



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 02/07/2013 to 02/07/2013

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
2013/07/02	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	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
2013/07/02	2025	01/08/2013	118.01	Put	Bond Future	8,400.8100	8.4008	8,397.4400	8.3974	(0.040)	0	0	0
2013/07/02	2025	01/08/2013			Bond Future	109.6092	109.6092	109.6126	109.6126	0.003	0.0000	0.0000	0
2013/07/02	2025	01/08/2013	118.00	Put	Bond Future	8,390.8100	8.3908	8,387.4400	8.3874	(0.040)	0	0	0
2013/07/02	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	2025	01/08/2013	117.99	Put	Bond Future	8,380.8100	8.3808	8,377.4400	8.3774	(0.040)	0	0	0
2013/07/02	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	2038	01/08/2013			Bond Future	103.2964	103.2964	103.3016	103.3016	0.005	0.0000	0.0000	0
2013/07/02	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	2038	01/08/2013	114.99	Put	Bond Future	11,693.5600	11.6936	11,688.3600	11.6884	(0.044)	0	0	0
2013/07/02	2038	01/08/2013	115.00	Put	Bond Future	11,703.5600	11.7036	11,698.3600	11.6984	(0.044)	0	0	0
2013/07/02	2038	01/08/2013	115.01	Put	Bond Future	11,713.5600	11.7136	11,708.3600	11.7084	(0.044)	0	0	0
2013/07/02	2050	01/08/2013			Bond Future	105.8432	105.8432	105.8486	105.8486	0.005	0.0000	0.0000	122
2013/07/02	2050	01/08/2013	118.99	Put	Bond Future	13,146.8000	13.1468	13,141.4400	13.1414	(0.041)	0	0	0
2013/07/02	2050	01/08/2013	119.01	Put	Bond Future	13,166.8000	13.1668	13,161.4400	13.1614	(0.041)	0	0	0
2013/07/02	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	2050	01/08/2013	119.00	Put	Bond Future	13,156.8000	13.1568	13,151.4400	13.1514	(0.041)	0	0	0
2013/07/02	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	AL37	01/08/2013			Index Future	401.5450	401.5450	403.2620	403.2620	0.428	0.0000	0.0000	56
2013/07/02	AL37	07/11/2013			Index Future	407.2110	407.2110	408.9520	408.9520	0.428	0.0000	0.0000	0
2013/07/02	AL7T	01/08/2013			Index Future	478.3520	478.3520	481.0210	481.0210	0.558	0.0000	0.0000	1
2013/07/02	AL7T	07/11/2013			Index Future	485.1010	485.1010	487.8080	487.8080	0.558	0.0000	0.0000	0
2013/07/02	ALBI	01/08/2013			Index Future	430.1590	430.1590	432.3290	432.3290	0.504	0.0000	0.0000	738
2013/07/02	ALBI	07/11/2013			Index Future	436.2280	436.2280	438.4290	438.4290	0.505	0.0000	0.0000	85
2013/07/02	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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2013/07/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/07/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	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
2013/07/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/02	EL28	01/08/2013	115.01	Put	Bond Future	5,926.3700	5.9264	5,920.8100	5.9208	(0.094)	0	0	0
2013/07/02	EL28	01/08/2013			Bond Future	109.0836	109.0836	109.0892	109.0892	0.005	0.0000	0.0000	0
2013/07/02	EL28	01/08/2013	115.00	Put	Bond Future	5,916.3700	5.9164	5,910.8100	5.9108	(0.094)	0	0	0
2013/07/02	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	EL28	01/08/2013	114.99	Put	Bond Future	5,906.3700	5.9064	5,900.8100	5.9008	(0.094)	0	0	0
2013/07/02	ES33	01/08/2013			Bond Future	9.2524	87.0527	9.1805	87.6260	(0.777)	0.0000	0.0000	6,292
2013/07/02	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	ES33	01/08/2013	9.00	Put	Bond Future	2,039.5200	2.0395	1,466.1500	1.4662	(28.113)	0	0	0
2013/07/02	ES33	01/08/2013	91.02	Call	Bond Future	76,001.3500	76.0014	76,574.7200	76.5747	0.754	0	0	0
2013/07/02	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	ES33	07/11/2013			Bond Future	9.3662	84.4996	9.2918	85.0811	(0.794)	0.0000	0.0000	0
2013/07/02	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	ES33	07/11/2013	8.51	Put	Bond Future	7,088.2300	7.0882	6,506.7400	6.5067	(8.204)	0	0	0
2013/07/02	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	ES33	07/11/2013	8.49	Put	Bond Future	7,264.6600	7.2647	6,683.1700	6.6832	(8.004)	0	0	0
2013/07/02	ES33	07/11/2013	8.50	Put	Bond Future	7,176.3800	7.1764	6,594.8900	6.5949	(8.103)	0	0	0
2013/07/02	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	GOVI	01/08/2013			GOVI	429.3830	429.3830	431.5100	431.5100	0.495	0.0000	0.0000	398
2013/07/02	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	GOVI	01/08/2013	445.99	Put	GOVI	166,070.0000	16.6070	144,800.0000	14.4800	(12.808)	0	0	0
2013/07/02	GOVI	01/08/2013	446.01	Put	GOVI	166,270.0000	16.6270	145,000.0000	14.5000	(12.792)	0	0	0
2013/07/02	GOVI	01/08/2013	446.00	Put	GOVI	166,170.0000	16.6170	144,900.0000	14.4900	(12.800)	0	0	0
2013/07/02	GOVI	07/11/2013			GOVI	435.4410	435.4410	437.5980	437.5980	0.495	0.0000	0.0000	0
2013/07/02	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	GOVI	07/11/2013	445.99	Put	GOVI	105,490.0000	10.5490	83,920.0000	8.3920	(20.447)	0	0	0
2013/07/02	GOVI	07/11/2013	446.01	Put	GOVI	105,690.0000	10.5690	84,120.0000	8.4120	(20.409)	0	0	0
2013/07/02	GOVI	07/11/2013	446.00	Put	GOVI	105,590.0000	10.5590	84,020.0000	8.4020	(20.428)	0	0	0
2013/07/02	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/07/02	IGOV	01/08/2013			Index Future	194.0710	194.0710	194.0430	194.0430	(0.014)	0.0000	0.0000	1,051
2013/07/02	IGOV	07/11/2013			Index Future	196.8350	196.8350	196.8070	196.8070	(0.014)	0.0000	0.0000	7
2013/07/02	ILBI	01/08/2013			Index Future	518.4210	518.4210	518.4210	518.4210	0.000	0.0000	0.0000	186
2013/07/02	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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2013/07/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/07/02	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/07/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/07/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/07/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/07/02	JBAF	17/07/2013			Jibar Tradeable Future	5.1800	94.8200	5.1600	94.8400	(0.386)	0.0000	0.0000	0
2013/07/02	JBAF	21/08/2013			Jibar Tradeable Future	5.2100	94.7900	5.1900	94.8100	(0.384)	0.0000	0.0000	0
2013/07/02	JBAF	18/09/2013			Jibar Tradeable Future	5.2600	94.7400	5.2400	94.7600	(0.380)	0.0000	0.0000	700
2013/07/02	JBAF	16/10/2013			Jibar Tradeable Future	5.3200	94.6800	5.2800	94.7200	(0.752)	0.0000	0.0000	0
2013/07/02	JBAF	20/11/2013			Jibar Tradeable Future	5.4100	94.5900	5.3600	94.6400	(0.924)	0.0000	0.0000	0
2013/07/02	JBAF	18/12/2013			Jibar Tradeable Future	5.4700	94.5300	5.4200	94.5800	(0.914)	0.0000	0.0000	1,500
2013/07/02	JBAF	15/01/2014			Jibar Tradeable Future	5.5400	94.4600	5.4800	94.5200	(1.083)	0.0000	0.0000	0
2013/07/02	JBAF	19/03/2014			Jibar Tradeable Future	5.7700	94.2300	5.7000	94.3000	(1.213)	0.0000	0.0000	400
2013/07/02	JBAF	18/06/2014			Jibar Tradeable Future	6.0500	93.9500	5.9700	94.0300	(1.322)	0.0000	0.0000	1,000
2013/07/02	JBAF	17/09/2014			Jibar Tradeable Future	6.3400	93.6600	6.2600	93.7400	(1.262)	0.0000	0.0000	0
2013/07/02	JBAF	17/12/2014			Jibar Tradeable Future	6.6400	93.3600	6.5700	93.4300	(1.054)	0.0000	0.0000	0
2013/07/02	JBAF	18/03/2015			Jibar Tradeable Future	6.8900	93.1100	6.8100	93.1900	(1.161)	0.0000	0.0000	0
2013/07/02	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R023	01/08/2013	7.30	Put	Bond Future	1,887.7000	1.8877	1,226.6900	1.2267	(35.017)	0	0	0
2013/07/02	R023	01/08/2013			Bond Future	7.5755	104.5127	7.4783	105.1738	(1.283)	0.0000	0.0000	10,499
2013/07/02	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R023	01/08/2013	7.29	Put	Bond Future	1,957.0700	1.9571	1,296.0600	1.2961	(33.775)	0	0	0
2013/07/02	R023	01/08/2013	7.31	Put	Bond Future	1,818.3900	1.8184	1,157.3800	1.1574	(36.351)	0	0	0
2013/07/02	R023	07/11/2013	6.50	Put	Bond Future	8,097.8300	8.0978	7,427.4700	7.4275	(8.278)	0	0	0
2013/07/02	R023	07/11/2013			Bond Future	7.6698	102.0716	7.5685	102.7419	(1.321)	0.0000	0.0000	0
2013/07/02	R023	07/11/2013	6.49	Put	Bond Future	8,170.5600	8.1706	7,500.2000	7.5002	(8.205)	0	0	0
2013/07/02	R023	07/11/2013	6.51	Put	Bond Future	8,025.1500	8.0251	7,354.7900	7.3548	(8.353)	0	0	0
2013/07/02	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R157	01/08/2013	116.11	Call	Bond Future	90,193.9200	90.1939	90,386.6100	90.3866	0.214	0	0	0
2013/07/02	R157	01/08/2013			Bond Future	6.1248	119.6495	6.0345	119.8422	(1.474)	0.0000	0.0000	22,579
2013/07/02	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R157	07/11/2013			Bond Future	6.2646	114.5313	6.1593	114.7267	(1.680)	0.0000	0.0000	0
2013/07/02	R157	07/11/2013	5.60	Call	Bond Future	332.0200	0.3320	385.6700	0.3857	16.159	0	0	0
2013/07/02	R157	07/11/2013	5.59	Put	Bond Future	1,587.3100	1.5873	1,444.9300	1.4449	(8.970)	0	0	0
2013/07/02	R157	07/11/2013	5.61	Put	Bond Future	1,560.1500	1.5601	1,419.0100	1.4190	(9.047)	0	0	0
2013/07/02	R157	07/11/2013	5.60	Put	Bond Future	1,573.7000	1.5737	1,431.9400	1.4319	(9.008)	0	0	0
2013/07/02	R157	07/11/2013	5.61	Call	Bond Future	337.2900	0.3373	391.5600	0.3916	16.090	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
2013/07/02	R157	07/11/2013	5.59	Call	Bond Future	326.8100	0.3268	379.8400	0.3798	16.227	0	0	0
2013/07/02	R157	06/02/2014	5.64	Call	Bond Future	419.0400	0.4190	478.5500	0.4785	14.202	0	0	0
2013/07/02	R157	06/02/2014	5.65	Put	Bond Future	1,663.8600	1.6639	1,525.9200	1.5259	(8.290)	0	0	0
2013/07/02	R157	06/02/2014			Bond Future	6.4215	116.0704	6.2976	116.2683	(1.930)	0.0000	0.0000	0
2013/07/02	R157	06/02/2014	5.65	Call	Bond Future	423.7200	0.4237	483.7200	0.4837	14.160	0	0	0
2013/07/02	R157	06/02/2014	5.66	Call	Bond Future	428.4500	0.4284	488.9400	0.4889	14.118	0	0	0
2013/07/02	R157	06/02/2014	5.64	Put	Bond Future	1,675.3800	1.6754	1,536.9500	1.5369	(8.263)	0	0	0
2013/07/02	R157	06/02/2014	5.66	Put	Bond Future	1,652.4000	1.6524	1,514.9500	1.5150	(8.318)	0	0	0
2013/07/02	R157	08/05/2014	5.20	Call	Bond Future	242.8000	0.2428	284.0900	0.2841	17.006	0	0	0
2013/07/02	R157	08/05/2014			Bond Future	6.6133	110.8330	6.4640	111.0335	(2.257)	0.0000	0.0000	0
2013/07/02	R157	08/05/2014	5.21	Call	Bond Future	245.4600	0.2455	287.1000	0.2871	16.964	0	0	0
2013/07/02	R157	08/05/2014	5.19	Call	Bond Future	240.1600	0.2402	281.1000	0.2811	17.047	0	0	0
2013/07/02	R157	08/05/2014	5.20	Put	Bond Future	2,163.6500	2.1637	2,004.3400	2.0043	(7.363)	0	0	0
2013/07/02	R157	08/05/2014	5.19	Put	Bond Future	2,174.7700	2.1748	2,015.1100	2.0151	(7.341)	0	0	0
2013/07/02	R157	08/05/2014	5.21	Put	Bond Future	2,152.5500	2.1525	1,993.5900	1.9936	(7.385)	0	0	0
2013/07/02	R186	01/08/2013	7.20	Call	Bond Future	216.7400	0.2167	271.9200	0.2719	25.459	0	0	6,800
2013/07/02	R186	01/08/2013	7.00	Put	Bond Future	9,028.6400	9.0286	8,380.3700	8.3804	(7.180)	0	0	4,100
2013/07/02	R186	01/08/2013	9.00	Call	Bond Future	9,669.7300	9.6697	10,321.9200	10.3219	6.745	0	0	0
2013/07/02	R186	01/08/2013	7.50	Put	Bond Future	4,578.0400	4.5780	4,045.7100	4.0457	(11.628)	0	0	0
2013/07/02	R186	01/08/2013	8.80	Call	Bond Future	8,062.0100	8.0620	8,693.0500	8.6930	7.827	0	0	0
2013/07/02	R186	01/08/2013			Bond Future	7.9102	122.4405	7.8384	123.1136	(0.907)	0.0000	0.0000	58,541
2013/07/02	R186	01/08/2013	7.25	Call	Bond Future	265.7100	0.2657	331.5600	0.3316	24.783	0	0	5,315
2013/07/02	R186	01/08/2013	7.80	Call	Bond Future	1,563.4300	1.5634	1,835.8300	1.8358	17.423	0	0	0
2013/07/02	R186	01/08/2013	128.26	Call	Bond Future	113,168.0500	113.1681	113,841.1600	113.8412	0.595	0	0	0
2013/07/02	R186	01/08/2013	6.75	Put	Bond Future	11,580.2800	11.5803	10,914.7800	10.9148	(5.747)	0	0	0
2013/07/02	R186	01/08/2013	7.20	Put	Bond Future	7,115.6000	7.1156	6,497.6700	6.4977	(8.684)	0	0	2,957
2013/07/02	R186	01/08/2013	8.00	Call	Bond Future	2,479.2200	2.4792	2,850.5400	2.8505	14.977	0	0	0
2013/07/02	R186	01/08/2013	9.00	Put	Bond Future	59.2600	0.0593	38.3400	0.0383	(35.302)	0	0	0
2013/07/02	R186	01/08/2013	7.50	Call	Bond Future	658.6500	0.6586	799.4300	0.7994	21.374	0	0	6,800
2013/07/02	R186	01/08/2013	6.80	Call	Bond Future	32.5000	0.0325	42.3100	0.0423	30.185	0	0	0
2013/07/02	R186	01/08/2013	6.50	Call	Bond Future	5.6400	0.0056	7.4900	0.0075	32.801	0	0	500
2013/07/02	R186	01/08/2013	7.80	Put	Bond Future	2,599.0300	2.5990	2,198.3200	2.1983	(15.418)	0	0	20
2013/07/02	R186	01/08/2013	6.75	Call	Bond Future	24.7900	0.0248	32.4000	0.0324	30.698	0	0	1,000
2013/07/02	R186	01/08/2013	6.50	Put	Bond Future	14,249.4400	14.2494	13,578.1800	13.5782	(4.711)	0	0	0
2013/07/02	R186	01/08/2013	7.25	Put	Bond Future	6,661.1900	6.6612	6,053.9300	6.0539	(9.116)	0	0	0
2013/07/02	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R186	01/08/2013	7.00	Call	Bond Future	88.5100	0.0885	113.3500	0.1134	28.065	0	0	0
2013/07/02	R186	01/08/2013	8.80	Put	Bond Future	132.2600	0.1323	90.1900	0.0902	(31.809)	0	0	6,800
2013/07/02	R186	01/08/2013	8.00	Put	Bond Future	1,643.7300	1.6437	1,341.9400	1.3419	(18.360)	0	0	0
2013/07/02	R186	01/08/2013	6.80	Put	Bond Future	11,059.1500	11.0591	10,395.8500	10.3959	(5.998)	0	0	100
2013/07/02	R186	07/11/2013	8.16	Put	Bond Future	3,608.6300	3.6086	3,307.2100	3.3072	(8.353)	0	0	0
2013/07/02	R186	07/11/2013	9.00	Put	Bond Future	1,282.3600	1.2824	1,141.4700	1.1415	(10.987)	0	0	1,200
2013/07/02	R186	07/11/2013			Bond Future	8.0020	124.1679	7.9275	124.8506	(0.931)	0.0000	0.0000	590
2013/07/02	R186	07/11/2013	6.50	Put	Bond Future	15,346.6400	15.3466	14,727.0700	14.7271	(4.037)	0	0	0
2013/07/02	R186	07/11/2013	8.15	Put	Bond Future	3,649.0300	3.6490	3,345.3500	3.3454	(8.322)	0	0	0
2013/07/02	R186	07/11/2013	6.75	Put	Bond Future	12,973.8600	12.9739	12,384.0600	12.3841	(4.546)	0	0	0
2013/07/02	R186	07/11/2013	8.14	Call	Bond Future	4,940.5400	4.9405	5,317.2700	5.3173	7.625	0	0	0

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2013/07/02	R186	07/11/2013	8.75	Call	Bond Future	8,345.4800	8.3455	8,846.6900	8.8467	6.006	0	0	0
2013/07/02	R186	07/11/2013	8.00	Call	Bond Future	4,277.6600	4.2777	4,622.2700	4.6223	8.056	0	0	1,000
2013/07/02	R186	07/11/2013	8.15	Call	Bond Future	4,989.7100	4.9897	5,368.7000	5.3687	7.595	0	0	0
2013/07/02	R186	07/11/2013	6.50	Call	Bond Future	469.0800	0.4691	532.1800	0.5322	13.452	0	0	5,290
2013/07/02	R186	07/11/2013	8.16	Call	Bond Future	5,039.1300	5.0391	5,420.3800	5.4204	7.566	0	0	0
2013/07/02	R186	07/11/2013	8.00	Put	Bond Future	4,295.8300	4.2958	3,957.7700	3.9578	(7.869)	0	0	0
2013/07/02	R186	07/11/2013	8.75	Put	Bond Future	1,780.1200	1.7801	1,598.6600	1.5987	(10.194)	0	0	1,030
2013/07/02	R186	07/11/2013	9.00	Call	Bond Future	9,929.0900	9.9291	10,470.8700	10.4709	5.456	0	0	0
2013/07/02	R186	07/11/2013	6.75	Call	Bond Future	742.7100	0.7427	835.5800	0.8356	12.504	0	0	1,000
2013/07/02	R186	07/11/2013	8.14	Put	Bond Future	3,689.7800	3.6898	3,383.8400	3.3838	(8.292)	0	0	0
2013/07/02	R186	06/02/2014			Bond Future	8.0874	120.5461	8.0103	121.2379	(0.954)	0.0000	0.0000	0
2013/07/02	R186	06/02/2014	7.75	Call	Bond Future	4,103.6400	4.1036	4,398.5100	4.3985	7.186	0	0	0
2013/07/02	R186	06/02/2014	7.74	Put	Bond Future	7,227.1600	7.2272	6,828.4900	6.8285	(5.516)	0	0	0
2013/07/02	R186	06/02/2014	7.76	Put	Bond Future	7,116.4800	7.1165	6,721.4400	6.7214	(5.551)	0	0	0
2013/07/02	R186	06/02/2014	7.75	Put	Bond Future	7,171.6700	7.1717	6,774.8200	6.7748	(5.534)	0	0	0
2013/07/02	R186	06/02/2014	7.76	Call	Bond Future	4,140.9600	4.1410	4,437.6400	4.4376	7.165	0	0	0
2013/07/02	R186	06/02/2014	7.74	Call	Bond Future	4,066.5300	4.0665	4,359.5800	4.3596	7.206	0	0	0
2013/07/02	R186	08/05/2014			Bond Future	8.1764	122.1785	8.0964	122.8796	(0.977)	0.0000	0.0000	0
2013/07/02	R186	08/05/2014	7.09	Put	Bond Future	12,368.1800	12.3682	11,856.8900	11.8569	(4.134)	0	0	0
2013/07/02	R186	08/05/2014	7.10	Call	Bond Future	2,346.3200	2.3463	2,537.5500	2.5375	8.150	0	0	0
2013/07/02	R186	08/05/2014	7.11	Call	Bond Future	2,369.6200	2.3696	2,562.2900	2.5623	8.131	0	0	0
2013/07/02	R186	08/05/2014	7.09	Call	Bond Future	2,323.1800	2.3232	2,512.9700	2.5130	8.169	0	0	0
2013/07/02	R186	08/05/2014	7.11	Put	Bond Future	12,219.2500	12.2192	11,710.8400	11.7108	(4.161)	0	0	0
2013/07/02	R186	08/05/2014	7.10	Put	Bond Future	12,293.5800	12.2936	11,783.7300	11.7837	(4.147)	0	0	0
2013/07/02	R197	01/08/2013	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R197	01/08/2013	295.00	Put	Bond Future	19,115.8600	19.1159	20,030.2900	20.0303	4.784	0	0	0
2013/07/02	R197	01/08/2013			Bond Future	275.8841	275.8841	274.9697	274.9697	(0.331)	0.0000	0.0000	2,546
2013/07/02	R197	01/08/2013	294.99	Put	Bond Future	19,105.8600	19.1059	20,020.2900	20.0203	4.786	0	0	0
2013/07/02	R197	01/08/2013	295.01	Put	Bond Future	19,125.8600	19.1259	20,040.2900	20.0403	4.781	0	0	0
2013/07/02	R197	01/08/2013	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R197	01/08/2013	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R201	01/08/2013			Bond Future	5.6246	105.1669	5.5491	105.2684	(1.341)	0.0000	0.0000	0
2013/07/02	R201	01/08/2013	107.45	Call	Bond Future	67,921.2500	67.9213	68,022.7000	68.0227	0.149	0	0	0
2013/07/02	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R201	07/11/2013	4.79	Put	Bond Future	1,104.5500	1.1045	1,020.0900	1.0201	(7.647)	0	0	0
2013/07/02	R201	07/11/2013			Bond Future	5.7074	106.6507	5.6126	106.7536	(1.661)	0.0000	0.0000	0
2013/07/02	R201	07/11/2013	4.80	Put	Bond Future	1,095.4900	1.0955	1,011.3000	1.0113	(7.685)	0	0	0
2013/07/02	R201	07/11/2013	4.81	Put	Bond Future	1,086.4600	1.0865	1,002.5500	1.0025	(7.723)	0	0	0
2013/07/02	R201	07/11/2013	4.79	Call	Bond Future	102.4700	0.1025	120.8800	0.1209	17.966	0	0	0
2013/07/02	R201	07/11/2013	4.80	Call	Bond Future	104.4100	0.1044	123.0900	0.1231	17.891	0	0	0
2013/07/02	R201	07/11/2013	4.81	Call	Bond Future	106.3800	0.1064	125.3400	0.1253	17.823	0	0	0
2013/07/02	R201	06/02/2014	5.24	Put	Bond Future	722.8500	0.7228	655.0400	0.6550	(9.381)	0	0	0
2013/07/02	R201	06/02/2014			Bond Future	5.7936	103.6752	5.6700	103.7794	(2.132)	0.0000	0.0000	0
2013/07/02	R201	06/02/2014	5.26	Put	Bond Future	711.6500	0.7117	644.4100	0.6444	(9.448)	0	0	0
2013/07/02	R201	06/02/2014	5.24	Call	Bond Future	254.6200	0.2546	290.9800	0.2910	14.280	0	0	0
2013/07/02	R201	06/02/2014	5.25	Put	Bond Future	717.2400	0.7172	649.7200	0.6497	(9.414)	0	0	0

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2013/07/02	R201	06/02/2014	5.25	Call	Bond Future	257.5000	0.2575	294.1500	0.2941	14.233	0	0	0
2013/07/02	R201	06/02/2014	5.26	Call	Bond Future	260.4000	0.2604	297.3300	0.2973	14.182	0	0	0
2013/07/02	R201	08/05/2014			Bond Future	5.9388	105.0791	5.7625	105.1847	(2.968)	0.0000	0.0000	0
2013/07/02	R201	08/05/2014	4.75	Call	Bond Future	155.0200	0.1550	182.5200	0.1825	17.740	0	0	0
2013/07/02	R201	08/05/2014	4.76	Call	Bond Future	156.5200	0.1565	184.2100	0.1842	17.691	0	0	0
2013/07/02	R201	08/05/2014	4.74	Call	Bond Future	153.5400	0.1535	180.8300	0.1808	17.774	0	0	0
2013/07/02	R201	08/05/2014	4.76	Put	Bond Future	866.4700	0.8665	788.5800	0.7886	(8.989)	0	0	0
2013/07/02	R201	08/05/2014	4.75	Put	Bond Future	871.0300	0.8710	792.9500	0.7930	(8.964)	0	0	0
2013/07/02	R201	08/05/2014	4.74	Put	Bond Future	875.6100	0.8756	797.3200	0.7973	(8.941)	0	0	0
2013/07/02	R202	01/08/2013	222.99	Put	Bond Future	20,023.0700	20.0231	20,013.8900	20.0139	(0.046)	0	0	0
2013/07/02	R202	01/08/2013			Bond Future	202.9669	202.9669	202.9761	202.9761	0.005	0.0000	0.0000	44,020
2013/07/02	R202	01/08/2013	223.01	Put	Bond Future	20,043.0700	20.0431	20,033.8900	20.0339	(0.046)	0	0	0
2013/07/02	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R202	01/08/2013	223.00	Put	Bond Future	20,033.0700	20.0331	20,023.8900	20.0239	(0.046)	0	0	0
2013/07/02	R203	01/08/2013			Bond Future	6.9011	107.9714	6.8025	108.3301	(1.430)	0.0000	0.0000	3,923
2013/07/02	R203	01/08/2013	109.11	Call	Bond Future	94,758.1700	94.7582	95,116.9500	95.1169	0.379	0	0	0
2013/07/02	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R203	07/11/2013	6.01	Call	Bond Future	300.6900	0.3007	361.4700	0.3615	20.214	0	0	0
2013/07/02	R203	07/11/2013			Bond Future	7.0344	105.3353	6.9276	105.6991	(1.519)	0.0000	0.0000	0
2013/07/02	R203	07/11/2013	5.99	Call	Bond Future	289.6600	0.2897	348.6600	0.3487	20.369	0	0	0
2013/07/02	R203	07/11/2013	5.71	Put	Bond Future	4,789.6500	4.7896	4,463.6500	4.4637	(6.806)	0	0	0
2013/07/02	R203	07/11/2013	6.00	Call	Bond Future	295.0600	0.2951	354.9300	0.3549	20.291	0	0	0
2013/07/02	R203	07/11/2013	571.00	Call	Bond Future	103,105.7900	103.1058	103,469.5900	103.4696	0.353	0	0	0
2013/07/02	R203	07/11/2013	5.99	Put	Bond Future	3,913.7800	3.9138	3,608.9800	3.6090	(7.788)	0	0	0
2013/07/02	R203	07/11/2013	6.01	Put	Bond Future	3,853.9700	3.8540	3,550.9500	3.5510	(7.863)	0	0	0
2013/07/02	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R203	07/11/2013	5.71	Call	Bond Future	167.7600	0.1678	205.5600	0.2056	22.532	0	0	15
2013/07/02	R203	07/11/2013	6.00	Put	Bond Future	3,883.7500	3.8838	3,579.8200	3.5798	(7.826)	0	0	0
2013/07/02	R203	06/02/2014			Bond Future	7.1697	106.7507	7.0540	107.1193	(1.613)	0.0000	0.0000	0
2013/07/02	R203	06/02/2014	5.95	Put	Bond Future	4,409.8100	4.4098	4,112.2400	4.1122	(6.748)	0	0	0
2013/07/02	R203	06/02/2014	6.14	Put	Bond Future	3,903.4500	3.9035	3,621.0200	3.6210	(7.235)	0	0	0
2013/07/02	R203	06/02/2014	6.16	Put	Bond Future	3,851.8300	3.8518	3,571.0800	3.5711	(7.289)	0	0	0
2013/07/02	R203	06/02/2014	6.15	Put	Bond Future	3,877.6000	3.8776	3,596.0000	3.5960	(7.262)	0	0	0
2013/07/02	R203	06/02/2014	6.16	Call	Bond Future	578.1300	0.5781	666.0100	0.6660	15.201	0	0	0
2013/07/02	R203	06/02/2014	5.95	Call	Bond Future	439.2800	0.4393	510.3400	0.5103	16.176	0	0	16
2013/07/02	R203	06/02/2014	6.14	Call	Bond Future	563.6200	0.5636	649.8200	0.6498	15.294	0	0	0
2013/07/02	R203	06/02/2014	6.15	Call	Bond Future	570.8400	0.5708	657.8700	0.6579	15.246	0	0	0
2013/07/02	R203	08/05/2014	5.76	Call	Bond Future	424.0400	0.4240	489.3900	0.4894	15.411	0	0	0
2013/07/02	R203	08/05/2014	7.40	Put	Bond Future	1,811.0600	1.8111	1,638.1200	1.6381	(9.549)	0	0	0
2013/07/02	R203	08/05/2014	5.74	Call	Bond Future	414.1500	0.4141	478.3000	0.4783	15.490	0	0	0
2013/07/02	R203	08/05/2014			Bond Future	7.3144	104.0351	7.1888	104.4086	(1.717)	0.0000	0.0000	0
2013/07/02	R203	08/05/2014	5.76	Put	Bond Future	5,166.7300	5.1667	4,858.5000	4.8585	(5.966)	0	0	0
2013/07/02	R203	08/05/2014	5.75	Put	Bond Future	5,193.1400	5.1931	4,884.3100	4.8843	(5.947)	0	0	0
2013/07/02	R203	08/05/2014	5.74	Put	Bond Future	5,219.6000	5.2196	4,910.1700	4.9102	(5.928)	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
2013/07/02	R203	08/05/2014	7.40	Call	Bond Future	2,064.7000	2.0647	2,265.3400	2.2653	9.718	0	0	16
2013/07/02	R203	08/05/2014	5.75	Call	Bond Future	419.0700	0.4191	483.8200	0.4838	15.451	0	0	0
2013/07/02	R204	01/08/2013			Bond Future	7.1123	104.9005	7.0091	105.3669	(1.450)	0.0000	0.0000	25,172
2013/07/02	R204	01/08/2013	110.75	Call	Bond Future	96,017.0300	96.0170	96,483.3600	96.4834	0.486	0	0	0
2013/07/02	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R204	07/11/2013			Bond Future	7.2288	106.3806	7.1189	106.8534	(1.520)	0.0000	0.0000	0
2013/07/02	R204	07/11/2013	7.00	Put	Bond Future	2,490.0000	2.4900	2,221.5400	2.2215	(10.782)	0	0	1,270
2013/07/02	R204	07/11/2013	6.29	Put	Bond Future	4,674.4500	4.6744	4,300.1800	4.3002	(8.007)	0	0	0
2013/07/02	R204	07/11/2013	6.31	Put	Bond Future	4,602.8200	4.6028	4,231.0700	4.2311	(8.077)	0	0	0
2013/07/02	R204	07/11/2013	6.29	Call	Bond Future	547.0500	0.5470	645.6500	0.6456	18.024	0	0	0
2013/07/02	R204	07/11/2013	6.30	Put	Bond Future	4,638.5600	4.6386	4,265.5500	4.2656	(8.042)	0	0	0
2013/07/02	R204	07/11/2013	7.00	Call	Bond Future	1,502.3300	1.5023	1,706.7400	1.7067	13.606	0	0	0
2013/07/02	R204	07/11/2013	6.30	Call	Bond Future	556.1800	0.5562	656.0400	0.6560	17.955	0	0	0
2013/07/02	R204	07/11/2013	6.31	Call	Bond Future	565.4400	0.5654	666.5600	0.6666	17.883	0	0	0
2013/07/02	R204	06/02/2014	6.39	Call	Bond Future	1,010.0000	1.0100	1,142.4600	1.1425	13.115	0	0	0
2013/07/02	R204	06/02/2014			Bond Future	7.3413	103.7793	7.2245	104.2584	(1.591)	0.0000	0.0000	0
2013/07/02	R204	06/02/2014	6.40	Call	Bond Future	1,021.4800	1.0215	1,155.0400	1.1550	13.075	0	0	0
2013/07/02	R204	06/02/2014	6.41	Call	Bond Future	1,033.0400	1.0330	1,167.7100	1.1677	13.036	0	0	0
2013/07/02	R204	06/02/2014	6.39	Put	Bond Future	4,993.7000	4.9937	4,647.0200	4.6470	(6.942)	0	0	0
2013/07/02	R204	06/02/2014	6.41	Put	Bond Future	4,931.0600	4.9311	4,586.5900	4.5866	(6.986)	0	0	0
2013/07/02	R204	06/02/2014	6.40	Put	Bond Future	4,962.3300	4.9623	4,616.7500	4.6168	(6.964)	0	0	0
2013/07/02	R204	08/05/2014			Bond Future	7.4649	105.1846	7.3404	105.6702	(1.668)	0.0000	0.0000	0
2013/07/02	R204	08/05/2014	6.05	Call	Bond Future	760.0800	0.7601	863.8800	0.8639	13.656	0	0	0
2013/07/02	R204	08/05/2014	6.06	Call	Bond Future	768.0900	0.7681	872.7400	0.8727	13.625	0	0	0
2013/07/02	R204	08/05/2014	6.04	Call	Bond Future	752.1300	0.7521	855.0900	0.8551	13.689	0	0	0
2013/07/02	R204	08/05/2014	6.05	Put	Bond Future	6,447.8000	6.4478	6,065.9700	6.0660	(5.922)	0	0	0
2013/07/02	R204	08/05/2014	6.04	Put	Bond Future	6,481.4000	6.4814	6,098.7300	6.0987	(5.904)	0	0	0
2013/07/02	R204	08/05/2014	6.06	Put	Bond Future	6,414.2700	6.4143	6,033.2900	6.0333	(5.940)	0	0	0
2013/07/02	R206	01/08/2013			Bond Future	5.2845	101.3724	5.2417	101.3911	(0.809)	0.0000	0.0000	0
2013/07/02	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R206	01/08/2013	103.94	Call	Bond Future	30,374.2400	30.3742	30,393.0400	30.3930	0.062	0	0	0
2013/07/02	R206	07/11/2013	4.31	Put	Bond Future	199.3800	0.1994	184.6600	0.1847	(7.383)	0	0	0
2013/07/02	R206	07/11/2013			Bond Future	5.2557	102.8026	5.1492	102.8217	(2.028)	0.0000	0.0000	0
2013/07/02	R206	07/11/2013	4.30	Put	Bond Future	200.7600	0.2008	186.0000	0.1860	(7.352)	0	0	0
2013/07/02	R206	07/11/2013	4.31	Call	Bond Future	30.1800	0.0302	34.5000	0.0345	14.314	0	0	0
2013/07/02	R206	07/11/2013	4.29	Call	Bond Future	29.3700	0.0294	33.6000	0.0336	14.402	0	0	0
2013/07/02	R206	07/11/2013	4.30	Call	Bond Future	29.7700	0.0298	34.0500	0.0340	14.377	0	0	0
2013/07/02	R206	07/11/2013	4.29	Put	Bond Future	202.1600	0.2022	187.3500	0.1873	(7.326)	0	0	0
2013/07/02	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R207	01/08/2013			Bond Future	7.3361	99.9909	7.2328	100.5140	(1.408)	0.0000	0.0000	23,668
2013/07/02	R207	01/08/2013	106.18	Call	Bond Future	92,419.7400	92.4197	92,942.8100	92.9428	0.566	0	0	0
2013/07/02	R207	07/11/2013	6.70	Call	Bond Future	833.8500	0.8339	973.4400	0.9734	16.740	0	0	0
2013/07/02	R207	07/11/2013			Bond Future	7.4442	101.4017	7.3352	101.9321	(1.464)	0.0000	0.0000	0
2013/07/02	R207	07/11/2013	6.71	Call	Bond Future	846.6800	0.8467	987.8500	0.9878	16.673	0	0	0
2013/07/02	R207	07/11/2013	6.69	Put	Bond Future	4,564.8000	4.5648	4,172.3800	4.1724	(8.597)	0	0	0

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2013/07/02	R207	07/11/2013	6.71	Put	Bond Future	4,488.8300		4.4888	4,099.5800	4.0996	(8.672)	0	0	0
2013/07/02	R207	07/11/2013	6.69	Call	Bond Future	821.1700		0.8212	959.1700	0.9592	16.805	0	0	0
2013/07/02	R207	07/11/2013	6.70	Put	Bond Future	4,526.7200		4.5267	4,135.8900	4.1359	(8.634)	0	0	0
2013/07/02	R207	06/02/2014			Bond Future	7.5490		99.1247	7.4342	99.6622	(1.520)	0.0000	0.0000	0
2013/07/02	R207	06/02/2014	6.65	Call	Bond Future	1,156.1700		1.1562	1,308.9400	1.3089	13.213	0	0	0
2013/07/02	R207	06/02/2014	6.64	Put	Bond Future	5,500.0100		5.5000	5,114.0800	5.1141	(7.017)	0	0	0
2013/07/02	R207	06/02/2014	6.66	Put	Bond Future	5,428.1000		5.4281	5,044.7100	5.0447	(7.063)	0	0	0
2013/07/02	R207	06/02/2014	6.65	Put	Bond Future	5,463.9800		5.4640	5,079.3200	5.0793	(7.040)	0	0	0
2013/07/02	R207	06/02/2014	6.66	Call	Bond Future	1,169.4500		1.1694	1,323.4900	1.3235	13.172	0	0	0
2013/07/02	R207	06/02/2014	6.64	Call	Bond Future	1,143.0000		1.1430	1,294.5000	1.2945	13.255	0	0	0
2013/07/02	R207	08/05/2014	6.21	Put	Bond Future	7,622.1700		7.6222	7,189.8100	7.1898	(5.672)	0	0	0
2013/07/02	R207	08/05/2014	6.19	Put	Bond Future	7,701.9000		7.7019	7,267.6800	7.2677	(5.638)	0	0	0
2013/07/02	R207	08/05/2014			Bond Future	7.6650		100.4670	7.5438	101.0117	(1.580)	0.0000	0.0000	0
2013/07/02	R207	08/05/2014	6.20	Put	Bond Future	7,661.9900		7.6620	7,228.7000	7.2287	(5.655)	0	0	0
2013/07/02	R207	08/05/2014	6.20	Call	Bond Future	819.5300		0.8195	930.9800	0.9310	13.599	0	0	0
2013/07/02	R207	08/05/2014	6.21	Call	Bond Future	828.3500		0.8283	940.7300	0.9407	13.567	0	0	0
2013/07/02	R207	08/05/2014	6.19	Call	Bond Future	810.7800		0.8108	921.3000	0.9213	13.631	0	0	0
2013/07/02	R208	01/08/2013			Bond Future	7.4076		98.5590	7.3153	99.0804	(1.247)	0.0000	0.0000	18,125
2013/07/02	R208	01/08/2013	101.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R208	01/08/2013	101.40	Call	Bond Future	89,514.4800		89.5145	90,035.9100	90.0359	0.583	0	0	0
2013/07/02	R208	07/11/2013			Bond Future	7.5073		96.5536	7.4105	97.0824	(1.290)	0.0000	0.0000	0
2013/07/02	R208	07/11/2013	6.79	Put	Bond Future	4,980.9800		4.9810	4,594.5100	4.5945	(7.759)	0	0	0
2013/07/02	R208	07/11/2013	6.81	Put	Bond Future	4,896.2500		4.8963	4,512.9900	4.5130	(7.828)	0	0	0
2013/07/02	R208	07/11/2013	6.80	Put	Bond Future	4,938.5100		4.9385	4,553.6400	4.5536	(7.793)	0	0	0
2013/07/02	R208	07/11/2013	6.81	Call	Bond Future	1,006.2300		1.0062	1,151.7900	1.1518	14.466	0	0	0
2013/07/02	R208	07/11/2013	7.50	Put	Bond Future	2,488.5600		2.4886	2,228.9500	2.2290	(10.432)	0	0	1,520
2013/07/02	R208	07/11/2013	6.79	Call	Bond Future	976.5500		0.9766	1,118.9000	1.1189	14.577	0	0	0
2013/07/02	R208	07/11/2013	7.50	Call	Bond Future	2,448.8700		2.4489	2,718.0800	2.7181	10.993	0	0	0
2013/07/02	R208	07/11/2013	6.80	Call	Bond Future	991.3100		0.9913	1,135.2600	1.1353	14.521	0	0	0
2013/07/02	R208	06/02/2014	6.74	Put	Bond Future	6,022.8300		6.0228	5,642.5000	5.6425	(6.315)	0	0	0
2013/07/02	R208	06/02/2014			Bond Future	7.6014		97.8510	7.5002	98.3868	(1.332)	0.0000	0.0000	0
2013/07/02	R208	06/02/2014	6.75	Put	Bond Future	5,981.7200		5.9817	5,602.6600	5.6027	(6.337)	0	0	0
2013/07/02	R208	06/02/2014	6.76	Put	Bond Future	5,941.2800		5.9413	5,563.5200	5.5635	(6.358)	0	0	0
2013/07/02	R208	06/02/2014	6.74	Call	Bond Future	1,343.9500		1.3440	1,499.4300	1.4994	11.569	0	0	0
2013/07/02	R208	06/02/2014	6.75	Call	Bond Future	1,358.7500		1.3588	1,515.5000	1.5155	11.536	0	0	0
2013/07/02	R208	06/02/2014	6.76	Call	Bond Future	1,374.1800		1.3742	1,532.2300	1.5322	11.501	0	0	0
2013/07/02	R208	08/05/2014	6.31	Call	Bond Future	952.2600		0.9523	1,066.9100	1.0669	12.040	0	0	0
2013/07/02	R208	08/05/2014	6.29	Call	Bond Future	931.7300		0.9317	1,044.4500	1.0444	12.098	0	0	0
2013/07/02	R208	08/05/2014			Bond Future	7.6999		95.7795	7.5939	96.3225	(1.377)	0.0000	0.0000	0
2013/07/02	R208	08/05/2014	6.31	Put	Bond Future	8,382.4500		8.3825	7,954.0300	7.9540	(5.111)	0	0	0
2013/07/02	R208	08/05/2014	6.30	Put	Bond Future	8,428.1300		8.4281	7,998.7400	7.9987	(5.095)	0	0	0
2013/07/02	R208	08/05/2014	6.29	Put	Bond Future	8,473.9200		8.4739	8,043.5700	8.0436	(5.079)	0	0	0
2013/07/02	R208	08/05/2014	6.30	Call	Bond Future	941.9500		0.9419	1,055.6300	1.0556	12.069	0	0	0
2013/07/02	R209	01/08/2013			Bond Future	8.6438		78.5518	8.5722	79.1292	(0.828)	0.0000	0.0000	16,298
2013/07/02	R209	01/08/2013	79.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R209	01/08/2013	8.00	Put	Bond Future	5,770.7300		5.7707	5,262.2700	5.2623	(8.811)	0	0	2,000

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2013/07/02	R209	01/08/2013	79.36	Call	Bond Future	68,602.6900	68.6027	69,180.1100	69.1801	0.842	0	0	0
2013/07/02	R209	01/08/2013	8.00	Call	Bond Future	323.5700	0.3236	392.5300	0.3925	21.312	0	0	0
2013/07/02	R209	07/11/2013	8.80	Put	Bond Future	3,764.1200	3.7641	3,490.5000	3.4905	(7.269)	0	0	0
2013/07/02	R209	07/11/2013	9.50	Put	Bond Future	1,748.9900	1.7490	1,589.0600	1.5891	(9.144)	0	0	980
2013/07/02	R209	07/11/2013			Bond Future	8.7299	76.5157	8.6561	77.1013	(0.845)	0.0000	0.0000	0
2013/07/02	R209	07/11/2013	8.80	Call	Bond Future	4,314.3700	4.3144	4,626.3500	4.6263	7.231	0	0	0
2013/07/02	R209	07/11/2013	9.25	Call	Bond Future	6,265.2800	6.2653	6,653.8200	6.6538	6.201	0	0	0
2013/07/02	R209	07/11/2013	8.81	Call	Bond Future	4,354.1800	4.3542	4,667.9600	4.6680	7.206	0	0	0
2013/07/02	R209	07/11/2013	8.65	Call	Bond Future	3,742.2500	3.7423	4,026.8900	4.0269	7.606	0	0	0
2013/07/02	R209	07/11/2013	8.79	Call	Bond Future	4,274.7500	4.2748	4,584.9200	4.5849	7.256	0	0	0
2013/07/02	R209	07/11/2013	9.40	Call	Bond Future	6,976.7400	6.9767	7,388.1000	7.3881	5.896	0	0	0
2013/07/02	R209	07/11/2013	9.70	Put	Bond Future	1,379.3700	1.3794	1,245.7100	1.2457	(9.690)	0	0	1,520
2013/07/02	R209	07/11/2013	9.25	Put	Bond Future	2,328.4600	2.3285	2,131.4000	2.1314	(8.463)	0	0	1,000
2013/07/02	R209	07/11/2013	8.79	Put	Bond Future	3,802.5800	3.8026	3,527.1500	3.5271	(7.243)	0	0	0
2013/07/02	R209	07/11/2013	9.40	Put	Bond Future	1,964.2000	1.9642	1,789.9600	1.7900	(8.871)	0	0	5,000
2013/07/02	R209	07/11/2013	9.50	Call	Bond Future	7,464.5600	7.4646	7,890.2300	7.8902	5.703	0	0	0
2013/07/02	R209	07/11/2013	9.70	Call	Bond Future	8,468.0600	8.4681	8,920.0000	8.9200	5.337	0	0	0
2013/07/02	R209	07/11/2013	8.65	Put	Bond Future	4,376.5800	4.3766	4,075.6200	4.0756	(6.877)	0	0	4,700
2013/07/02	R209	07/11/2013	8.81	Put	Bond Future	3,725.9700	3.7260	3,454.1500	3.4542	(7.295)	0	0	0
2013/07/02	R209	06/02/2014	8.56	Call	Bond Future	4,300.6100	4.3006	4,574.9100	4.5749	6.378	0	0	0
2013/07/02	R209	06/02/2014			Bond Future	8.8096	77.5440	8.7338	78.1373	(0.861)	0.0000	0.0000	0
2013/07/02	R209	06/02/2014	8.54	Call	Bond Future	4,233.0400	4.2330	4,504.4500	4.5044	6.412	0	0	0
2013/07/02	R209	06/02/2014	8.55	Call	Bond Future	4,266.7600	4.2668	4,539.6100	4.5396	6.395	0	0	0
2013/07/02	R209	06/02/2014	8.54	Put	Bond Future	6,375.0400	6.3750	6,053.1400	6.0531	(5.049)	0	0	0
2013/07/02	R209	06/02/2014	8.56	Put	Bond Future	6,280.4900	6.2805	5,961.4800	5.9615	(5.079)	0	0	0
2013/07/02	R209	06/02/2014	8.55	Put	Bond Future	6,327.6300	6.3276	6,007.1700	6.0072	(5.064)	0	0	0
2013/07/02	R209	08/05/2014			Bond Future	8.8905	75.4490	8.8124	76.0504	(0.878)	0.0000	0.0000	0
2013/07/02	R209	08/05/2014	7.85	Call	Bond Future	2,491.2300	2.4912	2,673.1600	2.6732	7.303	0	0	0
2013/07/02	R209	08/05/2014	7.86	Call	Bond Future	2,513.6600	2.5137	2,696.8200	2.6968	7.287	0	0	0
2013/07/02	R209	08/05/2014	7.84	Call	Bond Future	2,468.9400	2.4689	2,649.6300	2.6496	7.319	0	0	0
2013/07/02	R209	08/05/2014	7.85	Put	Bond Future	11,163.6600	11.1637	10,744.1900	10.7442	(3.757)	0	0	0
2013/07/02	R209	08/05/2014	7.84	Put	Bond Future	11,232.0300	11.2320	10,811.3200	10.8113	(3.746)	0	0	0
2013/07/02	R209	08/05/2014	7.86	Put	Bond Future	11,095.5700	11.0956	10,677.3300	10.6773	(3.769)	0	0	0
2013/07/02	R210	01/08/2013	173.01	Put	Bond Future	15,629.0000	15.6290	15,622.6900	15.6227	(0.040)	0	0	0
2013/07/02	R210	01/08/2013			Bond Future	157.3810	157.3810	157.3873	157.3873	0.004	0.0000	0.0000	1,237
2013/07/02	R210	01/08/2013	173.00	Put	Bond Future	15,619.0000	15.6190	15,612.6900	15.6127	(0.040)	0	0	0
2013/07/02	R210	01/08/2013	172.99	Put	Bond Future	15,609.0000	15.6090	15,602.6900	15.6027	(0.040)	0	0	0
2013/07/02	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R211	01/08/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R211	01/08/2013			Bond Future	128.5328	128.5328	128.5306	128.5306	(0.002)	0.0000	0.0000	522
2013/07/02	R211	01/08/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R211	01/08/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R211	01/08/2013	130.00	Put	Bond Future	1,467.2000	1.4672	1,469.3600	1.4694	0.147	0	0	0
2013/07/02	R211	01/08/2013	129.99	Put	Bond Future	1,457.2000	1.4572	1,459.3600	1.4594	0.148	0	0	0

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2013/07/02	R211	01/08/2013	130.01	Put	Bond Future	1,477.2000	1.4772	1,479.3600	1.4794	0.146	0	0	0
2013/07/02	R212	01/08/2013			Bond Future	129.7122	129.7122	129.7154	129.7154	0.002	0.0000	0.0000	21,791
2013/07/02	R212	01/08/2013	137.99	Put	Bond Future	8,277.7700	8.2778	8,274.6100	8.2746	(0.038)	0	0	0
2013/07/02	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R212	01/08/2013	138.01	Put	Bond Future	8,297.7700	8.2978	8,294.6100	8.2946	(0.038)	0	0	0
2013/07/02	R212	01/08/2013	138.00	Put	Bond Future	8,287.7700	8.2878	8,284.6100	8.2846	(0.038)	0	0	0
2013/07/02	R213	01/08/2013	91.25	Call	Bond Future	79,333.6400	79.3336	79,924.0800	79.9241	0.744	0	0	0
2013/07/02	R213	01/08/2013			Bond Future	8.4398	89.9487	8.3682	90.5391	(0.849)	0.0000	0.0000	8,086
2013/07/02	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R213	07/11/2013	8.60	Call	Bond Future	4,342.7200	4.3427	4,660.2300	4.6602	7.311	0	0	0
2013/07/02	R213	07/11/2013			Bond Future	8.5306	87.6810	8.4567	88.2798	(0.867)	0.0000	0.0000	0
2013/07/02	R213	07/11/2013	8.61	Call	Bond Future	4,383.8400	4.3838	4,703.2200	4.7032	7.285	0	0	0
2013/07/02	R213	07/11/2013	8.59	Put	Bond Future	3,825.4600	3.8255	3,542.3300	3.5423	(7.401)	0	0	0
2013/07/02	R213	07/11/2013	8.61	Put	Bond Future	3,747.9100	3.7479	3,468.5300	3.4685	(7.454)	0	0	0
2013/07/02	R213	07/11/2013	8.60	Put	Bond Future	3,786.5300	3.7865	3,505.2800	3.5053	(7.428)	0	0	0
2013/07/02	R213	07/11/2013	8.59	Call	Bond Future	4,301.7900	4.3018	4,617.4200	4.6174	7.337	0	0	0
2013/07/02	R213	06/02/2014			Bond Future	8.6163	88.8591	8.5401	89.4658	(0.885)	0.0000	0.0000	0
2013/07/02	R213	06/02/2014	8.29	Put	Bond Future	6,675.8500	6.6759	6,335.4700	6.3355	(5.099)	0	0	0
2013/07/02	R213	06/02/2014	8.31	Put	Bond Future	6,577.4400	6.5774	6,240.0500	6.2400	(5.130)	0	0	0
2013/07/02	R213	06/02/2014	8.29	Call	Bond Future	4,034.1900	4.0342	4,300.5600	4.3006	6.603	0	0	0
2013/07/02	R213	06/02/2014	8.30	Put	Bond Future	6,626.5100	6.6265	6,287.6300	6.2876	(5.114)	0	0	0
2013/07/02	R213	06/02/2014	8.30	Call	Bond Future	4,067.5300	4.0675	4,335.4000	4.3354	6.586	0	0	0
2013/07/02	R213	06/02/2014	8.31	Call	Bond Future	4,101.0300	4.1010	4,370.3900	4.3704	6.568	0	0	0
2013/07/02	R213	08/05/2014	7.65	Put	Bond Future	11,255.6100	11.2556	10,823.3200	10.8233	(3.841)	0	0	0
2013/07/02	R213	08/05/2014			Bond Future	8.6999	86.5239	8.6213	87.1388	(0.903)	0.0000	0.0000	0
2013/07/02	R213	08/05/2014	7.64	Put	Bond Future	11,323.0900	11.3231	10,889.5600	10.8896	(3.829)	0	0	0
2013/07/02	R213	08/05/2014	7.66	Put	Bond Future	11,188.3800	11.1884	10,757.3300	10.7573	(3.853)	0	0	0
2013/07/02	R213	08/05/2014	7.65	Call	Bond Future	2,477.0200	2.4770	2,659.6600	2.6597	7.373	0	0	0
2013/07/02	R213	08/05/2014	7.66	Call	Bond Future	2,499.3700	2.4994	2,683.2500	2.6832	7.357	0	0	0
2013/07/02	R213	08/05/2014	7.64	Call	Bond Future	2,454.8000	2.4548	2,636.2000	2.6362	7.390	0	0	0
2013/07/02	R214	01/08/2013			Bond Future	8.7384	79.6085	8.6668	80.2098	(0.819)	0.0000	0.0000	840
2013/07/02	R214	01/08/2013	84.31	Call	Bond Future	69,160.6500	69.1606	69,761.9300	69.7619	0.869	0	0	0
2013/07/02	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R214	07/11/2013	7.80	Call	Bond Future	1,251.7500	1.2517	1,379.5600	1.3796	10.211	0	0	0
2013/07/02	R214	07/11/2013			Bond Future	8.8243	77.4476	8.7506	78.0573	(0.836)	0.0000	0.0000	0
2013/07/02	R214	07/11/2013	7.81	Call	Bond Future	1,270.5800	1.2706	1,399.9100	1.3999	10.179	0	0	0
2013/07/02	R214	07/11/2013	7.79	Call	Bond Future	1,233.1100	1.2331	1,359.4100	1.3594	10.242	0	0	0
2013/07/02	R214	07/11/2013	7.81	Put	Bond Future	10,417.1500	10.4171	9,936.7300	9.9367	(4.612)	0	0	0
2013/07/02	R214	07/11/2013	7.80	Put	Bond Future	10,497.2700	10.4973	10,015.3300	10.0153	(4.591)	0	0	0
2013/07/02	R214	07/11/2013	7.79	Put	Bond Future	10,577.7800	10.5778	10,094.3300	10.0943	(4.570)	0	0	0
2013/07/02	R248	01/08/2013	7.86	Put	Bond Future	11,336.5700	11.3366	10,456.4700	10.4565	(7.763)	0	0	0
2013/07/02	R248	01/08/2013			Bond Future	8.8244	102.9691	8.7426	103.8492	(0.926)	0.0000	0.0000	603

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
2013/07/02	R248	01/08/2013	7.85	Put	Bond Future	11,465.8700	11.4659	10,585.7700	10.5858	(7.676)	0	0	0
2013/07/02	R248	01/08/2013	7.84	Put	Bond Future	11,595.4200	11.5954	10,715.3200	10.7153	(7.590)	0	0	0
2013/07/02	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R248	07/11/2013			Bond Future	8.9134	100.0009	8.8290	100.8934	(0.947)	0.0000	0.0000	0
2013/07/02	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/02	R248	07/11/2013	7.86	Put	Bond Future	12,261.8600	12.2619	11,369.3200	11.3693	(7.279)	0	0	0
2013/07/02	R248	07/11/2013	7.85	Put	Bond Future	12,390.9300	12.3909	11,498.3900	11.4984	(7.203)	0	0	0
2013/07/02	R248	07/11/2013	7.84	Put	Bond Future	12,520.2600	12.5203	11,627.7200	11.6277	(7.129)	0	0	0

**Total** **333525**