



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 25/07/2013 To: 25/07/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	0986 On 31-March-36			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
25/07/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	2025 On 01-August-13			Bond Future	109.92	109.9171	109.9203	109.9171	0.00
25/07/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
25/07/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
25/07/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
25/07/2013	2025 On 01-August-13	117.99	Put	Bond Future	8070	8	8	8	0.00
25/07/2013	2025 On 01-August-13	118.00	Put	Bond Future	8080	8	8	8	0.00
25/07/2013	2025 On 01-August-13	118.01	Put	Bond Future	8090	8	8	8	0.00
25/07/2013	2025 On 07-November-13			Bond Future	111.49	111.4822	111.4853	111.4822	0.00
25/07/2013	2025 On 07-November-13	111.01	Call	Bond Future	475	0	0	0	0.00
25/07/2013	2025 On 07-November-13	111.00	Call	Bond Future	485	0	0	0	0.00
25/07/2013	2025 On 07-November-13	110.99	Call	Bond Future	495	0	0	0	0.00
25/07/2013	2025 On 07-November-13	111.00	Put	Bond Future	0	0	0	0	0.00
25/07/2013	2025 On 07-November-13	111.01	Put	Bond Future	0	0	0	0	0.00
25/07/2013	2025 On 07-November-13	110.99	Put	Bond Future	0	0	0	0	0.00
25/07/2013	2038 On 01-August-13			Bond Future	108.39	108.3858	108.3903	108.3858	0.00
25/07/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
25/07/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
25/07/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
25/07/2013	2038 On 01-August-13	114.99	Put	Bond Future	6600	7	7	7	0.00
25/07/2013	2038 On 01-August-13	115.00	Put	Bond Future	6610	7	7	7	0.00
25/07/2013	2038 On 01-August-13	115.01	Put	Bond Future	6620	7	7	7	0.00
25/07/2013	2038 On 07-November-13			Bond Future	109.93	109.9291	109.9337	109.9291	0.00
25/07/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
25/07/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
25/07/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
25/07/2013	2038 On 07-November-13	109.99	Put	Bond Future	56	0	0	0	0.00
25/07/2013	2038 On 07-November-13	110.00	Put	Bond Future	66	0	0	0	0.00
25/07/2013	2038 On 07-November-13	110.01	Put	Bond Future	76	0	0	0	0.00
25/07/2013	2050 On 01-August-13			Bond Future	109.38	109.3725	109.3775	109.3725	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
25/07/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
25/07/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
25/07/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
25/07/2013	2050 On 01-August-13	119.00	Put	Bond Future	9622	10	10	10	0.00
25/07/2013	2050 On 01-August-13	118.99	Put	Bond Future	9612	10	10	10	0.00
25/07/2013	2050 On 01-August-13	119.01	Put	Bond Future	9632	10	10	10	0.00
25/07/2013	2050 On 07-November-13			Bond Future	110.93	110.9296	110.9347	110.9296	122.00
25/07/2013	2050 On 07-November-13	109.99	Call	Bond Future	945	1	1	1	0.00
25/07/2013	2050 On 07-November-13	110.01	Call	Bond Future	925	1	1	1	0.00
25/07/2013	2050 On 07-November-13	110.00	Call	Bond Future	935	1	1	1	0.00
25/07/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
25/07/2013	2050 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
25/07/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
25/07/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	AL37 On 01-August-13			Index Future	401.92	403.7280	401.9190	403.7280	0.00
25/07/2013	AL37 On 07-November-13			Index Future	407.59	409.4220	407.5880	409.4220	0.00
25/07/2013	AL37 On 06-February-14			Index Future	413.06	414.9160	413.0560	414.9160	0.00
25/07/2013	AL7T On 01-August-13			Index Future	474.35	477.5460	474.3530	477.5460	0.00
25/07/2013	AL7T On 07-November-13			Index Future	481.04	484.2810	481.0430	484.2810	1.00
25/07/2013	AL7T On 06-February-14			Index Future	487.50	490.7790	487.4970	490.7790	0.00
25/07/2013	ALBI On 01-August-13			Index Future	426.18	428.8740	426.1750	428.8740	438.00
25/07/2013	ALBI On 07-November-13			Index Future	432.19	434.9230	432.1860	434.9230	336.00
25/07/2013	ALBI On 06-February-14			Index Future	437.98	440.7580	437.9840	440.7580	62.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/07/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	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
25/07/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2013	EL28 On 01-August-13			Bond Future	110.97	110.9671	110.9722	110.9671	0.00
25/07/2013	EL28 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
25/07/2013	EL28 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
25/07/2013	EL28 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
25/07/2013	EL28 On 01-August-13	114.99	Put	Bond Future	4018	4	4	4	0.00
25/07/2013	EL28 On 01-August-13	115.00	Put	Bond Future	4028	4	4	4	0.00
25/07/2013	EL28 On 01-August-13	115.01	Put	Bond Future	4038	4	4	4	0.00
25/07/2013	EL28 On 07-November-13			Bond Future	111.16	111.1524	111.1576	111.1524	0.00
25/07/2013	EL28 On 07-November-13	110.00	Call	Bond Future	1158	1	1	1	0.00
25/07/2013	EL28 On 07-November-13	109.99	Call	Bond Future	1168	1	1	1	0.00
25/07/2013	EL28 On 07-November-13	110.01	Call	Bond Future	1148	1	1	1	0.00
25/07/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
25/07/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
25/07/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
25/07/2013	ES33 On 01-August-13			Bond Future	9.46	86.1323	85.4039	86.1323	0.00
25/07/2013	ES33 On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
25/07/2013	ES33 On 01-August-13	91.02	Call	Bond Future	74353	75	74	75	0.00
25/07/2013	ES33 On 01-August-13	9.00	Put	Bond Future	3688	3	4	3	0.00
25/07/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
25/07/2013	ES33 On 07-November-13			Bond Future	9.58	83.5658	82.8271	83.5658	6,292.00
25/07/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
25/07/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
25/07/2013	ES33 On 07-November-13	8.51	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
25/07/2013	ES33 On 07-November-13	8.49	Put	Bond Future	8937	8	9	8	0.00
25/07/2013	ES33 On 07-November-13	8.50	Put	Bond Future	8849	8	9	8	0.00
25/07/2013	ES33 On 07-November-13	8.51	Put	Bond Future	8761	8	9	8	0.00
25/07/2013	ES33 On 06-February-14			Bond Future	9.70	84.6872	83.9385	84.6872	0.00
25/07/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
25/07/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
25/07/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
25/07/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1122	0	1	0	0.00
25/07/2013	ES33 On 06-February-14	9.56	Put	Bond Future	1047	0	1	0	0.00
25/07/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1198	0	1	0	0.00
25/07/2013	GOVI On 01-August-13			GOVI	425.71	428.3730	425.7110	428.3730	321.00
25/07/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
25/07/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
25/07/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
25/07/2013	GOVI On 01-August-13	445.99	Put	GOVI	202790	18	20	18	0.00
25/07/2013	GOVI On 01-August-13	446.01	Put	GOVI	202990	18	20	18	0.00
25/07/2013	GOVI On 01-August-13	446.00	Put	GOVI	202890	18	20	18	0.00
25/07/2013	GOVI On 07-November-13			GOVI	431.72	434.4150	431.7150	434.4150	0.00
25/07/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
25/07/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
25/07/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
25/07/2013	GOVI On 07-November-13	446.00	Put	GOVI	142850	12	14	12	0.00
25/07/2013	GOVI On 07-November-13	446.01	Put	GOVI	142950	12	14	12	0.00
25/07/2013	GOVI On 07-November-13	445.99	Put	GOVI	142750	12	14	12	0.00
25/07/2013	GOVI On 06-February-14			GOVI	437.51	440.2430	437.5070	440.2430	267.00
25/07/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
25/07/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
25/07/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
25/07/2013	GOVI On 06-February-14	439.99	Put	GOVI	24830	0	2	0	0.00
25/07/2013	GOVI On 06-February-14	440.01	Put	GOVI	25030	0	3	0	0.00
25/07/2013	GOVI On 06-February-14	440.00	Put	GOVI	24930	0	2	0	0.00
25/07/2013	GOVI On 08-May-14			GOVI	443.43	446.2040	443.4300	446.2040	0.00
25/07/2013	GOVI On 08-May-14	442.01	Call	GOVI	14200	4	1	4	0.00
25/07/2013	GOVI On 08-May-14	442.00	Call	GOVI	14300	4	1	4	0.00

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25/07/2013	GOVI On 08-May-14	441.99	Call	GOVI	14400	4	1	4	0.00
25/07/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
25/07/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
25/07/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
25/07/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/07/2013	IGOV On 01-August-13			Index Future	197.37	197.7490	197.3730	197.7490	324.00
25/07/2013	IGOV On 07-November-13			Index Future	200.18	200.5650	200.1830	200.5650	583.00
25/07/2013	IGOV On 06-February-14			Index Future	202.89	203.2800	202.8930	203.2800	164.00
25/07/2013	ILBI On 01-August-13			Index Future	535.44	534.4890	535.4370	534.4890	186.00
25/07/2013	ILBI On 07-November-13			Index Future	543.13	542.1640	543.1250	542.1640	0.00
25/07/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
25/07/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
25/07/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
25/07/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
25/07/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
25/07/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
25/07/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.16	94.8400	94.8400	94.8400	0.00
25/07/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.20	94.8100	94.8000	94.8100	700.00
25/07/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.25	94.7800	94.7500	94.7800	0.00
25/07/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.37	94.6900	94.6300	94.6900	0.00
25/07/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.42	94.6500	94.5800	94.6500	1,500.00
25/07/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.53	94.5800	94.4700	94.5800	0.00
25/07/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.55	94.4500	94.4500	94.4500	0.00
25/07/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.75	94.3900	94.2500	94.3900	400.00
25/07/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.04	94.1300	93.9600	94.1300	1,000.00
25/07/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.36	93.8600	93.6400	93.8600	0.00
25/07/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.63	93.6000	93.3700	93.6000	0.00

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25/07/2013	JBAF On	18-March-15			Jibar Tradeable Future	6.88	93.3600	93.1200	93.3600	250.00
25/07/2013	JBAF On	17-June-15			Jibar Tradeable Future	7.12	93.1300	92.8800	93.1300	0.00
25/07/2013	R023 On	01-August-13			Bond Future	7.79	103.8904	103.0925	103.8904	10,999.00
25/07/2013	R023 On	01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R023 On	01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R023 On	01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R023 On	01-August-13	7.30	Put	Bond Future	3308	3	3	3	0.00
25/07/2013	R023 On	01-August-13	7.31	Put	Bond Future	3239	2	3	2	0.00
25/07/2013	R023 On	01-August-13	7.29	Put	Bond Future	3377	3	3	3	0.00
25/07/2013	R023 On	07-November-13			Bond Future	7.89	101.4400	100.6308	101.4400	0.00
25/07/2013	R023 On	07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R023 On	07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R023 On	07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R023 On	07-November-13	6.50	Put	Bond Future	9539	9	10	9	0.00
25/07/2013	R023 On	07-November-13	6.49	Put	Bond Future	9611	9	10	9	0.00
25/07/2013	R023 On	07-November-13	6.51	Put	Bond Future	9466	9	9	9	0.00
25/07/2013	R023 On	06-February-14			Bond Future	7.99	102.8011	101.9809	102.8011	0.00
25/07/2013	R023 On	06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R023 On	06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R023 On	06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R023 On	06-February-14	7.85	Put	Bond Future	885	0	1	0	0.00
25/07/2013	R023 On	06-February-14	7.86	Put	Bond Future	821	0	1	0	0.00
25/07/2013	R023 On	06-February-14	7.84	Put	Bond Future	948	0	1	0	0.00
25/07/2013	R157 On	01-August-13			Bond Future	6.13	119.8222	119.6305	119.8222	17,470.00
25/07/2013	R157 On	01-August-13	116.11	Call	Bond Future	90175	90	90	90	0.00
25/07/2013	R157 On	01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
25/07/2013	R157 On	07-November-13			Bond Future	6.28	114.7058	114.5114	114.7058	4,175.00
25/07/2013	R157 On	07-November-13	5.60	Call	Bond Future	265	0	0	0	0.00
25/07/2013	R157 On	07-November-13	5.61	Call	Bond Future	270	0	0	0	0.00
25/07/2013	R157 On	07-November-13	5.59	Call	Bond Future	260	0	0	0	0.00
25/07/2013	R157 On	07-November-13	5.60	Put	Bond Future	1527	1	2	1	0.00
25/07/2013	R157 On	07-November-13	5.59	Put	Bond Future	1541	1	2	1	0.00
25/07/2013	R157 On	07-November-13	5.61	Put	Bond Future	1513	1	2	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2013	R157 On 06-February-14			Bond Future	6.44	116.2450	116.0479	116.2450	0.00
25/07/2013	R157 On 06-February-14	5.64	Call	Bond Future	373	0	0	0	0.00
25/07/2013	R157 On 06-February-14	5.66	Call	Bond Future	383	0	0	0	0.00
25/07/2013	R157 On 06-February-14	5.65	Call	Bond Future	378	0	0	0	0.00
25/07/2013	R157 On 06-February-14	5.65	Put	Bond Future	1641	2	2	2	0.00
25/07/2013	R157 On 06-February-14	5.66	Put	Bond Future	1629	1	2	1	0.00
25/07/2013	R157 On 06-February-14	5.64	Put	Bond Future	1652	2	2	2	0.00
25/07/2013	R157 On 08-May-14			Bond Future	6.63	111.0097	110.8099	111.0097	0.00
25/07/2013	R157 On 08-May-14	5.21	Call	Bond Future	260	0	0	0	0.00
25/07/2013	R157 On 08-May-14	5.20	Call	Bond Future	258	0	0	0	0.00
25/07/2013	R157 On 08-May-14	5.19	Call	Bond Future	255	0	0	0	0.00
25/07/2013	R157 On 08-May-14	5.20	Put	Bond Future	2202	2	2	2	0.00
25/07/2013	R157 On 08-May-14	5.19	Put	Bond Future	2213	2	2	2	0.00
25/07/2013	R157 On 08-May-14	5.21	Put	Bond Future	2191	2	2	2	0.00
25/07/2013	R157 On 07-August-14			Bond Future	6.89	112.5325	112.3300	112.5325	0.00
25/07/2013	R157 On 07-August-14	6.74	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R157 On 07-August-14	6.76	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R157 On 07-August-14	6.75	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R157 On 07-August-14	6.74	Put	Bond Future	162	0	0	0	0.00
25/07/2013	R157 On 07-August-14	6.75	Put	Bond Future	151	0	0	0	0.00
25/07/2013	R157 On 07-August-14	6.76	Put	Bond Future	140	0	0	0	0.00
25/07/2013	R186 On 01-August-13			Bond Future	8.10	121.7200	120.7127	121.7200	32,286.00
25/07/2013	R186 On 01-August-13	7.25	Call	Bond Future	0	0	0	0	5,315.00
25/07/2013	R186 On 01-August-13	7.80	Call	Bond Future	149	0	0	0	0.00
25/07/2013	R186 On 01-August-13	128.26	Call	Bond Future	111440	112	111	112	0.00
25/07/2013	R186 On 01-August-13	8.80	Call	Bond Future	6206	7	6	7	0.00
25/07/2013	R186 On 01-August-13	9.00	Call	Bond Future	7883	9	8	9	0.00
25/07/2013	R186 On 01-August-13	7.20	Call	Bond Future	0	0	0	0	6,800.00
25/07/2013	R186 On 01-August-13	6.50	Call	Bond Future	0	0	0	0	500.00
25/07/2013	R186 On 01-August-13	6.80	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R186 On 01-August-13	7.50	Call	Bond Future	8	0	0	0	6,800.00
25/07/2013	R186 On 01-August-13	8.00	Call	Bond Future	575	1	1	1	0.00
25/07/2013	R186 On 01-August-13	7.00	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R186 On 01-August-13	6.75	Call	Bond Future	0	0	0	0	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2013	R186 On 01-August-13	7.80	Put	Bond Future	2912	2	3	2	20.00
25/07/2013	R186 On 01-August-13	6.50	Put	Bond Future	15972	15	16	15	0.00
25/07/2013	R186 On 01-August-13	7.25	Put	Bond Future	8124	7	8	7	0.00
25/07/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
25/07/2013	R186 On 01-August-13	8.80	Put	Bond Future	4	0	0	0	6,800.00
25/07/2013	R186 On 01-August-13	8.00	Put	Bond Future	1468	1	1	1	0.00
25/07/2013	R186 On 01-August-13	6.80	Put	Bond Future	12754	12	13	12	0.00
25/07/2013	R186 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
25/07/2013	R186 On 01-August-13	7.20	Put	Bond Future	8627	8	9	8	2,807.00
25/07/2013	R186 On 01-August-13	7.50	Put	Bond Future	5655	5	6	5	0.00
25/07/2013	R186 On 01-August-13	7.00	Put	Bond Future	10668	10	11	10	4,100.00
25/07/2013	R186 On 01-August-13	6.75	Put	Bond Future	13283	12	13	12	0.00
25/07/2013	R186 On 07-November-13			Bond Future	8.20	123.4367	122.4152	123.4367	25,794.00
25/07/2013	R186 On 07-November-13	8.14	Call	Bond Future	3530	4	4	4	0.00
25/07/2013	R186 On 07-November-13	8.75	Call	Bond Future	6662	7	7	7	0.00
25/07/2013	R186 On 07-November-13	6.75	Call	Bond Future	326	0	0	0	1,000.00
25/07/2013	R186 On 07-November-13	8.25	Call	Bond Future	4022	5	4	5	0.00
25/07/2013	R186 On 07-November-13	9.00	Call	Bond Future	8184	9	8	9	0.00
25/07/2013	R186 On 07-November-13	6.50	Call	Bond Future	181	0	0	0	5,290.00
25/07/2013	R186 On 07-November-13	8.16	Call	Bond Future	3617	4	4	4	0.00
25/07/2013	R186 On 07-November-13	8.00	Call	Bond Future	2955	3	3	3	1,000.00
25/07/2013	R186 On 07-November-13	8.15	Call	Bond Future	3573	4	4	4	0.00
25/07/2013	R186 On 07-November-13	8.75	Put	Bond Future	1850	2	2	2	1,030.00
25/07/2013	R186 On 07-November-13	8.00	Put	Bond Future	4726	4	5	4	0.00
25/07/2013	R186 On 07-November-13	8.14	Put	Bond Future	4032	4	4	4	0.00
25/07/2013	R186 On 07-November-13	8.25	Put	Bond Future	3541	3	4	3	250.00
25/07/2013	R186 On 07-November-13	6.75	Put	Bond Future	14310	13	14	13	0.00
25/07/2013	R186 On 07-November-13	6.50	Put	Bond Future	16812	16	17	16	0.00
25/07/2013	R186 On 07-November-13	8.15	Put	Bond Future	3985	4	4	4	0.00
25/07/2013	R186 On 07-November-13	8.16	Put	Bond Future	3939	3	4	3	0.00
25/07/2013	R186 On 07-November-13	9.00	Put	Bond Future	1290	1	1	1	1,200.00
25/07/2013	R186 On 06-February-14			Bond Future	8.29	119.8028	118.7675	119.8028	0.00
25/07/2013	R186 On 06-February-14	7.75	Call	Bond Future	3025	3	3	3	0.00
25/07/2013	R186 On 06-February-14	7.74	Call	Bond Future	2993	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2013	R186 On 06-February-14	7.76	Call	Bond Future	3056	3	3	3	0.00
25/07/2013	R186 On 06-February-14	7.76	Put	Bond Future	7811	7	8	7	0.00
25/07/2013	R186 On 06-February-14	7.75	Put	Bond Future	7871	7	8	7	0.00
25/07/2013	R186 On 06-February-14	7.74	Put	Bond Future	7933	7	8	7	0.00
25/07/2013	R186 On 08-May-14			Bond Future	8.38	121.4249	120.3756	121.4249	0.00
25/07/2013	R186 On 08-May-14	7.10	Call	Bond Future	2044	2	2	2	0.00
25/07/2013	R186 On 08-May-14	7.09	Call	Bond Future	2023	2	2	2	0.00
25/07/2013	R186 On 08-May-14	7.11	Call	Bond Future	2064	2	2	2	0.00
25/07/2013	R186 On 08-May-14	7.11	Put	Bond Future	13717	13	14	13	0.00
25/07/2013	R186 On 08-May-14	7.10	Put	Bond Future	13794	13	14	13	0.00
25/07/2013	R186 On 08-May-14	7.09	Put	Bond Future	13871	13	14	13	0.00
25/07/2013	R186 On 07-August-14			Bond Future	8.48	117.7994	116.7356	117.7994	0.00
25/07/2013	R186 On 07-August-14	8.29	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R186 On 07-August-14	8.31	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R186 On 07-August-14	8.30	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R186 On 07-August-14	8.30	Put	Bond Future	1538	0	2	0	0.00
25/07/2013	R186 On 07-August-14	8.29	Put	Bond Future	1623	1	2	1	0.00
25/07/2013	R186 On 07-August-14	8.31	Put	Bond Future	1453	0	1	0	0.00
25/07/2013	R197 On 01-August-13			Bond Future	278.38	278.3757	278.3822	278.3757	497.00
25/07/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R197 On 01-August-13	295.00	Put	Bond Future	16618	17	17	17	0.00
25/07/2013	R197 On 01-August-13	295.01	Put	Bond Future	16628	17	17	17	0.00
25/07/2013	R197 On 01-August-13	294.99	Put	Bond Future	16608	17	17	17	0.00
25/07/2013	R197 On 07-November-13			Bond Future	282.35	282.3392	282.3460	282.3392	2,049.00
25/07/2013	R197 On 07-November-13	280.01	Call	Bond Future	2336	2	2	2	0.00
25/07/2013	R197 On 07-November-13	280.00	Call	Bond Future	2346	2	2	2	0.00
25/07/2013	R197 On 07-November-13	279.99	Call	Bond Future	2356	2	2	2	0.00
25/07/2013	R197 On 07-November-13	279.99	Put	Bond Future	0	0	0	0	0.00
25/07/2013	R197 On 07-November-13	280.00	Put	Bond Future	0	0	0	0	0.00
25/07/2013	R197 On 07-November-13	280.01	Put	Bond Future	0	0	0	0	0.00
25/07/2013	R201 On 01-August-13			Bond Future	5.42	105.4934	105.4459	105.4934	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
25/07/2013	R201 On 01-August-13	107.45	Call	Bond Future	68200	68	68	68	0.00
25/07/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
25/07/2013	R201 On 07-November-13			Bond Future	5.45	106.9813	106.9331	106.9813	0.00
25/07/2013	R201 On 07-November-13	4.79	Call	Bond Future	127	0	0	0	0.00
25/07/2013	R201 On 07-November-13	4.80	Call	Bond Future	129	0	0	0	0.00
25/07/2013	R201 On 07-November-13	4.81	Call	Bond Future	132	0	0	0	0.00
25/07/2013	R201 On 07-November-13	4.80	Put	Bond Future	838	1	1	1	0.00
25/07/2013	R201 On 07-November-13	4.81	Put	Bond Future	829	1	1	1	0.00
25/07/2013	R201 On 07-November-13	4.79	Put	Bond Future	846	1	1	1	0.00
25/07/2013	R201 On 06-February-14			Bond Future	5.46	104.0083	103.9594	104.0083	0.00
25/07/2013	R201 On 06-February-14	5.24	Call	Bond Future	331	0	0	0	0.00
25/07/2013	R201 On 06-February-14	5.26	Call	Bond Future	338	0	0	0	0.00
25/07/2013	R201 On 06-February-14	5.25	Call	Bond Future	335	0	0	0	0.00
25/07/2013	R201 On 06-February-14	5.25	Put	Bond Future	510	0	1	0	0.00
25/07/2013	R201 On 06-February-14	5.26	Put	Bond Future	506	0	1	0	0.00
25/07/2013	R201 On 06-February-14	5.24	Put	Bond Future	515	0	1	0	0.00
25/07/2013	R201 On 08-May-14			Bond Future	5.46	105.4166	105.3669	105.4166	0.00
25/07/2013	R201 On 08-May-14	4.75	Call	Bond Future	222	0	0	0	0.00
25/07/2013	R201 On 08-May-14	4.76	Call	Bond Future	224	0	0	0	0.00
25/07/2013	R201 On 08-May-14	4.74	Call	Bond Future	220	0	0	0	0.00
25/07/2013	R201 On 08-May-14	4.76	Put	Bond Future	646	1	1	1	0.00
25/07/2013	R201 On 08-May-14	4.75	Put	Bond Future	650	1	1	1	0.00
25/07/2013	R201 On 08-May-14	4.74	Put	Bond Future	654	1	1	1	0.00
25/07/2013	R201 On 07-August-14			Bond Future	5.37	102.4533	102.4030	102.4533	0.00
25/07/2013	R201 On 07-August-14	5.29	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R201 On 07-August-14	5.31	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R201 On 07-August-14	5.30	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R201 On 07-August-14	5.29	Put	Bond Future	27	0	0	0	0.00
25/07/2013	R201 On 07-August-14	5.30	Put	Bond Future	24	0	0	0	0.00
25/07/2013	R201 On 07-August-14	5.31	Put	Bond Future	20	0	0	0	0.00
25/07/2013	R202 On 01-August-13			Bond Future	210.09	211.6856	210.0888	211.6856	1,054.00
25/07/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2013	R202 On 01-August-13	223.00	Put	Bond Future	12911	11	13	11	0.00
25/07/2013	R202 On 01-August-13	223.01	Put	Bond Future	12921	11	13	11	0.00
25/07/2013	R202 On 01-August-13	222.99	Put	Bond Future	12901	11	13	11	0.00
25/07/2013	R202 On 07-November-13			Bond Future	213.08	214.6995	213.0798	214.6995	42,966.00
25/07/2013	R202 On 07-November-13	208.99	Call	Bond Future	4090	6	4	6	0.00
25/07/2013	R202 On 07-November-13	209.01	Call	Bond Future	4070	6	4	6	0.00
25/07/2013	R202 On 07-November-13	209.00	Call	Bond Future	4080	6	4	6	0.00
25/07/2013	R202 On 07-November-13	209.01	Put	Bond Future	0	0	0	0	0.00
25/07/2013	R202 On 07-November-13	209.00	Put	Bond Future	0	0	0	0	0.00
25/07/2013	R202 On 07-November-13	208.99	Put	Bond Future	0	0	0	0	0.00
25/07/2013	R203 On 01-August-13			Bond Future	6.85	108.5614	108.1624	108.5614	3,016.00
25/07/2013	R203 On 01-August-13	109.11	Call	Bond Future	94949	95	95	95	0.00
25/07/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
25/07/2013	R203 On 07-November-13			Bond Future	6.98	105.9331	105.5285	105.9331	4,555.00
25/07/2013	R203 On 07-November-13	5.99	Call	Bond Future	212	0	0	0	0.00
25/07/2013	R203 On 07-November-13	6.01	Call	Bond Future	222	0	0	0	0.00
25/07/2013	R203 On 07-November-13	6.00	Call	Bond Future	217	0	0	0	0.00
25/07/2013	R203 On 07-November-13	571.00	Call	Bond Future	103299	104	103	104	0.00
25/07/2013	R203 On 07-November-13	5.71	Call	Bond Future	110	0	0	0	15.00
25/07/2013	R203 On 07-November-13	6.00	Put	Bond Future	3613	3	4	3	0.00
25/07/2013	R203 On 07-November-13	6.01	Put	Bond Future	3582	3	4	3	0.00
25/07/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
25/07/2013	R203 On 07-November-13	5.99	Put	Bond Future	3643	3	4	3	0.00
25/07/2013	R203 On 07-November-13	5.71	Put	Bond Future	4539	4	5	4	0.00
25/07/2013	R203 On 06-February-14			Bond Future	7.11	107.3546	106.9444	107.3546	0.00
25/07/2013	R203 On 06-February-14	6.14	Call	Bond Future	501	1	1	1	0.00
25/07/2013	R203 On 06-February-14	6.16	Call	Bond Future	515	1	1	1	0.00
25/07/2013	R203 On 06-February-14	5.95	Call	Bond Future	377	0	0	0	16.00
25/07/2013	R203 On 06-February-14	6.15	Call	Bond Future	508	1	1	1	0.00
25/07/2013	R203 On 06-February-14	5.95	Put	Bond Future	4154	4	4	4	0.00
25/07/2013	R203 On 06-February-14	6.14	Put	Bond Future	3647	3	4	3	0.00
25/07/2013	R203 On 06-February-14	6.15	Put	Bond Future	3621	3	4	3	0.00
25/07/2013	R203 On 06-February-14	6.16	Put	Bond Future	3595	3	4	3	0.00
25/07/2013	R203 On 08-May-14			Bond Future	7.25	104.6469	104.2312	104.6469	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
25/07/2013	R203 On 08-May-14	5.76	Call	Bond Future	453	1	0	1	0.00
25/07/2013	R203 On 08-May-14	5.74	Call	Bond Future	442	1	0	1	0.00
25/07/2013	R203 On 08-May-14	5.75	Call	Bond Future	448	1	0	1	0.00
25/07/2013	R203 On 08-May-14	7.40	Call	Bond Future	2192	2	2	2	16.00
25/07/2013	R203 On 08-May-14	5.74	Put	Bond Future	5052	5	5	5	0.00
25/07/2013	R203 On 08-May-14	7.40	Put	Bond Future	1742	2	2	2	0.00
25/07/2013	R203 On 08-May-14	5.76	Put	Bond Future	5000	5	5	5	0.00
25/07/2013	R203 On 08-May-14	5.75	Put	Bond Future	5026	5	5	5	0.00
25/07/2013	R203 On 07-August-14			Bond Future	7.40	106.0824	105.6609	106.0824	0.00
25/07/2013	R203 On 07-August-14	7.31	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R203 On 07-August-14	7.30	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R203 On 07-August-14	7.29	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R203 On 07-August-14	7.30	Put	Bond Future	279	0	0	0	0.00
25/07/2013	R203 On 07-August-14	7.31	Put	Bond Future	251	0	0	0	0.00
25/07/2013	R203 On 07-August-14	7.29	Put	Bond Future	306	0	0	0	0.00
25/07/2013	R204 On 01-August-13			Bond Future	7.06	105.5746	105.1241	105.5746	25,172.00
25/07/2013	R204 On 01-August-13	110.75	Call	Bond Future	96241	97	96	97	0.00
25/07/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
25/07/2013	R204 On 07-November-13			Bond Future	7.18	107.0636	106.6067	107.0636	1,275.00
25/07/2013	R204 On 07-November-13	6.30	Call	Bond Future	398	0	0	0	0.00
25/07/2013	R204 On 07-November-13	6.31	Call	Bond Future	406	1	0	1	0.00
25/07/2013	R204 On 07-November-13	6.29	Call	Bond Future	390	0	0	0	0.00
25/07/2013	R204 On 07-November-13	7.00	Call	Bond Future	1309	2	1	2	0.00
25/07/2013	R204 On 07-November-13	6.30	Put	Bond Future	4254	4	4	4	0.00
25/07/2013	R204 On 07-November-13	7.00	Put	Bond Future	2070	2	2	2	1,270.00
25/07/2013	R204 On 07-November-13	6.31	Put	Bond Future	4217	4	4	4	0.00
25/07/2013	R204 On 07-November-13	6.29	Put	Bond Future	4291	4	4	4	0.00
25/07/2013	R204 On 06-February-14			Bond Future	7.29	104.4696	104.0065	104.4696	0.00
25/07/2013	R204 On 06-February-14	6.39	Call	Bond Future	856	1	1	1	0.00
25/07/2013	R204 On 06-February-14	6.40	Call	Bond Future	867	1	1	1	0.00
25/07/2013	R204 On 06-February-14	6.41	Call	Bond Future	878	1	1	1	0.00
25/07/2013	R204 On 06-February-14	6.39	Put	Bond Future	4613	4	5	4	0.00
25/07/2013	R204 On 06-February-14	6.40	Put	Bond Future	4581	4	5	4	0.00
25/07/2013	R204 On 06-February-14	6.41	Put	Bond Future	4549	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2013	R204 On 08-May-14			Bond Future	7.41	105.8840	105.4147	105.8840	0.00
25/07/2013	R204 On 08-May-14	6.05	Call	Bond Future	874	1	1	1	0.00
25/07/2013	R204 On 08-May-14	6.04	Call	Bond Future	866	1	1	1	0.00
25/07/2013	R204 On 08-May-14	6.06	Call	Bond Future	883	1	1	1	0.00
25/07/2013	R204 On 08-May-14	6.04	Put	Bond Future	6365	6	6	6	0.00
25/07/2013	R204 On 08-May-14	6.06	Put	Bond Future	6299	6	6	6	0.00
25/07/2013	R204 On 08-May-14	6.05	Put	Bond Future	6332	6	6	6	0.00
25/07/2013	R204 On 07-August-14			Bond Future	7.53	103.3051	102.8293	103.3051	0.00
25/07/2013	R204 On 07-August-14	7.46	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R204 On 07-August-14	7.44	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R204 On 07-August-14	7.45	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R204 On 07-August-14	7.44	Put	Bond Future	345	0	0	0	0.00
25/07/2013	R204 On 07-August-14	7.46	Put	Bond Future	270	0	0	0	0.00
25/07/2013	R204 On 07-August-14	7.45	Put	Bond Future	308	0	0	0	0.00
25/07/2013	R206 On 01-August-13			Bond Future	5.43	101.3286	101.3082	101.3286	0.00
25/07/2013	R206 On 01-August-13	103.94	Call	Bond Future	30310	30	30	30	0.00
25/07/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
25/07/2013	R206 On 07-November-13			Bond Future	5.62	102.7577	102.7370	102.7577	0.00
25/07/2013	R206 On 07-November-13	4.29	Call	Bond Future	12	0	0	0	0.00
25/07/2013	R206 On 07-November-13	4.31	Call	Bond Future	13	0	0	0	0.00
25/07/2013	R206 On 07-November-13	4.30	Call	Bond Future	12	0	0	0	0.00
25/07/2013	R206 On 07-November-13	4.29	Put	Bond Future	251	0	0	0	0.00
25/07/2013	R206 On 07-November-13	4.30	Put	Bond Future	249	0	0	0	0.00
25/07/2013	R206 On 07-November-13	4.31	Put	Bond Future	247	0	0	0	0.00
25/07/2013	R207 On 01-August-13			Bond Future	7.35	100.4614	99.9079	100.4614	22,835.00
25/07/2013	R207 On 01-August-13	106.18	Call	Bond Future	92337	93	92	93	0.00
25/07/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
25/07/2013	R207 On 07-November-13			Bond Future	7.46	101.8783	101.3170	101.8783	2,595.00
25/07/2013	R207 On 07-November-13	6.71	Call	Bond Future	654	1	1	1	0.00
25/07/2013	R207 On 07-November-13	6.70	Call	Bond Future	642	1	1	1	0.00
25/07/2013	R207 On 07-November-13	6.69	Call	Bond Future	631	1	1	1	0.00
25/07/2013	R207 On 07-November-13	6.70	Put	Bond Future	4420	4	4	4	0.00
25/07/2013	R207 On 07-November-13	6.71	Put	Bond Future	4380	4	4	4	0.00

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25/07/2013	R207 On 07-November-13	6.69	Put	Bond Future	4459	4	4	4	0.00
25/07/2013	R207 On 06-February-14			Bond Future	7.57	99.6059	99.0370	99.6059	0.00
25/07/2013	R207 On 06-February-14	6.65	Call	Bond Future	1010	1	1	1	0.00
25/07/2013	R207 On 06-February-14	6.66	Call	Bond Future	1023	1	1	1	0.00
25/07/2013	R207 On 06-February-14	6.64	Call	Bond Future	998	1	1	1	0.00
25/07/2013	R207 On 06-February-14	6.65	Put	Bond Future	5406	5	5	5	0.00
25/07/2013	R207 On 06-February-14	6.64	Put	Bond Future	5443	5	5	5	0.00
25/07/2013	R207 On 06-February-14	6.66	Put	Bond Future	5369	5	5	5	0.00
25/07/2013	R207 On 08-May-14			Bond Future	7.68	100.9545	100.3779	100.9545	0.00
25/07/2013	R207 On 08-May-14	6.20	Call	Bond Future	896	1	1	1	0.00
25/07/2013	R207 On 08-May-14	6.21	Call	Bond Future	906	1	1	1	0.00
25/07/2013	R207 On 08-May-14	6.19	Call	Bond Future	887	1	1	1	0.00
25/07/2013	R207 On 08-May-14	6.20	Put	Bond Future	7828	7	8	7	0.00
25/07/2013	R207 On 08-May-14	6.21	Put	Bond Future	7788	7	8	7	0.00
25/07/2013	R207 On 08-May-14	6.19	Put	Bond Future	7868	7	8	7	0.00
25/07/2013	R207 On 07-August-14			Bond Future	7.81	98.6990	98.1145	98.6990	0.00
25/07/2013	R207 On 07-August-14	7.69	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R207 On 07-August-14	7.71	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R207 On 07-August-14	7.70	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R207 On 07-August-14	7.70	Put	Bond Future	463	0	0	0	0.00
25/07/2013	R207 On 07-August-14	7.69	Put	Bond Future	507	0	1	0	0.00
25/07/2013	R207 On 07-August-14	7.71	Put	Bond Future	420	0	0	0	0.00
25/07/2013	R208 On 01-August-13			Bond Future	7.50	98.6419	98.0282	98.6419	18,016.00
25/07/2013	R208 On 01-August-13	101.40	Call	Bond Future	88984	90	89	90	0.00
25/07/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
25/07/2013	R208 On 07-November-13			Bond Future	7.61	96.6372	96.0149	96.6372	1,120.00
25/07/2013	R208 On 07-November-13	7.50	Call	Bond Future	1876	2	2	2	0.00
25/07/2013	R208 On 07-November-13	6.80	Call	Bond Future	621	1	1	1	0.00
25/07/2013	R208 On 07-November-13	6.79	Call	Bond Future	610	1	1	1	0.00
25/07/2013	R208 On 07-November-13	6.81	Call	Bond Future	633	1	1	1	0.00
25/07/2013	R208 On 07-November-13	7.50	Put	Bond Future	2455	2	2	2	1,520.00
25/07/2013	R208 On 07-November-13	6.79	Put	Bond Future	5153	5	5	5	0.00
25/07/2013	R208 On 07-November-13	6.80	Put	Bond Future	5107	5	5	5	0.00
25/07/2013	R208 On 07-November-13	6.81	Put	Bond Future	5061	5	5	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
25/07/2013	R208 On 06-February-14			Bond Future	7.71	97.9340	97.3032	97.9340	0.00
25/07/2013	R208 On 06-February-14	6.74	Call	Bond Future	993	1	1	1	0.00
25/07/2013	R208 On 06-February-14	6.75	Call	Bond Future	1006	1	1	1	0.00
25/07/2013	R208 On 06-February-14	6.76	Call	Bond Future	1019	1	1	1	0.00
25/07/2013	R208 On 06-February-14	6.75	Put	Bond Future	6177	6	6	6	0.00
25/07/2013	R208 On 06-February-14	6.76	Put	Bond Future	6134	6	6	6	0.00
25/07/2013	R208 On 06-February-14	6.74	Put	Bond Future	6220	6	6	6	0.00
25/07/2013	R208 On 08-May-14			Bond Future	7.81	95.8634	95.2240	95.8634	0.00
25/07/2013	R208 On 08-May-14	6.29	Call	Bond Future	880	1	1	1	0.00
25/07/2013	R208 On 08-May-14	6.31	Call	Bond Future	900	1	1	1	0.00
25/07/2013	R208 On 08-May-14	6.30	Call	Bond Future	890	1	1	1	0.00
25/07/2013	R208 On 08-May-14	6.29	Put	Bond Future	8978	8	9	8	0.00
25/07/2013	R208 On 08-May-14	6.31	Put	Bond Future	8885	8	9	8	0.00
25/07/2013	R208 On 08-May-14	6.30	Put	Bond Future	8932	8	9	8	0.00
25/07/2013	R208 On 07-August-14			Bond Future	7.92	97.1783	96.5302	97.1783	0.00
25/07/2013	R208 On 07-August-14	7.80	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R208 On 07-August-14	7.79	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R208 On 07-August-14	7.81	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R208 On 07-August-14	7.80	Put	Bond Future	570	0	1	0	0.00
25/07/2013	R208 On 07-August-14	7.81	Put	Bond Future	520	0	1	0	0.00
25/07/2013	R208 On 07-August-14	7.79	Put	Bond Future	619	0	1	0	0.00
25/07/2013	R209 On 01-August-13			Bond Future	8.87	77.4920	76.7577	77.4920	7,032.00
25/07/2013	R209 On 01-August-13	79.36	Call	Bond Future	66809	68	67	68	0.00
25/07/2013	R209 On 01-August-13	8.00	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R209 On 01-August-13	8.00	Put	Bond Future	7242	7	7	7	2,000.00
25/07/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
25/07/2013	R209 On 07-November-13			Bond Future	8.96	75.4406	74.6960	75.4406	13,711.00
25/07/2013	R209 On 07-November-13	8.80	Call	Bond Future	2971	3	3	3	0.00
25/07/2013	R209 On 07-November-13	9.25	Call	Bond Future	4692	5	5	5	0.00
25/07/2013	R209 On 07-November-13	8.81	Call	Bond Future	3005	3	3	3	0.00
25/07/2013	R209 On 07-November-13	8.65	Call	Bond Future	2492	3	2	3	0.00
25/07/2013	R209 On 07-November-13	8.79	Call	Bond Future	2937	3	3	3	0.00
25/07/2013	R209 On 07-November-13	9.40	Call	Bond Future	5346	6	5	6	0.00
25/07/2013	R209 On 07-November-13	9.50	Call	Bond Future	5800	6	6	6	0.00

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25/07/2013	R209 On 07-November-13	9.70	Call	Bond Future	6746	7	7	7	0.00
25/07/2013	R209 On 07-November-13	8.79	Put	Bond Future	4285	4	4	4	0.00
25/07/2013	R209 On 07-November-13	9.40	Put	Bond Future	2153	2	2	2	5,000.00
25/07/2013	R209 On 07-November-13	8.65	Put	Bond Future	4946	5	5	5	4,700.00
25/07/2013	R209 On 07-November-13	8.81	Put	Bond Future	4196	4	4	4	0.00
25/07/2013	R209 On 07-November-13	9.25	Put	Bond Future	2575	2	3	2	1,000.00
25/07/2013	R209 On 07-November-13	9.70	Put	Bond Future	1477	1	1	1	1,520.00
25/07/2013	R209 On 07-November-13	8.80	Put	Bond Future	4240	4	4	4	0.00
25/07/2013	R209 On 07-November-13	9.50	Put	Bond Future	1904	2	2	2	980.00
25/07/2013	R209 On 06-February-14			Bond Future	9.05	76.4530	75.6982	76.4530	0.00
25/07/2013	R209 On 06-February-14	8.54	Call	Bond Future	3103	3	3	3	0.00
25/07/2013	R209 On 06-February-14	8.56	Call	Bond Future	3160	3	3	3	0.00
25/07/2013	R209 On 06-February-14	8.55	Call	Bond Future	3131	3	3	3	0.00
25/07/2013	R209 On 06-February-14	8.54	Put	Bond Future	7091	7	7	7	0.00
25/07/2013	R209 On 06-February-14	8.55	Put	Bond Future	7038	7	7	7	0.00
25/07/2013	R209 On 06-February-14	8.56	Put	Bond Future	6986	7	7	7	0.00
25/07/2013	R209 On 08-May-14			Bond Future	9.14	74.3432	73.5782	74.3432	0.00
25/07/2013	R209 On 08-May-14	7.86	Call	Bond Future	2155	2	2	2	0.00
25/07/2013	R209 On 08-May-14	7.85	Call	Bond Future	2135	2	2	2	0.00
25/07/2013	R209 On 08-May-14	7.84	Call	Bond Future	2116	2	2	2	0.00
25/07/2013	R209 On 08-May-14	7.85	Put	Bond Future	12679	12	13	12	0.00
25/07/2013	R209 On 08-May-14	7.84	Put	Bond Future	12750	12	13	12	0.00
25/07/2013	R209 On 08-May-14	7.86	Put	Bond Future	12607	12	13	12	0.00
25/07/2013	R209 On 07-August-14			Bond Future	9.23	75.3629	74.5875	75.3629	0.00
25/07/2013	R209 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R209 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R209 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R209 On 07-August-14	9.06	Put	Bond Future	1233	0	1	0	0.00
25/07/2013	R209 On 07-August-14	9.04	Put	Bond Future	1382	1	1	1	0.00
25/07/2013	R209 On 07-August-14	9.05	Put	Bond Future	1307	1	1	1	0.00
25/07/2013	R210 On 01-August-13			Bond Future	159.18	159.1723	159.1779	159.1723	0.00
25/07/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00

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25/07/2013	R210 On 01-August-13	173.00	Put	Bond Future	13822	14	14	14	0.00
25/07/2013	R210 On 01-August-13	173.01	Put	Bond Future	13832	14	14	14	0.00
25/07/2013	R210 On 01-August-13	172.99	Put	Bond Future	13812	14	14	14	0.00
25/07/2013	R210 On 07-November-13			Bond Future	159.52	159.5158	159.5216	159.5158	1,237.00
25/07/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R210 On 07-November-13	160.01	Put	Bond Future	488	0	0	0	0.00
25/07/2013	R210 On 07-November-13	160.00	Put	Bond Future	478	0	0	0	0.00
25/07/2013	R210 On 07-November-13	159.99	Put	Bond Future	468	0	0	0	0.00
25/07/2013	R211 On 01-August-13			Bond Future	128.39	128.3909	128.3888	128.3909	522.00
25/07/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R211 On 01-August-13	130.00	Put	Bond Future	1611	2	2	2	0.00
25/07/2013	R211 On 01-August-13	130.01	Put	Bond Future	1621	2	2	2	0.00
25/07/2013	R211 On 01-August-13	129.99	Put	Bond Future	1601	2	2	2	0.00
25/07/2013	R211 On 07-November-13			Bond Future	130.22	130.2190	130.2167	130.2190	0.00
25/07/2013	R211 On 07-November-13	130.00	Call	Bond Future	217	0	0	0	0.00
25/07/2013	R211 On 07-November-13	129.99	Call	Bond Future	227	0	0	0	0.00
25/07/2013	R211 On 07-November-13	130.01	Call	Bond Future	207	0	0	0	0.00
25/07/2013	R211 On 07-November-13	130.01	Put	Bond Future	0	0	0	0	0.00
25/07/2013	R211 On 07-November-13	130.00	Put	Bond Future	0	0	0	0	0.00
25/07/2013	R211 On 07-November-13	129.99	Put	Bond Future	0	0	0	0	0.00
25/07/2013	R212 On 01-August-13			Bond Future	130.59	130.5858	130.5886	130.5858	2,050.00
25/07/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R212 On 01-August-13	138.01	Put	Bond Future	7421	7	7	7	0.00
25/07/2013	R212 On 01-August-13	138.00	Put	Bond Future	7411	7	7	7	0.00
25/07/2013	R212 On 01-August-13	137.99	Put	Bond Future	7401	7	7	7	0.00
25/07/2013	R212 On 07-November-13			Bond Future	132.45	132.4451	132.4479	132.4451	21,791.00
25/07/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00

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25/07/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R212 On 07-November-13	133.00	Put	Bond Future	552	1	1	1	0.00
25/07/2013	R212 On 07-November-13	133.01	Put	Bond Future	562	1	1	1	0.00
25/07/2013	R212 On 07-November-13	132.99	Put	Bond Future	542	1	1	1	0.00
25/07/2013	R213 On 01-August-13			Bond Future	8.67	88.8695	88.0754	88.8695	7,971.00
25/07/2013	R213 On 01-August-13	91.25	Call	Bond Future	77460	78	77	78	0.00
25/07/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
25/07/2013	R213 On 07-November-13			Bond Future	8.77	86.5861	85.7808	86.5861	289.00
25/07/2013	R213 On 07-November-13	8.61	Call	Bond Future	3023	3	3	3	0.00
25/07/2013	R213 On 07-November-13	8.60	Call	Bond Future	2989	3	3	3	0.00
25/07/2013	R213 On 07-November-13	8.59	Call	Bond Future	2955	3	3	3	0.00
25/07/2013	R213 On 07-November-13	8.60	Put	Bond Future	4333	4	4	4	0.00
25/07/2013	R213 On 07-November-13	8.61	Put	Bond Future	4288	4	4	4	0.00
25/07/2013	R213 On 07-November-13	8.59	Put	Bond Future	4379	4	4	4	0.00
25/07/2013	R213 On 06-February-14			Bond Future	8.86	87.7479	86.9317	87.7479	0.00
25/07/2013	R213 On 06-February-14	8.29	Call	Bond Future	3040	3	3	3	0.00
25/07/2013	R213 On 06-February-14	8.30	Call	Bond Future	3068	3	3	3	0.00
25/07/2013	R213 On 06-February-14	8.31	Call	Bond Future	3097	3	3	3	0.00
25/07/2013	R213 On 06-February-14	8.30	Put	Bond Future	7554	7	8	7	0.00
25/07/2013	R213 On 06-February-14	8.31	Put	Bond Future	7500	7	8	7	0.00
25/07/2013	R213 On 06-February-14	8.29	Put	Bond Future	7609	7	8	7	0.00
25/07/2013	R213 On 08-May-14			Bond Future	8.95	85.3975	84.5702	85.3975	0.00
25/07/2013	R213 On 08-May-14	7.66	Call	Bond Future	2118	2	2	2	0.00
25/07/2013	R213 On 08-May-14	7.64	Call	Bond Future	2080	2	2	2	0.00
25/07/2013	R213 On 08-May-14	7.65	Call	Bond Future	2099	2	2	2	0.00
25/07/2013	R213 On 08-May-14	7.65	Put	Bond Future	12831	12	13	12	0.00
25/07/2013	R213 On 08-May-14	7.64	Put	Bond Future	12902	12	13	12	0.00
25/07/2013	R213 On 08-May-14	7.66	Put	Bond Future	12761	12	13	12	0.00
25/07/2013	R213 On 07-August-14			Bond Future	9.05	86.5689	85.7303	86.5689	0.00
25/07/2013	R213 On 07-August-14	8.84	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R213 On 07-August-14	8.86	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R213 On 07-August-14	8.85	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R213 On 07-August-14	8.86	Put	Bond Future	1407	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2013	R213 On 07-August-14	8.85	Put	Bond Future	1483	1	1	1	0.00
25/07/2013	R213 On 07-August-14	8.84	Put	Bond Future	1559	1	2	1	0.00
25/07/2013	R214 On 01-August-13			Bond Future	9.05	77.8556	77.0650	77.8556	840.00
25/07/2013	R214 On 01-August-13	84.31	Call	Bond Future	66617	67	67	67	0.00
25/07/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
25/07/2013	R214 On 07-November-13			Bond Future	9.15	75.6695	74.8678	75.6695	0.00
25/07/2013	R214 On 07-November-13	7.81	Call	Bond Future	568	1	1	1	0.00
25/07/2013	R214 On 07-November-13	7.80	Call	Bond Future	557	1	1	1	0.00
25/07/2013	R214 On 07-November-13	7.79	Call	Bond Future	547	1	1	1	0.00
25/07/2013	R214 On 07-November-13	7.81	Put	Bond Future	12294	12	12	12	0.00
25/07/2013	R214 On 07-November-13	7.80	Put	Bond Future	12382	12	12	12	0.00
25/07/2013	R214 On 07-November-13	7.79	Put	Bond Future	12471	12	12	12	0.00
25/07/2013	R214 On 06-February-14			Bond Future	9.24	76.6848	75.8723	76.6848	0.00
25/07/2013	R214 On 06-February-14	9.01	Call	Bond Future	4294	5	4	5	0.00
25/07/2013	R214 On 06-February-14	9.00	Call	Bond Future	4260	5	4	5	0.00
25/07/2013	R214 On 06-February-14	8.99	Call	Bond Future	4227	5	4	5	0.00
25/07/2013	R214 On 06-February-14	9.00	Put	Bond Future	6117	6	6	6	0.00
25/07/2013	R214 On 06-February-14	8.99	Put	Bond Future	6163	6	6	6	0.00
25/07/2013	R214 On 06-February-14	9.01	Put	Bond Future	6072	6	6	6	0.00
25/07/2013	R248 On 01-August-13			Bond Future	9.14	100.7355	99.7265	100.7355	603.00
25/07/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R248 On 01-August-13	7.85	Put	Bond Future	14708	14	15	14	0.00
25/07/2013	R248 On 01-August-13	7.86	Put	Bond Future	14579	14	15	14	0.00
25/07/2013	R248 On 01-August-13	7.84	Put	Bond Future	14838	14	15	14	0.00
25/07/2013	R248 On 07-November-13			Bond Future	9.24	97.7353	96.7121	97.7353	0.00
25/07/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R248 On 07-November-13	7.84	Put	Bond Future	15809	15	16	15	0.00
25/07/2013	R248 On 07-November-13	7.85	Put	Bond Future	15680	15	16	15	0.00
25/07/2013	R248 On 07-November-13	7.86	Put	Bond Future	15551	15	16	15	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
25/07/2013	R248 On 06-February-14			Bond Future	9.33	99.0468	98.0097	99.0468	0.00
25/07/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
25/07/2013	R248 On 06-February-14	9.09	Put	Bond Future	2387	1	2	1	0.00
25/07/2013	R248 On 06-February-14	9.10	Put	Bond Future	2286	1	2	1	0.00
25/07/2013	R248 On 06-February-14	9.11	Put	Bond Future	2185	1	2	1	0.00