



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 19/06/2013 to 19/06/2013

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/06/19	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/06/19	2025	01/08/2013			Bond Future	112.7338	112.7338	112.8322	112.8322	0.087	0.0000	0.0000	0
2013/06/19	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	2025	01/08/2013	117.99	Put	Bond Future	5,256.1600	5.2562	5,157.8200	5.1578	(1.871)	0	0	0
2013/06/19	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	2025	01/08/2013	118.00	Put	Bond Future	5,266.1600	5.2662	5,167.8200	5.1678	(1.867)	0	0	0
2013/06/19	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	2025	01/08/2013	118.01	Put	Bond Future	5,276.1600	5.2762	5,177.8200	5.1778	(1.864)	0	0	0
2013/06/19	2038	01/08/2013			Bond Future	106.9042	106.9042	107.0047	107.0047	0.094	0.0000	0.0000	0
2013/06/19	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	2038	01/08/2013	114.99	Put	Bond Future	8,085.7900	8.0858	7,985.2700	7.9853	(1.243)	0	0	0
2013/06/19	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	2038	01/08/2013	115.00	Put	Bond Future	8,095.7900	8.0958	7,995.2700	7.9953	(1.242)	0	0	0
2013/06/19	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	2038	01/08/2013	115.01	Put	Bond Future	8,105.7900	8.1058	8,005.2700	8.0053	(1.240)	0	0	0
2013/06/19	2050	01/08/2013			Bond Future	110.4981	110.4981	110.6020	110.6020	0.094	0.0000	0.0000	122
2013/06/19	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	2050	01/08/2013	118.99	Put	Bond Future	8,491.9100	8.4919	8,387.9500	8.3879	(1.224)	0	0	0
2013/06/19	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	2050	01/08/2013	119.00	Put	Bond Future	8,501.9100	8.5019	8,397.9500	8.3979	(1.223)	0	0	0
2013/06/19	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	2050	01/08/2013	119.01	Put	Bond Future	8,511.9100	8.5119	8,407.9500	8.4079	(1.221)	0	0	0
2013/06/19	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	AL37	01/08/2013			Index Future	399.7670	399.7670	401.9630	401.9630	0.549	0.0000	0.0000	56
2013/06/19	AL37	07/11/2013			Index Future	405.4080	405.4080	407.6350	407.6350	0.549	0.0000	0.0000	0
2013/06/19	AL7T	01/08/2013			Index Future	473.8260	473.8260	478.0750	478.0750	0.897	0.0000	0.0000	1
2013/06/19	AL7T	07/11/2013			Index Future	480.5120	480.5120	484.8210	484.8210	0.897	0.0000	0.0000	0
2013/06/19	ALBI	01/08/2013			Index Future	425.7690	425.7690	429.2510	429.2510	0.818	0.0000	0.0000	741
2013/06/19	ALBI	07/11/2013			Index Future	431.7770	431.7770	435.3080	435.3080	0.818	0.0000	0.0000	85
2013/06/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/06/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/06/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/06/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/19	EL28	01/08/2013			Bond Future	111.2916	111.2916	111.3960	111.3960	0.094	0.0000	0.0000	0
2013/06/19	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	EL28	01/08/2013	114.99	Put	Bond Future	3,698.3800	3.6984	3,594.0300	3.5940	(2.822)	0	0	0
2013/06/19	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	EL28	01/08/2013	115.00	Put	Bond Future	3,708.3800	3.7084	3,604.0300	3.6040	(2.814)	0	0	0
2013/06/19	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	EL28	01/08/2013	115.01	Put	Bond Future	3,718.3800	3.7184	3,614.0300	3.6140	(2.806)	0	0	0
2013/06/19	ES33	01/08/2013			Bond Future	9.5162	85.0000	9.3602	86.2041	(1.639)	0.0000	0.0000	6,292
2013/06/19	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	ES33	01/08/2013	9.00	Put	Bond Future	4,092.2100	4.0922	2,888.1300	2.8881	(29.424)	0	0	0
2013/06/19	ES33	01/08/2013	91.02	Call	Bond Future	73,948.6600	73.9487	75,152.7400	75.1527	1.628	0	0	0
2013/06/19	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	ES33	07/11/2013			Bond Future	9.6392	82.4181	9.4777	83.6392	(1.675)	0.0000	0.0000	0
2013/06/19	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	ES33	07/11/2013	8.49	Put	Bond Future	9,346.1500	9.3462	8,125.0200	8.1250	(13.066)	0	0	0
2013/06/19	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	ES33	07/11/2013	8.50	Put	Bond Future	9,257.8700	9.2579	8,036.7400	8.0367	(13.190)	0	0	0
2013/06/19	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	ES33	07/11/2013	8.51	Put	Bond Future	9,169.7200	9.1697	7,948.5900	7.9486	(13.317)	0	0	0
2013/06/19	GOVI	01/08/2013			GOVI	425.2300	425.2300	428.6460	428.6460	0.803	0.0000	0.0000	391
2013/06/19	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	GOVI	01/08/2013	445.99	Put	GOVI	207,600.0000	20.7600	173,440.0000	17.3440	(16.455)	0	0	0
2013/06/19	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	GOVI	01/08/2013	446.00	Put	GOVI	207,700.0000	20.7700	173,540.0000	17.3540	(16.447)	0	0	0
2013/06/19	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	GOVI	01/08/2013	446.01	Put	GOVI	207,800.0000	20.7800	173,640.0000	17.3640	(16.439)	0	0	0
2013/06/19	GOVI	07/11/2013			GOVI	431.2300	431.2300	434.6950	434.6950	0.804	0.0000	0.0000	0
2013/06/19	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	GOVI	07/11/2013	445.99	Put	GOVI	147,600.0000	14.7600	112,950.0000	11.2950	(23.476)	0	0	0
2013/06/19	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	GOVI	07/11/2013	446.00	Put	GOVI	147,700.0000	14.7700	113,050.0000	11.3050	(23.460)	0	0	0
2013/06/19	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	GOVI	07/11/2013	446.01	Put	GOVI	147,800.0000	14.7800	113,150.0000	11.3150	(23.444)	0	0	0
2013/06/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/06/19	IGOV	01/08/2013			Index Future	199.1920	199.1920	199.5100	199.5100	0.160	0.0000	0.0000	1,051
2013/06/19	IGOV	07/11/2013			Index Future	202.0290	202.0290	202.3510	202.3510	0.159	0.0000	0.0000	7
2013/06/19	ILBI	01/08/2013			Index Future	540.3200	540.3200	540.3200	540.3200	0.000	0.0000	0.0000	186
2013/06/19	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0

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2013/06/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/06/19	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/06/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/06/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/06/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/06/19	JBAF	19/06/2013			Jibar Tradeable Future	5.1400	94.8600	5.1420	94.8580	0.039	0.0000	0.0000	0
2013/06/19	JBAF	17/07/2013			Jibar Tradeable Future	5.2000	94.8000	5.1900	94.8100	(0.192)	0.0000	0.0000	0
2013/06/19	JBAF	21/08/2013			Jibar Tradeable Future	5.3000	94.7000	5.2100	94.7900	(1.698)	0.0000	0.0000	0
2013/06/19	JBAF	18/09/2013			Jibar Tradeable Future	5.3400	94.6600	5.2100	94.7900	(2.434)	0.0000	0.0000	700
2013/06/19	JBAF	16/10/2013			Jibar Tradeable Future	5.4600	94.5400	5.2700	94.7300	(3.480)	0.0000	0.0000	0
2013/06/19	JBAF	20/11/2013			Jibar Tradeable Future	5.5500	94.4500	5.3600	94.6400	(3.423)	0.0000	0.0000	0
2013/06/19	JBAF	18/12/2013			Jibar Tradeable Future	5.7400	94.2600	5.5000	94.5000	(4.181)	0.0000	0.0000	1,500
2013/06/19	JBAF	19/03/2014			Jibar Tradeable Future	6.0700	93.9300	5.8600	94.1400	(3.460)	0.0000	0.0000	400
2013/06/19	JBAF	18/06/2014			Jibar Tradeable Future	6.3900	93.6100	6.1700	93.8300	(3.443)	0.0000	0.0000	1,000
2013/06/19	JBAF	17/09/2014			Jibar Tradeable Future	6.6800	93.3200	6.4400	93.5600	(3.593)	0.0000	0.0000	0
2013/06/19	JBAF	17/12/2014			Jibar Tradeable Future	6.9500	93.0500	6.6900	93.3100	(3.741)	0.0000	0.0000	0
2013/06/19	JBAF	18/03/2015			Jibar Tradeable Future	7.2300	92.7700	6.9700	93.0300	(3.596)	0.0000	0.0000	250
2013/06/19	R023	01/08/2013			Bond Future	7.7711	103.1991	7.6153	104.2433	(2.004)	0.0000	0.0000	9,547
2013/06/19	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R023	01/08/2013	7.29	Put	Bond Future	3,270.6900	3.2707	2,226.5200	2.2265	(31.925)	0	0	0
2013/06/19	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R023	01/08/2013	7.30	Put	Bond Future	3,201.3200	3.2013	2,157.1500	2.1572	(32.617)	0	0	0
2013/06/19	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R023	01/08/2013	7.31	Put	Bond Future	3,132.0100	3.1320	2,087.8400	2.0878	(33.339)	0	0	0
2013/06/19	R023	07/11/2013			Bond Future	7.8738	100.7397	7.7113	101.7986	(2.063)	0.0000	0.0000	0
2013/06/19	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R023	07/11/2013	6.49	Put	Bond Future	9,502.4600	9.5025	8,443.5700	8.4436	(11.143)	0	0	0
2013/06/19	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R023	07/11/2013	6.50	Put	Bond Future	9,429.7300	9.4297	8,370.8400	8.3708	(11.229)	0	0	0
2013/06/19	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R023	07/11/2013	6.51	Put	Bond Future	9,357.0500	9.3571	8,298.1600	8.2982	(11.316)	0	0	0
2013/06/19	R157	01/08/2013			Bond Future	6.3064	119.2631	6.1478	119.6006	(2.516)	0.0000	0.0000	23,001
2013/06/19	R157	01/08/2013	116.11	Call	Bond Future	89,807.4700	89.8075	90,144.9900	90.1450	0.376	0	0	0
2013/06/19	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R157	07/11/2013			Bond Future	6.4762	114.1397	6.2912	114.4819	(2.857)	0.0000	0.0000	0
2013/06/19	R157	07/11/2013	5.59	Call	Bond Future	152.3000	0.1523	292.6500	0.2927	92.154	0	0	0
2013/06/19	R157	07/11/2013	5.59	Put	Bond Future	1,804.4000	1.8044	1,602.5300	1.6025	(11.188)	0	0	0
2013/06/19	R157	07/11/2013	5.60	Call	Bond Future	155.6200	0.1556	297.5800	0.2976	91.222	0	0	0
2013/06/19	R157	07/11/2013	5.60	Put	Bond Future	1,788.9000	1.7889	1,588.6400	1.5886	(11.195)	0	0	0
2013/06/19	R157	07/11/2013	5.61	Call	Bond Future	158.9900	0.1590	302.5800	0.3026	90.314	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/06/19	R157	07/11/2013	5.61	Put	Bond Future	1,773.4500	1.7734	1,574.8200	1.5748	(11.200)	0	0	0
2013/06/19	R157	06/02/2014			Bond Future	6.6702	115.6747	6.4523	116.0212	(3.266)	0.0000	0.0000	0
2013/06/19	R157	06/02/2014	5.66	Call	Bond Future	231.2000	0.2312	385.5200	0.3855	66.747	0	0	0
2013/06/19	R157	06/02/2014	5.66	Put	Bond Future	1,850.8800	1.8509	1,658.6400	1.6586	(10.386)	0	0	0
2013/06/19	R157	06/02/2014	5.64	Call	Bond Future	224.6500	0.2246	376.5700	0.3766	67.625	0	0	0
2013/06/19	R157	06/02/2014	5.64	Put	Bond Future	1,876.7200	1.8767	1,682.0800	1.6821	(10.371)	0	0	0
2013/06/19	R157	06/02/2014	5.65	Call	Bond Future	227.9000	0.2279	381.0300	0.3810	67.192	0	0	0
2013/06/19	R157	06/02/2014	5.65	Put	Bond Future	1,863.7700	1.8638	1,670.3400	1.6703	(10.378)	0	0	0
2013/06/19	R157	08/05/2014			Bond Future	6.9127	110.4320	6.6503	110.7832	(3.796)	0.0000	0.0000	0
2013/06/19	R157	08/05/2014	5.21	Call	Bond Future	142.6300	0.1426	247.4000	0.2474	73.456	0	0	0
2013/06/19	R157	08/05/2014	5.21	Put	Bond Future	2,450.7100	2.4507	2,204.2400	2.2042	(10.057)	0	0	0
2013/06/19	R157	08/05/2014	5.19	Call	Bond Future	139.0100	0.1390	242.1400	0.2421	74.189	0	0	0
2013/06/19	R157	08/05/2014	5.19	Put	Bond Future	2,474.6100	2.4746	2,226.5000	2.2265	(10.026)	0	0	0
2013/06/19	R157	08/05/2014	5.20	Call	Bond Future	140.8100	0.1408	244.7600	0.2448	73.823	0	0	0
2013/06/19	R157	08/05/2014	5.20	Put	Bond Future	2,462.6500	2.4626	2,215.3600	2.2154	(10.042)	0	0	0
2013/06/19	R186	01/08/2013			Bond Future	8.0544	121.1033	7.9194	122.3545	(1.676)	0.0000	0.0000	61,483
2013/06/19	R186	01/08/2013	7.20	Call	Bond Future	175.0300	0.1750	282.1400	0.2821	61.195	0	0	6,800
2013/06/19	R186	01/08/2013	7.20	Put	Bond Future	8,411.0900	8.4111	7,266.9300	7.2669	(13.603)	0	0	2,957
2013/06/19	R186	01/08/2013	7.25	Call	Bond Future	212.0600	0.2121	338.7200	0.3387	59.728	0	0	5,315
2013/06/19	R186	01/08/2013	7.25	Put	Bond Future	7,944.7400	7.9447	6,820.1300	6.8201	(14.155)	0	0	0
2013/06/19	R186	01/08/2013	7.80	Call	Bond Future	1,222.5800	1.2226	1,695.0400	1.6950	38.645	0	0	0
2013/06/19	R186	01/08/2013	7.80	Put	Bond Future	3,595.3800	3.5954	2,816.5700	2.8166	(21.661)	0	0	20
2013/06/19	R186	01/08/2013	8.00	Call	Bond Future	1,960.0300	1.9600	2,599.5800	2.5996	32.630	0	0	0
2013/06/19	R186	01/08/2013	8.00	Put	Bond Future	2,461.7400	2.4617	1,850.0200	1.8500	(24.849)	0	0	0
2013/06/19	R186	01/08/2013	7.00	Call	Bond Future	76.2600	0.0763	126.7300	0.1267	66.181	0	0	0
2013/06/19	R186	01/08/2013	7.00	Put	Bond Future	10,353.5900	10.3536	9,152.7900	9.1528	(11.598)	0	0	4,100
2013/06/19	R186	01/08/2013	9.00	Call	Bond Future	8,434.4800	8.4345	9,621.7600	9.6218	14.077	0	0	0
2013/06/19	R186	01/08/2013	9.00	Put	Bond Future	161.2100	0.1612	97.2200	0.0972	(39.694)	0	0	0
2013/06/19	R186	01/08/2013	128.26	Call	Bond Future	111,830.8500	111.8308	113,082.1200	113.0821	1.119	0	0	0
2013/06/19	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R186	01/08/2013	7.50	Call	Bond Future	515.0100	0.5150	768.8800	0.7689	49.294	0	0	6,800
2013/06/19	R186	01/08/2013	7.50	Put	Bond Future	5,771.6000	5.7716	4,774.2000	4.7742	(17.281)	0	0	0
2013/06/19	R186	01/08/2013	6.75	Call	Bond Future	23.2800	0.0233	41.1100	0.0411	76.589	0	0	1,000
2013/06/19	R186	01/08/2013	6.75	Put	Bond Future	12,915.9700	12.9160	11,682.5300	11.6825	(9.550)	0	0	0
2013/06/19	R186	01/08/2013	6.80	Call	Bond Future	29.9200	0.0299	52.2000	0.0522	74.465	0	0	0
2013/06/19	R186	01/08/2013	6.80	Put	Bond Future	12,393.7700	12.3938	11,164.7800	11.1648	(9.916)	0	0	100
2013/06/19	R186	01/08/2013	8.80	Call	Bond Future	6,903.9400	6.9039	8,040.1600	8.0402	16.458	0	0	0
2013/06/19	R186	01/08/2013	8.80	Put	Bond Future	311.3900	0.3114	196.3400	0.1963	(36.947)	0	0	6,800
2013/06/19	R186	01/08/2013	6.50	Call	Bond Future	5.9700	0.0060	11.1900	0.0112	87.437	0	0	500
2013/06/19	R186	01/08/2013	6.50	Put	Bond Future	15,586.9700	15.5870	14,340.9200	14.3409	(7.994)	0	0	0
2013/06/19	R186	07/11/2013			Bond Future	8.1517	122.8122	8.0115	124.0811	(1.719)	0.0000	0.0000	540
2013/06/19	R186	07/11/2013	6.50	Call	Bond Future	321.1000	0.3211	437.1700	0.4372	36.148	0	0	5,290
2013/06/19	R186	07/11/2013	6.50	Put	Bond Future	16,554.3500	16.5543	15,401.5900	15.4016	(6.963)	0	0	0
2013/06/19	R186	07/11/2013	6.75	Call	Bond Future	527.6300	0.5276	699.5200	0.6995	32.578	0	0	1,000
2013/06/19	R186	07/11/2013	6.75	Put	Bond Future	14,114.4700	14.1145	13,017.5300	13.0175	(7.772)	0	0	0
2013/06/19	R186	07/11/2013	8.00	Call	Bond Future	3,505.7300	3.5057	4,154.0100	4.1540	18.492	0	0	1,000
2013/06/19	R186	07/11/2013	8.00	Put	Bond Future	4,879.5900	4.8796	4,259.0400	4.2590	(12.717)	0	0	0

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2013/06/19	R186	07/11/2013	8.15	Call	Bond Future	4,140.9300	4.1409	4,852.7700	4.8528	17.190	0	0	0
2013/06/19	R186	07/11/2013	8.15	Put	Bond Future	4,155.9400	4.1559	3,598.9500	3.5989	(13.402)	0	0	0
2013/06/19	R186	07/11/2013	8.16	Call	Bond Future	4,185.3400	4.1853	4,901.4800	4.9015	17.111	0	0	0
2013/06/19	R186	07/11/2013	8.16	Put	Bond Future	4,110.5300	4.1105	3,557.8400	3.5578	(13.446)	0	0	0
2013/06/19	R186	07/11/2013	8.75	Call	Bond Future	7,259.1900	7.2592	8,204.1300	8.2041	13.017	0	0	0
2013/06/19	R186	07/11/2013	8.75	Put	Bond Future	2,049.5200	2.0495	1,725.6300	1.7256	(15.803)	0	0	1,030
2013/06/19	R186	07/11/2013	9.00	Call	Bond Future	8,769.4900	8.7695	9,792.3500	9.7924	11.664	0	0	0
2013/06/19	R186	07/11/2013	9.00	Put	Bond Future	1,478.4500	1.4784	1,232.4800	1.2325	(16.637)	0	0	1,000
2013/06/19	R186	07/11/2013	8.14	Call	Bond Future	4,096.7800	4.0968	4,804.3100	4.8043	17.270	0	0	0
2013/06/19	R186	07/11/2013	8.14	Put	Bond Future	4,201.7100	4.2017	3,640.4100	3.6404	(13.359)	0	0	0
2013/06/19	R186	06/02/2014			Bond Future	8.2423	119.1733	8.0972	120.4590	(1.761)	0.0000	0.0000	0
2013/06/19	R186	06/02/2014	7.75	Call	Bond Future	3,243.1900	3.2432	3,825.1900	3.8252	17.945	0	0	0
2013/06/19	R186	06/02/2014	7.75	Put	Bond Future	7,684.0100	7.6840	6,980.3600	6.9804	(9.157)	0	0	0
2013/06/19	R186	06/02/2014	7.76	Call	Bond Future	3,276.0400	3.2760	3,862.0200	3.8620	17.887	0	0	0
2013/06/19	R186	06/02/2014	7.76	Put	Bond Future	7,624.3500	7.6243	6,924.6800	6.9247	(9.177)	0	0	0
2013/06/19	R186	06/02/2014	7.74	Call	Bond Future	3,210.1800	3.2102	3,788.5800	3.7886	18.018	0	0	0
2013/06/19	R186	06/02/2014	7.74	Put	Bond Future	7,743.6000	7.7436	7,036.3500	7.0363	(9.133)	0	0	0
2013/06/19	R186	08/05/2014			Bond Future	8.3369	120.7872	8.1865	122.0902	(1.805)	0.0000	0.0000	0
2013/06/19	R186	08/05/2014	7.10	Call	Bond Future	2,031.3900	2.0314	2,415.4800	2.4155	18.908	0	0	0
2013/06/19	R186	08/05/2014	7.10	Put	Bond Future	13,369.9700	13.3700	12,451.0200	12.4510	(6.873)	0	0	0
2013/06/19	R186	08/05/2014	7.11	Call	Bond Future	2,052.1000	2.0521	2,438.9400	2.4389	18.851	0	0	0
2013/06/19	R186	08/05/2014	7.11	Put	Bond Future	13,293.0500	13.2931	12,376.8500	12.3768	(6.892)	0	0	0
2013/06/19	R186	08/05/2014	7.09	Call	Bond Future	2,010.8300	2.0108	2,392.1800	2.3922	18.965	0	0	0
2013/06/19	R186	08/05/2014	7.09	Put	Bond Future	13,447.1500	13.4471	12,525.4600	12.5255	(6.854)	0	0	0
2013/06/19	R197	01/08/2013			Bond Future	284.9786	284.9786	286.4294	286.4294	0.509	0.0000	0.0000	2,546
2013/06/19	R197	01/08/2013	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R197	01/08/2013	294.99	Put	Bond Future	10,011.3600	10.0114	8,560.6300	8.5606	(14.491)	0	0	0
2013/06/19	R197	01/08/2013	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R197	01/08/2013	295.00	Put	Bond Future	10,021.3600	10.0214	8,570.6300	8.5706	(14.476)	0	0	0
2013/06/19	R197	01/08/2013	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R197	01/08/2013	295.01	Put	Bond Future	10,031.3600	10.0314	8,580.6300	8.5806	(14.462)	0	0	0
2013/06/19	R201	01/08/2013			Bond Future	5.9471	104.7348	5.8013	104.9299	(2.452)	0.0000	0.0000	0
2013/06/19	R201	01/08/2013	107.45	Call	Bond Future	67,489.1300	67.4891	67,684.2100	67.6842	0.289	0	0	0
2013/06/19	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R201	07/11/2013			Bond Future	6.1125	106.2127	5.9292	106.4105	(2.998)	0.0000	0.0000	0
2013/06/19	R201	07/11/2013	4.79	Call	Bond Future	24.0300	0.0240	66.5600	0.0666	176.987	0	0	0
2013/06/19	R201	07/11/2013	4.79	Put	Bond Future	1,464.0800	1.4641	1,308.8200	1.3088	(10.605)	0	0	0
2013/06/19	R201	07/11/2013	4.80	Call	Bond Future	24.7000	0.0247	67.9300	0.0679	175.020	0	0	0
2013/06/19	R201	07/11/2013	4.80	Put	Bond Future	1,453.7500	1.4538	1,299.1900	1.2992	(10.632)	0	0	0
2013/06/19	R201	07/11/2013	4.81	Call	Bond Future	25.3800	0.0254	69.3200	0.0693	173.128	0	0	0
2013/06/19	R201	07/11/2013	4.81	Put	Bond Future	1,443.4300	1.4434	1,289.5800	1.2896	(10.659)	0	0	0
2013/06/19	R201	06/02/2014			Bond Future	6.3208	103.2324	6.0820	103.4326	(3.778)	0.0000	0.0000	0
2013/06/19	R201	06/02/2014	5.26	Call	Bond Future	99.9300	0.0999	184.9800	0.1850	85.110	0	0	0
2013/06/19	R201	06/02/2014	5.26	Put	Bond Future	994.0100	0.9940	878.8600	0.8789	(11.584)	0	0	0
2013/06/19	R201	06/02/2014	5.24	Call	Bond Future	96.8600	0.0969	180.2200	0.1802	86.062	0	0	0
2013/06/19	R201	06/02/2014	5.24	Put	Bond Future	1,007.9200	1.0079	891.0800	0.8911	(11.592)	0	0	0

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2013/06/19	R201	06/02/2014	5.25	Call	Bond Future	98.3900	0.0984	182.4500	0.1825	85.436	0	0	0
2013/06/19	R201	06/02/2014	5.25	Put	Bond Future	1,000.9600	1.0010	884.8200	0.8848	(11.603)	0	0	0
2013/06/19	R201	08/05/2014			Bond Future	6.6916	104.6304	6.3505	104.8333	(5.098)	0.0000	0.0000	0
2013/06/19	R201	08/05/2014	4.76	Call	Bond Future	53.3800	0.0534	108.7700	0.1088	103.765	0	0	0
2013/06/19	R201	08/05/2014	4.76	Put	Bond Future	1,212.0800	1.2121	1,064.5800	1.0646	(12.169)	0	0	0
2013/06/19	R201	08/05/2014	4.74	Call	Bond Future	52.0200	0.0520	106.5500	0.1065	104.825	0	0	0
2013/06/19	R201	08/05/2014	4.74	Put	Bond Future	1,222.8400	1.2228	1,074.4800	1.0745	(12.132)	0	0	0
2013/06/19	R201	08/05/2014	4.75	Call	Bond Future	52.7000	0.0527	107.6500	0.1077	104.269	0	0	0
2013/06/19	R201	08/05/2014	4.75	Put	Bond Future	1,217.4600	1.2175	1,069.5200	1.0695	(12.152)	0	0	0
2013/06/19	R202	01/08/2013			Bond Future	209.2147	209.2147	209.4065	209.4065	0.092	0.0000	0.0000	44,020
2013/06/19	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R202	01/08/2013	222.99	Put	Bond Future	13,775.3200	13.7753	13,583.5000	13.5835	(1.392)	0	0	0
2013/06/19	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R202	01/08/2013	223.00	Put	Bond Future	13,785.3200	13.7853	13,593.5000	13.5935	(1.391)	0	0	0
2013/06/19	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R202	01/08/2013	223.01	Put	Bond Future	13,795.3200	13.7953	13,603.5000	13.6035	(1.390)	0	0	0
2013/06/19	R203	01/08/2013			Bond Future	7.0160	107.5556	6.8879	108.0195	(1.826)	0.0000	0.0000	4,182
2013/06/19	R203	01/08/2013	109.11	Call	Bond Future	94,342.4100	94.3424	94,806.3000	94.8063	0.492	0	0	0
2013/06/19	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R203	07/11/2013			Bond Future	7.1587	104.9140	7.0200	105.3843	(1.938)	0.0000	0.0000	0
2013/06/19	R203	07/11/2013	5.71	Call	Bond Future	99.5400	0.0995	160.4500	0.1605	61.191	0	0	15
2013/06/19	R203	07/11/2013	5.71	Put	Bond Future	5,142.7900	5.1428	4,733.3600	4.7334	(7.961)	0	0	0
2013/06/19	R203	07/11/2013	5.99	Call	Bond Future	185.8900	0.1859	280.6400	0.2806	50.971	0	0	0
2013/06/19	R203	07/11/2013	5.99	Put	Bond Future	4,231.3700	4.2314	3,855.7800	3.8558	(8.876)	0	0	0
2013/06/19	R203	07/11/2013	6.00	Call	Bond Future	189.8500	0.1898	286.0000	0.2860	50.645	0	0	0
2013/06/19	R203	07/11/2013	6.00	Put	Bond Future	4,199.9000	4.1999	3,825.7100	3.8257	(8.909)	0	0	0
2013/06/19	R203	07/11/2013	6.01	Call	Bond Future	194.0200	0.1940	291.4300	0.2914	50.206	0	0	0
2013/06/19	R203	07/11/2013	6.01	Put	Bond Future	4,168.6600	4.1687	3,795.7300	3.7957	(8.946)	0	0	0
2013/06/19	R203	07/11/2013	571.00	Call	Bond Future	102,684.4300	102.6844	103,154.7700	103.1548	0.458	0	0	0
2013/06/19	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R203	06/02/2014			Bond Future	7.3039	106.3247	7.1538	106.8012	(2.055)	0.0000	0.0000	0
2013/06/19	R203	06/02/2014	6.16	Call	Bond Future	418.1500	0.4181	565.5500	0.5655	35.251	0	0	0
2013/06/19	R203	06/02/2014	6.16	Put	Bond Future	4,117.8200	4.1178	3,788.7900	3.7888	(7.990)	0	0	0
2013/06/19	R203	06/02/2014	5.95	Call	Bond Future	306.9700	0.3070	427.3100	0.4273	39.203	0	0	16
2013/06/19	R203	06/02/2014	5.95	Put	Bond Future	4,703.4700	4.7035	4,347.3800	4.3474	(7.571)	0	0	0
2013/06/19	R203	06/02/2014	6.14	Call	Bond Future	406.3700	0.4064	551.0800	0.5511	35.610	0	0	0
2013/06/19	R203	06/02/2014	6.14	Put	Bond Future	4,172.1700	4.1722	3,840.4500	3.8405	(7.951)	0	0	0
2013/06/19	R203	06/02/2014	6.15	Call	Bond Future	412.2200	0.4122	558.2800	0.5583	35.433	0	0	0
2013/06/19	R203	06/02/2014	6.15	Put	Bond Future	4,144.9500	4.1450	3,814.5800	3.8146	(7.970)	0	0	0
2013/06/19	R203	08/05/2014			Bond Future	7.4602	103.6034	7.2971	104.0863	(2.186)	0.0000	0.0000	0
2013/06/19	R203	08/05/2014	5.76	Call	Bond Future	337.5100	0.3375	456.3000	0.4563	35.196	0	0	0
2013/06/19	R203	08/05/2014	5.76	Put	Bond Future	5,511.8500	5.5118	5,147.7900	5.1478	(6.605)	0	0	0
2013/06/19	R203	08/05/2014	7.40	Call	Bond Future	0.0000	0.0000	2,128.8600	2.1289	100.000	0	0	0
2013/06/19	R203	08/05/2014	7.40	Put	Bond Future	0.0000	0.0000	1,824.0200	1.8240	100.000	0	0	0
2013/06/19	R203	08/05/2014	5.74	Call	Bond Future	329.1800	0.3292	445.9800	0.4460	35.482	0	0	0
2013/06/19	R203	08/05/2014	5.74	Put	Bond Future	5,566.2800	5.5663	5,200.2300	5.2002	(6.576)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/06/19	R203	08/05/2014	5.75	Call	Bond Future	333.3200	0.3333	451.1100	0.4511	35.338	0	0	0
2013/06/19	R203	08/05/2014	5.75	Put	Bond Future	5,539.0400	5.5390	5,173.9800	5.1740	(6.591)	0	0	0
2013/06/19	R204	01/08/2013			Bond Future	7.1991	104.5098	7.0724	105.0808	(1.761)	0.0000	0.0000	25,172
2013/06/19	R204	01/08/2013	110.75	Call	Bond Future	95,626.3300	95.6263	96,197.3100	96.1973	0.597	0	0	0
2013/06/19	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R204	07/11/2013			Bond Future	7.3212	105.9846	7.1862	106.5636	(1.845)	0.0000	0.0000	0
2013/06/19	R204	07/11/2013	6.29	Call	Bond Future	369.5300	0.3695	522.6800	0.5227	41.445	0	0	0
2013/06/19	R204	07/11/2013	6.29	Put	Bond Future	4,892.8900	4.8929	4,467.0700	4.4671	(8.703)	0	0	0
2013/06/19	R204	07/11/2013	6.30	Call	Bond Future	376.7500	0.3767	531.8500	0.5319	41.168	0	0	0
2013/06/19	R204	07/11/2013	6.30	Put	Bond Future	4,855.0900	4.8551	4,431.2200	4.4312	(8.730)	0	0	0
2013/06/19	R204	07/11/2013	6.31	Call	Bond Future	384.0900	0.3841	541.1400	0.5411	40.889	0	0	0
2013/06/19	R204	07/11/2013	6.31	Put	Bond Future	4,817.4300	4.8174	4,395.5100	4.3955	(8.758)	0	0	0
2013/06/19	R204	07/11/2013	7.00	Call	Bond Future	1,186.6900	1.1867	1,497.4600	1.4975	26.188	0	0	0
2013/06/19	R204	07/11/2013	7.00	Put	Bond Future	2,570.3200	2.5703	2,302.1200	2.3021	(10.434)	0	0	1,270
2013/06/19	R204	06/02/2014			Bond Future	7.4393	103.3790	7.2958	103.9656	(1.930)	0.0000	0.0000	0
2013/06/19	R204	06/02/2014	6.40	Call	Bond Future	715.0100	0.7150	922.9400	0.9229	29.081	0	0	0
2013/06/19	R204	06/02/2014	6.40	Put	Bond Future	5,056.1400	5.0561	4,677.5100	4.6775	(7.489)	0	0	0
2013/06/19	R204	06/02/2014	6.41	Call	Bond Future	724.1800	0.7242	933.7700	0.9338	28.942	0	0	0
2013/06/19	R204	06/02/2014	6.41	Put	Bond Future	5,022.4800	5.0225	4,645.5100	4.6455	(7.506)	0	0	0
2013/06/19	R204	06/02/2014	6.39	Call	Bond Future	705.9300	0.7059	912.1900	0.9122	29.218	0	0	0
2013/06/19	R204	06/02/2014	6.39	Put	Bond Future	5,089.9100	5.0899	4,709.6100	4.7096	(7.472)	0	0	0
2013/06/19	R204	08/05/2014			Bond Future	7.5695	104.7790	7.4164	105.3734	(2.022)	0.0000	0.0000	0
2013/06/19	R204	08/05/2014	6.05	Call	Bond Future	648.5000	0.6485	837.9100	0.8379	29.207	0	0	0
2013/06/19	R204	08/05/2014	6.05	Put	Bond Future	6,741.8100	6.7418	6,336.7900	6.3368	(6.008)	0	0	0
2013/06/19	R204	08/05/2014	6.06	Call	Bond Future	655.6700	0.6557	846.4200	0.8464	29.092	0	0	0
2013/06/19	R204	08/05/2014	6.06	Put	Bond Future	6,707.4400	6.7074	6,303.7600	6.3038	(6.018)	0	0	0
2013/06/19	R204	08/05/2014	6.04	Call	Bond Future	641.3900	0.6414	829.4600	0.8295	29.322	0	0	0
2013/06/19	R204	08/05/2014	6.04	Put	Bond Future	6,776.2500	6.7763	6,369.8900	6.3699	(5.997)	0	0	0
2013/06/19	R206	01/08/2013			Bond Future	5.8212	101.1370	5.6718	101.2024	(2.566)	0.0000	0.0000	0
2013/06/19	R206	01/08/2013	103.94	Call	Bond Future	30,138.8600	30.1389	30,204.2700	30.2043	0.217	0	0	0
2013/06/19	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R206	07/11/2013			Bond Future	6.5939	102.5642	6.2213	102.6304	(5.649)	0.0000	0.0000	0
2013/06/19	R206	07/11/2013	4.29	Call	Bond Future	5.2200	0.0052	13.7400	0.0137	163.218	0	0	0
2013/06/19	R206	07/11/2013	4.29	Put	Bond Future	416.4600	0.4165	358.7000	0.3587	(13.869)	0	0	0
2013/06/19	R206	07/11/2013	4.30	Call	Bond Future	5.3100	0.0053	13.9300	0.0139	162.335	0	0	0
2013/06/19	R206	07/11/2013	4.30	Put	Bond Future	414.7500	0.4148	357.0900	0.3571	(13.902)	0	0	0
2013/06/19	R206	07/11/2013	4.31	Call	Bond Future	5.4000	0.0054	14.1200	0.0141	161.481	0	0	0
2013/06/19	R206	07/11/2013	4.31	Put	Bond Future	413.0500	0.4130	355.4900	0.3555	(13.935)	0	0	0
2013/06/19	R207	01/08/2013			Bond Future	7.4539	99.3986	7.3120	100.1127	(1.903)	0.0000	0.0000	23,757
2013/06/19	R207	01/08/2013	106.18	Call	Bond Future	91,827.4400	91.8274	92,541.4900	92.5415	0.778	0	0	0
2013/06/19	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R207	07/11/2013			Bond Future	7.5684	100.8013	7.4187	101.5253	(1.978)	0.0000	0.0000	0
2013/06/19	R207	07/11/2013	6.69	Call	Bond Future	533.8400	0.5338	800.4700	0.8005	49.946	0	0	0
2013/06/19	R207	07/11/2013	6.69	Put	Bond Future	4,877.9200	4.8779	4,420.4700	4.4205	(9.378)	0	0	0
2013/06/19	R207	07/11/2013	6.70	Call	Bond Future	543.7200	0.5437	813.2300	0.8132	49.568	0	0	0

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2013/06/19	R207	07/11/2013	6.70	Put	Bond Future	4,837.0400	4.8370	4,382.4700	4.3825	(9.398)	0	0	0
2013/06/19	R207	07/11/2013	6.71	Call	Bond Future	553.7300	0.5537	826.1300	0.8261	49.194	0	0	0
2013/06/19	R207	07/11/2013	6.71	Put	Bond Future	4,796.3300	4.7963	4,344.6500	4.3446	(9.417)	0	0	0
2013/06/19	R207	06/02/2014			Bond Future	7.6796	98.5172	7.5220	99.2508	(2.053)	0.0000	0.0000	0
2013/06/19	R207	06/02/2014	6.66	Call	Bond Future	751.3200	0.7513	1,063.1300	1.0631	41.502	0	0	0
2013/06/19	R207	06/02/2014	6.66	Put	Bond Future	5,617.4800	5.6175	5,195.6900	5.1957	(7.509)	0	0	0
2013/06/19	R207	06/02/2014	6.64	Call	Bond Future	731.3000	0.7313	1,038.3000	1.0383	41.980	0	0	0
2013/06/19	R207	06/02/2014	6.64	Put	Bond Future	5,695.8200	5.6958	5,269.2200	5.2692	(7.490)	0	0	0
2013/06/19	R207	06/02/2014	6.65	Call	Bond Future	741.2600	0.7413	1,050.6600	1.0507	41.740	0	0	0
2013/06/19	R207	06/02/2014	6.65	Put	Bond Future	5,656.5800	5.6566	5,232.3800	5.2324	(7.499)	0	0	0
2013/06/19	R207	08/05/2014			Bond Future	7.8029	99.8514	7.6365	100.5949	(2.132)	0.0000	0.0000	0
2013/06/19	R207	08/05/2014	6.21	Call	Bond Future	615.1700	0.6152	896.2200	0.8962	45.687	0	0	0
2013/06/19	R207	08/05/2014	6.21	Put	Bond Future	8,024.6300	8.0246	7,562.2000	7.5622	(5.763)	0	0	0
2013/06/19	R207	08/05/2014	6.19	Call	Bond Future	600.7300	0.6007	877.8200	0.8778	46.126	0	0	0
2013/06/19	R207	08/05/2014	6.19	Put	Bond Future	8,107.4900	8.1075	7,641.1000	7.6411	(5.753)	0	0	0
2013/06/19	R207	08/05/2014	6.20	Call	Bond Future	607.9200	0.6079	886.9900	0.8870	45.906	0	0	0
2013/06/19	R207	08/05/2014	6.20	Put	Bond Future	8,066.0200	8.0660	7,601.6100	7.6016	(5.758)	0	0	0
2013/06/19	R208	01/08/2013			Bond Future	7.5433	97.7996	7.3921	98.6464	(2.004)	0.0000	0.0000	19,719
2013/06/19	R208	01/08/2013	101.40	Call	Bond Future	88,755.1500	88.7551	89,601.9700	89.6020	0.954	0	0	0
2013/06/19	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R208	07/11/2013			Bond Future	7.6494	95.7838	7.4910	96.6425	(2.071)	0.0000	0.0000	0
2013/06/19	R208	07/11/2013	6.79	Call	Bond Future	695.9100	0.6959	931.5200	0.9315	33.856	0	0	0
2013/06/19	R208	07/11/2013	6.79	Put	Bond Future	5,470.1200	5.4701	4,847.0100	4.8470	(11.391)	0	0	0
2013/06/19	R208	07/11/2013	6.80	Call	Bond Future	707.8100	0.7078	946.1800	0.9462	33.677	0	0	0
2013/06/19	R208	07/11/2013	6.80	Put	Bond Future	5,424.7900	5.4248	4,804.4400	4.8044	(11.435)	0	0	0
2013/06/19	R208	07/11/2013	6.81	Call	Bond Future	719.8600	0.7199	961.0000	0.9610	33.498	0	0	0
2013/06/19	R208	07/11/2013	6.81	Put	Bond Future	5,379.6600	5.3797	4,762.0800	4.7621	(11.480)	0	0	0
2013/06/19	R208	07/11/2013	7.50	Call	Bond Future	1,957.9600	1.9580	2,412.8400	2.4128	23.232	0	0	0
2013/06/19	R208	07/11/2013	7.50	Put	Bond Future	2,767.4300	2.7674	2,363.5900	2.3636	(14.593)	0	0	1,520
2013/06/19	R208	06/02/2014			Bond Future	7.7499	97.0718	7.5842	97.9418	(2.138)	0.0000	0.0000	0
2013/06/19	R208	06/02/2014	6.75	Call	Bond Future	913.7600	0.9138	1,232.0100	1.2320	34.829	0	0	0
2013/06/19	R208	06/02/2014	6.75	Put	Bond Future	6,315.8900	6.3159	5,764.1700	5.7642	(8.735)	0	0	0
2013/06/19	R208	06/02/2014	6.76	Call	Bond Future	926.2000	0.9262	1,247.0600	1.2471	34.643	0	0	0
2013/06/19	R208	06/02/2014	6.76	Put	Bond Future	6,272.4600	6.2725	5,723.3500	5.7234	(8.754)	0	0	0
2013/06/19	R208	06/02/2014	6.74	Call	Bond Future	901.9200	0.9019	1,217.6100	1.2176	35.002	0	0	0
2013/06/19	R208	06/02/2014	6.74	Put	Bond Future	6,359.9600	6.3600	5,805.6800	5.8057	(8.715)	0	0	0
2013/06/19	R208	08/05/2014			Bond Future	7.8554	94.9898	7.6818	95.8716	(2.209)	0.0000	0.0000	0
2013/06/19	R208	08/05/2014	6.30	Call	Bond Future	719.3000	0.7193	1,007.8500	1.0078	40.115	0	0	0
2013/06/19	R208	08/05/2014	6.30	Put	Bond Future	8,995.1300	8.9951	8,401.9000	8.4019	(6.595)	0	0	0
2013/06/19	R208	08/05/2014	6.31	Call	Bond Future	727.8600	0.7279	1,018.5500	1.0186	39.938	0	0	0
2013/06/19	R208	08/05/2014	6.31	Put	Bond Future	8,947.7000	8.9477	8,356.6100	8.3566	(6.606)	0	0	0
2013/06/19	R208	08/05/2014	6.29	Call	Bond Future	710.8300	0.7108	997.2400	0.9972	40.292	0	0	0
2013/06/19	R208	08/05/2014	6.29	Put	Bond Future	9,042.6700	9.0427	8,447.3000	8.4473	(6.584)	0	0	0
2013/06/19	R209	01/08/2013			Bond Future	8.8834	76.6667	8.7488	77.7165	(1.515)	0.0000	0.0000	11,668
2013/06/19	R209	01/08/2013	8.00	Call	Bond Future	174.3600	0.1744	271.6200	0.2716	55.781	0	0	0
2013/06/19	R209	01/08/2013	8.00	Put	Bond Future	7,506.6500	7.5066	6,554.0900	6.5541	(12.690)	0	0	2,000

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2013/06/19	R209	01/08/2013	79.36	Call	Bond Future	66,717.5600		66.7176	67,767.3800	67.7674	1.574	0	0	0
2013/06/19	R209	01/08/2013	79.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R209	07/11/2013			Bond Future	8.9770		74.6042	8.8382	75.6688	(1.547)	0.0000	0.0000	0
2013/06/19	R209	07/11/2013	8.65	Call	Bond Future	2,579.9800		2.5800	3,086.4200	3.0864	19.630	0	0	0
2013/06/19	R209	07/11/2013	8.65	Put	Bond Future	5,125.8400		5.1258	4,567.7200	4.5677	(10.888)	0	0	4,700
2013/06/19	R209	07/11/2013	8.79	Call	Bond Future	3,023.3500		3.0233	3,579.8100	3.5798	18.405	0	0	0
2013/06/19	R209	07/11/2013	8.79	Put	Bond Future	4,462.7100		4.4627	3,954.6100	3.9546	(11.385)	0	0	0
2013/06/19	R209	07/11/2013	8.80	Call	Bond Future	3,056.5600		3.0566	3,616.5600	3.6166	18.321	0	0	0
2013/06/19	R209	07/11/2013	8.80	Put	Bond Future	4,417.8400		4.4178	3,913.2800	3.9133	(11.421)	0	0	0
2013/06/19	R209	07/11/2013	8.81	Call	Bond Future	3,089.9700		3.0900	3,653.5100	3.6535	18.238	0	0	0
2013/06/19	R209	07/11/2013	8.81	Put	Bond Future	4,373.2900		4.3733	3,872.2700	3.8723	(11.456)	0	0	0
2013/06/19	R209	07/11/2013	9.40	Call	Bond Future	5,403.8600		5.4039	6,156.8700	6.1569	13.935	0	0	0
2013/06/19	R209	07/11/2013	9.40	Put	Bond Future	2,302.8500		2.3028	1,991.3000	1.9913	(13.529)	0	0	5,000
2013/06/19	R209	07/11/2013	9.50	Call	Bond Future	5,852.4400		5.8524	6,633.2000	6.6332	13.341	0	0	0
2013/06/19	R209	07/11/2013	9.50	Put	Bond Future	2,048.4000		2.0484	1,764.6000	1.7646	(13.855)	0	0	980
2013/06/19	R209	06/02/2014			Bond Future	9.0638		75.6075	8.9210	76.6861	(1.576)	0.0000	0.0000	0
2013/06/19	R209	06/02/2014	8.55	Call	Bond Future	3,049.7400		3.0497	3,622.4100	3.6224	18.778	0	0	0
2013/06/19	R209	06/02/2014	8.55	Put	Bond Future	7,047.1100		7.0471	6,541.1100	6.5411	(7.180)	0	0	0
2013/06/19	R209	06/02/2014	8.56	Call	Bond Future	3,078.3700		3.0784	3,653.9700	3.6540	18.698	0	0	0
2013/06/19	R209	06/02/2014	8.56	Put	Bond Future	6,994.7500		6.9948	6,491.6800	6.4917	(7.192)	0	0	0
2013/06/19	R209	06/02/2014	8.54	Call	Bond Future	3,021.2600		3.0213	3,591.0000	3.5910	18.858	0	0	0
2013/06/19	R209	06/02/2014	8.54	Put	Bond Future	7,099.7600		7.0998	6,590.8300	6.5908	(7.168)	0	0	0
2013/06/19	R209	08/05/2014			Bond Future	9.1521		73.4863	9.0050	74.5797	(1.607)	0.0000	0.0000	0
2013/06/19	R209	08/05/2014	7.85	Call	Bond Future	1,932.8300		1.9328	2,322.2000	2.3222	20.145	0	0	0
2013/06/19	R209	08/05/2014	7.85	Put	Bond Future	12,567.8900		12.5679	11,863.9400	11.8639	(5.601)	0	0	0
2013/06/19	R209	08/05/2014	7.86	Call	Bond Future	1,951.3500		1.9513	2,343.1500	2.3431	20.078	0	0	0
2013/06/19	R209	08/05/2014	7.86	Put	Bond Future	12,495.8900		12.4959	11,794.3700	11.7944	(5.614)	0	0	0
2013/06/19	R209	08/05/2014	7.84	Call	Bond Future	1,914.4300		1.9144	2,301.3700	2.3014	20.212	0	0	0
2013/06/19	R209	08/05/2014	7.84	Put	Bond Future	12,640.1500		12.6402	11,933.7700	11.9338	(5.588)	0	0	0
2013/06/19	R210	01/08/2013			Bond Future	160.3931		160.3931	160.5377	160.5377	0.090	0.0000	0.0000	1,237
2013/06/19	R210	01/08/2013	172.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R210	01/08/2013	172.99	Put	Bond Future	12,596.8900		12.5969	12,452.2700	12.4523	(1.148)	0	0	0
2013/06/19	R210	01/08/2013	173.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R210	01/08/2013	173.00	Put	Bond Future	12,606.8900		12.6069	12,462.2700	12.4623	(1.147)	0	0	0
2013/06/19	R210	01/08/2013	173.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R210	01/08/2013	173.01	Put	Bond Future	12,616.8900		12.6169	12,472.2700	12.4723	(1.146)	0	0	0
2013/06/19	R211	01/08/2013			Bond Future	130.0218		130.0218	130.1158	130.1158	0.072	0.0000	0.0000	522
2013/06/19	R211	01/08/2013	129.99	Call	Bond Future	31.7800		0.0318	125.8200	0.1258	295.909	0	0	0
2013/06/19	R211	01/08/2013	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R211	01/08/2013	130.00	Call	Bond Future	21.7800		0.0218	115.8200	0.1158	431.772	0	0	0
2013/06/19	R211	01/08/2013	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R211	01/08/2013	130.01	Call	Bond Future	11.7800		0.0118	105.8200	0.1058	798.302	0	0	0
2013/06/19	R211	01/08/2013	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R212	01/08/2013			Bond Future	132.1611		132.1611	132.2746	132.2746	0.086	0.0000	0.0000	21,791
2013/06/19	R212	01/08/2013	137.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2013/06/19	R212	01/08/2013	137.99	Put	Bond Future	5,828.8600	5.8289	5,715.4200	5.7154	(1.946)	0	0	0
2013/06/19	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R212	01/08/2013	138.00	Put	Bond Future	5,838.8600	5.8389	5,725.4200	5.7254	(1.943)	0	0	0
2013/06/19	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R212	01/08/2013	138.01	Put	Bond Future	5,848.8600	5.8489	5,735.4200	5.7354	(1.940)	0	0	0
2013/06/19	R213	01/08/2013			Bond Future	8.6852	87.9701	8.5503	89.0492	(1.552)	0.0000	0.0000	7,971
2013/06/19	R213	01/08/2013	91.25	Call	Bond Future	77,355.0400	77.3550	78,434.1400	78.4341	1.395	0	0	0
2013/06/19	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R213	07/11/2013			Bond Future	8.7840	85.6747	8.6447	86.7689	(1.585)	0.0000	0.0000	0
2013/06/19	R213	07/11/2013	8.59	Call	Bond Future	2,936.9700	2.9370	3,628.1000	3.6281	23.532	0	0	0
2013/06/19	R213	07/11/2013	8.59	Put	Bond Future	4,466.9800	4.4670	4,063.8300	4.0638	(9.025)	0	0	0
2013/06/19	R213	07/11/2013	8.60	Call	Bond Future	2,970.7100	2.9707	3,665.8200	3.6658	23.399	0	0	0
2013/06/19	R213	07/11/2013	8.60	Put	Bond Future	4,420.8600	4.4209	4,021.6900	4.0217	(9.029)	0	0	0
2013/06/19	R213	07/11/2013	8.61	Call	Bond Future	3,004.8900	3.0049	3,703.7500	3.7038	23.257	0	0	0
2013/06/19	R213	07/11/2013	8.61	Put	Bond Future	4,375.3000	4.3753	3,979.8800	3.9799	(9.038)	0	0	0
2013/06/19	R213	06/02/2014			Bond Future	8.8775	86.8266	8.7339	87.9355	(1.618)	0.0000	0.0000	0
2013/06/19	R213	06/02/2014	8.31	Call	Bond Future	2,859.6000	2.8596	3,440.2400	3.4402	20.305	0	0	0
2013/06/19	R213	06/02/2014	8.31	Put	Bond Future	7,368.4600	7.3685	6,840.2500	6.8402	(7.169)	0	0	0
2013/06/19	R213	06/02/2014	8.29	Call	Bond Future	2,804.1000	2.8041	3,378.5500	3.3786	20.486	0	0	0
2013/06/19	R213	06/02/2014	8.29	Put	Bond Future	7,478.2100	7.4782	6,943.8100	6.9438	(7.146)	0	0	0
2013/06/19	R213	06/02/2014	8.30	Call	Bond Future	2,831.7700	2.8318	3,409.3200	3.4093	20.395	0	0	0
2013/06/19	R213	06/02/2014	8.30	Put	Bond Future	7,423.2000	7.4232	6,891.9000	6.8919	(7.157)	0	0	0
2013/06/19	R213	08/05/2014			Bond Future	8.9690	84.4640	8.8210	85.5878	(1.650)	0.0000	0.0000	0
2013/06/19	R213	08/05/2014	7.66	Call	Bond Future	1,912.7900	1.9128	2,314.7600	2.3148	21.015	0	0	0
2013/06/19	R213	08/05/2014	7.66	Put	Bond Future	12,661.6900	12.6617	11,939.8200	11.9398	(5.701)	0	0	0
2013/06/19	R213	08/05/2014	7.64	Call	Bond Future	1,876.3400	1.8763	2,273.3400	2.2733	21.158	0	0	0
2013/06/19	R213	08/05/2014	7.64	Put	Bond Future	12,804.5200	12.8045	12,077.6800	12.0777	(5.676)	0	0	0
2013/06/19	R213	08/05/2014	7.65	Call	Bond Future	1,894.5000	1.8945	2,293.9900	2.2940	21.087	0	0	0
2013/06/19	R213	08/05/2014	7.65	Put	Bond Future	12,732.9800	12.7330	12,008.6300	12.0086	(5.689)	0	0	0
2013/06/19	R214	01/08/2013			Bond Future	8.9374	77.9770	8.8078	79.0322	(1.449)	0.0000	0.0000	840
2013/06/19	R214	01/08/2013	84.31	Call	Bond Future	67,529.1100	67.5291	68,584.3400	68.5843	1.563	0	0	0
2013/06/19	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R214	07/11/2013			Bond Future	9.0296	75.7932	8.8960	76.8633	(1.479)	0.0000	0.0000	0
2013/06/19	R214	07/11/2013	7.80	Call	Bond Future	691.4300	0.6914	981.5700	0.9816	41.962	0	0	0
2013/06/19	R214	07/11/2013	7.80	Put	Bond Future	11,591.2700	11.5913	10,811.4000	10.8114	(6.728)	0	0	0
2013/06/19	R214	07/11/2013	7.81	Call	Bond Future	703.8000	0.7038	997.3400	0.9973	41.708	0	0	0
2013/06/19	R214	07/11/2013	7.81	Put	Bond Future	11,504.6900	11.5047	10,728.2200	10.7282	(6.749)	0	0	0
2013/06/19	R214	07/11/2013	7.79	Call	Bond Future	679.2200	0.6792	965.9800	0.9660	42.219	0	0	0
2013/06/19	R214	07/11/2013	7.79	Put	Bond Future	11,678.2100	11.6782	10,894.9600	10.8950	(6.707)	0	0	0
2013/06/19	R248	01/08/2013			Bond Future	9.0442	100.6692	8.9297	101.8551	(1.266)	0.0000	0.0000	603
2013/06/19	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R248	01/08/2013	7.84	Put	Bond Future	13,895.3500	13.8954	12,709.4300	12.7094	(8.535)	0	0	0
2013/06/19	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R248	01/08/2013	7.85	Put	Bond Future	13,765.8000	13.7658	12,579.8800	12.5799	(8.615)	0	0	0
2013/06/19	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/06/19	R248	01/08/2013	7.86	Put	Bond Future	13,636.5000	13.6365	12,450.5800	12.4506	(8.697)	0	0	0
2013/06/19	R248	07/11/2013			Bond Future	9.1404	97.6688	9.0221	98.8715	(1.294)	0.0000	0.0000	0
2013/06/19	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R248	07/11/2013	7.84	Put	Bond Future	14,852.3300	14.8523	13,649.6800	13.6497	(8.097)	0	0	0
2013/06/19	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R248	07/11/2013	7.85	Put	Bond Future	14,723.0000	14.7230	13,520.3500	13.5204	(8.169)	0	0	0
2013/06/19	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/19	R248	07/11/2013	7.86	Put	Bond Future	14,593.9300	14.5939	13,391.2800	13.3913	(8.241)	0	0	0
Total												330594	