



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
30/07/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	2025 On 01-August-13			Bond Future	109.93	109.9265	109.9269	109.9265	0.00
30/07/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
30/07/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
30/07/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
30/07/2013	2025 On 01-August-13	117.99	Put	Bond Future	8063	8	8063	8	0.00
30/07/2013	2025 On 01-August-13	118.00	Put	Bond Future	8073	8	8073	8	0.00
30/07/2013	2025 On 01-August-13	118.01	Put	Bond Future	8083	8	8083	8	0.00
30/07/2013	2025 On 07-November-13			Bond Future	111.49	111.4916	111.4920	111.4916	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
30/07/2013	2025 On 07-November-13	111.01	Call	Bond Future	482	0	482	0	0.00
30/07/2013	2025 On 07-November-13	111.00	Call	Bond Future	492	0	492	0	0.00
30/07/2013	2025 On 07-November-13	110.99	Call	Bond Future	502	1	502	1	0.00
30/07/2013	2025 On 07-November-13	111.00	Put	Bond Future	0	0	0	0	0.00
30/07/2013	2025 On 07-November-13	111.01	Put	Bond Future	0	0	0	0	0.00
30/07/2013	2025 On 07-November-13	110.99	Put	Bond Future	0	0	0	0	0.00
30/07/2013	2038 On 01-August-13			Bond Future	108.40	108.3993	108.4011	108.3993	0.00
30/07/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
30/07/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
30/07/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
30/07/2013	2038 On 01-August-13	114.99	Put	Bond Future	6589	7	6589	7	0.00
30/07/2013	2038 On 01-August-13	115.00	Put	Bond Future	6599	7	6599	7	0.00
30/07/2013	2038 On 01-August-13	115.01	Put	Bond Future	6609	7	6609	7	0.00
30/07/2013	2038 On 07-November-13			Bond Future	109.94	109.9427	109.9443	109.9427	0.00
30/07/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
30/07/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
30/07/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
30/07/2013	2038 On 07-November-13	109.99	Put	Bond Future	46	0	46	0	0.00
30/07/2013	2038 On 07-November-13	110.00	Put	Bond Future	56	0	56	0	0.00
30/07/2013	2038 On 07-November-13	110.01	Put	Bond Future	66	0	66	0	0.00
30/07/2013	2050 On 01-August-13			Bond Future	109.92	109.9225	109.9250	109.9225	0.00
30/07/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
30/07/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
30/07/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
30/07/2013	2050 On 01-August-13	119.00	Put	Bond Future	9075	9	9075	9	0.00
30/07/2013	2050 On 01-August-13	118.99	Put	Bond Future	9065	9	9065	9	0.00
30/07/2013	2050 On 01-August-13	119.01	Put	Bond Future	9085	9	9085	9	0.00
30/07/2013	2050 On 07-November-13			Bond Future	111.49	111.4876	111.4900	111.4876	122.00
30/07/2013	2050 On 07-November-13	109.99	Call	Bond Future	1500	1	1500	1	0.00
30/07/2013	2050 On 07-November-13	110.01	Call	Bond Future	1480	1	1480	1	0.00
30/07/2013	2050 On 07-November-13	110.00	Call	Bond Future	1490	1	1490	1	0.00
30/07/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
30/07/2013	2050 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
30/07/2013	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
30/07/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	AL37 On 01-August-13			Index Future	400.29	399.8260	400.2930	399.8260	0.00
30/07/2013	AL37 On 07-November-13			Index Future	405.94	405.4650	405.9390	405.4650	0.00
30/07/2013	AL37 On 06-February-14			Index Future	411.38	410.9030	411.3830	410.9030	0.00
30/07/2013	AL7T On 01-August-13			Index Future	471.36	470.7120	471.3600	470.7120	0.00
30/07/2013	AL7T On 07-November-13			Index Future	478.01	477.3510	478.0070	477.3510	1.00
30/07/2013	AL7T On 06-February-14			Index Future	484.42	483.7530	484.4180	483.7530	0.00
30/07/2013	ALBI On 01-August-13			Index Future	424.34	423.5240	424.3430	423.5240	17.00
30/07/2013	ALBI On 07-November-13			Index Future	430.33	429.4970	430.3280	429.4970	763.00
30/07/2013	ALBI On 06-February-14			Index Future	436.10	435.2580	436.1000	435.2580	62.00
30/07/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/07/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	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
30/07/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2013	EL28 On 01-August-13			Bond Future	111.26	111.2538	111.2562	111.2538	0.00
30/07/2013	EL28 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
30/07/2013	EL28 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
30/07/2013	EL28 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
30/07/2013	EL28 On 01-August-13	114.99	Put	Bond Future	3734	4	3734	4	0.00
30/07/2013	EL28 On 01-August-13	115.00	Put	Bond Future	3744	4	3744	4	0.00
30/07/2013	EL28 On 01-August-13	115.01	Put	Bond Future	3754	4	3754	4	0.00
30/07/2013	EL28 On 07-November-13			Bond Future	111.45	111.4431	111.4456	111.4431	0.00
30/07/2013	EL28 On 07-November-13	110.00	Call	Bond Future	1446	1	1446	1	0.00
30/07/2013	EL28 On 07-November-13	109.99	Call	Bond Future	1456	1	1456	1	0.00
30/07/2013	EL28 On 07-November-13	110.01	Call	Bond Future	1436	1	1436	1	0.00
30/07/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
30/07/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
30/07/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
30/07/2013	ES33 On 01-August-13			Bond Future	9.50	84.8476	9.4999	84.8476	0.00
30/07/2013	ES33 On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
30/07/2013	ES33 On 01-August-13	91.02	Call	Bond Future	74073	74	74073	74	0.00
30/07/2013	ES33 On 01-August-13	9.00	Put	Bond Future	3968	4	3968	4	0.00
30/07/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
30/07/2013	ES33 On 07-November-13			Bond Future	9.62	82.2630	9.6224	82.2630	6,292.00
30/07/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
30/07/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
30/07/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
30/07/2013	ES33 On 07-November-13	8.49	Put	Bond Future	9220	10	9220	10	0.00
30/07/2013	ES33 On 07-November-13	8.50	Put	Bond Future	9132	9	9132	9	0.00
30/07/2013	ES33 On 07-November-13	8.51	Put	Bond Future	9044	9	9044	9	0.00
30/07/2013	ES33 On 06-February-14			Bond Future	9.74	83.3666	9.7393	83.3666	0.00
30/07/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
30/07/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
30/07/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1410	2	1410	2	0.00
30/07/2013	ES33 On 06-February-14	9.56	Put	Bond Future	1334	2	1334	2	0.00
30/07/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1485	2	1485	2	0.00
30/07/2013	GOVI On 01-August-13			GOVI	423.85	423.0800	423.8500	423.0800	245.00
30/07/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
30/07/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
30/07/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
30/07/2013	GOVI On 01-August-13	445.99	Put	GOVI	221400	23	221400	23	0.00
30/07/2013	GOVI On 01-August-13	446.01	Put	GOVI	221600	23	221600	23	0.00
30/07/2013	GOVI On 01-August-13	446.00	Put	GOVI	221500	23	221500	23	0.00
30/07/2013	GOVI On 07-November-13			GOVI	429.83	429.0470	429.8280	429.0470	61.00
30/07/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
30/07/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
30/07/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
30/07/2013	GOVI On 07-November-13	446.00	Put	GOVI	161720	17	161720	17	0.00
30/07/2013	GOVI On 07-November-13	446.01	Put	GOVI	161820	17	161820	17	0.00
30/07/2013	GOVI On 07-November-13	445.99	Put	GOVI	161620	17	161620	17	0.00
30/07/2013	GOVI On 06-February-14			GOVI	435.59	434.8010	435.5930	434.8010	267.00
30/07/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
30/07/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
30/07/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
30/07/2013	GOVI On 06-February-14	439.99	Put	GOVI	43970	5	43970	5	0.00
30/07/2013	GOVI On 06-February-14	440.01	Put	GOVI	44170	5	44170	5	0.00
30/07/2013	GOVI On 06-February-14	440.00	Put	GOVI	44070	5	44070	5	0.00
30/07/2013	GOVI On 08-May-14			GOVI	441.49	440.6880	441.4900	440.6880	0.00
30/07/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
30/07/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
30/07/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
30/07/2013	GOVI On 08-May-14	442.00	Put	GOVI	5100	1	5100	1	0.00
30/07/2013	GOVI On 08-May-14	441.99	Put	GOVI	5000	1	5000	1	0.00
30/07/2013	GOVI On 08-May-14	442.01	Put	GOVI	5200	1	5200	1	0.00
30/07/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

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30/07/2013	IGOV On 01-August-13			Index Future	197.44	197.4370	197.4420	197.4370	324.00
30/07/2013	IGOV On 07-November-13			Index Future	200.25	200.2480	200.2530	200.2480	758.00
30/07/2013	IGOV On 06-February-14			Index Future	202.96	202.9580	202.9630	202.9580	164.00
30/07/2013	ILBI On 01-August-13			Index Future	534.46	534.4420	534.4630	534.4420	0.00
30/07/2013	ILBI On 07-November-13			Index Future	542.14	542.1170	542.1390	542.1170	0.00
30/07/2013	ILBI On 06-February-14			Index Future	549.55	549.5250	549.5460	549.5250	186.00
30/07/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
30/07/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/07/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
30/07/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
30/07/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/07/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/07/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.16	94.8400	5.1600	94.8400	0.00
30/07/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.21	94.7800	5.2100	94.7800	700.00
30/07/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.27	94.7200	5.2700	94.7200	0.00
30/07/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.39	94.5900	5.3900	94.5900	0.00
30/07/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.47	94.5100	5.4700	94.5100	1,500.00
30/07/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.57	94.4000	5.5700	94.4000	1,000.00
30/07/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.55	94.4500	5.5500	94.4500	0.00
30/07/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.79	94.1900	5.7900	94.1900	400.00
30/07/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.11	93.8700	6.1100	93.8700	1,000.00
30/07/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.46	93.5200	6.4600	93.5200	0.00
30/07/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.79	93.2000	6.7900	93.2000	0.00
30/07/2013	JBAF On 18-March-15			Jibar Tradeable Future	7.06	92.9400	7.0600	92.9400	250.00
30/07/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.30	92.6900	7.3000	92.6900	0.00
30/07/2013	R023 On 01-August-13			Bond Future	7.89	102.2115	7.8943	102.2115	887.00
30/07/2013	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R023 On 01-August-13	7.30	Put	Bond Future	4017	4	4017	4	0.00
30/07/2013	R023 On 01-August-13	7.31	Put	Bond Future	3948	4	3948	4	0.00
30/07/2013	R023 On 01-August-13	7.29	Put	Bond Future	4086	4	4086	4	0.00
30/07/2013	R023 On 07-November-13			Bond Future	8.00	99.7373	8.0023	99.7373	11,644.00
30/07/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R023 On 07-November-13	6.50	Put	Bond Future	10258	10	10258	10	0.00
30/07/2013	R023 On 07-November-13	6.49	Put	Bond Future	10330	11	10330	11	0.00
30/07/2013	R023 On 07-November-13	6.51	Put	Bond Future	10185	10	10185	10	0.00
30/07/2013	R023 On 06-February-14			Bond Future	8.11	101.0754	8.1061	101.0754	0.00
30/07/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R023 On 06-February-14	7.85	Put	Bond Future	1614	2	1614	2	0.00
30/07/2013	R023 On 06-February-14	7.86	Put	Bond Future	1550	2	1550	2	0.00
30/07/2013	R023 On 06-February-14	7.84	Put	Bond Future	1677	2	1677	2	0.00
30/07/2013	R157 On 01-August-13			Bond Future	6.21	119.3999	6.2054	119.3999	8,952.00
30/07/2013	R157 On 01-August-13	116.11	Call	Bond Future	90022	90	90022	90	0.00
30/07/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
30/07/2013	R157 On 07-November-13			Bond Future	6.36	114.2775	6.3589	114.2775	21,698.00
30/07/2013	R157 On 07-November-13	5.60	Call	Bond Future	216	0	216	0	0.00
30/07/2013	R157 On 07-November-13	5.61	Call	Bond Future	220	0	220	0	0.00
30/07/2013	R157 On 07-November-13	5.59	Call	Bond Future	212	0	212	0	0.00
30/07/2013	R157 On 07-November-13	5.60	Put	Bond Future	1633	2	1633	2	0.00
30/07/2013	R157 On 07-November-13	5.59	Put	Bond Future	1647	2	1647	2	0.00
30/07/2013	R157 On 07-November-13	5.61	Put	Bond Future	1618	2	1618	2	0.00
30/07/2013	R157 On 06-February-14			Bond Future	6.53	115.8107	6.5343	115.8107	0.00
30/07/2013	R157 On 06-February-14	5.64	Call	Bond Future	322	0	322	0	0.00
30/07/2013	R157 On 06-February-14	5.66	Call	Bond Future	331	0	331	0	0.00
30/07/2013	R157 On 06-February-14	5.65	Call	Bond Future	326	0	326	0	0.00
30/07/2013	R157 On 06-February-14	5.65	Put	Bond Future	1746	2	1746	2	0.00
30/07/2013	R157 On 06-February-14	5.66	Put	Bond Future	1734	2	1734	2	0.00
30/07/2013	R157 On 06-February-14	5.64	Put	Bond Future	1758	2	1758	2	0.00
30/07/2013	R157 On 08-May-14			Bond Future	6.75	110.5695	6.7493	110.5695	0.00
30/07/2013	R157 On 08-May-14	5.21	Call	Bond Future	224	0	224	0	0.00
30/07/2013	R157 On 08-May-14	5.20	Call	Bond Future	222	0	222	0	0.00
30/07/2013	R157 On 08-May-14	5.19	Call	Bond Future	219	0	219	0	0.00
30/07/2013	R157 On 08-May-14	5.20	Put	Bond Future	2325	2	2325	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
30/07/2013	R157 On 08-May-14	5.19	Put	Bond Future	2336	2	2336	2	0.00
30/07/2013	R157 On 08-May-14	5.21	Put	Bond Future	2314	2	2314	2	0.00
30/07/2013	R157 On 07-August-14			Bond Future	7.04	112.0862	7.0369	112.0862	0.00
30/07/2013	R157 On 07-August-14	6.74	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R157 On 07-August-14	6.76	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R157 On 07-August-14	6.75	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R157 On 07-August-14	6.74	Put	Bond Future	324	0	324	0	0.00
30/07/2013	R157 On 07-August-14	6.75	Put	Bond Future	313	0	313	0	0.00
30/07/2013	R157 On 07-August-14	6.76	Put	Bond Future	302	0	302	0	0.00
30/07/2013	R186 On 01-August-13			Bond Future	8.17	119.7272	8.1741	119.7272	14,633.00
30/07/2013	R186 On 01-August-13	7.25	Call	Bond Future	0	0	0	0	5,315.00
30/07/2013	R186 On 01-August-13	128.26	Call	Bond Future	110737	110	110737	110	0.00
30/07/2013	R186 On 01-August-13	7.80	Call	Bond Future	1	0	1	0	0.00
30/07/2013	R186 On 01-August-13	7.20	Call	Bond Future	0	0	0	0	6,800.00
30/07/2013	R186 On 01-August-13	8.80	Call	Bond Future	5498	5	5498	5	0.00
30/07/2013	R186 On 01-August-13	9.00	Call	Bond Future	7179	7	7179	7	0.00
30/07/2013	R186 On 01-August-13	8.00	Call	Bond Future	65	0	65	0	0.00
30/07/2013	R186 On 01-August-13	6.50	Call	Bond Future	0	0	0	0	500.00
30/07/2013	R186 On 01-August-13	7.50	Call	Bond Future	0	0	0	0	6,800.00
30/07/2013	R186 On 01-August-13	6.80	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R186 On 01-August-13	7.00	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R186 On 01-August-13	6.75	Call	Bond Future	0	0	0	0	1,000.00
30/07/2013	R186 On 01-August-13	7.80	Put	Bond Future	3468	4	3468	4	20.00
30/07/2013	R186 On 01-August-13	6.50	Put	Bond Future	16675	17	16675	17	0.00
30/07/2013	R186 On 01-August-13	7.25	Put	Bond Future	8827	9	8827	9	0.00
30/07/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
30/07/2013	R186 On 01-August-13	8.80	Put	Bond Future	0	0	0	0	6,800.00
30/07/2013	R186 On 01-August-13	8.00	Put	Bond Future	1661	2	1661	2	0.00
30/07/2013	R186 On 01-August-13	6.80	Put	Bond Future	13458	14	13458	14	0.00
30/07/2013	R186 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
30/07/2013	R186 On 01-August-13	7.20	Put	Bond Future	9330	10	9330	10	2,807.00
30/07/2013	R186 On 01-August-13	7.50	Put	Bond Future	6351	7	6351	7	0.00
30/07/2013	R186 On 01-August-13	7.00	Put	Bond Future	11372	12	11372	12	4,100.00
30/07/2013	R186 On 01-August-13	6.75	Put	Bond Future	13987	14	13987	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2013	R186 On 07-November-13			Bond Future	8.28	121.4158	8.2761	121.4158	56,254.00
30/07/2013	R186 On 07-November-13	8.14	Call	Bond Future	3098	3	3098	3	0.00
30/07/2013	R186 On 07-November-13	8.50	Call	Bond Future	4739	5	4739	5	0.00
30/07/2013	R186 On 07-November-13	8.75	Call	Bond Future	6084	6	6084	6	0.00
30/07/2013	R186 On 07-November-13	6.75	Call	Bond Future	244	0	244	0	1,000.00
30/07/2013	R186 On 07-November-13	9.00	Call	Bond Future	7564	7	7564	7	0.00
30/07/2013	R186 On 07-November-13	8.25	Call	Bond Future	3560	3	3560	3	0.00
30/07/2013	R186 On 07-November-13	6.50	Call	Bond Future	130	0	130	0	5,290.00
30/07/2013	R186 On 07-November-13	8.16	Call	Bond Future	3179	3	3179	3	0.00
30/07/2013	R186 On 07-November-13	8.00	Call	Bond Future	2563	2	2563	2	1,000.00
30/07/2013	R186 On 07-November-13	8.15	Call	Bond Future	3139	3	3139	3	0.00
30/07/2013	R186 On 07-November-13	8.00	Put	Bond Future	5048	5	5048	5	0.00
30/07/2013	R186 On 07-November-13	8.75	Put	Bond Future	1985	2	1985	2	1,030.00
30/07/2013	R186 On 07-November-13	8.14	Put	Bond Future	4314	4	4314	4	0.00
30/07/2013	R186 On 07-November-13	8.50	Put	Bond Future	2776	3	2776	3	4,000.00
30/07/2013	R186 On 07-November-13	8.25	Put	Bond Future	3792	4	3792	4	250.00
30/07/2013	R186 On 07-November-13	6.75	Put	Bond Future	14942	15	14942	15	0.00
30/07/2013	R186 On 07-November-13	6.50	Put	Bond Future	17474	18	17474	18	0.00
30/07/2013	R186 On 07-November-13	8.15	Put	Bond Future	4264	4	4264	4	0.00
30/07/2013	R186 On 07-November-13	8.16	Put	Bond Future	4215	4	4215	4	0.00
30/07/2013	R186 On 07-November-13	9.00	Put	Bond Future	1383	1	1383	1	1,200.00
30/07/2013	R186 On 06-February-14			Bond Future	8.37	117.7545	8.3717	117.7545	0.00
30/07/2013	R186 On 06-February-14	7.75	Call	Bond Future	2705	3	2705	3	0.00
30/07/2013	R186 On 06-February-14	7.74	Call	Bond Future	2675	3	2675	3	0.00
30/07/2013	R186 On 06-February-14	7.76	Call	Bond Future	2734	3	2734	3	0.00
30/07/2013	R186 On 06-February-14	7.76	Put	Bond Future	8212	8	8212	8	0.00
30/07/2013	R186 On 06-February-14	7.75	Put	Bond Future	8275	8	8275	8	0.00
30/07/2013	R186 On 06-February-14	7.74	Put	Bond Future	8338	9	8338	9	0.00
30/07/2013	R186 On 08-May-14			Bond Future	8.47	119.3489	8.4711	119.3489	0.00
30/07/2013	R186 On 08-May-14	7.10	Call	Bond Future	1830	2	1830	2	0.00
30/07/2013	R186 On 08-May-14	7.09	Call	Bond Future	1811	2	1811	2	0.00
30/07/2013	R186 On 08-May-14	7.11	Call	Bond Future	1849	2	1849	2	0.00
30/07/2013	R186 On 08-May-14	7.11	Put	Bond Future	14235	14	14235	14	0.00
30/07/2013	R186 On 08-May-14	7.10	Put	Bond Future	14314	15	14314	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
30/07/2013	R186 On 08-May-14	7.09	Put	Bond Future	14393	15	14393	15	0.00
30/07/2013	R186 On 07-August-14			Bond Future	8.57	115.6948	8.5717	115.6948	0.00
30/07/2013	R186 On 07-August-14	8.29	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R186 On 07-August-14	8.31	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R186 On 07-August-14	8.30	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R186 On 07-August-14	8.30	Put	Bond Future	2282	3	2282	3	0.00
30/07/2013	R186 On 07-August-14	8.29	Put	Bond Future	2367	3	2367	3	0.00
30/07/2013	R186 On 07-August-14	8.31	Put	Bond Future	2196	2	2196	2	0.00
30/07/2013	R197 On 01-August-13			Bond Future	278.40	278.3956	278.3954	278.3956	449.00
30/07/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R197 On 01-August-13	295.00	Put	Bond Future	16605	17	16605	17	0.00
30/07/2013	R197 On 01-August-13	295.01	Put	Bond Future	16615	17	16615	17	0.00
30/07/2013	R197 On 01-August-13	294.99	Put	Bond Future	16595	17	16595	17	0.00
30/07/2013	R197 On 07-November-13			Bond Future	282.36	282.3594	282.3591	282.3594	2,097.00
30/07/2013	R197 On 07-November-13	280.01	Call	Bond Future	2349	2	2349	2	0.00
30/07/2013	R197 On 07-November-13	280.00	Call	Bond Future	2359	2	2359	2	0.00
30/07/2013	R197 On 07-November-13	279.99	Call	Bond Future	2369	2	2369	2	0.00
30/07/2013	R197 On 07-November-13	279.99	Put	Bond Future	0	0	0	0	0.00
30/07/2013	R197 On 07-November-13	280.00	Put	Bond Future	0	0	0	0	0.00
30/07/2013	R197 On 07-November-13	280.01	Put	Bond Future	0	0	0	0	0.00
30/07/2013	R201 On 01-August-13			Bond Future	5.37	105.4605	5.3710	105.4605	0.00
30/07/2013	R201 On 01-August-13	107.45	Call	Bond Future	68263	68	68263	68	0.00
30/07/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
30/07/2013	R201 On 07-November-13			Bond Future	5.39	106.9478	5.3893	106.9478	0.00
30/07/2013	R201 On 07-November-13	4.79	Call	Bond Future	135	0	135	0	0.00
30/07/2013	R201 On 07-November-13	4.80	Call	Bond Future	137	0	137	0	0.00
30/07/2013	R201 On 07-November-13	4.81	Call	Bond Future	140	0	140	0	0.00
30/07/2013	R201 On 07-November-13	4.80	Put	Bond Future	782	1	782	1	0.00
30/07/2013	R201 On 07-November-13	4.81	Put	Bond Future	774	1	774	1	0.00
30/07/2013	R201 On 07-November-13	4.79	Put	Bond Future	791	1	791	1	0.00
30/07/2013	R201 On 06-February-14			Bond Future	5.38	103.9742	5.3815	103.9742	0.00
30/07/2013	R201 On 06-February-14	5.24	Call	Bond Future	354	0	354	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
30/07/2013	R201 On 06-February-14	5.26	Call	Bond Future	362	0	362	0	0.00
30/07/2013	R201 On 06-February-14	5.25	Call	Bond Future	358	0	358	0	0.00
30/07/2013	R201 On 06-February-14	5.25	Put	Bond Future	470	0	470	0	0.00
30/07/2013	R201 On 06-February-14	5.26	Put	Bond Future	465	0	465	0	0.00
30/07/2013	R201 On 06-February-14	5.24	Put	Bond Future	474	1	474	1	0.00
30/07/2013	R201 On 08-May-14			Bond Future	5.35	105.3819	5.3513	105.3819	0.00
30/07/2013	R201 On 08-May-14	4.75	Call	Bond Future	241	0	241	0	0.00
30/07/2013	R201 On 08-May-14	4.76	Call	Bond Future	243	0	243	0	0.00
30/07/2013	R201 On 08-May-14	4.74	Call	Bond Future	239	0	239	0	0.00
30/07/2013	R201 On 08-May-14	4.76	Put	Bond Future	600	1	600	1	0.00
30/07/2013	R201 On 08-May-14	4.75	Put	Bond Future	604	1	604	1	0.00
30/07/2013	R201 On 08-May-14	4.74	Put	Bond Future	608	1	608	1	0.00
30/07/2013	R201 On 07-August-14			Bond Future	5.18	102.4181	5.1833	102.4181	0.00
30/07/2013	R201 On 07-August-14	5.29	Call	Bond Future	39	0	39	0	0.00
30/07/2013	R201 On 07-August-14	5.31	Call	Bond Future	46	0	46	0	0.00
30/07/2013	R201 On 07-August-14	5.30	Call	Bond Future	42	0	42	0	0.00
30/07/2013	R201 On 07-August-14	5.29	Put	Bond Future	0	0	0	0	0.00
30/07/2013	R201 On 07-August-14	5.30	Put	Bond Future	0	0	0	0	0.00
30/07/2013	R201 On 07-August-14	5.31	Put	Bond Future	0	0	0	0	0.00
30/07/2013	R202 On 01-August-13			Bond Future	210.11	210.1048	210.1076	210.1048	890.00
30/07/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R202 On 01-August-13	223.00	Put	Bond Future	12892	13	12892	13	0.00
30/07/2013	R202 On 01-August-13	223.01	Put	Bond Future	12902	13	12902	13	0.00
30/07/2013	R202 On 01-August-13	222.99	Put	Bond Future	12882	13	12882	13	0.00
30/07/2013	R202 On 07-November-13			Bond Future	213.10	213.0960	213.0992	213.0960	42,966.00
30/07/2013	R202 On 07-November-13	208.99	Call	Bond Future	4109	4	4109	4	0.00
30/07/2013	R202 On 07-November-13	209.01	Call	Bond Future	4089	4	4089	4	0.00
30/07/2013	R202 On 07-November-13	209.00	Call	Bond Future	4099	4	4099	4	0.00
30/07/2013	R202 On 07-November-13	209.01	Put	Bond Future	0	0	0	0	0.00
30/07/2013	R202 On 07-November-13	209.00	Put	Bond Future	0	0	0	0	0.00
30/07/2013	R202 On 07-November-13	208.99	Put	Bond Future	0	0	0	0	0.00
30/07/2013	R203 On 01-August-13			Bond Future	6.94	107.7342	6.9402	107.7342	186.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2013	R203 On 01-August-13	109.11	Call	Bond Future	94617	95	94617	95	0.00
30/07/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
30/07/2013	R203 On 07-November-13			Bond Future	7.08	105.0942	7.0769	105.0942	7,179.00
30/07/2013	R203 On 07-November-13	5.99	Call	Bond Future	156	0	156	0	0.00
30/07/2013	R203 On 07-November-13	6.01	Call	Bond Future	163	0	163	0	0.00
30/07/2013	R203 On 07-November-13	6.00	Call	Bond Future	159	0	159	0	0.00
30/07/2013	R203 On 07-November-13	571.00	Call	Bond Future	102962	103	102962	103	0.00
30/07/2013	R203 On 07-November-13	5.71	Call	Bond Future	77	0	77	0	15.00
30/07/2013	R203 On 07-November-13	6.00	Put	Bond Future	3892	4	3892	4	0.00
30/07/2013	R203 On 07-November-13	6.01	Put	Bond Future	3861	4	3861	4	0.00
30/07/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
30/07/2013	R203 On 07-November-13	5.99	Put	Bond Future	3924	4	3924	4	0.00
30/07/2013	R203 On 07-November-13	5.71	Put	Bond Future	4843	5	4843	5	0.00
30/07/2013	R203 On 06-February-14			Bond Future	7.22	106.5042	7.2163	106.5042	0.00
30/07/2013	R203 On 06-February-14	6.14	Call	Bond Future	415	0	415	0	0.00
30/07/2013	R203 On 06-February-14	6.16	Call	Bond Future	428	0	428	0	0.00
30/07/2013	R203 On 06-February-14	5.95	Call	Bond Future	308	0	308	0	16.00
30/07/2013	R203 On 06-February-14	6.15	Call	Bond Future	421	0	421	0	0.00
30/07/2013	R203 On 06-February-14	5.95	Put	Bond Future	4426	5	4426	5	0.00
30/07/2013	R203 On 06-February-14	6.14	Put	Bond Future	3903	4	3903	4	0.00
30/07/2013	R203 On 06-February-14	6.15	Put	Bond Future	3876	4	3876	4	0.00
30/07/2013	R203 On 06-February-14	6.16	Put	Bond Future	3850	4	3850	4	0.00
30/07/2013	R203 On 08-May-14			Bond Future	7.37	103.7850	7.3652	103.7850	0.00
30/07/2013	R203 On 08-May-14	5.74	Call	Bond Future	375	0	375	0	0.00
30/07/2013	R203 On 08-May-14	5.76	Call	Bond Future	384	0	384	0	0.00
30/07/2013	R203 On 08-May-14	5.75	Call	Bond Future	379	0	379	0	0.00
30/07/2013	R203 On 08-May-14	7.40	Call	Bond Future	1990	2	1990	2	16.00
30/07/2013	R203 On 08-May-14	5.74	Put	Bond Future	5331	5	5331	5	0.00
30/07/2013	R203 On 08-May-14	7.40	Put	Bond Future	1887	2	1887	2	0.00
30/07/2013	R203 On 08-May-14	5.76	Put	Bond Future	5277	5	5277	5	0.00
30/07/2013	R203 On 08-May-14	5.75	Put	Bond Future	5304	5	5304	5	0.00
30/07/2013	R203 On 07-August-14			Bond Future	7.53	105.2086	7.5284	105.2086	0.00
30/07/2013	R203 On 07-August-14	7.31	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R203 On 07-August-14	7.30	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2013	R203 On 07-August-14	7.29	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R203 On 07-August-14	7.30	Put	Bond Future	630	1	630	1	0.00
30/07/2013	R203 On 07-August-14	7.31	Put	Bond Future	602	1	602	1	0.00
30/07/2013	R203 On 07-August-14	7.29	Put	Bond Future	658	1	658	1	0.00
30/07/2013	R204 On 01-August-13			Bond Future	7.15	104.5691	7.1497	104.5691	10,678.00
30/07/2013	R204 On 01-August-13	110.75	Call	Bond Future	95849	96	95849	96	0.00
30/07/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
30/07/2013	R204 On 07-November-13			Bond Future	7.27	106.0438	7.2687	106.0438	25,774.00
30/07/2013	R204 On 07-November-13	6.30	Call	Bond Future	307	0	307	0	0.00
30/07/2013	R204 On 07-November-13	6.31	Call	Bond Future	314	0	314	0	0.00
30/07/2013	R204 On 07-November-13	6.29	Call	Bond Future	300	0	300	0	0.00
30/07/2013	R204 On 07-November-13	7.00	Call	Bond Future	1105	1	1105	1	0.00
30/07/2013	R204 On 07-November-13	6.30	Put	Bond Future	4561	5	4561	5	0.00
30/07/2013	R204 On 07-November-13	7.00	Put	Bond Future	2264	2	2264	2	1,270.00
30/07/2013	R204 On 07-November-13	6.31	Put	Bond Future	4522	5	4522	5	0.00
30/07/2013	R204 On 07-November-13	6.29	Put	Bond Future	4599	5	4599	5	0.00
30/07/2013	R204 On 06-February-14			Bond Future	7.38	103.4359	7.3843	103.4359	0.00
30/07/2013	R204 On 06-February-14	6.39	Call	Bond Future	733	1	733	1	0.00
30/07/2013	R204 On 06-February-14	6.40	Call	Bond Future	743	1	743	1	0.00
30/07/2013	R204 On 06-February-14	6.41	Call	Bond Future	753	1	753	1	0.00
30/07/2013	R204 On 06-February-14	6.39	Put	Bond Future	4893	5	4893	5	0.00
30/07/2013	R204 On 06-February-14	6.40	Put	Bond Future	4860	5	4860	5	0.00
30/07/2013	R204 On 06-February-14	6.41	Put	Bond Future	4827	5	4827	5	0.00
30/07/2013	R204 On 08-May-14			Bond Future	7.51	104.8364	7.5108	104.8364	0.00
30/07/2013	R204 On 08-May-14	6.05	Call	Bond Future	768	1	768	1	0.00
30/07/2013	R204 On 08-May-14	6.04	Call	Bond Future	760	1	760	1	0.00
30/07/2013	R204 On 08-May-14	6.06	Call	Bond Future	776	1	776	1	0.00
30/07/2013	R204 On 08-May-14	6.04	Put	Bond Future	6668	7	6668	7	0.00
30/07/2013	R204 On 08-May-14	6.06	Put	Bond Future	6600	7	6600	7	0.00
30/07/2013	R204 On 08-May-14	6.05	Put	Bond Future	6634	7	6634	7	0.00
30/07/2013	R204 On 07-August-14			Bond Future	7.65	102.2431	7.6453	102.2431	0.00
30/07/2013	R204 On 07-August-14	7.46	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R204 On 07-August-14	7.44	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R204 On 07-August-14	7.45	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2013	R204 On 07-August-14	7.44	Put	Bond Future	759	1	759	1	0.00
30/07/2013	R204 On 07-August-14	7.46	Put	Bond Future	685	1	685	1	0.00
30/07/2013	R204 On 07-August-14	7.45	Put	Bond Future	722	1	722	1	0.00
30/07/2013	R206 On 01-August-13			Bond Future	5.41	101.3021	5.4077	101.3021	0.00
30/07/2013	R206 On 01-August-13	103.94	Call	Bond Future	30320	30	30320	30	0.00
30/07/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
30/07/2013	R206 On 07-November-13			Bond Future	5.57	102.7308	5.5664	102.7308	0.00
30/07/2013	R206 On 07-November-13	4.29	Call	Bond Future	12	0	12	0	0.00
30/07/2013	R206 On 07-November-13	4.31	Call	Bond Future	13	0	13	0	0.00
30/07/2013	R206 On 07-November-13	4.30	Call	Bond Future	13	0	13	0	0.00
30/07/2013	R206 On 07-November-13	4.29	Put	Bond Future	241	0	241	0	0.00
30/07/2013	R206 On 07-November-13	4.30	Put	Bond Future	239	0	239	0	0.00
30/07/2013	R206 On 07-November-13	4.31	Put	Bond Future	238	0	238	0	0.00
30/07/2013	R207 On 01-August-13			Bond Future	7.46	99.2390	7.4646	99.2390	16,038.00
30/07/2013	R207 On 01-August-13	106.18	Call	Bond Future	91774	92	91774	92	0.00
30/07/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
30/07/2013	R207 On 07-November-13			Bond Future	7.58	100.6386	7.5798	100.6386	27,430.00
30/07/2013	R207 On 07-November-13	6.71	Call	Bond Future	497	0	497	0	0.00
30/07/2013	R207 On 07-November-13	6.70	Call	Bond Future	488	0	488	0	0.00
30/07/2013	R207 On 07-November-13	6.69	Call	Bond Future	479	0	479	0	0.00
30/07/2013	R207 On 07-November-13	6.70	Put	Bond Future	4836	5	4836	5	0.00
30/07/2013	R207 On 07-November-13	6.71	Put	Bond Future	4795	5	4795	5	0.00
30/07/2013	R207 On 07-November-13	6.69	Put	Bond Future	4878	5	4878	5	0.00
30/07/2013	R207 On 06-February-14			Bond Future	7.69	98.3493	7.6924	98.3493	0.00
30/07/2013	R207 On 06-February-14	6.65	Call	Bond Future	840	1	840	1	0.00
30/07/2013	R207 On 06-February-14	6.66	Call	Bond Future	851	1	851	1	0.00
30/07/2013	R207 On 06-February-14	6.64	Call	Bond Future	829	1	829	1	0.00
30/07/2013	R207 On 06-February-14	6.65	Put	Bond Future	5814	6	5814	6	0.00
30/07/2013	R207 On 06-February-14	6.64	Put	Bond Future	5853	6	5853	6	0.00
30/07/2013	R207 On 06-February-14	6.66	Put	Bond Future	5776	6	5776	6	0.00
30/07/2013	R207 On 08-May-14			Bond Future	7.82	99.6809	7.8164	99.6809	0.00
30/07/2013	R207 On 08-May-14	6.20	Call	Bond Future	762	1	762	1	0.00
30/07/2013	R207 On 08-May-14	6.21	Call	Bond Future	770	1	770	1	0.00
30/07/2013	R207 On 08-May-14	6.19	Call	Bond Future	754	1	754	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
30/07/2013	R207 On 08-May-14	6.20	Put	Bond Future	8280	8	8280	8	0.00
30/07/2013	R207 On 08-May-14	6.21	Put	Bond Future	8239	8	8239	8	0.00
30/07/2013	R207 On 08-May-14	6.19	Put	Bond Future	8320	8	8320	8	0.00
30/07/2013	R207 On 07-August-14			Bond Future	7.95	97.4080	7.9468	97.4080	0.00
30/07/2013	R207 On 07-August-14	7.69	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R207 On 07-August-14	7.71	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R207 On 07-August-14	7.70	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R207 On 07-August-14	7.70	Put	Bond Future	1058	1	1058	1	0.00
30/07/2013	R207 On 07-August-14	7.69	Put	Bond Future	1101	1	1101	1	0.00
30/07/2013	R207 On 07-August-14	7.71	Put	Bond Future	1015	1	1015	1	0.00
30/07/2013	R208 On 01-August-13			Bond Future	7.61	97.2871	7.6144	97.2871	4,026.00
30/07/2013	R208 On 01-August-13	101.40	Call	Bond Future	88360	88	88360	88	0.00
30/07/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
30/07/2013	R208 On 07-November-13			Bond Future	7.72	95.2634	7.7241	95.2634	14,595.00
30/07/2013	R208 On 07-November-13	7.50	Call	Bond Future	1544	2	1544	2	0.00
30/07/2013	R208 On 07-November-13	6.80	Call	Bond Future	465	0	465	0	0.00
30/07/2013	R208 On 07-November-13	6.79	Call	Bond Future	455	0	455	0	0.00
30/07/2013	R208 On 07-November-13	6.81	Call	Bond Future	474	0	474	0	0.00
30/07/2013	R208 On 07-November-13	7.50	Put	Bond Future	2755	3	2755	3	1,520.00
30/07/2013	R208 On 07-November-13	6.79	Put	Bond Future	5631	6	5631	6	0.00
30/07/2013	R208 On 07-November-13	6.80	Put	Bond Future	5583	6	5583	6	0.00
30/07/2013	R208 On 07-November-13	6.81	Put	Bond Future	5536	6	5536	6	0.00
30/07/2013	R208 On 06-February-14			Bond Future	7.83	96.5414	7.8287	96.5414	0.00
30/07/2013	R208 On 06-February-14	6.74	Call	Bond Future	818	1	818	1	0.00
30/07/2013	R208 On 06-February-14	6.75	Call	Bond Future	829	1	829	1	0.00
30/07/2013	R208 On 06-February-14	6.76	Call	Bond Future	841	1	841	1	0.00
30/07/2013	R208 On 06-February-14	6.75	Put	Bond Future	6642	7	6642	7	0.00
30/07/2013	R208 On 06-February-14	6.76	Put	Bond Future	6597	7	6597	7	0.00
30/07/2013	R208 On 06-February-14	6.74	Put	Bond Future	6686	7	6686	7	0.00
30/07/2013	R208 On 08-May-14			Bond Future	7.94	94.4520	7.9380	94.4520	0.00
30/07/2013	R208 On 08-May-14	6.29	Call	Bond Future	742	1	742	1	0.00
30/07/2013	R208 On 08-May-14	6.31	Call	Bond Future	759	1	759	1	0.00
30/07/2013	R208 On 08-May-14	6.30	Call	Bond Future	750	1	750	1	0.00
30/07/2013	R208 On 08-May-14	6.29	Put	Bond Future	9490	10	9490	10	0.00

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30/07/2013	R208 On 08-May-14	6.31	Put	Bond Future	9395	9	9395	9	0.00
30/07/2013	R208 On 08-May-14	6.30	Put	Bond Future	9442	10	9442	10	0.00
30/07/2013	R208 On 07-August-14			Bond Future	8.05	95.7476	8.0510	95.7476	0.00
30/07/2013	R208 On 07-August-14	7.80	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R208 On 07-August-14	7.79	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R208 On 07-August-14	7.81	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R208 On 07-August-14	7.80	Put	Bond Future	1229	1	1229	1	0.00
30/07/2013	R208 On 07-August-14	7.81	Put	Bond Future	1180	1	1180	1	0.00
30/07/2013	R208 On 07-August-14	7.79	Put	Bond Future	1278	1	1278	1	0.00
30/07/2013	R209 On 01-August-13			Bond Future	8.91	76.1952	8.9088	76.1952	5,239.00
30/07/2013	R209 On 01-August-13	79.36	Call	Bond Future	66522	66	66522	66	0.00
30/07/2013	R209 On 01-August-13	8.00	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R209 On 01-August-13	8.00	Put	Bond Future	7528	8	7528	8	2,000.00
30/07/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
30/07/2013	R209 On 07-November-13			Bond Future	9.00	74.1255	9.0033	74.1255	18,941.00
30/07/2013	R209 On 07-November-13	8.80	Call	Bond Future	2752	3	2752	3	0.00
30/07/2013	R209 On 07-November-13	9.25	Call	Bond Future	4432	4	4432	4	0.00
30/07/2013	R209 On 07-November-13	8.81	Call	Bond Future	2785	3	2785	3	0.00
30/07/2013	R209 On 07-November-13	8.65	Call	Bond Future	2291	2	2291	2	0.00
30/07/2013	R209 On 07-November-13	8.79	Call	Bond Future	2720	3	2720	3	0.00
30/07/2013	R209 On 07-November-13	9.40	Call	Bond Future	5074	5	5074	5	0.00
30/07/2013	R209 On 07-November-13	9.50	Call	Bond Future	5522	5	5522	5	0.00
30/07/2013	R209 On 07-November-13	9.70	Call	Bond Future	6459	6	6459	6	0.00
30/07/2013	R209 On 07-November-13	8.79	Put	Bond Future	4358	5	4358	5	0.00
30/07/2013	R209 On 07-November-13	9.40	Put	Bond Future	2172	2	2172	2	5,000.00
30/07/2013	R209 On 07-November-13	8.65	Put	Bond Future	5036	5	5036	5	4,700.00
30/07/2013	R209 On 07-November-13	8.81	Put	Bond Future	4267	4	4267	4	0.00
30/07/2013	R209 On 07-November-13	9.25	Put	Bond Future	2605	3	2605	3	1,000.00
30/07/2013	R209 On 07-November-13	9.70	Put	Bond Future	1481	2	1481	2	1,520.00
30/07/2013	R209 On 07-November-13	8.80	Put	Bond Future	4313	4	4313	4	0.00
30/07/2013	R209 On 07-November-13	9.50	Put	Bond Future	1917	2	1917	2	980.00
30/07/2013	R209 On 06-February-14			Bond Future	9.09	75.1199	9.0912	75.1199	0.00
30/07/2013	R209 On 06-February-14	8.54	Call	Bond Future	2928	3	2928	3	0.00
30/07/2013	R209 On 06-February-14	8.56	Call	Bond Future	2984	3	2984	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
30/07/2013	R209 On 06-February-14	8.55	Call	Bond Future	2956	3	2956	3	0.00
30/07/2013	R209 On 06-February-14	8.54	Put	Bond Future	7211	7	7211	7	0.00
30/07/2013	R209 On 06-February-14	8.55	Put	Bond Future	7157	7	7157	7	0.00
30/07/2013	R209 On 06-February-14	8.56	Put	Bond Future	7104	7	7104	7	0.00
30/07/2013	R209 On 08-May-14			Bond Future	9.18	72.9921	9.1804	72.9921	0.00
30/07/2013	R209 On 08-May-14	7.86	Call	Bond Future	2034	2	2034	2	0.00
30/07/2013	R209 On 08-May-14	7.85	Call	Bond Future	2015	2	2015	2	0.00
30/07/2013	R209 On 08-May-14	7.84	Call	Bond Future	1996	2	1996	2	0.00
30/07/2013	R209 On 08-May-14	7.85	Put	Bond Future	12857	13	12857	13	0.00
30/07/2013	R209 On 08-May-14	7.84	Put	Bond Future	12929	13	12929	13	0.00
30/07/2013	R209 On 08-May-14	7.86	Put	Bond Future	12785	13	12785	13	0.00
30/07/2013	R209 On 07-August-14			Bond Future	9.27	73.9933	9.2698	73.9933	0.00
30/07/2013	R209 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R209 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R209 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R209 On 07-August-14	9.06	Put	Bond Future	1536	2	1536	2	0.00
30/07/2013	R209 On 07-August-14	9.04	Put	Bond Future	1685	2	1685	2	0.00
30/07/2013	R209 On 07-August-14	9.05	Put	Bond Future	1610	2	1610	2	0.00
30/07/2013	R210 On 01-August-13			Bond Future	159.19	159.1893	159.1912	159.1893	0.00
30/07/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R210 On 01-August-13	173.00	Put	Bond Future	13809	14	13809	14	0.00
30/07/2013	R210 On 01-August-13	173.01	Put	Bond Future	13819	14	13819	14	0.00
30/07/2013	R210 On 01-August-13	172.99	Put	Bond Future	13799	14	13799	14	0.00
30/07/2013	R210 On 07-November-13			Bond Future	159.54	159.5331	159.5350	159.5331	1,237.00
30/07/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R210 On 07-November-13	160.01	Put	Bond Future	475	0	475	0	0.00
30/07/2013	R210 On 07-November-13	160.00	Put	Bond Future	465	0	465	0	0.00
30/07/2013	R210 On 07-November-13	159.99	Put	Bond Future	455	0	455	0	0.00
30/07/2013	R211 On 01-August-13			Bond Future	128.38	128.3844	128.3790	128.3844	522.00
30/07/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R211 On 01-August-13	130.00	Put	Bond Future	1621	2	1621	2	0.00
30/07/2013	R211 On 01-August-13	130.01	Put	Bond Future	1631	2	1631	2	0.00
30/07/2013	R211 On 01-August-13	129.99	Put	Bond Future	1611	2	1611	2	0.00
30/07/2013	R211 On 07-November-13			Bond Future	130.21	130.2123	130.2068	130.2123	522.00
30/07/2013	R211 On 07-November-13	130.00	Call	Bond Future	207	0	207	0	0.00
30/07/2013	R211 On 07-November-13	129.99	Call	Bond Future	217	0	217	0	0.00
30/07/2013	R211 On 07-November-13	130.01	Call	Bond Future	197	0	197	0	0.00
30/07/2013	R211 On 07-November-13	130.01	Put	Bond Future	0	0	0	0	0.00
30/07/2013	R211 On 07-November-13	130.00	Put	Bond Future	0	0	0	0	0.00
30/07/2013	R211 On 07-November-13	129.99	Put	Bond Future	0	0	0	0	0.00
30/07/2013	R212 On 01-August-13			Bond Future	130.59	130.5940	130.5935	130.5940	2,050.00
30/07/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R212 On 01-August-13	138.01	Put	Bond Future	7417	7	7417	7	0.00
30/07/2013	R212 On 01-August-13	138.00	Put	Bond Future	7407	7	7407	7	0.00
30/07/2013	R212 On 01-August-13	137.99	Put	Bond Future	7397	7	7397	7	0.00
30/07/2013	R212 On 07-November-13			Bond Future	132.45	132.4534	132.4528	132.4534	21,791.00
30/07/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R212 On 07-November-13	133.00	Put	Bond Future	547	1	547	1	0.00
30/07/2013	R212 On 07-November-13	133.01	Put	Bond Future	557	1	557	1	0.00
30/07/2013	R212 On 07-November-13	132.99	Put	Bond Future	537	1	537	1	0.00
30/07/2013	R213 On 01-August-13			Bond Future	8.72	87.4576	8.7190	87.4576	7,531.00
30/07/2013	R213 On 01-August-13	91.25	Call	Bond Future	77087	77	77087	77	0.00
30/07/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
30/07/2013	R213 On 07-November-13			Bond Future	8.82	85.1544	8.8190	85.1544	9,112.00
30/07/2013	R213 On 07-November-13	8.61	Call	Bond Future	2765	3	2765	3	0.00
30/07/2013	R213 On 07-November-13	8.60	Call	Bond Future	2732	3	2732	3	0.00
30/07/2013	R213 On 07-November-13	8.59	Call	Bond Future	2699	3	2699	3	0.00
30/07/2013	R213 On 07-November-13	8.60	Put	Bond Future	4454	5	4454	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
30/07/2013	R213 On 07-November-13	8.61	Put	Bond Future	4408	5	4408	5	0.00
30/07/2013	R213 On 07-November-13	8.59	Put	Bond Future	4501	5	4501	5	0.00
30/07/2013	R213 On 06-February-14			Bond Future	8.91	86.2967	8.9140	86.2967	0.00
30/07/2013	R213 On 06-February-14	8.29	Call	Bond Future	2836	3	2836	3	0.00
30/07/2013	R213 On 06-February-14	8.30	Call	Bond Future	2863	3	2863	3	0.00
30/07/2013	R213 On 06-February-14	8.31	Call	Bond Future	2890	3	2890	3	0.00
30/07/2013	R213 On 06-February-14	8.30	Put	Bond Future	7733	8	7733	8	0.00
30/07/2013	R213 On 06-February-14	8.31	Put	Bond Future	7678	8	7678	8	0.00
30/07/2013	R213 On 06-February-14	8.29	Put	Bond Future	7788	8	7788	8	0.00
30/07/2013	R213 On 08-May-14			Bond Future	9.01	83.9267	9.0067	83.9267	0.00
30/07/2013	R213 On 08-May-14	7.66	Call	Bond Future	1977	2	1977	2	0.00
30/07/2013	R213 On 08-May-14	7.64	Call	Bond Future	1940	2	1940	2	0.00
30/07/2013	R213 On 08-May-14	7.65	Call	Bond Future	1958	2	1958	2	0.00
30/07/2013	R213 On 08-May-14	7.65	Put	Bond Future	13079	13	13079	13	0.00
30/07/2013	R213 On 08-May-14	7.64	Put	Bond Future	13151	13	13151	13	0.00
30/07/2013	R213 On 08-May-14	7.66	Put	Bond Future	13008	13	13008	13	0.00
30/07/2013	R213 On 07-August-14			Bond Future	9.10	85.0778	9.1012	85.0778	0.00
30/07/2013	R213 On 07-August-14	8.84	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R213 On 07-August-14	8.86	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R213 On 07-August-14	8.85	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R213 On 07-August-14	8.86	Put	Bond Future	1801	2	1801	2	0.00
30/07/2013	R213 On 07-August-14	8.85	Put	Bond Future	1877	2	1877	2	0.00
30/07/2013	R213 On 07-August-14	8.84	Put	Bond Future	1953	2	1953	2	0.00
30/07/2013	R214 On 01-August-13			Bond Future	9.09	76.4133	9.0939	76.4133	92.00
30/07/2013	R214 On 01-August-13	84.31	Call	Bond Future	66286	66	66286	66	0.00
30/07/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
30/07/2013	R214 On 07-November-13			Bond Future	9.19	74.2069	9.1912	74.2069	577.00
30/07/2013	R214 On 07-November-13	7.81	Call	Bond Future	481	0	481	0	0.00
30/07/2013	R214 On 07-November-13	7.80	Call	Bond Future	472	0	472	0	0.00
30/07/2013	R214 On 07-November-13	7.79	Call	Bond Future	463	0	463	0	0.00
30/07/2013	R214 On 07-November-13	7.81	Put	Bond Future	12544	13	12544	13	0.00
30/07/2013	R214 On 07-November-13	7.80	Put	Bond Future	12633	13	12633	13	0.00
30/07/2013	R214 On 07-November-13	7.79	Put	Bond Future	12723	13	12723	13	0.00
30/07/2013	R214 On 06-February-14			Bond Future	9.28	75.2024	9.2835	75.2024	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
30/07/2013	R214 On 06-February-14	9.01	Call	Bond Future	4068	4	4068	4	0.00
30/07/2013	R214 On 06-February-14	9.00	Call	Bond Future	4035	4	4035	4	0.00
30/07/2013	R214 On 06-February-14	8.99	Call	Bond Future	4003	4	4003	4	0.00
30/07/2013	R214 On 06-February-14	9.00	Put	Bond Future	6233	6	6233	6	0.00
30/07/2013	R214 On 06-February-14	8.99	Put	Bond Future	6280	6	6280	6	0.00
30/07/2013	R214 On 06-February-14	9.01	Put	Bond Future	6187	6	6187	6	0.00
30/07/2013	R248 On 01-August-13			Bond Future	9.17	98.7967	9.1690	98.7967	0.00
30/07/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R248 On 01-August-13	7.85	Put	Bond Future	15030	16	15030	16	0.00
30/07/2013	R248 On 01-August-13	7.86	Put	Bond Future	14901	16	14901	16	0.00
30/07/2013	R248 On 01-August-13	7.84	Put	Bond Future	15160	16	15160	16	0.00
30/07/2013	R248 On 07-November-13			Bond Future	9.27	95.7691	9.2696	95.7691	780.00
30/07/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R248 On 07-November-13	7.84	Put	Bond Future	16135	17	16135	17	0.00
30/07/2013	R248 On 07-November-13	7.85	Put	Bond Future	16006	17	16006	17	0.00
30/07/2013	R248 On 07-November-13	7.86	Put	Bond Future	15877	16	15877	16	0.00
30/07/2013	R248 On 06-February-14			Bond Future	9.37	97.0540	9.3651	97.0540	0.00
30/07/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
30/07/2013	R248 On 06-February-14	9.09	Put	Bond Future	2718	3	2718	3	0.00
30/07/2013	R248 On 06-February-14	9.10	Put	Bond Future	2617	3	2617	3	0.00
30/07/2013	R248 On 06-February-14	9.11	Put	Bond Future	2516	3	2516	3	0.00