



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 10/07/2013 to 10/07/2013

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
2013/07/10	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	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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2013/07/10	2025	01/08/2013	118.01	Put	Bond Future	8,374.1900	8.3742	8,364.3000	8.3643	(0.118)	0	0	0
2013/07/10	2025	01/08/2013			Bond Future	109.6358	109.6358	109.6457	109.6457	0.009	0.0000	0.0000	0
2013/07/10	2025	01/08/2013	118.00	Put	Bond Future	8,364.1900	8.3642	8,354.3000	8.3543	(0.118)	0	0	0
2013/07/10	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	2025	01/08/2013	117.99	Put	Bond Future	8,354.1900	8.3542	8,344.3000	8.3443	(0.118)	0	0	0
2013/07/10	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	2038	01/08/2013			Bond Future	104.3095	104.3095	104.3245	104.3245	0.014	0.0000	0.0000	0
2013/07/10	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	2038	01/08/2013	114.99	Put	Bond Future	10,680.5400	10.6805	10,665.5400	10.6655	(0.140)	0	0	0
2013/07/10	2038	01/08/2013	115.00	Put	Bond Future	10,690.5400	10.6905	10,675.5400	10.6755	(0.140)	0	0	0
2013/07/10	2038	01/08/2013	115.01	Put	Bond Future	10,700.5400	10.7005	10,685.5400	10.6855	(0.140)	0	0	0
2013/07/10	2050	01/08/2013			Bond Future	106.2715	106.2715	106.2877	106.2877	0.015	0.0000	0.0000	122
2013/07/10	2050	01/08/2013	118.99	Put	Bond Future	12,718.4600	12.7185	12,702.3100	12.7023	(0.127)	0	0	0
2013/07/10	2050	01/08/2013	119.01	Put	Bond Future	12,738.4600	12.7385	12,722.3100	12.7223	(0.127)	0	0	0
2013/07/10	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	2050	01/08/2013	119.00	Put	Bond Future	12,728.4600	12.7285	12,712.3100	12.7123	(0.127)	0	0	0
2013/07/10	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	AL37	01/08/2013			Index Future	402.1360	402.1360	401.4240	401.4240	(0.177)	0.0000	0.0000	56
2013/07/10	AL37	07/11/2013			Index Future	407.8090	407.8090	407.0860	407.0860	(0.177)	0.0000	0.0000	0
2013/07/10	AL7T	01/08/2013			Index Future	476.8830	476.8830	475.0590	475.0590	(0.382)	0.0000	0.0000	1
2013/07/10	AL7T	07/11/2013			Index Future	483.6110	483.6110	481.7610	481.7610	(0.383)	0.0000	0.0000	0
2013/07/10	ALBI	01/08/2013			Index Future	429.1950	429.1950	427.6830	427.6830	(0.352)	0.0000	0.0000	751
2013/07/10	ALBI	07/11/2013			Index Future	435.2500	435.2500	433.7160	433.7160	(0.352)	0.0000	0.0000	85
2013/07/10	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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2013/07/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/07/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	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
2013/07/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/10	EL28	01/08/2013	115.01	Put	Bond Future	5,681.3300	5.6813	5,664.7200	5.6647	(0.292)	0	0	0
2013/07/10	EL28	01/08/2013			Bond Future	109.3287	109.3287	109.3453	109.3453	0.015	0.0000	0.0000	0
2013/07/10	EL28	01/08/2013	115.00	Put	Bond Future	5,671.3300	5.6713	5,654.7200	5.6547	(0.293)	0	0	0
2013/07/10	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	EL28	01/08/2013	114.99	Put	Bond Future	5,661.3300	5.6613	5,644.7200	5.6447	(0.293)	0	0	0
2013/07/10	ES33	01/08/2013			Bond Future	9.2736	86.8851	9.3457	86.3176	0.778	0.0000	0.0000	6,292
2013/07/10	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	ES33	01/08/2013	9.00	Put	Bond Future	2,207.1000	2.2071	2,774.5500	2.7745	25.710	0	0	0
2013/07/10	ES33	01/08/2013	91.02	Call	Bond Future	75,833.7700	75.8338	75,266.3200	75.2663	(0.748)	0	0	0
2013/07/10	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	ES33	07/11/2013			Bond Future	9.3881	84.3295	9.4627	83.7540	0.795	0.0000	0.0000	0
2013/07/10	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	ES33	07/11/2013	8.51	Put	Bond Future	7,258.3100	7.2583	7,833.7700	7.8338	7.928	0	0	0
2013/07/10	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	ES33	07/11/2013	8.49	Put	Bond Future	7,434.7400	7.4347	8,010.2000	8.0102	7.740	0	0	0
2013/07/10	ES33	07/11/2013	8.50	Put	Bond Future	7,346.4600	7.3465	7,921.9200	7.9219	7.833	0	0	0
2013/07/10	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	GOVI	01/08/2013			GOVI	428.4820	428.4820	427.0510	427.0510	(0.334)	0.0000	0.0000	406
2013/07/10	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	GOVI	01/08/2013	445.99	Put	GOVI	175,080.0000	17.5080	189,390.0000	18.9390	8.173	0	0	0
2013/07/10	GOVI	01/08/2013	446.01	Put	GOVI	175,280.0000	17.5280	189,590.0000	18.9590	8.164	0	0	0
2013/07/10	GOVI	01/08/2013	446.00	Put	GOVI	175,180.0000	17.5180	189,490.0000	18.9490	8.169	0	0	0
2013/07/10	GOVI	07/11/2013			GOVI	434.5270	434.5270	433.0760	433.0760	(0.334)	0.0000	0.0000	0
2013/07/10	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	GOVI	07/11/2013	445.99	Put	GOVI	114,630.0000	11.4630	129,140.0000	12.9140	12.658	0	0	0
2013/07/10	GOVI	07/11/2013	446.01	Put	GOVI	114,830.0000	11.4830	129,340.0000	12.9340	12.636	0	0	0
2013/07/10	GOVI	07/11/2013	446.00	Put	GOVI	114,730.0000	11.4730	129,240.0000	12.9240	12.647	0	0	0
2013/07/10	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/07/10	IGOV	01/08/2013			Index Future	194.3080	194.3080	194.3030	194.3030	(0.003)	0.0000	0.0000	1,064
2013/07/10	IGOV	07/11/2013			Index Future	197.0750	197.0750	197.0700	197.0700	(0.003)	0.0000	0.0000	7
2013/07/10	ILBI	01/08/2013			Index Future	525.7480	525.7480	526.1170	526.1170	0.070	0.0000	0.0000	186
2013/07/10	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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2013/07/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/07/10	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/07/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/07/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/07/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/07/10	JBAF	17/07/2013			Jibar Tradeable Future	5.1600	94.8400	5.1600	94.8400	0.000	0.0000	0.0000	0
2013/07/10	JBAF	21/08/2013			Jibar Tradeable Future	5.1900	94.8100	5.1900	94.8100	0.000	0.0000	0.0000	0
2013/07/10	JBAF	18/09/2013			Jibar Tradeable Future	5.2300	94.7700	5.2300	94.7700	0.000	0.0000	0.0000	700
2013/07/10	JBAF	16/10/2013			Jibar Tradeable Future	5.2800	94.7200	5.3000	94.7000	0.379	0.0000	0.0000	0
2013/07/10	JBAF	20/11/2013			Jibar Tradeable Future	5.3100	94.6900	5.3400	94.6600	0.565	0.0000	0.0000	0
2013/07/10	JBAF	18/12/2013			Jibar Tradeable Future	5.3700	94.6300	5.4000	94.6000	0.559	0.0000	0.0000	1,500
2013/07/10	JBAF	15/01/2014			Jibar Tradeable Future	5.4400	94.5600	5.4600	94.5400	0.368	0.0000	0.0000	0
2013/07/10	JBAF	19/03/2014			Jibar Tradeable Future	5.6300	94.3700	5.6300	94.3700	0.000	0.0000	0.0000	400
2013/07/10	JBAF	18/06/2014			Jibar Tradeable Future	5.8900	94.1100	5.9500	94.0500	1.019	0.0000	0.0000	1,000
2013/07/10	JBAF	17/09/2014			Jibar Tradeable Future	6.1400	93.8600	6.2000	93.8000	0.977	0.0000	0.0000	0
2013/07/10	JBAF	17/12/2014			Jibar Tradeable Future	6.4400	93.5600	6.4900	93.5100	0.776	0.0000	0.0000	0
2013/07/10	JBAF	18/03/2015			Jibar Tradeable Future	6.7100	93.2900	6.7600	93.2400	0.745	0.0000	0.0000	0
2013/07/10	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R023	01/08/2013	7.30	Put	Bond Future	2,349.3700	2.3494	2,871.8200	2.8718	22.238	0	0	0
2013/07/10	R023	01/08/2013			Bond Future	7.6439	104.0511	7.7217	103.5286	1.019	0.0000	0.0000	10,999
2013/07/10	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R023	01/08/2013	7.29	Put	Bond Future	2,418.7400	2.4187	2,941.1900	2.9412	21.600	0	0	0
2013/07/10	R023	01/08/2013	7.31	Put	Bond Future	2,280.0600	2.2801	2,802.5100	2.8025	22.914	0	0	0
2013/07/10	R023	07/11/2013	6.50	Put	Bond Future	8,566.1400	8.5661	9,096.0600	9.0961	6.186	0	0	0
2013/07/10	R023	07/11/2013			Bond Future	7.7411	101.6033	7.8223	101.0733	1.049	0.0000	0.0000	0
2013/07/10	R023	07/11/2013	6.49	Put	Bond Future	8,638.8700	8.6389	9,168.7900	9.1688	6.134	0	0	0
2013/07/10	R023	07/11/2013	6.51	Put	Bond Future	8,493.4600	8.4935	9,023.3800	9.0234	6.239	0	0	0
2013/07/10	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R157	01/08/2013	116.11	Call	Bond Future	90,336.4900	90.3365	90,255.5600	90.2556	(0.090)	0	0	0
2013/07/10	R157	01/08/2013			Bond Future	6.0580	119.7921	6.0959	119.7112	0.626	0.0000	0.0000	21,643
2013/07/10	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R157	07/11/2013			Bond Future	6.1868	114.6757	6.2310	114.5936	0.715	0.0000	0.0000	0
2013/07/10	R157	07/11/2013	5.60	Call	Bond Future	342.2500	0.3423	334.1100	0.3341	(2.378)	0	0	0
2013/07/10	R157	07/11/2013	5.59	Put	Bond Future	1,452.8300	1.4528	1,527.0400	1.5270	5.108	0	0	0
2013/07/10	R157	07/11/2013	5.61	Put	Bond Future	1,426.2500	1.4263	1,500.0900	1.5001	5.177	0	0	0
2013/07/10	R157	07/11/2013	5.60	Put	Bond Future	1,439.5100	1.4395	1,513.5300	1.5135	5.142	0	0	0
2013/07/10	R157	07/11/2013	5.61	Call	Bond Future	347.8100	0.3478	339.4900	0.3395	(2.392)	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
2013/07/10	R157	07/11/2013	5.59	Call	Bond Future	336.7500	0.3367	328.8000	0.3288	(2.361)	0	0	0
2013/07/10	R157	06/02/2014	5.64	Call	Bond Future	439.3300	0.4393	438.1700	0.4382	(0.264)	0	0	0
2013/07/10	R157	06/02/2014	5.65	Put	Bond Future	1,538.7900	1.5388	1,621.3400	1.6213	5.365	0	0	0
2013/07/10	R157	06/02/2014			Bond Future	6.3303	116.2160	6.3826	116.1325	0.826	0.0000	0.0000	0
2013/07/10	R157	06/02/2014	5.65	Call	Bond Future	444.2900	0.4443	443.3200	0.4433	(0.218)	0	0	0
2013/07/10	R157	06/02/2014	5.66	Call	Bond Future	449.2900	0.4493	448.5100	0.4485	(0.174)	0	0	0
2013/07/10	R157	06/02/2014	5.64	Put	Bond Future	1,550.0300	1.5500	1,632.3900	1.6324	5.313	0	0	0
2013/07/10	R157	06/02/2014	5.66	Put	Bond Future	1,527.6000	1.5276	1,610.3400	1.6103	5.416	0	0	0
2013/07/10	R157	08/05/2014	5.20	Call	Bond Future	282.8600	0.2829	296.0000	0.2960	4.645	0	0	0
2013/07/10	R157	08/05/2014			Bond Future	6.5035	110.9805	6.5664	110.8958	0.968	0.0000	0.0000	0
2013/07/10	R157	08/05/2014	5.21	Call	Bond Future	285.8300	0.2858	298.9600	0.2990	4.594	0	0	0
2013/07/10	R157	08/05/2014	5.19	Call	Bond Future	279.9200	0.2799	293.0600	0.2931	4.694	0	0	0
2013/07/10	R157	08/05/2014	5.20	Put	Bond Future	2,056.1700	2.0562	2,153.9700	2.1540	4.756	0	0	0
2013/07/10	R157	08/05/2014	5.19	Put	Bond Future	2,066.9900	2.0670	2,164.7900	2.1648	4.732	0	0	0
2013/07/10	R157	08/05/2014	5.21	Put	Bond Future	2,045.3800	2.0454	2,143.1700	2.1432	4.781	0	0	0
2013/07/10	R186	01/08/2013	7.20	Call	Bond Future	71.3100	0.0713	51.4100	0.0514	(27.906)	0	0	6,800
2013/07/10	R186	01/08/2013	7.00	Put	Bond Future	9,831.7400	9.8317	10,217.1800	10.2172	3.920	0	0	4,100
2013/07/10	R186	01/08/2013	9.00	Call	Bond Future	8,777.3500	8.7774	8,391.0800	8.3911	(4.401)	0	0	0
2013/07/10	R186	01/08/2013	7.50	Put	Bond Future	5,101.7000	5.1017	5,427.5900	5.4276	6.388	0	0	0
2013/07/10	R186	01/08/2013	8.80	Call	Bond Future	7,160.9400	7.1609	6,780.3800	6.7804	(5.314)	0	0	0
2013/07/10	R186	01/08/2013			Bond Future	8.0038	121.5703	8.0463	121.1778	0.531	0.0000	0.0000	58,556
2013/07/10	R186	01/08/2013	7.25	Call	Bond Future	93.6200	0.0936	68.5700	0.0686	(26.757)	0	0	5,315
2013/07/10	R186	01/08/2013	7.80	Call	Bond Future	964.6900	0.9647	811.5900	0.8116	(15.870)	0	0	0
2013/07/10	R186	01/08/2013	128.26	Call	Bond Future	112,297.8600	112.2979	111,905.4100	111.9054	(0.349)	0	0	0
2013/07/10	R186	01/08/2013	6.75	Put	Bond Future	12,429.2700	12.4293	12,820.4800	12.8205	3.147	0	0	0
2013/07/10	R186	01/08/2013	7.20	Put	Bond Future	7,840.3600	7.8404	8,212.9100	8.2129	4.752	0	0	2,957
2013/07/10	R186	01/08/2013	8.00	Call	Bond Future	1,738.4500	1.7384	1,511.6200	1.5116	(13.048)	0	0	0
2013/07/10	R186	01/08/2013	9.00	Put	Bond Future	37.0700	0.0371	43.2500	0.0433	16.671	0	0	0
2013/07/10	R186	01/08/2013	7.50	Call	Bond Future	312.1200	0.3121	245.5600	0.2456	(21.325)	0	0	6,800
2013/07/10	R186	01/08/2013	6.80	Call	Bond Future	5.2700	0.0053	3.4600	0.0035	(34.345)	0	0	0
2013/07/10	R186	01/08/2013	6.50	Call	Bond Future	0.4700	0.0005	0.2800	0.0003	(40.426)	0	0	500
2013/07/10	R186	01/08/2013	7.80	Put	Bond Future	2,870.4800	2.8705	3,109.8300	3.1098	8.338	0	0	20
2013/07/10	R186	01/08/2013	6.75	Call	Bond Future	3.5900	0.0036	2.3500	0.0024	(34.540)	0	0	1,000
2013/07/10	R186	01/08/2013	6.50	Put	Bond Future	15,114.4600	15.1145	15,506.7200	15.5067	2.595	0	0	0
2013/07/10	R186	01/08/2013	7.25	Put	Bond Future	7,359.2900	7.3593	7,726.6900	7.7267	4.992	0	0	0
2013/07/10	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R186	01/08/2013	7.00	Call	Bond Future	21.4200	0.0214	14.4100	0.0144	(32.726)	0	0	0
2013/07/10	R186	01/08/2013	8.80	Put	Bond Future	101.3800	0.1014	113.2700	0.1133	11.728	0	0	6,800
2013/07/10	R186	01/08/2013	8.00	Put	Bond Future	1,773.1500	1.7731	1,938.7700	1.9388	9.340	0	0	0
2013/07/10	R186	01/08/2013	6.80	Put	Bond Future	11,902.1100	11.9021	12,292.7500	12.2928	3.282	0	0	100
2013/07/10	R186	07/11/2013	8.16	Put	Bond Future	3,856.7700	3.8568	4,060.3900	4.0604	5.280	0	0	0
2013/07/10	R186	07/11/2013	9.00	Put	Bond Future	1,356.2000	1.3562	1,455.5700	1.4556	7.327	0	0	1,200
2013/07/10	R186	07/11/2013			Bond Future	8.0992	123.2853	8.1433	122.8873	0.545	0.0000	0.0000	640
2013/07/10	R186	07/11/2013	6.50	Put	Bond Future	16,096.7700	16.0968	16,470.2800	16.4703	2.320	0	0	0
2013/07/10	R186	07/11/2013	8.15	Put	Bond Future	3,900.0400	3.9000	4,105.0500	4.1050	5.257	0	0	0
2013/07/10	R186	07/11/2013	6.75	Put	Bond Future	13,668.0200	13.6680	14,027.9500	14.0280	2.633	0	0	0
2013/07/10	R186	07/11/2013	8.14	Call	Bond Future	4,311.8000	4.3118	4,120.2100	4.1202	(4.443)	0	0	0

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2013/07/10	R186	07/11/2013	8.75	Call	Bond Future	7,574.7300	7.5747	7,305.8300	7.3058	(3.550)	0	0	0
2013/07/10	R186	07/11/2013	8.00	Call	Bond Future	3,690.8600	3.6909	3,518.8200	3.5188	(4.661)	0	0	1,000
2013/07/10	R186	07/11/2013	8.15	Call	Bond Future	4,358.0900	4.3581	4,165.1100	4.1651	(4.428)	0	0	0
2013/07/10	R186	07/11/2013	6.50	Call	Bond Future	336.5800	0.3366	312.1000	0.3121	(7.273)	0	0	5,290
2013/07/10	R186	07/11/2013	8.16	Call	Bond Future	4,404.6400	4.4046	4,210.2700	4.2103	(4.413)	0	0	0
2013/07/10	R186	07/11/2013	8.00	Put	Bond Future	4,591.6600	4.5917	4,817.6100	4.8176	4.921	0	0	0
2013/07/10	R186	07/11/2013	8.75	Put	Bond Future	1,892.0000	1.8920	2,021.0900	2.0211	6.823	0	0	1,030
2013/07/10	R186	07/11/2013	9.00	Call	Bond Future	9,120.3000	9.1203	8,821.6800	8.8217	(3.274)	0	0	0
2013/07/10	R186	07/11/2013	6.75	Call	Bond Future	554.2400	0.5542	516.1800	0.5162	(6.867)	0	0	1,000
2013/07/10	R186	07/11/2013	8.14	Put	Bond Future	3,943.6700	3.9437	4,150.0700	4.1501	5.234	0	0	0
2013/07/10	R186	06/02/2014			Bond Future	8.1882	119.6508	8.2339	119.2473	0.559	0.0000	0.0000	0
2013/07/10	R186	06/02/2014	7.75	Call	Bond Future	3,623.1200	3.6231	3,481.1900	3.4812	(3.917)	0	0	0
2013/07/10	R186	06/02/2014	7.74	Put	Bond Future	7,644.4600	7.6445	7,907.0900	7.9071	3.436	0	0	0
2013/07/10	R186	06/02/2014	7.76	Put	Bond Future	7,528.7400	7.5287	7,789.3000	7.7893	3.461	0	0	0
2013/07/10	R186	06/02/2014	7.75	Put	Bond Future	7,586.4500	7.5864	7,848.0500	7.8480	3.448	0	0	0
2013/07/10	R186	06/02/2014	7.76	Call	Bond Future	3,657.9200	3.6579	3,514.9500	3.5150	(3.909)	0	0	0
2013/07/10	R186	06/02/2014	7.74	Call	Bond Future	3,588.5300	3.5885	3,447.6300	3.4476	(3.926)	0	0	0
2013/07/10	R186	08/05/2014			Bond Future	8.2808	121.2711	8.3282	120.8620	0.573	0.0000	0.0000	0
2013/07/10	R186	08/05/2014	7.09	Put	Bond Future	13,328.9100	13.3289	13,673.4000	13.6734	2.585	0	0	0
2013/07/10	R186	08/05/2014	7.10	Call	Bond Future	2,400.0000	2.4000	2,333.6800	2.3337	(2.763)	0	0	0
2013/07/10	R186	08/05/2014	7.11	Call	Bond Future	2,423.6800	2.4237	2,355.6300	2.3556	(2.808)	0	0	0
2013/07/10	R186	08/05/2014	7.09	Call	Bond Future	2,376.4800	2.3765	2,311.8700	2.3119	(2.719)	0	0	0
2013/07/10	R186	08/05/2014	7.11	Put	Bond Future	13,180.7400	13.1807	13,521.7900	13.5218	2.587	0	0	0
2013/07/10	R186	08/05/2014	7.10	Put	Bond Future	13,254.6900	13.2547	13,597.4700	13.5975	2.586	0	0	0
2013/07/10	R197	01/08/2013	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R197	01/08/2013	295.00	Put	Bond Future	20,205.0600	20.2051	20,181.6300	20.1816	(0.116)	0	0	0
2013/07/10	R197	01/08/2013			Bond Future	274.7949	274.7949	274.8184	274.8184	0.009	0.0000	0.0000	2,546
2013/07/10	R197	01/08/2013	294.99	Put	Bond Future	20,195.0600	20.1951	20,171.6300	20.1716	(0.116)	0	0	0
2013/07/10	R197	01/08/2013	295.01	Put	Bond Future	20,215.0600	20.2151	20,191.6300	20.1916	(0.116)	0	0	0
2013/07/10	R197	01/08/2013	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R197	01/08/2013	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R201	01/08/2013			Bond Future	5.5238	105.3025	5.5796	105.2274	1.011	0.0000	0.0000	0
2013/07/10	R201	01/08/2013	107.45	Call	Bond Future	68,056.8300	68.0568	67,981.7200	67.9817	(0.110)	0	0	0
2013/07/10	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R201	07/11/2013	4.79	Put	Bond Future	982.5000	0.9825	1,047.8800	1.0479	6.654	0	0	0
2013/07/10	R201	07/11/2013			Bond Future	5.5809	106.7880	5.6511	106.7118	1.257	0.0000	0.0000	0
2013/07/10	R201	07/11/2013	4.80	Put	Bond Future	973.7300	0.9737	1,039.0900	1.0391	6.712	0	0	0
2013/07/10	R201	07/11/2013	4.81	Put	Bond Future	964.9900	0.9650	1,030.3300	1.0303	6.771	0	0	0
2013/07/10	R201	07/11/2013	4.79	Call	Bond Future	117.7600	0.1178	106.9300	0.1069	(9.197)	0	0	0
2013/07/10	R201	07/11/2013	4.80	Call	Bond Future	119.9900	0.1200	109.1400	0.1091	(9.042)	0	0	0
2013/07/10	R201	07/11/2013	4.81	Call	Bond Future	122.2500	0.1222	111.3800	0.1114	(8.892)	0	0	0
2013/07/10	R201	06/02/2014	5.24	Put	Bond Future	617.7500	0.6177	677.4500	0.6775	9.664	0	0	0
2013/07/10	R201	06/02/2014			Bond Future	5.6293	103.8138	5.7211	103.7363	1.630	0.0000	0.0000	0
2013/07/10	R201	06/02/2014	5.26	Put	Bond Future	607.2500	0.6073	666.8500	0.6669	9.815	0	0	0
2013/07/10	R201	06/02/2014	5.24	Call	Bond Future	288.0900	0.2881	270.3100	0.2703	(6.172)	0	0	0
2013/07/10	R201	06/02/2014	5.25	Put	Bond Future	612.4900	0.6125	671.9900	0.6720	9.714	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
2013/07/10	R201	06/02/2014	5.25	Call	Bond Future	291.3200		0.2913	273.3400	0.2733	(6.172)	0	0	0
2013/07/10	R201	06/02/2014	5.26	Call	Bond Future	294.5700		0.2946	276.6900	0.2767	(6.070)	0	0	0
2013/07/10	R201	08/05/2014			Bond Future	5.7045		105.2195	5.8355	105.1410	2.296	0.0000	0.0000	0
2013/07/10	R201	08/05/2014	4.75	Call	Bond Future	172.1300		0.1721	162.8900	0.1629	(5.368)	0	0	0
2013/07/10	R201	08/05/2014	4.76	Call	Bond Future	173.8200		0.1738	164.4700	0.1645	(5.379)	0	0	0
2013/07/10	R201	08/05/2014	4.74	Call	Bond Future	170.4400		0.1704	161.3100	0.1613	(5.357)	0	0	0
2013/07/10	R201	08/05/2014	4.76	Put	Bond Future	743.3900		0.7434	812.5700	0.8126	9.306	0	0	0
2013/07/10	R201	08/05/2014	4.75	Put	Bond Future	747.7600		0.7478	817.0500	0.8170	9.266	0	0	0
2013/07/10	R201	08/05/2014	4.74	Put	Bond Future	752.1300		0.7521	821.5300	0.8215	9.227	0	0	0
2013/07/10	R202	01/08/2013	222.99	Put	Bond Future	18,405.9400		18.4059	18,379.0800	18.3791	(0.146)	0	0	0
2013/07/10	R202	01/08/2013			Bond Future	204.5841		204.5841	204.6109	204.6109	0.013	0.0000	0.0000	44,020
2013/07/10	R202	01/08/2013	223.01	Put	Bond Future	18,425.9400		18.4259	18,399.0800	18.3991	(0.146)	0	0	0
2013/07/10	R202	01/08/2013	223.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R202	01/08/2013	223.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R202	01/08/2013	222.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R202	01/08/2013	223.00	Put	Bond Future	18,415.9400		18.4159	18,389.0800	18.3891	(0.146)	0	0	0
2013/07/10	R203	01/08/2013			Bond Future	6.8299		108.2302	6.8721	108.0768	0.618	0.0000	0.0000	3,923
2013/07/10	R203	01/08/2013	109.11	Call	Bond Future	95,017.0300		95.0170	94,863.6500	94.8636	(0.161)	0	0	0
2013/07/10	R203	01/08/2013	109.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R203	07/11/2013	6.01	Call	Bond Future	306.2500		0.3063	290.3200	0.2903	(5.202)	0	0	0
2013/07/10	R203	07/11/2013			Bond Future	6.9573		105.5976	7.0030	105.4420	0.657	0.0000	0.0000	1,656
2013/07/10	R203	07/11/2013	5.99	Call	Bond Future	294.6600		0.2947	279.3100	0.2793	(5.209)	0	0	0
2013/07/10	R203	07/11/2013	5.71	Put	Bond Future	4,526.9000		4.5269	4,673.7700	4.6738	3.244	0	0	0
2013/07/10	R203	07/11/2013	6.00	Call	Bond Future	300.3300		0.3003	284.7000	0.2847	(5.204)	0	0	0
2013/07/10	R203	07/11/2013	571.00	Call	Bond Future	103,368.1000		103.3681	103,212.5200	103.2125	(0.151)	0	0	0
2013/07/10	R203	07/11/2013	5.99	Put	Bond Future	3,656.4700		3.6565	3,796.7000	3.7967	3.835	0	0	0
2013/07/10	R203	07/11/2013	6.01	Put	Bond Future	3,597.2200		3.5972	3,736.8700	3.7369	3.882	0	0	0
2013/07/10	R203	07/11/2013	571.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R203	07/11/2013	5.71	Call	Bond Future	167.3200		0.1673	158.6100	0.1586	(5.206)	0	0	15
2013/07/10	R203	07/11/2013	6.00	Put	Bond Future	3,626.7100		3.6267	3,766.6600	3.7667	3.859	0	0	0
2013/07/10	R203	06/02/2014	5.95	Put	Bond Future	4,153.9200		4.1539	4,296.4500	4.2964	3.431	0	0	0
2013/07/10	R203	06/02/2014	6.14	Put	Bond Future	3,657.8900		3.6579	3,795.4900	3.7955	3.762	0	0	0
2013/07/10	R203	06/02/2014			Bond Future	7.0864		107.0159	7.1359	106.8580	0.699	0.0000	0.0000	0
2013/07/10	R203	06/02/2014	6.16	Put	Bond Future	3,607.5500		3.6075	3,744.5800	3.7446	3.798	0	0	0
2013/07/10	R203	06/02/2014	6.15	Put	Bond Future	3,632.6800		3.6327	3,769.9900	3.7700	3.780	0	0	0
2013/07/10	R203	06/02/2014	6.16	Call	Bond Future	599.0700		0.5991	578.1700	0.5782	(3.489)	0	0	0
2013/07/10	R203	06/02/2014	5.95	Call	Bond Future	448.6100		0.4486	433.2100	0.4332	(3.433)	0	0	16
2013/07/10	R203	06/02/2014	6.14	Call	Bond Future	583.2800		0.5833	562.9500	0.5630	(3.485)	0	0	0
2013/07/10	R203	06/02/2014	6.15	Call	Bond Future	591.1400		0.5911	570.5200	0.5705	(3.488)	0	0	0
2013/07/10	R203	08/05/2014	5.76	Call	Bond Future	483.2500		0.4833	474.3000	0.4743	(1.852)	0	0	0
2013/07/10	R203	08/05/2014	7.40	Put	Bond Future	1,717.6900		1.7177	1,824.8800	1.8249	6.240	0	0	0
2013/07/10	R203	08/05/2014	5.74	Call	Bond Future	472.3600		0.4724	463.7100	0.4637	(1.831)	0	0	0
2013/07/10	R203	08/05/2014			Bond Future	7.2240		104.3038	7.2778	104.1437	0.745	0.0000	0.0000	0
2013/07/10	R203	08/05/2014	5.76	Put	Bond Future	4,957.2100		4.9572	5,108.3500	5.1083	3.049	0	0	0
2013/07/10	R203	08/05/2014	5.75	Put	Bond Future	4,983.1200		4.9831	5,134.4100	5.1344	3.036	0	0	0
2013/07/10	R203	08/05/2014	5.74	Put	Bond Future	5,009.0800		5.0091	5,160.5200	5.1605	3.023	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
2013/07/10	R203	08/05/2014	7.40	Call	Bond Future	2,240.0600	2.2401	2,187.1600	2.1872	(2.362)	0	0	16
2013/07/10	R203	08/05/2014	5.75	Call	Bond Future	477.7800	0.4778	468.9800	0.4690	(1.842)	0	0	0
2013/07/10	R204	01/08/2013			Bond Future	7.0677	105.1020	7.1099	104.9111	0.598	0.0000	0.0000	25,172
2013/07/10	R204	01/08/2013	110.75	Call	Bond Future	96,218.5000	96.2185	96,027.6300	96.0276	(0.198)	0	0	0
2013/07/10	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R204	07/11/2013			Bond Future	7.1813	106.5847	7.2263	106.3911	0.627	0.0000	0.0000	0
2013/07/10	R204	07/11/2013	7.00	Put	Bond Future	2,304.5800	2.3046	2,420.7200	2.4207	5.040	0	0	1,270
2013/07/10	R204	07/11/2013	6.29	Put	Bond Future	4,462.2700	4.4623	4,621.3100	4.6213	3.564	0	0	0
2013/07/10	R204	07/11/2013	6.31	Put	Bond Future	4,390.9600	4.3910	4,549.0100	4.5490	3.599	0	0	0
2013/07/10	R204	07/11/2013	6.29	Call	Bond Future	539.0000	0.5390	504.4300	0.5044	(6.414)	0	0	0
2013/07/10	R204	07/11/2013	6.30	Put	Bond Future	4,426.5500	4.4265	4,585.0900	4.5851	3.582	0	0	0
2013/07/10	R204	07/11/2013	7.00	Call	Bond Future	1,521.0400	1.5210	1,443.5700	1.4436	(5.093)	0	0	0
2013/07/10	R204	07/11/2013	6.30	Call	Bond Future	548.3000	0.5483	513.2300	0.5132	(6.396)	0	0	0
2013/07/10	R204	07/11/2013	6.31	Call	Bond Future	557.7100	0.5577	522.1500	0.5222	(6.376)	0	0	0
2013/07/10	R204	06/02/2014	6.39	Call	Bond Future	1,011.7800	1.0118	985.9200	0.9859	(2.556)	0	0	0
2013/07/10	R204	06/02/2014			Bond Future	7.2909	103.9856	7.3388	103.7891	0.658	0.0000	0.0000	0
2013/07/10	R204	06/02/2014	6.40	Call	Bond Future	1,023.2300	1.0232	997.3000	0.9973	(2.534)	0	0	0
2013/07/10	R204	06/02/2014	6.41	Call	Bond Future	1,034.7700	1.0348	1,008.7600	1.0088	(2.514)	0	0	0
2013/07/10	R204	06/02/2014	6.39	Put	Bond Future	4,789.1500	4.7892	4,959.7600	4.9598	3.562	0	0	0
2013/07/10	R204	06/02/2014	6.41	Put	Bond Future	4,726.4600	4.7265	4,896.9200	4.8969	3.607	0	0	0
2013/07/10	R204	06/02/2014	6.40	Put	Bond Future	4,757.7500	4.7577	4,928.2900	4.9283	3.584	0	0	0
2013/07/10	R204	08/05/2014			Bond Future	7.4112	105.3936	7.4624	105.1945	0.690	0.0000	0.0000	0
2013/07/10	R204	08/05/2014	6.05	Call	Bond Future	897.1400	0.8971	888.8200	0.8888	(0.927)	0	0	0
2013/07/10	R204	08/05/2014	6.06	Call	Bond Future	905.9200	0.9059	897.4100	0.8974	(0.939)	0	0	0
2013/07/10	R204	08/05/2014	6.04	Call	Bond Future	888.4200	0.8884	880.2800	0.8803	(0.916)	0	0	0
2013/07/10	R204	08/05/2014	6.05	Put	Bond Future	6,375.8300	6.3758	6,566.6300	6.5666	2.993	0	0	0
2013/07/10	R204	08/05/2014	6.04	Put	Bond Future	6,408.6600	6.4087	6,599.6400	6.5996	2.980	0	0	0
2013/07/10	R204	08/05/2014	6.06	Put	Bond Future	6,343.0700	6.3431	6,533.6800	6.5337	3.005	0	0	0
2013/07/10	R206	01/08/2013			Bond Future	5.3055	101.3631	5.4027	101.3204	1.832	0.0000	0.0000	0
2013/07/10	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R206	01/08/2013	103.94	Call	Bond Future	30,365.0300	30.3650	30,322.3300	30.3223	(0.141)	0	0	0
2013/07/10	R206	07/11/2013	4.31	Put	Bond Future	204.3500	0.2043	242.5300	0.2425	18.684	0	0	0
2013/07/10	R206	07/11/2013			Bond Future	5.3090	102.7931	5.5519	102.7497	4.575	0.0000	0.0000	0
2013/07/10	R206	07/11/2013	4.30	Put	Bond Future	205.7700	0.2058	244.0200	0.2440	18.589	0	0	0
2013/07/10	R206	07/11/2013	4.31	Call	Bond Future	25.6400	0.0256	20.4600	0.0205	(20.203)	0	0	0
2013/07/10	R206	07/11/2013	4.29	Call	Bond Future	24.9000	0.0249	19.8700	0.0199	(20.201)	0	0	0
2013/07/10	R206	07/11/2013	4.30	Call	Bond Future	25.2700	0.0253	20.1600	0.0202	(20.222)	0	0	0
2013/07/10	R206	07/11/2013	4.29	Put	Bond Future	207.2000	0.2072	245.5300	0.2455	18.499	0	0	0
2013/07/10	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R207	01/08/2013			Bond Future	7.3317	100.0132	7.3688	99.8262	0.506	0.0000	0.0000	23,668
2013/07/10	R207	01/08/2013	106.18	Call	Bond Future	92,442.0100	92.4420	92,255.0000	92.2550	(0.202)	0	0	0
2013/07/10	R207	07/11/2013	6.70	Call	Bond Future	786.2300	0.7862	732.1100	0.7321	(6.883)	0	0	0
2013/07/10	R207	07/11/2013			Bond Future	7.4396	101.4241	7.4787	101.2344	0.526	0.0000	0.0000	645
2013/07/10	R207	07/11/2013	6.71	Call	Bond Future	798.7800	0.7988	744.0500	0.7441	(6.852)	0	0	0
2013/07/10	R207	07/11/2013	6.69	Put	Bond Future	4,495.0700	4.4951	4,631.2600	4.6313	3.030	0	0	0

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2013/07/10	R207	07/11/2013	6.71	Put	Bond Future	4,418.5600	4.4186	4,553.5200	4.5535	3.054	0	0	0
2013/07/10	R207	07/11/2013	6.69	Call	Bond Future	773.8100	0.7738	720.3100	0.7203	(6.914)	0	0	0
2013/07/10	R207	07/11/2013	6.70	Put	Bond Future	4,456.7300	4.4567	4,592.3000	4.5923	3.042	0	0	0
2013/07/10	R207	06/02/2014			Bond Future	7.5443	99.1468	7.5855	98.9543	0.547	0.0000	0.0000	0
2013/07/10	R207	06/02/2014	6.65	Call	Bond Future	1,106.2700	1.1063	1,071.0100	1.0710	(3.187)	0	0	0
2013/07/10	R207	06/02/2014	6.64	Put	Bond Future	5,428.2100	5.4282	5,585.8100	5.5858	2.903	0	0	0
2013/07/10	R207	06/02/2014	6.66	Put	Bond Future	5,355.9200	5.3559	5,512.7400	5.5127	2.928	0	0	0
2013/07/10	R207	06/02/2014	6.65	Put	Bond Future	5,391.9900	5.3920	5,549.2000	5.5492	2.916	0	0	0
2013/07/10	R207	06/02/2014	6.66	Call	Bond Future	1,119.3600	1.1194	1,083.7100	1.0837	(3.185)	0	0	0
2013/07/10	R207	06/02/2014	6.64	Call	Bond Future	1,093.2900	1.0933	1,058.4200	1.0584	(3.189)	0	0	0
2013/07/10	R207	08/05/2014	6.21	Put	Bond Future	7,699.9200	7.6999	7,929.3100	7.9293	2.979	0	0	0
2013/07/10	R207	08/05/2014	6.19	Put	Bond Future	7,778.6600	7.7787	8,008.0200	8.0080	2.949	0	0	0
2013/07/10	R207	08/05/2014			Bond Future	7.6600	100.4893	7.7036	100.2942	0.569	0.0000	0.0000	0
2013/07/10	R207	08/05/2014	6.20	Put	Bond Future	7,739.2400	7.7392	7,968.6200	7.9686	2.964	0	0	0
2013/07/10	R207	08/05/2014	6.20	Call	Bond Future	919.1100	0.9191	953.3900	0.9534	3.730	0	0	0
2013/07/10	R207	08/05/2014	6.21	Call	Bond Future	928.4300	0.9284	962.7200	0.9627	3.693	0	0	0
2013/07/10	R207	08/05/2014	6.19	Call	Bond Future	909.8700	0.9099	944.1300	0.9441	3.765	0	0	0
2013/07/10	R208	01/08/2013			Bond Future	7.4503	98.3193	7.5028	98.0252	0.705	0.0000	0.0000	18,125
2013/07/10	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R208	01/08/2013	101.40	Call	Bond Future	89,274.8600	89.2749	88,980.7500	88.9808	(0.329)	0	0	0
2013/07/10	R208	07/11/2013			Bond Future	7.5520	96.3105	7.6071	96.0122	0.729	0.0000	0.0000	0
2013/07/10	R208	07/11/2013	6.79	Put	Bond Future	5,089.5100	5.0895	5,322.1100	5.3221	4.570	0	0	0
2013/07/10	R208	07/11/2013	6.81	Put	Bond Future	5,002.4200	5.0024	5,233.3300	5.2333	4.616	0	0	0
2013/07/10	R208	07/11/2013	6.80	Put	Bond Future	5,045.8600	5.0459	5,277.6200	5.2776	4.593	0	0	0
2013/07/10	R208	07/11/2013	6.81	Call	Bond Future	869.3000	0.8693	801.9000	0.8019	(7.753)	0	0	0
2013/07/10	R208	07/11/2013	7.50	Put	Bond Future	2,520.9000	2.5209	2,682.7600	2.6828	6.421	0	0	1,520
2013/07/10	R208	07/11/2013	6.79	Call	Bond Future	841.9800	0.8420	776.2700	0.7763	(7.804)	0	0	0
2013/07/10	R208	07/11/2013	7.50	Call	Bond Future	2,238.1100	2.2381	2,101.6600	2.1017	(6.097)	0	0	0
2013/07/10	R208	07/11/2013	6.80	Call	Bond Future	855.5600	0.8556	789.0100	0.7890	(7.779)	0	0	0
2013/07/10	R208	06/02/2014	6.74	Put	Bond Future	6,146.9400	6.1469	6,375.2500	6.3752	3.714	0	0	0
2013/07/10	R208	06/02/2014			Bond Future	7.6483	97.6040	7.7060	97.3015	0.754	0.0000	0.0000	0
2013/07/10	R208	06/02/2014	6.75	Put	Bond Future	6,105.5200	6.1055	6,332.6600	6.3327	3.720	0	0	0
2013/07/10	R208	06/02/2014	6.76	Put	Bond Future	6,064.2700	6.0643	6,290.7100	6.2907	3.734	0	0	0
2013/07/10	R208	06/02/2014	6.74	Call	Bond Future	1,221.0600	1.2211	1,146.8500	1.1469	(6.078)	0	0	0
2013/07/10	R208	06/02/2014	6.75	Call	Bond Future	1,235.5500	1.2356	1,160.1700	1.1602	(6.101)	0	0	0
2013/07/10	R208	06/02/2014	6.76	Call	Bond Future	1,250.1700	1.2502	1,174.0900	1.1741	(6.086)	0	0	0
2013/07/10	R208	08/05/2014	6.31	Call	Bond Future	1,016.6900	1.0167	980.7700	0.9808	(3.533)	0	0	0
2013/07/10	R208	08/05/2014			Bond Future	7.7490	95.5291	7.8094	95.2224	0.779	0.0000	0.0000	0
2013/07/10	R208	08/05/2014	6.29	Call	Bond Future	995.8900	0.9959	960.7300	0.9607	(3.531)	0	0	0
2013/07/10	R208	08/05/2014	6.31	Put	Bond Future	8,697.2800	8.6973	8,967.9800	8.9680	3.112	0	0	0
2013/07/10	R208	08/05/2014	6.30	Put	Bond Future	8,742.8200	8.7428	9,013.9100	9.0139	3.101	0	0	0
2013/07/10	R208	08/05/2014	6.29	Put	Bond Future	8,788.4800	8.7885	9,059.9400	9.0599	3.089	0	0	0
2013/07/10	R208	08/05/2014	6.30	Call	Bond Future	1,006.2400	1.0062	970.7100	0.9707	(3.531)	0	0	0
2013/07/10	R209	01/08/2013			Bond Future	8.6620	78.4060	8.7348	77.8268	0.841	0.0000	0.0000	19,898
2013/07/10	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R209	01/08/2013	8.00	Put	Bond Future	5,771.4600	5.7715	6,288.8100	6.2888	8.964	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
2013/07/10	R209	01/08/2013	79.36	Call	Bond Future	68,456.9300	68.4569	67,877.6500	67.8777	(0.846)	0	0	0
2013/07/10	R209	01/08/2013	8.00	Call	Bond Future	178.5400	0.1785	116.6100	0.1166	(34.687)	0	0	0
2013/07/10	R209	07/11/2013	8.80	Put	Bond Future	3,713.4500	3.7135	3,963.0500	3.9631	6.722	0	0	0
2013/07/10	R209	07/11/2013	9.50	Put	Bond Future	1,688.9100	1.6889	1,824.9300	1.8249	8.054	0	0	980
2013/07/10	R209	07/11/2013			Bond Future	8.7486	76.3678	8.8238	75.7803	0.859	0.0000	0.0000	0
2013/07/10	R209	07/11/2013	9.25	Call	Bond Future	6,056.9000	6.0569	5,641.5700	5.6416	(6.857)	0	0	0
2013/07/10	R209	07/11/2013	8.81	Call	Bond Future	4,155.2300	4.1552	3,815.4500	3.8155	(8.177)	0	0	0
2013/07/10	R209	07/11/2013	8.80	Call	Bond Future	4,115.8100	4.1158	3,777.8800	3.7779	(8.211)	0	0	0
2013/07/10	R209	07/11/2013	9.40	Call	Bond Future	6,768.1900	6.7682	6,330.5000	6.3305	(6.467)	0	0	0
2013/07/10	R209	07/11/2013	9.70	Put	Bond Future	1,321.7900	1.3218	1,432.8400	1.4328	8.401	0	0	1,520
2013/07/10	R209	07/11/2013	8.65	Call	Bond Future	3,550.3300	3.5503	3,240.7500	3.2407	(8.720)	0	0	0
2013/07/10	R209	07/11/2013	8.79	Call	Bond Future	4,076.5800	4.0766	3,740.5100	3.7405	(8.244)	0	0	0
2013/07/10	R209	07/11/2013	9.25	Put	Bond Future	2,267.9700	2.2680	2,440.1700	2.4402	7.593	0	0	1,000
2013/07/10	R209	07/11/2013	9.40	Put	Bond Future	1,903.5400	1.9035	2,053.3800	2.0534	7.872	0	0	5,000
2013/07/10	R209	07/11/2013	9.50	Call	Bond Future	7,256.5900	7.2566	6,805.0800	6.8051	(6.222)	0	0	0
2013/07/10	R209	07/11/2013	9.70	Call	Bond Future	8,262.5900	8.2626	7,786.1100	7.7861	(5.767)	0	0	0
2013/07/10	R209	07/11/2013	8.79	Put	Bond Future	3,752.3000	3.7523	4,003.7600	4.0038	6.701	0	0	0
2013/07/10	R209	07/11/2013	8.81	Put	Bond Future	3,674.9100	3.6749	3,922.6600	3.9227	6.742	0	0	0
2013/07/10	R209	07/11/2013	8.65	Put	Bond Future	4,332.5500	4.3325	4,610.5000	4.6105	6.415	0	0	4,700
2013/07/10	R209	06/02/2014	8.56	Call	Bond Future	4,152.2600	4.1523	3,874.2800	3.8743	(6.695)	0	0	0
2013/07/10	R209	06/02/2014			Bond Future	8.8290	77.3935	8.9063	76.7980	0.876	0.0000	0.0000	0
2013/07/10	R209	06/02/2014	8.54	Call	Bond Future	4,085.5500	4.0856	3,810.5200	3.8105	(6.732)	0	0	0
2013/07/10	R209	06/02/2014	8.55	Call	Bond Future	4,118.8300	4.1188	3,842.3300	3.8423	(6.713)	0	0	0
2013/07/10	R209	06/02/2014	8.54	Put	Bond Future	6,377.9700	6.3780	6,698.5000	6.6985	5.026	0	0	0
2013/07/10	R209	06/02/2014	8.56	Put	Bond Future	6,282.5600	6.2826	6,600.1400	6.6001	5.055	0	0	0
2013/07/10	R209	06/02/2014	8.55	Put	Bond Future	6,330.1200	6.3301	6,649.1800	6.6492	5.040	0	0	0
2013/07/10	R209	08/05/2014			Bond Future	8.9104	75.2965	8.9900	74.6929	0.893	0.0000	0.0000	0
2013/07/10	R209	08/05/2014	7.85	Call	Bond Future	2,786.8100	2.7868	2,591.5500	2.5915	(7.007)	0	0	0
2013/07/10	R209	08/05/2014	7.86	Call	Bond Future	2,810.8600	2.8109	2,613.4200	2.6134	(7.024)	0	0	0
2013/07/10	R209	08/05/2014	7.84	Call	Bond Future	2,762.9000	2.7629	2,569.8000	2.5698	(6.989)	0	0	0
2013/07/10	R209	08/05/2014	7.85	Put	Bond Future	11,611.6900	11.6117	12,020.0600	12.0201	3.517	0	0	0
2013/07/10	R209	08/05/2014	7.84	Put	Bond Future	11,678.4400	11.6784	12,088.9700	12.0890	3.515	0	0	0
2013/07/10	R209	08/05/2014	7.86	Put	Bond Future	11,545.2200	11.5452	11,951.4100	11.9514	3.518	0	0	0
2013/07/10	R210	01/08/2013	173.01	Put	Bond Future	15,579.8800	15.5799	15,561.5300	15.5615	(0.118)	0	0	0
2013/07/10	R210	01/08/2013			Bond Future	157.4301	157.4301	157.4485	157.4485	0.012	0.0000	0.0000	1,237
2013/07/10	R210	01/08/2013	173.00	Put	Bond Future	15,569.8800	15.5699	15,551.5300	15.5515	(0.118)	0	0	0
2013/07/10	R210	01/08/2013	172.99	Put	Bond Future	15,559.8800	15.5599	15,541.5300	15.5415	(0.118)	0	0	0
2013/07/10	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R211	01/08/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R211	01/08/2013			Bond Future	128.5154	128.5154	128.4213	128.4213	(0.073)	0.0000	0.0000	522
2013/07/10	R211	01/08/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R211	01/08/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R211	01/08/2013	130.00	Put	Bond Future	1,484.6000	1.4846	1,578.7200	1.5787	6.340	0	0	0
2013/07/10	R211	01/08/2013	129.99	Put	Bond Future	1,474.6000	1.4746	1,568.7200	1.5687	6.383	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
2013/07/10	R211	01/08/2013	130.01	Put	Bond Future	1,494.6000	1.4946	1,588.7200	1.5887	6.297	0	0	0
2013/07/10	R212	01/08/2013			Bond Future	129.5383	129.5383	129.5479	129.5479	0.007	0.0000	0.0000	21,791
2013/07/10	R212	01/08/2013	137.99	Put	Bond Future	8,451.6600	8.4517	8,442.0900	8.4421	(0.113)	0	0	0
2013/07/10	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R212	01/08/2013	138.01	Put	Bond Future	8,471.6600	8.4717	8,462.0900	8.4621	(0.113)	0	0	0
2013/07/10	R212	01/08/2013	138.00	Put	Bond Future	8,461.6600	8.4617	8,452.0900	8.4521	(0.113)	0	0	0
2013/07/10	R213	01/08/2013	91.25	Call	Bond Future	78,612.0500	78.6120	78,066.0500	78.0660	(0.695)	0	0	0
2013/07/10	R213	01/08/2013			Bond Future	8.5284	89.2271	8.5961	88.6811	0.794	0.0000	0.0000	8,086
2013/07/10	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R213	07/11/2013	8.60	Call	Bond Future	3,841.1100	3.8411	3,501.4700	3.5015	(8.842)	0	0	0
2013/07/10	R213	07/11/2013			Bond Future	8.6221	86.9490	8.6920	86.3953	0.811	0.0000	0.0000	173
2013/07/10	R213	07/11/2013	8.61	Call	Bond Future	3,879.9400	3.8799	3,538.1000	3.5381	(8.810)	0	0	0
2013/07/10	R213	07/11/2013	8.59	Put	Bond Future	4,058.1100	4.0581	4,274.4400	4.2744	5.331	0	0	0
2013/07/10	R213	07/11/2013	8.61	Put	Bond Future	3,975.9700	3.9760	4,187.9000	4.1879	5.330	0	0	0
2013/07/10	R213	07/11/2013	8.60	Put	Bond Future	4,016.8800	4.0169	4,231.0100	4.2310	5.331	0	0	0
2013/07/10	R213	07/11/2013	8.59	Call	Bond Future	3,802.4800	3.8025	3,465.0400	3.4650	(8.874)	0	0	0
2013/07/10	R213	06/02/2014			Bond Future	8.7107	88.1168	8.7828	87.5555	0.828	0.0000	0.0000	0
2013/07/10	R213	06/02/2014	8.29	Put	Bond Future	7,034.7100	7.0347	7,353.2600	7.3533	4.528	0	0	0
2013/07/10	R213	06/02/2014	8.31	Put	Bond Future	6,932.4900	6.9325	7,248.2500	7.2483	4.555	0	0	0
2013/07/10	R213	06/02/2014	8.30	Put	Bond Future	6,983.4700	6.9835	7,300.6200	7.3006	4.541	0	0	0
2013/07/10	R213	06/02/2014	8.29	Call	Bond Future	3,650.7500	3.6507	3,407.9700	3.4080	(6.650)	0	0	0
2013/07/10	R213	06/02/2014	8.30	Call	Bond Future	3,682.1900	3.6822	3,438.0100	3.4380	(6.631)	0	0	0
2013/07/10	R213	06/02/2014	8.31	Call	Bond Future	3,713.7800	3.7138	3,468.2100	3.4682	(6.612)	0	0	0
2013/07/10	R213	08/05/2014	7.65	Put	Bond Future	12,093.3500	12.0934	12,519.3500	12.5193	3.523	0	0	0
2013/07/10	R213	08/05/2014			Bond Future	8.7971	85.7715	8.8714	85.2025	0.845	0.0000	0.0000	0
2013/07/10	R213	08/05/2014	7.64	Put	Bond Future	12,161.3900	12.1614	12,588.3900	12.5884	3.511	0	0	0
2013/07/10	R213	08/05/2014	7.66	Put	Bond Future	12,025.5500	12.0256	12,450.5600	12.4506	3.534	0	0	0
2013/07/10	R213	08/05/2014	7.65	Call	Bond Future	2,562.3300	2.5623	2,419.3300	2.4193	(5.581)	0	0	0
2013/07/10	R213	08/05/2014	7.66	Call	Bond Future	2,584.1100	2.5841	2,440.1200	2.4401	(5.572)	0	0	0
2013/07/10	R213	08/05/2014	7.64	Call	Bond Future	2,540.6700	2.5407	2,398.6700	2.3987	(5.589)	0	0	0
2013/07/10	R214	01/08/2013			Bond Future	8.7819	79.2469	8.8598	78.6060	0.887	0.0000	0.0000	840
2013/07/10	R214	01/08/2013	84.31	Call	Bond Future	68,799.0200	68.7990	68,158.0700	68.1581	(0.932)	0	0	0
2013/07/10	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R214	07/11/2013	7.80	Call	Bond Future	1,098.5800	1.0986	923.8700	0.9239	(15.903)	0	0	0
2013/07/10	R214	07/11/2013			Bond Future	8.8692	77.0807	8.9496	76.4308	0.906	0.0000	0.0000	0
2013/07/10	R214	07/11/2013	7.81	Call	Bond Future	1,115.9500	1.1159	938.7900	0.9388	(15.875)	0	0	0
2013/07/10	R214	07/11/2013	7.79	Call	Bond Future	1,081.4100	1.0814	909.1200	0.9091	(15.932)	0	0	0
2013/07/10	R214	07/11/2013	7.81	Put	Bond Future	10,629.3800	10.6294	11,102.1700	11.1022	4.448	0	0	0
2013/07/10	R214	07/11/2013	7.80	Put	Bond Future	10,710.9600	10.7110	11,186.2000	11.1862	4.437	0	0	0
2013/07/10	R214	07/11/2013	7.79	Put	Bond Future	10,792.9400	10.7929	11,270.6000	11.2706	4.426	0	0	0
2013/07/10	R248	01/08/2013	7.86	Put	Bond Future	12,010.1800	12.0102	12,825.7400	12.8257	6.791	0	0	0
2013/07/10	R248	01/08/2013			Bond Future	8.8878	102.2955	8.9657	101.4800	0.876	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
2013/07/10	R248	01/08/2013	7.85	Put	Bond Future	12,139.4800	12.1395	12,955.0400	12.9550	6.718	0	0	0
2013/07/10	R248	01/08/2013	7.84	Put	Bond Future	12,269.0300	12.2690	13,084.5900	13.0846	6.647	0	0	0
2013/07/10	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R248	07/11/2013			Bond Future	8.9789	99.3177	9.0593	98.4906	0.896	0.0000	0.0000	0
2013/07/10	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/10	R248	07/11/2013	7.86	Put	Bond Future	12,945.1000	12.9451	13,772.2100	13.7722	6.389	0	0	0
2013/07/10	R248	07/11/2013	7.85	Put	Bond Future	13,074.1700	13.0742	13,901.2800	13.9013	6.326	0	0	0
2013/07/10	R248	07/11/2013	7.84	Put	Bond Future	13,203.5000	13.2035	14,030.6100	14.0306	6.264	0	0	0

Total **339262**