



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
08/07/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	2025 On 01-August-13			Bond Future	109.63	109.6292	109.6324	109.6292	0.00
08/07/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
08/07/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
08/07/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
08/07/2013	2025 On 01-August-13	117.99	Put	Bond Future	8358	8	8358	8	0.00
08/07/2013	2025 On 01-August-13	118.00	Put	Bond Future	8368	8	8368	8	0.00
08/07/2013	2025 On 01-August-13	118.01	Put	Bond Future	8378	8	8378	8	0.00
08/07/2013	2038 On 01-August-13			Bond Future	104.30	104.2993	104.3044	104.2993	0.00

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08/07/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
08/07/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
08/07/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
08/07/2013	2038 On 01-August-13	115.00	Put	Bond Future	10696	11	10696	11	0.00
08/07/2013	2038 On 01-August-13	115.01	Put	Bond Future	10706	11	10706	11	0.00
08/07/2013	2038 On 01-August-13	114.99	Put	Bond Future	10686	11	10686	11	0.00
08/07/2013	2050 On 01-August-13			Bond Future	105.88	105.8758	105.8812	105.8758	122.00
08/07/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
08/07/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
08/07/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
08/07/2013	2050 On 01-August-13	119.00	Put	Bond Future	13119	13	13119	13	0.00
08/07/2013	2050 On 01-August-13	119.01	Put	Bond Future	13129	13	13129	13	0.00
08/07/2013	2050 On 01-August-13	118.99	Put	Bond Future	13109	13	13109	13	0.00
08/07/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	AL37 On 01-August-13			Index Future	400.11	399.9560	400.1060	399.9560	56.00
08/07/2013	AL37 On 07-November-13			Index Future	405.75	405.5980	405.7510	405.5980	0.00
08/07/2013	AL7T On 01-August-13			Index Future	473.46	473.3820	473.4580	473.3820	1.00
08/07/2013	AL7T On 07-November-13			Index Future	480.14	480.0610	480.1370	480.0610	0.00
08/07/2013	ALBI On 01-August-13			Index Future	426.08	425.7220	426.0800	425.7220	738.00
08/07/2013	ALBI On 07-November-13			Index Future	432.09	431.7280	432.0910	431.7280	85.00
08/07/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	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
08/07/2013	C202	On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	C206	On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/07/2013	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2013	EL28	On 01-August-13			Bond Future	109.12	109.1173	109.1228	109.1173	0.00
08/07/2013	EL28	On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
08/07/2013	EL28	On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
08/07/2013	EL28	On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
08/07/2013	EL28	On 01-August-13	114.99	Put	Bond Future	5867	6	5867	6	0.00
08/07/2013	EL28	On 01-August-13	115.00	Put	Bond Future	5877	6	5877	6	0.00
08/07/2013	EL28	On 01-August-13	115.01	Put	Bond Future	5887	6	5887	6	0.00
08/07/2013	ES33	On 01-August-13			Bond Future	9.39	85.6051	9.3857	85.6051	6,292.00
08/07/2013	ES33	On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
08/07/2013	ES33	On 01-August-13	91.02	Call	Bond Future	74954	75	74954	75	0.00
08/07/2013	ES33	On 01-August-13	9.00	Put	Bond Future	3087	3	3087	3	0.00
08/07/2013	ES33	On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
08/07/2013	ES33	On 07-November-13			Bond Future	9.50	83.0315	9.5041	83.0315	0.00
08/07/2013	ES33	On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
08/07/2013	ES33	On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
08/07/2013	ES33	On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
08/07/2013	ES33	On 07-November-13	8.49	Put	Bond Future	8327	9	8327	9	0.00
08/07/2013	ES33	On 07-November-13	8.50	Put	Bond Future	8238	9	8238	9	0.00

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08/07/2013	ES33 On 07-November-13	8.51	Put	Bond Future	8150	9	8150	9	0.00
08/07/2013	GOVI On 01-August-13			GOVI	425.42	425.1110	425.4230	425.1110	406.00
08/07/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
08/07/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
08/07/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
08/07/2013	GOVI On 01-August-13	446.01	Put	GOVI	205870	21	205870	21	0.00
08/07/2013	GOVI On 01-August-13	446.00	Put	GOVI	205770	21	205770	21	0.00
08/07/2013	GOVI On 01-August-13	445.99	Put	GOVI	205670	21	205670	21	0.00
08/07/2013	GOVI On 07-November-13			GOVI	431.43	431.1090	431.4250	431.1090	0.00
08/07/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
08/07/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
08/07/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
08/07/2013	GOVI On 07-November-13	446.00	Put	GOVI	145750	15	145750	15	0.00
08/07/2013	GOVI On 07-November-13	446.01	Put	GOVI	145850	15	145850	15	0.00
08/07/2013	GOVI On 07-November-13	445.99	Put	GOVI	145650	15	145650	15	0.00
08/07/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/07/2013	IGOV On 01-August-13			Index Future	194.19	194.3020	194.1850	194.3020	1,064.00
08/07/2013	IGOV On 07-November-13			Index Future	196.95	197.0690	196.9500	197.0690	7.00
08/07/2013	ILBI On 01-August-13			Index Future	519.17	519.0010	519.1710	519.0010	186.00
08/07/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
08/07/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/07/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/07/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/07/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/07/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/07/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.15	94.8500	5.1500	94.8500	0.00
08/07/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.18	94.8100	5.1800	94.8100	0.00
08/07/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.23	94.7600	5.2300	94.7600	700.00
08/07/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.32	94.6800	5.3200	94.6800	0.00
08/07/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.38	94.6100	5.3800	94.6100	0.00
08/07/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.46	94.5400	5.4600	94.5400	1,500.00
08/07/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.53	94.4600	5.5300	94.4600	0.00
08/07/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.72	94.2400	5.7200	94.2400	400.00
08/07/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.01	93.9400	6.0100	93.9400	1,000.00

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08/07/2013	JBAF On	17-September-14			Jibar Tradeable Future	6.31	93.6400	6.3100	93.6400	0.00
08/07/2013	JBAF On	17-December-14			Jibar Tradeable Future	6.62	93.3300	6.6200	93.3300	0.00
08/07/2013	JBAF On	18-March-15			Jibar Tradeable Future	6.89	93.0600	6.8900	93.0600	0.00
08/07/2013	R023 On	01-August-13			Bond Future	7.77	103.1918	7.7661	103.1918	10,999.00
08/07/2013	R023 On	01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
08/07/2013	R023 On	01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
08/07/2013	R023 On	01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
08/07/2013	R023 On	01-August-13	7.30	Put	Bond Future	3168	3	3168	3	0.00
08/07/2013	R023 On	01-August-13	7.31	Put	Bond Future	3099	3	3099	3	0.00
08/07/2013	R023 On	01-August-13	7.29	Put	Bond Future	3238	3	3238	3	0.00
08/07/2013	R023 On	07-November-13			Bond Future	7.87	100.7319	7.8686	100.7319	0.00
08/07/2013	R023 On	07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
08/07/2013	R023 On	07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
08/07/2013	R023 On	07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
08/07/2013	R023 On	07-November-13	6.50	Put	Bond Future	9397	9	9397	9	0.00
08/07/2013	R023 On	07-November-13	6.51	Put	Bond Future	9324	9	9324	9	0.00
08/07/2013	R023 On	07-November-13	6.49	Put	Bond Future	9469	10	9469	10	0.00
08/07/2013	R157 On	01-August-13			Bond Future	6.18	119.5433	6.1838	119.5433	22,113.00
08/07/2013	R157 On	01-August-13	116.11	Call	Bond Future	90068	90	90068	90	0.00
08/07/2013	R157 On	01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
08/07/2013	R157 On	07-November-13			Bond Future	6.33	114.4234	6.3334	114.4234	0.00
08/07/2013	R157 On	07-November-13	5.60	Call	Bond Future	273	0	273	0	0.00
08/07/2013	R157 On	07-November-13	5.59	Call	Bond Future	268	0	268	0	0.00
08/07/2013	R157 On	07-November-13	5.61	Call	Bond Future	278	0	278	0	0.00
08/07/2013	R157 On	07-November-13	5.60	Put	Bond Future	1642	2	1642	2	0.00
08/07/2013	R157 On	07-November-13	5.59	Put	Bond Future	1656	2	1656	2	0.00
08/07/2013	R157 On	07-November-13	5.61	Put	Bond Future	1628	2	1628	2	0.00
08/07/2013	R157 On	06-February-14			Bond Future	6.50	115.9605	6.5030	115.9605	0.00
08/07/2013	R157 On	06-February-14	5.64	Call	Bond Future	361	0	361	0	0.00
08/07/2013	R157 On	06-February-14	5.66	Call	Bond Future	370	0	370	0	0.00
08/07/2013	R157 On	06-February-14	5.65	Call	Bond Future	365	0	365	0	0.00
08/07/2013	R157 On	06-February-14	5.65	Put	Bond Future	1735	2	1735	2	0.00
08/07/2013	R157 On	06-February-14	5.64	Put	Bond Future	1747	2	1747	2	0.00
08/07/2013	R157 On	06-February-14	5.66	Put	Bond Future	1724	2	1724	2	0.00

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08/07/2013	R157 On 08-May-14			Bond Future	6.71	110.7215	6.7115	110.7215	0.00
08/07/2013	R157 On 08-May-14	5.21	Call	Bond Future	230	0	230	0	0.00
08/07/2013	R157 On 08-May-14	5.20	Call	Bond Future	227	0	227	0	0.00
08/07/2013	R157 On 08-May-14	5.19	Call	Bond Future	225	0	225	0	0.00
08/07/2013	R157 On 08-May-14	5.20	Put	Bond Future	2280	2	2280	2	0.00
08/07/2013	R157 On 08-May-14	5.19	Put	Bond Future	2291	2	2291	2	0.00
08/07/2013	R157 On 08-May-14	5.21	Put	Bond Future	2269	2	2269	2	0.00
08/07/2013	R186 On 01-August-13			Bond Future	8.13	120.5310	8.1259	120.5310	58,558.00
08/07/2013	R186 On 01-August-13	7.25	Call	Bond Future	55	0	55	0	5,315.00
08/07/2013	R186 On 01-August-13	7.80	Call	Bond Future	665	1	665	1	0.00
08/07/2013	R186 On 01-August-13	128.26	Call	Bond Future	111175	111	111175	111	0.00
08/07/2013	R186 On 01-August-13	7.20	Call	Bond Future	41	0	41	0	6,800.00
08/07/2013	R186 On 01-August-13	9.00	Call	Bond Future	7696	8	7696	8	0.00
08/07/2013	R186 On 01-August-13	8.80	Call	Bond Future	6130	6	6130	6	0.00
08/07/2013	R186 On 01-August-13	8.00	Call	Bond Future	1266	1	1266	1	0.00
08/07/2013	R186 On 01-August-13	6.50	Call	Bond Future	0	0	0	0	500.00
08/07/2013	R186 On 01-August-13	7.50	Call	Bond Future	197	0	197	0	6,800.00
08/07/2013	R186 On 01-August-13	6.80	Call	Bond Future	3	0	3	0	0.00
08/07/2013	R186 On 01-August-13	6.75	Call	Bond Future	2	0	2	0	1,000.00
08/07/2013	R186 On 01-August-13	7.00	Call	Bond Future	12	0	12	0	0.00
08/07/2013	R186 On 01-August-13	8.80	Put	Bond Future	192	0	192	0	6,800.00
08/07/2013	R186 On 01-August-13	8.00	Put	Bond Future	2423	2	2423	2	0.00
08/07/2013	R186 On 01-August-13	6.80	Put	Bond Future	13022	13	13022	13	100.00
08/07/2013	R186 On 01-August-13	7.80	Put	Bond Future	3693	4	3693	4	20.00
08/07/2013	R186 On 01-August-13	6.50	Put	Bond Future	16237	16	16237	16	0.00
08/07/2013	R186 On 01-August-13	7.25	Put	Bond Future	8443	8	8443	8	0.00
08/07/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
08/07/2013	R186 On 01-August-13	9.00	Put	Bond Future	78	0	78	0	0.00
08/07/2013	R186 On 01-August-13	7.20	Put	Bond Future	8933	9	8933	9	2,957.00
08/07/2013	R186 On 01-August-13	7.50	Put	Bond Future	6109	6	6109	6	0.00
08/07/2013	R186 On 01-August-13	7.00	Put	Bond Future	10944	11	10944	11	4,100.00
08/07/2013	R186 On 01-August-13	6.75	Put	Bond Future	13550	13	13550	13	0.00
08/07/2013	R186 On 07-November-13			Bond Future	8.23	122.2314	8.2260	122.2314	640.00
08/07/2013	R186 On 07-November-13	8.14	Call	Bond Future	3749	4	3749	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
08/07/2013	R186 On 07-November-13	8.75	Call	Bond Future	6788	7	6788	7	0.00
08/07/2013	R186 On 07-November-13	6.50	Call	Bond Future	263	0	263	0	5,290.00
08/07/2013	R186 On 07-November-13	8.16	Call	Bond Future	3834	4	3834	4	0.00
08/07/2013	R186 On 07-November-13	8.00	Call	Bond Future	3184	3	3184	3	1,000.00
08/07/2013	R186 On 07-November-13	8.15	Call	Bond Future	3792	4	3792	4	0.00
08/07/2013	R186 On 07-November-13	6.75	Call	Bond Future	441	0	441	0	1,000.00
08/07/2013	R186 On 07-November-13	9.00	Call	Bond Future	8257	8	8257	8	0.00
08/07/2013	R186 On 07-November-13	8.00	Put	Bond Future	5223	5	5223	5	0.00
08/07/2013	R186 On 07-November-13	8.75	Put	Bond Future	2243	2	2243	2	1,030.00
08/07/2013	R186 On 07-November-13	8.14	Put	Bond Future	4519	5	4519	5	0.00
08/07/2013	R186 On 07-November-13	6.75	Put	Bond Future	14693	15	14693	15	0.00
08/07/2013	R186 On 07-November-13	6.50	Put	Bond Future	17162	17	17162	17	0.00
08/07/2013	R186 On 07-November-13	8.15	Put	Bond Future	4472	4	4472	4	0.00
08/07/2013	R186 On 07-November-13	8.16	Put	Bond Future	4425	4	4425	4	0.00
08/07/2013	R186 On 07-November-13	9.00	Put	Bond Future	1631	2	1631	2	1,200.00
08/07/2013	R186 On 06-February-14			Bond Future	8.32	118.5830	8.3195	118.5830	0.00
08/07/2013	R186 On 06-February-14	7.75	Call	Bond Future	3186	3	3186	3	0.00
08/07/2013	R186 On 06-February-14	7.74	Call	Bond Future	3155	3	3155	3	0.00
08/07/2013	R186 On 06-February-14	7.76	Call	Bond Future	3218	3	3218	3	0.00
08/07/2013	R186 On 06-February-14	7.76	Put	Bond Future	8242	8	8242	8	0.00
08/07/2013	R186 On 06-February-14	7.75	Put	Bond Future	8303	8	8303	8	0.00
08/07/2013	R186 On 06-February-14	7.74	Put	Bond Future	8364	8	8364	8	0.00
08/07/2013	R186 On 08-May-14			Bond Future	8.42	120.1888	8.4170	120.1888	0.00
08/07/2013	R186 On 08-May-14	7.10	Call	Bond Future	2106	2	2106	2	0.00
08/07/2013	R186 On 08-May-14	7.09	Call	Bond Future	2085	2	2085	2	0.00
08/07/2013	R186 On 08-May-14	7.11	Call	Bond Future	2127	2	2127	2	0.00
08/07/2013	R186 On 08-May-14	7.11	Put	Bond Future	14053	14	14053	14	0.00
08/07/2013	R186 On 08-May-14	7.10	Put	Bond Future	14130	14	14130	14	0.00
08/07/2013	R186 On 08-May-14	7.09	Put	Bond Future	14206	14	14206	14	0.00
08/07/2013	R197 On 01-August-13			Bond Future	274.79	275.0086	274.7870	275.0086	2,546.00
08/07/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
08/07/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
08/07/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
08/07/2013	R197 On 01-August-13	295.00	Put	Bond Future	20213	20	20213	20	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
08/07/2013	R197 On 01-August-13	295.01	Put	Bond Future	20223	20	20223	20	0.00
08/07/2013	R197 On 01-August-13	294.99	Put	Bond Future	20203	20	20203	20	0.00
08/07/2013	R201 On 01-August-13			Bond Future	5.61	105.1660	5.6140	105.1660	0.00
08/07/2013	R201 On 01-August-13	107.45	Call	Bond Future	67936	68	67936	68	0.00
08/07/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
08/07/2013	R201 On 07-November-13			Bond Future	5.69	106.6497	5.6942	106.6497	0.00
08/07/2013	R201 On 07-November-13	4.79	Call	Bond Future	96	0	96	0	0.00
08/07/2013	R201 On 07-November-13	4.80	Call	Bond Future	98	0	98	0	0.00
08/07/2013	R201 On 07-November-13	4.81	Call	Bond Future	100	0	100	0	0.00
08/07/2013	R201 On 07-November-13	4.80	Put	Bond Future	1074	1	1074	1	0.00
08/07/2013	R201 On 07-November-13	4.81	Put	Bond Future	1065	1	1065	1	0.00
08/07/2013	R201 On 07-November-13	4.79	Put	Bond Future	1084	1	1084	1	0.00
08/07/2013	R201 On 06-February-14			Bond Future	5.78	103.6737	5.7769	103.6737	0.00
08/07/2013	R201 On 06-February-14	5.24	Call	Bond Future	244	0	244	0	0.00
08/07/2013	R201 On 06-February-14	5.26	Call	Bond Future	250	0	250	0	0.00
08/07/2013	R201 On 06-February-14	5.25	Call	Bond Future	247	0	247	0	0.00
08/07/2013	R201 On 06-February-14	5.25	Put	Bond Future	693	1	693	1	0.00
08/07/2013	R201 On 06-February-14	5.26	Put	Bond Future	687	1	687	1	0.00
08/07/2013	R201 On 06-February-14	5.24	Put	Bond Future	698	1	698	1	0.00
08/07/2013	R201 On 08-May-14			Bond Future	5.92	105.0775	5.9152	105.0775	0.00
08/07/2013	R201 On 08-May-14	4.75	Call	Bond Future	140	0	140	0	0.00
08/07/2013	R201 On 08-May-14	4.76	Call	Bond Future	141	0	141	0	0.00
08/07/2013	R201 On 08-May-14	4.74	Call	Bond Future	138	0	138	0	0.00
08/07/2013	R201 On 08-May-14	4.76	Put	Bond Future	837	1	837	1	0.00
08/07/2013	R201 On 08-May-14	4.75	Put	Bond Future	842	1	842	1	0.00
08/07/2013	R201 On 08-May-14	4.74	Put	Bond Future	846	1	846	1	0.00
08/07/2013	R202 On 01-August-13			Bond Future	204.58	204.5665	204.5754	204.5665	44,020.00
08/07/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
08/07/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
08/07/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
08/07/2013	R202 On 01-August-13	223.00	Put	Bond Future	18425	18	18425	18	0.00
08/07/2013	R202 On 01-August-13	223.01	Put	Bond Future	18435	18	18435	18	0.00
08/07/2013	R202 On 01-August-13	222.99	Put	Bond Future	18415	18	18415	18	0.00
08/07/2013	R203 On 01-August-13			Bond Future	6.95	107.7950	6.9536	107.7950	3,923.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2013	R203 On 01-August-13	109.11	Call	Bond Future	94568	95	94568	95	0.00
08/07/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
08/07/2013	R203 On 07-November-13			Bond Future	7.09	105.1564	7.0913	105.1564	1,656.00
08/07/2013	R203 On 07-November-13	5.99	Call	Bond Future	229	0	229	0	0.00
08/07/2013	R203 On 07-November-13	6.01	Call	Bond Future	239	0	239	0	0.00
08/07/2013	R203 On 07-November-13	6.00	Call	Bond Future	234	0	234	0	0.00
08/07/2013	R203 On 07-November-13	571.00	Call	Bond Future	102913	103	102913	103	0.00
08/07/2013	R203 On 07-November-13	5.71	Call	Bond Future	127	0	127	0	15.00
08/07/2013	R203 On 07-November-13	6.00	Put	Bond Future	4015	4	4015	4	0.00
08/07/2013	R203 On 07-November-13	6.01	Put	Bond Future	3985	4	3985	4	0.00
08/07/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
08/07/2013	R203 On 07-November-13	5.99	Put	Bond Future	4046	4	4046	4	0.00
08/07/2013	R203 On 07-November-13	5.71	Put	Bond Future	4942	5	4942	5	0.00
08/07/2013	R203 On 06-February-14			Bond Future	7.23	106.5689	7.2314	106.5689	0.00
08/07/2013	R203 On 06-February-14	6.14	Call	Bond Future	483	0	483	0	0.00
08/07/2013	R203 On 06-February-14	6.16	Call	Bond Future	496	1	496	1	0.00
08/07/2013	R203 On 06-February-14	5.95	Call	Bond Future	367	0	367	0	16.00
08/07/2013	R203 On 06-February-14	6.15	Call	Bond Future	490	1	490	1	0.00
08/07/2013	R203 On 06-February-14	5.95	Put	Bond Future	4534	5	4534	5	0.00
08/07/2013	R203 On 06-February-14	6.14	Put	Bond Future	4019	4	4019	4	0.00
08/07/2013	R203 On 06-February-14	6.15	Put	Bond Future	3992	4	3992	4	0.00
08/07/2013	R203 On 06-February-14	6.16	Put	Bond Future	3966	4	3966	4	0.00
08/07/2013	R203 On 08-May-14			Bond Future	7.38	103.8507	7.3815	103.8507	0.00
08/07/2013	R203 On 08-May-14	5.76	Call	Bond Future	404	0	404	0	0.00
08/07/2013	R203 On 08-May-14	5.74	Call	Bond Future	394	0	394	0	0.00
08/07/2013	R203 On 08-May-14	5.75	Call	Bond Future	399	0	399	0	0.00
08/07/2013	R203 On 08-May-14	7.40	Call	Bond Future	1994	2	1994	2	16.00
08/07/2013	R203 On 08-May-14	5.74	Put	Bond Future	5398	5	5398	5	0.00
08/07/2013	R203 On 08-May-14	7.40	Put	Bond Future	1939	2	1939	2	0.00
08/07/2013	R203 On 08-May-14	5.76	Put	Bond Future	5345	5	5345	5	0.00
08/07/2013	R203 On 08-May-14	5.75	Put	Bond Future	5372	5	5372	5	0.00
08/07/2013	R204 On 01-August-13			Bond Future	7.19	104.5651	7.1907	104.5651	25,172.00
08/07/2013	R204 On 01-August-13	110.75	Call	Bond Future	95664	96	95664	96	0.00
08/07/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00

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08/07/2013	R204 On 07-November-13			Bond Future	7.31	106.0403	7.3124	106.0403	0.00
08/07/2013	R204 On 07-November-13	6.30	Call	Bond Future	443	0	443	0	0.00
08/07/2013	R204 On 07-November-13	6.31	Call	Bond Future	451	0	451	0	0.00
08/07/2013	R204 On 07-November-13	6.29	Call	Bond Future	436	0	436	0	0.00
08/07/2013	R204 On 07-November-13	7.00	Call	Bond Future	1293	1	1293	1	0.00
08/07/2013	R204 On 07-November-13	6.30	Put	Bond Future	4884	5	4884	5	0.00
08/07/2013	R204 On 07-November-13	7.00	Put	Bond Future	2638	3	2638	3	1,270.00
08/07/2013	R204 On 07-November-13	6.31	Put	Bond Future	4847	5	4847	5	0.00
08/07/2013	R204 On 07-November-13	6.29	Put	Bond Future	4921	5	4921	5	0.00
08/07/2013	R204 On 06-February-14			Bond Future	7.43	103.4340	7.4302	103.4340	0.00
08/07/2013	R204 On 06-February-14	6.39	Call	Bond Future	866	1	866	1	0.00
08/07/2013	R204 On 06-February-14	6.40	Call	Bond Future	876	1	876	1	0.00
08/07/2013	R204 On 06-February-14	6.41	Call	Bond Future	887	1	887	1	0.00
08/07/2013	R204 On 06-February-14	6.39	Put	Bond Future	5213	5	5213	5	0.00
08/07/2013	R204 On 06-February-14	6.40	Put	Bond Future	5181	5	5181	5	0.00
08/07/2013	R204 On 06-February-14	6.41	Put	Bond Future	5148	5	5148	5	0.00
08/07/2013	R204 On 08-May-14			Bond Future	7.56	104.8346	7.5598	104.8346	0.00
08/07/2013	R204 On 08-May-14	6.05	Call	Bond Future	775	1	775	1	0.00
08/07/2013	R204 On 08-May-14	6.04	Call	Bond Future	767	1	767	1	0.00
08/07/2013	R204 On 08-May-14	6.06	Call	Bond Future	783	1	783	1	0.00
08/07/2013	R204 On 08-May-14	6.04	Put	Bond Future	6865	7	6865	7	0.00
08/07/2013	R204 On 08-May-14	6.06	Put	Bond Future	6797	7	6797	7	0.00
08/07/2013	R204 On 08-May-14	6.05	Put	Bond Future	6831	7	6831	7	0.00
08/07/2013	R206 On 01-August-13			Bond Future	5.39	101.3242	5.3926	101.3242	0.00
08/07/2013	R206 On 01-August-13	103.94	Call	Bond Future	30327	30	30327	30	0.00
08/07/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
08/07/2013	R206 On 07-November-13			Bond Future	5.53	102.7536	5.5263	102.7536	0.00
08/07/2013	R206 On 07-November-13	4.31	Call	Bond Future	19	0	19	0	0.00
08/07/2013	R206 On 07-November-13	4.29	Call	Bond Future	18	0	18	0	0.00
08/07/2013	R206 On 07-November-13	4.30	Call	Bond Future	18	0	18	0	0.00
08/07/2013	R206 On 07-November-13	4.29	Put	Bond Future	239	0	239	0	0.00
08/07/2013	R206 On 07-November-13	4.30	Put	Bond Future	238	0	238	0	0.00
08/07/2013	R206 On 07-November-13	4.31	Put	Bond Future	236	0	236	0	0.00
08/07/2013	R207 On 01-August-13			Bond Future	7.45	99.3133	7.4494	99.3133	23,668.00

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08/07/2013	R207 On 01-August-13	106.18	Call	Bond Future	91850	92	91850	92	0.00
08/07/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
08/07/2013	R207 On 07-November-13			Bond Future	7.56	100.7144	7.5638	100.7144	645.00
08/07/2013	R207 On 07-November-13	6.71	Call	Bond Future	661	1	661	1	0.00
08/07/2013	R207 On 07-November-13	6.70	Call	Bond Future	650	1	650	1	0.00
08/07/2013	R207 On 07-November-13	6.69	Call	Bond Future	639	1	639	1	0.00
08/07/2013	R207 On 07-November-13	6.70	Put	Bond Future	4921	5	4921	5	0.00
08/07/2013	R207 On 07-November-13	6.71	Put	Bond Future	4881	5	4881	5	0.00
08/07/2013	R207 On 07-November-13	6.69	Put	Bond Future	4961	5	4961	5	0.00
08/07/2013	R207 On 06-February-14			Bond Future	7.68	98.4277	7.6751	98.4277	0.00
08/07/2013	R207 On 06-February-14	6.65	Call	Bond Future	952	1	952	1	0.00
08/07/2013	R207 On 06-February-14	6.66	Call	Bond Future	964	1	964	1	0.00
08/07/2013	R207 On 06-February-14	6.64	Call	Bond Future	940	1	940	1	0.00
08/07/2013	R207 On 06-February-14	6.65	Put	Bond Future	5846	6	5846	6	0.00
08/07/2013	R207 On 06-February-14	6.66	Put	Bond Future	5809	6	5809	6	0.00
08/07/2013	R207 On 06-February-14	6.64	Put	Bond Future	5884	6	5884	6	0.00
08/07/2013	R207 On 08-May-14			Bond Future	7.80	99.7606	7.7981	99.7606	0.00
08/07/2013	R207 On 08-May-14	6.20	Call	Bond Future	798	1	798	1	0.00
08/07/2013	R207 On 08-May-14	6.21	Call	Bond Future	807	1	807	1	0.00
08/07/2013	R207 On 08-May-14	6.19	Call	Bond Future	790	1	790	1	0.00
08/07/2013	R207 On 08-May-14	6.20	Put	Bond Future	8235	8	8235	8	0.00
08/07/2013	R207 On 08-May-14	6.21	Put	Bond Future	8195	8	8195	8	0.00
08/07/2013	R207 On 08-May-14	6.19	Put	Bond Future	8276	8	8276	8	0.00
08/07/2013	R208 On 01-August-13			Bond Future	7.57	97.6573	7.5728	97.6573	18,125.00
08/07/2013	R208 On 01-August-13	101.40	Call	Bond Future	88591	89	88591	89	0.00
08/07/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
08/07/2013	R208 On 07-November-13			Bond Future	7.68	95.6392	7.6804	95.6392	0.00
08/07/2013	R208 On 07-November-13	7.50	Call	Bond Future	1922	2	1922	2	0.00
08/07/2013	R208 On 07-November-13	6.80	Call	Bond Future	701	1	701	1	0.00
08/07/2013	R208 On 07-November-13	6.79	Call	Bond Future	689	1	689	1	0.00
08/07/2013	R208 On 07-November-13	6.81	Call	Bond Future	713	1	713	1	0.00
08/07/2013	R208 On 07-November-13	7.50	Put	Bond Future	2898	3	2898	3	1,520.00
08/07/2013	R208 On 07-November-13	6.79	Put	Bond Future	5630	6	5630	6	0.00
08/07/2013	R208 On 07-November-13	6.80	Put	Bond Future	5585	6	5585	6	0.00

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08/07/2013	R208 On 07-November-13	6.81	Put	Bond Future	5539	6	5539	6	0.00
08/07/2013	R208 On 06-February-14			Bond Future	7.78	96.9239	7.7827	96.9239	0.00
08/07/2013	R208 On 06-February-14	6.74	Call	Bond Future	1045	1	1045	1	0.00
08/07/2013	R208 On 06-February-14	6.75	Call	Bond Future	1057	1	1057	1	0.00
08/07/2013	R208 On 06-February-14	6.76	Call	Bond Future	1070	1	1070	1	0.00
08/07/2013	R208 On 06-February-14	6.75	Put	Bond Future	6630	7	6630	7	0.00
08/07/2013	R208 On 06-February-14	6.76	Put	Bond Future	6588	7	6588	7	0.00
08/07/2013	R208 On 06-February-14	6.74	Put	Bond Future	6673	7	6673	7	0.00
08/07/2013	R208 On 08-May-14			Bond Future	7.89	94.8397	7.8897	94.8397	0.00
08/07/2013	R208 On 08-May-14	6.29	Call	Bond Future	859	1	859	1	0.00
08/07/2013	R208 On 08-May-14	6.31	Call	Bond Future	877	1	877	1	0.00
08/07/2013	R208 On 08-May-14	6.30	Call	Bond Future	868	1	868	1	0.00
08/07/2013	R208 On 08-May-14	6.29	Put	Bond Future	9364	9	9364	9	0.00
08/07/2013	R208 On 08-May-14	6.31	Put	Bond Future	9270	9	9270	9	0.00
08/07/2013	R208 On 08-May-14	6.30	Put	Bond Future	9317	9	9317	9	0.00
08/07/2013	R209 On 01-August-13			Bond Future	8.78	77.0796	8.7788	77.0796	18,298.00
08/07/2013	R209 On 01-August-13	79.36	Call	Bond Future	67532	67	67532	67	0.00
08/07/2013	R209 On 01-August-13	8.00	Call	Bond Future	117	0	117	0	0.00
08/07/2013	R209 On 01-August-13	8.00	Put	Bond Future	6635	7	6635	7	2,000.00
08/07/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
08/07/2013	R209 On 07-November-13			Bond Future	8.87	75.0227	8.8691	75.0227	0.00
08/07/2013	R209 On 07-November-13	8.80	Call	Bond Future	3641	3	3641	3	0.00
08/07/2013	R209 On 07-November-13	9.25	Call	Bond Future	5454	5	5454	5	0.00
08/07/2013	R209 On 07-November-13	8.81	Call	Bond Future	3678	4	3678	4	0.00
08/07/2013	R209 On 07-November-13	8.65	Call	Bond Future	3121	3	3121	3	0.00
08/07/2013	R209 On 07-November-13	8.79	Call	Bond Future	3605	3	3605	3	0.00
08/07/2013	R209 On 07-November-13	9.40	Call	Bond Future	6127	6	6127	6	0.00
08/07/2013	R209 On 07-November-13	9.50	Call	Bond Future	6591	6	6591	6	0.00
08/07/2013	R209 On 07-November-13	9.70	Call	Bond Future	7552	7	7552	7	0.00
08/07/2013	R209 On 07-November-13	8.79	Put	Bond Future	4219	4	4219	4	0.00
08/07/2013	R209 On 07-November-13	9.40	Put	Bond Future	2201	2	2201	2	5,000.00
08/07/2013	R209 On 07-November-13	8.65	Put	Bond Future	4841	5	4841	5	4,700.00
08/07/2013	R209 On 07-November-13	8.81	Put	Bond Future	4136	4	4136	4	0.00
08/07/2013	R209 On 07-November-13	9.25	Put	Bond Future	2604	3	2604	3	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2013	R209 On 07-November-13	9.70	Put	Bond Future	1550	2	1550	2	1,520.00
08/07/2013	R209 On 07-November-13	8.80	Put	Bond Future	4177	4	4177	4	0.00
08/07/2013	R209 On 07-November-13	9.50	Put	Bond Future	1962	2	1962	2	980.00
08/07/2013	R209 On 06-February-14			Bond Future	8.95	76.0305	8.9529	76.0305	0.00
08/07/2013	R209 On 06-February-14	8.54	Call	Bond Future	3672	4	3672	4	0.00
08/07/2013	R209 On 06-February-14	8.56	Call	Bond Future	3734	4	3734	4	0.00
08/07/2013	R209 On 06-February-14	8.55	Call	Bond Future	3703	4	3703	4	0.00
08/07/2013	R209 On 06-February-14	8.54	Put	Bond Future	6915	7	6915	7	0.00
08/07/2013	R209 On 06-February-14	8.55	Put	Bond Future	6865	7	6865	7	0.00
08/07/2013	R209 On 06-February-14	8.56	Put	Bond Future	6815	7	6815	7	0.00
08/07/2013	R209 On 08-May-14			Bond Future	9.04	73.9150	9.0379	73.9150	0.00
08/07/2013	R209 On 08-May-14	7.86	Call	Bond Future	2519	2	2519	2	0.00
08/07/2013	R209 On 08-May-14	7.85	Call	Bond Future	2497	2	2497	2	0.00
08/07/2013	R209 On 08-May-14	7.84	Call	Bond Future	2475	2	2475	2	0.00
08/07/2013	R209 On 08-May-14	7.85	Put	Bond Future	12286	13	12286	13	0.00
08/07/2013	R209 On 08-May-14	7.84	Put	Bond Future	12355	13	12355	13	0.00
08/07/2013	R209 On 08-May-14	7.86	Put	Bond Future	12218	13	12218	13	0.00
08/07/2013	R210 On 01-August-13			Bond Future	157.42	157.4179	157.4240	157.4179	1,237.00
08/07/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
08/07/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
08/07/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
08/07/2013	R210 On 01-August-13	173.00	Put	Bond Future	15576	16	15576	16	0.00
08/07/2013	R210 On 01-August-13	173.01	Put	Bond Future	15586	16	15586	16	0.00
08/07/2013	R210 On 01-August-13	172.99	Put	Bond Future	15566	16	15566	16	0.00
08/07/2013	R211 On 01-August-13			Bond Future	128.52	128.5198	128.5176	128.5198	522.00
08/07/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
08/07/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
08/07/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
08/07/2013	R211 On 01-August-13	130.00	Put	Bond Future	1482	1	1482	1	0.00
08/07/2013	R211 On 01-August-13	130.01	Put	Bond Future	1492	1	1492	1	0.00
08/07/2013	R211 On 01-August-13	129.99	Put	Bond Future	1472	1	1472	1	0.00
08/07/2013	R212 On 01-August-13			Bond Future	129.04	129.5318	129.0384	129.5318	21,791.00
08/07/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
08/07/2013	R212 On 01-August-13	138.01	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
08/07/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
08/07/2013	R212 On 01-August-13	138.01	Put	Bond Future	8972	8	8972	8	0.00
08/07/2013	R212 On 01-August-13	138.00	Put	Bond Future	8962	8	8962	8	0.00
08/07/2013	R212 On 01-August-13	137.99	Put	Bond Future	8952	8	8952	8	0.00
08/07/2013	R213 On 01-August-13			Bond Future	8.64	88.2392	8.6402	88.2392	8,086.00
08/07/2013	R213 On 01-August-13	91.25	Call	Bond Future	77712	78	77712	78	0.00
08/07/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
08/07/2013	R213 On 07-November-13			Bond Future	8.74	85.9473	8.7376	85.9473	173.00
08/07/2013	R213 On 07-November-13	8.61	Call	Bond Future	3440	3	3440	3	0.00
08/07/2013	R213 On 07-November-13	8.60	Call	Bond Future	3404	3	3404	3	0.00
08/07/2013	R213 On 07-November-13	8.59	Call	Bond Future	3368	3	3368	3	0.00
08/07/2013	R213 On 07-November-13	8.60	Put	Bond Future	4492	5	4492	5	0.00
08/07/2013	R213 On 07-November-13	8.61	Put	Bond Future	4448	5	4448	5	0.00
08/07/2013	R213 On 07-November-13	8.59	Put	Bond Future	4536	5	4536	5	0.00
08/07/2013	R213 On 06-February-14			Bond Future	8.83	87.1018	8.8298	87.1018	0.00
08/07/2013	R213 On 06-February-14	8.29	Call	Bond Future	3282	3	3282	3	0.00
08/07/2013	R213 On 06-February-14	8.30	Call	Bond Future	3312	3	3312	3	0.00
08/07/2013	R213 On 06-February-14	8.31	Call	Bond Future	3341	3	3341	3	0.00
08/07/2013	R213 On 06-February-14	8.30	Put	Bond Future	7537	8	7537	8	0.00
08/07/2013	R213 On 06-February-14	8.31	Put	Bond Future	7484	8	7484	8	0.00
08/07/2013	R213 On 06-February-14	8.29	Put	Bond Future	7591	8	7591	8	0.00
08/07/2013	R213 On 08-May-14			Bond Future	8.92	84.7427	8.9199	84.7427	0.00
08/07/2013	R213 On 08-May-14	7.66	Call	Bond Future	2320	2	2320	2	0.00
08/07/2013	R213 On 08-May-14	7.64	Call	Bond Future	2280	2	2280	2	0.00
08/07/2013	R213 On 08-May-14	7.65	Call	Bond Future	2300	2	2300	2	0.00
08/07/2013	R213 On 08-May-14	7.65	Put	Bond Future	12768	13	12768	13	0.00
08/07/2013	R213 On 08-May-14	7.64	Put	Bond Future	12838	13	12838	13	0.00
08/07/2013	R213 On 08-May-14	7.66	Put	Bond Future	12699	13	12699	13	0.00
08/07/2013	R214 On 01-August-13			Bond Future	8.90	77.9153	8.9037	77.9153	840.00
08/07/2013	R214 On 01-August-13	84.31	Call	Bond Future	67801	67	67801	67	0.00
08/07/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
08/07/2013	R214 On 07-November-13			Bond Future	8.99	75.7304	8.9949	75.7304	0.00
08/07/2013	R214 On 07-November-13	7.81	Call	Bond Future	931	1	931	1	0.00
08/07/2013	R214 On 07-November-13	7.80	Call	Bond Future	916	1	916	1	0.00

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08/07/2013	R214 On 07-November-13	7.79	Call	Bond Future	901	1	901	1	0.00
08/07/2013	R214 On 07-November-13	7.81	Put	Bond Future	11457	12	11457	12	0.00
08/07/2013	R214 On 07-November-13	7.80	Put	Bond Future	11541	12	11541	12	0.00
08/07/2013	R214 On 07-November-13	7.79	Put	Bond Future	11625	12	11625	12	0.00
08/07/2013	R248 On 01-August-13			Bond Future	9.01	100.7019	9.0148	100.7019	603.00
08/07/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
08/07/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
08/07/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
08/07/2013	R248 On 01-August-13	7.85	Put	Bond Future	13464	14	13464	14	0.00
08/07/2013	R248 On 01-August-13	7.86	Put	Bond Future	13335	14	13335	14	0.00
08/07/2013	R248 On 01-August-13	7.84	Put	Bond Future	13594	14	13594	14	0.00
08/07/2013	R248 On 07-November-13			Bond Future	9.11	97.7016	9.1101	97.7016	0.00
08/07/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
08/07/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
08/07/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
08/07/2013	R248 On 07-November-13	7.85	Put	Bond Future	14417	15	14417	15	0.00
08/07/2013	R248 On 07-November-13	7.86	Put	Bond Future	14288	15	14288	15	0.00
08/07/2013	R248 On 07-November-13	7.84	Put	Bond Future	14547	15	14547	15	0.00