



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 27/06/2013 to 27/06/2013

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
2013/06/27	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	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
2013/06/27	2025	01/08/2013			Bond Future	108.4714	108.4714	108.1394	108.1394	(0.306)	0.0000	0.0000	0
2013/06/27	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	2025	01/08/2013	117.99	Put	Bond Future	9,518.5600	9.5186	9,850.6200	9.8506	3.489	0	0	0
2013/06/27	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	2025	01/08/2013	118.00	Put	Bond Future	9,528.5600	9.5286	9,860.6200	9.8606	3.485	0	0	0
2013/06/27	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	2025	01/08/2013	118.01	Put	Bond Future	9,538.5600	9.5386	9,870.6200	9.8706	3.481	0	0	0
2013/06/27	2038	01/08/2013			Bond Future	101.3680	101.3680	101.3733	101.3733	0.005	0.0000	0.0000	0
2013/06/27	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	2038	01/08/2013	114.99	Put	Bond Future	13,622.0200	13.6220	13,616.7500	13.6167	(0.039)	0	0	0
2013/06/27	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	2038	01/08/2013	115.00	Put	Bond Future	13,632.0200	13.6320	13,626.7500	13.6267	(0.039)	0	0	0
2013/06/27	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	2038	01/08/2013	115.01	Put	Bond Future	13,642.0200	13.6420	13,636.7500	13.6367	(0.039)	0	0	0
2013/06/27	2050	01/08/2013			Bond Future	103.1815	103.1815	103.1872	103.1872	0.005	0.0000	0.0000	122
2013/06/27	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	2050	01/08/2013	118.99	Put	Bond Future	15,808.5000	15.8085	15,802.8300	15.8028	(0.036)	0	0	0
2013/06/27	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	2050	01/08/2013	119.00	Put	Bond Future	15,818.5000	15.8185	15,812.8300	15.8128	(0.036)	0	0	0
2013/06/27	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	2050	01/08/2013	119.01	Put	Bond Future	15,828.5000	15.8285	15,822.8300	15.8228	(0.036)	0	0	0
2013/06/27	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	AL37	01/08/2013			Index Future	396.9090	396.9090	401.0230	401.0230	1.037	0.0000	0.0000	56
2013/06/27	AL37	07/11/2013			Index Future	402.5090	402.5090	406.6810	406.6810	1.036	0.0000	0.0000	0
2013/06/27	AL7T	01/08/2013			Index Future	469.9890	469.9890	476.9720	476.9720	1.486	0.0000	0.0000	1
2013/06/27	AL7T	07/11/2013			Index Future	476.6200	476.6200	483.7020	483.7020	1.486	0.0000	0.0000	0
2013/06/27	ALBI	01/08/2013			Index Future	423.8820	423.8820	430.1100	430.1100	1.469	0.0000	0.0000	738
2013/06/27	ALBI	07/11/2013			Index Future	429.8620	429.8620	436.1780	436.1780	1.469	0.0000	0.0000	85
2013/06/27	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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2013/06/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/06/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	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
2013/06/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/27	EL28	01/08/2013			Bond Future	107.6748	107.6748	107.6806	107.6806	0.005	0.0000	0.0000	0
2013/06/27	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	EL28	01/08/2013	114.99	Put	Bond Future	7,315.2500	7.3152	7,309.3700	7.3094	(0.080)	0	0	0
2013/06/27	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	EL28	01/08/2013	115.00	Put	Bond Future	7,325.2500	7.3252	7,319.3700	7.3194	(0.080)	0	0	0
2013/06/27	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	EL28	01/08/2013	115.01	Put	Bond Future	7,335.2500	7.3352	7,329.3700	7.3294	(0.080)	0	0	0
2013/06/27	ES33	01/08/2013			Bond Future	9.4381	85.5995	9.1990	87.4778	(2.533)	0.0000	0.0000	6,292
2013/06/27	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	ES33	01/08/2013	9.00	Put	Bond Future	3,492.6500	3.4926	1,614.3900	1.6144	(53.778)	0	0	0
2013/06/27	ES33	01/08/2013	91.02	Call	Bond Future	74,548.2200	74.5482	76,426.4800	76.4265	2.520	0	0	0
2013/06/27	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	ES33	07/11/2013			Bond Future	9.5583	83.0260	9.3109	84.9307	(2.588)	0.0000	0.0000	0
2013/06/27	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	ES33	07/11/2013	8.49	Put	Bond Future	8,738.2100	8.7382	6,833.5300	6.8335	(21.797)	0	0	0
2013/06/27	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	ES33	07/11/2013	8.50	Put	Bond Future	8,649.9300	8.6499	6,745.2500	6.7452	(22.020)	0	0	0
2013/06/27	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	ES33	07/11/2013	8.51	Put	Bond Future	8,561.7800	8.5618	6,657.1000	6.6571	(22.246)	0	0	0
2013/06/27	GOVI	01/08/2013			GOVI	423.1260	423.1260	429.2650	429.2650	1.451	0.0000	0.0000	395
2013/06/27	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	GOVI	01/08/2013	445.99	Put	GOVI	228,640.0000	22.8640	167,250.0000	16.7250	(26.850)	0	0	0
2013/06/27	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	GOVI	01/08/2013	446.00	Put	GOVI	228,740.0000	22.8740	167,350.0000	16.7350	(26.838)	0	0	0
2013/06/27	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	GOVI	01/08/2013	446.01	Put	GOVI	228,840.0000	22.8840	167,450.0000	16.7450	(26.827)	0	0	0
2013/06/27	GOVI	07/11/2013			GOVI	429.0960	429.0960	435.3210	435.3210	1.451	0.0000	0.0000	0
2013/06/27	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	GOVI	07/11/2013	445.99	Put	GOVI	168,940.0000	16.8940	106,690.0000	10.6690	(36.847)	0	0	0
2013/06/27	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	GOVI	07/11/2013	446.00	Put	GOVI	169,040.0000	16.9040	106,790.0000	10.6790	(36.826)	0	0	0
2013/06/27	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	GOVI	07/11/2013	446.01	Put	GOVI	169,140.0000	16.9140	106,890.0000	10.6890	(36.804)	0	0	0
2013/06/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/06/27	IGOV	01/08/2013			Index Future	191.9260	191.9260	192.2060	192.2060	0.146	0.0000	0.0000	1,051
2013/06/27	IGOV	07/11/2013			Index Future	194.6590	194.6590	194.9430	194.9430	0.146	0.0000	0.0000	7
2013/06/27	ILBI	01/08/2013			Index Future	512.1280	512.1280	513.5000	513.5000	0.268	0.0000	0.0000	186
2013/06/27	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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2013/06/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/06/27	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/06/27	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/06/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/06/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/06/27	JBAF	17/07/2013			Jibar Tradeable Future	5.1800	94.8200	5.1800	94.8200	0.000	0.0000	0.0000	0
2013/06/27	JBAF	21/08/2013			Jibar Tradeable Future	5.2200	94.7800	5.2100	94.7900	(0.192)	0.0000	0.0000	0
2013/06/27	JBAF	18/09/2013			Jibar Tradeable Future	5.2200	94.7800	5.2300	94.7700	0.192	0.0000	0.0000	700
2013/06/27	JBAF	16/10/2013			Jibar Tradeable Future	5.3000	94.7000	5.2400	94.7600	(1.132)	0.0000	0.0000	0
2013/06/27	JBAF	20/11/2013			Jibar Tradeable Future	5.3900	94.6100	5.3200	94.6800	(1.299)	0.0000	0.0000	0
2013/06/27	JBAF	18/12/2013			Jibar Tradeable Future	5.5200	94.4800	5.3600	94.6400	(2.899)	0.0000	0.0000	1,500
2013/06/27	JBAF	15/01/2014			Jibar Tradeable Future	5.6500	94.3500	5.6500	94.3500	0.000	0.0000	0.0000	0
2013/06/27	JBAF	19/03/2014			Jibar Tradeable Future	5.9600	94.0400	5.7000	94.3000	(4.362)	0.0000	0.0000	400
2013/06/27	JBAF	18/06/2014			Jibar Tradeable Future	6.2800	93.7200	5.9600	94.0400	(5.096)	0.0000	0.0000	1,000
2013/06/27	JBAF	17/09/2014			Jibar Tradeable Future	6.5900	93.4100	6.2400	93.7600	(5.311)	0.0000	0.0000	0
2013/06/27	JBAF	17/12/2014			Jibar Tradeable Future	6.8700	93.1300	6.5300	93.4700	(4.949)	0.0000	0.0000	0
2013/06/27	JBAF	18/03/2015			Jibar Tradeable Future	7.1300	92.8700	6.7800	93.2200	(4.909)	0.0000	0.0000	250
2013/06/27	R023	01/08/2013			Bond Future	7.8879	102.4250	7.6281	104.1574	(3.295)	0.0000	0.0000	9,547
2013/06/27	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R023	01/08/2013	7.29	Put	Bond Future	4,044.7900	4.0448	2,312.4400	2.3124	(42.829)	0	0	0
2013/06/27	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R023	01/08/2013	7.30	Put	Bond Future	3,975.4200	3.9754	2,243.0700	2.2431	(43.577)	0	0	0
2013/06/27	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R023	01/08/2013	7.31	Put	Bond Future	3,906.1100	3.9061	2,173.7600	2.1738	(44.350)	0	0	0
2013/06/27	R023	07/11/2013			Bond Future	7.9956	99.9544	7.7246	101.7112	(3.389)	0.0000	0.0000	0
2013/06/27	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R023	07/11/2013	6.49	Put	Bond Future	10,287.7000	10.2877	8,530.8900	8.5309	(17.077)	0	0	0
2013/06/27	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R023	07/11/2013	6.50	Put	Bond Future	10,214.9700	10.2150	8,458.1600	8.4582	(17.198)	0	0	0
2013/06/27	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R023	07/11/2013	6.51	Put	Bond Future	10,142.2900	10.1423	8,385.4800	8.3855	(17.322)	0	0	0
2013/06/27	R157	01/08/2013			Bond Future	6.3655	119.1377	6.1430	119.6107	(3.496)	0.0000	0.0000	23,107
2013/06/27	R157	01/08/2013	116.11	Call	Bond Future	89,682.1000	89.6821	90,155.0500	90.1550	0.527	0	0	0
2013/06/27	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R157	07/11/2013			Bond Future	6.5452	114.0124	6.2858	114.4920	(3.964)	0.0000	0.0000	0
2013/06/27	R157	07/11/2013	5.59	Call	Bond Future	198.0000	0.1980	301.7000	0.3017	52.374	0	0	0
2013/06/27	R157	07/11/2013	5.59	Put	Bond Future	1,977.4600	1.9775	1,601.5500	1.6016	(19.010)	0	0	0
2013/06/27	R157	07/11/2013	5.60	Call	Bond Future	201.6300	0.2016	306.7000	0.3067	52.110	0	0	0
2013/06/27	R157	07/11/2013	5.60	Put	Bond Future	1,962.2700	1.9623	1,587.7300	1.5877	(19.087)	0	0	0
2013/06/27	R157	07/11/2013	5.61	Call	Bond Future	205.3100	0.2053	311.7600	0.3118	51.848	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
2013/06/27	R157	07/11/2013	5.61	Put	Bond Future	1,947.1300	1.9471	1,573.9700	1.5740	(19.165)	0	0	0
2013/06/27	R157	06/02/2014			Bond Future	6.7521	115.5447	6.4464	116.0307	(4.528)	0.0000	0.0000	0
2013/06/27	R157	06/02/2014	5.66	Call	Bond Future	278.1700	0.2782	400.0200	0.4000	43.804	0	0	0
2013/06/27	R157	06/02/2014	5.66	Put	Bond Future	2,027.8000	2.0278	1,663.6800	1.6637	(17.956)	0	0	0
2013/06/27	R157	06/02/2014	5.64	Call	Bond Future	271.2900	0.2713	390.9300	0.3909	44.100	0	0	0
2013/06/27	R157	06/02/2014	5.64	Put	Bond Future	2,053.3100	2.0533	1,686.9800	1.6870	(17.841)	0	0	0
2013/06/27	R157	06/02/2014	5.65	Call	Bond Future	274.7100	0.2747	395.4600	0.3955	43.955	0	0	0
2013/06/27	R157	06/02/2014	5.65	Put	Bond Future	2,040.5300	2.0405	1,675.3100	1.6753	(17.898)	0	0	0
2013/06/27	R157	08/05/2014			Bond Future	7.0115	110.3002	6.6432	110.7927	(5.252)	0.0000	0.0000	0
2013/06/27	R157	08/05/2014	5.21	Call	Bond Future	159.5700	0.1596	241.4500	0.2414	51.313	0	0	0
2013/06/27	R157	08/05/2014	5.21	Put	Bond Future	2,599.4500	2.5994	2,188.7900	2.1888	(15.798)	0	0	0
2013/06/27	R157	08/05/2014	5.19	Call	Bond Future	155.8300	0.1558	236.2400	0.2362	51.601	0	0	0
2013/06/27	R157	08/05/2014	5.19	Put	Bond Future	2,623.2300	2.6232	2,211.1000	2.2111	(15.711)	0	0	0
2013/06/27	R157	08/05/2014	5.20	Call	Bond Future	157.6900	0.1577	238.8300	0.2388	51.455	0	0	0
2013/06/27	R157	08/05/2014	5.20	Put	Bond Future	2,611.3300	2.6113	2,199.9300	2.1999	(15.754)	0	0	0
2013/06/27	R186	01/08/2013			Bond Future	8.1663	120.0796	7.9171	122.3760	(3.052)	0.0000	0.0000	59,291
2013/06/27	R186	01/08/2013	7.20	Call	Bond Future	82.4000	0.0824	222.5200	0.2225	170.049	0	0	6,800
2013/06/27	R186	01/08/2013	7.20	Put	Bond Future	9,342.0900	9.3421	7,185.8400	7.1858	(23.081)	0	0	2,957
2013/06/27	R186	01/08/2013	7.25	Call	Bond Future	103.8600	0.1039	272.1300	0.2721	162.016	0	0	5,315
2013/06/27	R186	01/08/2013	7.25	Put	Bond Future	8,860.1700	8.8602	6,732.0700	6.7321	(24.019)	0	0	0
2013/06/27	R186	01/08/2013	7.80	Call	Bond Future	807.1000	0.8071	1,565.4000	1.5654	93.954	0	0	0
2013/06/27	R186	01/08/2013	7.80	Put	Bond Future	4,203.5300	4.2035	2,665.4600	2.6655	(36.590)	0	0	20
2013/06/27	R186	01/08/2013	8.00	Call	Bond Future	1,398.5500	1.3985	2,471.3700	2.4714	76.709	0	0	0
2013/06/27	R186	01/08/2013	8.00	Put	Bond Future	2,923.8900	2.9239	1,700.3400	1.7003	(41.847)	0	0	0
2013/06/27	R186	01/08/2013	7.00	Call	Bond Future	30.0300	0.0300	91.8400	0.0918	205.828	0	0	0
2013/06/27	R186	01/08/2013	7.00	Put	Bond Future	11,330.9900	11.3310	9,096.4300	9.0964	(19.721)	0	0	4,100
2013/06/27	R186	01/08/2013	9.00	Call	Bond Future	7,443.6700	7.4437	9,612.5300	9.6125	29.137	0	0	0
2013/06/27	R186	01/08/2013	9.00	Put	Bond Future	194.0300	0.1940	66.5200	0.0665	(65.717)	0	0	0
2013/06/27	R186	01/08/2013	128.26	Call	Bond Future	110,807.2200	110.8072	113,103.5900	113.1036	2.072	0	0	0
2013/06/27	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R186	01/08/2013	7.50	Call	Bond Future	293.0100	0.2930	665.0500	0.6650	126.972	0	0	6,800
2013/06/27	R186	01/08/2013	7.50	Put	Bond Future	6,573.2300	6.5732	4,648.9000	4.6489	(29.275)	0	0	0
2013/06/27	R186	01/08/2013	6.75	Call	Bond Future	7.4100	0.0074	26.2900	0.0263	254.791	0	0	1,000
2013/06/27	R186	01/08/2013	6.75	Put	Bond Future	13,923.7300	13.9237	11,646.2400	11.6462	(16.357)	0	0	0
2013/06/27	R186	01/08/2013	6.80	Call	Bond Future	9.9600	0.0100	34.3000	0.0343	244.378	0	0	0
2013/06/27	R186	01/08/2013	6.80	Put	Bond Future	13,397.4400	13.3974	11,125.4100	11.1254	(16.959)	0	0	100
2013/06/27	R186	01/08/2013	8.80	Call	Bond Future	5,947.3800	5.9474	8,010.7800	8.0108	34.694	0	0	0
2013/06/27	R186	01/08/2013	8.80	Put	Bond Future	378.4600	0.3785	145.4900	0.1455	(61.557)	0	0	6,800
2013/06/27	R186	01/08/2013	6.50	Call	Bond Future	1.4900	0.0015	6.1500	0.0062	312.752	0	0	500
2013/06/27	R186	01/08/2013	6.50	Put	Bond Future	16,606.1200	16.6061	14,314.4100	14.3144	(13.800)	0	0	0
2013/06/27	R186	07/11/2013			Bond Future	8.2679	121.7739	8.0091	124.1026	(3.130)	0.0000	0.0000	540
2013/06/27	R186	07/11/2013	6.50	Call	Bond Future	263.7100	0.2637	436.8600	0.4369	65.659	0	0	5,290
2013/06/27	R186	07/11/2013	6.50	Put	Bond Future	17,535.2800	17.5353	15,379.7600	15.3798	(12.292)	0	0	0
2013/06/27	R186	07/11/2013	6.75	Call	Bond Future	438.0800	0.4381	699.4200	0.6994	59.656	0	0	1,000
2013/06/27	R186	07/11/2013	6.75	Put	Bond Future	15,063.2400	15.0632	12,995.9100	12.9959	(13.724)	0	0	0
2013/06/27	R186	07/11/2013	8.00	Call	Bond Future	3,079.5600	3.0796	4,157.5500	4.1575	35.005	0	0	1,000
2013/06/27	R186	07/11/2013	8.00	Put	Bond Future	5,491.7400	5.4917	4,241.0600	4.2411	(22.774)	0	0	0

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2013/06/27	R186	07/11/2013	8.15	Call	Bond Future	3,659.2000	3.6592	4,857.1400	4.8571	32.738	0	0	0
2013/06/27	R186	07/11/2013	8.15	Put	Bond Future	4,712.5300	4.7125	3,581.8000	3.5818	(23.994)	0	0	0
2013/06/27	R186	07/11/2013	8.16	Call	Bond Future	3,700.0200	3.7000	4,905.9200	4.9059	32.592	0	0	0
2013/06/27	R186	07/11/2013	8.16	Put	Bond Future	4,663.5300	4.6635	3,540.7600	3.5408	(24.076)	0	0	0
2013/06/27	R186	07/11/2013	8.75	Call	Bond Future	6,572.8500	6.5728	8,211.8000	8.2118	24.935	0	0	0
2013/06/27	R186	07/11/2013	8.75	Put	Bond Future	2,401.5000	2.4015	1,711.7800	1.7118	(28.720)	0	0	1,030
2013/06/27	R186	07/11/2013	9.00	Call	Bond Future	8,011.8900	8.0119	9,801.6700	9.8017	22.339	0	0	0
2013/06/27	R186	07/11/2013	9.00	Put	Bond Future	1,759.1700	1.7592	1,220.2800	1.2203	(30.633)	0	0	1,200
2013/06/27	R186	07/11/2013	8.14	Call	Bond Future	3,618.6400	3.6186	4,808.6300	4.8086	32.885	0	0	0
2013/06/27	R186	07/11/2013	8.14	Put	Bond Future	4,761.8900	4.7619	3,623.2100	3.6232	(23.912)	0	0	0
2013/06/27	R186	06/02/2014			Bond Future	8.3629	118.1201	8.0948	120.4801	(3.206)	0.0000	0.0000	0
2013/06/27	R186	06/02/2014	7.75	Call	Bond Future	3,038.3900	3.0384	3,960.2600	3.9603	30.341	0	0	0
2013/06/27	R186	06/02/2014	7.75	Put	Bond Future	8,532.4300	8.5324	7,094.3700	7.0944	(16.854)	0	0	0
2013/06/27	R186	06/02/2014	7.76	Call	Bond Future	3,069.2200	3.0692	3,997.2800	3.9973	30.238	0	0	0
2013/06/27	R186	06/02/2014	7.76	Put	Bond Future	8,470.7500	8.4708	7,038.8800	7.0389	(16.904)	0	0	0
2013/06/27	R186	06/02/2014	7.74	Call	Bond Future	3,007.7600	3.0078	3,923.4400	3.9234	30.444	0	0	0
2013/06/27	R186	06/02/2014	7.74	Put	Bond Future	8,594.4000	8.5944	7,150.1500	7.1501	(16.805)	0	0	0
2013/06/27	R186	08/05/2014			Bond Future	8.4620	119.7197	8.1840	122.1116	(3.285)	0.0000	0.0000	0
2013/06/27	R186	08/05/2014	7.10	Call	Bond Future	1,768.4100	1.7684	2,359.1900	2.3592	33.407	0	0	0
2013/06/27	R186	08/05/2014	7.10	Put	Bond Future	14,174.5100	14.1745	12,373.3400	12.3733	(12.707)	0	0	0
2013/06/27	R186	08/05/2014	7.11	Call	Bond Future	1,787.0600	1.7871	2,382.4700	2.3825	33.318	0	0	0
2013/06/27	R186	08/05/2014	7.11	Put	Bond Future	14,095.5300	14.0955	12,298.9900	12.2990	(12.745)	0	0	0
2013/06/27	R186	08/05/2014	7.09	Call	Bond Future	1,749.9100	1.7499	2,336.0700	2.3361	33.497	0	0	0
2013/06/27	R186	08/05/2014	7.09	Put	Bond Future	14,253.7500	14.2538	12,447.9600	12.4480	(12.669)	0	0	0
2013/06/27	R197	01/08/2013			Bond Future	274.4778	274.4778	274.4860	274.4860	0.003	0.0000	0.0000	2,546
2013/06/27	R197	01/08/2013	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R197	01/08/2013	294.99	Put	Bond Future	20,512.1500	20.5122	20,503.9800	20.5040	(0.040)	0	0	0
2013/06/27	R197	01/08/2013	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R197	01/08/2013	295.00	Put	Bond Future	20,522.1500	20.5222	20,513.9800	20.5140	(0.040)	0	0	0
2013/06/27	R197	01/08/2013	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R197	01/08/2013	295.01	Put	Bond Future	20,532.1500	20.5322	20,523.9800	20.5240	(0.040)	0	0	0
2013/06/27	R201	01/08/2013			Bond Future	5.8204	104.9042	5.6315	105.1576	(3.246)	0.0000	0.0000	0
2013/06/27	R201	01/08/2013	107.45	Call	Bond Future	67,658.5600	67.6586	67,911.9600	67.9120	0.375	0	0	0
2013/06/27	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R201	07/11/2013			Bond Future	5.9534	106.3844	5.7160	106.6413	(3.988)	0.0000	0.0000	0
2013/06/27	R201	07/11/2013	4.79	Call	Bond Future	68.3600	0.0684	106.4600	0.1065	55.734	0	0	0
2013/06/27	R201	07/11/2013	4.79	Put	Bond Future	1,336.7700	1.3368	1,117.9000	1.1179	(16.373)	0	0	0
2013/06/27	R201	07/11/2013	4.80	Call	Bond Future	69.7400	0.0697	108.4200	0.1084	55.463	0	0	0
2013/06/27	R201	07/11/2013	4.80	Put	Bond Future	1,327.1500	1.3272	1,108.8600	1.1089	(16.448)	0	0	0
2013/06/27	R201	07/11/2013	4.81	Call	Bond Future	71.1300	0.0711	110.4200	0.1104	55.237	0	0	0
2013/06/27	R201	07/11/2013	4.81	Put	Bond Future	1,317.5400	1.3175	1,099.8600	1.0999	(16.522)	0	0	0
2013/06/27	R201	06/02/2014			Bond Future	6.1142	103.4055	5.8046	103.6659	(5.063)	0.0000	0.0000	0
2013/06/27	R201	06/02/2014	5.26	Call	Bond Future	185.2100	0.1852	263.9200	0.2639	42.498	0	0	0
2013/06/27	R201	06/02/2014	5.26	Put	Bond Future	906.1300	0.9061	724.5000	0.7245	(20.045)	0	0	0
2013/06/27	R201	06/02/2014	5.24	Call	Bond Future	180.7800	0.1808	258.1600	0.2582	42.803	0	0	0
2013/06/27	R201	06/02/2014	5.24	Put	Bond Future	918.6800	0.9187	735.7200	0.7357	(19.916)	0	0	0

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2013/06/27	R201	06/02/2014	5.25	Call	Bond Future	182.9900	0.1830	261.0300	0.2610	42.647	0	0	0
2013/06/27	R201	06/02/2014	5.25	Put	Bond Future	912.4000	0.9124	730.1000	0.7301	(19.980)	0	0	0
2013/06/27	R201	08/05/2014			Bond Future	6.3966	104.8058	5.9546	105.0697	(6.910)	0.0000	0.0000	0
2013/06/27	R201	08/05/2014	4.76	Call	Bond Future	100.6900	0.1007	156.2900	0.1563	55.219	0	0	0
2013/06/27	R201	08/05/2014	4.76	Put	Bond Future	1,083.9500	1.0839	875.6900	0.8757	(19.213)	0	0	0
2013/06/27	R201	08/05/2014	4.74	Call	Bond Future	98.5900	0.0986	153.3200	0.1533	55.513	0	0	0
2013/06/27	R201	08/05/2014	4.74	Put	Bond Future	1,093.9700	1.0940	884.8400	0.8848	(19.117)	0	0	0
2013/06/27	R201	08/05/2014	4.75	Call	Bond Future	99.6300	0.0996	154.8000	0.1548	55.375	0	0	0
2013/06/27	R201	08/05/2014	4.75	Put	Bond Future	1,088.9500	1.0889	880.2600	0.8803	(19.164)	0	0	0
2013/06/27	R202	01/08/2013			Bond Future	200.4949	200.4949	201.1122	201.1122	0.308	0.0000	0.0000	44,020
2013/06/27	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R202	01/08/2013	222.99	Put	Bond Future	22,495.0500	22.4951	21,877.8200	21.8778	(2.744)	0	0	0
2013/06/27	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R202	01/08/2013	223.00	Put	Bond Future	22,505.0500	22.5051	21,887.8200	21.8878	(2.743)	0	0	0
2013/06/27	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R202	01/08/2013	223.01	Put	Bond Future	22,515.0500	22.5151	21,897.8200	21.8978	(2.741)	0	0	0
2013/06/27	R203	01/08/2013			Bond Future	7.1775	106.9745	6.9293	107.8691	(3.457)	0.0000	0.0000	3,923
2013/06/27	R203	01/08/2013	109.11	Call	Bond Future	93,761.2800	93.7613	94,655.8700	94.6559	0.954	0	0	0
2013/06/27	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R203	07/11/2013			Bond Future	7.3337	104.3244	7.0650	105.2316	(3.665)	0.0000	0.0000	0
2013/06/27	R203	07/11/2013	5.71	Call	Bond Future	73.8000	0.0738	134.8700	0.1349	82.751	0	0	15
2013/06/27	R203	07/11/2013	5.71	Put	Bond Future	5,706.5800	5.7066	4,860.4600	4.8605	(14.827)	0	0	0
2013/06/27	R203	07/11/2013	5.99	Call	Bond Future	139.9400	0.1399	242.0600	0.2421	72.974	0	0	0
2013/06/27	R203	07/11/2013	5.99	Put	Bond Future	4,774.9500	4.7750	3,969.8800	3.9699	(16.860)	0	0	0
2013/06/27	R203	07/11/2013	6.00	Call	Bond Future	143.0100	0.1430	246.8900	0.2469	72.638	0	0	0
2013/06/27	R203	07/11/2013	6.00	Put	Bond Future	4,742.5900	4.7426	3,939.2800	3.9393	(16.938)	0	0	0
2013/06/27	R203	07/11/2013	6.01	Call	Bond Future	146.1300	0.1461	251.8000	0.2518	72.312	0	0	0
2013/06/27	R203	07/11/2013	6.01	Put	Bond Future	4,710.3000	4.7103	3,908.7800	3.9088	(17.016)	0	0	0
2013/06/27	R203	07/11/2013	571.00	Call	Bond Future	102,094.9000	102.0949	103,002.0900	103.0021	0.889	0	0	0
2013/06/27	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R203	06/02/2014			Bond Future	7.4936	105.7265	7.2026	106.6458	(3.883)	0.0000	0.0000	0
2013/06/27	R203	06/02/2014	6.16	Call	Bond Future	344.7600	0.3448	515.8100	0.5158	49.614	0	0	0
2013/06/27	R203	06/02/2014	6.16	Put	Bond Future	4,642.6700	4.6427	3,894.4100	3.8944	(16.117)	0	0	0
2013/06/27	R203	06/02/2014	5.95	Call	Bond Future	252.0000	0.2520	386.4000	0.3864	53.333	0	0	16
2013/06/27	R203	06/02/2014	5.95	Put	Bond Future	5,246.7400	5.2467	4,461.8300	4.4618	(14.960)	0	0	0
2013/06/27	R203	06/02/2014	6.14	Call	Bond Future	334.9000	0.3349	502.2100	0.5022	49.958	0	0	0
2013/06/27	R203	06/02/2014	6.14	Put	Bond Future	4,698.9400	4.6989	3,946.9400	3.9469	(16.004)	0	0	0
2013/06/27	R203	06/02/2014	6.15	Call	Bond Future	339.8000	0.3398	508.9700	0.5090	49.785	0	0	0
2013/06/27	R203	06/02/2014	6.15	Put	Bond Future	4,670.7700	4.6708	3,920.6300	3.9206	(16.060)	0	0	0
2013/06/27	R203	08/05/2014			Bond Future	7.6664	102.9970	7.3502	103.9287	(4.124)	0.0000	0.0000	0
2013/06/27	R203	08/05/2014	5.76	Call	Bond Future	281.6200	0.2816	413.7900	0.4138	46.932	0	0	0
2013/06/27	R203	08/05/2014	5.76	Put	Bond Future	6,062.4000	6.0624	5,262.8200	5.2628	(13.189)	0	0	0
2013/06/27	R203	08/05/2014	7.40	Call	Bond Future	1,573.9200	1.5739	2,021.1800	2.0212	28.417	0	0	16
2013/06/27	R203	08/05/2014	7.40	Put	Bond Future	2,358.3700	2.3584	1,873.8800	1.8739	(20.543)	0	0	0
2013/06/27	R203	08/05/2014	5.74	Call	Bond Future	274.5700	0.2746	404.1500	0.4041	47.194	0	0	0
2013/06/27	R203	08/05/2014	5.74	Put	Bond Future	6,118.1100	6.1181	5,315.9400	5.3159	(13.111)	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
2013/06/27	R203	08/05/2014	5.75	Call	Bond Future	278.0800	0.2781	408.9500	0.4090	47.062	0	0	0
2013/06/27	R203	08/05/2014	5.75	Put	Bond Future	6,090.2400	6.0902	5,289.3600	5.2894	(13.150)	0	0	0
2013/06/27	R204	01/08/2013			Bond Future	7.3765	103.7177	7.1299	104.8212	(3.343)	0.0000	0.0000	25,172
2013/06/27	R204	01/08/2013	110.75	Call	Bond Future	94,834.2300	94.8342	95,937.7100	95.9377	1.164	0	0	0
2013/06/27	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R204	07/11/2013			Bond Future	7.5102	105.1811	7.2475	106.3001	(3.498)	0.0000	0.0000	0
2013/06/27	R204	07/11/2013	6.29	Call	Bond Future	304.7100	0.3047	481.7300	0.4817	58.095	0	0	0
2013/06/27	R204	07/11/2013	6.29	Put	Bond Future	5,631.5400	5.6315	4,689.5700	4.6896	(16.727)	0	0	0
2013/06/27	R204	07/11/2013	6.30	Call	Bond Future	310.6500	0.3107	490.2800	0.4903	57.824	0	0	0
2013/06/27	R204	07/11/2013	6.30	Put	Bond Future	5,592.4600	5.5925	4,653.1000	4.6531	(16.797)	0	0	0
2013/06/27	R204	07/11/2013	6.31	Call	Bond Future	316.6700	0.3167	498.9300	0.4989	57.555	0	0	0
2013/06/27	R204	07/11/2013	6.31	Put	Bond Future	5,553.4800	5.5535	4,616.7500	4.6168	(16.867)	0	0	0
2013/06/27	R204	07/11/2013	7.00	Call	Bond Future	987.8600	0.9879	1,399.5500	1.3996	41.675	0	0	0
2013/06/27	R204	07/11/2013	7.00	Put	Bond Future	3,174.9600	3.1750	2,467.6600	2.4677	(22.277)	0	0	1,270
2013/06/27	R204	06/02/2014			Bond Future	7.6405	102.5640	7.3611	103.6979	(3.656)	0.0000	0.0000	0
2013/06/27	R204	06/02/2014	6.40	Call	Bond Future	662.3400	0.6623	923.0100	0.9230	39.356	0	0	0
2013/06/27	R204	06/02/2014	6.40	Put	Bond Future	5,818.4700	5.8185	4,945.2000	4.9452	(15.009)	0	0	0
2013/06/27	R204	06/02/2014	6.41	Call	Bond Future	670.4800	0.6705	933.5400	0.9335	39.235	0	0	0
2013/06/27	R204	06/02/2014	6.41	Put	Bond Future	5,783.7800	5.7838	4,912.9000	4.9129	(15.057)	0	0	0
2013/06/27	R204	06/02/2014	6.39	Call	Bond Future	654.2700	0.6543	912.5800	0.9126	39.481	0	0	0
2013/06/27	R204	06/02/2014	6.39	Put	Bond Future	5,853.2500	5.8533	4,977.6200	4.9776	(14.960)	0	0	0
2013/06/27	R204	08/05/2014			Bond Future	7.7840	103.9529	7.4861	105.1022	(3.827)	0.0000	0.0000	0
2013/06/27	R204	08/05/2014	6.05	Call	Bond Future	546.0900	0.5461	755.0300	0.7550	38.261	0	0	0
2013/06/27	R204	08/05/2014	6.05	Put	Bond Future	7,465.5500	7.4655	6,525.1500	6.5251	(12.597)	0	0	0
2013/06/27	R204	08/05/2014	6.06	Call	Bond Future	552.2200	0.5522	762.9600	0.7630	38.162	0	0	0
2013/06/27	R204	08/05/2014	6.06	Put	Bond Future	7,430.1400	7.4301	6,491.5400	6.4915	(12.632)	0	0	0
2013/06/27	R204	08/05/2014	6.04	Call	Bond Future	540.0200	0.5400	747.1600	0.7472	38.358	0	0	0
2013/06/27	R204	08/05/2014	6.04	Put	Bond Future	7,501.0300	7.5010	6,558.8300	6.5588	(12.561)	0	0	0
2013/06/27	R206	01/08/2013			Bond Future	5.4148	101.3151	5.2744	101.3768	(2.593)	0.0000	0.0000	0
2013/06/27	R206	01/08/2013	103.94	Call	Bond Future	30,317.0200	30.3170	30,378.7100	30.3787	0.203	0	0	0
2013/06/27	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R206	07/11/2013			Bond Future	5.5805	102.7446	5.2302	102.8072	(6.278)	0.0000	0.0000	0
2013/06/27	R206	07/11/2013	4.29	Call	Bond Future	30.6200	0.0306	44.9400	0.0449	46.767	0	0	0
2013/06/27	R206	07/11/2013	4.29	Put	Bond Future	261.3900	0.2614	213.1700	0.2132	(18.448)	0	0	0
2013/06/27	R206	07/11/2013	4.30	Call	Bond Future	30.9800	0.0310	45.4200	0.0454	46.611	0	0	0
2013/06/27	R206	07/11/2013	4.30	Put	Bond Future	259.9500	0.2600	211.8500	0.2118	(18.504)	0	0	0
2013/06/27	R206	07/11/2013	4.31	Call	Bond Future	31.3400	0.0313	45.9100	0.0459	46.490	0	0	0
2013/06/27	R206	07/11/2013	4.31	Put	Bond Future	258.5200	0.2585	210.5500	0.2105	(18.556)	0	0	0
2013/06/27	R207	01/08/2013			Bond Future	7.6200	98.5704	7.3741	99.7993	(3.227)	0.0000	0.0000	23,668
2013/06/27	R207	01/08/2013	106.18	Call	Bond Future	90,999.2000	90.9992	92,228.1000	92.2281	1.350	0	0	0
2013/06/27	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R207	07/11/2013			Bond Future	7.7438	99.9612	7.4843	101.2074	(3.351)	0.0000	0.0000	0
2013/06/27	R207	07/11/2013	6.69	Call	Bond Future	461.1500	0.4612	708.5900	0.7086	53.657	0	0	0
2013/06/27	R207	07/11/2013	6.69	Put	Bond Future	5,645.3200	5.6453	4,646.5100	4.6465	(17.693)	0	0	0
2013/06/27	R207	07/11/2013	6.70	Call	Bond Future	469.5300	0.4695	720.2900	0.7203	53.407	0	0	0

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2013/06/27	R207	07/11/2013	6.70	Put	Bond Future	5,602.9400	5.6029	4,607.4500	4.6075	(17.767)	0	0	0
2013/06/27	R207	07/11/2013	6.71	Call	Bond Future	478.0200	0.4780	732.1400	0.7321	53.161	0	0	0
2013/06/27	R207	07/11/2013	6.71	Put	Bond Future	5,560.7100	5.5607	4,568.5800	4.5686	(17.842)	0	0	0
2013/06/27	R207	06/02/2014			Bond Future	7.8646	97.6650	7.5912	98.9280	(3.476)	0.0000	0.0000	0
2013/06/27	R207	06/02/2014	6.66	Call	Bond Future	707.6500	0.7077	995.6900	0.9957	40.704	0	0	0
2013/06/27	R207	06/02/2014	6.66	Put	Bond Future	6,425.9800	6.4260	5,451.0800	5.4511	(15.171)	0	0	0
2013/06/27	R207	06/02/2014	6.64	Call	Bond Future	689.6700	0.6897	972.2300	0.9722	40.970	0	0	0
2013/06/27	R207	06/02/2014	6.64	Put	Bond Future	6,506.3600	6.5064	5,525.9800	5.5260	(15.068)	0	0	0
2013/06/27	R207	06/02/2014	6.65	Call	Bond Future	698.6200	0.6986	983.9100	0.9839	40.836	0	0	0
2013/06/27	R207	06/02/2014	6.65	Put	Bond Future	6,466.1100	6.4661	5,488.4600	5.4885	(15.120)	0	0	0
2013/06/27	R207	08/05/2014			Bond Future	7.9981	98.9876	7.7095	100.2676	(3.609)	0.0000	0.0000	0
2013/06/27	R207	08/05/2014	6.21	Call	Bond Future	581.3800	0.5814	802.0500	0.8020	37.956	0	0	0
2013/06/27	R207	08/05/2014	6.21	Put	Bond Future	8,854.6300	8.8546	7,795.2500	7.7952	(11.964)	0	0	0
2013/06/27	R207	08/05/2014	6.19	Call	Bond Future	568.2300	0.5682	785.0200	0.7850	38.152	0	0	0
2013/06/27	R207	08/05/2014	6.19	Put	Bond Future	8,938.7800	8.9388	7,875.5200	7.8755	(11.895)	0	0	0
2013/06/27	R207	08/05/2014	6.20	Call	Bond Future	574.7800	0.5748	793.5000	0.7935	38.053	0	0	0
2013/06/27	R207	08/05/2014	6.20	Put	Bond Future	8,896.6700	8.8967	7,835.3400	7.8353	(11.930)	0	0	0
2013/06/27	R208	01/08/2013			Bond Future	7.6954	96.9562	7.4503	98.3192	(3.186)	0.0000	0.0000	18,150
2013/06/27	R208	01/08/2013	101.40	Call	Bond Future	87,911.7200	87.9117	89,274.7500	89.2748	1.550	0	0	0
2013/06/27	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R208	07/11/2013			Bond Future	7.8090	94.9283	7.5520	96.3106	(3.291)	0.0000	0.0000	0
2013/06/27	R208	07/11/2013	6.79	Call	Bond Future	564.8800	0.5649	856.4100	0.8564	51.609	0	0	0
2013/06/27	R208	07/11/2013	6.79	Put	Bond Future	6,194.5700	6.1946	5,103.8300	5.1038	(17.608)	0	0	0
2013/06/27	R208	07/11/2013	6.80	Call	Bond Future	574.8000	0.5748	870.1000	0.8701	51.374	0	0	0
2013/06/27	R208	07/11/2013	6.80	Put	Bond Future	6,147.2600	6.1473	5,060.2900	5.0603	(17.682)	0	0	0
2013/06/27	R208	07/11/2013	6.81	Call	Bond Future	584.8500	0.5848	883.9500	0.8839	51.141	0	0	0
2013/06/27	R208	07/11/2013	6.81	Put	Bond Future	6,100.1300	6.1001	5,016.9600	5.0170	(17.757)	0	0	0
2013/06/27	R208	07/11/2013	7.50	Call	Bond Future	1,645.4400	1.6454	2,255.6700	2.2557	37.086	0	0	0
2013/06/27	R208	07/11/2013	7.50	Put	Bond Future	3,310.3900	3.3104	2,538.3500	2.5384	(23.322)	0	0	1,520
2013/06/27	R208	06/02/2014			Bond Future	7.9171	96.2041	7.6482	97.6049	(3.396)	0.0000	0.0000	0
2013/06/27	R208	06/02/2014	6.75	Call	Bond Future	867.4200	0.8674	1,203.8300	1.2038	38.783	0	0	0
2013/06/27	R208	06/02/2014	6.75	Put	Bond Future	7,137.3300	7.1373	6,072.9600	6.0730	(14.913)	0	0	0
2013/06/27	R208	06/02/2014	6.76	Call	Bond Future	878.7300	0.8787	1,218.3200	1.2183	38.646	0	0	0
2013/06/27	R208	06/02/2014	6.76	Put	Bond Future	7,092.7700	7.0928	6,031.5800	6.0316	(14.962)	0	0	0
2013/06/27	R208	06/02/2014	6.74	Call	Bond Future	856.6600	0.8567	1,189.9700	1.1900	38.908	0	0	0
2013/06/27	R208	06/02/2014	6.74	Put	Bond Future	7,182.4800	7.1825	6,115.0100	6.1150	(14.862)	0	0	0
2013/06/27	R208	08/05/2014			Bond Future	8.0305	94.1102	7.7488	95.5300	(3.507)	0.0000	0.0000	0
2013/06/27	R208	08/05/2014	6.30	Call	Bond Future	656.6000	0.6566	906.2700	0.9063	38.025	0	0	0
2013/06/27	R208	08/05/2014	6.30	Put	Bond Future	9,811.9900	9.8120	8,641.8800	8.6419	(11.925)	0	0	0
2013/06/27	R208	08/05/2014	6.31	Call	Bond Future	664.2900	0.6643	916.2200	0.9162	37.925	0	0	0
2013/06/27	R208	08/05/2014	6.31	Put	Bond Future	9,763.6900	9.7637	8,595.8400	8.5958	(11.961)	0	0	0
2013/06/27	R208	08/05/2014	6.29	Call	Bond Future	648.9800	0.6490	896.4000	0.8964	38.124	0	0	0
2013/06/27	R208	08/05/2014	6.29	Put	Bond Future	9,860.3800	9.8604	8,688.0200	8.6880	(11.890)	0	0	0
2013/06/27	R209	01/08/2013			Bond Future	8.8284	77.0928	8.5899	78.9855	(2.702)	0.0000	0.0000	14,828
2013/06/27	R209	01/08/2013	79.36	Call	Bond Future	67,143.7000	67.1437	69,036.4300	69.0364	2.819	0	0	0
2013/06/27	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2013/06/27	R209	01/08/2013	8.00	Call	Bond Future	170.9500	0.1709	380.0900	0.3801	122.340	0	0	0
2013/06/27	R209	01/08/2013	8.00	Put	Bond Future	7,077.1000	7.0771	5,393.5100	5.3935	(23.789)	0	0	2,000
2013/06/27	R209	07/11/2013			Bond Future	8.9203	75.0362	8.6744	76.9556	(2.757)	0.0000	0.0000	0
2013/06/27	R209	07/11/2013	8.65	Call	Bond Future	3,013.6800	3.0137	3,920.6000	3.9206	30.093	0	0	0
2013/06/27	R209	07/11/2013	8.65	Put	Bond Future	5,127.5100	5.1275	4,115.0200	4.1150	(19.746)	0	0	4,700
2013/06/27	R209	07/11/2013	8.79	Call	Bond Future	3,479.0400	3.4790	4,470.3100	4.4703	28.493	0	0	0
2013/06/27	R209	07/11/2013	8.79	Put	Bond Future	4,486.3700	4.4864	3,558.2300	3.5582	(20.688)	0	0	0
2013/06/27	R209	07/11/2013	8.80	Call	Bond Future	3,513.7400	3.5137	4,510.9900	4.5110	28.381	0	0	0
2013/06/27	R209	07/11/2013	8.80	Put	Bond Future	4,442.9900	4.4430	3,520.8300	3.5208	(20.755)	0	0	0
2013/06/27	R209	07/11/2013	9.25	Call	Bond Future	5,263.6600	5.2637	6,516.4500	6.5164	23.801	0	0	0
2013/06/27	R209	07/11/2013	9.25	Put	Bond Future	2,806.3400	2.8063	2,139.7200	2.1397	(23.754)	0	0	1,000
2013/06/27	R209	07/11/2013	9.40	Call	Bond Future	5,918.3200	5.9183	7,247.7200	7.2477	22.462	0	0	0
2013/06/27	R209	07/11/2013	9.40	Put	Bond Future	2,385.2800	2.3853	1,795.2700	1.7953	(24.735)	0	0	5,000
2013/06/27	R209	07/11/2013	9.50	Call	Bond Future	6,370.6600	6.3707	7,748.1900	7.7482	21.623	0	0	0
2013/06/27	R209	07/11/2013	9.50	Put	Bond Future	2,134.5900	2.1346	1,592.7100	1.5927	(25.386)	0	0	980
2013/06/27	R209	07/11/2013	9.70	Call	Bond Future	7,308.1200	7.3081	8,774.3700	8.7744	20.063	0	0	0
2013/06/27	R209	07/11/2013	9.70	Put	Bond Future	1,698.9300	1.6989	1,245.7700	1.2458	(26.673)	0	0	1,520
2013/06/27	R209	07/11/2013	8.81	Call	Bond Future	3,548.6400	3.5486	4,551.8500	4.5519	28.270	0	0	0
2013/06/27	R209	07/11/2013	8.81	Put	Bond Future	4,399.9300	4.3999	3,483.7300	3.4837	(20.823)	0	0	0
2013/06/27	R209	06/02/2014			Bond Future	9.0055	76.0447	8.7525	77.9899	(2.809)	0.0000	0.0000	0
2013/06/27	R209	06/02/2014	8.56	Call	Bond Future	3,528.0900	3.5281	4,401.4200	4.4014	24.754	0	0	0
2013/06/27	R209	06/02/2014	8.56	Put	Bond Future	7,007.2300	7.0072	5,935.3900	5.9354	(15.296)	0	0	0
2013/06/27	R209	06/02/2014	8.54	Call	Bond Future	3,468.0200	3.4680	4,331.7200	4.3317	24.905	0	0	0
2013/06/27	R209	06/02/2014	8.54	Put	Bond Future	7,109.2800	7.1093	6,027.8100	6.0278	(15.212)	0	0	0
2013/06/27	R209	06/02/2014	8.55	Call	Bond Future	3,497.9800	3.4980	4,366.5000	4.3665	24.829	0	0	0
2013/06/27	R209	06/02/2014	8.55	Put	Bond Future	7,058.1100	7.0581	5,981.4600	5.9815	(15.254)	0	0	0
2013/06/27	R209	08/05/2014			Bond Future	9.0921	73.9295	8.8317	75.9010	(2.864)	0.0000	0.0000	0
2013/06/27	R209	08/05/2014	7.86	Call	Bond Future	2,107.3500	2.1074	2,688.5900	2.6886	27.582	0	0	0
2013/06/27	R209	08/05/2014	7.86	Put	Bond Future	12,208.7200	12.2087	10,818.5100	10.8185	(11.387)	0	0	0
2013/06/27	R209	08/05/2014	7.84	Call	Bond Future	2,068.4600	2.0685	2,641.8100	2.6418	27.719	0	0	0
2013/06/27	R209	08/05/2014	7.84	Put	Bond Future	12,351.0100	12.3510	10,952.9100	10.9529	(11.320)	0	0	0
2013/06/27	R209	08/05/2014	7.85	Call	Bond Future	2,087.8500	2.0878	2,665.1300	2.6651	27.649	0	0	0
2013/06/27	R209	08/05/2014	7.85	Put	Bond Future	12,279.7400	12.2797	10,885.5700	10.8856	(11.353)	0	0	0
2013/06/27	R210	01/08/2013			Bond Future	155.4499	155.4499	155.4565	155.4565	0.004	0.0000	0.0000	1,237
2013/06/27	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R210	01/08/2013	172.99	Put	Bond Future	17,540.0600	17.5401	17,533.4700	17.5335	(0.038)	0	0	0
2013/06/27	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R210	01/08/2013	173.00	Put	Bond Future	17,550.0600	17.5501	17,543.4700	17.5435	(0.038)	0	0	0
2013/06/27	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R210	01/08/2013	173.01	Put	Bond Future	17,560.0600	17.5601	17,553.4700	17.5535	(0.038)	0	0	0
2013/06/27	R211	01/08/2013			Bond Future	128.5392	128.5392	128.5371	128.5371	(0.002)	0.0000	0.0000	522
2013/06/27	R211	01/08/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R211	01/08/2013	129.99	Put	Bond Future	1,450.7600	1.4508	1,452.9100	1.4529	0.148	0	0	0
2013/06/27	R211	01/08/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R211	01/08/2013	130.00	Put	Bond Future	1,460.7600	1.4608	1,462.9100	1.4629	0.147	0	0	0
2013/06/27	R211	01/08/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/06/27	R211	01/08/2013	130.01	Put	Bond Future	1,470.7600	1.4708	1,472.9100	1.4729	0.146	0	0	0
2013/06/27	R212	01/08/2013			Bond Future	128.0143	128.0143	128.5119	128.5119	0.389	0.0000	0.0000	21,791
2013/06/27	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R212	01/08/2013	137.99	Put	Bond Future	9,975.6500	9.9757	9,478.1300	9.4781	(4.987)	0	0	0
2013/06/27	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R212	01/08/2013	138.00	Put	Bond Future	9,985.6500	9.9857	9,488.1300	9.4881	(4.982)	0	0	0
2013/06/27	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R212	01/08/2013	138.01	Put	Bond Future	9,995.6500	9.9957	9,498.1300	9.4981	(4.977)	0	0	0
2013/06/27	R213	01/08/2013			Bond Future	8.6702	88.0886	8.4315	90.0168	(2.753)	0.0000	0.0000	8,086
2013/06/27	R213	01/08/2013	91.25	Call	Bond Future	77,473.5600	77.4736	79,401.7500	79.4018	2.489	0	0	0
2013/06/27	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R213	07/11/2013			Bond Future	8.7686	85.7947	8.5221	87.7501	(2.812)	0.0000	0.0000	0
2013/06/27	R213	07/11/2013	8.59	Call	Bond Future	3,276.6600	3.2767	4,250.0000	4.2500	29.705	0	0	0
2013/06/27	R213	07/11/2013	8.59	Put	Bond Future	4,686.6700	4.6867	3,704.6000	3.7046	(20.955)	0	0	0
2013/06/27	R213	07/11/2013	8.60	Call	Bond Future	3,311.2200	3.3112	4,290.8300	4.2908	29.585	0	0	0
2013/06/27	R213	07/11/2013	8.60	Put	Bond Future	4,641.3700	4.6414	3,665.5700	3.6656	(21.024)	0	0	0
2013/06/27	R213	07/11/2013	8.61	Call	Bond Future	3,345.9800	3.3460	4,331.8500	4.3319	29.464	0	0	0
2013/06/27	R213	07/11/2013	8.61	Put	Bond Future	4,596.3900	4.5964	3,626.8500	3.6269	(21.094)	0	0	0
2013/06/27	R213	06/02/2014			Bond Future	8.8617	86.9477	8.6075	88.9293	(2.869)	0.0000	0.0000	0
2013/06/27	R213	06/02/2014	8.31	Call	Bond Future	3,123.3300	3.1233	3,947.6600	3.9477	26.393	0	0	0
2013/06/27	R213	06/02/2014	8.31	Put	Bond Future	7,511.1500	7.5112	6,353.8700	6.3539	(15.407)	0	0	0
2013/06/27	R213	06/02/2014	8.29	Call	Bond Future	3,066.3800	3.0664	3,880.7400	3.8807	26.558	0	0	0
2013/06/27	R213	06/02/2014	8.29	Put	Bond Future	7,619.4500	7.6195	6,452.2000	6.4522	(15.319)	0	0	0
2013/06/27	R213	06/02/2014	8.30	Call	Bond Future	3,094.7800	3.0948	3,914.1200	3.9141	26.475	0	0	0
2013/06/27	R213	06/02/2014	8.30	Put	Bond Future	7,565.1700	7.5652	6,402.9000	6.4029	(15.363)	0	0	0
2013/06/27	R213	08/05/2014			Bond Future	8.9527	84.5865	8.6907	86.5950	(2.926)	0.0000	0.0000	0
2013/06/27	R213	08/05/2014	7.66	Call	Bond Future	1,991.0600	1.9911	2,552.5800	2.5526	28.202	0	0	0
2013/06/27	R213	08/05/2014	7.66	Put	Bond Future	12,617.4100	12.6174	11,170.5000	11.1705	(11.468)	0	0	0
2013/06/27	R213	08/05/2014	7.64	Call	Bond Future	1,953.8000	1.9538	2,507.5400	2.5075	28.342	0	0	0
2013/06/27	R213	08/05/2014	7.64	Put	Bond Future	12,759.4300	12.7594	11,304.7400	11.3047	(11.401)	0	0	0
2013/06/27	R213	08/05/2014	7.65	Call	Bond Future	1,972.3700	1.9724	2,529.9900	2.5300	28.272	0	0	0
2013/06/27	R213	08/05/2014	7.65	Put	Bond Future	12,688.3000	12.6883	11,237.4900	11.2375	(11.434)	0	0	0
2013/06/27	R214	01/08/2013			Bond Future	8.9028	78.2561	8.6795	80.1031	(2.509)	0.0000	0.0000	840
2013/06/27	R214	01/08/2013	84.31	Call	Bond Future	67,808.2400	67.8082	69,655.2400	69.6552	2.724	0	0	0
2013/06/27	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R214	07/11/2013			Bond Future	8.9939	76.0761	8.7636	77.9491	(2.561)	0.0000	0.0000	0
2013/06/27	R214	07/11/2013	7.80	Call	Bond Future	922.1000	0.9221	1,293.5000	1.2935	40.278	0	0	0
2013/06/27	R214	07/11/2013	7.80	Put	Bond Future	11,539.1000	11.5391	10,037.4800	10.0375	(13.013)	0	0	0
2013/06/27	R214	07/11/2013	7.81	Call	Bond Future	936.7000	0.9367	1,312.6100	1.3126	40.131	0	0	0
2013/06/27	R214	07/11/2013	7.81	Put	Bond Future	11,454.7500	11.4547	9,957.6400	9.9576	(13.070)	0	0	0
2013/06/27	R214	07/11/2013	7.79	Call	Bond Future	907.6700	0.9077	1,274.5800	1.2746	40.423	0	0	0
2013/06/27	R214	07/11/2013	7.79	Put	Bond Future	11,623.8200	11.6238	10,117.7100	10.1177	(12.957)	0	0	0
2013/06/27	R248	01/08/2013			Bond Future	8.9738	101.3953	8.7554	103.7113	(2.434)	0.0000	0.0000	603
2013/06/27	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/06/27	R248	01/08/2013	7.84	Put	Bond Future	13,169.2900	13.1693	10,853.2100	10.8532	(17.587)	0	0	0
2013/06/27	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R248	01/08/2013	7.85	Put	Bond Future	13,039.7400	13.0397	10,723.6600	10.7237	(17.762)	0	0	0
2013/06/27	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R248	01/08/2013	7.86	Put	Bond Future	12,910.4400	12.9104	10,594.3600	10.5944	(17.940)	0	0	0
2013/06/27	R248	07/11/2013			Bond Future	9.0677	98.4049	8.8421	100.7537	(2.488)	0.0000	0.0000	0
2013/06/27	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R248	07/11/2013	7.84	Put	Bond Future	14,116.2900	14.1163	11,767.4400	11.7674	(16.639)	0	0	0
2013/06/27	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R248	07/11/2013	7.85	Put	Bond Future	13,986.9600	13.9870	11,638.1100	11.6381	(16.793)	0	0	0
2013/06/27	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/27	R248	07/11/2013	7.86	Put	Bond Future	13,857.8900	13.8579	11,509.0400	11.5090	(16.950)	0	0	0

Total **332603**