



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For May 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	2025 On 01-August-13			Bond Future	119.50	119.4231	119.5003	119.4231	0.00
08/05/2013	2025 On 01-August-13	117.99	Call	Bond Future	1510	1	1510	1	0.00
08/05/2013	2025 On 01-August-13	118.00	Call	Bond Future	1500	1	1500	1	0.00
08/05/2013	2025 On 01-August-13	118.01	Call	Bond Future	1490	1	1490	1	0.00
08/05/2013	2025 On 01-August-13	118.01	Put	Bond Future	0	0	0	0	0.00
08/05/2013	2025 On 01-August-13	118.00	Put	Bond Future	0	0	0	0	0.00
08/05/2013	2025 On 01-August-13	117.99	Put	Bond Future	0	0	0	0	0.00
08/05/2013	2038 On 01-August-13			Bond Future	116.30	116.2163	116.3007	116.2163	9.00

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08/05/2013	2038 On 01-August-13	114.99	Call	Bond Future	1311	1	1311	1	0.00
08/05/2013	2038 On 01-August-13	115.01	Call	Bond Future	1291	1	1291	1	0.00
08/05/2013	2038 On 01-August-13	115.00	Call	Bond Future	1301	1	1301	1	0.00
08/05/2013	2038 On 01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
08/05/2013	2038 On 01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
08/05/2013	2038 On 01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
08/05/2013	2050 On 01-August-13			Bond Future	121.75	121.6587	121.7493	121.6587	122.00
08/05/2013	2050 On 01-August-13	118.99	Call	Bond Future	2759	3	2759	3	0.00
08/05/2013	2050 On 01-August-13	119.00	Call	Bond Future	2749	3	2749	3	0.00
08/05/2013	2050 On 01-August-13	119.01	Call	Bond Future	2739	3	2739	3	0.00
08/05/2013	2050 On 01-August-13	119.01	Put	Bond Future	0	0	0	0	0.00
08/05/2013	2050 On 01-August-13	119.00	Put	Bond Future	0	0	0	0	0.00
08/05/2013	2050 On 01-August-13	118.99	Put	Bond Future	0	0	0	0	0.00
08/05/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	AL37 On 01-August-13			Index Future	426.64	426.4900	426.6380	426.4900	75.00
08/05/2013	AL37 On 07-November-13			Index Future	432.66	432.5130	432.6620	432.5130	0.00
08/05/2013	AL7T On 01-August-13			Index Future	521.22	521.5610	521.2160	521.5610	1.00
08/05/2013	AL7T On 07-November-13			Index Future	528.58	528.9270	528.5760	528.9270	0.00
08/05/2013	ALBI On 01-August-13			Index Future	462.74	463.1390	462.7370	463.1390	725.00
08/05/2013	ALBI On 07-November-13			Index Future	469.27	469.6800	469.2710	469.6800	85.00
08/05/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2013	C202	On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	C206	On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/05/2013	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2013	EL28	On 01-August-13			Bond Future	116.18	116.0914	116.1764	116.0914	0.00
08/05/2013	EL28	On 01-August-13	114.99	Call	Bond Future	1186	1	1186	1	0.00
08/05/2013	EL28	On 01-August-13	115.01	Call	Bond Future	1166	1	1166	1	0.00
08/05/2013	EL28	On 01-August-13	115.00	Call	Bond Future	1176	1	1176	1	0.00
08/05/2013	EL28	On 01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
08/05/2013	EL28	On 01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
08/05/2013	EL28	On 01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
08/05/2013	ES33	On 01-August-13			Bond Future	8.26	95.8065	8.2582	95.8065	292.00
08/05/2013	ES33	On 01-August-13	9.00	Call	Bond Future	6453	7	6453	7	0.00
08/05/2013	ES33	On 01-August-13	91.02	Call	Bond Future	84494	85	84494	85	0.00
08/05/2013	ES33	On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
08/05/2013	ES33	On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
08/05/2013	ES33	On 07-November-13			Bond Future	8.34	93.3784	8.3390	93.3784	0.00
08/05/2013	ES33	On 07-November-13	8.49	Call	Bond Future	1349	2	1349	2	0.00
08/05/2013	ES33	On 07-November-13	8.50	Call	Bond Future	1437	2	1437	2	0.00
08/05/2013	ES33	On 07-November-13	8.51	Call	Bond Future	1525	2	1525	2	0.00
08/05/2013	ES33	On 07-November-13	8.51	Put	Bond Future	0	0	0	0	0.00
08/05/2013	ES33	On 07-November-13	8.50	Put	Bond Future	0	0	0	0	0.00

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08/05/2013	ES33 On 07-November-13	8.49	Put	Bond Future	0	0	0	0	0.00
08/05/2013	GOVI On 01-August-13			GOVI	461.73	462.0970	461.7250	462.0970	349.00
08/05/2013	GOVI On 01-August-13	445.99	Call	GOVI	157350	16	157350	16	0.00
08/05/2013	GOVI On 01-August-13	446.00	Call	GOVI	157250	16	157250	16	0.00
08/05/2013	GOVI On 01-August-13	446.01	Call	GOVI	157150	16	157150	16	0.00
08/05/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
08/05/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
08/05/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
08/05/2013	GOVI On 07-November-13			GOVI	468.25	468.6230	468.2450	468.6230	0.00
08/05/2013	GOVI On 07-November-13	445.99	Call	GOVI	222550	23	222550	23	0.00
08/05/2013	GOVI On 07-November-13	446.00	Call	GOVI	222450	23	222450	23	0.00
08/05/2013	GOVI On 07-November-13	446.01	Call	GOVI	222350	23	222350	23	0.00
08/05/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
08/05/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
08/05/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
08/05/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/05/2013	IGOV On 01-August-13			Index Future	211.42	211.0970	211.4230	211.0970	965.00
08/05/2013	IGOV On 07-November-13			Index Future	214.44	214.1060	214.4360	214.1060	7.00
08/05/2013	ILBI On 01-August-13			Index Future	572.24	571.2130	572.2370	571.2130	183.00
08/05/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
08/05/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/05/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/05/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/05/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/05/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/05/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.10	94.8900	5.1000	94.8900	0.00
08/05/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.01	94.9400	5.0100	94.9400	500.00
08/05/2013	JBAF On 17-July-13			Jibar Tradeable Future	4.98	94.9800	4.9800	94.9800	0.00
08/05/2013	JBAF On 21-August-13			Jibar Tradeable Future	4.91	95.0500	4.9100	95.0500	0.00
08/05/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.88	95.0900	4.8800	95.0900	2,200.00
08/05/2013	JBAF On 16-October-13			Jibar Tradeable Future	4.83	95.1300	4.8300	95.1300	0.00
08/05/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.81	95.1500	4.8100	95.1500	1,500.00
08/05/2013	JBAF On 19-March-14			Jibar Tradeable Future	4.83	95.1400	4.8300	95.1400	0.00
08/05/2013	JBAF On 18-June-14			Jibar Tradeable Future	4.88	95.0700	4.8800	95.0700	1,000.00

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08/05/2013	JBAF On 17-September-14			Jibar Tradeable Future	4.98	94.9800	4.9800	94.9800	0.00
08/05/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.11	94.8600	5.1100	94.8600	0.00
08/05/2013	JBAF On 18-March-15			Jibar Tradeable Future	5.24	94.7300	5.2400	94.7300	0.00
08/05/2013	R023 On 01-August-13			Bond Future	6.19	114.6248	6.1905	114.6248	7,365.00
08/05/2013	R023 On 01-August-13	7.29	Call	Bond Future	8005	8	8005	8	0.00
08/05/2013	R023 On 01-August-13	7.31	Call	Bond Future	8144	8	8144	8	0.00
08/05/2013	R023 On 01-August-13	7.30	Call	Bond Future	8074	8	8074	8	0.00
08/05/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R023 On 07-November-13			Bond Future	6.23	112.3281	6.2272	112.3281	0.00
08/05/2013	R023 On 07-November-13	6.49	Call	Bond Future	1934	2	1934	2	0.00
08/05/2013	R023 On 07-November-13	6.51	Call	Bond Future	2079	2	2079	2	0.00
08/05/2013	R023 On 07-November-13	6.50	Call	Bond Future	2006	2	2006	2	0.00
08/05/2013	R023 On 07-November-13	6.50	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R023 On 07-November-13	6.51	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R023 On 07-November-13	6.49	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R157 On 01-August-13			Bond Future	5.02	121.9798	5.0246	121.9798	11,372.00
08/05/2013	R157 On 01-August-13	116.11	Call	Bond Future	92572	93	92572	93	0.00
08/05/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R157 On 07-November-13			Bond Future	4.98	116.8963	4.9820	116.8963	0.00
08/05/2013	R157 On 07-November-13	5.59	Call	Bond Future	1218	1	1218	1	0.00
08/05/2013	R157 On 07-November-13	5.61	Call	Bond Future	1251	1	1251	1	0.00
08/05/2013	R157 On 07-November-13	5.60	Call	Bond Future	1235	1	1235	1	0.00
08/05/2013	R157 On 07-November-13	5.60	Put	Bond Future	64	0	64	0	0.00
08/05/2013	R157 On 07-November-13	5.61	Put	Bond Future	61	0	61	0	0.00
08/05/2013	R157 On 07-November-13	5.59	Put	Bond Future	66	0	66	0	0.00
08/05/2013	R157 On 06-February-14			Bond Future	4.91	118.4710	4.9089	118.4710	0.00
08/05/2013	R157 On 06-February-14	5.66	Call	Bond Future	1315	1	1315	1	0.00
08/05/2013	R157 On 06-February-14	5.64	Call	Bond Future	1287	1	1287	1	0.00
08/05/2013	R157 On 06-February-14	5.65	Call	Bond Future	1301	1	1301	1	0.00
08/05/2013	R157 On 06-February-14	5.65	Put	Bond Future	92	0	92	0	0.00
08/05/2013	R157 On 06-February-14	5.64	Put	Bond Future	94	0	94	0	0.00
08/05/2013	R157 On 06-February-14	5.66	Put	Bond Future	90	0	90	0	0.00

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08/05/2013	R157 On 08-May-14			Bond Future	4.79	113.2665	4.7929	113.2665	0.00
08/05/2013	R157 On 08-May-14	5.21	Call	Bond Future	576	1	576	1	0.00
08/05/2013	R157 On 08-May-14	5.20	Call	Bond Future	562	1	562	1	0.00
08/05/2013	R157 On 08-May-14	5.19	Call	Bond Future	548	0	548	0	0.00
08/05/2013	R157 On 08-May-14	5.19	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R157 On 08-May-14	5.20	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R157 On 08-May-14	5.21	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R186 On 01-August-13			Bond Future	6.77	133.9407	6.7742	133.9407	53,526.00
08/05/2013	R186 On 01-August-13	128.26	Call	Bond Future	124467	125	124467	125	0.00
08/05/2013	R186 On 01-August-13	6.80	Call	Bond Future	2459	3	2459	3	0.00
08/05/2013	R186 On 01-August-13	7.00	Call	Bond Future	3692	0	3692	0	0.00
08/05/2013	R186 On 01-August-13	7.25	Call	Bond Future	5558	6	5558	6	4,315.00
08/05/2013	R186 On 01-August-13	6.75	Call	Bond Future	2193	0	2193	0	1,000.00
08/05/2013	R186 On 01-August-13	6.75	Put	Bond Future	2450	0	2450	0	0.00
08/05/2013	R186 On 01-August-13	7.25	Put	Bond Future	654	1	654	1	0.00
08/05/2013	R186 On 01-August-13	7.00	Put	Bond Future	1333	0	1333	0	1,650.00
08/05/2013	R186 On 01-August-13	6.80	Put	Bond Future	2187	2	2187	2	100.00
08/05/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R186 On 07-November-13			Bond Future	6.82	135.8325	6.8241	135.8325	540.00
08/05/2013	R186 On 07-November-13	6.50	Call	Bond Future	2323	3	2323	3	5,290.00
08/05/2013	R186 On 07-November-13	8.14	Call	Bond Future	13091	13	13091	13	0.00
08/05/2013	R186 On 07-November-13	8.15	Call	Bond Future	13172	13	13172	13	0.00
08/05/2013	R186 On 07-November-13	8.75	Call	Bond Future	18111	18	18111	18	0.00
08/05/2013	R186 On 07-November-13	8.16	Call	Bond Future	13254	14	13254	14	0.00
08/05/2013	R186 On 07-November-13	8.16	Put	Bond Future	363	0	363	0	0.00
08/05/2013	R186 On 07-November-13	8.75	Put	Bond Future	86	0	86	0	1,030.00
08/05/2013	R186 On 07-November-13	8.15	Put	Bond Future	371	0	371	0	0.00
08/05/2013	R186 On 07-November-13	8.14	Put	Bond Future	380	0	380	0	0.00
08/05/2013	R186 On 07-November-13	6.50	Put	Bond Future	5741	6	5741	6	0.00
08/05/2013	R186 On 06-February-14			Bond Future	6.87	132.3717	6.8685	132.3717	0.00
08/05/2013	R186 On 06-February-14	7.76	Call	Bond Future	10333	11	10333	11	0.00
08/05/2013	R186 On 06-February-14	7.74	Call	Bond Future	10193	10	10193	10	0.00
08/05/2013	R186 On 06-February-14	7.75	Call	Bond Future	10264	10	10264	10	0.00
08/05/2013	R186 On 06-February-14	7.75	Put	Bond Future	1713	2	1713	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
08/05/2013	R186 On 06-February-14	7.74	Put	Bond Future	1735	2	1735	2	0.00
08/05/2013	R186 On 06-February-14	7.76	Put	Bond Future	1690	2	1690	2	0.00
08/05/2013	R186 On 08-May-14			Bond Future	6.91	134.1648	6.9146	134.1648	0.00
08/05/2013	R186 On 08-May-14	7.11	Call	Bond Future	1927	2	1927	2	0.00
08/05/2013	R186 On 08-May-14	7.10	Call	Bond Future	1829	2	1829	2	0.00
08/05/2013	R186 On 08-May-14	7.09	Call	Bond Future	1732	2	1732	2	0.00
08/05/2013	R186 On 08-May-14	7.09	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R186 On 08-May-14	7.10	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R186 On 08-May-14	7.11	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R197 On 01-August-13			Bond Future	297.87	297.5504	297.8690	297.5504	2,633.00
08/05/2013	R197 On 01-August-13	294.99	Call	Bond Future	2879	3	2879	3	0.00
08/05/2013	R197 On 01-August-13	295.00	Call	Bond Future	2869	3	2869	3	0.00
08/05/2013	R197 On 01-August-13	295.01	Call	Bond Future	2859	3	2859	3	0.00
08/05/2013	R197 On 01-August-13	295.01	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R197 On 01-August-13	295.00	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R197 On 01-August-13	294.99	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R201 On 01-August-13			Bond Future	4.81	106.2418	4.8087	106.2418	0.00
08/05/2013	R201 On 01-August-13	107.45	Call	Bond Future	69026	69	69026	69	0.00
08/05/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R201 On 07-November-13			Bond Future	4.68	107.7424	4.6817	107.7424	0.00
08/05/2013	R201 On 07-November-13	4.79	Call	Bond Future	264	0	264	0	0.00
08/05/2013	R201 On 07-November-13	4.81	Call	Bond Future	278	0	278	0	0.00
08/05/2013	R201 On 07-November-13	4.80	Call	Bond Future	271	0	271	0	0.00
08/05/2013	R201 On 07-November-13	4.80	Put	Bond Future	141	0	141	0	0.00
08/05/2013	R201 On 07-November-13	4.81	Put	Bond Future	137	0	137	0	0.00
08/05/2013	R201 On 07-November-13	4.79	Put	Bond Future	145	0	145	0	0.00
08/05/2013	R201 On 06-February-14			Bond Future	4.45	104.7851	4.4526	104.7851	0.00
08/05/2013	R201 On 06-February-14	5.26	Call	Bond Future	719	1	719	1	0.00
08/05/2013	R201 On 06-February-14	5.24	Call	Bond Future	704	1	704	1	0.00
08/05/2013	R201 On 06-February-14	5.25	Call	Bond Future	711	1	711	1	0.00
08/05/2013	R201 On 06-February-14	5.25	Put	Bond Future	31	0	31	0	0.00
08/05/2013	R201 On 06-February-14	5.24	Put	Bond Future	32	0	32	0	0.00
08/05/2013	R201 On 06-February-14	5.26	Put	Bond Future	30	0	30	0	0.00
08/05/2013	R201 On 08-May-14			Bond Future	4.03	106.2044	4.0270	106.2044	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2013	R201 On 08-May-14	4.76	Call	Bond Future	446	0	446	0	0.00
08/05/2013	R201 On 08-May-14	4.75	Call	Bond Future	440	0	440	0	0.00
08/05/2013	R201 On 08-May-14	4.74	Call	Bond Future	434	0	434	0	0.00
08/05/2013	R201 On 08-May-14	4.74	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R201 On 08-May-14	4.75	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R201 On 08-May-14	4.76	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R202 On 01-August-13			Bond Future	226.23	226.0730	226.2332	226.0730	44,020.00
08/05/2013	R202 On 01-August-13	222.99	Call	Bond Future	3243	3	3243	3	0.00
08/05/2013	R202 On 01-August-13	223.00	Call	Bond Future	3233	3	3233	3	0.00
08/05/2013	R202 On 01-August-13	223.01	Call	Bond Future	3223	3	3223	3	0.00
08/05/2013	R202 On 01-August-13	223.01	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R202 On 01-August-13	223.00	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R202 On 01-August-13	222.99	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R203 On 01-August-13			Bond Future	5.48	113.2270	5.4844	113.2270	9,102.00
08/05/2013	R203 On 01-August-13	109.11	Call	Bond Future	100057	100	100057	100	0.00
08/05/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R203 On 07-November-13			Bond Future	5.50	110.6668	5.5007	110.6668	0.00
08/05/2013	R203 On 07-November-13	5.71	Call	Bond Future	1414	1	1414	1	15.00
08/05/2013	R203 On 07-November-13	5.99	Call	Bond Future	2111	2	2111	2	0.00
08/05/2013	R203 On 07-November-13	6.00	Call	Bond Future	2138	2	2138	2	0.00
08/05/2013	R203 On 07-November-13	571.00	Call	Bond Future	108481	108	108481	108	0.00
08/05/2013	R203 On 07-November-13	6.01	Call	Bond Future	2166	2	2166	2	0.00
08/05/2013	R203 On 07-November-13	6.01	Put	Bond Future	344	0	344	0	0.00
08/05/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R203 On 07-November-13	6.00	Put	Bond Future	352	0	352	0	0.00
08/05/2013	R203 On 07-November-13	5.99	Put	Bond Future	360	0	360	0	0.00
08/05/2013	R203 On 07-November-13	5.71	Put	Bond Future	661	1	661	1	0.00
08/05/2013	R203 On 06-February-14			Bond Future	5.51	112.1574	5.5093	112.1574	0.00
08/05/2013	R203 On 06-February-14	6.16	Call	Bond Future	2620	3	2620	3	0.00
08/05/2013	R203 On 06-February-14	5.95	Call	Bond Future	2108	2	2108	2	16.00
08/05/2013	R203 On 06-February-14	6.15	Call	Bond Future	2595	3	2595	3	0.00
08/05/2013	R203 On 06-February-14	6.14	Call	Bond Future	2569	3	2569	3	0.00
08/05/2013	R203 On 06-February-14	6.14	Put	Bond Future	458	1	458	1	0.00
08/05/2013	R203 On 06-February-14	6.15	Put	Bond Future	450	0	450	0	0.00

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08/05/2013	R203 On 06-February-14	5.95	Put	Bond Future	628	1	628	1	0.00
08/05/2013	R203 On 06-February-14	6.16	Put	Bond Future	443	0	443	0	0.00
08/05/2013	R203 On 08-May-14			Bond Future	5.51	109.5154	5.5116	109.5154	0.00
08/05/2013	R203 On 08-May-14	5.76	Call	Bond Future	783	1	783	1	0.00
08/05/2013	R203 On 08-May-14	5.74	Call	Bond Future	720	1	720	1	0.00
08/05/2013	R203 On 08-May-14	5.75	Call	Bond Future	751	1	751	1	0.00
08/05/2013	R203 On 08-May-14	5.75	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R203 On 08-May-14	5.74	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R203 On 08-May-14	5.76	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R204 On 01-August-13			Bond Future	5.66	111.6145	5.6627	111.6145	13,621.00
08/05/2013	R204 On 01-August-13	110.75	Call	Bond Future	102812	103	102812	103	0.00
08/05/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R204 On 07-November-13			Bond Future	5.69	113.1910	5.6854	113.1910	0.00
08/05/2013	R204 On 07-November-13	6.29	Call	Bond Future	3187	3	3187	3	0.00
08/05/2013	R204 On 07-November-13	6.30	Call	Bond Future	3223	3	3223	3	0.00
08/05/2013	R204 On 07-November-13	6.31	Call	Bond Future	3258	3	3258	3	0.00
08/05/2013	R204 On 07-November-13	7.00	Call	Bond Future	5972	6	5972	6	0.00
08/05/2013	R204 On 07-November-13	7.00	Put	Bond Future	67	0	67	0	1,270.00
08/05/2013	R204 On 07-November-13	6.31	Put	Bond Future	403	0	403	0	0.00
08/05/2013	R204 On 07-November-13	6.30	Put	Bond Future	412	1	412	1	0.00
08/05/2013	R204 On 07-November-13	6.29	Put	Bond Future	422	1	422	1	0.00
08/05/2013	R204 On 06-February-14			Bond Future	5.70	110.6848	5.7006	110.6848	0.00
08/05/2013	R204 On 06-February-14	6.40	Call	Bond Future	3641	4	3641	4	0.00
08/05/2013	R204 On 06-February-14	6.39	Call	Bond Future	3608	4	3608	4	0.00
08/05/2013	R204 On 06-February-14	6.41	Call	Bond Future	3675	4	3675	4	0.00
08/05/2013	R204 On 06-February-14	6.41	Put	Bond Future	584	1	584	1	0.00
08/05/2013	R204 On 06-February-14	6.39	Put	Bond Future	603	1	603	1	0.00
08/05/2013	R204 On 06-February-14	6.40	Put	Bond Future	593	1	593	1	0.00
08/05/2013	R204 On 08-May-14			Bond Future	5.72	112.1841	5.7165	112.1841	0.00
08/05/2013	R204 On 08-May-14	6.05	Call	Bond Future	1396	1	1396	1	0.00
08/05/2013	R204 On 08-May-14	6.06	Call	Bond Future	1438	1	1438	1	0.00
08/05/2013	R204 On 08-May-14	6.04	Call	Bond Future	1355	1	1355	1	0.00
08/05/2013	R204 On 08-May-14	6.04	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R204 On 08-May-14	6.06	Put	Bond Future	0	0	0	0	0.00

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08/05/2013	R204 On 08-May-14	6.05	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R206 On 01-August-13			Bond Future	4.93	101.5066	4.9350	101.5066	0.00
08/05/2013	R206 On 01-August-13	103.94	Call	Bond Future	30528	31	30528	31	0.00
08/05/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R206 On 07-November-13			Bond Future	4.38	102.9403	4.3763	102.9403	0.00
08/05/2013	R206 On 07-November-13	4.29	Call	Bond Future	23	0	23	0	0.00
08/05/2013	R206 On 07-November-13	4.31	Call	Bond Future	24	0	24	0	0.00
08/05/2013	R206 On 07-November-13	4.30	Call	Bond Future	23	0	23	0	0.00
08/05/2013	R206 On 07-November-13	4.30	Put	Bond Future	37	0	37	0	0.00
08/05/2013	R206 On 07-November-13	4.31	Put	Bond Future	36	0	36	0	0.00
08/05/2013	R206 On 07-November-13	4.29	Put	Bond Future	38	0	38	0	0.00
08/05/2013	R207 On 01-August-13			Bond Future	5.85	107.8235	5.8540	107.8235	7,308.00
08/05/2013	R207 On 01-August-13	106.18	Call	Bond Future	100258	100	100258	100	0.00
08/05/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R207 On 07-November-13			Bond Future	5.88	109.3464	5.8815	109.3464	0.00
08/05/2013	R207 On 07-November-13	6.69	Call	Bond Future	4547	5	4547	5	0.00
08/05/2013	R207 On 07-November-13	6.70	Call	Bond Future	4590	5	4590	5	0.00
08/05/2013	R207 On 07-November-13	6.71	Call	Bond Future	4634	5	4634	5	0.00
08/05/2013	R207 On 07-November-13	6.71	Put	Bond Future	325	0	325	0	0.00
08/05/2013	R207 On 07-November-13	6.70	Put	Bond Future	333	0	333	0	0.00
08/05/2013	R207 On 07-November-13	6.69	Put	Bond Future	340	0	340	0	0.00
08/05/2013	R207 On 06-February-14			Bond Future	5.90	107.1797	5.9033	107.1797	0.00
08/05/2013	R207 On 06-February-14	6.66	Call	Bond Future	4476	5	4476	5	0.00
08/05/2013	R207 On 06-February-14	6.65	Call	Bond Future	4438	5	4438	5	0.00
08/05/2013	R207 On 06-February-14	6.64	Call	Bond Future	4400	5	4400	5	0.00
08/05/2013	R207 On 06-February-14	6.64	Put	Bond Future	696	1	696	1	0.00
08/05/2013	R207 On 06-February-14	6.65	Put	Bond Future	685	1	685	1	0.00
08/05/2013	R207 On 06-February-14	6.66	Put	Bond Future	674	1	674	1	0.00
08/05/2013	R207 On 08-May-14			Bond Future	5.93	108.6315	5.9291	108.6315	0.00
08/05/2013	R207 On 08-May-14	6.21	Call	Bond Future	1377	1	1377	1	0.00
08/05/2013	R207 On 08-May-14	6.19	Call	Bond Future	1280	1	1280	1	0.00
08/05/2013	R207 On 08-May-14	6.20	Call	Bond Future	1328	1	1328	1	0.00
08/05/2013	R207 On 08-May-14	6.20	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R207 On 08-May-14	6.19	Put	Bond Future	0	0	0	0	0.00

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08/05/2013	R207 On 08-May-14	6.21	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R208 On 01-August-13			Bond Future	5.92	107.4511	5.9158	107.4511	9,193.00
08/05/2013	R208 On 01-August-13	101.40	Call	Bond Future	98380	98	98380	98	0.00
08/05/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R208 On 07-November-13			Bond Future	5.94	105.5729	5.9445	105.5729	0.00
08/05/2013	R208 On 07-November-13	6.79	Call	Bond Future	5373	6	5373	6	0.00
08/05/2013	R208 On 07-November-13	6.80	Call	Bond Future	5421	6	5421	6	0.00
08/05/2013	R208 On 07-November-13	6.81	Call	Bond Future	5470	6	5470	6	0.00
08/05/2013	R208 On 07-November-13	7.50	Call	Bond Future	9011	9	9011	9	0.00
08/05/2013	R208 On 07-November-13	7.50	Put	Bond Future	59	0	59	0	1,520.00
08/05/2013	R208 On 07-November-13	6.81	Put	Bond Future	368	0	368	0	0.00
08/05/2013	R208 On 07-November-13	6.80	Put	Bond Future	377	0	377	0	0.00
08/05/2013	R208 On 07-November-13	6.79	Put	Bond Future	385	0	385	0	0.00
08/05/2013	R208 On 06-February-14			Bond Future	5.97	106.9949	5.9674	106.9949	0.00
08/05/2013	R208 On 06-February-14	6.75	Call	Bond Future	5289	5	5289	5	0.00
08/05/2013	R208 On 06-February-14	6.74	Call	Bond Future	5245	5	5245	5	0.00
08/05/2013	R208 On 06-February-14	6.76	Call	Bond Future	5332	5	5332	5	0.00
08/05/2013	R208 On 06-February-14	6.76	Put	Bond Future	783	1	783	1	0.00
08/05/2013	R208 On 06-February-14	6.74	Put	Bond Future	808	1	808	1	0.00
08/05/2013	R208 On 06-February-14	6.75	Put	Bond Future	795	1	795	1	0.00
08/05/2013	R208 On 08-May-14			Bond Future	5.99	105.0475	5.9900	105.0475	0.00
08/05/2013	R208 On 08-May-14	6.30	Call	Bond Future	1754	2	1754	2	0.00
08/05/2013	R208 On 08-May-14	6.31	Call	Bond Future	1810	2	1810	2	0.00
08/05/2013	R208 On 08-May-14	6.29	Call	Bond Future	1698	2	1698	2	0.00
08/05/2013	R208 On 08-May-14	6.29	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R208 On 08-May-14	6.31	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R208 On 08-May-14	6.30	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R209 On 01-August-13			Bond Future	7.67	87.2539	7.6748	87.2539	9,942.00
08/05/2013	R209 On 01-August-13	79.36	Call	Bond Future	77031	77	77031	77	0.00
08/05/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R209 On 07-November-13			Bond Future	7.73	85.3419	7.7325	85.3419	0.00
08/05/2013	R209 On 07-November-13	8.79	Call	Bond Future	9871	10	9871	10	0.00
08/05/2013	R209 On 07-November-13	8.80	Call	Bond Future	9934	10	9934	10	0.00
08/05/2013	R209 On 07-November-13	8.81	Call	Bond Future	9998	10	9998	10	0.00

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08/05/2013	R209 On 07-November-13	9.50	Call	Bond Future	14492	15	14492	15	0.00
08/05/2013	R209 On 07-November-13	9.50	Put	Bond Future	228	0	228	0	980.00
08/05/2013	R209 On 07-November-13	8.81	Put	Bond Future	822	1	822	1	0.00
08/05/2013	R209 On 07-November-13	8.80	Put	Bond Future	836	1	836	1	0.00
08/05/2013	R209 On 07-November-13	8.79	Put	Bond Future	850	1	850	1	0.00
08/05/2013	R209 On 06-February-14			Bond Future	7.78	86.4914	7.7849	86.4914	0.00
08/05/2013	R209 On 06-February-14	8.55	Call	Bond Future	8792	9	8792	9	0.00
08/05/2013	R209 On 06-February-14	8.54	Call	Bond Future	8735	9	8735	9	0.00
08/05/2013	R209 On 06-February-14	8.56	Call	Bond Future	8850	9	8850	9	0.00
08/05/2013	R209 On 06-February-14	8.56	Put	Bond Future	2163	2	2163	2	0.00
08/05/2013	R209 On 06-February-14	8.54	Put	Bond Future	2211	2	2211	2	0.00
08/05/2013	R209 On 06-February-14	8.55	Put	Bond Future	2187	2	2187	2	0.00
08/05/2013	R209 On 08-May-14			Bond Future	7.84	84.5180	7.8377	84.5180	0.00
08/05/2013	R209 On 08-May-14	7.85	Call	Bond Future	112	0	112	0	0.00
08/05/2013	R209 On 08-May-14	7.86	Call	Bond Future	202	0	202	0	0.00
08/05/2013	R209 On 08-May-14	7.84	Call	Bond Future	21	0	21	0	0.00
08/05/2013	R209 On 08-May-14	7.84	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R209 On 08-May-14	7.86	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R209 On 08-May-14	7.85	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R210 On 01-August-13			Bond Future	175.48	174.3666	175.4755	174.3666	1,237.00
08/05/2013	R210 On 01-August-13	172.99	Call	Bond Future	2486	1	2486	1	0.00
08/05/2013	R210 On 01-August-13	173.01	Call	Bond Future	2466	1	2466	1	0.00
08/05/2013	R210 On 01-August-13	173.00	Call	Bond Future	2476	1	2476	1	0.00
08/05/2013	R210 On 01-August-13	173.00	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R210 On 01-August-13	173.01	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R210 On 01-August-13	172.99	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R211 On 01-August-13			Bond Future	130.31	130.2410	130.3098	130.2410	522.00
08/05/2013	R211 On 01-August-13	129.99	Call	Bond Future	320	0	320	0	0.00
08/05/2013	R211 On 01-August-13	130.00	Call	Bond Future	310	0	310	0	0.00
08/05/2013	R211 On 01-August-13	130.01	Call	Bond Future	300	0	300	0	0.00
08/05/2013	R211 On 01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R211 On 01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R212 On 01-August-13			Bond Future	139.44	138.8518	139.4350	138.8518	21,791.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2013	R212 On 01-August-13	137.99	Call	Bond Future	1445	1	1445	1	0.00
08/05/2013	R212 On 01-August-13	138.01	Call	Bond Future	1425	1	1425	1	0.00
08/05/2013	R212 On 01-August-13	138.00	Call	Bond Future	1435	1	1435	1	0.00
08/05/2013	R212 On 01-August-13	138.00	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R212 On 01-August-13	138.01	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R212 On 01-August-13	137.99	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R213 On 01-August-13			Bond Future	7.38	99.5996	7.3786	99.5996	6,911.00
08/05/2013	R213 On 01-August-13	91.25	Call	Bond Future	88708	89	88708	89	0.00
08/05/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R213 On 07-November-13			Bond Future	7.44	97.4695	7.4363	97.4695	0.00
08/05/2013	R213 On 07-November-13	8.59	Call	Bond Future	10597	11	10597	11	0.00
08/05/2013	R213 On 07-November-13	8.60	Call	Bond Future	10665	11	10665	11	0.00
08/05/2013	R213 On 07-November-13	8.61	Call	Bond Future	10733	11	10733	11	0.00
08/05/2013	R213 On 07-November-13	8.61	Put	Bond Future	590	1	590	1	0.00
08/05/2013	R213 On 07-November-13	8.60	Put	Bond Future	601	1	601	1	0.00
08/05/2013	R213 On 07-November-13	8.59	Put	Bond Future	613	1	613	1	0.00
08/05/2013	R213 On 06-February-14			Bond Future	7.49	98.7824	7.4893	98.7824	0.00
08/05/2013	R213 On 06-February-14	8.31	Call	Bond Future	9037	9	9037	9	0.00
08/05/2013	R213 On 06-February-14	8.30	Call	Bond Future	8976	9	8976	9	0.00
08/05/2013	R213 On 06-February-14	8.29	Call	Bond Future	8916	9	8916	9	0.00
08/05/2013	R213 On 06-February-14	8.29	Put	Bond Future	1919	2	1919	2	0.00
08/05/2013	R213 On 06-February-14	8.30	Put	Bond Future	1897	2	1897	2	0.00
08/05/2013	R213 On 06-February-14	8.31	Put	Bond Future	1875	2	1875	2	0.00
08/05/2013	R213 On 08-May-14			Bond Future	7.54	96.5819	7.5403	96.5819	0.00
08/05/2013	R213 On 08-May-14	7.66	Call	Bond Future	1081	1	1081	1	0.00
08/05/2013	R213 On 08-May-14	7.64	Call	Bond Future	901	1	901	1	0.00
08/05/2013	R213 On 08-May-14	7.65	Call	Bond Future	991	1	991	1	0.00
08/05/2013	R213 On 08-May-14	7.65	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R213 On 08-May-14	7.64	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R213 On 08-May-14	7.66	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R214 On 01-August-13			Bond Future	7.75	88.8597	7.7535	88.8597	938.00
08/05/2013	R214 On 01-August-13	84.31	Call	Bond Future	78172	78	78172	78	0.00
08/05/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
08/05/2013	R214 On 07-November-13			Bond Future	7.81	86.8306	7.8107	86.8306	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2013	R214 On 07-November-13	7.79	Call	Bond Future	3977	4	3977	4	0.00
08/05/2013	R214 On 07-November-13	7.81	Call	Bond Future	4074	4	4074	4	0.00
08/05/2013	R214 On 07-November-13	7.80	Call	Bond Future	4025	4	4025	4	0.00
08/05/2013	R214 On 07-November-13	7.80	Put	Bond Future	4131	4	4131	4	0.00
08/05/2013	R214 On 07-November-13	7.81	Put	Bond Future	4081	4	4081	4	0.00
08/05/2013	R214 On 07-November-13	7.79	Put	Bond Future	4182	4	4182	4	0.00
08/05/2013	R248 On 01-August-13			Bond Future	7.90	114.0777	7.8964	114.0777	603.00
08/05/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
08/05/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
08/05/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
08/05/2013	R248 On 01-August-13	7.86	Put	Bond Future	468	0	468	0	0.00
08/05/2013	R248 On 01-August-13	7.85	Put	Bond Future	597	0	597	0	0.00
08/05/2013	R248 On 01-August-13	7.84	Put	Bond Future	727	0	727	0	0.00
08/05/2013	R248 On 07-November-13			Bond Future	7.96	111.2679	7.9570	111.2679	0.00
08/05/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
08/05/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
08/05/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
08/05/2013	R248 On 07-November-13	7.86	Put	Bond Future	1238	1	1238	1	0.00
08/05/2013	R248 On 07-November-13	7.85	Put	Bond Future	1368	1	1368	1	0.00
08/05/2013	R248 On 07-November-13	7.84	Put	Bond Future	1497	1	1497	1	0.00