



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 08/07/2013 to 08/07/2013

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
2013/07/08	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	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
2013/07/08	2025	01/08/2013	118.01	Put	Bond Future	8,380.8200	8.3808	8,377.5600	8.3776	(0.039)	0	0	0
2013/07/08	2025	01/08/2013			Bond Future	109.6292	109.6292	109.6324	109.6324	0.003	0.0000	0.0000	0
2013/07/08	2025	01/08/2013	118.00	Put	Bond Future	8,370.8200	8.3708	8,367.5600	8.3676	(0.039)	0	0	0
2013/07/08	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	2025	01/08/2013	117.99	Put	Bond Future	8,360.8200	8.3608	8,357.5600	8.3576	(0.039)	0	0	0
2013/07/08	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	2038	01/08/2013			Bond Future	104.2993	104.2993	104.3044	104.3044	0.005	0.0000	0.0000	0
2013/07/08	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	2038	01/08/2013	114.99	Put	Bond Future	10,690.6600	10.6907	10,685.6000	10.6856	(0.047)	0	0	0
2013/07/08	2038	01/08/2013	115.00	Put	Bond Future	10,700.6600	10.7007	10,695.6000	10.6956	(0.047)	0	0	0
2013/07/08	2038	01/08/2013	115.01	Put	Bond Future	10,710.6600	10.7107	10,705.6000	10.7056	(0.047)	0	0	0
2013/07/08	2050	01/08/2013			Bond Future	105.8758	105.8758	105.8812	105.8812	0.005	0.0000	0.0000	122
2013/07/08	2050	01/08/2013	118.99	Put	Bond Future	13,114.1500	13.1141	13,108.7900	13.1088	(0.041)	0	0	0
2013/07/08	2050	01/08/2013	119.01	Put	Bond Future	13,134.1500	13.1341	13,128.7900	13.1288	(0.041)	0	0	0
2013/07/08	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	2050	01/08/2013	119.00	Put	Bond Future	13,124.1500	13.1241	13,118.7900	13.1188	(0.041)	0	0	0
2013/07/08	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	AL37	01/08/2013			Index Future	399.9560	399.9560	400.1060	400.1060	0.038	0.0000	0.0000	56
2013/07/08	AL37	07/11/2013			Index Future	405.5980	405.5980	405.7510	405.7510	0.038	0.0000	0.0000	0
2013/07/08	AL7T	01/08/2013			Index Future	473.3820	473.3820	473.4580	473.4580	0.016	0.0000	0.0000	1
2013/07/08	AL7T	07/11/2013			Index Future	480.0610	480.0610	480.1370	480.1370	0.016	0.0000	0.0000	0
2013/07/08	ALBI	01/08/2013			Index Future	425.7220	425.7220	426.0800	426.0800	0.084	0.0000	0.0000	738
2013/07/08	ALBI	07/11/2013			Index Future	431.7280	431.7280	432.0910	432.0910	0.084	0.0000	0.0000	85
2013/07/08	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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2013/07/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/07/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	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
2013/07/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/08	EL28	01/08/2013	115.01	Put	Bond Future	5,892.7100	5.8927	5,887.1500	5.8872	(0.094)	0	0	0
2013/07/08	EL28	01/08/2013			Bond Future	109.1173	109.1173	109.1228	109.1228	0.005	0.0000	0.0000	0
2013/07/08	EL28	01/08/2013	115.00	Put	Bond Future	5,882.7100	5.8827	5,877.1500	5.8772	(0.095)	0	0	0
2013/07/08	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	EL28	01/08/2013	114.99	Put	Bond Future	5,872.7100	5.8727	5,867.1500	5.8672	(0.095)	0	0	0
2013/07/08	ES33	01/08/2013			Bond Future	9.4374	85.6051	9.3857	86.0055	(0.547)	0.0000	0.0000	6,292
2013/07/08	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	ES33	01/08/2013	9.00	Put	Bond Future	3,487.0900	3.4871	3,086.7100	3.0867	(11.482)	0	0	0
2013/07/08	ES33	01/08/2013	91.02	Call	Bond Future	74,553.7800	74.5538	74,954.1600	74.9542	0.537	0	0	0
2013/07/08	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	ES33	07/11/2013			Bond Future	9.5576	83.0315	9.5041	83.4375	(0.560)	0.0000	0.0000	0
2013/07/08	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	ES33	07/11/2013	8.51	Put	Bond Future	8,556.3400	8.5563	8,150.2700	8.1503	(4.746)	0	0	0
2013/07/08	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	ES33	07/11/2013	8.49	Put	Bond Future	8,732.7700	8.7328	8,326.7000	8.3267	(4.650)	0	0	0
2013/07/08	ES33	07/11/2013	8.50	Put	Bond Future	8,644.4900	8.6445	8,238.4200	8.2384	(4.697)	0	0	0
2013/07/08	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	GOVI	01/08/2013			GOVI	425.1110	425.1110	425.4230	425.4230	0.073	0.0000	0.0000	406
2013/07/08	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	GOVI	01/08/2013	445.99	Put	GOVI	208,790.0000	20.8790	205,670.0000	20.5670	(1.494)	0	0	0
2013/07/08	GOVI	01/08/2013	446.01	Put	GOVI	208,990.0000	20.8990	205,870.0000	20.5870	(1.493)	0	0	0
2013/07/08	GOVI	01/08/2013	446.00	Put	GOVI	208,890.0000	20.8890	205,770.0000	20.5770	(1.494)	0	0	0
2013/07/08	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	GOVI	07/11/2013			GOVI	431.1090	431.1090	431.4250	431.4250	0.073	0.0000	0.0000	0
2013/07/08	GOVI	07/11/2013	445.99	Put	GOVI	148,810.0000	14.8810	145,650.0000	14.5650	(2.124)	0	0	0
2013/07/08	GOVI	07/11/2013	446.01	Put	GOVI	149,010.0000	14.9010	145,850.0000	14.5850	(2.121)	0	0	0
2013/07/08	GOVI	07/11/2013	446.00	Put	GOVI	148,910.0000	14.8910	145,750.0000	14.5750	(2.122)	0	0	0
2013/07/08	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/07/08	IGOV	01/08/2013			Index Future	194.3020	194.3020	194.1850	194.1850	(0.060)	0.0000	0.0000	1,064
2013/07/08	IGOV	07/11/2013			Index Future	197.0690	197.0690	196.9500	196.9500	(0.060)	0.0000	0.0000	7
2013/07/08	ILBI	01/08/2013			Index Future	519.0010	519.0010	519.1710	519.1710	0.033	0.0000	0.0000	186
2013/07/08	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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2013/07/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/07/08	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/07/08	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/07/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/07/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/07/08	JBAF	17/07/2013			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	0
2013/07/08	JBAF	21/08/2013			Jibar Tradeable Future	5.1900	94.8100	5.1800	94.8200	(0.193)	0.0000	0.0000	0
2013/07/08	JBAF	18/09/2013			Jibar Tradeable Future	5.2400	94.7600	5.2300	94.7700	(0.191)	0.0000	0.0000	700
2013/07/08	JBAF	16/10/2013			Jibar Tradeable Future	5.3200	94.6800	5.3200	94.6800	0.000	0.0000	0.0000	0
2013/07/08	JBAF	20/11/2013			Jibar Tradeable Future	5.3900	94.6100	5.3800	94.6200	(0.186)	0.0000	0.0000	0
2013/07/08	JBAF	18/12/2013			Jibar Tradeable Future	5.4600	94.5400	5.4600	94.5400	0.000	0.0000	0.0000	1,500
2013/07/08	JBAF	15/01/2014			Jibar Tradeable Future	5.5400	94.4600	5.5300	94.4700	(0.181)	0.0000	0.0000	0
2013/07/08	JBAF	19/03/2014			Jibar Tradeable Future	5.7600	94.2400	5.7200	94.2800	(0.694)	0.0000	0.0000	400
2013/07/08	JBAF	18/06/2014			Jibar Tradeable Future	6.0600	93.9400	6.0100	93.9900	(0.825)	0.0000	0.0000	1,000
2013/07/08	JBAF	17/09/2014			Jibar Tradeable Future	6.3600	93.6400	6.3100	93.6900	(0.786)	0.0000	0.0000	0
2013/07/08	JBAF	17/12/2014			Jibar Tradeable Future	6.6700	93.3300	6.6200	93.3800	(0.750)	0.0000	0.0000	0
2013/07/08	JBAF	18/03/2015			Jibar Tradeable Future	6.9400	93.0600	6.8900	93.1100	(0.720)	0.0000	0.0000	0
2013/07/08	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R023	01/08/2013	7.30	Put	Bond Future	3,208.6400	3.2086	3,168.2200	3.1682	(1.260)	0	0	0
2013/07/08	R023	01/08/2013			Bond Future	7.7722	103.1918	7.7661	103.2322	(0.078)	0.0000	0.0000	10,999
2013/07/08	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R023	01/08/2013	7.29	Put	Bond Future	3,278.0100	3.2780	3,237.5900	3.2376	(1.233)	0	0	0
2013/07/08	R023	01/08/2013	7.31	Put	Bond Future	3,139.3300	3.1393	3,098.9100	3.0989	(1.288)	0	0	0
2013/07/08	R023	07/11/2013	6.50	Put	Bond Future	9,437.5000	9.4375	9,396.5700	9.3966	(0.434)	0	0	0
2013/07/08	R023	07/11/2013			Bond Future	7.8750	100.7319	7.8686	100.7728	(0.080)	0.0000	0.0000	0
2013/07/08	R023	07/11/2013	6.49	Put	Bond Future	9,510.2300	9.5102	9,469.3000	9.4693	(0.430)	0	0	0
2013/07/08	R023	07/11/2013	6.51	Put	Bond Future	9,364.8200	9.3648	9,323.8900	9.3239	(0.437)	0	0	0
2013/07/08	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R157	01/08/2013	116.11	Call	Bond Future	90,087.6200	90.0876	90,068.2700	90.0683	(0.021)	0	0	0
2013/07/08	R157	01/08/2013			Bond Future	6.1747	119.5433	6.1838	119.5239	0.147	0.0000	0.0000	22,113
2013/07/08	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R157	07/11/2013			Bond Future	6.3228	114.4234	6.3334	114.4038	0.168	0.0000	0.0000	0
2013/07/08	R157	07/11/2013	5.60	Call	Bond Future	285.0900	0.2851	272.8800	0.2729	(4.283)	0	0	0
2013/07/08	R157	07/11/2013	5.59	Put	Bond Future	1,648.7500	1.6488	1,656.3100	1.6563	0.459	0	0	0
2013/07/08	R157	07/11/2013	5.61	Put	Bond Future	1,620.6800	1.6207	1,628.0000	1.6280	0.452	0	0	0
2013/07/08	R157	07/11/2013	5.60	Put	Bond Future	1,634.6900	1.6347	1,642.1300	1.6421	0.455	0	0	0
2013/07/08	R157	07/11/2013	5.61	Call	Bond Future	289.9000	0.2899	277.5700	0.2776	(4.253)	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
2013/07/08	R157	07/11/2013	5.59	Call	Bond Future	280.3300		0.2803	268.2400	0.2682	(4.313)	0	0	0
2013/07/08	R157	06/02/2014	5.64	Call	Bond Future	371.6400		0.3716	361.0500	0.3610	(2.850)	0	0	0
2013/07/08	R157	06/02/2014	5.65	Put	Bond Future	1,726.0400		1.7260	1,735.3900	1.7354	0.542	0	0	0
2013/07/08	R157	06/02/2014			Bond Future	6.4904		115.9605	6.5030	115.9405	0.194	0.0000	0.0000	0
2013/07/08	R157	06/02/2014	5.65	Call	Bond Future	376.0000		0.3760	365.3400	0.3653	(2.835)	0	0	0
2013/07/08	R157	06/02/2014	5.66	Call	Bond Future	380.3900		0.3804	369.6600	0.3697	(2.821)	0	0	0
2013/07/08	R157	06/02/2014	5.64	Put	Bond Future	1,737.8800		1.7379	1,747.3000	1.7473	0.542	0	0	0
2013/07/08	R157	06/02/2014	5.66	Put	Bond Future	1,714.2400		1.7142	1,723.5200	1.7235	0.541	0	0	0
2013/07/08	R157	08/05/2014	5.20	Call	Bond Future	234.0000		0.2340	227.2000	0.2272	(2.906)	0	0	0
2013/07/08	R157	08/05/2014			Bond Future	6.6963		110.7215	6.7115	110.7012	0.226	0.0000	0.0000	0
2013/07/08	R157	08/05/2014	5.21	Call	Bond Future	236.5500		0.2366	229.7000	0.2297	(2.896)	0	0	0
2013/07/08	R157	08/05/2014	5.19	Call	Bond Future	231.4800		0.2315	224.7300	0.2247	(2.916)	0	0	0
2013/07/08	R157	08/05/2014	5.20	Put	Bond Future	2,266.3000		2.2663	2,279.7800	2.2798	0.595	0	0	0
2013/07/08	R157	08/05/2014	5.19	Put	Bond Future	2,277.5400		2.2775	2,291.0700	2.2911	0.594	0	0	0
2013/07/08	R157	08/05/2014	5.21	Put	Bond Future	2,255.0900		2.2551	2,268.5200	2.2685	0.596	0	0	0
2013/07/08	R186	01/08/2013	7.20	Call	Bond Future	61.4800		0.0615	41.2200	0.0412	(32.954)	0	0	6,800
2013/07/08	R186	01/08/2013	7.00	Put	Bond Future	10,869.3300		10.8693	10,944.4300	10.9444	0.691	0	0	4,100
2013/07/08	R186	01/08/2013	9.00	Call	Bond Future	7,802.1300		7.8021	7,696.2500	7.6963	(1.357)	0	0	0
2013/07/08	R186	01/08/2013	7.50	Put	Bond Future	6,083.3200		6.0833	6,109.1100	6.1091	0.424	0	0	0
2013/07/08	R186	01/08/2013	8.80	Call	Bond Future	6,251.6500		6.2516	6,129.6200	6.1296	(1.952)	0	0	0
2013/07/08	R186	01/08/2013			Bond Future	8.1168		120.5310	8.1259	120.4479	0.112	0.0000	0.0000	58,558
2013/07/08	R186	01/08/2013	7.25	Call	Bond Future	79.7000		0.0797	54.9100	0.0549	(31.104)	0	0	5,315
2013/07/08	R186	01/08/2013	7.80	Call	Bond Future	774.5200		0.7745	664.7500	0.6647	(14.173)	0	0	0
2013/07/08	R186	01/08/2013	128.26	Call	Bond Future	111,258.5700		111.2586	111,175.4500	111.1755	(0.075)	0	0	0
2013/07/08	R186	01/08/2013	6.75	Put	Bond Future	13,468.6900		13.4687	13,549.9200	13.5499	0.603	0	0	0
2013/07/08	R186	01/08/2013	7.20	Put	Bond Future	8,869.8200		8.8698	8,932.6800	8.9327	0.709	0	0	2,957
2013/07/08	R186	01/08/2013	8.00	Call	Bond Future	1,405.3800		1.4054	1,266.0000	1.2660	(9.918)	0	0	0
2013/07/08	R186	01/08/2013	9.00	Put	Bond Future	101.1400		0.1011	78.3800	0.0784	(22.503)	0	0	0
2013/07/08	R186	01/08/2013	7.50	Call	Bond Future	254.4500		0.2545	197.1200	0.1971	(22.531)	0	0	6,800
2013/07/08	R186	01/08/2013	6.80	Call	Bond Future	5.3100		0.0053	2.7200	0.0027	(48.776)	0	0	0
2013/07/08	R186	01/08/2013	6.50	Call	Bond Future	0.5700		0.0006	0.2300	0.0002	(59.649)	0	0	500
2013/07/08	R186	01/08/2013	7.80	Put	Bond Future	3,719.6000		3.7196	3,692.9500	3.6930	(0.716)	0	0	20
2013/07/08	R186	01/08/2013	6.75	Call	Bond Future	3.7200		0.0037	1.8300	0.0018	(50.806)	0	0	1,000
2013/07/08	R186	01/08/2013	6.50	Put	Bond Future	16,153.8500		16.1538	16,236.6300	16.2366	0.512	0	0	0
2013/07/08	R186	01/08/2013	7.25	Put	Bond Future	8,384.6600		8.3847	8,442.9900	8.4430	0.696	0	0	0
2013/07/08	R186	01/08/2013	128.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R186	01/08/2013	7.00	Call	Bond Future	19.7200		0.0197	11.7000	0.0117	(40.669)	0	0	0
2013/07/08	R186	01/08/2013	8.80	Put	Bond Future	231.3800		0.2314	192.4700	0.1925	(16.816)	0	0	6,800
2013/07/08	R186	01/08/2013	8.00	Put	Bond Future	2,479.3700		2.4794	2,423.1100	2.4231	(2.269)	0	0	0
2013/07/08	R186	01/08/2013	6.80	Put	Bond Future	12,941.4400		12.9414	13,021.9700	13.0220	0.622	0	0	100
2013/07/08	R186	07/11/2013	8.16	Put	Bond Future	4,432.4600		4.4325	4,424.6600	4.4247	(0.176)	0	0	0
2013/07/08	R186	07/11/2013	9.00	Put	Bond Future	1,651.6800		1.6517	1,631.4500	1.6315	(1.225)	0	0	1,200
2013/07/08	R186	07/11/2013			Bond Future	8.2165		122.2314	8.2260	122.1471	0.115	0.0000	0.0000	640
2013/07/08	R186	07/11/2013	6.50	Put	Bond Future	17,098.1600		17.0982	17,161.6400	17.1616	0.371	0	0	0
2013/07/08	R186	07/11/2013	8.15	Put	Bond Future	4,479.3600		4.4794	4,471.8700	4.4719	(0.167)	0	0	0
2013/07/08	R186	07/11/2013	6.75	Put	Bond Future	14,638.3200		14.6383	14,692.9400	14.6929	0.373	0	0	0
2013/07/08	R186	07/11/2013	8.14	Call	Bond Future	3,840.8000		3.8408	3,749.3400	3.7493	(2.381)	0	0	0

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2013/07/08	R186	07/11/2013	8.75	Call	Bond Future	6,891.4300		6.8914	6,787.9100	6.7879	(1.502)	0	0	0
2013/07/08	R186	07/11/2013	8.00	Call	Bond Future	3,270.5300		3.2705	3,183.9500	3.1839	(2.647)	0	0	1,000
2013/07/08	R186	07/11/2013	8.15	Call	Bond Future	3,883.4700		3.8835	3,791.6900	3.7917	(2.363)	0	0	0
2013/07/08	R186	07/11/2013	6.50	Call	Bond Future	284.0300		0.2840	263.2200	0.2632	(7.327)	0	0	5,290
2013/07/08	R186	07/11/2013	8.16	Call	Bond Future	3,926.3900		3.9264	3,834.3000	3.8343	(2.345)	0	0	0
2013/07/08	R186	07/11/2013	8.00	Put	Bond Future	5,225.2700		5.2253	5,222.9800	5.2230	(0.044)	0	0	0
2013/07/08	R186	07/11/2013	8.75	Put	Bond Future	2,262.6400		2.2626	2,243.4100	2.2434	(0.850)	0	0	1,030
2013/07/08	R186	07/11/2013	9.00	Call	Bond Future	8,361.8400		8.3618	8,257.3200	8.2573	(1.250)	0	0	0
2013/07/08	R186	07/11/2013	6.75	Call	Bond Future	470.6000		0.4706	440.9300	0.4409	(6.305)	0	0	1,000
2013/07/08	R186	07/11/2013	8.14	Put	Bond Future	4,526.6100		4.5266	4,519.4400	4.5194	(0.158)	0	0	0
2013/07/08	R186	06/02/2014			Bond Future	8.3097		118.5830	8.3195	118.4974	0.118	0.0000	0.0000	0
2013/07/08	R186	06/02/2014	7.75	Call	Bond Future	3,253.3400		3.2533	3,186.2800	3.1863	(2.061)	0	0	0
2013/07/08	R186	06/02/2014	7.74	Put	Bond Future	8,345.2000		8.3452	8,364.0300	8.3640	0.226	0	0	0
2013/07/08	R186	06/02/2014	7.76	Put	Bond Future	8,224.0900		8.2241	8,242.3100	8.2423	0.222	0	0	0
2013/07/08	R186	06/02/2014	7.75	Put	Bond Future	8,284.5000		8.2845	8,303.0200	8.3030	0.224	0	0	0
2013/07/08	R186	06/02/2014	7.76	Call	Bond Future	3,285.4400		3.2854	3,218.0800	3.2181	(2.050)	0	0	0
2013/07/08	R186	06/02/2014	7.74	Call	Bond Future	3,221.4400		3.2214	3,154.6900	3.1547	(2.072)	0	0	0
2013/07/08	R186	08/05/2014			Bond Future	8.4068		120.1888	8.4170	120.1020	0.121	0.0000	0.0000	0
2013/07/08	R186	08/05/2014	7.09	Put	Bond Future	14,164.4200		14.1644	14,206.0500	14.2061	0.294	0	0	0
2013/07/08	R186	08/05/2014	7.10	Call	Bond Future	2,151.2500		2.1513	2,105.8900	2.1059	(2.109)	0	0	0
2013/07/08	R186	08/05/2014	7.11	Call	Bond Future	2,172.9600		2.1730	2,127.3400	2.1273	(2.099)	0	0	0
2013/07/08	R186	08/05/2014	7.09	Call	Bond Future	2,129.6800		2.1297	2,084.5900	2.0846	(2.117)	0	0	0
2013/07/08	R186	08/05/2014	7.11	Put	Bond Future	14,012.3300		14.0123	14,053.4300	14.0534	0.293	0	0	0
2013/07/08	R186	08/05/2014	7.10	Put	Bond Future	14,088.2500		14.0883	14,129.6100	14.1296	0.294	0	0	0
2013/07/08	R197	01/08/2013	294.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R197	01/08/2013	295.00	Put	Bond Future	19,991.3600		19.9914	20,213.0200	20.2130	1.109	0	0	0
2013/07/08	R197	01/08/2013			Bond Future	275.0086		275.0086	274.7870	274.7870	(0.081)	0.0000	0.0000	2,546
2013/07/08	R197	01/08/2013	294.99	Put	Bond Future	19,981.3600		19.9814	20,203.0200	20.2030	1.109	0	0	0
2013/07/08	R197	01/08/2013	295.01	Put	Bond Future	20,001.3600		20.0014	20,223.0200	20.2230	1.108	0	0	0
2013/07/08	R197	01/08/2013	295.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R197	01/08/2013	295.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R201	01/08/2013			Bond Future	5.6253		105.1660	5.6140	105.1812	(0.201)	0.0000	0.0000	0
2013/07/08	R201	01/08/2013	107.45	Call	Bond Future	67,920.3400		67.9203	67,935.5200	67.9355	0.022	0	0	0
2013/07/08	R201	01/08/2013	107.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R201	07/11/2013	4.79	Put	Bond Future	1,099.4800		1.0995	1,083.5100	1.0835	(1.453)	0	0	0
2013/07/08	R201	07/11/2013			Bond Future	5.7084		106.6497	5.6942	106.6650	(0.249)	0.0000	0.0000	0
2013/07/08	R201	07/11/2013	4.80	Put	Bond Future	1,090.3600		1.0904	1,074.4000	1.0744	(1.464)	0	0	0
2013/07/08	R201	07/11/2013	4.81	Put	Bond Future	1,081.2700		1.0813	1,065.3200	1.0653	(1.475)	0	0	0
2013/07/08	R201	07/11/2013	4.79	Call	Bond Future	96.3600		0.0964	95.7800	0.0958	(0.602)	0	0	0
2013/07/08	R201	07/11/2013	4.80	Call	Bond Future	98.2400		0.0982	97.6700	0.0977	(0.580)	0	0	0
2013/07/08	R201	07/11/2013	4.81	Call	Bond Future	100.1500		0.1002	99.5900	0.0996	(0.559)	0	0	0
2013/07/08	R201	06/02/2014	5.24	Put	Bond Future	711.3400		0.7113	698.2800	0.6983	(1.836)	0	0	0
2013/07/08	R201	06/02/2014			Bond Future	5.7953		103.6737	5.7769	103.6892	(0.318)	0.0000	0.0000	0
2013/07/08	R201	06/02/2014	5.26	Put	Bond Future	700.0400		0.7000	687.0600	0.6871	(1.854)	0	0	0
2013/07/08	R201	06/02/2014	5.24	Call	Bond Future	241.6000		0.2416	244.0500	0.2441	1.014	0	0	0
2013/07/08	R201	06/02/2014	5.25	Put	Bond Future	705.6800		0.7057	692.6600	0.6927	(1.845)	0	0	0

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2013/07/08	R201	06/02/2014	5.25	Call	Bond Future	244.4300	0.2444	246.9200	0.2469	1.019	0	0	0
2013/07/08	R201	06/02/2014	5.26	Call	Bond Future	247.2800	0.2473	249.8100	0.2498	1.023	0	0	0
2013/07/08	R201	08/05/2014			Bond Future	5.9414	105.0775	5.9152	105.0933	(0.442)	0.0000	0.0000	0
2013/07/08	R201	08/05/2014	4.75	Call	Bond Future	137.4300	0.1374	139.6800	0.1397	1.637	0	0	0
2013/07/08	R201	08/05/2014	4.76	Call	Bond Future	138.8600	0.1389	141.1200	0.1411	1.628	0	0	0
2013/07/08	R201	08/05/2014	4.74	Call	Bond Future	136.0200	0.1360	138.2400	0.1382	1.632	0	0	0
2013/07/08	R201	08/05/2014	4.76	Put	Bond Future	850.3900	0.8504	836.9400	0.8369	(1.582)	0	0	0
2013/07/08	R201	08/05/2014	4.75	Put	Bond Future	855.0200	0.8550	841.5600	0.8416	(1.574)	0	0	0
2013/07/08	R201	08/05/2014	4.74	Put	Bond Future	859.6700	0.8597	846.1800	0.8462	(1.569)	0	0	0
2013/07/08	R202	01/08/2013	222.99	Put	Bond Future	18,423.5500	18.4236	18,414.5900	18.4146	(0.049)	0	0	0
2013/07/08	R202	01/08/2013			Bond Future	204.5665	204.5665	204.5754	204.5754	0.004	0.0000	0.0000	44,020
2013/07/08	R202	01/08/2013	223.01	Put	Bond Future	18,443.5500	18.4436	18,434.5900	18.4346	(0.049)	0	0	0
2013/07/08	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R202	01/08/2013	223.00	Put	Bond Future	18,433.5500	18.4336	18,424.5900	18.4246	(0.049)	0	0	0
2013/07/08	R203	01/08/2013			Bond Future	6.9498	107.7950	6.9536	107.7812	0.055	0.0000	0.0000	3,923
2013/07/08	R203	01/08/2013	109.11	Call	Bond Future	94,581.8300	94.5818	94,568.0300	94.5680	(0.015)	0	0	0
2013/07/08	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R203	07/11/2013	6.01	Call	Bond Future	249.8000	0.2498	238.5200	0.2385	(4.516)	0	0	0
2013/07/08	R203	07/11/2013			Bond Future	7.0871	105.1564	7.0913	105.1424	0.058	0.0000	0.0000	1,656
2013/07/08	R203	07/11/2013	5.99	Call	Bond Future	240.0800	0.2401	229.0700	0.2291	(4.586)	0	0	0
2013/07/08	R203	07/11/2013	5.71	Put	Bond Future	4,935.2700	4.9353	4,941.6600	4.9417	0.129	0	0	0
2013/07/08	R203	07/11/2013	6.00	Call	Bond Future	244.8300	0.2448	233.6900	0.2337	(4.550)	0	0	0
2013/07/08	R203	07/11/2013	571.00	Call	Bond Future	102,926.8500	102.9268	102,912.8500	102.9128	(0.014)	0	0	0
2013/07/08	R203	07/11/2013	5.99	Put	Bond Future	4,043.1400	4.0431	4,046.1300	4.0461	0.074	0	0	0
2013/07/08	R203	07/11/2013	6.01	Put	Bond Future	3,982.0200	3.9820	3,984.7400	3.9847	0.068	0	0	0
2013/07/08	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R203	07/11/2013	5.71	Call	Bond Future	134.4400	0.1344	126.8300	0.1268	(5.661)	0	0	15
2013/07/08	R203	07/11/2013	6.00	Put	Bond Future	4,012.4600	4.0125	4,015.3200	4.0153	0.071	0	0	0
2013/07/08	R203	06/02/2014			Bond Future	7.2269	106.5689	7.2314	106.5546	0.062	0.0000	0.0000	0
2013/07/08	R203	06/02/2014	5.95	Put	Bond Future	4,529.2400	4.5292	4,533.7100	4.5337	0.099	0	0	0
2013/07/08	R203	06/02/2014	6.14	Put	Bond Future	4,015.8400	4.0158	4,018.6700	4.0187	0.070	0	0	0
2013/07/08	R203	06/02/2014	6.16	Put	Bond Future	3,963.5400	3.9635	3,966.2000	3.9662	0.067	0	0	0
2013/07/08	R203	06/02/2014	6.15	Put	Bond Future	3,989.6500	3.9896	3,992.4000	3.9924	0.069	0	0	0
2013/07/08	R203	06/02/2014	6.16	Call	Bond Future	508.0300	0.5080	496.4100	0.4964	(2.287)	0	0	0
2013/07/08	R203	06/02/2014	5.95	Call	Bond Future	376.9000	0.3769	367.0900	0.3671	(2.603)	0	0	16
2013/07/08	R203	06/02/2014	6.14	Call	Bond Future	494.2000	0.4942	482.7500	0.4827	(2.317)	0	0	0
2013/07/08	R203	06/02/2014	6.15	Call	Bond Future	501.0800	0.5011	489.5500	0.4895	(2.301)	0	0	0
2013/07/08	R203	08/05/2014	5.76	Call	Bond Future	411.7700	0.4118	403.5700	0.4036	(1.991)	0	0	0
2013/07/08	R203	08/05/2014	7.40	Put	Bond Future	1,942.0300	1.9420	1,939.3800	1.9394	(0.136)	0	0	0
2013/07/08	R203	08/05/2014	5.74	Call	Bond Future	402.2400	0.4022	394.1600	0.3942	(2.009)	0	0	0
2013/07/08	R203	08/05/2014			Bond Future	7.3766	103.8507	7.3815	103.8363	0.066	0.0000	0.0000	0
2013/07/08	R203	08/05/2014	5.76	Put	Bond Future	5,338.7900	5.3388	5,345.0600	5.3451	0.117	0	0	0
2013/07/08	R203	08/05/2014	5.75	Put	Bond Future	5,365.3800	5.3654	5,371.7100	5.3717	0.118	0	0	0
2013/07/08	R203	08/05/2014	5.74	Put	Bond Future	5,392.0200	5.3920	5,398.4100	5.3984	0.119	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
2013/07/08	R203	08/05/2014	7.40	Call	Bond Future	2,011.3400	2.0113	1,994.2200	1.9942	(0.851)	0	0	16
2013/07/08	R203	08/05/2014	5.75	Call	Bond Future	406.9800	0.4070	398.8400	0.3988	(2.000)	0	0	0
2013/07/08	R204	01/08/2013			Bond Future	7.1868	104.5651	7.1907	104.5476	0.054	0.0000	0.0000	25,172
2013/07/08	R204	01/08/2013	110.75	Call	Bond Future	95,681.6400	95.6816	95,664.1300	95.6641	(0.018)	0	0	0
2013/07/08	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R204	07/11/2013			Bond Future	7.3082	106.0403	7.3124	106.0225	0.057	0.0000	0.0000	0
2013/07/08	R204	07/11/2013	7.00	Put	Bond Future	2,649.8800	2.6499	2,638.3600	2.6384	(0.435)	0	0	1,270
2013/07/08	R204	07/11/2013	6.29	Put	Bond Future	4,921.3400	4.9213	4,921.0600	4.9211	(0.006)	0	0	0
2013/07/08	R204	07/11/2013	6.31	Put	Bond Future	4,847.5000	4.8475	4,846.8600	4.8469	(0.013)	0	0	0
2013/07/08	R204	07/11/2013	6.29	Call	Bond Future	453.6600	0.4537	435.6400	0.4356	(3.972)	0	0	0
2013/07/08	R204	07/11/2013	6.30	Put	Bond Future	4,884.3600	4.8844	4,883.8900	4.8839	(0.010)	0	0	0
2013/07/08	R204	07/11/2013	7.00	Call	Bond Future	1,321.9300	1.3219	1,292.6700	1.2927	(2.213)	0	0	0
2013/07/08	R204	07/11/2013	6.30	Call	Bond Future	461.7000	0.4617	443.4900	0.4435	(3.944)	0	0	0
2013/07/08	R204	07/11/2013	6.31	Call	Bond Future	469.8400	0.4698	451.4600	0.4515	(3.912)	0	0	0
2013/07/08	R204	06/02/2014	6.39	Call	Bond Future	884.1100	0.8841	866.1600	0.8662	(2.030)	0	0	0
2013/07/08	R204	06/02/2014			Bond Future	7.4258	103.4340	7.4302	103.4159	0.060	0.0000	0.0000	0
2013/07/08	R204	06/02/2014	6.41	Call	Bond Future	904.7600	0.9048	886.6100	0.8866	(2.006)	0	0	0
2013/07/08	R204	06/02/2014	6.40	Call	Bond Future	894.3900	0.8944	876.3400	0.8763	(2.018)	0	0	0
2013/07/08	R204	06/02/2014	6.39	Put	Bond Future	5,213.0600	5.2131	5,213.2000	5.2132	0.003	0	0	0
2013/07/08	R204	06/02/2014	6.41	Put	Bond Future	5,148.0300	5.1480	5,147.9700	5.1480	(0.001)	0	0	0
2013/07/08	R204	06/02/2014	6.40	Put	Bond Future	5,180.4900	5.1805	5,180.5300	5.1805	0.001	0	0	0
2013/07/08	R204	08/05/2014			Bond Future	7.5551	104.8346	7.5598	104.8163	0.063	0.0000	0.0000	0
2013/07/08	R204	08/05/2014	6.05	Call	Bond Future	788.2000	0.7882	774.7100	0.7747	(1.711)	0	0	0
2013/07/08	R204	08/05/2014	6.06	Call	Bond Future	796.1000	0.7961	782.5400	0.7825	(1.703)	0	0	0
2013/07/08	R204	08/05/2014	6.04	Call	Bond Future	780.3600	0.7804	766.9400	0.7669	(1.720)	0	0	0
2013/07/08	R204	08/05/2014	6.05	Put	Bond Future	6,825.9200	6.8259	6,830.7500	6.8308	0.071	0	0	0
2013/07/08	R204	08/05/2014	6.04	Put	Bond Future	6,859.6300	6.8596	6,864.5300	6.8645	0.071	0	0	0
2013/07/08	R204	08/05/2014	6.06	Put	Bond Future	6,792.2800	6.7923	6,797.0400	6.7970	0.070	0	0	0
2013/07/08	R206	01/08/2013			Bond Future	5.3941	101.3242	5.3926	101.3249	(0.028)	0.0000	0.0000	0
2013/07/08	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R206	01/08/2013	103.94	Call	Bond Future	30,326.0800	30.3261	30,326.7400	30.3267	0.002	0	0	0
2013/07/08	R206	07/11/2013	4.31	Put	Bond Future	237.4600	0.2375	236.2400	0.2362	(0.514)	0	0	0
2013/07/08	R206	07/11/2013			Bond Future	5.5300	102.7536	5.5263	102.7543	(0.067)	0.0000	0.0000	0
2013/07/08	R206	07/11/2013	4.30	Put	Bond Future	238.9600	0.2390	237.7400	0.2377	(0.511)	0	0	0
2013/07/08	R206	07/11/2013	4.31	Call	Bond Future	19.2900	0.0193	18.7400	0.0187	(2.851)	0	0	0
2013/07/08	R206	07/11/2013	4.29	Call	Bond Future	18.7100	0.0187	18.1700	0.0182	(2.886)	0	0	0
2013/07/08	R206	07/11/2013	4.30	Call	Bond Future	19.0000	0.0190	18.4500	0.0185	(2.895)	0	0	0
2013/07/08	R206	07/11/2013	4.29	Put	Bond Future	240.4700	0.2405	239.2600	0.2393	(0.503)	0	0	0
2013/07/08	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R207	01/08/2013			Bond Future	7.4709	99.3133	7.4494	99.4210	(0.288)	0.0000	0.0000	23,668
2013/07/08	R207	01/08/2013	106.18	Call	Bond Future	91,742.1500	91.7422	91,849.7900	91.8498	0.117	0	0	0
2013/07/08	R207	07/11/2013	6.70	Call	Bond Future	645.2200	0.6452	650.1600	0.6502	0.766	0	0	0
2013/07/08	R207	07/11/2013			Bond Future	7.5864	100.7144	7.5638	100.8235	(0.299)	0.0000	0.0000	645
2013/07/08	R207	07/11/2013	6.71	Call	Bond Future	655.9000	0.6559	661.0000	0.6610	0.778	0	0	0
2013/07/08	R207	07/11/2013	6.69	Put	Bond Future	5,065.5800	5.0656	4,961.2700	4.9613	(2.059)	0	0	0

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2013/07/08	R207	07/11/2013	6.71	Put	Bond Future	4,985.3400	4.9853	4,881.3500	4.8813	(2.086)	0	0	0
2013/07/08	R207	07/11/2013	6.69	Call	Bond Future	634.6600	0.6347	639.4400	0.6394	0.753	0	0	0
2013/07/08	R207	07/11/2013	6.70	Put	Bond Future	5,025.3800	5.0254	4,921.2300	4.9212	(2.072)	0	0	0
2013/07/08	R207	06/02/2014			Bond Future	7.6990	98.4277	7.6751	98.5382	(0.310)	0.0000	0.0000	0
2013/07/08	R207	06/02/2014	6.65	Call	Bond Future	939.4100	0.9394	951.8400	0.9518	1.323	0	0	0
2013/07/08	R207	06/02/2014	6.64	Put	Bond Future	5,981.9800	5.9820	5,883.7500	5.8838	(1.642)	0	0	0
2013/07/08	R207	06/02/2014	6.66	Put	Bond Future	5,906.5400	5.9065	5,808.6500	5.8087	(1.657)	0	0	0
2013/07/08	R207	06/02/2014	6.65	Put	Bond Future	5,944.1900	5.9442	5,846.1300	5.8461	(1.650)	0	0	0
2013/07/08	R207	06/02/2014	6.66	Call	Bond Future	950.9200	0.9509	963.5200	0.9635	1.325	0	0	0
2013/07/08	R207	06/02/2014	6.64	Call	Bond Future	928.0000	0.9280	940.2600	0.9403	1.321	0	0	0
2013/07/08	R207	08/05/2014	6.21	Put	Bond Future	8,295.9600	8.2960	8,194.8800	8.1949	(1.218)	0	0	0
2013/07/08	R207	08/05/2014	6.19	Put	Bond Future	8,376.9200	8.3769	8,275.5900	8.2756	(1.210)	0	0	0
2013/07/08	R207	08/05/2014			Bond Future	7.8233	99.7606	7.7981	99.8725	(0.322)	0.0000	0.0000	0
2013/07/08	R207	08/05/2014	6.20	Put	Bond Future	8,336.4000	8.3364	8,235.1900	8.2352	(1.214)	0	0	0
2013/07/08	R207	08/05/2014	6.20	Call	Bond Future	787.4800	0.7875	798.2600	0.7983	1.369	0	0	0
2013/07/08	R207	08/05/2014	6.21	Call	Bond Future	795.6800	0.7957	806.5900	0.8066	1.371	0	0	0
2013/07/08	R207	08/05/2014	6.19	Call	Bond Future	779.3400	0.7793	790.0000	0.7900	1.368	0	0	0
2013/07/08	R208	01/08/2013			Bond Future	7.5688	97.6573	7.5728	97.6351	0.053	0.0000	0.0000	18,125
2013/07/08	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R208	01/08/2013	101.40	Call	Bond Future	88,612.8600	88.6129	88,590.6700	88.5907	(0.025)	0	0	0
2013/07/08	R208	07/11/2013			Bond Future	7.6763	95.6392	7.6804	95.6167	0.054	0.0000	0.0000	0
2013/07/08	R208	07/11/2013	6.79	Put	Bond Future	5,633.7300	5.6337	5,630.4600	5.6305	(0.058)	0	0	0
2013/07/08	R208	07/11/2013	6.81	Put	Bond Future	5,543.1600	5.5432	5,539.4500	5.5395	(0.067)	0	0	0
2013/07/08	R208	07/11/2013	6.80	Put	Bond Future	5,588.3400	5.5883	5,584.8600	5.5849	(0.062)	0	0	0
2013/07/08	R208	07/11/2013	6.81	Call	Bond Future	738.7400	0.7387	712.5500	0.7125	(3.545)	0	0	0
2013/07/08	R208	07/11/2013	7.50	Put	Bond Future	2,914.4200	2.9144	2,898.1400	2.8981	(0.559)	0	0	1,520
2013/07/08	R208	07/11/2013	6.79	Call	Bond Future	714.9000	0.7149	689.1500	0.6892	(3.602)	0	0	0
2013/07/08	R208	07/11/2013	7.50	Call	Bond Future	1,960.3300	1.9603	1,921.5700	1.9216	(1.977)	0	0	0
2013/07/08	R208	07/11/2013	6.80	Call	Bond Future	726.7400	0.7267	700.7800	0.7008	(3.572)	0	0	0
2013/07/08	R208	06/02/2014	6.74	Put	Bond Future	6,672.7200	6.6727	6,673.4200	6.6734	0.010	0	0	0
2013/07/08	R208	06/02/2014			Bond Future	7.7783	96.9239	7.7827	96.9010	0.056	0.0000	0.0000	0
2013/07/08	R208	06/02/2014	6.75	Put	Bond Future	6,629.8200	6.6298	6,630.3800	6.6304	0.008	0	0	0
2013/07/08	R208	06/02/2014	6.76	Put	Bond Future	6,587.0800	6.5871	6,587.5000	6.5875	0.006	0	0	0
2013/07/08	R208	06/02/2014	6.74	Call	Bond Future	1,066.7100	1.0667	1,044.5300	1.0445	(2.079)	0	0	0
2013/07/08	R208	06/02/2014	6.75	Call	Bond Future	1,079.7200	1.0797	1,057.4000	1.0574	(2.067)	0	0	0
2013/07/08	R208	06/02/2014	6.76	Call	Bond Future	1,092.8500	1.0928	1,070.3900	1.0704	(2.055)	0	0	0
2013/07/08	R208	08/05/2014	6.31	Call	Bond Future	893.2200	0.8932	877.0700	0.8771	(1.808)	0	0	0
2013/07/08	R208	08/05/2014			Bond Future	7.8851	94.8397	7.8897	94.8165	0.058	0.0000	0.0000	0
2013/07/08	R208	08/05/2014	6.29	Call	Bond Future	874.5400	0.8745	858.5800	0.8586	(1.825)	0	0	0
2013/07/08	R208	08/05/2014	6.31	Put	Bond Future	9,263.1600	9.2632	9,270.2000	9.2702	0.076	0	0	0
2013/07/08	R208	08/05/2014	6.30	Put	Bond Future	9,309.7700	9.3098	9,316.9100	9.3169	0.077	0	0	0
2013/07/08	R208	08/05/2014	6.29	Put	Bond Future	9,356.4800	9.3565	9,363.7100	9.3637	0.077	0	0	0
2013/07/08	R208	08/05/2014	6.30	Call	Bond Future	883.8400	0.8838	867.7900	0.8678	(1.816)	0	0	0
2013/07/08	R209	01/08/2013			Bond Future	8.8301	77.0796	8.7788	77.4808	(0.582)	0.0000	0.0000	18,298
2013/07/08	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R209	01/08/2013	8.00	Put	Bond Future	7,041.7300	7.0417	6,635.2300	6.6352	(5.773)	0	0	2,000

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2013/07/08	R209	01/08/2013	79.36	Call	Bond Future	67,130.4700		67.1305	67,531.6700	67.5317	0.598	0	0	0
2013/07/08	R209	01/08/2013	8.00	Call	Bond Future	122.3500		0.1223	117.0500	0.1171	(4.332)	0	0	0
2013/07/08	R209	07/11/2013	8.80	Put	Bond Future	4,429.5500		4.4295	4,177.1100	4.1771	(5.699)	0	0	0
2013/07/08	R209	07/11/2013	9.50	Put	Bond Future	2,126.1300		2.1261	1,961.8300	1.9618	(7.728)	0	0	980
2013/07/08	R209	07/11/2013			Bond Future	8.9220		75.0227	8.8691	75.4294	(0.593)	0.0000	0.0000	0
2013/07/08	R209	07/11/2013	8.80	Call	Bond Future	3,486.7600		3.4868	3,641.0900	3.6411	4.426	0	0	0
2013/07/08	R209	07/11/2013	9.25	Call	Bond Future	5,242.4700		5.2425	5,454.2900	5.4543	4.040	0	0	0
2013/07/08	R209	07/11/2013	8.81	Call	Bond Future	3,521.9300		3.5219	3,677.5300	3.6775	4.418	0	0	0
2013/07/08	R209	07/11/2013	8.65	Call	Bond Future	2,985.1100		2.9851	3,120.6100	3.1206	4.539	0	0	0
2013/07/08	R209	07/11/2013	8.79	Call	Bond Future	3,451.7800		3.4518	3,604.8400	3.6048	4.434	0	0	0
2013/07/08	R209	07/11/2013	9.40	Call	Bond Future	5,896.5800		5.8966	6,127.0000	6.1270	3.908	0	0	0
2013/07/08	R209	07/11/2013	9.70	Put	Bond Future	1,691.3400		1.6913	1,549.9500	1.5500	(8.360)	0	0	1,520
2013/07/08	R209	07/11/2013	9.25	Put	Bond Future	2,798.6900		2.7987	2,603.7400	2.6037	(6.966)	0	0	1,000
2013/07/08	R209	07/11/2013	8.79	Put	Bond Future	4,472.6500		4.4726	4,218.9400	4.2189	(5.672)	0	0	0
2013/07/08	R209	07/11/2013	9.40	Put	Bond Future	2,377.0800		2.3771	2,200.7300	2.2007	(7.419)	0	0	5,000
2013/07/08	R209	07/11/2013	9.50	Call	Bond Future	6,348.6600		6.3487	6,591.1300	6.5911	3.819	0	0	0
2013/07/08	R209	07/11/2013	9.70	Call	Bond Future	7,286.9900		7.2870	7,552.3700	7.5524	3.642	0	0	0
2013/07/08	R209	07/11/2013	8.65	Put	Bond Future	5,112.4800		5.1125	4,841.2100	4.8412	(5.306)	0	0	4,700
2013/07/08	R209	07/11/2013	8.81	Put	Bond Future	4,386.7600		4.3868	4,135.5900	4.1356	(5.726)	0	0	0
2013/07/08	R209	06/02/2014	8.56	Call	Bond Future	3,590.7000		3.5907	3,733.9500	3.7339	3.989	0	0	0
2013/07/08	R209	06/02/2014			Bond Future	9.0074		76.0305	8.9529	76.4427	(0.605)	0.0000	0.0000	0
2013/07/08	R209	06/02/2014	8.54	Call	Bond Future	3,530.5700		3.5306	3,671.9100	3.6719	4.003	0	0	0
2013/07/08	R209	06/02/2014	8.55	Call	Bond Future	3,560.5700		3.5606	3,702.8600	3.7029	3.996	0	0	0
2013/07/08	R209	06/02/2014	8.54	Put	Bond Future	7,186.0700		7.1861	6,915.1600	6.9152	(3.770)	0	0	0
2013/07/08	R209	06/02/2014	8.56	Put	Bond Future	7,084.0800		7.0841	6,815.0800	6.8151	(3.797)	0	0	0
2013/07/08	R209	06/02/2014	8.55	Put	Bond Future	7,134.9400		7.1349	6,864.9800	6.8650	(3.784)	0	0	0
2013/07/08	R209	08/05/2014			Bond Future	9.0940		73.9150	9.0379	74.3328	(0.617)	0.0000	0.0000	0
2013/07/08	R209	08/05/2014	7.85	Call	Bond Future	2,399.3600		2.3994	2,497.3200	2.4973	4.083	0	0	0
2013/07/08	R209	08/05/2014	7.86	Call	Bond Future	2,420.8000		2.4208	2,519.4800	2.5195	4.076	0	0	0
2013/07/08	R209	08/05/2014	7.84	Call	Bond Future	2,378.0500		2.3781	2,475.2800	2.4753	4.089	0	0	0
2013/07/08	R209	08/05/2014	7.85	Put	Bond Future	12,605.7800		12.6058	12,285.9600	12.2860	(2.537)	0	0	0
2013/07/08	R209	08/05/2014	7.84	Put	Bond Future	12,675.1300		12.6751	12,354.5800	12.3546	(2.529)	0	0	0
2013/07/08	R209	08/05/2014	7.86	Put	Bond Future	12,536.7000		12.5367	12,217.6000	12.2176	(2.545)	0	0	0
2013/07/08	R210	01/08/2013	173.01	Put	Bond Future	15,592.1200		15.5921	15,586.0000	15.5860	(0.039)	0	0	0
2013/07/08	R210	01/08/2013			Bond Future	157.4179		157.4179	157.4240	157.4240	0.004	0.0000	0.0000	1,237
2013/07/08	R210	01/08/2013	173.00	Put	Bond Future	15,582.1200		15.5821	15,576.0000	15.5760	(0.039)	0	0	0
2013/07/08	R210	01/08/2013	172.99	Put	Bond Future	15,572.1200		15.5721	15,566.0000	15.5660	(0.039)	0	0	0
2013/07/08	R210	01/08/2013	173.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R210	01/08/2013	173.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R210	01/08/2013	172.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R211	01/08/2013	130.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R211	01/08/2013	130.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R211	01/08/2013			Bond Future	128.5198		128.5198	128.5176	128.5176	(0.002)	0.0000	0.0000	522
2013/07/08	R211	01/08/2013	129.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R211	01/08/2013	130.00	Put	Bond Future	1,480.2200		1.4802	1,482.3900	1.4824	0.147	0	0	0
2013/07/08	R211	01/08/2013	129.99	Put	Bond Future	1,470.2200		1.4702	1,472.3900	1.4724	0.148	0	0	0

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2013/07/08	R211	01/08/2013	130.01	Put	Bond Future	1,490.2200	1.4902	1,492.3900	1.4924	0.146	0	0	0
2013/07/08	R212	01/08/2013			Bond Future	129.5318	129.5318	129.0384	129.0384	(0.381)	0.0000	0.0000	21,791
2013/07/08	R212	01/08/2013	137.99	Put	Bond Future	8,458.1700	8.4582	8,951.6200	8.9516	5.834	0	0	0
2013/07/08	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R212	01/08/2013	138.01	Put	Bond Future	8,478.1700	8.4782	8,971.6200	8.9716	5.820	0	0	0
2013/07/08	R212	01/08/2013	138.00	Put	Bond Future	8,468.1700	8.4682	8,961.6200	8.9616	5.827	0	0	0
2013/07/08	R213	01/08/2013	91.25	Call	Bond Future	77,624.1900	77.6242	77,712.3700	77.7124	0.114	0	0	0
2013/07/08	R213	01/08/2013			Bond Future	8.6513	88.2392	8.6402	88.3274	(0.128)	0.0000	0.0000	8,086
2013/07/08	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R213	07/11/2013	8.60	Call	Bond Future	3,408.6500	3.4087	3,403.7300	3.4037	(0.144)	0	0	0
2013/07/08	R213	07/11/2013			Bond Future	8.7490	85.9473	8.7376	86.0367	(0.131)	0.0000	0.0000	173
2013/07/08	R213	07/11/2013	8.61	Call	Bond Future	3,444.2800	3.4443	3,439.6200	3.4396	(0.135)	0	0	0
2013/07/08	R213	07/11/2013	8.59	Put	Bond Future	4,630.6000	4.6306	4,536.0500	4.5361	(2.042)	0	0	0
2013/07/08	R213	07/11/2013	8.61	Put	Bond Future	4,542.0700	4.5421	4,448.0200	4.4480	(2.071)	0	0	0
2013/07/08	R213	07/11/2013	8.60	Put	Bond Future	4,586.1800	4.5862	4,491.8700	4.4919	(2.056)	0	0	0
2013/07/08	R213	07/11/2013	8.59	Call	Bond Future	3,373.2100	3.3732	3,368.0500	3.3681	(0.153)	0	0	0
2013/07/08	R213	06/02/2014			Bond Future	8.8416	87.1018	8.8298	87.1923	(0.133)	0.0000	0.0000	0
2013/07/08	R213	06/02/2014	8.29	Put	Bond Future	7,679.5400	7.6795	7,590.7800	7.5908	(1.156)	0	0	0
2013/07/08	R213	06/02/2014	8.31	Put	Bond Future	7,572.4900	7.5725	7,484.0500	7.4840	(1.168)	0	0	0
2013/07/08	R213	06/02/2014	8.29	Call	Bond Future	3,280.5600	3.2806	3,282.3200	3.2823	0.054	0	0	0
2013/07/08	R213	06/02/2014	8.30	Put	Bond Future	7,625.8800	7.6259	7,537.2900	7.5373	(1.162)	0	0	0
2013/07/08	R213	06/02/2014	8.30	Call	Bond Future	3,309.5800	3.3096	3,311.5100	3.3115	0.058	0	0	0
2013/07/08	R213	06/02/2014	8.31	Call	Bond Future	3,338.7600	3.3388	3,340.8400	3.3408	0.062	0	0	0
2013/07/08	R213	08/05/2014	7.65	Put	Bond Future	12,858.7900	12.8588	12,768.3700	12.7684	(0.703)	0	0	0
2013/07/08	R213	08/05/2014			Bond Future	8.9320	84.7427	8.9199	84.8345	(0.136)	0.0000	0.0000	0
2013/07/08	R213	08/05/2014	7.64	Put	Bond Future	12,928.6400	12.9286	12,838.1300	12.8381	(0.700)	0	0	0
2013/07/08	R213	08/05/2014	7.66	Put	Bond Future	12,789.1800	12.7892	12,698.8500	12.6988	(0.706)	0	0	0
2013/07/08	R213	08/05/2014	7.65	Call	Bond Future	2,298.9800	2.2990	2,300.3600	2.3004	0.060	0	0	0
2013/07/08	R213	08/05/2014	7.66	Call	Bond Future	2,318.9500	2.3190	2,320.4200	2.3204	0.063	0	0	0
2013/07/08	R213	08/05/2014	7.64	Call	Bond Future	2,279.1300	2.2791	2,280.4200	2.2804	0.057	0	0	0
2013/07/08	R214	01/08/2013			Bond Future	8.9450	77.9153	8.9037	78.2485	(0.461)	0.0000	0.0000	840
2013/07/08	R214	01/08/2013	84.31	Call	Bond Future	67,467.4500	67.4674	67,800.6200	67.8006	0.494	0	0	0
2013/07/08	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R214	07/11/2013	7.80	Call	Bond Future	888.5500	0.8886	916.1900	0.9162	3.111	0	0	0
2013/07/08	R214	07/11/2013			Bond Future	9.0375	75.7304	8.9949	76.0683	(0.471)	0.0000	0.0000	0
2013/07/08	R214	07/11/2013	7.81	Call	Bond Future	903.0500	0.9031	931.2000	0.9312	3.117	0	0	0
2013/07/08	R214	07/11/2013	7.79	Call	Bond Future	874.2100	0.8742	901.3500	0.9014	3.105	0	0	0
2013/07/08	R214	07/11/2013	7.81	Put	Bond Future	11,766.7500	11.7667	11,457.0600	11.4571	(2.632)	0	0	0
2013/07/08	R214	07/11/2013	7.80	Put	Bond Future	11,851.2000	11.8512	11,541.0000	11.5410	(2.617)	0	0	0
2013/07/08	R214	07/11/2013	7.79	Put	Bond Future	11,936.0100	11.9360	11,625.3100	11.6253	(2.603)	0	0	0
2013/07/08	R248	01/08/2013	7.86	Put	Bond Future	13,603.8100	13.6038	13,334.7300	13.3347	(1.978)	0	0	0
2013/07/08	R248	01/08/2013			Bond Future	9.0410	100.7019	9.0148	100.9710	(0.290)	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
2013/07/08	R248	01/08/2013	7.85	Put	Bond Future	13,733.1100	13.7331	13,464.0300	13.4640	(1.959)	0	0	0
2013/07/08	R248	01/08/2013	7.84	Put	Bond Future	13,862.6600	13.8627	13,593.5800	13.5936	(1.941)	0	0	0
2013/07/08	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R248	07/11/2013			Bond Future	9.1372	97.7016	9.1101	97.9745	(0.296)	0.0000	0.0000	0
2013/07/08	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/08	R248	07/11/2013	7.86	Put	Bond Future	14,561.1400	14.5611	14,288.2600	14.2883	(1.874)	0	0	0
2013/07/08	R248	07/11/2013	7.85	Put	Bond Future	14,690.2100	14.6902	14,417.3300	14.4173	(1.858)	0	0	0
2013/07/08	R248	07/11/2013	7.84	Put	Bond Future	14,819.5400	14.8195	14,546.6600	14.5467	(1.841)	0	0	0

**Total** **338121**