



# 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
22/07/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	2025 On 01-August-13			Bond Future	109.90	109.9012	109.9045	109.9012	0.00
22/07/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
22/07/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
22/07/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
22/07/2013	2025 On 01-August-13	117.99	Put	Bond Future	8086	8	8086	8	0.00
22/07/2013	2025 On 01-August-13	118.00	Put	Bond Future	8096	8	8096	8	0.00
22/07/2013	2025 On 01-August-13	118.01	Put	Bond Future	8106	8	8106	8	0.00
22/07/2013	2025 On 07-November-13			Bond Future	111.47	111.4661	111.4694	111.4661	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
22/07/2013	2025 On 07-November-13	111.01	Call	Bond Future	459	0	459	0	0.00
22/07/2013	2025 On 07-November-13	111.00	Call	Bond Future	469	0	469	0	0.00
22/07/2013	2025 On 07-November-13	110.99	Call	Bond Future	479	0	479	0	0.00
22/07/2013	2025 On 07-November-13	111.00	Put	Bond Future	0	0	0	0	0.00
22/07/2013	2025 On 07-November-13	111.01	Put	Bond Future	0	0	0	0	0.00
22/07/2013	2025 On 07-November-13	110.99	Put	Bond Future	0	0	0	0	0.00
22/07/2013	2038 On 01-August-13			Bond Future	108.37	108.3634	108.3679	108.3634	0.00
22/07/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
22/07/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
22/07/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
22/07/2013	2038 On 01-August-13	114.99	Put	Bond Future	6622	7	6622	7	0.00
22/07/2013	2038 On 01-August-13	115.00	Put	Bond Future	6632	7	6632	7	0.00
22/07/2013	2038 On 01-August-13	115.01	Put	Bond Future	6642	7	6642	7	0.00
22/07/2013	2038 On 07-November-13			Bond Future	109.91	109.9062	109.9109	109.9062	0.00
22/07/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
22/07/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
22/07/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
22/07/2013	2038 On 07-November-13	109.99	Put	Bond Future	79	0	79	0	0.00
22/07/2013	2038 On 07-November-13	110.00	Put	Bond Future	89	0	89	0	0.00
22/07/2013	2038 On 07-November-13	110.01	Put	Bond Future	99	0	99	0	0.00
22/07/2013	2050 On 01-August-13			Bond Future	109.35	109.3466	109.3517	109.3466	122.00
22/07/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
22/07/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
22/07/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
22/07/2013	2050 On 01-August-13	119.00	Put	Bond Future	9648	10	9648	10	0.00
22/07/2013	2050 On 01-August-13	118.99	Put	Bond Future	9638	10	9638	10	0.00
22/07/2013	2050 On 01-August-13	119.01	Put	Bond Future	9658	10	9658	10	0.00
22/07/2013	2050 On 07-November-13			Bond Future	110.91	110.9035	110.9088	110.9035	0.00
22/07/2013	2050 On 07-November-13	109.99	Call	Bond Future	919	1	919	1	0.00
22/07/2013	2050 On 07-November-13	110.01	Call	Bond Future	899	1	899	1	0.00
22/07/2013	2050 On 07-November-13	110.00	Call	Bond Future	909	1	909	1	0.00
22/07/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
22/07/2013	2050 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
22/07/2013	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
22/07/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	AL37 On 01-August-13			Index Future	404.88	404.5080	404.8790	404.5080	0.00
22/07/2013	AL37 On 07-November-13			Index Future	410.59	410.2130	410.5900	410.2130	0.00
22/07/2013	AL37 On 06-February-14			Index Future	416.10	415.7190	416.0990	415.7190	0.00
22/07/2013	AL7T On 01-August-13			Index Future	479.98	479.7850	479.9810	479.7850	1.00
22/07/2013	AL7T On 07-November-13			Index Future	486.75	486.5530	486.7510	486.5530	0.00
22/07/2013	AL7T On 06-February-14			Index Future	493.28	493.0820	493.2830	493.0820	0.00
22/07/2013	ALBI On 01-August-13			Index Future	431.78	431.5850	431.7760	431.5850	671.00
22/07/2013	ALBI On 07-November-13			Index Future	437.87	437.6720	437.8660	437.6720	165.00
22/07/2013	ALBI On 06-February-14			Index Future	443.74	443.5460	443.7410	443.5460	0.00
22/07/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/07/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	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
22/07/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2013	EL28 On 01-August-13			Bond Future	110.95	110.9409	110.9461	110.9409	0.00
22/07/2013	EL28 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
22/07/2013	EL28 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
22/07/2013	EL28 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
22/07/2013	EL28 On 01-August-13	114.99	Put	Bond Future	4044	4	4044	4	0.00
22/07/2013	EL28 On 01-August-13	115.00	Put	Bond Future	4054	4	4054	4	0.00
22/07/2013	EL28 On 01-August-13	115.01	Put	Bond Future	4064	4	4064	4	0.00
22/07/2013	EL28 On 07-November-13			Bond Future	111.13	111.1259	111.1312	111.1259	0.00
22/07/2013	EL28 On 07-November-13	110.00	Call	Bond Future	1131	1	1131	1	0.00
22/07/2013	EL28 On 07-November-13	109.99	Call	Bond Future	1141	1	1141	1	0.00
22/07/2013	EL28 On 07-November-13	110.01	Call	Bond Future	1121	1	1121	1	0.00
22/07/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
22/07/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
22/07/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
22/07/2013	ES33 On 01-August-13			Bond Future	9.23	87.2332	9.2286	87.2332	6,292.00
22/07/2013	ES33 On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
22/07/2013	ES33 On 01-August-13	91.02	Call	Bond Future	76191	76	76191	76	0.00
22/07/2013	ES33 On 01-August-13	9.00	Put	Bond Future	1850	2	1850	2	0.00
22/07/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
22/07/2013	ES33 On 07-November-13			Bond Future	9.34	84.6823	9.3415	84.6823	0.00
22/07/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
22/07/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
22/07/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
22/07/2013	ES33 On 07-November-13	8.49	Put	Bond Future	7073	7	7073	7	0.00
22/07/2013	ES33 On 07-November-13	8.50	Put	Bond Future	6985	7	6985	7	0.00
22/07/2013	ES33 On 07-November-13	8.51	Put	Bond Future	6896	7	6896	7	0.00
22/07/2013	ES33 On 06-February-14			Bond Future	9.45	85.8189	9.4490	85.8189	0.00
22/07/2013	ES33 On 06-February-14	9.54	Call	Bond Future	692	1	692	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
22/07/2013	ES33 On 06-February-14	9.56	Call	Bond Future	843	1	843	1	0.00
22/07/2013	ES33 On 06-February-14	9.55	Call	Bond Future	767	1	767	1	0.00
22/07/2013	ES33 On 06-February-14	9.55	Put	Bond Future	0	0	0	0	0.00
22/07/2013	ES33 On 06-February-14	9.56	Put	Bond Future	0	0	0	0	0.00
22/07/2013	ES33 On 06-February-14	9.54	Put	Bond Future	0	0	0	0	0.00
22/07/2013	GOVI On 01-August-13			GOVI	431.15	430.9350	431.1520	430.9350	409.00
22/07/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
22/07/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
22/07/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
22/07/2013	GOVI On 01-August-13	445.99	Put	GOVI	148380	15	148380	15	0.00
22/07/2013	GOVI On 01-August-13	446.01	Put	GOVI	148580	15	148580	15	0.00
22/07/2013	GOVI On 01-August-13	446.00	Put	GOVI	148480	15	148480	15	0.00
22/07/2013	GOVI On 07-November-13			GOVI	437.23	437.0140	437.2330	437.0140	0.00
22/07/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
22/07/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
22/07/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
22/07/2013	GOVI On 07-November-13	446.00	Put	GOVI	87670	9	87670	9	0.00
22/07/2013	GOVI On 07-November-13	446.01	Put	GOVI	87770	9	87770	9	0.00
22/07/2013	GOVI On 07-November-13	445.99	Put	GOVI	87570	9	87570	9	0.00
22/07/2013	GOVI On 06-February-14			GOVI	443.10	442.8790	443.1000	442.8790	0.00
22/07/2013	GOVI On 06-February-14	439.99	Call	GOVI	31100	3	31100	3	0.00
22/07/2013	GOVI On 06-February-14	440.01	Call	GOVI	30900	3	30900	3	0.00
22/07/2013	GOVI On 06-February-14	440.00	Call	GOVI	31000	3	31000	3	0.00
22/07/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
22/07/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
22/07/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
22/07/2013	GOVI On 08-May-14			GOVI	449.10	442.0000	449.1000	442.0000	0.00
22/07/2013	GOVI On 08-May-14	442.01	Call	GOVI	70900	0	70900	0	0.00
22/07/2013	GOVI On 08-May-14	442.00	Call	GOVI	71000	0	71000	0	0.00
22/07/2013	GOVI On 08-May-14	441.99	Call	GOVI	71100	0	71100	0	0.00
22/07/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
22/07/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
22/07/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
22/07/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

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22/07/2013	IGOV On 01-August-13			Index Future	197.53	196.6860	197.5300	196.6860	1,041.00
22/07/2013	IGOV On 07-November-13			Index Future	200.34	199.4870	200.3420	199.4870	30.00
22/07/2013	IGOV On 06-February-14			Index Future	203.06	202.1880	203.0550	202.1880	0.00
22/07/2013	ILBI On 01-August-13			Index Future	532.60	532.5460	532.6020	532.5460	186.00
22/07/2013	ILBI On 07-November-13			Index Future	540.25	540.1910	540.2480	540.1910	0.00
22/07/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
22/07/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/07/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
22/07/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
22/07/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/07/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/07/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.16	94.8300	5.1600	94.8300	0.00
22/07/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.20	94.8100	5.2000	94.8100	700.00
22/07/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.25	94.7700	5.2500	94.7700	0.00
22/07/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.32	94.7300	5.3200	94.7300	0.00
22/07/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.37	94.6500	5.3700	94.6500	1,500.00
22/07/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.41	94.6200	5.4100	94.6200	0.00
22/07/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.55	94.4500	5.5500	94.4500	0.00
22/07/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.60	94.2000	5.6000	94.2000	400.00
22/07/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.84	93.9400	5.8400	93.9400	1,000.00
22/07/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.11	93.6900	6.1100	93.6900	0.00
22/07/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.35	93.4600	6.3500	93.4600	0.00
22/07/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.58	93.2300	6.5800	93.2300	250.00
22/07/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.81	7.0000	6.8100	7.0000	0.00
22/07/2013	R023 On 01-August-13			Bond Future	7.58	104.5019	7.5812	104.5019	10,999.00
22/07/2013	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
22/07/2013	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
22/07/2013	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
22/07/2013	R023 On 01-August-13	7.30	Put	Bond Future	1926	2	1926	2	0.00
22/07/2013	R023 On 01-August-13	7.31	Put	Bond Future	1857	2	1857	2	0.00
22/07/2013	R023 On 01-August-13	7.29	Put	Bond Future	1996	2	1996	2	0.00
22/07/2013	R023 On 07-November-13			Bond Future	7.68	102.0602	7.6758	102.0602	0.00
22/07/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
22/07/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
22/07/2013	R023 On 07-November-13	6.50	Put	Bond Future	8137	8	8137	8	0.00
22/07/2013	R023 On 07-November-13	6.49	Put	Bond Future	8210	8	8210	8	0.00
22/07/2013	R023 On 07-November-13	6.51	Put	Bond Future	8065	8	8065	8	0.00
22/07/2013	R023 On 06-February-14			Bond Future	7.77	103.4301	7.7661	103.4301	0.00
22/07/2013	R023 On 06-February-14	7.84	Call	Bond Future	472	1	472	1	0.00
22/07/2013	R023 On 06-February-14	7.86	Call	Bond Future	600	1	600	1	0.00
22/07/2013	R023 On 06-February-14	7.85	Call	Bond Future	536	1	536	1	0.00
22/07/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R157 On 01-August-13			Bond Future	5.98	119.9191	5.9772	119.9191	21,590.00
22/07/2013	R157 On 01-August-13	116.11	Call	Bond Future	90509	90	90509	90	0.00
22/07/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R157 On 07-November-13			Bond Future	6.09	114.8042	6.0927	114.8042	212.00
22/07/2013	R157 On 07-November-13	5.60	Call	Bond Future	373	0	373	0	0.00
22/07/2013	R157 On 07-November-13	5.61	Call	Bond Future	379	0	379	0	0.00
22/07/2013	R157 On 07-November-13	5.59	Call	Bond Future	367	0	367	0	0.00
22/07/2013	R157 On 07-November-13	5.60	Put	Bond Future	1295	1	1295	1	0.00
22/07/2013	R157 On 07-November-13	5.59	Put	Bond Future	1308	1	1308	1	0.00
22/07/2013	R157 On 07-November-13	5.61	Put	Bond Future	1283	1	1283	1	0.00
22/07/2013	R157 On 06-February-14			Bond Future	6.22	116.3452	6.2202	116.3452	0.00
22/07/2013	R157 On 06-February-14	5.64	Call	Bond Future	495	0	495	0	0.00
22/07/2013	R157 On 06-February-14	5.66	Call	Bond Future	507	0	507	0	0.00
22/07/2013	R157 On 06-February-14	5.65	Call	Bond Future	501	0	501	0	0.00
22/07/2013	R157 On 06-February-14	5.65	Put	Bond Future	1419	1	1419	1	0.00
22/07/2013	R157 On 06-February-14	5.66	Put	Bond Future	1409	1	1409	1	0.00
22/07/2013	R157 On 06-February-14	5.64	Put	Bond Future	1430	1	1430	1	0.00
22/07/2013	R157 On 08-May-14			Bond Future	6.37	111.1113	6.3710	111.1113	0.00
22/07/2013	R157 On 08-May-14	5.21	Call	Bond Future	344	0	344	0	0.00
22/07/2013	R157 On 08-May-14	5.20	Call	Bond Future	340	0	340	0	0.00
22/07/2013	R157 On 08-May-14	5.19	Call	Bond Future	337	0	337	0	0.00
22/07/2013	R157 On 08-May-14	5.20	Put	Bond Future	1935	2	1935	2	0.00
22/07/2013	R157 On 08-May-14	5.19	Put	Bond Future	1946	2	1946	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
22/07/2013	R157 On 08-May-14	5.21	Put	Bond Future	1925	2	1925	2	0.00
22/07/2013	R157 On 07-August-14			Bond Future	6.56	112.6354	6.5647	112.6354	0.00
22/07/2013	R157 On 07-August-14	6.74	Call	Bond Future	192	0	192	0	0.00
22/07/2013	R157 On 07-August-14	6.76	Call	Bond Future	214	0	214	0	0.00
22/07/2013	R157 On 07-August-14	6.75	Call	Bond Future	203	0	203	0	0.00
22/07/2013	R157 On 07-August-14	6.74	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R157 On 07-August-14	6.75	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R157 On 07-August-14	6.76	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R186 On 01-August-13			Bond Future	7.87	122.8001	7.8708	122.8001	57,219.00
22/07/2013	R186 On 01-August-13	7.25	Call	Bond Future	21	0	21	0	5,315.00
22/07/2013	R186 On 01-August-13	7.80	Call	Bond Future	856	1	856	1	0.00
22/07/2013	R186 On 01-August-13	128.26	Call	Bond Future	113536	114	113536	114	0.00
22/07/2013	R186 On 01-August-13	8.80	Call	Bond Future	8300	8	8300	8	0.00
22/07/2013	R186 On 01-August-13	9.00	Call	Bond Future	9979	10	9979	10	0.00
22/07/2013	R186 On 01-August-13	7.20	Call	Bond Future	13	0	13	0	6,800.00
22/07/2013	R186 On 01-August-13	7.50	Call	Bond Future	158	0	158	0	6,800.00
22/07/2013	R186 On 01-August-13	8.00	Call	Bond Future	1857	2	1857	2	0.00
22/07/2013	R186 On 01-August-13	6.50	Call	Bond Future	0	0	0	0	500.00
22/07/2013	R186 On 01-August-13	6.80	Call	Bond Future	0	0	0	0	0.00
22/07/2013	R186 On 01-August-13	7.00	Call	Bond Future	2	0	2	0	0.00
22/07/2013	R186 On 01-August-13	6.75	Call	Bond Future	0	0	0	0	1,000.00
22/07/2013	R186 On 01-August-13	7.80	Put	Bond Future	1523	2	1523	2	20.00
22/07/2013	R186 On 01-August-13	6.50	Put	Bond Future	13876	14	13876	14	0.00
22/07/2013	R186 On 01-August-13	7.25	Put	Bond Future	6049	6	6049	6	0.00
22/07/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R186 On 01-August-13	8.80	Put	Bond Future	2	0	2	0	6,800.00
22/07/2013	R186 On 01-August-13	8.00	Put	Bond Future	653	1	653	1	0.00
22/07/2013	R186 On 01-August-13	6.80	Put	Bond Future	10659	11	10659	11	0.00
22/07/2013	R186 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R186 On 01-August-13	7.20	Put	Bond Future	6544	7	6544	7	2,807.00
22/07/2013	R186 On 01-August-13	7.50	Put	Bond Future	3710	4	3710	4	0.00
22/07/2013	R186 On 01-August-13	7.00	Put	Bond Future	8573	9	8573	9	4,100.00
22/07/2013	R186 On 01-August-13	6.75	Put	Bond Future	11187	11	11187	11	0.00
22/07/2013	R186 On 07-November-13			Bond Future	7.96	124.5323	7.9612	124.5323	1,168.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2013	R186 On 07-November-13	8.14	Call	Bond Future	4784	5	4784	5	0.00
22/07/2013	R186 On 07-November-13	8.75	Call	Bond Future	8328	8	8328	8	0.00
22/07/2013	R186 On 07-November-13	6.75	Call	Bond Future	594	1	594	1	1,000.00
22/07/2013	R186 On 07-November-13	9.00	Call	Bond Future	9974	10	9974	10	0.00
22/07/2013	R186 On 07-November-13	8.25	Call	Bond Future	5360	5	5360	5	0.00
22/07/2013	R186 On 07-November-13	6.50	Call	Bond Future	354	0	354	0	5,290.00
22/07/2013	R186 On 07-November-13	8.16	Call	Bond Future	4886	5	4886	5	0.00
22/07/2013	R186 On 07-November-13	8.00	Call	Bond Future	4098	4	4098	4	1,000.00
22/07/2013	R186 On 07-November-13	8.15	Call	Bond Future	4835	5	4835	5	0.00
22/07/2013	R186 On 07-November-13	8.75	Put	Bond Future	1390	1	1390	1	1,030.00
22/07/2013	R186 On 07-November-13	8.00	Put	Bond Future	3743	4	3743	4	0.00
22/07/2013	R186 On 07-November-13	8.14	Put	Bond Future	3160	3	3160	3	0.00
22/07/2013	R186 On 07-November-13	8.25	Put	Bond Future	2753	3	2753	3	250.00
22/07/2013	R186 On 07-November-13	6.75	Put	Bond Future	12452	12	12452	12	0.00
22/07/2013	R186 On 07-November-13	6.50	Put	Bond Future	14858	15	14858	15	0.00
22/07/2013	R186 On 07-November-13	8.15	Put	Bond Future	3121	3	3121	3	0.00
22/07/2013	R186 On 07-November-13	8.16	Put	Bond Future	3083	3	3083	3	0.00
22/07/2013	R186 On 07-November-13	9.00	Put	Bond Future	955	1	955	1	1,200.00
22/07/2013	R186 On 06-February-14			Bond Future	8.05	120.9135	8.0454	120.9135	0.00
22/07/2013	R186 On 06-February-14	7.75	Call	Bond Future	4012	4	4012	4	0.00
22/07/2013	R186 On 06-February-14	7.74	Call	Bond Future	3974	4	3974	4	0.00
22/07/2013	R186 On 06-February-14	7.76	Call	Bond Future	4050	4	4050	4	0.00
22/07/2013	R186 On 06-February-14	7.76	Put	Bond Future	6649	7	6649	7	0.00
22/07/2013	R186 On 06-February-14	7.75	Put	Bond Future	6704	7	6704	7	0.00
22/07/2013	R186 On 06-February-14	7.74	Put	Bond Future	6759	7	6759	7	0.00
22/07/2013	R186 On 08-May-14			Bond Future	8.13	122.5507	8.1328	122.5507	0.00
22/07/2013	R186 On 08-May-14	7.10	Call	Bond Future	2658	3	2658	3	0.00
22/07/2013	R186 On 08-May-14	7.09	Call	Bond Future	2634	3	2634	3	0.00
22/07/2013	R186 On 08-May-14	7.11	Call	Bond Future	2683	3	2683	3	0.00
22/07/2013	R186 On 08-May-14	7.11	Put	Bond Future	12152	12	12152	12	0.00
22/07/2013	R186 On 08-May-14	7.10	Put	Bond Future	12225	12	12225	12	0.00
22/07/2013	R186 On 08-May-14	7.09	Put	Bond Future	12298	12	12298	12	0.00
22/07/2013	R186 On 07-August-14			Bond Future	8.22	118.9406	8.2210	118.9406	0.00
22/07/2013	R186 On 07-August-14	8.29	Call	Bond Future	591	1	591	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
22/07/2013	R186 On 07-August-14	8.31	Call	Bond Future	761	1	761	1	0.00
22/07/2013	R186 On 07-August-14	8.30	Call	Bond Future	676	1	676	1	0.00
22/07/2013	R186 On 07-August-14	8.30	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R186 On 07-August-14	8.29	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R186 On 07-August-14	8.31	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R197 On 01-August-13			Bond Future	278.35	278.3422	278.3489	278.3422	2,546.00
22/07/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
22/07/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
22/07/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
22/07/2013	R197 On 01-August-13	295.00	Put	Bond Future	16651	17	16651	17	0.00
22/07/2013	R197 On 01-August-13	295.01	Put	Bond Future	16661	17	16661	17	0.00
22/07/2013	R197 On 01-August-13	294.99	Put	Bond Future	16641	17	16641	17	0.00
22/07/2013	R197 On 07-November-13			Bond Future	282.31	282.3056	282.3122	282.3056	0.00
22/07/2013	R197 On 07-November-13	280.01	Call	Bond Future	2302	2	2302	2	0.00
22/07/2013	R197 On 07-November-13	280.00	Call	Bond Future	2312	2	2312	2	0.00
22/07/2013	R197 On 07-November-13	279.99	Call	Bond Future	2322	2	2322	2	0.00
22/07/2013	R197 On 07-November-13	279.99	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R197 On 07-November-13	280.00	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R197 On 07-November-13	280.01	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R201 On 01-August-13			Bond Future	5.37	105.4777	5.3730	105.4777	0.00
22/07/2013	R201 On 01-August-13	107.45	Call	Bond Future	68260	68	68260	68	0.00
22/07/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R201 On 07-November-13			Bond Future	5.39	106.9655	5.3917	106.9655	0.00
22/07/2013	R201 On 07-November-13	4.79	Call	Bond Future	151	0	151	0	0.00
22/07/2013	R201 On 07-November-13	4.80	Call	Bond Future	154	0	154	0	0.00
22/07/2013	R201 On 07-November-13	4.81	Call	Bond Future	157	0	157	0	0.00
22/07/2013	R201 On 07-November-13	4.80	Put	Bond Future	802	1	802	1	0.00
22/07/2013	R201 On 07-November-13	4.81	Put	Bond Future	794	1	794	1	0.00
22/07/2013	R201 On 07-November-13	4.79	Put	Bond Future	810	1	810	1	0.00
22/07/2013	R201 On 06-February-14			Bond Future	5.38	103.9927	5.3839	103.9927	0.00
22/07/2013	R201 On 06-February-14	5.24	Call	Bond Future	374	0	374	0	0.00
22/07/2013	R201 On 06-February-14	5.26	Call	Bond Future	382	0	382	0	0.00
22/07/2013	R201 On 06-February-14	5.25	Call	Bond Future	378	0	378	0	0.00
22/07/2013	R201 On 06-February-14	5.25	Put	Bond Future	491	1	491	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
22/07/2013	R201 On 06-February-14	5.26	Put	Bond Future	487	1	487	1	0.00
22/07/2013	R201 On 06-February-14	5.24	Put	Bond Future	496	1	496	1	0.00
22/07/2013	R201 On 08-May-14			Bond Future	5.35	105.4007	5.3546	105.4007	0.00
22/07/2013	R201 On 08-May-14	4.75	Call	Bond Future	245	0	245	0	0.00
22/07/2013	R201 On 08-May-14	4.76	Call	Bond Future	248	0	248	0	0.00
22/07/2013	R201 On 08-May-14	4.74	Call	Bond Future	243	0	243	0	0.00
22/07/2013	R201 On 08-May-14	4.76	Put	Bond Future	607	1	607	1	0.00
22/07/2013	R201 On 08-May-14	4.75	Put	Bond Future	611	1	611	1	0.00
22/07/2013	R201 On 08-May-14	4.74	Put	Bond Future	615	1	615	1	0.00
22/07/2013	R201 On 07-August-14			Bond Future	5.19	102.4373	5.1888	102.4373	0.00
22/07/2013	R201 On 07-August-14	5.29	Call	Bond Future	37	0	37	0	0.00
22/07/2013	R201 On 07-August-14	5.31	Call	Bond Future	44	0	44	0	0.00
22/07/2013	R201 On 07-August-14	5.30	Call	Bond Future	40	0	40	0	0.00
22/07/2013	R201 On 07-August-14	5.29	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R201 On 07-August-14	5.30	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R201 On 07-August-14	5.31	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R202 On 01-August-13			Bond Future	210.05	206.5595	210.0483	206.5595	43,856.00
22/07/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
22/07/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
22/07/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
22/07/2013	R202 On 01-August-13	223.00	Put	Bond Future	12952	16	12952	16	0.00
22/07/2013	R202 On 01-August-13	223.01	Put	Bond Future	12962	16	12962	16	0.00
22/07/2013	R202 On 01-August-13	222.99	Put	Bond Future	12942	16	12942	16	0.00
22/07/2013	R202 On 07-November-13			Bond Future	213.04	209.5005	213.0391	209.5005	164.00
22/07/2013	R202 On 07-November-13	208.99	Call	Bond Future	4049	1	4049	1	0.00
22/07/2013	R202 On 07-November-13	209.01	Call	Bond Future	4029	0	4029	0	0.00
22/07/2013	R202 On 07-November-13	209.00	Call	Bond Future	4039	1	4039	1	0.00
22/07/2013	R202 On 07-November-13	209.01	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R202 On 07-November-13	209.00	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R202 On 07-November-13	208.99	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R203 On 01-August-13			Bond Future	6.68	108.6883	6.6831	108.6883	3,016.00
22/07/2013	R203 On 01-August-13	109.11	Call	Bond Future	95553	95	95553	95	0.00
22/07/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R203 On 07-November-13			Bond Future	6.80	106.0620	6.7984	106.0620	3,131.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2013	R203 On 07-November-13	5.99	Call	Bond Future	358	0	358	0	0.00
22/07/2013	R203 On 07-November-13	6.01	Call	Bond Future	373	0	373	0	0.00
22/07/2013	R203 On 07-November-13	6.00	Call	Bond Future	365	0	365	0	0.00
22/07/2013	R203 On 07-November-13	571.00	Call	Bond Future	103911	104	103911	104	0.00
22/07/2013	R203 On 07-November-13	5.71	Call	Bond Future	200	0	200	0	15.00
22/07/2013	R203 On 07-November-13	6.00	Put	Bond Future	3148	3	3148	3	0.00
22/07/2013	R203 On 07-November-13	6.01	Put	Bond Future	3120	3	3120	3	0.00
22/07/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R203 On 07-November-13	5.99	Put	Bond Future	3177	3	3177	3	0.00
22/07/2013	R203 On 07-November-13	5.71	Put	Bond Future	4017	4	4017	4	0.00
22/07/2013	R203 On 06-February-14			Bond Future	6.91	107.4855	6.9147	107.4855	0.00
22/07/2013	R203 On 06-February-14	6.14	Call	Bond Future	699	1	699	1	0.00
22/07/2013	R203 On 06-February-14	6.16	Call	Bond Future	717	1	717	1	0.00
22/07/2013	R203 On 06-February-14	5.95	Call	Bond Future	542	1	542	1	16.00
22/07/2013	R203 On 06-February-14	6.15	Call	Bond Future	708	1	708	1	0.00
22/07/2013	R203 On 06-February-14	5.95	Put	Bond Future	3697	4	3697	4	0.00
22/07/2013	R203 On 06-February-14	6.14	Put	Bond Future	3224	3	3224	3	0.00
22/07/2013	R203 On 06-February-14	6.15	Put	Bond Future	3200	3	3200	3	0.00
22/07/2013	R203 On 06-February-14	6.16	Put	Bond Future	3176	3	3176	3	0.00
22/07/2013	R203 On 08-May-14			Bond Future	7.04	104.7797	7.0375	104.7797	0.00
22/07/2013	R203 On 08-May-14	5.76	Call	Bond Future	585	1	585	1	0.00
22/07/2013	R203 On 08-May-14	5.74	Call	Bond Future	572	1	572	1	0.00
22/07/2013	R203 On 08-May-14	5.75	Call	Bond Future	578	1	578	1	0.00
22/07/2013	R203 On 08-May-14	7.40	Call	Bond Future	2561	3	2561	3	16.00
22/07/2013	R203 On 08-May-14	5.74	Put	Bond Future	4552	5	4552	5	0.00
22/07/2013	R203 On 08-May-14	7.40	Put	Bond Future	1482	2	1482	2	0.00
22/07/2013	R203 On 08-May-14	5.76	Put	Bond Future	4502	5	4502	5	0.00
22/07/2013	R203 On 08-May-14	5.75	Put	Bond Future	4527	5	4527	5	0.00
22/07/2013	R203 On 07-August-14			Bond Future	7.17	106.2169	7.1704	106.2169	0.00
22/07/2013	R203 On 07-August-14	7.31	Call	Bond Future	387	0	387	0	0.00
22/07/2013	R203 On 07-August-14	7.30	Call	Bond Future	360	0	360	0	0.00
22/07/2013	R203 On 07-August-14	7.29	Call	Bond Future	332	0	332	0	0.00
22/07/2013	R203 On 07-August-14	7.30	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R203 On 07-August-14	7.31	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2013	R203 On 07-August-14	7.29	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R204 On 01-August-13			Bond Future	6.92	105.7111	6.9172	105.7111	25,172.00
22/07/2013	R204 On 01-August-13	110.75	Call	Bond Future	96901	97	96901	97	0.00
22/07/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R204 On 07-November-13			Bond Future	7.02	107.2022	7.0211	107.2022	0.00
22/07/2013	R204 On 07-November-13	6.30	Call	Bond Future	641	1	641	1	0.00
22/07/2013	R204 On 07-November-13	6.31	Call	Bond Future	652	1	652	1	0.00
22/07/2013	R204 On 07-November-13	6.29	Call	Bond Future	630	1	630	1	0.00
22/07/2013	R204 On 07-November-13	7.00	Call	Bond Future	1759	2	1759	2	0.00
22/07/2013	R204 On 07-November-13	6.30	Put	Bond Future	3828	4	3828	4	0.00
22/07/2013	R204 On 07-November-13	7.00	Put	Bond Future	1851	2	1851	2	1,270.00
22/07/2013	R204 On 07-November-13	6.31	Put	Bond Future	3793	4	3793	4	0.00
22/07/2013	R204 On 07-November-13	6.29	Put	Bond Future	3862	4	3862	4	0.00
22/07/2013	R204 On 06-February-14			Bond Future	7.12	104.6104	7.1209	104.6104	0.00
22/07/2013	R204 On 06-February-14	6.39	Call	Bond Future	1180	1	1180	1	0.00
22/07/2013	R204 On 06-February-14	6.40	Call	Bond Future	1193	1	1193	1	0.00
22/07/2013	R204 On 06-February-14	6.41	Call	Bond Future	1206	1	1206	1	0.00
22/07/2013	R204 On 06-February-14	6.39	Put	Bond Future	4257	4	4257	4	0.00
22/07/2013	R204 On 06-February-14	6.40	Put	Bond Future	4227	4	4227	4	0.00
22/07/2013	R204 On 06-February-14	6.41	Put	Bond Future	4198	4	4198	4	0.00
22/07/2013	R204 On 08-May-14			Bond Future	7.23	106.0268	7.2299	106.0268	0.00
22/07/2013	R204 On 08-May-14	6.05	Call	Bond Future	1053	1	1053	1	0.00
22/07/2013	R204 On 08-May-14	6.04	Call	Bond Future	1043	1	1043	1	0.00
22/07/2013	R204 On 08-May-14	6.06	Call	Bond Future	1063	1	1063	1	0.00
22/07/2013	R204 On 08-May-14	6.04	Put	Bond Future	5854	6	5854	6	0.00
22/07/2013	R204 On 08-May-14	6.06	Put	Bond Future	5791	6	5791	6	0.00
22/07/2013	R204 On 08-May-14	6.05	Put	Bond Future	5822	6	5822	6	0.00
22/07/2013	R204 On 07-August-14			Bond Future	7.35	103.4499	7.3450	103.4499	0.00
22/07/2013	R204 On 07-August-14	7.46	Call	Bond Future	428	0	428	0	0.00
22/07/2013	R204 On 07-August-14	7.44	Call	Bond Future	353	0	353	0	0.00
22/07/2013	R204 On 07-August-14	7.45	Call	Bond Future	391	0	391	0	0.00
22/07/2013	R204 On 07-August-14	7.44	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R204 On 07-August-14	7.46	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R204 On 07-August-14	7.45	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2013	R206 On 01-August-13			Bond Future	5.36	101.3274	5.3648	101.3274	0.00
22/07/2013	R206 On 01-August-13	103.94	Call	Bond Future	30339	30	30339	30	0.00
22/07/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R206 On 07-November-13			Bond Future	5.46	102.7567	5.4584	102.7567	0.00
22/07/2013	R206 On 07-November-13	4.29	Call	Bond Future	20	0	20	0	0.00
22/07/2013	R206 On 07-November-13	4.31	Call	Bond Future	20	0	20	0	0.00
22/07/2013	R206 On 07-November-13	4.30	Call	Bond Future	20	0	20	0	0.00
22/07/2013	R206 On 07-November-13	4.29	Put	Bond Future	229	0	229	0	0.00
22/07/2013	R206 On 07-November-13	4.30	Put	Bond Future	227	0	227	0	0.00
22/07/2013	R206 On 07-November-13	4.31	Put	Bond Future	226	0	226	0	0.00
22/07/2013	R207 On 01-August-13			Bond Future	7.16	100.7941	7.1567	100.7941	22,835.00
22/07/2013	R207 On 01-August-13	106.18	Call	Bond Future	93330	93	93330	93	0.00
22/07/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R207 On 07-November-13			Bond Future	7.26	102.2157	7.2550	102.2157	1,905.00
22/07/2013	R207 On 07-November-13	6.71	Call	Bond Future	951	1	951	1	0.00
22/07/2013	R207 On 07-November-13	6.70	Call	Bond Future	936	1	936	1	0.00
22/07/2013	R207 On 07-November-13	6.69	Call	Bond Future	922	1	922	1	0.00
22/07/2013	R207 On 07-November-13	6.70	Put	Bond Future	3706	4	3706	4	0.00
22/07/2013	R207 On 07-November-13	6.71	Put	Bond Future	3670	4	3670	4	0.00
22/07/2013	R207 On 07-November-13	6.69	Put	Bond Future	3742	4	3742	4	0.00
22/07/2013	R207 On 06-February-14			Bond Future	7.35	99.9482	7.3501	99.9482	0.00
22/07/2013	R207 On 06-February-14	6.65	Call	Bond Future	1312	1	1312	1	0.00
22/07/2013	R207 On 06-February-14	6.66	Call	Bond Future	1328	1	1328	1	0.00
22/07/2013	R207 On 06-February-14	6.64	Call	Bond Future	1297	1	1297	1	0.00
22/07/2013	R207 On 06-February-14	6.65	Put	Bond Future	4686	5	4686	5	0.00
22/07/2013	R207 On 06-February-14	6.64	Put	Bond Future	4720	5	4720	5	0.00
22/07/2013	R207 On 06-February-14	6.66	Put	Bond Future	4652	5	4652	5	0.00
22/07/2013	R207 On 08-May-14			Bond Future	7.46	101.3015	7.4550	101.3015	0.00
22/07/2013	R207 On 08-May-14	6.20	Call	Bond Future	1146	1	1146	1	0.00
22/07/2013	R207 On 08-May-14	6.21	Call	Bond Future	1157	1	1157	1	0.00
22/07/2013	R207 On 08-May-14	6.19	Call	Bond Future	1135	1	1135	1	0.00
22/07/2013	R207 On 08-May-14	6.20	Put	Bond Future	7042	7	7042	7	0.00
22/07/2013	R207 On 08-May-14	6.21	Put	Bond Future	7004	7	7004	7	0.00
22/07/2013	R207 On 08-May-14	6.19	Put	Bond Future	7080	7	7080	7	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
22/07/2013	R207 On 07-August-14			Bond Future	7.56	99.0507	7.5646	99.0507	0.00
22/07/2013	R207 On 07-August-14	7.69	Call	Bond Future	543	0	543	0	0.00
22/07/2013	R207 On 07-August-14	7.71	Call	Bond Future	630	1	630	1	0.00
22/07/2013	R207 On 07-August-14	7.70	Call	Bond Future	586	0	586	0	0.00
22/07/2013	R207 On 07-August-14	7.70	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R207 On 07-August-14	7.69	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R207 On 07-August-14	7.71	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R208 On 01-August-13			Bond Future	7.31	99.0400	7.3114	99.0400	18,025.00
22/07/2013	R208 On 01-August-13	101.40	Call	Bond Future	90058	90	90058	90	0.00
22/07/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R208 On 07-November-13			Bond Future	7.41	97.0411	7.4065	97.0411	0.00
22/07/2013	R208 On 07-November-13	7.50	Call	Bond Future	2517	3	2517	3	0.00
22/07/2013	R208 On 07-November-13	6.80	Call	Bond Future	961	1	961	1	0.00
22/07/2013	R208 On 07-November-13	6.79	Call	Bond Future	946	1	946	1	0.00
22/07/2013	R208 On 07-November-13	6.81	Call	Bond Future	977	1	977	1	0.00
22/07/2013	R208 On 07-November-13	7.50	Put	Bond Future	2006	2	2006	2	1,520.00
22/07/2013	R208 On 07-November-13	6.79	Put	Bond Future	4399	4	4399	4	0.00
22/07/2013	R208 On 07-November-13	6.80	Put	Bond Future	4358	4	4358	4	0.00
22/07/2013	R208 On 07-November-13	6.81	Put	Bond Future	4316	4	4316	4	0.00
22/07/2013	R208 On 06-February-14			Bond Future	7.50	98.3435	7.4963	98.3435	0.00
22/07/2013	R208 On 06-February-14	6.74	Call	Bond Future	1375	1	1375	1	0.00
22/07/2013	R208 On 06-February-14	6.75	Call	Bond Future	1392	1	1392	1	0.00
22/07/2013	R208 On 06-February-14	6.76	Call	Bond Future	1408	1	1408	1	0.00
22/07/2013	R208 On 06-February-14	6.75	Put	Bond Future	5458	6	5458	6	0.00
22/07/2013	R208 On 06-February-14	6.76	Put	Bond Future	5418	5	5418	5	0.00
22/07/2013	R208 On 06-February-14	6.74	Put	Bond Future	5498	6	5498	6	0.00
22/07/2013	R208 On 08-May-14			Bond Future	7.59	96.2785	7.5898	96.2785	0.00
22/07/2013	R208 On 08-May-14	6.29	Call	Bond Future	1132	1	1132	1	0.00
22/07/2013	R208 On 08-May-14	6.31	Call	Bond Future	1155	1	1155	1	0.00
22/07/2013	R208 On 08-May-14	6.30	Call	Bond Future	1144	1	1144	1	0.00
22/07/2013	R208 On 08-May-14	6.29	Put	Bond Future	8110	8	8110	8	0.00
22/07/2013	R208 On 08-May-14	6.31	Put	Bond Future	8021	8	8021	8	0.00
22/07/2013	R208 On 08-May-14	6.30	Put	Bond Future	8066	8	8066	8	0.00
22/07/2013	R208 On 07-August-14			Bond Future	7.69	97.5992	7.6859	97.5992	0.00

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22/07/2013	R208 On 07-August-14	7.80	Call	Bond Future	565	0	565	0	0.00
22/07/2013	R208 On 07-August-14	7.79	Call	Bond Future	516	0	516	0	0.00
22/07/2013	R208 On 07-August-14	7.81	Call	Bond Future	614	1	614	1	0.00
22/07/2013	R208 On 07-August-14	7.80	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R208 On 07-August-14	7.81	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R208 On 07-August-14	7.79	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R209 On 01-August-13			Bond Future	8.64	78.6114	8.6355	78.6114	19,898.00
22/07/2013	R209 On 01-August-13	79.36	Call	Bond Future	68669	69	68669	69	0.00
22/07/2013	R209 On 01-August-13	8.00	Call	Bond Future	27	0	27	0	0.00
22/07/2013	R209 On 01-August-13	8.00	Put	Bond Future	5408	5	5408	5	2,000.00
22/07/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R209 On 07-November-13			Bond Future	8.72	76.5759	8.7214	76.5759	319.00
22/07/2013	R209 On 07-November-13	8.80	Call	Bond Future	4001	4	4001	4	0.00
22/07/2013	R209 On 07-November-13	9.25	Call	Bond Future	5991	6	5991	6	0.00
22/07/2013	R209 On 07-November-13	8.81	Call	Bond Future	4041	4	4041	4	0.00
22/07/2013	R209 On 07-November-13	8.65	Call	Bond Future	3424	3	3424	3	0.00
22/07/2013	R209 On 07-November-13	8.79	Call	Bond Future	3961	4	3961	4	0.00
22/07/2013	R209 On 07-November-13	9.40	Call	Bond Future	6724	7	6724	7	0.00
22/07/2013	R209 On 07-November-13	9.50	Call	Bond Future	7227	7	7227	7	0.00
22/07/2013	R209 On 07-November-13	9.70	Call	Bond Future	8261	8	8261	8	0.00
22/07/2013	R209 On 07-November-13	8.79	Put	Bond Future	3421	3	3421	3	0.00
22/07/2013	R209 On 07-November-13	9.40	Put	Bond Future	1644	2	1644	2	5,000.00
22/07/2013	R209 On 07-November-13	8.65	Put	Bond Future	3991	4	3991	4	4,700.00
22/07/2013	R209 On 07-November-13	8.81	Put	Bond Future	3346	3	3346	3	0.00
22/07/2013	R209 On 07-November-13	9.25	Put	Bond Future	1987	2	1987	2	1,000.00
22/07/2013	R209 On 07-November-13	9.70	Put	Bond Future	1106	1	1106	1	1,520.00
22/07/2013	R209 On 07-November-13	8.80	Put	Bond Future	3383	3	3383	3	0.00
22/07/2013	R209 On 07-November-13	9.50	Put	Bond Future	1445	1	1445	1	980.00
22/07/2013	R209 On 06-February-14			Bond Future	8.80	77.6037	8.8010	77.6037	0.00
22/07/2013	R209 On 06-February-14	8.54	Call	Bond Future	4026	4	4026	4	0.00
22/07/2013	R209 On 06-February-14	8.56	Call	Bond Future	4093	4	4093	4	0.00
22/07/2013	R209 On 06-February-14	8.55	Call	Bond Future	4060	4	4060	4	0.00
22/07/2013	R209 On 06-February-14	8.54	Put	Bond Future	6101	6	6101	6	0.00
22/07/2013	R209 On 06-February-14	8.55	Put	Bond Future	6053	6	6053	6	0.00



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22/07/2013	R209 On 06-February-14	8.56	Put	Bond Future	6006	6	6006	6	0.00
22/07/2013	R209 On 08-May-14			Bond Future	8.88	75.5094	8.8816	75.5094	0.00
22/07/2013	R209 On 08-May-14	7.86	Call	Bond Future	2758	3	2758	3	0.00
22/07/2013	R209 On 08-May-14	7.85	Call	Bond Future	2735	3	2735	3	0.00
22/07/2013	R209 On 08-May-14	7.84	Call	Bond Future	2712	3	2712	3	0.00
22/07/2013	R209 On 08-May-14	7.85	Put	Bond Future	11340	11	11340	11	0.00
22/07/2013	R209 On 08-May-14	7.84	Put	Bond Future	11408	11	11408	11	0.00
22/07/2013	R209 On 08-May-14	7.86	Put	Bond Future	11273	11	11273	11	0.00
22/07/2013	R209 On 07-August-14			Bond Future	8.96	76.5452	8.9623	76.5452	0.00
22/07/2013	R209 On 07-August-14	9.06	Call	Bond Future	732	1	732	1	0.00
22/07/2013	R209 On 07-August-14	9.05	Call	Bond Future	658	1	658	1	0.00
22/07/2013	R209 On 07-August-14	9.04	Call	Bond Future	583	1	583	1	0.00
22/07/2013	R209 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R209 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R209 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R210 On 01-August-13			Bond Future	159.34	159.3377	159.3435	159.3377	1,237.00
22/07/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
22/07/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
22/07/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
22/07/2013	R210 On 01-August-13	173.00	Put	Bond Future	13657	14	13657	14	0.00
22/07/2013	R210 On 01-August-13	173.01	Put	Bond Future	13667	14	13667	14	0.00
22/07/2013	R210 On 01-August-13	172.99	Put	Bond Future	13647	14	13647	14	0.00
22/07/2013	R210 On 07-November-13			Bond Future	159.69	159.6840	159.6897	159.6840	0.00
22/07/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
22/07/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
22/07/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
22/07/2013	R210 On 07-November-13	160.01	Put	Bond Future	320	0	320	0	0.00
22/07/2013	R210 On 07-November-13	160.00	Put	Bond Future	310	0	310	0	0.00
22/07/2013	R210 On 07-November-13	159.99	Put	Bond Future	300	0	300	0	0.00
22/07/2013	R211 On 01-August-13			Bond Future	128.40	128.4017	128.3996	128.4017	522.00
22/07/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
22/07/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
22/07/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
22/07/2013	R211 On 01-August-13	130.00	Put	Bond Future	1600	2	1600	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
22/07/2013	R211 On 01-August-13	130.01	Put	Bond Future	1610	2	1610	2	0.00
22/07/2013	R211 On 01-August-13	129.99	Put	Bond Future	1590	2	1590	2	0.00
22/07/2013	R211 On 07-November-13			Bond Future	130.23	130.2300	130.2278	130.2300	0.00
22/07/2013	R211 On 07-November-13	130.00	Call	Bond Future	228	0	228	0	0.00
22/07/2013	R211 On 07-November-13	129.99	Call	Bond Future	238	0	238	0	0.00
22/07/2013	R211 On 07-November-13	130.01	Call	Bond Future	218	0	218	0	0.00
22/07/2013	R211 On 07-November-13	130.01	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R211 On 07-November-13	130.00	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R211 On 07-November-13	129.99	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R212 On 01-August-13			Bond Future	131.38	131.3746	131.3770	131.3746	21,791.00
22/07/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
22/07/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
22/07/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
22/07/2013	R212 On 01-August-13	138.01	Put	Bond Future	6633	7	6633	7	0.00
22/07/2013	R212 On 01-August-13	138.00	Put	Bond Future	6623	7	6623	7	0.00
22/07/2013	R212 On 01-August-13	137.99	Put	Bond Future	6613	7	6613	7	0.00
22/07/2013	R212 On 07-November-13			Bond Future	133.25	133.2452	133.2476	133.2452	0.00
22/07/2013	R212 On 07-November-13	132.99	Call	Bond Future	258	0	258	0	0.00
22/07/2013	R212 On 07-November-13	133.00	Call	Bond Future	248	0	248	0	0.00
22/07/2013	R212 On 07-November-13	133.01	Call	Bond Future	238	0	238	0	0.00
22/07/2013	R212 On 07-November-13	133.00	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R212 On 07-November-13	133.01	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R212 On 07-November-13	132.99	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R213 On 01-August-13			Bond Future	8.44	89.9737	8.4409	89.9737	7,971.00
22/07/2013	R213 On 01-August-13	91.25	Call	Bond Future	79325	79	79325	79	0.00
22/07/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R213 On 07-November-13			Bond Future	8.53	87.7060	8.5318	87.7060	289.00
22/07/2013	R213 On 07-November-13	8.61	Call	Bond Future	4013	4	4013	4	0.00
22/07/2013	R213 On 07-November-13	8.60	Call	Bond Future	3972	4	3972	4	0.00
22/07/2013	R213 On 07-November-13	8.59	Call	Bond Future	3931	4	3931	4	0.00
22/07/2013	R213 On 07-November-13	8.60	Put	Bond Future	3425	3	3425	3	0.00
22/07/2013	R213 On 07-November-13	8.61	Put	Bond Future	3386	3	3386	3	0.00
22/07/2013	R213 On 07-November-13	8.59	Put	Bond Future	3463	3	3463	3	0.00
22/07/2013	R213 On 06-February-14			Bond Future	8.62	88.8832	8.6177	88.8832	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
22/07/2013	R213 On 06-February-14	8.29	Call	Bond Future	3794	4	3794	4	0.00
22/07/2013	R213 On 06-February-14	8.30	Call	Bond Future	3827	4	3827	4	0.00
22/07/2013	R213 On 06-February-14	8.31	Call	Bond Future	3860	4	3860	4	0.00
22/07/2013	R213 On 06-February-14	8.30	Put	Bond Future	6397	6	6397	6	0.00
22/07/2013	R213 On 06-February-14	8.31	Put	Bond Future	6347	6	6347	6	0.00
22/07/2013	R213 On 06-February-14	8.29	Put	Bond Future	6446	6	6446	6	0.00
22/07/2013	R213 On 08-May-14			Bond Future	8.70	86.5481	8.7013	86.5481	0.00
22/07/2013	R213 On 08-May-14	7.66	Call	Bond Future	2707	3	2707	3	0.00
22/07/2013	R213 On 08-May-14	7.64	Call	Bond Future	2662	3	2662	3	0.00
22/07/2013	R213 On 08-May-14	7.65	Call	Bond Future	2684	3	2684	3	0.00
22/07/2013	R213 On 08-May-14	7.65	Put	Bond Future	11474	11	11474	11	0.00
22/07/2013	R213 On 08-May-14	7.64	Put	Bond Future	11541	12	11541	12	0.00
22/07/2013	R213 On 08-May-14	7.66	Put	Bond Future	11407	11	11407	11	0.00
22/07/2013	R213 On 07-August-14			Bond Future	8.79	87.7353	8.7863	87.7353	0.00
22/07/2013	R213 On 07-August-14	8.84	Call	Bond Future	410	0	410	0	0.00
22/07/2013	R213 On 07-August-14	8.86	Call	Bond Future	562	1	562	1	0.00
22/07/2013	R213 On 07-August-14	8.85	Call	Bond Future	486	1	486	1	0.00
22/07/2013	R213 On 07-August-14	8.86	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R213 On 07-August-14	8.85	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R213 On 07-August-14	8.84	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R214 On 01-August-13			Bond Future	8.80	79.1262	8.7956	79.1262	840.00
22/07/2013	R214 On 01-August-13	84.31	Call	Bond Future	68686	69	68686	69	0.00
22/07/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R214 On 07-November-13			Bond Future	8.88	76.9582	8.8834	76.9582	0.00
22/07/2013	R214 On 07-November-13	7.81	Call	Bond Future	899	1	899	1	0.00
22/07/2013	R214 On 07-November-13	7.80	Call	Bond Future	884	1	884	1	0.00
22/07/2013	R214 On 07-November-13	7.79	Call	Bond Future	869	1	869	1	0.00
22/07/2013	R214 On 07-November-13	7.81	Put	Bond Future	10528	11	10528	11	0.00
22/07/2013	R214 On 07-November-13	7.80	Put	Bond Future	10612	11	10612	11	0.00
22/07/2013	R214 On 07-November-13	7.79	Put	Bond Future	10696	11	10696	11	0.00
22/07/2013	R214 On 06-February-14			Bond Future	8.97	77.9911	8.9662	77.9911	0.00
22/07/2013	R214 On 06-February-14	9.01	Call	Bond Future	5339	5	5339	5	0.00
22/07/2013	R214 On 06-February-14	9.00	Call	Bond Future	5300	5	5300	5	0.00
22/07/2013	R214 On 06-February-14	8.99	Call	Bond Future	5261	5	5261	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
22/07/2013	R214 On 06-February-14	9.00	Put	Bond Future	5030	5	5030	5	0.00
22/07/2013	R214 On 06-February-14	8.99	Put	Bond Future	5071	5	5071	5	0.00
22/07/2013	R214 On 06-February-14	9.01	Put	Bond Future	4990	5	4990	5	0.00
22/07/2013	R248 On 01-August-13			Bond Future	8.87	102.5710	8.8709	102.5710	603.00
22/07/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
22/07/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
22/07/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
22/07/2013	R248 On 01-August-13	7.85	Put	Bond Future	11961	12	11961	12	0.00
22/07/2013	R248 On 01-August-13	7.86	Put	Bond Future	11832	12	11832	12	0.00
22/07/2013	R248 On 01-August-13	7.84	Put	Bond Future	12090	12	12090	12	0.00
22/07/2013	R248 On 07-November-13			Bond Future	8.96	99.5968	8.9614	99.5968	0.00
22/07/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
22/07/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
22/07/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
22/07/2013	R248 On 07-November-13	7.84	Put	Bond Future	13023	13	13023	13	0.00
22/07/2013	R248 On 07-November-13	7.85	Put	Bond Future	12893	13	12893	13	0.00
22/07/2013	R248 On 07-November-13	7.86	Put	Bond Future	12764	13	12764	13	0.00
22/07/2013	R248 On 06-February-14			Bond Future	9.05	100.9336	9.0470	100.9336	0.00
22/07/2013	R248 On 06-February-14	9.11	Call	Bond Future	640	1	640	1	0.00
22/07/2013	R248 On 06-February-14	9.09	Call	Bond Future	437	1	437	1	0.00
22/07/2013	R248 On 06-February-14	9.10	Call	Bond Future	539	1	539	1	0.00
22/07/2013	R248 On 06-February-14	9.09	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R248 On 06-February-14	9.10	Put	Bond Future	0	0	0	0	0.00
22/07/2013	R248 On 06-February-14	9.11	Put	Bond Future	0	0	0	0	0.00