	3	3403	3	0.00
07/06/2013	R203 On 06-February-14	6.15	Put	Bond Future	3375	3	3375	3	0.00
07/06/2013	R203 On 06-February-14	5.95	Put	Bond Future	3939	4	3939	4	0.00
07/06/2013	R203 On 06-February-14	6.16	Put	Bond Future	3348	3	3348	3	0.00
07/06/2013	R203 On 08-May-14			Bond Future	7.24	104.6999	7.2360	104.6999	0.00
07/06/2013	R203 On 08-May-14	5.76	Call	Bond Future	178	0	178	0	0.00
07/06/2013	R203 On 08-May-14	5.74	Call	Bond Future	171	0	171	0	0.00
07/06/2013	R203 On 08-May-14	5.75	Call	Bond Future	175	0	175	0	0.00
07/06/2013	R203 On 08-May-14	5.75	Put	Bond Future	4716	4	4716	4	0.00
07/06/2013	R203 On 08-May-14	5.74	Put	Bond Future	4744	4	4744	4	0.00
07/06/2013	R203 On 08-May-14	5.76	Put	Bond Future	4688	4	4688	4	0.00
07/06/2013	R204 On 01-August-13			Bond Future	7.02	105.8360	7.0239	105.8360	14,365.00
07/06/2013	R204 On 01-August-13	110.75	Call	Bond Future	96417	97	96417	97	0.00
07/06/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
07/06/2013	R204 On 07-November-13			Bond Future	7.13	107.3297	7.1345	107.3297	0.00
07/06/2013	R204 On 07-November-13	6.29	Call	Bond Future	294	0	294	0	0.00
07/06/2013	R204 On 07-November-13	6.30	Call	Bond Future	301	0	301	0	0.00
07/06/2013	R204 On 07-November-13	6.31	Call	Bond Future	308	0	308	0	0.00
07/06/2013	R204 On 07-November-13	7.00	Call	Bond Future	1209	1	1209	1	0.00
07/06/2013	R204 On 07-November-13	7.00	Put	Bond Future	1792	2	1792	2	1,270.00
07/06/2013	R204 On 07-November-13	6.31	Put	Bond Future	3940	4	3940	4	0.00
07/06/2013	R204 On 07-November-13	6.30	Put	Bond Future	3978	4	3978	4	0.00
07/06/2013	R204 On 07-November-13	6.29	Put	Bond Future	4016	4	4016	4	0.00
07/06/2013	R204 On 06-February-14			Bond Future	7.24	104.7430	7.2406	104.7430	0.00
07/06/2013	R204 On 06-February-14	6.40	Call	Bond Future	575	1	575	1	0.00
07/06/2013	R204 On 06-February-14	6.39	Call	Bond Future	566	1	566	1	0.00
07/06/2013	R204 On 06-February-14	6.41	Call	Bond Future	584	1	584	1	0.00
07/06/2013	R204 On 06-February-14	6.41	Put	Bond Future	4070	4	4070	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
07/06/2013	R204 On 06-February-14	6.39	Put	Bond Future	4136	4	4136	4	0.00
07/06/2013	R204 On 06-February-14	6.40	Put	Bond Future	4103	4	4103	4	0.00
07/06/2013	R204 On 08-May-14			Bond Future	7.36	106.1615	7.3575	106.1615	0.00
07/06/2013	R204 On 08-May-14	6.05	Call	Bond Future	412	1	412	1	0.00
07/06/2013	R204 On 08-May-14	6.06	Call	Bond Future	419	1	419	1	0.00
07/06/2013	R204 On 08-May-14	6.04	Call	Bond Future	406	1	406	1	0.00
07/06/2013	R204 On 08-May-14	6.04	Put	Bond Future	5717	5	5717	5	0.00
07/06/2013	R204 On 08-May-14	6.06	Put	Bond Future	5647	5	5647	5	0.00
07/06/2013	R204 On 08-May-14	6.05	Put	Bond Future	5682	5	5682	5	0.00
07/06/2013	R206 On 01-August-13			Bond Future	5.75	101.1825	5.7541	101.1825	0.00
07/06/2013	R206 On 01-August-13	103.94	Call	Bond Future	30168	30	30168	30	0.00
07/06/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
07/06/2013	R206 On 07-November-13			Bond Future	6.43	102.6106	6.4254	102.6106	0.00
07/06/2013	R206 On 07-November-13	4.29	Call	Bond Future	1	0	1	0	0.00
07/06/2013	R206 On 07-November-13	4.31	Call	Bond Future	1	0	1	0	0.00
07/06/2013	R206 On 07-November-13	4.30	Call	Bond Future	1	0	1	0	0.00
07/06/2013	R206 On 07-November-13	4.30	Put	Bond Future	381	0	381	0	0.00
07/06/2013	R206 On 07-November-13	4.31	Put	Bond Future	379	0	379	0	0.00
07/06/2013	R206 On 07-November-13	4.29	Put	Bond Future	383	0	383	0	0.00
07/06/2013	R207 On 01-August-13			Bond Future	7.25	101.0318	7.2538	101.0318	13,675.00
07/06/2013	R207 On 01-August-13	106.18	Call	Bond Future	92836	93	92836	93	0.00
07/06/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
07/06/2013	R207 On 07-November-13			Bond Future	7.36	102.4577	7.3573	102.4577	0.00
07/06/2013	R207 On 07-November-13	6.69	Call	Bond Future	578	1	578	1	0.00
07/06/2013	R207 On 07-November-13	6.70	Call	Bond Future	590	1	590	1	0.00
07/06/2013	R207 On 07-November-13	6.71	Call	Bond Future	602	1	602	1	0.00
07/06/2013	R207 On 07-November-13	6.71	Put	Bond Future	3821	3	3821	3	0.00
07/06/2013	R207 On 07-November-13	6.70	Put	Bond Future	3860	3	3860	3	0.00
07/06/2013	R207 On 07-November-13	6.69	Put	Bond Future	3899	3	3899	3	0.00
07/06/2013	R207 On 06-February-14			Bond Future	7.46	100.1967	7.4571	100.1967	0.00
07/06/2013	R207 On 06-February-14	6.66	Call	Bond Future	816	1	816	1	0.00
07/06/2013	R207 On 06-February-14	6.65	Call	Bond Future	804	1	804	1	0.00
07/06/2013	R207 On 06-February-14	6.64	Call	Bond Future	792	1	792	1	0.00
07/06/2013	R207 On 06-February-14	6.64	Put	Bond Future	4718	4	4718	4	0.00

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07/06/2013	R207 On 06-February-14	6.65	Put	Bond Future	4681	4	4681	4	0.00
07/06/2013	R207 On 06-February-14	6.66	Put	Bond Future	4644	4	4644	4	0.00
07/06/2013	R207 On 08-May-14			Bond Future	7.57	101.5537	7.5679	101.5537	0.00
07/06/2013	R207 On 08-May-14	6.21	Call	Bond Future	543	1	543	1	0.00
07/06/2013	R207 On 08-May-14	6.19	Call	Bond Future	527	1	527	1	0.00
07/06/2013	R207 On 08-May-14	6.20	Call	Bond Future	535	1	535	1	0.00
07/06/2013	R207 On 08-May-14	6.20	Put	Bond Future	6941	6	6941	6	0.00
07/06/2013	R207 On 08-May-14	6.19	Put	Bond Future	6982	6	6982	6	0.00
07/06/2013	R207 On 08-May-14	6.21	Put	Bond Future	6901	6	6901	6	0.00
07/06/2013	R208 On 01-August-13			Bond Future	7.36	99.6210	7.3578	99.6210	18,509.00
07/06/2013	R208 On 01-August-13	101.40	Call	Bond Future	89795	91	89795	91	0.00
07/06/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
07/06/2013	R208 On 07-November-13			Bond Future	7.45	97.6310	7.4550	97.6310	0.00
07/06/2013	R208 On 07-November-13	6.79	Call	Bond Future	680	1	680	1	0.00
07/06/2013	R208 On 07-November-13	6.80	Call	Bond Future	693	1	693	1	0.00
07/06/2013	R208 On 07-November-13	6.81	Call	Bond Future	707	1	707	1	0.00
07/06/2013	R208 On 07-November-13	7.50	Call	Bond Future	2163	3	2163	3	0.00
07/06/2013	R208 On 07-November-13	7.50	Put	Bond Future	1918	2	1918	2	1,520.00
07/06/2013	R208 On 07-November-13	6.81	Put	Bond Future	4311	4	4311	4	0.00
07/06/2013	R208 On 07-November-13	6.80	Put	Bond Future	4355	4	4355	4	0.00
07/06/2013	R208 On 07-November-13	6.79	Put	Bond Future	4399	4	4399	4	0.00
07/06/2013	R208 On 06-February-14			Bond Future	7.55	98.9446	7.5464	98.9446	0.00
07/06/2013	R208 On 06-February-14	6.75	Call	Bond Future	928	1	928	1	0.00
07/06/2013	R208 On 06-February-14	6.74	Call	Bond Future	915	1	915	1	0.00
07/06/2013	R208 On 06-February-14	6.76	Call	Bond Future	943	1	943	1	0.00
07/06/2013	R208 On 06-February-14	6.76	Put	Bond Future	5219	5	5219	5	0.00
07/06/2013	R208 On 06-February-14	6.74	Put	Bond Future	5303	5	5303	5	0.00
07/06/2013	R208 On 06-February-14	6.75	Put	Bond Future	5261	5	5261	5	0.00
07/06/2013	R208 On 08-May-14			Bond Future	7.64	96.8880	7.6422	96.8880	0.00
07/06/2013	R208 On 08-May-14	6.30	Call	Bond Future	633	1	633	1	0.00
07/06/2013	R208 On 08-May-14	6.31	Call	Bond Future	642	1	642	1	0.00
07/06/2013	R208 On 08-May-14	6.29	Call	Bond Future	624	1	624	1	0.00
07/06/2013	R208 On 08-May-14	6.29	Put	Bond Future	7871	7	7871	7	0.00
07/06/2013	R208 On 08-May-14	6.31	Put	Bond Future	7777	7	7777	7	0.00

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07/06/2013	R208 On 08-May-14	6.30	Put	Bond Future	7824	7	7824	7	0.00
07/06/2013	R209 On 01-August-13			Bond Future	8.86	77.9044	8.8564	77.9044	9,942.00
07/06/2013	R209 On 01-August-13	79.36	Call	Bond Future	66927	68	66927	68	0.00
07/06/2013	R209 On 01-August-13	8.00	Call	Bond Future	178	0	178	0	0.00
07/06/2013	R209 On 01-August-13	8.00	Put	Bond Future	7301	6	7301	6	2,000.00
07/06/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
07/06/2013	R209 On 07-November-13			Bond Future	8.95	75.8596	8.9491	75.8596	0.00
07/06/2013	R209 On 07-November-13	8.65	Call	Bond Future	2421	3	2421	3	0.00
07/06/2013	R209 On 07-November-13	8.79	Call	Bond Future	2877	3	2877	3	0.00
07/06/2013	R209 On 07-November-13	8.80	Call	Bond Future	2911	3	2911	3	0.00
07/06/2013	R209 On 07-November-13	9.50	Call	Bond Future	5793	7	5793	7	0.00
07/06/2013	R209 On 07-November-13	8.81	Call	Bond Future	2945	3	2945	3	0.00
07/06/2013	R209 On 07-November-13	8.81	Put	Bond Future	4016	4	4016	4	0.00
07/06/2013	R209 On 07-November-13	9.50	Put	Bond Future	1777	1	1777	1	980.00
07/06/2013	R209 On 07-November-13	8.80	Put	Bond Future	4060	4	4060	4	0.00
07/06/2013	R209 On 07-November-13	8.79	Put	Bond Future	4104	4	4104	4	0.00
07/06/2013	R209 On 07-November-13	8.65	Put	Bond Future	4755	4	4755	4	4,700.00
07/06/2013	R209 On 06-February-14			Bond Future	9.04	76.8802	9.0350	76.8802	0.00
07/06/2013	R209 On 06-February-14	8.56	Call	Bond Future	2845	3	2845	3	0.00
07/06/2013	R209 On 06-February-14	8.54	Call	Bond Future	2786	3	2786	3	0.00
07/06/2013	R209 On 06-February-14	8.55	Call	Bond Future	2815	3	2815	3	0.00
07/06/2013	R209 On 06-February-14	8.55	Put	Bond Future	6597	6	6597	6	0.00
07/06/2013	R209 On 06-February-14	8.54	Put	Bond Future	6649	6	6649	6	0.00
07/06/2013	R209 On 06-February-14	8.56	Put	Bond Future	6546	6	6546	6	0.00
07/06/2013	R209 On 08-May-14			Bond Future	9.12	74.7765	9.1225	74.7765	0.00
07/06/2013	R209 On 08-May-14	7.86	Call	Bond Future	1693	2	1693	2	0.00
07/06/2013	R209 On 08-May-14	7.85	Call	Bond Future	1675	2	1675	2	0.00
07/06/2013	R209 On 08-May-14	7.84	Call	Bond Future	1656	2	1656	2	0.00
07/06/2013	R209 On 08-May-14	7.84	Put	Bond Future	12163	11	12163	11	0.00
07/06/2013	R209 On 08-May-14	7.85	Put	Bond Future	12091	11	12091	11	0.00
07/06/2013	R209 On 08-May-14	7.86	Put	Bond Future	12019	11	12019	11	0.00
07/06/2013	R210 On 01-August-13			Bond Future	166.63	166.9915	166.6262	166.9915	1,237.00
07/06/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
07/06/2013	R210 On 01-August-13	173.00	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
07/06/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
07/06/2013	R210 On 01-August-13	173.01	Put	Bond Future	6384	6	6384	6	0.00
07/06/2013	R210 On 01-August-13	173.00	Put	Bond Future	6374	6	6374	6	0.00
07/06/2013	R210 On 01-August-13	172.99	Put	Bond Future	6364	6	6364	6	0.00
07/06/2013	R211 On 01-August-13			Bond Future	130.66	130.6261	130.6571	130.6261	522.00
07/06/2013	R211 On 01-August-13	129.99	Call	Bond Future	667	1	667	1	0.00
07/06/2013	R211 On 01-August-13	130.01	Call	Bond Future	647	1	647	1	0.00
07/06/2013	R211 On 01-August-13	130.00	Call	Bond Future	657	1	657	1	0.00
07/06/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
07/06/2013	R211 On 01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
07/06/2013	R211 On 01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
07/06/2013	R212 On 01-August-13			Bond Future	135.58	135.7499	135.5755	135.7499	21,791.00
07/06/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
07/06/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
07/06/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
07/06/2013	R212 On 01-August-13	138.01	Put	Bond Future	2435	2	2435	2	0.00
07/06/2013	R212 On 01-August-13	138.00	Put	Bond Future	2425	2	2425	2	0.00
07/06/2013	R212 On 01-August-13	137.99	Put	Bond Future	2415	2	2415	2	0.00
07/06/2013	R213 On 01-August-13			Bond Future	8.61	89.6938	8.6126	89.6938	6,831.00
07/06/2013	R213 On 01-August-13	91.25	Call	Bond Future	77933	79	77933	79	0.00
07/06/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
07/06/2013	R213 On 07-November-13			Bond Future	8.71	87.4229	8.7090	87.4229	0.00
07/06/2013	R213 On 07-November-13	8.59	Call	Bond Future	3053	4	3053	4	0.00
07/06/2013	R213 On 07-November-13	8.61	Call	Bond Future	3126	4	3126	4	0.00
07/06/2013	R213 On 07-November-13	8.60	Call	Bond Future	3089	4	3089	4	0.00
07/06/2013	R213 On 07-November-13	8.60	Put	Bond Future	3952	3	3952	3	0.00
07/06/2013	R213 On 07-November-13	8.61	Put	Bond Future	3909	3	3909	3	0.00
07/06/2013	R213 On 07-November-13	8.59	Put	Bond Future	3996	3	3996	3	0.00
07/06/2013	R213 On 06-February-14			Bond Future	8.80	88.5991	8.8001	88.5991	0.00
07/06/2013	R213 On 06-February-14	8.31	Call	Bond Future	2820	3	2820	3	0.00
07/06/2013	R213 On 06-February-14	8.29	Call	Bond Future	2761	3	2761	3	0.00
07/06/2013	R213 On 06-February-14	8.30	Call	Bond Future	2790	3	2790	3	0.00
07/06/2013	R213 On 06-February-14	8.30	Put	Bond Future	6787	6	6787	6	0.00
07/06/2013	R213 On 06-February-14	8.29	Put	Bond Future	6840	6	6840	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
07/06/2013	R213 On 06-February-14	8.31	Put	Bond Future	6734	6	6734	6	0.00
07/06/2013	R213 On 08-May-14			Bond Future	8.89	86.2605	8.8892	86.2605	0.00
07/06/2013	R213 On 08-May-14	7.66	Call	Bond Future	1789	2	1789	2	0.00
07/06/2013	R213 On 08-May-14	7.65	Call	Bond Future	1769	2	1769	2	0.00
07/06/2013	R213 On 08-May-14	7.64	Call	Bond Future	1751	2	1751	2	0.00
07/06/2013	R213 On 08-May-14	7.64	Put	Bond Future	12075	11	12075	11	0.00
07/06/2013	R213 On 08-May-14	7.65	Put	Bond Future	12005	11	12005	11	0.00
07/06/2013	R213 On 08-May-14	7.66	Put	Bond Future	11934	11	11934	11	0.00
07/06/2013	R214 On 01-August-13			Bond Future	8.92	79.1050	8.9152	79.1050	840.00
07/06/2013	R214 On 01-August-13	84.31	Call	Bond Future	67708	69	67708	69	0.00
07/06/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
07/06/2013	R214 On 07-November-13			Bond Future	9.01	76.9373	9.0066	76.9373	0.00
07/06/2013	R214 On 07-November-13	7.79	Call	Bond Future	637	1	637	1	0.00
07/06/2013	R214 On 07-November-13	7.80	Call	Bond Future	649	1	649	1	0.00
07/06/2013	R214 On 07-November-13	7.81	Call	Bond Future	662	1	662	1	0.00
07/06/2013	R214 On 07-November-13	7.81	Put	Bond Future	11281	10	11281	10	0.00
07/06/2013	R214 On 07-November-13	7.80	Put	Bond Future	11367	11	11367	11	0.00
07/06/2013	R214 On 07-November-13	7.79	Put	Bond Future	11454	11	11454	11	0.00
07/06/2013	R248 On 01-August-13			Bond Future	8.96	102.6948	8.9561	102.6948	603.00
07/06/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
07/06/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
07/06/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
07/06/2013	R248 On 01-August-13	7.85	Put	Bond Future	12856	12	12856	12	0.00
07/06/2013	R248 On 01-August-13	7.86	Put	Bond Future	12727	12	12727	12	0.00
07/06/2013	R248 On 01-August-13	7.84	Put	Bond Future	12986	12	12986	12	0.00
07/06/2013	R248 On 07-November-13			Bond Future	9.05	99.7231	9.0494	99.7231	0.00
07/06/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
07/06/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
07/06/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
07/06/2013	R248 On 07-November-13	7.86	Put	Bond Future	13671	13	13671	13	0.00
07/06/2013	R248 On 07-November-13	7.85	Put	Bond Future	13800	13	13800	13	0.00
07/06/2013	R248 On 07-November-13	7.84	Put	Bond Future	13930	13	13930	13	0.00