



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 03/07/2013 to 03/07/2013

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
2013/07/03	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/07/03	2025	01/08/2013	118.01	Put	Bond Future	8,397.4400	8.3974	8,387.5600	8.3876	(0.118)	0	0	0
2013/07/03	2025	01/08/2013			Bond Future	109.6126	109.6126	109.6224	109.6224	0.009	0.0000	0.0000	0
2013/07/03	2025	01/08/2013	118.00	Put	Bond Future	8,387.4400	8.3874	8,377.5600	8.3776	(0.118)	0	0	0
2013/07/03	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	2025	01/08/2013	117.99	Put	Bond Future	8,377.4400	8.3774	8,367.5600	8.3676	(0.118)	0	0	0
2013/07/03	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	2038	01/08/2013			Bond Future	103.3016	103.3016	103.5107	103.5107	0.202	0.0000	0.0000	0
2013/07/03	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	2038	01/08/2013	114.99	Put	Bond Future	11,688.3600	11.6884	11,479.3300	11.4793	(1.788)	0	0	0
2013/07/03	2038	01/08/2013	115.00	Put	Bond Future	11,698.3600	11.6984	11,489.3300	11.4893	(1.787)	0	0	0
2013/07/03	2038	01/08/2013	115.01	Put	Bond Future	11,708.3600	11.7084	11,499.3300	11.4993	(1.785)	0	0	0
2013/07/03	2050	01/08/2013			Bond Future	105.8486	105.8486	105.8649	105.8649	0.015	0.0000	0.0000	122
2013/07/03	2050	01/08/2013	118.99	Put	Bond Future	13,141.4400	13.1414	13,125.1200	13.1251	(0.124)	0	0	0
2013/07/03	2050	01/08/2013	119.01	Put	Bond Future	13,161.4400	13.1614	13,145.1200	13.1451	(0.124)	0	0	0
2013/07/03	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	2050	01/08/2013	119.00	Put	Bond Future	13,151.4400	13.1514	13,135.1200	13.1351	(0.124)	0	0	0
2013/07/03	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	AL37	01/08/2013			Index Future	403.2620	403.2620	401.3610	401.3610	(0.471)	0.0000	0.0000	56
2013/07/03	AL37	07/11/2013			Index Future	408.9520	408.9520	407.0230	407.0230	(0.472)	0.0000	0.0000	0
2013/07/03	AL7T	01/08/2013			Index Future	481.0210	481.0210	477.4430	477.4430	(0.744)	0.0000	0.0000	1
2013/07/03	AL7T	07/11/2013			Index Future	487.8080	487.8080	484.1790	484.1790	(0.744)	0.0000	0.0000	0
2013/07/03	ALBI	01/08/2013			Index Future	432.3290	432.3290	429.5470	429.5470	(0.643)	0.0000	0.0000	738
2013/07/03	ALBI	07/11/2013			Index Future	438.4290	438.4290	435.6070	435.6070	(0.644)	0.0000	0.0000	85
2013/07/03	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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2013/07/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/07/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/07/03	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/03	EL28	01/08/2013	115.01	Put	Bond Future	5,920.8100		5.9208	5,903.9800	5.9040	(0.284)	0	0	0
2013/07/03	EL28	01/08/2013			Bond Future	109.0892		109.0892	109.1060	109.1060	0.015	0.0000	0.0000	0
2013/07/03	EL28	01/08/2013	115.00	Put	Bond Future	5,910.8100		5.9108	5,893.9800	5.8940	(0.285)	0	0	0
2013/07/03	EL28	01/08/2013	115.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	EL28	01/08/2013	114.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	EL28	01/08/2013	115.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	EL28	01/08/2013	114.99	Put	Bond Future	5,900.8100		5.9008	5,883.9800	5.8840	(0.285)	0	0	0
2013/07/03	ES33	01/08/2013			Bond Future	9.1805		87.6260	9.2529	87.0487	0.789	0.0000	0.0000	6,292
2013/07/03	ES33	01/08/2013	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	ES33	01/08/2013	91.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	ES33	01/08/2013	9.00	Put	Bond Future	1,466.1500		1.4662	2,043.4900	2.0435	39.378	0	0	0
2013/07/03	ES33	01/08/2013	91.02	Call	Bond Future	76,574.7200		76.5747	75,997.3800	75.9974	(0.754)	0	0	0
2013/07/03	ES33	07/11/2013	8.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	ES33	07/11/2013			Bond Future	9.2918		85.0811	9.3667	84.4955	0.806	0.0000	0.0000	0
2013/07/03	ES33	07/11/2013	8.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	ES33	07/11/2013	8.51	Put	Bond Future	6,506.7400		6.5067	7,092.2700	7.0923	8.999	0	0	0
2013/07/03	ES33	07/11/2013	8.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	ES33	07/11/2013	8.49	Put	Bond Future	6,683.1700		6.6832	7,268.7000	7.2687	8.761	0	0	0
2013/07/03	ES33	07/11/2013	8.50	Put	Bond Future	6,594.8900		6.5949	7,180.4200	7.1804	8.879	0	0	0
2013/07/03	GOVI	01/08/2013	446.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	GOVI	01/08/2013	445.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	GOVI	01/08/2013			GOVI	431.5100		431.5100	428.7430	428.7430	(0.641)	0.0000	0.0000	398
2013/07/03	GOVI	01/08/2013	446.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	GOVI	01/08/2013	445.99	Put	GOVI	144,800.0000		14.4800	172,470.0000	17.2470	19.109	0	0	0
2013/07/03	GOVI	01/08/2013	446.01	Put	GOVI	145,000.0000		14.5000	172,670.0000	17.2670	19.083	0	0	0
2013/07/03	GOVI	01/08/2013	446.00	Put	GOVI	144,900.0000		14.4900	172,570.0000	17.2570	19.096	0	0	0
2013/07/03	GOVI	07/11/2013			GOVI	437.5980		437.5980	434.7920	434.7920	(0.641)	0.0000	0.0000	0
2013/07/03	GOVI	07/11/2013	446.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	GOVI	07/11/2013	445.99	Put	GOVI	83,920.0000		8.3920	111,980.0000	11.1980	33.437	0	0	0
2013/07/03	GOVI	07/11/2013	446.01	Put	GOVI	84,120.0000		8.4120	112,180.0000	11.2180	33.357	0	0	0
2013/07/03	GOVI	07/11/2013	446.00	Put	GOVI	84,020.0000		8.4020	112,080.0000	11.2080	33.397	0	0	0
2013/07/03	GOVI	07/11/2013	446.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	GOVI	07/11/2013	445.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/07/03	IGOV	01/08/2013			Index Future	194.0430		194.0430	194.0470	194.0470	0.002	0.0000	0.0000	1,051
2013/07/03	IGOV	07/11/2013			Index Future	196.8070		196.8070	196.8110	196.8110	0.002	0.0000	0.0000	7
2013/07/03	ILBI	01/08/2013			Index Future	518.4210		518.4210	518.4210	518.4210	0.000	0.0000	0.0000	186
2013/07/03	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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2013/07/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/07/03	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/07/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/07/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/07/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/07/03	JBAF	17/07/2013			Jibar Tradeable Future	5.1600	94.8400	5.1600	94.8400	0.000	0.0000	0.0000	0
2013/07/03	JBAF	21/08/2013			Jibar Tradeable Future	5.1900	94.8100	5.1900	94.8100	0.000	0.0000	0.0000	0
2013/07/03	JBAF	18/09/2013			Jibar Tradeable Future	5.2400	94.7600	5.2500	94.7500	0.191	0.0000	0.0000	700
2013/07/03	JBAF	16/10/2013			Jibar Tradeable Future	5.2800	94.7200	5.3100	94.6900	0.568	0.0000	0.0000	0
2013/07/03	JBAF	20/11/2013			Jibar Tradeable Future	5.3600	94.6400	5.3400	94.6600	(0.373)	0.0000	0.0000	0
2013/07/03	JBAF	18/12/2013			Jibar Tradeable Future	5.4200	94.5800	5.4750	94.5250	1.015	0.0000	0.0000	1,500
2013/07/03	JBAF	15/01/2014			Jibar Tradeable Future	5.4800	94.5200	5.5200	94.4800	0.730	0.0000	0.0000	0
2013/07/03	JBAF	19/03/2014			Jibar Tradeable Future	5.7000	94.3000	5.7200	94.2800	0.351	0.0000	0.0000	400
2013/07/03	JBAF	18/06/2014			Jibar Tradeable Future	5.9700	94.0300	6.0200	93.9800	0.838	0.0000	0.0000	1,000
2013/07/03	JBAF	17/09/2014			Jibar Tradeable Future	6.2600	93.7400	6.3100	93.6900	0.799	0.0000	0.0000	0
2013/07/03	JBAF	17/12/2014			Jibar Tradeable Future	6.5700	93.4300	6.6000	93.4000	0.457	0.0000	0.0000	0
2013/07/03	JBAF	18/03/2015			Jibar Tradeable Future	6.8100	93.1900	6.8600	93.1400	0.734	0.0000	0.0000	0
2013/07/03	R023	01/08/2013	7.30	Put	Bond Future	1,226.6900	1.2267	2,136.3600	2.1364	74.156	0	0	0
2013/07/03	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R023	01/08/2013			Bond Future	7.4783	105.1738	7.6123	104.2641	1.792	0.0000	0.0000	10,499
2013/07/03	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R023	01/08/2013	7.29	Put	Bond Future	1,296.0600	1.2961	2,205.7300	2.2057	70.187	0	0	0
2013/07/03	R023	01/08/2013	7.31	Put	Bond Future	1,157.3800	1.1574	2,067.0500	2.0671	78.597	0	0	0
2013/07/03	R023	07/11/2013	6.50	Put	Bond Future	7,427.4700	7.4275	8,350.0300	8.3500	12.421	0	0	0
2013/07/03	R023	07/11/2013			Bond Future	7.5685	102.7419	7.7082	101.8194	1.846	0.0000	0.0000	0
2013/07/03	R023	07/11/2013	6.49	Put	Bond Future	7,500.2000	7.5002	8,422.7600	8.4228	12.300	0	0	0
2013/07/03	R023	07/11/2013	6.51	Put	Bond Future	7,354.7900	7.3548	8,277.3500	8.2774	12.544	0	0	0
2013/07/03	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R157	01/08/2013	116.11	Call	Bond Future	90,386.6100	90.3866	90,137.6400	90.1376	(0.275)	0	0	0
2013/07/03	R157	01/08/2013			Bond Future	6.0345	119.8422	6.1512	119.5933	1.933	0.0000	0.0000	22,579
2013/07/03	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R157	07/11/2013			Bond Future	6.1593	114.7267	6.2954	114.4742	2.209	0.0000	0.0000	0
2013/07/03	R157	07/11/2013	5.60	Call	Bond Future	385.6700	0.3857	302.9000	0.3029	(21.461)	0	0	0
2013/07/03	R157	07/11/2013	5.59	Put	Bond Future	1,444.9300	1.4449	1,615.6100	1.6156	11.812	0	0	0
2013/07/03	R157	07/11/2013	5.61	Put	Bond Future	1,419.0100	1.4190	1,587.9100	1.5879	11.903	0	0	0
2013/07/03	R157	07/11/2013	5.60	Put	Bond Future	1,431.9400	1.4319	1,601.7300	1.6017	11.857	0	0	0
2013/07/03	R157	07/11/2013	5.61	Call	Bond Future	391.5600	0.3916	307.9000	0.3079	(21.366)	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
2013/07/03	R157	07/11/2013	5.59	Call	Bond Future	379.8400	0.3798	297.9600	0.2980	(21.556)	0	0	0
2013/07/03	R157	06/02/2014	5.64	Call	Bond Future	478.5500	0.4785	389.4600	0.3895	(18.617)	0	0	0
2013/07/03	R157	06/02/2014	5.65	Put	Bond Future	1,525.9200	1.5259	1,692.3900	1.6924	10.909	0	0	0
2013/07/03	R157	06/02/2014			Bond Future	6.2976	116.2683	6.4580	116.0121	2.548	0.0000	0.0000	0
2013/07/03	R157	06/02/2014	5.65	Call	Bond Future	483.7200	0.4837	393.9600	0.3940	(18.556)	0	0	0
2013/07/03	R157	06/02/2014	5.66	Call	Bond Future	488.9400	0.4889	398.4900	0.3985	(18.499)	0	0	0
2013/07/03	R157	06/02/2014	5.64	Put	Bond Future	1,536.9500	1.5369	1,704.0900	1.7041	10.875	0	0	0
2013/07/03	R157	06/02/2014	5.66	Put	Bond Future	1,514.9500	1.5150	1,680.7300	1.6807	10.943	0	0	0
2013/07/03	R157	08/05/2014	5.20	Call	Bond Future	284.0900	0.2841	246.1400	0.2461	(13.358)	0	0	0
2013/07/03	R157	08/05/2014			Bond Future	6.4640	111.0335	6.6573	110.7738	2.990	0.0000	0.0000	0
2013/07/03	R157	08/05/2014	5.21	Call	Bond Future	287.1000	0.2871	248.7800	0.2488	(13.347)	0	0	0
2013/07/03	R157	08/05/2014	5.19	Call	Bond Future	281.1000	0.2811	243.5200	0.2435	(13.369)	0	0	0
2013/07/03	R157	08/05/2014	5.20	Put	Bond Future	2,004.3400	2.0043	2,226.1000	2.2261	11.064	0	0	0
2013/07/03	R157	08/05/2014	5.19	Put	Bond Future	2,015.1100	2.0151	2,237.2400	2.2372	11.023	0	0	0
2013/07/03	R157	08/05/2014	5.21	Put	Bond Future	1,993.5900	1.9936	2,214.9800	2.2150	11.105	0	0	0
2013/07/03	R186	01/08/2013	7.20	Call	Bond Future	271.9200	0.2719	156.1400	0.1561	(42.579)	0	0	6,800
2013/07/03	R186	01/08/2013	7.00	Put	Bond Future	8,380.3700	8.3804	9,436.2100	9.4362	12.599	0	0	4,100
2013/07/03	R186	01/08/2013	9.00	Call	Bond Future	10,321.9200	10.3219	9,232.8500	9.2328	(10.551)	0	0	0
2013/07/03	R186	01/08/2013	7.50	Put	Bond Future	4,045.7100	4.0457	4,876.2200	4.8762	20.528	0	0	0
2013/07/03	R186	01/08/2013	8.80	Call	Bond Future	8,693.0500	8.6930	7,633.6200	7.6336	(12.187)	0	0	0
2013/07/03	R186	01/08/2013			Bond Future	7.8384	123.1136	7.9570	122.0036	1.513	0.0000	0.0000	58,541
2013/07/03	R186	01/08/2013	7.25	Call	Bond Future	331.5600	0.3316	194.6700	0.1947	(41.287)	0	0	5,315
2013/07/03	R186	01/08/2013	7.80	Call	Bond Future	1,835.8300	1.8358	1,325.1500	1.3251	(27.817)	0	0	0
2013/07/03	R186	01/08/2013	128.26	Call	Bond Future	113,841.1600	113.8412	112,731.1600	112.7312	(0.975)	0	0	0
2013/07/03	R186	01/08/2013	6.75	Put	Bond Future	10,914.7800	10.9148	12,006.5400	12.0065	10.003	0	0	0
2013/07/03	R186	01/08/2013	7.20	Put	Bond Future	6,497.6700	6.4977	7,491.8900	7.4919	15.301	0	0	2,957
2013/07/03	R186	01/08/2013	8.00	Call	Bond Future	2,850.5400	2.8505	2,180.6700	2.1807	(23.500)	0	0	0
2013/07/03	R186	01/08/2013	9.00	Put	Bond Future	38.3400	0.0383	59.2700	0.0593	54.591	0	0	0
2013/07/03	R186	01/08/2013	7.50	Call	Bond Future	799.4300	0.7994	519.9400	0.5199	(34.961)	0	0	6,800
2013/07/03	R186	01/08/2013	6.80	Call	Bond Future	42.3100	0.0423	19.2300	0.0192	(54.550)	0	0	0
2013/07/03	R186	01/08/2013	6.50	Call	Bond Future	7.4900	0.0075	2.8000	0.0028	(62.617)	0	0	500
2013/07/03	R186	01/08/2013	7.80	Put	Bond Future	2,198.3200	2.1983	2,797.6400	2.7976	27.263	0	0	20
2013/07/03	R186	01/08/2013	6.75	Call	Bond Future	32.4000	0.0324	14.1600	0.0142	(56.296)	0	0	1,000
2013/07/03	R186	01/08/2013	6.50	Put	Bond Future	13,578.1800	13.5782	14,683.4900	14.6835	8.140	0	0	0
2013/07/03	R186	01/08/2013	7.25	Put	Bond Future	6,053.9300	6.0539	7,027.0400	7.0270	16.074	0	0	0
2013/07/03	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R186	01/08/2013	7.00	Call	Bond Future	113.3500	0.1134	59.1900	0.0592	(47.781)	0	0	0
2013/07/03	R186	01/08/2013	8.80	Put	Bond Future	90.1900	0.0902	140.7600	0.1408	56.071	0	0	6,800
2013/07/03	R186	01/08/2013	8.00	Put	Bond Future	1,341.9400	1.3419	1,782.0700	1.7821	32.798	0	0	0
2013/07/03	R186	01/08/2013	6.80	Put	Bond Future	10,395.8500	10.3959	11,482.7700	11.4828	10.455	0	0	100
2013/07/03	R186	07/11/2013	8.16	Put	Bond Future	3,307.2100	3.3072	3,758.0300	3.7580	13.631	0	0	0
2013/07/03	R186	07/11/2013	9.00	Put	Bond Future	1,141.4700	1.1415	1,339.4100	1.3394	17.341	0	0	1,200
2013/07/03	R186	07/11/2013	6.50	Put	Bond Future	14,727.0700	14.7271	15,731.1700	15.7312	6.818	0	0	0
2013/07/03	R186	07/11/2013	8.15	Put	Bond Future	3,345.3500	3.3454	3,799.8600	3.7999	13.586	0	0	0
2013/07/03	R186	07/11/2013			Bond Future	7.9275	124.8506	8.0507	123.7248	1.553	0.0000	0.0000	590
2013/07/03	R186	07/11/2013	6.75	Put	Bond Future	12,384.0600	12.3841	13,333.4600	13.3335	7.666	0	0	0
2013/07/03	R186	07/11/2013	8.14	Call	Bond Future	5,317.2700	5.3173	4,649.7100	4.6497	(12.555)	0	0	0

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2013/07/03	R186	07/11/2013	8.75	Call	Bond Future	8,846.6900	8.8467	7,980.9300	7.9809	(9.786)	0	0	0
2013/07/03	R186	07/11/2013	8.00	Call	Bond Future	4,622.2700	4.6223	4,007.5100	4.0075	(13.300)	0	0	1,000
2013/07/03	R186	07/11/2013	8.15	Call	Bond Future	5,368.7000	5.3687	4,697.4500	4.6975	(12.503)	0	0	0
2013/07/03	R186	07/11/2013	6.50	Call	Bond Future	532.1800	0.5322	410.5200	0.4105	(22.861)	0	0	5,290
2013/07/03	R186	07/11/2013	8.16	Call	Bond Future	5,420.3800	5.4204	4,745.4400	4.7454	(12.452)	0	0	0
2013/07/03	R186	07/11/2013	8.00	Put	Bond Future	3,957.7700	3.9578	4,468.7700	4.4688	12.911	0	0	0
2013/07/03	R186	07/11/2013	8.75	Put	Bond Future	1,598.6600	1.5987	1,858.6600	1.8587	16.264	0	0	1,030
2013/07/03	R186	07/11/2013	9.00	Call	Bond Future	10,470.8700	10.4709	9,543.0500	9.5430	(8.861)	0	0	0
2013/07/03	R186	07/11/2013	6.75	Call	Bond Future	835.5800	0.8356	659.2200	0.6592	(21.106)	0	0	1,000
2013/07/03	R186	07/11/2013	8.14	Put	Bond Future	3,383.8400	3.3838	3,842.0400	3.8420	13.541	0	0	0
2013/07/03	R186	06/02/2014			Bond Future	8.0103	121.2379	8.1378	120.0967	1.592	0.0000	0.0000	0
2013/07/03	R186	06/02/2014	7.75	Call	Bond Future	4,398.5100	4.3985	3,880.0000	3.8800	(11.788)	0	0	0
2013/07/03	R186	06/02/2014	7.74	Put	Bond Future	6,828.4900	6.8285	7,454.1500	7.4541	9.162	0	0	0
2013/07/03	R186	06/02/2014	7.76	Put	Bond Future	6,721.4400	6.7214	7,341.0300	7.3410	9.218	0	0	0
2013/07/03	R186	06/02/2014	7.75	Put	Bond Future	6,774.8200	6.7748	7,397.4400	7.3974	9.190	0	0	0
2013/07/03	R186	06/02/2014	7.76	Call	Bond Future	4,437.6400	4.4376	3,916.1000	3.9161	(11.753)	0	0	0
2013/07/03	R186	06/02/2014	7.74	Call	Bond Future	4,359.5800	4.3596	3,844.1100	3.8441	(11.824)	0	0	0
2013/07/03	R186	08/05/2014			Bond Future	8.0964	122.8796	8.2287	121.7229	1.633	0.0000	0.0000	0
2013/07/03	R186	08/05/2014	7.09	Put	Bond Future	11,856.8900	11.8569	13,052.0200	13.0520	10.080	0	0	0
2013/07/03	R186	08/05/2014	7.10	Call	Bond Future	2,537.5500	2.5375	2,576.0400	2.5760	1.517	0	0	0
2013/07/03	R186	08/05/2014	7.11	Call	Bond Future	2,562.2900	2.5623	2,600.8100	2.6008	1.503	0	0	0
2013/07/03	R186	08/05/2014	7.09	Call	Bond Future	2,512.9700	2.5130	2,551.4300	2.5514	1.530	0	0	0
2013/07/03	R186	08/05/2014	7.11	Put	Bond Future	11,710.8400	11.7108	12,906.0300	12.9060	10.206	0	0	0
2013/07/03	R186	08/05/2014	7.10	Put	Bond Future	11,783.7300	11.7837	12,978.8900	12.9789	10.142	0	0	0
2013/07/03	R197	01/08/2013	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R197	01/08/2013	295.00	Put	Bond Future	20,030.2900	20.0303	20,006.8500	20.0068	(0.117)	0	0	0
2013/07/03	R197	01/08/2013			Bond Future	274.9697	274.9697	274.9931	274.9931	0.009	0.0000	0.0000	2,546
2013/07/03	R197	01/08/2013	294.99	Put	Bond Future	20,020.2900	20.0203	19,996.8500	19.9968	(0.117)	0	0	0
2013/07/03	R197	01/08/2013	295.01	Put	Bond Future	20,040.2900	20.0403	20,016.8500	20.0168	(0.117)	0	0	0
2013/07/03	R197	01/08/2013	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R197	01/08/2013	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R201	01/08/2013			Bond Future	5.5491	105.2684	5.6533	105.1283	1.878	0.0000	0.0000	0
2013/07/03	R201	01/08/2013	107.45	Call	Bond Future	68,022.7000	68.0227	67,882.6200	67.8826	(0.206)	0	0	0
2013/07/03	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R201	07/11/2013	4.79	Put	Bond Future	1,020.0900	1.0201	1,133.3500	1.1333	11.103	0	0	0
2013/07/03	R201	07/11/2013			Bond Future	5.6126	106.7536	5.7436	106.6115	2.333	0.0000	0.0000	0
2013/07/03	R201	07/11/2013	4.80	Put	Bond Future	1,011.3000	1.0113	1,124.1500	1.1242	11.159	0	0	0
2013/07/03	R201	07/11/2013	4.81	Put	Bond Future	1,002.5500	1.0025	1,114.9800	1.1150	11.214	0	0	0
2013/07/03	R201	07/11/2013	4.79	Call	Bond Future	120.8800	0.1209	92.0400	0.0920	(23.858)	0	0	0
2013/07/03	R201	07/11/2013	4.80	Call	Bond Future	123.0900	0.1231	93.8400	0.0938	(23.763)	0	0	0
2013/07/03	R201	07/11/2013	4.81	Call	Bond Future	125.3400	0.1253	95.6700	0.0957	(23.672)	0	0	0
2013/07/03	R201	06/02/2014	5.24	Put	Bond Future	655.0400	0.6550	739.0000	0.7390	12.818	0	0	0
2013/07/03	R201	06/02/2014			Bond Future	5.6700	103.7794	5.8411	103.6351	3.017	0.0000	0.0000	0
2013/07/03	R201	06/02/2014	5.26	Put	Bond Future	644.4100	0.6444	727.5000	0.7275	12.894	0	0	0
2013/07/03	R201	06/02/2014	5.24	Call	Bond Future	290.9800	0.2910	230.7100	0.2307	(20.713)	0	0	0
2013/07/03	R201	06/02/2014	5.25	Put	Bond Future	649.7200	0.6497	733.2400	0.7332	12.855	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
2013/07/03	R201	06/02/2014	5.25	Call	Bond Future	294.1500	0.2941	233.4400	0.2334	(20.639)	0	0	0
2013/07/03	R201	06/02/2014	5.26	Call	Bond Future	297.3300	0.2973	236.1900	0.2362	(20.563)	0	0	0
2013/07/03	R201	08/05/2014	4.75	Call	Bond Future	182.5200	0.1825	129.3700	0.1294	(29.120)	0	0	0
2013/07/03	R201	08/05/2014			Bond Future	5.7625	105.1847	6.0067	105.0385	4.237	0.0000	0.0000	0
2013/07/03	R201	08/05/2014	4.76	Call	Bond Future	184.2100	0.1842	130.7300	0.1307	(29.032)	0	0	0
2013/07/03	R201	08/05/2014	4.74	Call	Bond Future	180.8300	0.1808	128.0300	0.1280	(29.199)	0	0	0
2013/07/03	R201	08/05/2014	4.76	Put	Bond Future	788.5800	0.7886	881.3200	0.8813	11.760	0	0	0
2013/07/03	R201	08/05/2014	4.75	Put	Bond Future	792.9500	0.7930	886.0200	0.8860	11.737	0	0	0
2013/07/03	R201	08/05/2014	4.74	Put	Bond Future	797.3200	0.7973	890.7400	0.8907	11.717	0	0	0
2013/07/03	R202	01/08/2013	222.99	Put	Bond Future	20,013.8900	20.0139	19,215.8600	19.2159	(3.987)	0	0	0
2013/07/03	R202	01/08/2013			Bond Future	202.9761	202.9761	203.7741	203.7741	0.393	0.0000	0.0000	44,020
2013/07/03	R202	01/08/2013	223.01	Put	Bond Future	20,033.8900	20.0339	19,235.8600	19.2359	(3.983)	0	0	0
2013/07/03	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R202	01/08/2013	223.00	Put	Bond Future	20,023.8900	20.0239	19,225.8600	19.2259	(3.985)	0	0	0
2013/07/03	R203	01/08/2013			Bond Future	6.8025	108.3301	6.9012	107.9710	1.452	0.0000	0.0000	3,923
2013/07/03	R203	01/08/2013	109.11	Call	Bond Future	95,116.9500	95.1169	94,757.8500	94.7578	(0.378)	0	0	0
2013/07/03	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R203	07/11/2013	6.01	Call	Bond Future	361.4700	0.3615	283.2800	0.2833	(21.631)	0	0	0
2013/07/03	R203	07/11/2013			Bond Future	6.9276	105.6991	7.0345	105.3349	1.544	0.0000	0.0000	0
2013/07/03	R203	07/11/2013	5.99	Call	Bond Future	348.6600	0.3487	272.5900	0.2726	(21.818)	0	0	0
2013/07/03	R203	07/11/2013	5.71	Put	Bond Future	4,463.6500	4.4637	4,777.6600	4.7777	7.035	0	0	0
2013/07/03	R203	07/11/2013	6.00	Call	Bond Future	354.9300	0.3549	277.8200	0.2778	(21.725)	0	0	0
2013/07/03	R203	07/11/2013	571.00	Call	Bond Future	103,469.5900	103.4696	103,105.3500	103.1053	(0.352)	0	0	0
2013/07/03	R203	07/11/2013	5.99	Put	Bond Future	3,608.9800	3.6090	3,897.1500	3.8971	7.985	0	0	0
2013/07/03	R203	07/11/2013	6.01	Put	Bond Future	3,550.9500	3.5510	3,837.0000	3.8370	8.056	0	0	0
2013/07/03	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R203	07/11/2013	5.71	Call	Bond Future	205.5600	0.2056	155.3300	0.1553	(24.436)	0	0	15
2013/07/03	R203	07/11/2013	6.00	Put	Bond Future	3,579.8200	3.5798	3,866.9500	3.8669	8.021	0	0	0
2013/07/03	R203	06/02/2014			Bond Future	7.0540	107.1193	7.1699	106.7500	1.643	0.0000	0.0000	0
2013/07/03	R203	06/02/2014	5.95	Put	Bond Future	4,112.2400	4.1122	4,385.2500	4.3852	6.639	0	0	0
2013/07/03	R203	06/02/2014	6.14	Put	Bond Future	3,621.0200	3.6210	3,879.9400	3.8799	7.150	0	0	0
2013/07/03	R203	06/02/2014	6.16	Put	Bond Future	3,571.0800	3.5711	3,828.5400	3.8285	7.210	0	0	0
2013/07/03	R203	06/02/2014	6.15	Put	Bond Future	3,596.0000	3.5960	3,854.2000	3.8542	7.180	0	0	0
2013/07/03	R203	06/02/2014	6.16	Call	Bond Future	666.0100	0.6660	554.1100	0.5541	(16.802)	0	0	0
2013/07/03	R203	06/02/2014	5.95	Call	Bond Future	510.3400	0.5103	413.9900	0.4140	(18.880)	0	0	16
2013/07/03	R203	06/02/2014	6.14	Call	Bond Future	649.8200	0.6498	539.3800	0.5394	(16.995)	0	0	0
2013/07/03	R203	06/02/2014	6.15	Call	Bond Future	657.8700	0.6579	546.7100	0.5467	(16.897)	0	0	0
2013/07/03	R203	08/05/2014	5.76	Call	Bond Future	489.3900	0.4894	446.9100	0.4469	(8.680)	0	0	0
2013/07/03	R203	08/05/2014	7.40	Put	Bond Future	1,638.1200	1.6381	1,860.7900	1.8608	13.593	0	0	0
2013/07/03	R203	08/05/2014	5.74	Call	Bond Future	478.3000	0.4783	436.7500	0.4367	(8.687)	0	0	0
2013/07/03	R203	08/05/2014			Bond Future	7.1888	104.4086	7.3147	104.0343	1.751	0.0000	0.0000	0
2013/07/03	R203	08/05/2014	5.76	Put	Bond Future	4,858.5000	4.8585	5,190.3700	5.1904	6.831	0	0	0
2013/07/03	R203	08/05/2014	5.75	Put	Bond Future	4,884.3100	4.8843	5,216.6400	5.2166	6.804	0	0	0
2013/07/03	R203	08/05/2014	5.74	Put	Bond Future	4,910.1700	4.9102	5,242.9700	5.2430	6.778	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/07/03	R203	08/05/2014	7.40	Call	Bond Future	2,265.3400		2.2653	2,113.6600	2.1137	(6.696)	0	0	16
2013/07/03	R203	08/05/2014	5.75	Call	Bond Future	483.8200		0.4838	441.8000	0.4418	(8.685)	0	0	0
2013/07/03	R204	01/08/2013			Bond Future	7.0091		105.3669	7.1128	104.8981	1.479	0.0000	0.0000	25,172
2013/07/03	R204	01/08/2013	110.75	Call	Bond Future	96,483.3600		96.4834	96,014.5900	96.0146	(0.486)	0	0	0
2013/07/03	R204	01/08/2013	110.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R204	07/11/2013			Bond Future	7.1189		106.8534	7.2294	106.3780	1.552	0.0000	0.0000	0
2013/07/03	R204	07/11/2013	7.00	Put	Bond Future	2,221.5400		2.2215	2,466.7000	2.4667	11.036	0	0	1,270
2013/07/03	R204	07/11/2013	6.29	Put	Bond Future	4,300.1800		4.3002	4,658.7400	4.6587	8.338	0	0	0
2013/07/03	R204	07/11/2013	6.31	Put	Bond Future	4,231.0700		4.2311	4,586.8200	4.5868	8.408	0	0	0
2013/07/03	R204	07/11/2013	6.29	Call	Bond Future	645.6500		0.6456	528.7700	0.5288	(18.103)	0	0	0
2013/07/03	R204	07/11/2013	6.30	Put	Bond Future	4,265.5500		4.2656	4,622.7100	4.6227	8.373	0	0	0
2013/07/03	R204	07/11/2013	7.00	Call	Bond Future	1,706.7400		1.7067	1,476.4600	1.4765	(13.492)	0	0	0
2013/07/03	R204	07/11/2013	6.30	Call	Bond Future	656.0400		0.6560	537.7600	0.5378	(18.029)	0	0	0
2013/07/03	R204	07/11/2013	6.31	Call	Bond Future	666.5600		0.6666	546.8700	0.5469	(17.956)	0	0	0
2013/07/03	R204	06/02/2014	6.39	Call	Bond Future	1,142.4600		1.1425	982.5400	0.9825	(13.998)	0	0	0
2013/07/03	R204	06/02/2014			Bond Future	7.2245		104.2584	7.3420	103.7764	1.626	0.0000	0.0000	0
2013/07/03	R204	06/02/2014	6.40	Call	Bond Future	1,155.0400		1.1550	993.6300	0.9936	(13.974)	0	0	0
2013/07/03	R204	06/02/2014	6.41	Call	Bond Future	1,167.7100		1.1677	1,004.8100	1.0048	(13.950)	0	0	0
2013/07/03	R204	06/02/2014	6.39	Put	Bond Future	4,647.0200		4.6470	4,969.1500	4.9692	6.932	0	0	0
2013/07/03	R204	06/02/2014	6.41	Put	Bond Future	4,586.5900		4.5866	4,905.7400	4.9057	6.958	0	0	0
2013/07/03	R204	06/02/2014	6.40	Put	Bond Future	4,616.7500		4.6168	4,937.3900	4.9374	6.945	0	0	0
2013/07/03	R204	08/05/2014			Bond Future	7.3404		105.6702	7.4657	105.1816	1.707	0.0000	0.0000	0
2013/07/03	R204	08/05/2014	6.05	Call	Bond Future	863.8800		0.8639	869.6100	0.8696	0.663	0	0	0
2013/07/03	R204	08/05/2014	6.06	Call	Bond Future	872.7400		0.8727	878.1200	0.8781	0.616	0	0	0
2013/07/03	R204	08/05/2014	6.04	Call	Bond Future	855.0900		0.8551	861.1700	0.8612	0.711	0	0	0
2013/07/03	R204	08/05/2014	6.05	Put	Bond Future	6,065.9700		6.0660	6,560.2900	6.5603	8.149	0	0	0
2013/07/03	R204	08/05/2014	6.04	Put	Bond Future	6,098.7300		6.0987	6,593.4000	6.5934	8.111	0	0	0
2013/07/03	R204	08/05/2014	6.06	Put	Bond Future	6,033.2900		6.0333	6,527.2600	6.5273	8.187	0	0	0
2013/07/03	R206	01/08/2013			Bond Future	5.2417		101.3911	5.4088	101.3177	3.187	0.0000	0.0000	0
2013/07/03	R206	01/08/2013	103.94	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R206	01/08/2013	103.94	Call	Bond Future	30,393.0400		30.3930	30,319.6200	30.3196	(0.242)	0	0	0
2013/07/03	R206	07/11/2013	4.31	Put	Bond Future	184.6600		0.1847	243.3500	0.2434	31.783	0	0	0
2013/07/03	R206	07/11/2013			Bond Future	5.1492		102.8217	5.5665	102.7471	8.106	0.0000	0.0000	0
2013/07/03	R206	07/11/2013	4.30	Put	Bond Future	186.0000		0.1860	244.8600	0.2449	31.645	0	0	0
2013/07/03	R206	07/11/2013	4.31	Call	Bond Future	34.5000		0.0345	18.6700	0.0187	(45.884)	0	0	0
2013/07/03	R206	07/11/2013	4.29	Call	Bond Future	33.6000		0.0336	18.1100	0.0181	(46.101)	0	0	0
2013/07/03	R206	07/11/2013	4.30	Call	Bond Future	34.0500		0.0340	18.3900	0.0184	(45.991)	0	0	0
2013/07/03	R206	07/11/2013	4.29	Put	Bond Future	187.3500		0.1873	246.3800	0.2464	31.508	0	0	0
2013/07/03	R207	01/08/2013	106.18	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R207	01/08/2013			Bond Future	7.2328		100.5140	7.3565	99.8879	1.710	0.0000	0.0000	23,668
2013/07/03	R207	01/08/2013	106.18	Call	Bond Future	92,942.8100		92.9428	92,316.7300	92.3167	(0.674)	0	0	0
2013/07/03	R207	07/11/2013	6.70	Call	Bond Future	973.4400		0.9734	795.3000	0.7953	(18.300)	0	0	0
2013/07/03	R207	07/11/2013			Bond Future	7.3352		101.9321	7.4658	101.2972	1.779	0.0000	0.0000	0
2013/07/03	R207	07/11/2013	6.71	Call	Bond Future	987.8500		0.9878	807.7400	0.8077	(18.233)	0	0	0
2013/07/03	R207	07/11/2013	6.69	Put	Bond Future	4,172.3800		4.1724	4,631.1800	4.6312	10.996	0	0	0

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2013/07/03	R207	07/11/2013	6.71	Put	Bond Future	4,099.5800	4.0996	4,554.4400	4.5544	11.095	0	0	0
2013/07/03	R207	07/11/2013	6.69	Call	Bond Future	959.1700	0.9592	783.0000	0.7830	(18.367)	0	0	0
2013/07/03	R207	07/11/2013	6.70	Put	Bond Future	4,135.8900	4.1359	4,592.7200	4.5927	11.046	0	0	0
2013/07/03	R207	06/02/2014			Bond Future	7.4342	99.6622	7.5718	99.0185	1.850	0.0000	0.0000	0
2013/07/03	R207	06/02/2014	6.65	Call	Bond Future	1,308.9400	1.3089	1,102.3600	1.1024	(15.782)	0	0	0
2013/07/03	R207	06/02/2014	6.64	Put	Bond Future	5,114.0800	5.1141	5,552.8200	5.5528	8.579	0	0	0
2013/07/03	R207	06/02/2014	6.66	Put	Bond Future	5,044.7100	5.0447	5,480.1900	5.4802	8.632	0	0	0
2013/07/03	R207	06/02/2014	6.65	Put	Bond Future	5,079.3200	5.0793	5,516.4300	5.5164	8.606	0	0	0
2013/07/03	R207	06/02/2014	6.66	Call	Bond Future	1,323.4900	1.3235	1,115.2800	1.1153	(15.732)	0	0	0
2013/07/03	R207	06/02/2014	6.64	Call	Bond Future	1,294.5000	1.2945	1,089.5500	1.0895	(15.832)	0	0	0
2013/07/03	R207	08/05/2014	6.21	Put	Bond Future	7,189.8100	7.1898	7,824.8600	7.8249	8.833	0	0	0
2013/07/03	R207	08/05/2014	6.19	Put	Bond Future	7,267.6800	7.2677	7,903.8300	7.9038	8.753	0	0	0
2013/07/03	R207	08/05/2014			Bond Future	7.5438	101.0117	7.6890	100.3592	1.925	0.0000	0.0000	0
2013/07/03	R207	08/05/2014	6.20	Put	Bond Future	7,228.7000	7.2287	7,864.3000	7.8643	8.793	0	0	0
2013/07/03	R207	08/05/2014	6.20	Call	Bond Future	930.9800	0.9310	914.0800	0.9141	(1.815)	0	0	0
2013/07/03	R207	08/05/2014	6.21	Call	Bond Future	940.7300	0.9407	923.2800	0.9233	(1.855)	0	0	0
2013/07/03	R207	08/05/2014	6.19	Call	Bond Future	921.3000	0.9213	904.9500	0.9050	(1.775)	0	0	0
2013/07/03	R208	01/08/2013			Bond Future	7.3153	99.0804	7.4341	98.4103	1.624	0.0000	0.0000	18,125
2013/07/03	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R208	01/08/2013	101.40	Call	Bond Future	90,035.9100	90.0359	89,365.8500	89.3658	(0.744)	0	0	0
2013/07/03	R208	07/11/2013			Bond Future	7.4105	97.0824	7.5350	96.4028	1.681	0.0000	0.0000	0
2013/07/03	R208	07/11/2013	6.79	Put	Bond Future	4,594.5100	4.5945	5,066.6100	5.0666	10.275	0	0	0
2013/07/03	R208	07/11/2013	6.81	Put	Bond Future	4,512.9900	4.5130	4,980.6700	4.9807	10.363	0	0	0
2013/07/03	R208	07/11/2013	6.80	Put	Bond Future	4,553.6400	4.5536	5,023.5400	5.0235	10.319	0	0	0
2013/07/03	R208	07/11/2013	6.81	Call	Bond Future	1,151.7900	1.1518	939.9100	0.9399	(18.396)	0	0	0
2013/07/03	R208	07/11/2013	7.50	Put	Bond Future	2,228.9500	2.2290	2,532.6000	2.5326	13.623	0	0	1,520
2013/07/03	R208	07/11/2013	6.79	Call	Bond Future	1,118.9000	1.1189	911.4400	0.9114	(18.541)	0	0	0
2013/07/03	R208	07/11/2013	7.50	Call	Bond Future	2,718.0800	2.7181	2,342.1700	2.3422	(13.830)	0	0	0
2013/07/03	R208	07/11/2013	6.80	Call	Bond Future	1,135.2600	1.1353	925.6000	0.9256	(18.468)	0	0	0
2013/07/03	R208	06/02/2014	6.74	Put	Bond Future	5,642.5000	5.6425	6,114.6300	6.1146	8.367	0	0	0
2013/07/03	R208	06/02/2014	6.76	Put	Bond Future	5,563.5200	5.5635	6,032.7200	6.0327	8.434	0	0	0
2013/07/03	R208	06/02/2014			Bond Future	7.5002	98.3868	7.6305	97.6979	1.737	0.0000	0.0000	0
2013/07/03	R208	06/02/2014	6.75	Put	Bond Future	5,602.6600	5.6027	6,073.5900	6.0736	8.405	0	0	0
2013/07/03	R208	06/02/2014	6.74	Call	Bond Future	1,499.4300	1.4994	1,282.6500	1.2826	(14.457)	0	0	0
2013/07/03	R208	06/02/2014	6.75	Call	Bond Future	1,515.5000	1.5155	1,297.5200	1.2975	(14.383)	0	0	0
2013/07/03	R208	06/02/2014	6.76	Call	Bond Future	1,532.2300	1.5322	1,312.5200	1.3125	(14.339)	0	0	0
2013/07/03	R208	08/05/2014	6.31	Call	Bond Future	1,066.9100	1.0669	1,062.5600	1.0626	(0.408)	0	0	0
2013/07/03	R208	08/05/2014			Bond Future	7.5939	96.3225	7.7303	95.6242	1.797	0.0000	0.0000	0
2013/07/03	R208	08/05/2014	6.29	Call	Bond Future	1,044.4500	1.0444	1,041.2000	1.0412	(0.311)	0	0	0
2013/07/03	R208	08/05/2014	6.31	Put	Bond Future	7,954.0300	7.9540	8,647.9600	8.6480	8.724	0	0	0
2013/07/03	R208	08/05/2014	6.30	Put	Bond Future	7,998.7400	7.9987	8,693.2300	8.6932	8.682	0	0	0
2013/07/03	R208	08/05/2014	6.29	Put	Bond Future	8,043.5700	8.0436	8,738.6000	8.7386	8.641	0	0	0
2013/07/03	R208	08/05/2014	6.30	Call	Bond Future	1,055.6300	1.0556	1,051.8400	1.0518	(0.359)	0	0	0
2013/07/03	R209	01/08/2013			Bond Future	8.5722	79.1292	8.6453	78.5394	0.853	0.0000	0.0000	18,298
2013/07/03	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R209	01/08/2013	8.00	Put	Bond Future	5,262.2700	5.2623	5,748.5400	5.7485	9.241	0	0	2,000

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
2013/07/03	R209	01/08/2013	79.36	Call	Bond Future	69,180.1100	69.1801	68,590.2600	68.5903	(0.853)	0	0	0
2013/07/03	R209	01/08/2013	8.00	Call	Bond Future	392.5300	0.3925	288.9500	0.2889	(26.388)	0	0	0
2013/07/03	R209	07/11/2013	8.80	Put	Bond Future	3,490.5000	3.4905	3,747.4800	3.7475	7.362	0	0	0
2013/07/03	R209	07/11/2013	9.50	Put	Bond Future	1,589.0600	1.5891	1,733.4700	1.7335	9.088	0	0	980
2013/07/03	R209	07/11/2013			Bond Future	8.6561	77.1013	8.7315	76.5031	0.871	0.0000	0.0000	0
2013/07/03	R209	07/11/2013	8.80	Call	Bond Future	4,626.3500	4.6263	4,285.1000	4.2851	(7.376)	0	0	0
2013/07/03	R209	07/11/2013	9.25	Call	Bond Future	6,653.8200	6.6538	6,236.1200	6.2361	(6.278)	0	0	0
2013/07/03	R209	07/11/2013	8.81	Call	Bond Future	4,667.9600	4.6680	4,324.8800	4.3249	(7.350)	0	0	0
2013/07/03	R209	07/11/2013	8.65	Call	Bond Future	4,026.8900	4.0269	3,713.5000	3.7135	(7.782)	0	0	0
2013/07/03	R209	07/11/2013	8.79	Call	Bond Future	4,584.9200	4.5849	4,245.5000	4.2455	(7.403)	0	0	0
2013/07/03	R209	07/11/2013	9.40	Call	Bond Future	7,388.1000	7.3881	6,948.1200	6.9481	(5.955)	0	0	0
2013/07/03	R209	07/11/2013	9.70	Put	Bond Future	1,245.7100	1.2457	1,364.9700	1.3650	9.574	0	0	1,520
2013/07/03	R209	07/11/2013	9.25	Put	Bond Future	2,131.4000	2.1314	2,311.9300	2.3119	8.470	0	0	1,000
2013/07/03	R209	07/11/2013	8.79	Put	Bond Future	3,527.1500	3.5271	3,785.9600	3.7860	7.338	0	0	0
2013/07/03	R209	07/11/2013	9.40	Put	Bond Future	1,789.9600	1.7900	1,948.2100	1.9482	8.841	0	0	5,000
2013/07/03	R209	07/11/2013	9.50	Call	Bond Future	7,890.2300	7.8902	7,436.4100	7.4364	(5.752)	0	0	0
2013/07/03	R209	07/11/2013	9.70	Call	Bond Future	8,920.0000	8.9200	8,441.0300	8.4410	(5.370)	0	0	0
2013/07/03	R209	07/11/2013	8.65	Put	Bond Future	4,075.6200	4.0756	4,360.4600	4.3605	6.989	0	0	4,700
2013/07/03	R209	07/11/2013	8.81	Put	Bond Future	3,454.1500	3.4542	3,709.3000	3.7093	7.387	0	0	0
2013/07/03	R209	06/02/2014	8.56	Call	Bond Future	4,574.9100	4.5749	4,288.1000	4.2881	(6.269)	0	0	0
2013/07/03	R209	06/02/2014			Bond Future	8.7338	78.1373	8.8113	77.5309	0.888	0.0000	0.0000	0
2013/07/03	R209	06/02/2014	8.54	Call	Bond Future	4,504.4500	4.5044	4,220.6100	4.2206	(6.301)	0	0	0
2013/07/03	R209	06/02/2014	8.55	Call	Bond Future	4,539.6100	4.5396	4,254.2900	4.2543	(6.285)	0	0	0
2013/07/03	R209	06/02/2014	8.54	Put	Bond Future	6,053.1400	6.0531	6,375.6700	6.3757	5.328	0	0	0
2013/07/03	R209	06/02/2014	8.56	Put	Bond Future	5,961.4800	5.9615	6,281.0400	6.2810	5.360	0	0	0
2013/07/03	R209	06/02/2014	8.55	Put	Bond Future	6,007.1700	6.0072	6,328.2200	6.3282	5.344	0	0	0
2013/07/03	R209	08/05/2014			Bond Future	8.8124	76.0504	8.8922	75.4358	0.905	0.0000	0.0000	0
2013/07/03	R209	08/05/2014	7.85	Call	Bond Future	2,673.1600	2.6732	2,884.2600	2.8843	7.897	0	0	0
2013/07/03	R209	08/05/2014	7.86	Call	Bond Future	2,696.8200	2.6968	2,908.7200	2.9087	7.857	0	0	0
2013/07/03	R209	08/05/2014	7.84	Call	Bond Future	2,649.6300	2.6496	2,859.9200	2.8599	7.937	0	0	0
2013/07/03	R209	08/05/2014	7.85	Put	Bond Future	10,744.1900	10.7442	11,569.8600	11.5699	7.685	0	0	0
2013/07/03	R209	08/05/2014	7.84	Put	Bond Future	10,811.3200	10.8113	11,636.1800	11.6362	7.630	0	0	0
2013/07/03	R209	08/05/2014	7.86	Put	Bond Future	10,677.3300	10.6773	11,503.8000	11.5038	7.740	0	0	0
2013/07/03	R210	01/08/2013	173.01	Put	Bond Future	15,622.6900	15.6227	15,604.3500	15.6043	(0.117)	0	0	0
2013/07/03	R210	01/08/2013			Bond Future	157.3873	157.3873	157.4057	157.4057	0.012	0.0000	0.0000	1,237
2013/07/03	R210	01/08/2013	173.00	Put	Bond Future	15,612.6900	15.6127	15,594.3500	15.5943	(0.117)	0	0	0
2013/07/03	R210	01/08/2013	172.99	Put	Bond Future	15,602.6900	15.6027	15,584.3500	15.5843	(0.118)	0	0	0
2013/07/03	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R211	01/08/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R211	01/08/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R211	01/08/2013			Bond Future	128.5306	128.5306	128.5241	128.5241	(0.005)	0.0000	0.0000	522
2013/07/03	R211	01/08/2013	130.00	Put	Bond Future	1,469.3600	1.4694	1,475.8600	1.4759	0.442	0	0	0
2013/07/03	R211	01/08/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R211	01/08/2013	129.99	Put	Bond Future	1,459.3600	1.4594	1,465.8600	1.4659	0.445	0	0	0

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2013/07/03	R211	01/08/2013	130.01	Put	Bond Future	1,479.3600	1.4794	1,485.8600	1.4859	0.439	0	0	0
2013/07/03	R212	01/08/2013			Bond Future	129.7154	129.7154	129.5254	129.5254	(0.146)	0.0000	0.0000	21,791
2013/07/03	R212	01/08/2013	137.99	Put	Bond Future	8,274.6100	8.2746	8,464.5800	8.4646	2.296	0	0	0
2013/07/03	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R212	01/08/2013	138.01	Put	Bond Future	8,294.6100	8.2946	8,484.5800	8.4846	2.290	0	0	0
2013/07/03	R212	01/08/2013	138.00	Put	Bond Future	8,284.6100	8.2846	8,474.5800	8.4746	2.293	0	0	0
2013/07/03	R213	01/08/2013	91.25	Call	Bond Future	79,924.0800	79.9241	79,033.0000	79.0330	(1.115)	0	0	0
2013/07/03	R213	01/08/2013			Bond Future	8.3682	90.5391	8.4766	89.6480	1.295	0.0000	0.0000	8,086
2013/07/03	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R213	07/11/2013	8.60	Call	Bond Future	4,660.2300	4.6602	4,161.1900	4.1612	(10.708)	0	0	0
2013/07/03	R213	07/11/2013			Bond Future	8.4567	88.2798	8.5686	87.3760	1.323	0.0000	0.0000	0
2013/07/03	R213	07/11/2013	8.61	Call	Bond Future	4,703.2200	4.7032	4,201.3600	4.2014	(10.671)	0	0	0
2013/07/03	R213	07/11/2013	8.59	Put	Bond Future	3,542.3300	3.5423	3,949.8900	3.9499	11.505	0	0	0
2013/07/03	R213	07/11/2013	8.61	Put	Bond Future	3,468.5300	3.4685	3,870.4300	3.8704	11.587	0	0	0
2013/07/03	R213	07/11/2013	8.60	Put	Bond Future	3,505.2800	3.5053	3,910.0000	3.9100	11.546	0	0	0
2013/07/03	R213	07/11/2013	8.59	Call	Bond Future	4,617.4200	4.6174	4,121.2200	4.1212	(10.746)	0	0	0
2013/07/03	R213	06/02/2014			Bond Future	8.5401	89.4658	8.6555	88.5498	1.351	0.0000	0.0000	0
2013/07/03	R213	06/02/2014	8.29	Put	Bond Future	6,335.4700	6.3355	6,859.5000	6.8595	8.271	0	0	0
2013/07/03	R213	06/02/2014	8.31	Put	Bond Future	6,240.0500	6.2400	6,759.5800	6.7596	8.326	0	0	0
2013/07/03	R213	06/02/2014	8.29	Call	Bond Future	4,300.5600	4.3006	3,908.5400	3.9085	(9.116)	0	0	0
2013/07/03	R213	06/02/2014	8.30	Put	Bond Future	6,287.6300	6.2876	6,809.4100	6.8094	8.299	0	0	0
2013/07/03	R213	06/02/2014	8.30	Call	Bond Future	4,335.4000	4.3354	3,941.1300	3.9411	(9.094)	0	0	0
2013/07/03	R213	06/02/2014	8.31	Call	Bond Future	4,370.3900	4.3704	3,973.8700	3.9739	(9.073)	0	0	0
2013/07/03	R213	08/05/2014	7.65	Put	Bond Future	10,823.3200	10.8233	11,839.5800	11.8396	9.390	0	0	0
2013/07/03	R213	08/05/2014			Bond Future	8.6213	87.1388	8.7402	86.2103	1.379	0.0000	0.0000	0
2013/07/03	R213	08/05/2014	7.64	Put	Bond Future	10,889.5600	10.8896	11,906.6400	11.9066	9.340	0	0	0
2013/07/03	R213	08/05/2014	7.66	Put	Bond Future	10,757.3300	10.7573	11,772.7600	11.7728	9.439	0	0	0
2013/07/03	R213	08/05/2014	7.65	Call	Bond Future	2,659.6600	2.6597	2,747.4600	2.7475	3.301	0	0	0
2013/07/03	R213	08/05/2014	7.66	Call	Bond Future	2,683.2500	2.6832	2,770.2200	2.7702	3.241	0	0	0
2013/07/03	R213	08/05/2014	7.64	Call	Bond Future	2,636.2000	2.6362	2,724.8200	2.7248	3.362	0	0	0
2013/07/03	R214	01/08/2013			Bond Future	8.6668	80.2098	8.7400	79.5953	0.844	0.0000	0.0000	840
2013/07/03	R214	01/08/2013	84.31	Call	Bond Future	69,761.9300	69.7619	69,147.3800	69.1474	(0.881)	0	0	0
2013/07/03	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R214	07/11/2013	7.80	Call	Bond Future	1,379.5600	1.3796	1,246.2600	1.2463	(9.663)	0	0	0
2013/07/03	R214	07/11/2013			Bond Future	8.7506	78.0573	8.8260	77.4340	0.862	0.0000	0.0000	0
2013/07/03	R214	07/11/2013	7.81	Call	Bond Future	1,399.9100	1.3999	1,265.0300	1.2650	(9.635)	0	0	0
2013/07/03	R214	07/11/2013	7.79	Call	Bond Future	1,359.4100	1.3594	1,227.6800	1.2277	(9.690)	0	0	0
2013/07/03	R214	07/11/2013	7.81	Put	Bond Future	9,936.7300	9.9367	10,425.1500	10.4252	4.915	0	0	0
2013/07/03	R214	07/11/2013	7.80	Put	Bond Future	10,015.3300	10.0153	10,505.3300	10.5053	4.892	0	0	0
2013/07/03	R214	07/11/2013	7.79	Put	Bond Future	10,094.3300	10.0943	10,585.9000	10.5859	4.870	0	0	0
2013/07/03	R248	01/08/2013	7.86	Put	Bond Future	10,456.4700	10.4565	11,244.4000	11.2444	7.535	0	0	0
2013/07/03	R248	01/08/2013			Bond Future	8.7426	103.8492	8.8158	103.0613	0.836	0.0000	0.0000	603

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2013/07/03	R248	01/08/2013	7.85	Put	Bond Future	10,585.7700	10.5858	11,373.7000	11.3737	7.443	0	0	0
2013/07/03	R248	01/08/2013	7.84	Put	Bond Future	10,715.3200	10.7153	11,503.2500	11.5033	7.353	0	0	0
2013/07/03	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R248	07/11/2013			Bond Future	8.8290	100.8934	8.9045	100.0944	0.855	0.0000	0.0000	0
2013/07/03	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/03	R248	07/11/2013	7.86	Put	Bond Future	11,369.3200	11.3693	12,168.3900	12.1684	7.028	0	0	0
2013/07/03	R248	07/11/2013	7.85	Put	Bond Future	11,498.3900	11.4984	12,297.4600	12.2975	6.949	0	0	0
2013/07/03	R248	07/11/2013	7.84	Put	Bond Future	11,627.7200	11.6277	12,426.7900	12.4268	6.872	0	0	0

**Total** **335525**