



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
29/07/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	2025 On 01-August-13			Bond Future	109.93	109.9234	109.9265	109.9234	0.00
29/07/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
29/07/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
29/07/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
29/07/2013	2025 On 01-August-13	117.99	Put	Bond Future	8064	8	8064	8	0.00
29/07/2013	2025 On 01-August-13	118.00	Put	Bond Future	8074	8	8074	8	0.00
29/07/2013	2025 On 01-August-13	118.01	Put	Bond Future	8084	8	8084	8	0.00
29/07/2013	2025 On 07-November-13			Bond Future	111.49	111.4885	111.4916	111.4885	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
29/07/2013	2025 On 07-November-13	111.01	Call	Bond Future	482	0	482	0	0.00
29/07/2013	2025 On 07-November-13	111.00	Call	Bond Future	492	0	492	0	0.00
29/07/2013	2025 On 07-November-13	110.99	Call	Bond Future	502	0	502	0	0.00
29/07/2013	2025 On 07-November-13	111.00	Put	Bond Future	0	0	0	0	0.00
29/07/2013	2025 On 07-November-13	111.01	Put	Bond Future	0	0	0	0	0.00
29/07/2013	2025 On 07-November-13	110.99	Put	Bond Future	0	0	0	0	0.00
29/07/2013	2038 On 01-August-13			Bond Future	108.40	108.3950	108.3993	108.3950	0.00
29/07/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
29/07/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
29/07/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
29/07/2013	2038 On 01-August-13	114.99	Put	Bond Future	6591	7	6591	7	0.00
29/07/2013	2038 On 01-August-13	115.00	Put	Bond Future	6601	7	6601	7	0.00
29/07/2013	2038 On 01-August-13	115.01	Put	Bond Future	6611	7	6611	7	0.00
29/07/2013	2038 On 07-November-13			Bond Future	109.94	109.9382	109.9427	109.9382	0.00
29/07/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
29/07/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
29/07/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
29/07/2013	2038 On 07-November-13	109.99	Put	Bond Future	47	0	47	0	0.00
29/07/2013	2038 On 07-November-13	110.00	Put	Bond Future	57	0	57	0	0.00
29/07/2013	2038 On 07-November-13	110.01	Put	Bond Future	67	0	67	0	0.00
29/07/2013	2050 On 01-August-13			Bond Future	109.92	109.3826	109.9225	109.3826	0.00
29/07/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
29/07/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
29/07/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
29/07/2013	2050 On 01-August-13	119.00	Put	Bond Future	9077	10	9077	10	0.00
29/07/2013	2050 On 01-August-13	118.99	Put	Bond Future	9067	10	9067	10	0.00
29/07/2013	2050 On 01-August-13	119.01	Put	Bond Future	9087	10	9087	10	0.00
29/07/2013	2050 On 07-November-13			Bond Future	111.49	110.9400	111.4876	110.9400	122.00
29/07/2013	2050 On 07-November-13	109.99	Call	Bond Future	1498	1	1498	1	0.00
29/07/2013	2050 On 07-November-13	110.01	Call	Bond Future	1478	1	1478	1	0.00
29/07/2013	2050 On 07-November-13	110.00	Call	Bond Future	1488	1	1488	1	0.00
29/07/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
29/07/2013	2050 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
29/07/2013	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
29/07/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	AL37 On 01-August-13			Index Future	399.83	400.5400	399.8260	400.5400	0.00
29/07/2013	AL37 On 07-November-13			Index Future	405.47	406.1890	405.4650	406.1890	0.00
29/07/2013	AL37 On 06-February-14			Index Future	410.90	411.6390	410.9030	411.6390	0.00
29/07/2013	AL7T On 01-August-13			Index Future	470.71	472.0860	470.7120	472.0860	0.00
29/07/2013	AL7T On 07-November-13			Index Future	477.35	478.7440	477.3510	478.7440	1.00
29/07/2013	AL7T On 06-February-14			Index Future	483.75	485.1670	483.7530	485.1670	0.00
29/07/2013	ALBI On 01-August-13			Index Future	423.52	424.3690	423.5240	424.3690	281.00
29/07/2013	ALBI On 07-November-13			Index Future	429.50	430.3540	429.4970	430.3540	494.00
29/07/2013	ALBI On 06-February-14			Index Future	435.26	436.1270	435.2580	436.1270	62.00
29/07/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/07/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	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
29/07/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2013	EL28 On 01-August-13			Bond Future	111.25	110.9775	111.2538	110.9775	0.00
29/07/2013	EL28 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
29/07/2013	EL28 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
29/07/2013	EL28 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
29/07/2013	EL28 On 01-August-13	114.99	Put	Bond Future	3736	4	3736	4	0.00
29/07/2013	EL28 On 01-August-13	115.00	Put	Bond Future	3746	4	3746	4	0.00
29/07/2013	EL28 On 01-August-13	115.01	Put	Bond Future	3756	4	3756	4	0.00
29/07/2013	EL28 On 07-November-13			Bond Future	111.44	111.1629	111.4431	111.1629	0.00
29/07/2013	EL28 On 07-November-13	110.00	Call	Bond Future	1443	1	1443	1	0.00
29/07/2013	EL28 On 07-November-13	109.99	Call	Bond Future	1453	1	1453	1	0.00
29/07/2013	EL28 On 07-November-13	110.01	Call	Bond Future	1433	1	1433	1	0.00
29/07/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
29/07/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
29/07/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
29/07/2013	ES33 On 01-August-13			Bond Future	9.54	84.9145	9.5362	84.9145	0.00
29/07/2013	ES33 On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
29/07/2013	ES33 On 01-August-13	91.02	Call	Bond Future	73796	74	73796	74	0.00
29/07/2013	ES33 On 01-August-13	9.00	Put	Bond Future	4245	4	4245	4	0.00
29/07/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
29/07/2013	ES33 On 07-November-13			Bond Future	9.66	82.3308	9.6600	82.3308	6,292.00
29/07/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
29/07/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
29/07/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
29/07/2013	ES33 On 07-November-13	8.49	Put	Bond Future	9501	9	9501	9	0.00
29/07/2013	ES33 On 07-November-13	8.50	Put	Bond Future	9413	9	9413	9	0.00
29/07/2013	ES33 On 07-November-13	8.51	Put	Bond Future	9325	9	9325	9	0.00
29/07/2013	ES33 On 06-February-14			Bond Future	9.78	83.4354	9.7781	83.4354	0.00
29/07/2013	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
29/07/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
29/07/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
29/07/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1694	2	1694	2	0.00
29/07/2013	ES33 On 06-February-14	9.56	Put	Bond Future	1619	2	1619	2	0.00
29/07/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1770	2	1770	2	0.00
29/07/2013	GOVI On 01-August-13			GOVI	423.08	423.9420	423.0800	423.9420	245.00
29/07/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
29/07/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
29/07/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
29/07/2013	GOVI On 01-August-13	445.99	Put	GOVI	229100	22	229100	22	0.00
29/07/2013	GOVI On 01-August-13	446.01	Put	GOVI	229300	22	229300	22	0.00
29/07/2013	GOVI On 01-August-13	446.00	Put	GOVI	229200	22	229200	22	0.00
29/07/2013	GOVI On 07-November-13			GOVI	429.05	429.9210	429.0470	429.9210	61.00
29/07/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
29/07/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
29/07/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
29/07/2013	GOVI On 07-November-13	446.00	Put	GOVI	169530	16	169530	16	0.00
29/07/2013	GOVI On 07-November-13	446.01	Put	GOVI	169630	16	169630	16	0.00
29/07/2013	GOVI On 07-November-13	445.99	Put	GOVI	169430	16	169430	16	0.00
29/07/2013	GOVI On 06-February-14			GOVI	434.80	435.6890	434.8010	435.6890	267.00
29/07/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
29/07/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
29/07/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
29/07/2013	GOVI On 06-February-14	439.99	Put	GOVI	51890	4	51890	4	0.00
29/07/2013	GOVI On 06-February-14	440.01	Put	GOVI	52090	4	52090	4	0.00
29/07/2013	GOVI On 06-February-14	440.00	Put	GOVI	51990	4	51990	4	0.00
29/07/2013	GOVI On 08-May-14			GOVI	440.69	441.5880	440.6880	441.5880	0.00
29/07/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
29/07/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
29/07/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
29/07/2013	GOVI On 08-May-14	442.00	Put	GOVI	13120	0	13120	0	0.00
29/07/2013	GOVI On 08-May-14	441.99	Put	GOVI	13020	0	13020	0	0.00
29/07/2013	GOVI On 08-May-14	442.01	Put	GOVI	13220	0	13220	0	0.00
29/07/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

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29/07/2013	IGOV On 01-August-13			Index Future	197.44	197.3780	197.4370	197.3780	324.00
29/07/2013	IGOV On 07-November-13			Index Future	200.25	200.1880	200.2480	200.1880	758.00
29/07/2013	IGOV On 06-February-14			Index Future	202.96	202.8980	202.9580	202.8980	164.00
29/07/2013	ILBI On 01-August-13			Index Future	534.44	532.7430	534.4420	532.7430	0.00
29/07/2013	ILBI On 07-November-13			Index Future	542.12	540.3930	542.1170	540.3930	0.00
29/07/2013	ILBI On 06-February-14			Index Future	549.53	541.0000	549.5250	541.0000	186.00
29/07/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
29/07/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/07/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
29/07/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
29/07/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/07/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/07/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.16	94.8300	5.1600	94.8300	0.00
29/07/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.22	94.7800	5.2200	94.7800	700.00
29/07/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.28	94.7300	5.2800	94.7300	0.00
29/07/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.41	94.6100	5.4100	94.6100	0.00
29/07/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.49	94.5300	5.4900	94.5300	1,500.00
29/07/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.60	94.4200	5.6000	94.4200	1,000.00
29/07/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.55	94.4500	5.5500	94.4500	0.00
29/07/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.81	94.2200	5.8100	94.2200	400.00
29/07/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.13	93.9000	6.1300	93.9000	1,000.00
29/07/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.48	93.5700	6.4800	93.5700	0.00
29/07/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.80	93.2800	6.8000	93.2800	0.00
29/07/2013	JBAF On 18-March-15			Jibar Tradeable Future	7.06	93.0200	7.0600	93.0200	250.00
29/07/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.31	92.7800	7.3100	92.7800	0.00
29/07/2013	R023 On 01-August-13			Bond Future	7.92	102.5347	7.9204	102.5347	2,244.00
29/07/2013	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R023 On 01-August-13	7.30	Put	Bond Future	4189	4	4189	4	0.00
29/07/2013	R023 On 01-August-13	7.31	Put	Bond Future	4120	4	4120	4	0.00
29/07/2013	R023 On 01-August-13	7.29	Put	Bond Future	4258	4	4258	4	0.00
29/07/2013	R023 On 07-November-13			Bond Future	8.03	100.0651	8.0296	100.0651	10,287.00
29/07/2013	R023 On 07-November-13	6.51	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
29/07/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R023 On 07-November-13	6.50	Put	Bond Future	10432	10	10432	10	0.00
29/07/2013	R023 On 07-November-13	6.49	Put	Bond Future	10505	10	10505	10	0.00
29/07/2013	R023 On 07-November-13	6.51	Put	Bond Future	10359	10	10359	10	0.00
29/07/2013	R023 On 06-February-14			Bond Future	8.13	101.4075	8.1345	101.4075	0.00
29/07/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R023 On 06-February-14	7.85	Put	Bond Future	1790	1	1790	1	0.00
29/07/2013	R023 On 06-February-14	7.86	Put	Bond Future	1727	1	1727	1	0.00
29/07/2013	R023 On 06-February-14	7.84	Put	Bond Future	1854	2	1854	2	0.00
29/07/2013	R157 On 01-August-13			Bond Future	6.24	119.5042	6.2421	119.5042	15,837.00
29/07/2013	R157 On 01-August-13	116.11	Call	Bond Future	89944	90	89944	90	0.00
29/07/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
29/07/2013	R157 On 07-November-13			Bond Future	6.40	114.3833	6.4016	114.3833	10,094.00
29/07/2013	R157 On 07-November-13	5.60	Call	Bond Future	202	0	202	0	0.00
29/07/2013	R157 On 07-November-13	5.61	Call	Bond Future	206	0	206	0	0.00
29/07/2013	R157 On 07-November-13	5.59	Call	Bond Future	198	0	198	0	0.00
29/07/2013	R157 On 07-November-13	5.60	Put	Bond Future	1697	2	1697	2	0.00
29/07/2013	R157 On 07-November-13	5.59	Put	Bond Future	1712	2	1712	2	0.00
29/07/2013	R157 On 07-November-13	5.61	Put	Bond Future	1683	2	1683	2	0.00
29/07/2013	R157 On 06-February-14			Bond Future	6.58	115.9180	6.5846	115.9180	0.00
29/07/2013	R157 On 06-February-14	5.64	Call	Bond Future	304	0	304	0	0.00
29/07/2013	R157 On 06-February-14	5.66	Call	Bond Future	312	0	312	0	0.00
29/07/2013	R157 On 06-February-14	5.65	Call	Bond Future	308	0	308	0	0.00
29/07/2013	R157 On 06-February-14	5.65	Put	Bond Future	1808	2	1808	2	0.00
29/07/2013	R157 On 06-February-14	5.66	Put	Bond Future	1796	2	1796	2	0.00
29/07/2013	R157 On 06-February-14	5.64	Put	Bond Future	1820	2	1820	2	0.00
29/07/2013	R157 On 08-May-14			Bond Future	6.81	110.6783	6.8098	110.6783	0.00
29/07/2013	R157 On 08-May-14	5.21	Call	Bond Future	211	0	211	0	0.00
29/07/2013	R157 On 08-May-14	5.20	Call	Bond Future	208	0	208	0	0.00
29/07/2013	R157 On 08-May-14	5.19	Call	Bond Future	206	0	206	0	0.00
29/07/2013	R157 On 08-May-14	5.20	Put	Bond Future	2393	2	2393	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
29/07/2013	R157 On 08-May-14	5.19	Put	Bond Future	2404	2	2404	2	0.00
29/07/2013	R157 On 08-May-14	5.21	Put	Bond Future	2381	2	2381	2	0.00
29/07/2013	R157 On 07-August-14			Bond Future	7.11	112.1965	7.1124	112.1965	0.00
29/07/2013	R157 On 07-August-14	6.74	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R157 On 07-August-14	6.76	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R157 On 07-August-14	6.75	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R157 On 07-August-14	6.74	Put	Bond Future	406	0	406	0	0.00
29/07/2013	R157 On 07-August-14	6.75	Put	Bond Future	395	0	395	0	0.00
29/07/2013	R157 On 07-August-14	6.76	Put	Bond Future	384	0	384	0	0.00
29/07/2013	R186 On 01-August-13			Bond Future	8.21	120.1271	8.2051	120.1271	14,633.00
29/07/2013	R186 On 01-August-13	7.25	Call	Bond Future	0	0	0	0	5,315.00
29/07/2013	R186 On 01-August-13	128.26	Call	Bond Future	110455	111	110455	111	0.00
29/07/2013	R186 On 01-August-13	7.80	Call	Bond Future	4	0	4	0	0.00
29/07/2013	R186 On 01-August-13	7.20	Call	Bond Future	0	0	0	0	6,800.00
29/07/2013	R186 On 01-August-13	8.80	Call	Bond Future	5217	6	5217	6	0.00
29/07/2013	R186 On 01-August-13	9.00	Call	Bond Future	6897	7	6897	7	0.00
29/07/2013	R186 On 01-August-13	8.00	Call	Bond Future	87	0	87	0	0.00
29/07/2013	R186 On 01-August-13	6.50	Call	Bond Future	0	0	0	0	500.00
29/07/2013	R186 On 01-August-13	7.50	Call	Bond Future	0	0	0	0	6,800.00
29/07/2013	R186 On 01-August-13	6.80	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R186 On 01-August-13	7.00	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R186 On 01-August-13	6.75	Call	Bond Future	0	0	0	0	1,000.00
29/07/2013	R186 On 01-August-13	7.80	Put	Bond Future	3753	3	3753	3	20.00
29/07/2013	R186 On 01-August-13	6.50	Put	Bond Future	16957	17	16957	17	0.00
29/07/2013	R186 On 01-August-13	7.25	Put	Bond Future	9109	9	9109	9	0.00
29/07/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
29/07/2013	R186 On 01-August-13	8.80	Put	Bond Future	0	0	0	0	6,800.00
29/07/2013	R186 On 01-August-13	8.00	Put	Bond Future	1965	2	1965	2	0.00
29/07/2013	R186 On 01-August-13	6.80	Put	Bond Future	13740	13	13740	13	0.00
29/07/2013	R186 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
29/07/2013	R186 On 01-August-13	7.20	Put	Bond Future	9612	9	9612	9	2,807.00
29/07/2013	R186 On 01-August-13	7.00	Put	Bond Future	11653	11	11653	11	4,100.00
29/07/2013	R186 On 01-August-13	7.50	Put	Bond Future	6633	6	6633	6	0.00
29/07/2013	R186 On 01-August-13	6.75	Put	Bond Future	14269	14	14269	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2013	R186 On 07-November-13			Bond Future	8.31	121.8213	8.3084	121.8213	54,854.00
29/07/2013	R186 On 07-November-13	8.14	Call	Bond Future	2986	3	2986	3	0.00
29/07/2013	R186 On 07-November-13	8.50	Call	Bond Future	4587	5	4587	5	0.00
29/07/2013	R186 On 07-November-13	8.75	Call	Bond Future	5906	6	5906	6	0.00
29/07/2013	R186 On 07-November-13	6.75	Call	Bond Future	231	0	231	0	1,000.00
29/07/2013	R186 On 07-November-13	9.00	Call	Bond Future	7362	8	7362	8	0.00
29/07/2013	R186 On 07-November-13	8.25	Call	Bond Future	3436	4	3436	4	0.00
29/07/2013	R186 On 07-November-13	6.50	Call	Bond Future	124	0	124	0	5,290.00
29/07/2013	R186 On 07-November-13	8.16	Call	Bond Future	3065	3	3065	3	0.00
29/07/2013	R186 On 07-November-13	8.00	Call	Bond Future	2466	3	2466	3	1,000.00
29/07/2013	R186 On 07-November-13	8.15	Call	Bond Future	3025	3	3025	3	0.00
29/07/2013	R186 On 07-November-13	8.00	Put	Bond Future	5236	5	5236	5	0.00
29/07/2013	R186 On 07-November-13	8.75	Put	Bond Future	2093	2	2093	2	1,030.00
29/07/2013	R186 On 07-November-13	8.14	Put	Bond Future	4487	4	4487	4	0.00
29/07/2013	R186 On 07-November-13	8.50	Put	Bond Future	2911	3	2911	3	4,000.00
29/07/2013	R186 On 07-November-13	8.25	Put	Bond Future	3953	4	3953	4	250.00
29/07/2013	R186 On 07-November-13	6.75	Put	Bond Future	15215	15	15215	15	0.00
29/07/2013	R186 On 07-November-13	6.50	Put	Bond Future	17753	17	17753	17	0.00
29/07/2013	R186 On 07-November-13	8.15	Put	Bond Future	4437	4	4437	4	0.00
29/07/2013	R186 On 07-November-13	8.16	Put	Bond Future	4386	4	4386	4	0.00
29/07/2013	R186 On 07-November-13	9.00	Put	Bond Future	1468	1	1468	1	1,200.00
29/07/2013	R186 On 06-February-14			Bond Future	8.41	118.1656	8.4051	118.1656	0.00
29/07/2013	R186 On 06-February-14	7.75	Call	Bond Future	2617	3	2617	3	0.00
29/07/2013	R186 On 06-February-14	7.74	Call	Bond Future	2588	3	2588	3	0.00
29/07/2013	R186 On 06-February-14	7.76	Call	Bond Future	2646	3	2646	3	0.00
29/07/2013	R186 On 06-February-14	7.76	Put	Bond Future	8413	8	8413	8	0.00
29/07/2013	R186 On 06-February-14	7.75	Put	Bond Future	8477	8	8477	8	0.00
29/07/2013	R186 On 06-February-14	7.74	Put	Bond Future	8541	8	8541	8	0.00
29/07/2013	R186 On 08-May-14			Bond Future	8.51	119.7655	8.5058	119.7655	0.00
29/07/2013	R186 On 08-May-14	7.10	Call	Bond Future	1772	2	1772	2	0.00
29/07/2013	R186 On 08-May-14	7.09	Call	Bond Future	1754	2	1754	2	0.00
29/07/2013	R186 On 08-May-14	7.11	Call	Bond Future	1790	2	1790	2	0.00
29/07/2013	R186 On 08-May-14	7.11	Put	Bond Future	14470	14	14470	14	0.00
29/07/2013	R186 On 08-May-14	7.10	Put	Bond Future	14549	14	14549	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2013	R186 On 08-May-14	7.09	Put	Bond Future	14628	14	14628	14	0.00
29/07/2013	R186 On 07-August-14			Bond Future	8.61	116.1172	8.6076	116.1172	0.00
29/07/2013	R186 On 07-August-14	8.29	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R186 On 07-August-14	8.31	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R186 On 07-August-14	8.30	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R186 On 07-August-14	8.30	Put	Bond Future	2579	2	2579	2	0.00
29/07/2013	R186 On 07-August-14	8.29	Put	Bond Future	2664	2	2664	2	0.00
29/07/2013	R186 On 07-August-14	8.31	Put	Bond Future	2494	2	2494	2	0.00
29/07/2013	R197 On 01-August-13			Bond Future	278.40	278.3889	278.3956	278.3889	497.00
29/07/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R197 On 01-August-13	295.00	Put	Bond Future	16604	17	16604	17	0.00
29/07/2013	R197 On 01-August-13	295.01	Put	Bond Future	16614	17	16614	17	0.00
29/07/2013	R197 On 01-August-13	294.99	Put	Bond Future	16594	17	16594	17	0.00
29/07/2013	R197 On 07-November-13			Bond Future	282.36	282.3526	282.3594	282.3526	2,498.00
29/07/2013	R197 On 07-November-13	280.01	Call	Bond Future	2349	2	2349	2	0.00
29/07/2013	R197 On 07-November-13	280.00	Call	Bond Future	2359	2	2359	2	0.00
29/07/2013	R197 On 07-November-13	279.99	Call	Bond Future	2369	2	2369	2	0.00
29/07/2013	R197 On 07-November-13	279.99	Put	Bond Future	0	0	0	0	0.00
29/07/2013	R197 On 07-November-13	280.00	Put	Bond Future	0	0	0	0	0.00
29/07/2013	R197 On 07-November-13	280.01	Put	Bond Future	0	0	0	0	0.00
29/07/2013	R201 On 01-August-13			Bond Future	5.41	105.4327	5.4066	105.4327	0.00
29/07/2013	R201 On 01-August-13	107.45	Call	Bond Future	68215	68	68215	68	0.00
29/07/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
29/07/2013	R201 On 07-November-13			Bond Future	5.43	106.9197	5.4340	106.9197	0.00
29/07/2013	R201 On 07-November-13	4.79	Call	Bond Future	124	0	124	0	0.00
29/07/2013	R201 On 07-November-13	4.80	Call	Bond Future	127	0	127	0	0.00
29/07/2013	R201 On 07-November-13	4.81	Call	Bond Future	129	0	129	0	0.00
29/07/2013	R201 On 07-November-13	4.80	Put	Bond Future	821	1	821	1	0.00
29/07/2013	R201 On 07-November-13	4.81	Put	Bond Future	812	1	812	1	0.00
29/07/2013	R201 On 07-November-13	4.79	Put	Bond Future	829	1	829	1	0.00
29/07/2013	R201 On 06-February-14			Bond Future	5.44	103.9457	5.4397	103.9457	0.00
29/07/2013	R201 On 06-February-14	5.24	Call	Bond Future	333	0	333	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
29/07/2013	R201 On 06-February-14	5.26	Call	Bond Future	341	0	341	0	0.00
29/07/2013	R201 On 06-February-14	5.25	Call	Bond Future	337	0	337	0	0.00
29/07/2013	R201 On 06-February-14	5.25	Put	Bond Future	498	1	498	1	0.00
29/07/2013	R201 On 06-February-14	5.26	Put	Bond Future	493	1	493	1	0.00
29/07/2013	R201 On 06-February-14	5.24	Put	Bond Future	503	1	503	1	0.00
29/07/2013	R201 On 08-May-14			Bond Future	5.43	105.3531	5.4342	105.3531	0.00
29/07/2013	R201 On 08-May-14	4.75	Call	Bond Future	224	0	224	0	0.00
29/07/2013	R201 On 08-May-14	4.76	Call	Bond Future	226	0	226	0	0.00
29/07/2013	R201 On 08-May-14	4.74	Call	Bond Future	222	0	222	0	0.00
29/07/2013	R201 On 08-May-14	4.76	Put	Bond Future	633	1	633	1	0.00
29/07/2013	R201 On 08-May-14	4.75	Put	Bond Future	637	1	637	1	0.00
29/07/2013	R201 On 08-May-14	4.74	Put	Bond Future	641	1	641	1	0.00
29/07/2013	R201 On 07-August-14			Bond Future	5.32	102.3889	5.3236	102.3889	0.00
29/07/2013	R201 On 07-August-14	5.29	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R201 On 07-August-14	5.31	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R201 On 07-August-14	5.30	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R201 On 07-August-14	5.29	Put	Bond Future	12	0	12	0	0.00
29/07/2013	R201 On 07-August-14	5.30	Put	Bond Future	9	0	9	0	0.00
29/07/2013	R201 On 07-August-14	5.31	Put	Bond Future	5	0	5	0	0.00
29/07/2013	R202 On 01-August-13			Bond Future	210.10	210.0968	210.1048	210.0968	1,054.00
29/07/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R202 On 01-August-13	223.00	Put	Bond Future	12895	13	12895	13	0.00
29/07/2013	R202 On 01-August-13	223.01	Put	Bond Future	12905	13	12905	13	0.00
29/07/2013	R202 On 01-August-13	222.99	Put	Bond Future	12885	13	12885	13	0.00
29/07/2013	R202 On 07-November-13			Bond Future	213.10	213.0881	213.0960	213.0881	42,966.00
29/07/2013	R202 On 07-November-13	208.99	Call	Bond Future	4106	4	4106	4	0.00
29/07/2013	R202 On 07-November-13	209.01	Call	Bond Future	4086	4	4086	4	0.00
29/07/2013	R202 On 07-November-13	209.00	Call	Bond Future	4096	4	4096	4	0.00
29/07/2013	R202 On 07-November-13	209.01	Put	Bond Future	0	0	0	0	0.00
29/07/2013	R202 On 07-November-13	209.00	Put	Bond Future	0	0	0	0	0.00
29/07/2013	R202 On 07-November-13	208.99	Put	Bond Future	0	0	0	0	0.00
29/07/2013	R203 On 01-August-13			Bond Future	6.97	107.8750	6.9666	107.8750	1,164.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2013	R203 On 01-August-13	109.11	Call	Bond Future	94521	95	94521	95	0.00
29/07/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
29/07/2013	R203 On 07-November-13			Bond Future	7.11	105.2370	7.1055	105.2370	7,179.00
29/07/2013	R203 On 07-November-13	5.99	Call	Bond Future	148	0	148	0	0.00
29/07/2013	R203 On 07-November-13	6.01	Call	Bond Future	155	0	155	0	0.00
29/07/2013	R203 On 07-November-13	6.00	Call	Bond Future	152	0	152	0	0.00
29/07/2013	R203 On 07-November-13	571.00	Call	Bond Future	102865	103	102865	103	0.00
29/07/2013	R203 On 07-November-13	5.71	Call	Bond Future	73	0	73	0	15.00
29/07/2013	R203 On 07-November-13	6.00	Put	Bond Future	3981	4	3981	4	0.00
29/07/2013	R203 On 07-November-13	6.01	Put	Bond Future	3950	4	3950	4	0.00
29/07/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
29/07/2013	R203 On 07-November-13	5.99	Put	Bond Future	4013	4	4013	4	0.00
29/07/2013	R203 On 07-November-13	5.71	Put	Bond Future	4936	5	4936	5	0.00
29/07/2013	R203 On 06-February-14			Bond Future	7.25	106.6490	7.2473	106.6490	0.00
29/07/2013	R203 On 06-February-14	6.14	Call	Bond Future	399	0	399	0	0.00
29/07/2013	R203 On 06-February-14	6.16	Call	Bond Future	411	0	411	0	0.00
29/07/2013	R203 On 06-February-14	5.95	Call	Bond Future	295	0	295	0	16.00
29/07/2013	R203 On 06-February-14	6.15	Call	Bond Future	405	0	405	0	0.00
29/07/2013	R203 On 06-February-14	5.95	Put	Bond Future	4512	4	4512	4	0.00
29/07/2013	R203 On 06-February-14	6.14	Put	Bond Future	3985	4	3985	4	0.00
29/07/2013	R203 On 06-February-14	6.15	Put	Bond Future	3958	4	3958	4	0.00
29/07/2013	R203 On 06-February-14	6.16	Put	Bond Future	3931	4	3931	4	0.00
29/07/2013	R203 On 08-May-14			Bond Future	7.40	103.9317	7.3988	103.9317	0.00
29/07/2013	R203 On 08-May-14	5.76	Call	Bond Future	370	0	370	0	0.00
29/07/2013	R203 On 08-May-14	5.74	Call	Bond Future	361	0	361	0	0.00
29/07/2013	R203 On 08-May-14	5.75	Call	Bond Future	366	0	366	0	0.00
29/07/2013	R203 On 08-May-14	7.40	Call	Bond Future	1943	2	1943	2	16.00
29/07/2013	R203 On 08-May-14	5.74	Put	Bond Future	5417	5	5417	5	0.00
29/07/2013	R203 On 08-May-14	7.40	Put	Bond Future	1939	2	1939	2	0.00
29/07/2013	R203 On 08-May-14	5.76	Put	Bond Future	5363	5	5363	5	0.00
29/07/2013	R203 On 08-May-14	5.75	Put	Bond Future	5390	5	5390	5	0.00
29/07/2013	R203 On 07-August-14			Bond Future	7.57	105.3574	7.5651	105.3574	0.00
29/07/2013	R203 On 07-August-14	7.31	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R203 On 07-August-14	7.30	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
29/07/2013	R203 On 07-August-14	7.29	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R203 On 07-August-14	7.30	Put	Bond Future	731	1	731	1	0.00
29/07/2013	R203 On 07-August-14	7.31	Put	Bond Future	703	1	703	1	0.00
29/07/2013	R203 On 07-August-14	7.29	Put	Bond Future	759	1	759	1	0.00
29/07/2013	R204 On 01-August-13			Bond Future	7.19	104.7668	7.1860	104.7668	11,412.00
29/07/2013	R204 On 01-August-13	110.75	Call	Bond Future	95686	96	95686	96	0.00
29/07/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
29/07/2013	R204 On 07-November-13			Bond Future	7.31	106.2444	7.3074	106.2444	25,245.00
29/07/2013	R204 On 07-November-13	6.30	Call	Bond Future	287	0	287	0	0.00
29/07/2013	R204 On 07-November-13	6.31	Call	Bond Future	294	0	294	0	0.00
29/07/2013	R204 On 07-November-13	6.29	Call	Bond Future	281	0	281	0	0.00
29/07/2013	R204 On 07-November-13	7.00	Call	Bond Future	1049	1	1049	1	0.00
29/07/2013	R204 On 07-November-13	6.30	Put	Bond Future	4706	5	4706	5	0.00
29/07/2013	R204 On 07-November-13	7.00	Put	Bond Future	2373	2	2373	2	1,270.00
29/07/2013	R204 On 07-November-13	6.31	Put	Bond Future	4668	5	4668	5	0.00
29/07/2013	R204 On 07-November-13	6.29	Put	Bond Future	4745	5	4745	5	0.00
29/07/2013	R204 On 06-February-14			Bond Future	7.43	103.6393	7.4253	103.6393	0.00
29/07/2013	R204 On 06-February-14	6.39	Call	Bond Future	699	1	699	1	0.00
29/07/2013	R204 On 06-February-14	6.40	Call	Bond Future	709	1	709	1	0.00
29/07/2013	R204 On 06-February-14	6.41	Call	Bond Future	718	1	718	1	0.00
29/07/2013	R204 On 06-February-14	6.39	Put	Bond Future	5026	5	5026	5	0.00
29/07/2013	R204 On 06-February-14	6.40	Put	Bond Future	4993	5	4993	5	0.00
29/07/2013	R204 On 06-February-14	6.41	Put	Bond Future	4960	5	4960	5	0.00
29/07/2013	R204 On 08-May-14			Bond Future	7.55	105.0425	7.5546	105.0425	0.00
29/07/2013	R204 On 08-May-14	6.05	Call	Bond Future	736	1	736	1	0.00
29/07/2013	R204 On 08-May-14	6.04	Call	Bond Future	729	1	729	1	0.00
29/07/2013	R204 On 08-May-14	6.06	Call	Bond Future	744	1	744	1	0.00
29/07/2013	R204 On 08-May-14	6.04	Put	Bond Future	6806	7	6806	7	0.00
29/07/2013	R204 On 08-May-14	6.06	Put	Bond Future	6738	7	6738	7	0.00
29/07/2013	R204 On 08-May-14	6.05	Put	Bond Future	6772	7	6772	7	0.00
29/07/2013	R204 On 07-August-14			Bond Future	7.69	102.4520	7.6922	102.4520	0.00
29/07/2013	R204 On 07-August-14	7.46	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R204 On 07-August-14	7.44	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R204 On 07-August-14	7.45	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
29/07/2013	R204 On 07-August-14	7.44	Put	Bond Future	931	1	931	1	0.00
29/07/2013	R204 On 07-August-14	7.46	Put	Bond Future	857	1	857	1	0.00
29/07/2013	R204 On 07-August-14	7.45	Put	Bond Future	894	1	894	1	0.00
29/07/2013	R206 On 01-August-13			Bond Future	5.44	101.2949	5.4444	101.2949	0.00
29/07/2013	R206 On 01-August-13	103.94	Call	Bond Future	30304	30	30304	30	0.00
29/07/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
29/07/2013	R206 On 07-November-13			Bond Future	5.66	102.7235	5.6579	102.7235	0.00
29/07/2013	R206 On 07-November-13	4.29	Call	Bond Future	11	0	11	0	0.00
29/07/2013	R206 On 07-November-13	4.31	Call	Bond Future	11	0	11	0	0.00
29/07/2013	R206 On 07-November-13	4.30	Call	Bond Future	11	0	11	0	0.00
29/07/2013	R206 On 07-November-13	4.29	Put	Bond Future	255	0	255	0	0.00
29/07/2013	R206 On 07-November-13	4.30	Put	Bond Future	254	0	254	0	0.00
29/07/2013	R206 On 07-November-13	4.31	Put	Bond Future	252	0	252	0	0.00
29/07/2013	R207 On 01-August-13			Bond Future	7.49	99.4845	7.4857	99.4845	17,289.00
29/07/2013	R207 On 01-August-13	106.18	Call	Bond Future	91668	92	91668	92	0.00
29/07/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
29/07/2013	R207 On 07-November-13			Bond Future	7.60	100.8876	7.6022	100.8876	11,311.00
29/07/2013	R207 On 07-November-13	6.71	Call	Bond Future	483	1	483	1	0.00
29/07/2013	R207 On 07-November-13	6.70	Call	Bond Future	474	1	474	1	0.00
29/07/2013	R207 On 07-November-13	6.69	Call	Bond Future	465	1	465	1	0.00
29/07/2013	R207 On 07-November-13	6.70	Put	Bond Future	4930	5	4930	5	0.00
29/07/2013	R207 On 07-November-13	6.71	Put	Bond Future	4888	5	4888	5	0.00
29/07/2013	R207 On 07-November-13	6.69	Put	Bond Future	4972	5	4972	5	0.00
29/07/2013	R207 On 06-February-14			Bond Future	7.72	98.6017	7.7159	98.6017	0.00
29/07/2013	R207 On 06-February-14	6.65	Call	Bond Future	820	1	820	1	0.00
29/07/2013	R207 On 06-February-14	6.66	Call	Bond Future	831	1	831	1	0.00
29/07/2013	R207 On 06-February-14	6.64	Call	Bond Future	809	1	809	1	0.00
29/07/2013	R207 On 06-February-14	6.65	Put	Bond Future	5903	6	5903	6	0.00
29/07/2013	R207 On 06-February-14	6.64	Put	Bond Future	5942	6	5942	6	0.00
29/07/2013	R207 On 06-February-14	6.66	Put	Bond Future	5865	6	5865	6	0.00
29/07/2013	R207 On 08-May-14			Bond Future	7.84	99.9367	7.8412	99.9367	0.00
29/07/2013	R207 On 08-May-14	6.20	Call	Bond Future	745	1	745	1	0.00
29/07/2013	R207 On 08-May-14	6.21	Call	Bond Future	753	1	753	1	0.00
29/07/2013	R207 On 08-May-14	6.19	Call	Bond Future	737	1	737	1	0.00

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29/07/2013	R207 On 08-May-14	6.20	Put	Bond Future	8374	8	8374	8	0.00
29/07/2013	R207 On 08-May-14	6.21	Put	Bond Future	8333	8	8333	8	0.00
29/07/2013	R207 On 08-May-14	6.19	Put	Bond Future	8414	8	8414	8	0.00
29/07/2013	R207 On 07-August-14			Bond Future	7.97	97.6673	7.9731	97.6673	0.00
29/07/2013	R207 On 07-August-14	7.69	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R207 On 07-August-14	7.71	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R207 On 07-August-14	7.70	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R207 On 07-August-14	7.70	Put	Bond Future	1170	1	1170	1	0.00
29/07/2013	R207 On 07-August-14	7.69	Put	Bond Future	1213	1	1213	1	0.00
29/07/2013	R207 On 07-August-14	7.71	Put	Bond Future	1127	1	1127	1	0.00
29/07/2013	R208 On 01-August-13			Bond Future	7.64	97.5869	7.6355	97.5869	9,400.00
29/07/2013	R208 On 01-August-13	101.40	Call	Bond Future	88243	89	88243	89	0.00
29/07/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
29/07/2013	R208 On 07-November-13			Bond Future	7.75	95.5673	7.7463	95.5673	6,016.00
29/07/2013	R208 On 07-November-13	7.50	Call	Bond Future	1505	2	1505	2	0.00
29/07/2013	R208 On 07-November-13	6.80	Call	Bond Future	451	1	451	1	0.00
29/07/2013	R208 On 07-November-13	6.79	Call	Bond Future	442	1	442	1	0.00
29/07/2013	R208 On 07-November-13	6.81	Call	Bond Future	460	1	460	1	0.00
29/07/2013	R208 On 07-November-13	7.50	Put	Bond Future	2835	3	2835	3	1,520.00
29/07/2013	R208 On 07-November-13	6.79	Put	Bond Future	5737	6	5737	6	0.00
29/07/2013	R208 On 07-November-13	6.80	Put	Bond Future	5688	5	5688	5	0.00
29/07/2013	R208 On 07-November-13	6.81	Put	Bond Future	5640	5	5640	5	0.00
29/07/2013	R208 On 06-February-14			Bond Future	7.85	96.8495	7.8519	96.8495	0.00
29/07/2013	R208 On 06-February-14	6.74	Call	Bond Future	798	1	798	1	0.00
29/07/2013	R208 On 06-February-14	6.75	Call	Bond Future	809	1	809	1	0.00
29/07/2013	R208 On 06-February-14	6.76	Call	Bond Future	820	1	820	1	0.00
29/07/2013	R208 On 06-February-14	6.75	Put	Bond Future	6741	7	6741	7	0.00
29/07/2013	R208 On 06-February-14	6.76	Put	Bond Future	6697	6	6697	6	0.00
29/07/2013	R208 On 06-February-14	6.74	Put	Bond Future	6786	7	6786	7	0.00
29/07/2013	R208 On 08-May-14			Bond Future	7.96	94.7643	7.9622	94.7643	0.00
29/07/2013	R208 On 08-May-14	6.29	Call	Bond Future	725	1	725	1	0.00
29/07/2013	R208 On 08-May-14	6.31	Call	Bond Future	742	1	742	1	0.00
29/07/2013	R208 On 08-May-14	6.30	Call	Bond Future	733	1	733	1	0.00
29/07/2013	R208 On 08-May-14	6.29	Put	Bond Future	9595	9	9595	9	0.00

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29/07/2013	R208 On 08-May-14	6.31	Put	Bond Future	9499	9	9499	9	0.00
29/07/2013	R208 On 08-May-14	6.30	Put	Bond Future	9547	9	9547	9	0.00
29/07/2013	R208 On 07-August-14			Bond Future	8.08	96.0641	8.0765	96.0641	0.00
29/07/2013	R208 On 07-August-14	7.80	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R208 On 07-August-14	7.79	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R208 On 07-August-14	7.81	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R208 On 07-August-14	7.80	Put	Bond Future	1352	1	1352	1	0.00
29/07/2013	R208 On 07-August-14	7.81	Put	Bond Future	1303	1	1303	1	0.00
29/07/2013	R208 On 07-August-14	7.79	Put	Bond Future	1402	1	1402	1	0.00
29/07/2013	R209 On 01-August-13			Bond Future	8.94	76.2643	8.9449	76.2643	5,421.00
29/07/2013	R209 On 01-August-13	79.36	Call	Bond Future	66246	66	66246	66	0.00
29/07/2013	R209 On 01-August-13	8.00	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R209 On 01-August-13	8.00	Put	Bond Future	7804	8	7804	8	2,000.00
29/07/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
29/07/2013	R209 On 07-November-13			Bond Future	9.04	74.1956	9.0404	74.1956	18,032.00
29/07/2013	R209 On 07-November-13	8.80	Call	Bond Future	2645	3	2645	3	0.00
29/07/2013	R209 On 07-November-13	9.25	Call	Bond Future	4280	4	4280	4	0.00
29/07/2013	R209 On 07-November-13	8.81	Call	Bond Future	2677	3	2677	3	0.00
29/07/2013	R209 On 07-November-13	8.65	Call	Bond Future	2197	2	2197	2	0.00
29/07/2013	R209 On 07-November-13	8.79	Call	Bond Future	2613	3	2613	3	0.00
29/07/2013	R209 On 07-November-13	9.40	Call	Bond Future	4909	5	4909	5	0.00
29/07/2013	R209 On 07-November-13	9.50	Call	Bond Future	5348	5	5348	5	0.00
29/07/2013	R209 On 07-November-13	9.70	Call	Bond Future	6268	6	6268	6	0.00
29/07/2013	R209 On 07-November-13	8.79	Put	Bond Future	4531	5	4531	5	0.00
29/07/2013	R209 On 07-November-13	9.40	Put	Bond Future	2287	2	2287	2	5,000.00
29/07/2013	R209 On 07-November-13	8.65	Put	Bond Future	5222	5	5222	5	4,700.00
29/07/2013	R209 On 07-November-13	8.81	Put	Bond Future	4439	4	4439	4	0.00
29/07/2013	R209 On 07-November-13	9.25	Put	Bond Future	2734	3	2734	3	1,000.00
29/07/2013	R209 On 07-November-13	9.70	Put	Bond Future	1570	2	1570	2	1,520.00
29/07/2013	R209 On 07-November-13	8.80	Put	Bond Future	4485	4	4485	4	0.00
29/07/2013	R209 On 07-November-13	9.50	Put	Bond Future	2023	2	2023	2	980.00
29/07/2013	R209 On 06-February-14			Bond Future	9.13	75.1911	9.1295	75.1911	0.00
29/07/2013	R209 On 06-February-14	8.54	Call	Bond Future	2830	3	2830	3	0.00
29/07/2013	R209 On 06-February-14	8.56	Call	Bond Future	2885	3	2885	3	0.00

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29/07/2013	R209 On 06-February-14	8.55	Call	Bond Future	2857	3	2857	3	0.00
29/07/2013	R209 On 06-February-14	8.54	Put	Bond Future	7396	7	7396	7	0.00
29/07/2013	R209 On 06-February-14	8.55	Put	Bond Future	7342	7	7342	7	0.00
29/07/2013	R209 On 06-February-14	8.56	Put	Bond Future	7289	7	7289	7	0.00
29/07/2013	R209 On 08-May-14			Bond Future	9.22	73.0641	9.2198	73.0641	0.00
29/07/2013	R209 On 08-May-14	7.86	Call	Bond Future	1966	2	1966	2	0.00
29/07/2013	R209 On 08-May-14	7.85	Call	Bond Future	1948	2	1948	2	0.00
29/07/2013	R209 On 08-May-14	7.84	Call	Bond Future	1930	2	1930	2	0.00
29/07/2013	R209 On 08-May-14	7.85	Put	Bond Future	13078	13	13078	13	0.00
29/07/2013	R209 On 08-May-14	7.84	Put	Bond Future	13150	13	13150	13	0.00
29/07/2013	R209 On 08-May-14	7.86	Put	Bond Future	13005	13	13005	13	0.00
29/07/2013	R209 On 07-August-14			Bond Future	9.31	74.0664	9.3104	74.0664	0.00
29/07/2013	R209 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R209 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R209 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R209 On 07-August-14	9.06	Put	Bond Future	1827	2	1827	2	0.00
29/07/2013	R209 On 07-August-14	9.04	Put	Bond Future	1976	2	1976	2	0.00
29/07/2013	R209 On 07-August-14	9.05	Put	Bond Future	1901	2	1901	2	0.00
29/07/2013	R210 On 01-August-13			Bond Future	159.19	159.1837	159.1893	159.1837	0.00
29/07/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R210 On 01-August-13	173.00	Put	Bond Future	13811	14	13811	14	0.00
29/07/2013	R210 On 01-August-13	173.01	Put	Bond Future	13821	14	13821	14	0.00
29/07/2013	R210 On 01-August-13	172.99	Put	Bond Future	13801	14	13801	14	0.00
29/07/2013	R210 On 07-November-13			Bond Future	159.53	159.5274	159.5331	159.5274	1,237.00
29/07/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R210 On 07-November-13	160.01	Put	Bond Future	477	0	477	0	0.00
29/07/2013	R210 On 07-November-13	160.00	Put	Bond Future	467	0	467	0	0.00
29/07/2013	R210 On 07-November-13	159.99	Put	Bond Future	457	0	457	0	0.00
29/07/2013	R211 On 01-August-13			Bond Future	128.38	128.3866	128.3844	128.3866	522.00
29/07/2013	R211 On 01-August-13	130.01	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
29/07/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R211 On 01-August-13	130.00	Put	Bond Future	1616	2	1616	2	0.00
29/07/2013	R211 On 01-August-13	130.01	Put	Bond Future	1626	2	1626	2	0.00
29/07/2013	R211 On 01-August-13	129.99	Put	Bond Future	1606	2	1606	2	0.00
29/07/2013	R211 On 07-November-13			Bond Future	130.21	130.2145	130.2123	130.2145	522.00
29/07/2013	R211 On 07-November-13	130.00	Call	Bond Future	212	0	212	0	0.00
29/07/2013	R211 On 07-November-13	129.99	Call	Bond Future	222	0	222	0	0.00
29/07/2013	R211 On 07-November-13	130.01	Call	Bond Future	202	0	202	0	0.00
29/07/2013	R211 On 07-November-13	130.01	Put	Bond Future	0	0	0	0	0.00
29/07/2013	R211 On 07-November-13	130.00	Put	Bond Future	0	0	0	0	0.00
29/07/2013	R211 On 07-November-13	129.99	Put	Bond Future	0	0	0	0	0.00
29/07/2013	R212 On 01-August-13			Bond Future	130.59	130.5913	130.5940	130.5913	2,050.00
29/07/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R212 On 01-August-13	138.01	Put	Bond Future	7416	7	7416	7	0.00
29/07/2013	R212 On 01-August-13	138.00	Put	Bond Future	7406	7	7406	7	0.00
29/07/2013	R212 On 01-August-13	137.99	Put	Bond Future	7396	7	7396	7	0.00
29/07/2013	R212 On 07-November-13			Bond Future	132.45	132.4506	132.4534	132.4506	21,791.00
29/07/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R212 On 07-November-13	133.00	Put	Bond Future	547	1	547	1	0.00
29/07/2013	R212 On 07-November-13	133.01	Put	Bond Future	557	1	557	1	0.00
29/07/2013	R212 On 07-November-13	132.99	Put	Bond Future	537	1	537	1	0.00
29/07/2013	R213 On 01-August-13			Bond Future	8.75	87.6469	8.7501	87.6469	8,290.00
29/07/2013	R213 On 01-August-13	91.25	Call	Bond Future	76843	77	76843	77	0.00
29/07/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
29/07/2013	R213 On 07-November-13			Bond Future	8.85	85.3463	8.8511	85.3463	7,820.00
29/07/2013	R213 On 07-November-13	8.61	Call	Bond Future	2673	3	2673	3	0.00
29/07/2013	R213 On 07-November-13	8.60	Call	Bond Future	2641	3	2641	3	0.00
29/07/2013	R213 On 07-November-13	8.59	Call	Bond Future	2609	3	2609	3	0.00
29/07/2013	R213 On 07-November-13	8.60	Put	Bond Future	4611	5	4611	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
29/07/2013	R213 On 07-November-13	8.61	Put	Bond Future	4563	5	4563	5	0.00
29/07/2013	R213 On 07-November-13	8.59	Put	Bond Future	4659	5	4659	5	0.00
29/07/2013	R213 On 06-February-14			Bond Future	8.95	86.4914	8.9471	86.4914	0.00
29/07/2013	R213 On 06-February-14	8.29	Call	Bond Future	2755	3	2755	3	0.00
29/07/2013	R213 On 06-February-14	8.30	Call	Bond Future	2782	3	2782	3	0.00
29/07/2013	R213 On 06-February-14	8.31	Call	Bond Future	2809	3	2809	3	0.00
29/07/2013	R213 On 06-February-14	8.30	Put	Bond Future	7903	8	7903	8	0.00
29/07/2013	R213 On 06-February-14	8.31	Put	Bond Future	7848	8	7848	8	0.00
29/07/2013	R213 On 06-February-14	8.29	Put	Bond Future	7959	8	7959	8	0.00
29/07/2013	R213 On 08-May-14			Bond Future	9.04	84.1239	9.0408	84.1239	0.00
29/07/2013	R213 On 08-May-14	7.66	Call	Bond Future	1920	2	1920	2	0.00
29/07/2013	R213 On 08-May-14	7.64	Call	Bond Future	1885	2	1885	2	0.00
29/07/2013	R213 On 08-May-14	7.65	Call	Bond Future	1902	2	1902	2	0.00
29/07/2013	R213 On 08-May-14	7.65	Put	Bond Future	13278	13	13278	13	0.00
29/07/2013	R213 On 08-May-14	7.64	Put	Bond Future	13350	13	13350	13	0.00
29/07/2013	R213 On 08-May-14	7.66	Put	Bond Future	13206	13	13206	13	0.00
29/07/2013	R213 On 07-August-14			Bond Future	9.14	85.2778	9.1364	85.2778	0.00
29/07/2013	R213 On 07-August-14	8.84	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R213 On 07-August-14	8.86	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R213 On 07-August-14	8.85	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R213 On 07-August-14	8.86	Put	Bond Future	2060	2	2060	2	0.00
29/07/2013	R213 On 07-August-14	8.85	Put	Bond Future	2136	2	2136	2	0.00
29/07/2013	R213 On 07-August-14	8.84	Put	Bond Future	2212	2	2212	2	0.00
29/07/2013	R214 On 01-August-13			Bond Future	9.13	76.5226	9.1350	76.5226	655.00
29/07/2013	R214 On 01-August-13	84.31	Call	Bond Future	65965	66	65965	66	0.00
29/07/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
29/07/2013	R214 On 07-November-13			Bond Future	9.23	74.3176	9.2336	74.3176	14.00
29/07/2013	R214 On 07-November-13	7.81	Call	Bond Future	453	0	453	0	0.00
29/07/2013	R214 On 07-November-13	7.80	Call	Bond Future	444	0	444	0	0.00
29/07/2013	R214 On 07-November-13	7.79	Call	Bond Future	436	0	436	0	0.00
29/07/2013	R214 On 07-November-13	7.81	Put	Bond Future	12840	13	12840	13	0.00
29/07/2013	R214 On 07-November-13	7.80	Put	Bond Future	12930	13	12930	13	0.00
29/07/2013	R214 On 07-November-13	7.79	Put	Bond Future	13021	13	13021	13	0.00
29/07/2013	R214 On 06-February-14			Bond Future	9.33	75.3147	9.3272	75.3147	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
29/07/2013	R214 On 06-February-14	9.01	Call	Bond Future	3930	4	3930	4	0.00
29/07/2013	R214 On 06-February-14	9.00	Call	Bond Future	3897	4	3897	4	0.00
29/07/2013	R214 On 06-February-14	8.99	Call	Bond Future	3865	4	3865	4	0.00
29/07/2013	R214 On 06-February-14	9.00	Put	Bond Future	6424	6	6424	6	0.00
29/07/2013	R214 On 06-February-14	8.99	Put	Bond Future	6472	6	6472	6	0.00
29/07/2013	R214 On 06-February-14	9.01	Put	Bond Future	6377	6	6377	6	0.00
29/07/2013	R248 On 01-August-13			Bond Future	9.23	98.9851	9.2302	98.9851	780.00
29/07/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R248 On 01-August-13	7.85	Put	Bond Future	15638	15	15638	15	0.00
29/07/2013	R248 On 01-August-13	7.86	Put	Bond Future	15509	15	15509	15	0.00
29/07/2013	R248 On 01-August-13	7.84	Put	Bond Future	15768	16	15768	16	0.00
29/07/2013	R248 On 07-November-13			Bond Future	9.33	95.9602	9.3328	95.9602	0.00
29/07/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R248 On 07-November-13	7.84	Put	Bond Future	16752	17	16752	17	0.00
29/07/2013	R248 On 07-November-13	7.85	Put	Bond Future	16623	16	16623	16	0.00
29/07/2013	R248 On 07-November-13	7.86	Put	Bond Future	16494	16	16494	16	0.00
29/07/2013	R248 On 06-February-14			Bond Future	9.43	97.2477	9.4304	97.2477	0.00
29/07/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
29/07/2013	R248 On 06-February-14	9.09	Put	Bond Future	3343	3	3343	3	0.00
29/07/2013	R248 On 06-February-14	9.10	Put	Bond Future	3241	3	3241	3	0.00
29/07/2013	R248 On 06-February-14	9.11	Put	Bond Future	3140	3	3140	3	0.00