



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
24/07/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	2025 On 01-August-13			Bond Future	109.92	109.9076	109.9171	109.9076	0.00
24/07/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
24/07/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
24/07/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
24/07/2013	2025 On 01-August-13	117.99	Put	Bond Future	8073	8	8073	8	0.00
24/07/2013	2025 On 01-August-13	118.00	Put	Bond Future	8083	8	8083	8	0.00
24/07/2013	2025 On 01-August-13	118.01	Put	Bond Future	8093	8	8093	8	0.00
24/07/2013	2025 On 07-November-13			Bond Future	111.48	111.4726	111.4822	111.4726	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
24/07/2013	2025 On 07-November-13	111.01	Call	Bond Future	472	0	472	0	0.00
24/07/2013	2025 On 07-November-13	111.00	Call	Bond Future	482	0	482	0	0.00
24/07/2013	2025 On 07-November-13	110.99	Call	Bond Future	492	0	492	0	0.00
24/07/2013	2025 On 07-November-13	111.00	Put	Bond Future	0	0	0	0	0.00
24/07/2013	2025 On 07-November-13	111.01	Put	Bond Future	0	0	0	0	0.00
24/07/2013	2025 On 07-November-13	110.99	Put	Bond Future	0	0	0	0	0.00
24/07/2013	2038 On 01-August-13			Bond Future	108.39	108.3724	108.3858	108.3724	0.00
24/07/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
24/07/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
24/07/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
24/07/2013	2038 On 01-August-13	114.99	Put	Bond Future	6604	7	6604	7	0.00
24/07/2013	2038 On 01-August-13	115.00	Put	Bond Future	6614	7	6614	7	0.00
24/07/2013	2038 On 01-August-13	115.01	Put	Bond Future	6624	7	6624	7	0.00
24/07/2013	2038 On 07-November-13			Bond Future	109.93	109.9154	109.9291	109.9154	0.00
24/07/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
24/07/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
24/07/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
24/07/2013	2038 On 07-November-13	109.99	Put	Bond Future	61	0	61	0	0.00
24/07/2013	2038 On 07-November-13	110.00	Put	Bond Future	71	0	71	0	0.00
24/07/2013	2038 On 07-November-13	110.01	Put	Bond Future	81	0	81	0	0.00
24/07/2013	2050 On 01-August-13			Bond Future	109.37	109.3570	109.3725	109.3570	0.00
24/07/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
24/07/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
24/07/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
24/07/2013	2050 On 01-August-13	119.00	Put	Bond Future	9628	10	9628	10	0.00
24/07/2013	2050 On 01-August-13	118.99	Put	Bond Future	9618	10	9618	10	0.00
24/07/2013	2050 On 01-August-13	119.01	Put	Bond Future	9638	10	9638	10	0.00
24/07/2013	2050 On 07-November-13			Bond Future	110.93	110.9139	110.9296	110.9139	122.00
24/07/2013	2050 On 07-November-13	109.99	Call	Bond Future	940	1	940	1	0.00
24/07/2013	2050 On 07-November-13	110.01	Call	Bond Future	920	1	920	1	0.00
24/07/2013	2050 On 07-November-13	110.00	Call	Bond Future	930	1	930	1	0.00
24/07/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
24/07/2013	2050 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
24/07/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	AL37 On 01-August-13			Index Future	403.73	403.0180	403.7280	403.0180	0.00
24/07/2013	AL37 On 07-November-13			Index Future	409.42	408.7030	409.4220	408.7030	0.00
24/07/2013	AL37 On 06-February-14			Index Future	414.92	414.1860	414.9160	414.1860	0.00
24/07/2013	AL7T On 01-August-13			Index Future	477.55	477.2240	477.5460	477.2240	0.00
24/07/2013	AL7T On 07-November-13			Index Future	484.28	483.9550	484.2810	483.9550	1.00
24/07/2013	AL7T On 06-February-14			Index Future	490.78	490.4480	490.7790	490.4480	0.00
24/07/2013	ALBI On 01-August-13			Index Future	428.87	428.7720	428.8740	428.7720	500.00
24/07/2013	ALBI On 07-November-13			Index Future	434.92	434.8200	434.9230	434.8200	336.00
24/07/2013	ALBI On 06-February-14			Index Future	440.76	440.6540	440.7580	440.6540	0.00
24/07/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/07/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2013	EL28 On 01-August-13			Bond Future	110.97	110.9514	110.9671	110.9514	0.00
24/07/2013	EL28 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
24/07/2013	EL28 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
24/07/2013	EL28 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
24/07/2013	EL28 On 01-August-13	114.99	Put	Bond Future	4023	4	4023	4	0.00
24/07/2013	EL28 On 01-August-13	115.00	Put	Bond Future	4033	4	4033	4	0.00
24/07/2013	EL28 On 01-August-13	115.01	Put	Bond Future	4043	4	4043	4	0.00
24/07/2013	EL28 On 07-November-13			Bond Future	111.15	111.1365	111.1524	111.1365	0.00
24/07/2013	EL28 On 07-November-13	110.00	Call	Bond Future	1152	1	1152	1	0.00
24/07/2013	EL28 On 07-November-13	109.99	Call	Bond Future	1162	1	1162	1	0.00
24/07/2013	EL28 On 07-November-13	110.01	Call	Bond Future	1142	1	1142	1	0.00
24/07/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
24/07/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
24/07/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
24/07/2013	ES33 On 01-August-13			Bond Future	9.37	86.2613	9.3695	86.2613	0.00
24/07/2013	ES33 On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
24/07/2013	ES33 On 01-August-13	91.02	Call	Bond Future	75081	75	75081	75	0.00
24/07/2013	ES33 On 01-August-13	9.00	Put	Bond Future	2960	3	2960	3	0.00
24/07/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
24/07/2013	ES33 On 07-November-13			Bond Future	9.49	83.6968	9.4873	83.6968	6,292.00
24/07/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
24/07/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
24/07/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
24/07/2013	ES33 On 07-November-13	8.49	Put	Bond Future	8198	8	8198	8	0.00
24/07/2013	ES33 On 07-November-13	8.50	Put	Bond Future	8110	8	8110	8	0.00
24/07/2013	ES33 On 07-November-13	8.51	Put	Bond Future	8022	8	8022	8	0.00
24/07/2013	ES33 On 06-February-14			Bond Future	9.60	84.8200	9.5997	84.8200	0.00
24/07/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
24/07/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
24/07/2013	ES33 On 06-February-14	9.55	Put	Bond Future	373	0	373	0	0.00
24/07/2013	ES33 On 06-February-14	9.56	Put	Bond Future	298	0	298	0	0.00
24/07/2013	ES33 On 06-February-14	9.54	Put	Bond Future	449	0	449	0	0.00
24/07/2013	GOVI On 01-August-13			GOVI	428.37	428.1800	428.3730	428.1800	276.00
24/07/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
24/07/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
24/07/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
24/07/2013	GOVI On 01-August-13	445.99	Put	GOVI	176170	18	176170	18	0.00
24/07/2013	GOVI On 01-August-13	446.01	Put	GOVI	176370	18	176370	18	0.00
24/07/2013	GOVI On 01-August-13	446.00	Put	GOVI	176270	18	176270	18	0.00
24/07/2013	GOVI On 07-November-13			GOVI	434.42	434.2200	434.4150	434.2200	0.00
24/07/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
24/07/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
24/07/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
24/07/2013	GOVI On 07-November-13	446.00	Put	GOVI	115850	12	115850	12	0.00
24/07/2013	GOVI On 07-November-13	446.01	Put	GOVI	115950	12	115950	12	0.00
24/07/2013	GOVI On 07-November-13	445.99	Put	GOVI	115750	12	115750	12	0.00
24/07/2013	GOVI On 06-February-14			GOVI	440.24	440.0460	440.2430	440.0460	160.00
24/07/2013	GOVI On 06-February-14	439.99	Call	GOVI	2530	0	2530	0	0.00
24/07/2013	GOVI On 06-February-14	440.01	Call	GOVI	2330	0	2330	0	0.00
24/07/2013	GOVI On 06-February-14	440.00	Call	GOVI	2430	0	2430	0	0.00
24/07/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
24/07/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
24/07/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
24/07/2013	GOVI On 08-May-14			GOVI	446.20	446.0040	446.2040	446.0040	0.00
24/07/2013	GOVI On 08-May-14	442.01	Call	GOVI	41940	4	41940	4	0.00
24/07/2013	GOVI On 08-May-14	442.00	Call	GOVI	42040	4	42040	4	0.00
24/07/2013	GOVI On 08-May-14	441.99	Call	GOVI	42140	4	42140	4	0.00
24/07/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
24/07/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
24/07/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
24/07/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

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24/07/2013	IGOV On 01-August-13			Index Future	197.75	197.3940	197.7490	197.3940	327.00
24/07/2013	IGOV On 07-November-13			Index Future	200.57	200.2050	200.5650	200.2050	583.00
24/07/2013	IGOV On 06-February-14			Index Future	203.28	202.9150	203.2800	202.9150	161.00
24/07/2013	ILBI On 01-August-13			Index Future	534.49	534.8280	534.4890	534.8280	186.00
24/07/2013	ILBI On 07-November-13			Index Future	542.16	542.5070	542.1640	542.5070	0.00
24/07/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
24/07/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/07/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
24/07/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/07/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/07/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/07/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.16	94.8300	5.1600	94.8300	0.00
24/07/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.19	94.7800	5.1900	94.7800	700.00
24/07/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.22	94.7300	5.2200	94.7300	0.00
24/07/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.31	94.6400	5.3100	94.6400	0.00
24/07/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.35	94.5900	5.3500	94.5900	1,500.00
24/07/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.42	94.5100	5.4200	94.5100	0.00
24/07/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.55	94.4500	5.5500	94.4500	0.00
24/07/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.61	94.3100	5.6100	94.3100	400.00
24/07/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.87	94.0400	5.8700	94.0400	1,000.00
24/07/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.14	93.7700	6.1400	93.7700	0.00
24/07/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.40	93.5200	6.4000	93.5200	0.00
24/07/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.64	93.2900	6.6400	93.2900	250.00
24/07/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.87	93.0700	6.8700	93.0700	0.00
24/07/2013	R023 On 01-August-13			Bond Future	7.67	103.8372	7.6677	103.8372	10,999.00
24/07/2013	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R023 On 01-August-13	7.30	Put	Bond Future	2510	3	2510	3	0.00
24/07/2013	R023 On 01-August-13	7.31	Put	Bond Future	2441	2	2441	2	0.00
24/07/2013	R023 On 01-August-13	7.29	Put	Bond Future	2579	3	2579	3	0.00
24/07/2013	R023 On 07-November-13			Bond Future	7.77	101.3860	7.7661	101.3860	0.00
24/07/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R023 On 07-November-13	6.50	Put	Bond Future	8729	9	8729	9	0.00
24/07/2013	R023 On 07-November-13	6.49	Put	Bond Future	8802	9	8802	9	0.00
24/07/2013	R023 On 07-November-13	6.51	Put	Bond Future	8657	9	8657	9	0.00
24/07/2013	R023 On 06-February-14			Bond Future	7.86	102.7466	7.8601	102.7466	0.00
24/07/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R023 On 06-February-14	7.85	Put	Bond Future	64	0	64	0	0.00
24/07/2013	R023 On 06-February-14	7.86	Put	Bond Future	1	0	1	0	0.00
24/07/2013	R023 On 06-February-14	7.84	Put	Bond Future	128	0	128	0	0.00
24/07/2013	R157 On 01-August-13			Bond Future	6.04	119.7390	6.0439	119.7390	21,590.00
24/07/2013	R157 On 01-August-13	116.11	Call	Bond Future	90367	90	90367	90	0.00
24/07/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R157 On 07-November-13			Bond Future	6.17	114.6215	6.1706	114.6215	212.00
24/07/2013	R157 On 07-November-13	5.60	Call	Bond Future	320	0	320	0	0.00
24/07/2013	R157 On 07-November-13	5.61	Call	Bond Future	325	0	325	0	0.00
24/07/2013	R157 On 07-November-13	5.59	Call	Bond Future	314	0	314	0	0.00
24/07/2013	R157 On 07-November-13	5.60	Put	Bond Future	1387	1	1387	1	0.00
24/07/2013	R157 On 07-November-13	5.59	Put	Bond Future	1400	1	1400	1	0.00
24/07/2013	R157 On 07-November-13	5.61	Put	Bond Future	1373	1	1373	1	0.00
24/07/2013	R157 On 06-February-14			Bond Future	6.31	116.1599	6.3122	116.1599	0.00
24/07/2013	R157 On 06-February-14	5.64	Call	Bond Future	434	0	434	0	0.00
24/07/2013	R157 On 06-February-14	5.66	Call	Bond Future	444	0	444	0	0.00
24/07/2013	R157 On 06-February-14	5.65	Call	Bond Future	439	0	439	0	0.00
24/07/2013	R157 On 06-February-14	5.65	Put	Bond Future	1505	2	1505	2	0.00
24/07/2013	R157 On 06-February-14	5.66	Put	Bond Future	1494	2	1494	2	0.00
24/07/2013	R157 On 06-February-14	5.64	Put	Bond Future	1516	2	1516	2	0.00
24/07/2013	R157 On 08-May-14			Bond Future	6.48	110.9234	6.4817	110.9234	0.00
24/07/2013	R157 On 08-May-14	5.21	Call	Bond Future	305	0	305	0	0.00
24/07/2013	R157 On 08-May-14	5.20	Call	Bond Future	302	0	302	0	0.00
24/07/2013	R157 On 08-May-14	5.19	Call	Bond Future	299	0	299	0	0.00
24/07/2013	R157 On 08-May-14	5.20	Put	Bond Future	2046	2	2046	2	0.00
24/07/2013	R157 On 08-May-14	5.19	Put	Bond Future	2057	2	2057	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
24/07/2013	R157 On 08-May-14	5.21	Put	Bond Future	2035	2	2035	2	0.00
24/07/2013	R157 On 07-August-14			Bond Future	6.70	112.4450	6.7029	112.4450	0.00
24/07/2013	R157 On 07-August-14	6.74	Call	Bond Future	41	0	41	0	0.00
24/07/2013	R157 On 07-August-14	6.76	Call	Bond Future	62	0	62	0	0.00
24/07/2013	R157 On 07-August-14	6.75	Call	Bond Future	51	0	51	0	0.00
24/07/2013	R157 On 07-August-14	6.74	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R157 On 07-August-14	6.75	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R157 On 07-August-14	6.76	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R186 On 01-August-13			Bond Future	7.99	121.6936	7.9876	121.6936	56,912.00
24/07/2013	R186 On 01-August-13	7.25	Call	Bond Future	2	0	2	0	5,315.00
24/07/2013	R186 On 01-August-13	7.80	Call	Bond Future	380	0	380	0	0.00
24/07/2013	R186 On 01-August-13	128.26	Call	Bond Future	112448	112	112448	112	0.00
24/07/2013	R186 On 01-August-13	7.20	Call	Bond Future	1	0	1	0	6,800.00
24/07/2013	R186 On 01-August-13	8.80	Call	Bond Future	7211	7	7211	7	0.00
24/07/2013	R186 On 01-August-13	9.00	Call	Bond Future	8890	9	8890	9	0.00
24/07/2013	R186 On 01-August-13	7.50	Call	Bond Future	38	0	38	0	6,800.00
24/07/2013	R186 On 01-August-13	8.00	Call	Bond Future	1085	1	1085	1	0.00
24/07/2013	R186 On 01-August-13	6.50	Call	Bond Future	0	0	0	0	500.00
24/07/2013	R186 On 01-August-13	6.80	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R186 On 01-August-13	7.00	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R186 On 01-August-13	6.75	Call	Bond Future	0	0	0	0	1,000.00
24/07/2013	R186 On 01-August-13	7.80	Put	Bond Future	2137	2	2137	2	20.00
24/07/2013	R186 On 01-August-13	6.50	Put	Bond Future	14964	15	14964	15	0.00
24/07/2013	R186 On 01-August-13	7.25	Put	Bond Future	7118	7	7118	7	0.00
24/07/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R186 On 01-August-13	8.80	Put	Bond Future	2	0	2	0	6,800.00
24/07/2013	R186 On 01-August-13	8.00	Put	Bond Future	970	1	970	1	0.00
24/07/2013	R186 On 01-August-13	6.80	Put	Bond Future	11747	12	11747	12	0.00
24/07/2013	R186 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R186 On 01-August-13	7.20	Put	Bond Future	7621	8	7621	8	2,807.00
24/07/2013	R186 On 01-August-13	7.50	Put	Bond Future	4678	5	4678	5	0.00
24/07/2013	R186 On 01-August-13	7.00	Put	Bond Future	9661	10	9661	10	4,100.00
24/07/2013	R186 On 01-August-13	6.75	Put	Bond Future	12276	12	12276	12	0.00
24/07/2013	R186 On 07-November-13			Bond Future	8.08	123.4101	8.0824	123.4101	1,168.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2013	R186 On 07-November-13	8.14	Call	Bond Future	4075	4	4075	4	0.00
24/07/2013	R186 On 07-November-13	8.75	Call	Bond Future	7419	7	7419	7	0.00
24/07/2013	R186 On 07-November-13	6.75	Call	Bond Future	425	0	425	0	1,000.00
24/07/2013	R186 On 07-November-13	9.00	Call	Bond Future	9008	9	9008	9	0.00
24/07/2013	R186 On 07-November-13	8.25	Call	Bond Future	4609	5	4609	5	0.00
24/07/2013	R186 On 07-November-13	6.50	Call	Bond Future	242	0	242	0	5,290.00
24/07/2013	R186 On 07-November-13	8.16	Call	Bond Future	4169	4	4169	4	0.00
24/07/2013	R186 On 07-November-13	8.00	Call	Bond Future	3445	4	3445	4	1,000.00
24/07/2013	R186 On 07-November-13	8.15	Call	Bond Future	4122	4	4122	4	0.00
24/07/2013	R186 On 07-November-13	8.75	Put	Bond Future	1584	2	1584	2	1,030.00
24/07/2013	R186 On 07-November-13	8.00	Put	Bond Future	4195	4	4195	4	0.00
24/07/2013	R186 On 07-November-13	8.14	Put	Bond Future	3555	4	3555	4	0.00
24/07/2013	R186 On 07-November-13	8.25	Put	Bond Future	3106	3	3106	3	250.00
24/07/2013	R186 On 07-November-13	6.75	Put	Bond Future	13387	13	13387	13	0.00
24/07/2013	R186 On 07-November-13	6.50	Put	Bond Future	15851	16	15851	16	0.00
24/07/2013	R186 On 07-November-13	8.15	Put	Bond Future	3512	4	3512	4	0.00
24/07/2013	R186 On 07-November-13	8.16	Put	Bond Future	3470	4	3470	4	0.00
24/07/2013	R186 On 07-November-13	9.00	Put	Bond Future	1092	1	1092	1	1,200.00
24/07/2013	R186 On 06-February-14			Bond Future	8.17	119.7761	8.1710	119.7761	0.00
24/07/2013	R186 On 06-February-14	7.75	Call	Bond Future	3438	4	3438	4	0.00
24/07/2013	R186 On 06-February-14	7.74	Call	Bond Future	3404	3	3404	3	0.00
24/07/2013	R186 On 06-February-14	7.76	Call	Bond Future	3473	4	3473	4	0.00
24/07/2013	R186 On 06-February-14	7.76	Put	Bond Future	7192	7	7192	7	0.00
24/07/2013	R186 On 06-February-14	7.75	Put	Bond Future	7249	7	7249	7	0.00
24/07/2013	R186 On 06-February-14	7.74	Put	Bond Future	7308	7	7308	7	0.00
24/07/2013	R186 On 08-May-14			Bond Future	8.26	121.3978	8.2630	121.3978	0.00
24/07/2013	R186 On 08-May-14	7.10	Call	Bond Future	2322	2	2322	2	0.00
24/07/2013	R186 On 08-May-14	7.09	Call	Bond Future	2299	2	2299	2	0.00
24/07/2013	R186 On 08-May-14	7.11	Call	Bond Future	2344	2	2344	2	0.00
24/07/2013	R186 On 08-May-14	7.11	Put	Bond Future	12947	13	12947	13	0.00
24/07/2013	R186 On 08-May-14	7.10	Put	Bond Future	13022	13	13022	13	0.00
24/07/2013	R186 On 08-May-14	7.09	Put	Bond Future	13098	13	13098	13	0.00
24/07/2013	R186 On 07-August-14			Bond Future	8.36	117.7719	8.3559	117.7719	0.00
24/07/2013	R186 On 07-August-14	8.29	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2013	R186 On 07-August-14	8.31	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R186 On 07-August-14	8.30	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R186 On 07-August-14	8.30	Put	Bond Future	474	1	474	1	0.00
24/07/2013	R186 On 07-August-14	8.29	Put	Bond Future	560	1	560	1	0.00
24/07/2013	R186 On 07-August-14	8.31	Put	Bond Future	389	0	389	0	0.00
24/07/2013	R197 On 01-August-13			Bond Future	278.38	278.3556	278.3757	278.3556	497.00
24/07/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R197 On 01-August-13	295.00	Put	Bond Future	16624	17	16624	17	0.00
24/07/2013	R197 On 01-August-13	295.01	Put	Bond Future	16634	17	16634	17	0.00
24/07/2013	R197 On 01-August-13	294.99	Put	Bond Future	16614	17	16614	17	0.00
24/07/2013	R197 On 07-November-13			Bond Future	282.34	282.3190	282.3392	282.3190	2,049.00
24/07/2013	R197 On 07-November-13	280.01	Call	Bond Future	2329	2	2329	2	0.00
24/07/2013	R197 On 07-November-13	280.00	Call	Bond Future	2339	2	2339	2	0.00
24/07/2013	R197 On 07-November-13	279.99	Call	Bond Future	2349	2	2349	2	0.00
24/07/2013	R197 On 07-November-13	279.99	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R197 On 07-November-13	280.00	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R197 On 07-November-13	280.01	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R201 On 01-August-13			Bond Future	5.38	105.4716	5.3821	105.4716	0.00
24/07/2013	R201 On 01-August-13	107.45	Call	Bond Future	68248	68	68248	68	0.00
24/07/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R201 On 07-November-13			Bond Future	5.40	106.9592	5.4033	106.9592	0.00
24/07/2013	R201 On 07-November-13	4.79	Call	Bond Future	139	0	139	0	0.00
24/07/2013	R201 On 07-November-13	4.80	Call	Bond Future	142	0	142	0	0.00
24/07/2013	R201 On 07-November-13	4.81	Call	Bond Future	145	0	145	0	0.00
24/07/2013	R201 On 07-November-13	4.80	Put	Bond Future	803	1	803	1	0.00
24/07/2013	R201 On 07-November-13	4.81	Put	Bond Future	794	1	794	1	0.00
24/07/2013	R201 On 07-November-13	4.79	Put	Bond Future	811	1	811	1	0.00
24/07/2013	R201 On 06-February-14			Bond Future	5.40	103.9862	5.3993	103.9862	0.00
24/07/2013	R201 On 06-February-14	5.24	Call	Bond Future	354	0	354	0	0.00
24/07/2013	R201 On 06-February-14	5.26	Call	Bond Future	361	0	361	0	0.00
24/07/2013	R201 On 06-February-14	5.25	Call	Bond Future	358	0	358	0	0.00
24/07/2013	R201 On 06-February-14	5.25	Put	Bond Future	484	1	484	1	0.00

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24/07/2013	R201 On 06-February-14	5.26	Put	Bond Future	480	1	480	1	0.00
24/07/2013	R201 On 06-February-14	5.24	Put	Bond Future	489	1	489	1	0.00
24/07/2013	R201 On 08-May-14			Bond Future	5.38	105.3942	5.3766	105.3942	0.00
24/07/2013	R201 On 08-May-14	4.75	Call	Bond Future	239	0	239	0	0.00
24/07/2013	R201 On 08-May-14	4.76	Call	Bond Future	241	0	241	0	0.00
24/07/2013	R201 On 08-May-14	4.74	Call	Bond Future	237	0	237	0	0.00
24/07/2013	R201 On 08-May-14	4.76	Put	Bond Future	614	1	614	1	0.00
24/07/2013	R201 On 08-May-14	4.75	Put	Bond Future	618	1	618	1	0.00
24/07/2013	R201 On 08-May-14	4.74	Put	Bond Future	622	1	622	1	0.00
24/07/2013	R201 On 07-August-14			Bond Future	5.23	102.4306	5.2261	102.4306	0.00
24/07/2013	R201 On 07-August-14	5.29	Call	Bond Future	23	0	23	0	0.00
24/07/2013	R201 On 07-August-14	5.31	Call	Bond Future	30	0	30	0	0.00
24/07/2013	R201 On 07-August-14	5.30	Call	Bond Future	27	0	27	0	0.00
24/07/2013	R201 On 07-August-14	5.29	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R201 On 07-August-14	5.30	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R201 On 07-August-14	5.31	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R202 On 01-August-13			Bond Future	211.69	210.0566	211.6856	210.0566	23,654.00
24/07/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R202 On 01-August-13	223.00	Put	Bond Future	11314	13	11314	13	0.00
24/07/2013	R202 On 01-August-13	223.01	Put	Bond Future	11324	13	11324	13	0.00
24/07/2013	R202 On 01-August-13	222.99	Put	Bond Future	11304	13	11304	13	0.00
24/07/2013	R202 On 07-November-13			Bond Future	214.70	213.0474	214.6995	213.0474	20,366.00
24/07/2013	R202 On 07-November-13	208.99	Call	Bond Future	5710	4	5710	4	0.00
24/07/2013	R202 On 07-November-13	209.01	Call	Bond Future	5690	4	5690	4	0.00
24/07/2013	R202 On 07-November-13	209.00	Call	Bond Future	5700	4	5700	4	0.00
24/07/2013	R202 On 07-November-13	209.01	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R202 On 07-November-13	209.00	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R202 On 07-November-13	208.99	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R203 On 01-August-13			Bond Future	6.74	108.3833	6.7391	108.3833	3,016.00
24/07/2013	R203 On 01-August-13	109.11	Call	Bond Future	95348	95	95348	95	0.00
24/07/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R203 On 07-November-13			Bond Future	6.86	105.7525	6.8591	105.7525	3,131.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2013	R203 On 07-November-13	5.99	Call	Bond Future	278	0	278	0	0.00
24/07/2013	R203 On 07-November-13	6.01	Call	Bond Future	290	0	290	0	0.00
24/07/2013	R203 On 07-November-13	6.00	Call	Bond Future	284	0	284	0	0.00
24/07/2013	R203 On 07-November-13	571.00	Call	Bond Future	103704	104	103704	104	0.00
24/07/2013	R203 On 07-November-13	5.71	Call	Bond Future	150	0	150	0	15.00
24/07/2013	R203 On 07-November-13	6.00	Put	Bond Future	3275	3	3275	3	0.00
24/07/2013	R203 On 07-November-13	6.01	Put	Bond Future	3246	3	3246	3	0.00
24/07/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R203 On 07-November-13	5.99	Put	Bond Future	3304	3	3304	3	0.00
24/07/2013	R203 On 07-November-13	5.71	Put	Bond Future	4174	4	4174	4	0.00
24/07/2013	R203 On 06-February-14			Bond Future	6.98	107.1718	6.9805	107.1718	0.00
24/07/2013	R203 On 06-February-14	6.14	Call	Bond Future	602	1	602	1	0.00
24/07/2013	R203 On 06-February-14	6.16	Call	Bond Future	619	1	619	1	0.00
24/07/2013	R203 On 06-February-14	5.95	Call	Bond Future	459	0	459	0	16.00
24/07/2013	R203 On 06-February-14	6.15	Call	Bond Future	610	1	610	1	0.00
24/07/2013	R203 On 06-February-14	5.95	Put	Bond Future	3826	4	3826	4	0.00
24/07/2013	R203 On 06-February-14	6.14	Put	Bond Future	3338	4	3338	4	0.00
24/07/2013	R203 On 06-February-14	6.15	Put	Bond Future	3313	3	3313	3	0.00
24/07/2013	R203 On 06-February-14	6.16	Put	Bond Future	3289	3	3289	3	0.00
24/07/2013	R203 On 08-May-14			Bond Future	7.11	104.4617	7.1089	104.4617	0.00
24/07/2013	R203 On 08-May-14	5.76	Call	Bond Future	535	1	535	1	0.00
24/07/2013	R203 On 08-May-14	5.74	Call	Bond Future	523	0	523	0	0.00
24/07/2013	R203 On 08-May-14	5.75	Call	Bond Future	529	0	529	0	0.00
24/07/2013	R203 On 08-May-14	7.40	Call	Bond Future	2429	2	2429	2	16.00
24/07/2013	R203 On 08-May-14	5.74	Put	Bond Future	4717	5	4717	5	0.00
24/07/2013	R203 On 08-May-14	7.40	Put	Bond Future	1563	2	1563	2	0.00
24/07/2013	R203 On 08-May-14	5.76	Put	Bond Future	4666	5	4666	5	0.00
24/07/2013	R203 On 08-May-14	5.75	Put	Bond Future	4691	5	4691	5	0.00
24/07/2013	R203 On 07-August-14			Bond Future	7.25	105.8946	7.2485	105.8946	0.00
24/07/2013	R203 On 07-August-14	7.31	Call	Bond Future	171	0	171	0	0.00
24/07/2013	R203 On 07-August-14	7.30	Call	Bond Future	143	0	143	0	0.00
24/07/2013	R203 On 07-August-14	7.29	Call	Bond Future	115	0	115	0	0.00
24/07/2013	R203 On 07-August-14	7.30	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R203 On 07-August-14	7.31	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2013	R203 On 07-August-14	7.29	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R204 On 01-August-13			Bond Future	6.96	105.3089	6.9634	105.3089	25,172.00
24/07/2013	R204 On 01-August-13	110.75	Call	Bond Future	96691	96	96691	96	0.00
24/07/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R204 On 07-November-13			Bond Future	7.07	106.7943	7.0703	106.7943	0.00
24/07/2013	R204 On 07-November-13	6.30	Call	Bond Future	493	1	493	1	0.00
24/07/2013	R204 On 07-November-13	6.31	Call	Bond Future	503	1	503	1	0.00
24/07/2013	R204 On 07-November-13	6.29	Call	Bond Future	484	1	484	1	0.00
24/07/2013	R204 On 07-November-13	7.00	Call	Bond Future	1525	2	1525	2	0.00
24/07/2013	R204 On 07-November-13	6.30	Put	Bond Future	3893	4	3893	4	0.00
24/07/2013	R204 On 07-November-13	7.00	Put	Bond Future	1830	2	1830	2	1,270.00
24/07/2013	R204 On 07-November-13	6.31	Put	Bond Future	3857	4	3857	4	0.00
24/07/2013	R204 On 07-November-13	6.29	Put	Bond Future	3928	4	3928	4	0.00
24/07/2013	R204 On 06-February-14			Bond Future	7.17	104.1969	7.1732	104.1969	0.00
24/07/2013	R204 On 06-February-14	6.39	Call	Bond Future	988	1	988	1	0.00
24/07/2013	R204 On 06-February-14	6.40	Call	Bond Future	1001	1	1001	1	0.00
24/07/2013	R204 On 06-February-14	6.41	Call	Bond Future	1013	1	1013	1	0.00
24/07/2013	R204 On 06-February-14	6.39	Put	Bond Future	4282	5	4282	5	0.00
24/07/2013	R204 On 06-February-14	6.40	Put	Bond Future	4251	5	4251	5	0.00
24/07/2013	R204 On 06-February-14	6.41	Put	Bond Future	4221	5	4221	5	0.00
24/07/2013	R204 On 08-May-14			Bond Future	7.29	105.6077	7.2858	105.6077	0.00
24/07/2013	R204 On 08-May-14	6.05	Call	Bond Future	990	1	990	1	0.00
24/07/2013	R204 On 08-May-14	6.04	Call	Bond Future	980	1	980	1	0.00
24/07/2013	R204 On 08-May-14	6.06	Call	Bond Future	999	1	999	1	0.00
24/07/2013	R204 On 08-May-14	6.04	Put	Bond Future	6010	6	6010	6	0.00
24/07/2013	R204 On 08-May-14	6.06	Put	Bond Future	5946	6	5946	6	0.00
24/07/2013	R204 On 08-May-14	6.05	Put	Bond Future	5978	6	5978	6	0.00
24/07/2013	R204 On 07-August-14			Bond Future	7.40	103.0250	7.4047	103.0250	0.00
24/07/2013	R204 On 07-August-14	7.46	Call	Bond Future	205	0	205	0	0.00
24/07/2013	R204 On 07-August-14	7.44	Call	Bond Future	131	0	131	0	0.00
24/07/2013	R204 On 07-August-14	7.45	Call	Bond Future	168	0	168	0	0.00
24/07/2013	R204 On 07-August-14	7.44	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R204 On 07-August-14	7.46	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R204 On 07-August-14	7.45	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2013	R206 On 01-August-13			Bond Future	5.38	101.3092	5.3841	101.3092	0.00
24/07/2013	R206 On 01-August-13	103.94	Call	Bond Future	30330	30	30330	30	0.00
24/07/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R206 On 07-November-13			Bond Future	5.51	102.7381	5.5072	102.7381	0.00
24/07/2013	R206 On 07-November-13	4.29	Call	Bond Future	15	0	15	0	0.00
24/07/2013	R206 On 07-November-13	4.31	Call	Bond Future	16	0	16	0	0.00
24/07/2013	R206 On 07-November-13	4.30	Call	Bond Future	15	0	15	0	0.00
24/07/2013	R206 On 07-November-13	4.29	Put	Bond Future	233	0	233	0	0.00
24/07/2013	R206 On 07-November-13	4.30	Put	Bond Future	231	0	231	0	0.00
24/07/2013	R206 On 07-November-13	4.31	Put	Bond Future	230	0	230	0	0.00
24/07/2013	R207 On 01-August-13			Bond Future	7.24	100.3183	7.2432	100.3183	22,835.00
24/07/2013	R207 On 01-August-13	106.18	Call	Bond Future	92890	93	92890	93	0.00
24/07/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R207 On 07-November-13			Bond Future	7.35	101.7333	7.3463	101.7333	1,905.00
24/07/2013	R207 On 07-November-13	6.71	Call	Bond Future	803	1	803	1	0.00
24/07/2013	R207 On 07-November-13	6.70	Call	Bond Future	790	1	790	1	0.00
24/07/2013	R207 On 07-November-13	6.69	Call	Bond Future	777	1	777	1	0.00
24/07/2013	R207 On 07-November-13	6.70	Put	Bond Future	4006	4	4006	4	0.00
24/07/2013	R207 On 07-November-13	6.71	Put	Bond Future	3969	4	3969	4	0.00
24/07/2013	R207 On 07-November-13	6.69	Put	Bond Future	4044	4	4044	4	0.00
24/07/2013	R207 On 06-February-14			Bond Future	7.45	99.4591	7.4462	99.4591	0.00
24/07/2013	R207 On 06-February-14	6.65	Call	Bond Future	1175	1	1175	1	0.00
24/07/2013	R207 On 06-February-14	6.66	Call	Bond Future	1189	1	1189	1	0.00
24/07/2013	R207 On 06-February-14	6.64	Call	Bond Future	1161	1	1161	1	0.00
24/07/2013	R207 On 06-February-14	6.65	Put	Bond Future	5002	5	5002	5	0.00
24/07/2013	R207 On 06-February-14	6.64	Put	Bond Future	5037	5	5037	5	0.00
24/07/2013	R207 On 06-February-14	6.66	Put	Bond Future	4966	5	4966	5	0.00
24/07/2013	R207 On 08-May-14			Bond Future	7.56	100.8058	7.5565	100.8058	0.00
24/07/2013	R207 On 08-May-14	6.20	Call	Bond Future	1027	1	1027	1	0.00
24/07/2013	R207 On 08-May-14	6.21	Call	Bond Future	1037	1	1037	1	0.00
24/07/2013	R207 On 08-May-14	6.19	Call	Bond Future	1017	1	1017	1	0.00
24/07/2013	R207 On 08-May-14	6.20	Put	Bond Future	7382	8	7382	8	0.00
24/07/2013	R207 On 08-May-14	6.21	Put	Bond Future	7344	7	7344	7	0.00
24/07/2013	R207 On 08-May-14	6.19	Put	Bond Future	7421	8	7421	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2013	R207 On 07-August-14			Bond Future	7.67	98.5482	7.6720	98.5482	0.00
24/07/2013	R207 On 07-August-14	7.69	Call	Bond Future	78	0	78	0	0.00
24/07/2013	R207 On 07-August-14	7.71	Call	Bond Future	164	0	164	0	0.00
24/07/2013	R207 On 07-August-14	7.70	Call	Bond Future	121	0	121	0	0.00
24/07/2013	R207 On 07-August-14	7.70	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R207 On 07-August-14	7.69	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R207 On 07-August-14	7.71	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R208 On 01-August-13			Bond Future	7.39	98.5402	7.3929	98.5402	18,025.00
24/07/2013	R208 On 01-August-13	101.40	Call	Bond Future	89597	89	89597	89	0.00
24/07/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R208 On 07-November-13			Bond Future	7.49	96.5342	7.4919	96.5342	0.00
24/07/2013	R208 On 07-November-13	7.50	Call	Bond Future	2192	2	2192	2	0.00
24/07/2013	R208 On 07-November-13	6.80	Call	Bond Future	772	1	772	1	0.00
24/07/2013	R208 On 07-November-13	6.79	Call	Bond Future	758	1	758	1	0.00
24/07/2013	R208 On 07-November-13	6.81	Call	Bond Future	786	1	786	1	0.00
24/07/2013	R208 On 07-November-13	7.50	Put	Bond Future	2148	2	2148	2	1,520.00
24/07/2013	R208 On 07-November-13	6.79	Put	Bond Future	4679	5	4679	5	0.00
24/07/2013	R208 On 07-November-13	6.80	Put	Bond Future	4635	5	4635	5	0.00
24/07/2013	R208 On 07-November-13	6.81	Put	Bond Future	4592	5	4592	5	0.00
24/07/2013	R208 On 06-February-14			Bond Future	7.59	97.8298	7.5857	97.8298	0.00
24/07/2013	R208 On 06-February-14	6.74	Call	Bond Future	1164	1	1164	1	0.00
24/07/2013	R208 On 06-February-14	6.75	Call	Bond Future	1178	1	1178	1	0.00
24/07/2013	R208 On 06-February-14	6.76	Call	Bond Future	1193	1	1193	1	0.00
24/07/2013	R208 On 06-February-14	6.75	Put	Bond Future	5718	6	5718	6	0.00
24/07/2013	R208 On 06-February-14	6.76	Put	Bond Future	5677	6	5677	6	0.00
24/07/2013	R208 On 06-February-14	6.74	Put	Bond Future	5760	6	5760	6	0.00
24/07/2013	R208 On 08-May-14			Bond Future	7.68	95.7578	7.6835	95.7578	0.00
24/07/2013	R208 On 08-May-14	6.29	Call	Bond Future	1015	1	1015	1	0.00
24/07/2013	R208 On 08-May-14	6.31	Call	Bond Future	1037	1	1037	1	0.00
24/07/2013	R208 On 08-May-14	6.30	Call	Bond Future	1026	1	1026	1	0.00
24/07/2013	R208 On 08-May-14	6.29	Put	Bond Future	8474	9	8474	9	0.00
24/07/2013	R208 On 08-May-14	6.31	Put	Bond Future	8383	8	8383	8	0.00
24/07/2013	R208 On 08-May-14	6.30	Put	Bond Future	8428	9	8428	9	0.00
24/07/2013	R208 On 07-August-14			Bond Future	7.78	97.0713	7.7841	97.0713	0.00

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24/07/2013	R208 On 07-August-14	7.80	Call	Bond Future	78	0	78	0	0.00
24/07/2013	R208 On 07-August-14	7.79	Call	Bond Future	29	0	29	0	0.00
24/07/2013	R208 On 07-August-14	7.81	Call	Bond Future	128	0	128	0	0.00
24/07/2013	R208 On 07-August-14	7.80	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R208 On 07-August-14	7.81	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R208 On 07-August-14	7.79	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R209 On 01-August-13			Bond Future	8.78	77.6281	8.7773	77.6281	18,823.00
24/07/2013	R209 On 01-August-13	79.36	Call	Bond Future	67543	68	67543	68	0.00
24/07/2013	R209 On 01-August-13	8.00	Call	Bond Future	3	0	3	0	0.00
24/07/2013	R209 On 01-August-13	8.00	Put	Bond Future	6510	6	6510	6	2,000.00
24/07/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R209 On 07-November-13			Bond Future	8.87	75.5787	8.8676	75.5787	319.00
24/07/2013	R209 On 07-November-13	8.80	Call	Bond Future	3348	3	3348	3	0.00
24/07/2013	R209 On 07-November-13	9.25	Call	Bond Future	5180	5	5180	5	0.00
24/07/2013	R209 On 07-November-13	8.81	Call	Bond Future	3385	3	3385	3	0.00
24/07/2013	R209 On 07-November-13	8.65	Call	Bond Future	2830	3	2830	3	0.00
24/07/2013	R209 On 07-November-13	8.79	Call	Bond Future	3312	3	3312	3	0.00
24/07/2013	R209 On 07-November-13	9.40	Call	Bond Future	5866	6	5866	6	0.00
24/07/2013	R209 On 07-November-13	9.50	Call	Bond Future	6340	6	6340	6	0.00
24/07/2013	R209 On 07-November-13	9.70	Call	Bond Future	7324	7	7324	7	0.00
24/07/2013	R209 On 07-November-13	8.79	Put	Bond Future	3915	4	3915	4	0.00
24/07/2013	R209 On 07-November-13	9.40	Put	Bond Future	1928	2	1928	2	5,000.00
24/07/2013	R209 On 07-November-13	8.65	Put	Bond Future	4540	4	4540	4	4,700.00
24/07/2013	R209 On 07-November-13	8.81	Put	Bond Future	3831	4	3831	4	0.00
24/07/2013	R209 On 07-November-13	9.25	Put	Bond Future	2318	2	2318	2	1,000.00
24/07/2013	R209 On 07-November-13	9.70	Put	Bond Future	1310	1	1310	1	1,520.00
24/07/2013	R209 On 07-November-13	8.80	Put	Bond Future	3873	4	3873	4	0.00
24/07/2013	R209 On 07-November-13	9.50	Put	Bond Future	1700	2	1700	2	980.00
24/07/2013	R209 On 06-February-14			Bond Future	8.95	76.5931	8.9516	76.5931	0.00
24/07/2013	R209 On 06-February-14	8.54	Call	Bond Future	3427	4	3427	4	0.00
24/07/2013	R209 On 06-February-14	8.56	Call	Bond Future	3488	4	3488	4	0.00
24/07/2013	R209 On 06-February-14	8.55	Call	Bond Future	3457	4	3457	4	0.00
24/07/2013	R209 On 06-February-14	8.54	Put	Bond Future	6660	7	6660	7	0.00
24/07/2013	R209 On 06-February-14	8.55	Put	Bond Future	6609	7	6609	7	0.00

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24/07/2013	R209 On 06-February-14	8.56	Put	Bond Future	6559	7	6559	7	0.00
24/07/2013	R209 On 08-May-14			Bond Future	9.04	74.4851	9.0366	74.4851	0.00
24/07/2013	R209 On 08-May-14	7.86	Call	Bond Future	2380	2	2380	2	0.00
24/07/2013	R209 On 08-May-14	7.85	Call	Bond Future	2359	2	2359	2	0.00
24/07/2013	R209 On 08-May-14	7.84	Call	Bond Future	2338	2	2338	2	0.00
24/07/2013	R209 On 08-May-14	7.85	Put	Bond Future	12137	12	12137	12	0.00
24/07/2013	R209 On 08-May-14	7.84	Put	Bond Future	12207	12	12207	12	0.00
24/07/2013	R209 On 08-May-14	7.86	Put	Bond Future	12068	12	12068	12	0.00
24/07/2013	R209 On 07-August-14			Bond Future	9.12	75.5068	9.1218	75.5068	0.00
24/07/2013	R209 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R209 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R209 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R209 On 07-August-14	9.06	Put	Bond Future	457	0	457	0	0.00
24/07/2013	R209 On 07-August-14	9.04	Put	Bond Future	606	0	606	0	0.00
24/07/2013	R209 On 07-August-14	9.05	Put	Bond Future	532	0	532	0	0.00
24/07/2013	R210 On 01-August-13			Bond Future	159.17	159.3491	159.1723	159.3491	1,237.00
24/07/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R210 On 01-August-13	173.00	Put	Bond Future	13828	14	13828	14	0.00
24/07/2013	R210 On 01-August-13	173.01	Put	Bond Future	13838	14	13838	14	0.00
24/07/2013	R210 On 01-August-13	172.99	Put	Bond Future	13818	14	13818	14	0.00
24/07/2013	R210 On 07-November-13			Bond Future	159.52	159.6955	159.5158	159.6955	0.00
24/07/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R210 On 07-November-13	160.01	Put	Bond Future	494	0	494	0	0.00
24/07/2013	R210 On 07-November-13	160.00	Put	Bond Future	484	0	484	0	0.00
24/07/2013	R210 On 07-November-13	159.99	Put	Bond Future	474	0	474	0	0.00
24/07/2013	R211 On 01-August-13			Bond Future	128.39	128.3974	128.3909	128.3974	522.00
24/07/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R211 On 01-August-13	130.00	Put	Bond Future	1609	2	1609	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
24/07/2013	R211 On 01-August-13	130.01	Put	Bond Future	1619	2	1619	2	0.00
24/07/2013	R211 On 01-August-13	129.99	Put	Bond Future	1599	2	1599	2	0.00
24/07/2013	R211 On 07-November-13			Bond Future	130.22	130.2256	130.2190	130.2256	0.00
24/07/2013	R211 On 07-November-13	130.00	Call	Bond Future	219	0	219	0	0.00
24/07/2013	R211 On 07-November-13	129.99	Call	Bond Future	229	0	229	0	0.00
24/07/2013	R211 On 07-November-13	130.01	Call	Bond Future	209	0	209	0	0.00
24/07/2013	R211 On 07-November-13	130.01	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R211 On 07-November-13	130.00	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R211 On 07-November-13	129.99	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R212 On 01-August-13			Bond Future	130.59	130.5776	130.5858	130.5776	13,050.00
24/07/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R212 On 01-August-13	138.01	Put	Bond Future	7424	7	7424	7	0.00
24/07/2013	R212 On 01-August-13	138.00	Put	Bond Future	7414	7	7414	7	0.00
24/07/2013	R212 On 01-August-13	137.99	Put	Bond Future	7404	7	7404	7	0.00
24/07/2013	R212 On 07-November-13			Bond Future	132.45	132.4368	132.4451	132.4368	10,791.00
24/07/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R212 On 07-November-13	133.00	Put	Bond Future	555	1	555	1	0.00
24/07/2013	R212 On 07-November-13	133.01	Put	Bond Future	565	1	565	1	0.00
24/07/2013	R212 On 07-November-13	132.99	Put	Bond Future	545	1	545	1	0.00
24/07/2013	R213 On 01-August-13			Bond Future	8.57	89.0083	8.5726	89.0083	7,971.00
24/07/2013	R213 On 01-August-13	91.25	Call	Bond Future	78255	78	78255	78	0.00
24/07/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R213 On 07-November-13			Bond Future	8.67	86.7270	8.6678	86.7270	289.00
24/07/2013	R213 On 07-November-13	8.61	Call	Bond Future	3430	3	3430	3	0.00
24/07/2013	R213 On 07-November-13	8.60	Call	Bond Future	3393	3	3393	3	0.00
24/07/2013	R213 On 07-November-13	8.59	Call	Bond Future	3356	3	3356	3	0.00
24/07/2013	R213 On 07-November-13	8.60	Put	Bond Future	3931	4	3931	4	0.00
24/07/2013	R213 On 07-November-13	8.61	Put	Bond Future	3889	4	3889	4	0.00
24/07/2013	R213 On 07-November-13	8.59	Put	Bond Future	3974	4	3974	4	0.00
24/07/2013	R213 On 06-February-14			Bond Future	8.76	87.8908	8.7580	87.8908	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
24/07/2013	R213 On 06-February-14	8.29	Call	Bond Future	3376	3	3376	3	0.00
24/07/2013	R213 On 06-February-14	8.30	Call	Bond Future	3406	3	3406	3	0.00
24/07/2013	R213 On 06-February-14	8.31	Call	Bond Future	3437	3	3437	3	0.00
24/07/2013	R213 On 06-February-14	8.30	Put	Bond Future	7077	7	7077	7	0.00
24/07/2013	R213 On 06-February-14	8.31	Put	Bond Future	7025	7	7025	7	0.00
24/07/2013	R213 On 06-February-14	8.29	Put	Bond Future	7129	7	7129	7	0.00
24/07/2013	R213 On 08-May-14			Bond Future	8.85	85.5424	8.8458	85.5424	0.00
24/07/2013	R213 On 08-May-14	7.66	Call	Bond Future	2355	2	2355	2	0.00
24/07/2013	R213 On 08-May-14	7.64	Call	Bond Future	2314	2	2314	2	0.00
24/07/2013	R213 On 08-May-14	7.65	Call	Bond Future	2334	2	2334	2	0.00
24/07/2013	R213 On 08-May-14	7.65	Put	Bond Future	12239	12	12239	12	0.00
24/07/2013	R213 On 08-May-14	7.64	Put	Bond Future	12308	12	12308	12	0.00
24/07/2013	R213 On 08-May-14	7.66	Put	Bond Future	12170	12	12170	12	0.00
24/07/2013	R213 On 07-August-14			Bond Future	8.94	86.7158	8.9353	86.7158	0.00
24/07/2013	R213 On 07-August-14	8.84	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R213 On 07-August-14	8.86	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R213 On 07-August-14	8.85	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R213 On 07-August-14	8.86	Put	Bond Future	569	0	569	0	0.00
24/07/2013	R213 On 07-August-14	8.85	Put	Bond Future	644	0	644	0	0.00
24/07/2013	R213 On 07-August-14	8.84	Put	Bond Future	721	1	721	1	0.00
24/07/2013	R214 On 01-August-13			Bond Future	8.95	77.9945	8.9525	77.9945	840.00
24/07/2013	R214 On 01-August-13	84.31	Call	Bond Future	67408	68	67408	68	0.00
24/07/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
24/07/2013	R214 On 07-November-13			Bond Future	9.05	75.8104	9.0452	75.8104	0.00
24/07/2013	R214 On 07-November-13	7.81	Call	Bond Future	690	1	690	1	0.00
24/07/2013	R214 On 07-November-13	7.80	Call	Bond Future	678	1	678	1	0.00
24/07/2013	R214 On 07-November-13	7.79	Call	Bond Future	666	1	666	1	0.00
24/07/2013	R214 On 07-November-13	7.81	Put	Bond Future	11614	11	11614	11	0.00
24/07/2013	R214 On 07-November-13	7.80	Put	Bond Future	11701	12	11701	12	0.00
24/07/2013	R214 On 07-November-13	7.79	Put	Bond Future	11788	12	11788	12	0.00
24/07/2013	R214 On 06-February-14			Bond Future	9.13	76.8278	9.1329	76.8278	0.00
24/07/2013	R214 On 06-February-14	9.01	Call	Bond Future	4707	5	4707	5	0.00
24/07/2013	R214 On 06-February-14	9.00	Call	Bond Future	4670	5	4670	5	0.00
24/07/2013	R214 On 06-February-14	8.99	Call	Bond Future	4635	5	4635	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2013	R214 On 06-February-14	9.00	Put	Bond Future	5715	6	5715	6	0.00
24/07/2013	R214 On 06-February-14	8.99	Put	Bond Future	5759	6	5759	6	0.00
24/07/2013	R214 On 06-February-14	9.01	Put	Bond Future	5671	6	5671	6	0.00
24/07/2013	R248 On 01-August-13			Bond Future	9.04	101.2227	9.0377	101.2227	603.00
24/07/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R248 On 01-August-13	7.85	Put	Bond Future	13699	13	13699	13	0.00
24/07/2013	R248 On 01-August-13	7.86	Put	Bond Future	13570	13	13570	13	0.00
24/07/2013	R248 On 01-August-13	7.84	Put	Bond Future	13829	13	13829	13	0.00
24/07/2013	R248 On 07-November-13			Bond Future	9.13	98.2295	9.1338	98.2295	0.00
24/07/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R248 On 07-November-13	7.84	Put	Bond Future	14786	14	14786	14	0.00
24/07/2013	R248 On 07-November-13	7.85	Put	Bond Future	14657	14	14657	14	0.00
24/07/2013	R248 On 07-November-13	7.86	Put	Bond Future	14527	14	14527	14	0.00
24/07/2013	R248 On 06-February-14			Bond Future	9.22	99.5478	9.2249	99.5478	0.00
24/07/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
24/07/2013	R248 On 06-February-14	9.09	Put	Bond Future	1350	1	1350	1	0.00
24/07/2013	R248 On 06-February-14	9.10	Put	Bond Future	1249	1	1249	1	0.00
24/07/2013	R248 On 06-February-14	9.11	Put	Bond Future	1148	1	1148	1	0.00