



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 11/07/2013 to 11/07/2013

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
2013/07/11	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	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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2013/07/11	2025	01/08/2013	118.01	Put	Bond Future	8,364.3000	8.3643	9,260.9300	9.2609	10.720	0	0	0
2013/07/11	2025	01/08/2013			Bond Future	109.6457	109.6457	108.7491	108.7491	(0.818)	0.0000	0.0000	0
2013/07/11	2025	01/08/2013	118.00	Put	Bond Future	8,354.3000	8.3543	9,250.9300	9.2509	10.733	0	0	0
2013/07/11	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	2025	01/08/2013	117.99	Put	Bond Future	8,344.3000	8.3443	9,240.9300	9.2409	10.745	0	0	0
2013/07/11	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	2038	01/08/2013			Bond Future	104.3245	104.3245	104.3295	104.3295	0.005	0.0000	0.0000	0
2013/07/11	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	2038	01/08/2013	114.99	Put	Bond Future	10,665.5400	10.6655	10,660.4800	10.6605	(0.047)	0	0	0
2013/07/11	2038	01/08/2013	115.00	Put	Bond Future	10,675.5400	10.6755	10,670.4800	10.6705	(0.047)	0	0	0
2013/07/11	2038	01/08/2013	115.01	Put	Bond Future	10,685.5400	10.6855	10,680.4800	10.6805	(0.047)	0	0	0
2013/07/11	2050	01/08/2013			Bond Future	106.2877	106.2877	106.2931	106.2931	0.005	0.0000	0.0000	122
2013/07/11	2050	01/08/2013	118.99	Put	Bond Future	12,702.3100	12.7023	12,696.9200	12.6969	(0.042)	0	0	0
2013/07/11	2050	01/08/2013	119.01	Put	Bond Future	12,722.3100	12.7223	12,716.9200	12.7169	(0.042)	0	0	0
2013/07/11	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	2050	01/08/2013	119.00	Put	Bond Future	12,712.3100	12.7123	12,706.9200	12.7069	(0.042)	0	0	0
2013/07/11	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	AL37	01/08/2013			Index Future	401.4240	401.4240	402.6010	402.6010	0.293	0.0000	0.0000	56
2013/07/11	AL37	07/11/2013			Index Future	407.0860	407.0860	408.2800	408.2800	0.293	0.0000	0.0000	0
2013/07/11	AL7T	01/08/2013			Index Future	475.0590	475.0590	477.0970	477.0970	0.429	0.0000	0.0000	1
2013/07/11	AL7T	07/11/2013			Index Future	481.7610	481.7610	483.8270	483.8270	0.429	0.0000	0.0000	0
2013/07/11	ALBI	01/08/2013			Index Future	427.6830	427.6830	429.2100	429.2100	0.357	0.0000	0.0000	751
2013/07/11	ALBI	07/11/2013			Index Future	433.7160	433.7160	435.2640	435.2640	0.357	0.0000	0.0000	85
2013/07/11	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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2013/07/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/07/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/07/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/11	EL28	01/08/2013	115.01	Put	Bond Future	5,664.7200	5.6647	5,659.1400	5.6591	(0.099)	0	0	0
2013/07/11	EL28	01/08/2013			Bond Future	109.3453	109.3453	109.3509	109.3509	0.005	0.0000	0.0000	0
2013/07/11	EL28	01/08/2013	115.00	Put	Bond Future	5,654.7200	5.6547	5,649.1400	5.6491	(0.099)	0	0	0
2013/07/11	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	EL28	01/08/2013	114.99	Put	Bond Future	5,644.7200	5.6447	5,639.1400	5.6391	(0.099)	0	0	0
2013/07/11	ES33	01/08/2013			Bond Future	9.3457	86.3176	9.3143	86.5639	(0.336)	0.0000	0.0000	6,292
2013/07/11	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	ES33	01/08/2013	9.00	Put	Bond Future	2,774.5500	2.7745	2,528.2900	2.5283	(8.876)	0	0	0
2013/07/11	ES33	01/08/2013	91.02	Call	Bond Future	75,266.3200	75.2663	75,512.5800	75.5126	0.327	0	0	0
2013/07/11	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	ES33	07/11/2013			Bond Future	9.4627	83.7540	9.4302	84.0037	(0.343)	0.0000	0.0000	0
2013/07/11	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	ES33	07/11/2013	8.51	Put	Bond Future	7,833.7700	7.8338	7,584.1500	7.5841	(3.186)	0	0	0
2013/07/11	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	ES33	07/11/2013	8.49	Put	Bond Future	8,010.2000	8.0102	7,760.5800	7.7606	(3.116)	0	0	0
2013/07/11	ES33	07/11/2013	8.50	Put	Bond Future	7,921.9200	7.9219	7,672.3000	7.6723	(3.151)	0	0	0
2013/07/11	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	GOVI	01/08/2013			GOVI	427.0510	427.0510	428.6040	428.6040	0.364	0.0000	0.0000	407
2013/07/11	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	GOVI	01/08/2013	445.99	Put	GOVI	189,390.0000	18.9390	173,860.0000	17.3860	(8.200)	0	0	0
2013/07/11	GOVI	01/08/2013	446.01	Put	GOVI	189,590.0000	18.9590	174,060.0000	17.4060	(8.191)	0	0	0
2013/07/11	GOVI	01/08/2013	446.00	Put	GOVI	189,490.0000	18.9490	173,960.0000	17.3960	(8.196)	0	0	0
2013/07/11	GOVI	07/11/2013			GOVI	433.0760	433.0760	434.6500	434.6500	0.363	0.0000	0.0000	0
2013/07/11	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	GOVI	07/11/2013	445.99	Put	GOVI	129,140.0000	12.9140	113,400.0000	11.3400	(12.188)	0	0	0
2013/07/11	GOVI	07/11/2013	446.01	Put	GOVI	129,340.0000	12.9340	113,600.0000	11.3600	(12.169)	0	0	0
2013/07/11	GOVI	07/11/2013	446.00	Put	GOVI	129,240.0000	12.9240	113,500.0000	11.3500	(12.179)	0	0	0
2013/07/11	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/07/11	IGOV	01/08/2013			Index Future	194.3030	194.3030	194.3120	194.3120	0.005	0.0000	0.0000	1,064
2013/07/11	IGOV	07/11/2013			Index Future	197.0700	197.0700	197.0790	197.0790	0.005	0.0000	0.0000	7
2013/07/11	ILBI	01/08/2013			Index Future	526.1170	526.1170	526.1010	526.1010	(0.003)	0.0000	0.0000	186
2013/07/11	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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2013/07/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/07/11	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/07/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/07/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/07/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/07/11	JBAF	17/07/2013			Jibar Tradeable Future	5.1600	94.8400	5.1600	94.8400	0.000	0.0000	0.0000	0
2013/07/11	JBAF	21/08/2013			Jibar Tradeable Future	5.1900	94.8100	5.1900	94.8100	0.000	0.0000	0.0000	0
2013/07/11	JBAF	18/09/2013			Jibar Tradeable Future	5.2300	94.7700	5.2300	94.7700	0.000	0.0000	0.0000	700
2013/07/11	JBAF	16/10/2013			Jibar Tradeable Future	5.3000	94.7000	5.3000	94.7000	0.000	0.0000	0.0000	0
2013/07/11	JBAF	20/11/2013			Jibar Tradeable Future	5.3400	94.6600	5.3400	94.6600	0.000	0.0000	0.0000	0
2013/07/11	JBAF	18/12/2013			Jibar Tradeable Future	5.4000	94.6000	5.4000	94.6000	0.000	0.0000	0.0000	1,500
2013/07/11	JBAF	15/01/2014			Jibar Tradeable Future	5.4600	94.5400	5.4600	94.5400	0.000	0.0000	0.0000	0
2013/07/11	JBAF	19/03/2014			Jibar Tradeable Future	5.6300	94.3700	5.6300	94.3700	0.000	0.0000	0.0000	400
2013/07/11	JBAF	18/06/2014			Jibar Tradeable Future	5.9500	94.0500	5.9500	94.0500	0.000	0.0000	0.0000	1,000
2013/07/11	JBAF	17/09/2014			Jibar Tradeable Future	6.2000	93.8000	6.2000	93.8000	0.000	0.0000	0.0000	0
2013/07/11	JBAF	17/12/2014			Jibar Tradeable Future	6.4900	93.5100	6.4900	93.5100	0.000	0.0000	0.0000	0
2013/07/11	JBAF	18/03/2015			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2013/07/11	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R023	01/08/2013	7.30	Put	Bond Future	2,871.8200	2.8718	2,425.4000	2.4254	(15.545)	0	0	0
2013/07/11	R023	01/08/2013			Bond Future	7.7217	103.5286	7.6552	103.9750	(0.862)	0.0000	0.0000	10,999
2013/07/11	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R023	01/08/2013	7.29	Put	Bond Future	2,941.1900	2.9412	2,494.7700	2.4948	(15.178)	0	0	0
2013/07/11	R023	01/08/2013	7.31	Put	Bond Future	2,802.5100	2.8025	2,356.0900	2.3561	(15.929)	0	0	0
2013/07/11	R023	07/11/2013	6.50	Put	Bond Future	9,096.0600	9.0961	8,643.3000	8.6433	(4.978)	0	0	0
2013/07/11	R023	07/11/2013			Bond Future	7.8223	101.0733	7.7529	101.5261	(0.887)	0.0000	0.0000	0
2013/07/11	R023	07/11/2013	6.49	Put	Bond Future	9,168.7900	9.1688	8,716.0300	8.7160	(4.938)	0	0	0
2013/07/11	R023	07/11/2013	6.51	Put	Bond Future	9,023.3800	9.0234	8,570.6200	8.5706	(5.018)	0	0	0
2013/07/11	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R157	01/08/2013	116.11	Call	Bond Future	90,255.5600	90.2556	90,379.2100	90.3792	0.137	0	0	0
2013/07/11	R157	01/08/2013			Bond Future	6.0959	119.7112	6.0380	119.8348	(0.950)	0.0000	0.0000	21,643
2013/07/11	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R157	07/11/2013			Bond Future	6.2310	114.5936	6.1635	114.7190	(1.083)	0.0000	0.0000	0
2013/07/11	R157	07/11/2013	5.60	Call	Bond Future	334.1100	0.3341	367.4600	0.3675	9.982	0	0	0
2013/07/11	R157	07/11/2013	5.59	Put	Bond Future	1,527.0400	1.5270	1,434.6100	1.4346	(6.053)	0	0	0
2013/07/11	R157	07/11/2013	5.61	Put	Bond Future	1,500.0900	1.5001	1,408.4600	1.4085	(6.108)	0	0	0
2013/07/11	R157	07/11/2013	5.60	Put	Bond Future	1,513.5300	1.5135	1,421.5000	1.4215	(6.080)	0	0	0
2013/07/11	R157	07/11/2013	5.61	Call	Bond Future	339.4900	0.3395	373.2400	0.3732	9.941	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
2013/07/11	R157	07/11/2013	5.59	Call	Bond Future	328.8000	0.3288	361.7500	0.3617	10.021	0	0	0
2013/07/11	R157	06/02/2014	5.64	Call	Bond Future	438.1700	0.4382	476.1400	0.4761	8.666	0	0	0
2013/07/11	R157	06/02/2014	5.65	Put	Bond Future	1,621.3400	1.6213	1,532.6400	1.5326	(5.471)	0	0	0
2013/07/11	R157	06/02/2014			Bond Future	6.3826	116.1325	6.3031	116.2595	(1.245)	0.0000	0.0000	0
2013/07/11	R157	06/02/2014	5.65	Call	Bond Future	443.3200	0.4433	481.6100	0.4816	8.637	0	0	0
2013/07/11	R157	06/02/2014	5.66	Call	Bond Future	448.5100	0.4485	487.1200	0.4871	8.609	0	0	0
2013/07/11	R157	06/02/2014	5.64	Put	Bond Future	1,632.3900	1.6324	1,543.3700	1.5434	(5.453)	0	0	0
2013/07/11	R157	06/02/2014	5.66	Put	Bond Future	1,610.3400	1.6103	1,521.9600	1.5220	(5.488)	0	0	0
2013/07/11	R157	08/05/2014	5.20	Call	Bond Future	296.0000	0.2960	324.2400	0.3242	9.541	0	0	0
2013/07/11	R157	08/05/2014	5.21	Call	Bond Future	298.9600	0.2990	327.4200	0.3274	9.520	0	0	0
2013/07/11	R157	08/05/2014			Bond Future	6.5664	110.8958	6.4707	111.0245	(1.457)	0.0000	0.0000	0
2013/07/11	R157	08/05/2014	5.19	Call	Bond Future	293.0600	0.2931	321.0800	0.3211	9.561	0	0	0
2013/07/11	R157	08/05/2014	5.20	Put	Bond Future	2,153.9700	2.1540	2,053.5300	2.0535	(4.663)	0	0	0
2013/07/11	R157	08/05/2014	5.19	Put	Bond Future	2,164.7900	2.1648	2,064.1300	2.0641	(4.650)	0	0	0
2013/07/11	R157	08/05/2014	5.21	Put	Bond Future	2,143.1700	2.1432	2,042.9500	2.0429	(4.676)	0	0	0
2013/07/11	R186	01/08/2013	7.20	Call	Bond Future	51.4100	0.0514	69.4900	0.0695	35.168	0	0	6,800
2013/07/11	R186	01/08/2013	7.00	Put	Bond Future	10,217.1800	10.2172	9,514.7100	9.5147	(6.875)	0	0	4,100
2013/07/11	R186	01/08/2013	9.00	Call	Bond Future	8,391.0800	8.3911	9,079.9000	9.0799	8.209	0	0	0
2013/07/11	R186	01/08/2013	7.50	Put	Bond Future	5,427.5900	5.4276	4,793.5500	4.7936	(11.682)	0	0	0
2013/07/11	R186	01/08/2013	8.80	Call	Bond Future	6,780.3800	6.7804	7,443.8800	7.4439	9.786	0	0	0
2013/07/11	R186	01/08/2013			Bond Future	8.0463	121.1778	7.9697	121.8858	(0.951)	0.0000	0.0000	58,556
2013/07/11	R186	01/08/2013	7.25	Call	Bond Future	68.5700	0.0686	92.1600	0.0922	34.403	0	0	5,315
2013/07/11	R186	01/08/2013	7.80	Call	Bond Future	811.5900	0.8116	1,010.2900	1.0103	24.483	0	0	0
2013/07/11	R186	01/08/2013	128.26	Call	Bond Future	111,905.4100	111.9054	112,613.3400	112.6133	0.633	0	0	0
2013/07/11	R186	01/08/2013	6.75	Put	Bond Future	12,820.4800	12.8205	12,113.4800	12.1135	(5.515)	0	0	0
2013/07/11	R186	01/08/2013	7.20	Put	Bond Future	8,212.9100	8.2129	7,523.0600	7.5231	(8.400)	0	0	2,957
2013/07/11	R186	01/08/2013	8.00	Call	Bond Future	1,511.6200	1.5116	1,826.2900	1.8263	20.817	0	0	0
2013/07/11	R186	01/08/2013	9.00	Put	Bond Future	43.2500	0.0433	24.1400	0.0241	(44.185)	0	0	0
2013/07/11	R186	01/08/2013	7.50	Call	Bond Future	245.5600	0.2456	319.4500	0.3195	30.090	0	0	6,800
2013/07/11	R186	01/08/2013	6.80	Call	Bond Future	3.4600	0.0035	4.8200	0.0048	39.306	0	0	0
2013/07/11	R186	01/08/2013	6.50	Call	Bond Future	0.2800	0.0003	0.4000	0.0004	42.857	0	0	500
2013/07/11	R186	01/08/2013	7.80	Put	Bond Future	3,109.8300	3.1098	2,600.6000	2.6006	(16.375)	0	0	20
2013/07/11	R186	01/08/2013	6.75	Call	Bond Future	2.3500	0.0024	3.2800	0.0033	39.574	0	0	1,000
2013/07/11	R186	01/08/2013	6.50	Put	Bond Future	15,506.7200	15.5067	14,798.9100	14.7989	(4.565)	0	0	0
2013/07/11	R186	01/08/2013	7.25	Put	Bond Future	7,726.6900	7.7267	7,042.3500	7.0424	(8.857)	0	0	0
2013/07/11	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R186	01/08/2013	7.00	Call	Bond Future	14.4100	0.0144	19.8700	0.0199	37.890	0	0	0
2013/07/11	R186	01/08/2013	8.80	Put	Bond Future	113.2700	0.1133	68.8400	0.0688	(39.225)	0	0	6,800
2013/07/11	R186	01/08/2013	8.00	Put	Bond Future	1,938.7700	1.9388	1,545.5100	1.5455	(20.284)	0	0	0
2013/07/11	R186	01/08/2013	6.80	Put	Bond Future	12,292.7500	12.2928	11,586.1800	11.5862	(5.748)	0	0	100
2013/07/11	R186	07/11/2013	8.16	Put	Bond Future	4,060.3900	4.0604	3,710.2600	3.7103	(8.623)	0	0	0
2013/07/11	R186	07/11/2013	9.00	Put	Bond Future	1,455.5700	1.4556	1,287.9900	1.2880	(11.513)	0	0	1,200
2013/07/11	R186	07/11/2013			Bond Future	8.1433	122.8873	8.0638	123.6052	(0.976)	0.0000	0.0000	640
2013/07/11	R186	07/11/2013	6.50	Put	Bond Future	16,470.2800	16.4703	15,801.1400	15.8011	(4.063)	0	0	0
2013/07/11	R186	07/11/2013	8.15	Put	Bond Future	4,105.0500	4.1050	3,752.4300	3.7524	(8.590)	0	0	0
2013/07/11	R186	07/11/2013	6.75	Put	Bond Future	14,027.9500	14.0280	13,385.0300	13.3850	(4.583)	0	0	0
2013/07/11	R186	07/11/2013	8.14	Call	Bond Future	4,120.2100	4.1202	4,483.0100	4.4830	8.805	0	0	0

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2013/07/11	R186	07/11/2013	8.75	Call	Bond Future	7,305.8300	7.3058	7,808.8800	7.8089	6.886	0	0	0
2013/07/11	R186	07/11/2013	8.00	Call	Bond Future	3,518.8200	3.5188	3,846.6000	3.8466	9.315	0	0	1,000
2013/07/11	R186	07/11/2013	8.15	Call	Bond Future	4,165.1100	4.1651	4,530.4000	4.5304	8.770	0	0	0
2013/07/11	R186	07/11/2013	6.50	Call	Bond Future	312.1000	0.3121	360.8700	0.3609	15.626	0	0	5,290
2013/07/11	R186	07/11/2013	8.16	Call	Bond Future	4,210.2700	4.2103	4,578.0500	4.5781	8.735	0	0	0
2013/07/11	R186	07/11/2013	8.00	Put	Bond Future	4,817.6100	4.8176	4,427.4800	4.4275	(8.098)	0	0	0
2013/07/11	R186	07/11/2013	8.75	Put	Bond Future	2,021.0900	2.0211	1,806.2300	1.8062	(10.631)	0	0	1,030
2013/07/11	R186	07/11/2013	9.00	Call	Bond Future	8,821.6800	8.8217	9,372.0100	9.3720	6.238	0	0	0
2013/07/11	R186	07/11/2013	6.75	Call	Bond Future	516.1800	0.5162	591.1700	0.5912	14.528	0	0	1,000
2013/07/11	R186	07/11/2013	8.14	Put	Bond Future	4,150.0700	4.1501	3,794.9600	3.7950	(8.557)	0	0	0
2013/07/11	R186	06/02/2014			Bond Future	8.2339	119.2473	8.1516	119.9747	(1.000)	0.0000	0.0000	0
2013/07/11	R186	06/02/2014	7.75	Call	Bond Future	3,481.1900	3.4812	3,763.4800	3.7635	8.109	0	0	0
2013/07/11	R186	06/02/2014	7.74	Put	Bond Future	7,907.0900	7.9071	7,460.0600	7.4601	(5.654)	0	0	0
2013/07/11	R186	06/02/2014	7.76	Put	Bond Future	7,789.3000	7.7893	7,346.0700	7.3461	(5.690)	0	0	0
2013/07/11	R186	06/02/2014	7.75	Put	Bond Future	7,848.0500	7.8480	7,402.9200	7.4029	(5.672)	0	0	0
2013/07/11	R186	06/02/2014	7.76	Call	Bond Future	3,514.9500	3.5150	3,799.1400	3.7991	8.085	0	0	0
2013/07/11	R186	06/02/2014	7.74	Call	Bond Future	3,447.6300	3.4476	3,728.0200	3.7280	8.133	0	0	0
2013/07/11	R186	08/05/2014			Bond Future	8.3282	120.8620	8.2429	121.5993	(1.025)	0.0000	0.0000	0
2013/07/11	R186	08/05/2014	7.09	Put	Bond Future	13,673.4000	13.6734	13,126.5700	13.1266	(3.999)	0	0	0
2013/07/11	R186	08/05/2014	7.10	Call	Bond Future	2,333.6800	2.3337	2,525.5200	2.5255	8.220	0	0	0
2013/07/11	R186	08/05/2014	7.11	Call	Bond Future	2,355.6300	2.3556	2,548.8500	2.5488	8.202	0	0	0
2013/07/11	R186	08/05/2014	7.09	Call	Bond Future	2,311.8700	2.3119	2,502.3400	2.5023	8.239	0	0	0
2013/07/11	R186	08/05/2014	7.11	Put	Bond Future	13,521.7900	13.5218	12,977.7100	12.9777	(4.024)	0	0	0
2013/07/11	R186	08/05/2014	7.10	Put	Bond Future	13,597.4700	13.5975	13,052.0100	13.0520	(4.011)	0	0	0
2013/07/11	R197	01/08/2013	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R197	01/08/2013	295.00	Put	Bond Future	20,181.6300	20.1816	19,944.6900	19.9447	(1.174)	0	0	0
2013/07/11	R197	01/08/2013			Bond Future	274.8184	274.8184	275.0553	275.0553	0.086	0.0000	0.0000	2,546
2013/07/11	R197	01/08/2013	294.99	Put	Bond Future	20,171.6300	20.1716	19,934.6900	19.9347	(1.175)	0	0	0
2013/07/11	R197	01/08/2013	295.01	Put	Bond Future	20,191.6300	20.1916	19,954.6900	19.9547	(1.173)	0	0	0
2013/07/11	R197	01/08/2013	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R197	01/08/2013	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R201	01/08/2013			Bond Future	5.5796	105.2274	5.4276	105.4322	(2.725)	0.0000	0.0000	0
2013/07/11	R201	01/08/2013	107.45	Call	Bond Future	67,981.7200	67.9817	68,186.4700	68.1865	0.301	0	0	0
2013/07/11	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R201	07/11/2013	4.79	Put	Bond Future	1,047.8800	1.0479	883.5700	0.8836	(15.680)	0	0	0
2013/07/11	R201	07/11/2013			Bond Future	5.6511	106.7118	5.4601	106.9194	(3.379)	0.0000	0.0000	0
2013/07/11	R201	07/11/2013	4.80	Put	Bond Future	1,039.0900	1.0391	875.4300	0.8754	(15.750)	0	0	0
2013/07/11	R201	07/11/2013	4.81	Put	Bond Future	1,030.3300	1.0303	867.3200	0.8673	(15.821)	0	0	0
2013/07/11	R201	07/11/2013	4.79	Call	Bond Future	106.9300	0.1069	150.2300	0.1502	40.494	0	0	0
2013/07/11	R201	07/11/2013	4.80	Call	Bond Future	109.1400	0.1091	153.0900	0.1531	40.269	0	0	0
2013/07/11	R201	07/11/2013	4.81	Call	Bond Future	111.3800	0.1114	155.9800	0.1560	40.043	0	0	0
2013/07/11	R201	06/02/2014	5.24	Put	Bond Future	677.4500	0.6775	549.2600	0.5493	(18.922)	0	0	0
2013/07/11	R201	06/02/2014			Bond Future	5.7211	103.7363	5.4722	103.9466	(4.351)	0.0000	0.0000	0
2013/07/11	R201	06/02/2014	5.26	Put	Bond Future	666.8500	0.6669	539.9000	0.5399	(19.037)	0	0	0
2013/07/11	R201	06/02/2014	5.24	Call	Bond Future	270.3100	0.2703	352.4500	0.3524	30.387	0	0	0
2013/07/11	R201	06/02/2014	5.25	Put	Bond Future	671.9900	0.6720	544.4100	0.5444	(18.985)	0	0	0

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2013/07/11	R201	06/02/2014	5.25	Call	Bond Future	273.3400	0.2733	356.0900	0.3561	30.274	0	0	0
2013/07/11	R201	06/02/2014	5.26	Call	Bond Future	276.6900	0.2767	360.0700	0.3601	30.135	0	0	0
2013/07/11	R201	08/05/2014			Bond Future	5.8355	105.1410	5.4804	105.3541	(6.085)	0.0000	0.0000	0
2013/07/11	R201	08/05/2014	4.75	Call	Bond Future	162.8900	0.1629	225.9900	0.2260	38.738	0	0	0
2013/07/11	R201	08/05/2014	4.76	Call	Bond Future	164.4700	0.1645	228.0100	0.2280	38.633	0	0	0
2013/07/11	R201	08/05/2014	4.74	Call	Bond Future	161.3100	0.1613	223.9900	0.2240	38.857	0	0	0
2013/07/11	R201	08/05/2014	4.76	Put	Bond Future	812.5700	0.8126	662.9600	0.6630	(18.412)	0	0	0
2013/07/11	R201	08/05/2014	4.75	Put	Bond Future	817.0500	0.8170	667.0000	0.6670	(18.365)	0	0	0
2013/07/11	R201	08/05/2014	4.74	Put	Bond Future	821.5300	0.8215	671.0600	0.6711	(18.316)	0	0	0
2013/07/11	R202	01/08/2013	222.99	Put	Bond Future	18,379.0800	18.3791	18,370.4300	18.3704	(0.047)	0	0	0
2013/07/11	R202	01/08/2013			Bond Future	204.6109	204.6109	204.6196	204.6196	0.004	0.0000	0.0000	44,020
2013/07/11	R202	01/08/2013	223.01	Put	Bond Future	18,399.0800	18.3991	18,390.4300	18.3904	(0.047)	0	0	0
2013/07/11	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R202	01/08/2013	223.00	Put	Bond Future	18,389.0800	18.3891	18,380.4300	18.3804	(0.047)	0	0	0
2013/07/11	R203	01/08/2013			Bond Future	6.8721	108.0768	6.8048	108.3218	(0.980)	0.0000	0.0000	3,923
2013/07/11	R203	01/08/2013	109.11	Call	Bond Future	94,863.6500	94.8636	95,108.5700	95.1086	0.258	0	0	0
2013/07/11	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R203	07/11/2013	6.01	Call	Bond Future	290.3200	0.2903	329.4600	0.3295	13.482	0	0	0
2013/07/11	R203	07/11/2013			Bond Future	7.0030	105.4420	6.9301	105.6904	(1.041)	0.0000	0.0000	1,656
2013/07/11	R203	07/11/2013	5.99	Call	Bond Future	279.3100	0.2793	317.2500	0.3173	13.583	0	0	0
2013/07/11	R203	07/11/2013	5.71	Put	Bond Future	4,673.7700	4.6738	4,449.1000	4.4491	(4.807)	0	0	0
2013/07/11	R203	07/11/2013	6.00	Call	Bond Future	284.7000	0.2847	323.2300	0.3232	13.534	0	0	0
2013/07/11	R203	07/11/2013	571.00	Call	Bond Future	103,212.5200	103.2125	103,460.8900	103.4609	0.241	0	0	0
2013/07/11	R203	07/11/2013	5.99	Put	Bond Future	3,796.7000	3.7967	3,586.2700	3.5863	(5.542)	0	0	0
2013/07/11	R203	07/11/2013	6.01	Put	Bond Future	3,736.8700	3.7369	3,527.6400	3.5276	(5.599)	0	0	0
2013/07/11	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R203	07/11/2013	5.71	Call	Bond Future	158.6100	0.1586	182.3100	0.1823	14.942	0	0	15
2013/07/11	R203	07/11/2013	6.00	Put	Bond Future	3,766.6600	3.7667	3,556.8200	3.5568	(5.571)	0	0	0
2013/07/11	R203	06/02/2014	6.14	Put	Bond Future	3,795.4900	3.7955	3,601.4000	3.6014	(5.114)	0	0	0
2013/07/11	R203	06/02/2014			Bond Future	7.1359	106.8580	7.0571	107.1096	(1.106)	0.0000	0.0000	0
2013/07/11	R203	06/02/2014	5.95	Put	Bond Future	4,296.4500	4.2964	4,091.7900	4.0918	(4.763)	0	0	0
2013/07/11	R203	06/02/2014	6.16	Put	Bond Future	3,744.5800	3.7446	3,551.6700	3.5517	(5.152)	0	0	0
2013/07/11	R203	06/02/2014	6.15	Put	Bond Future	3,769.9900	3.7700	3,576.4900	3.5765	(5.133)	0	0	0
2013/07/11	R203	06/02/2014	6.16	Call	Bond Future	578.1700	0.5782	636.8900	0.6369	10.156	0	0	0
2013/07/11	R203	06/02/2014	5.95	Call	Bond Future	433.2100	0.4332	480.1800	0.4802	10.842	0	0	16
2013/07/11	R203	06/02/2014	6.14	Call	Bond Future	562.9500	0.5630	620.4900	0.6205	10.221	0	0	0
2013/07/11	R203	06/02/2014	6.15	Call	Bond Future	570.5200	0.5705	628.6500	0.6287	10.189	0	0	0
2013/07/11	R203	08/05/2014	5.76	Call	Bond Future	474.3000	0.4743	520.3900	0.5204	9.717	0	0	0
2013/07/11	R203	08/05/2014	7.40	Put	Bond Future	1,824.8800	1.8249	1,706.4300	1.7064	(6.491)	0	0	0
2013/07/11	R203	08/05/2014	5.74	Call	Bond Future	463.7100	0.4637	508.9700	0.5090	9.760	0	0	0
2013/07/11	R203	08/05/2014			Bond Future	7.2778	104.1437	7.1921	104.3987	(1.178)	0.0000	0.0000	0
2013/07/11	R203	08/05/2014	5.76	Put	Bond Future	5,108.3500	5.1083	4,899.4300	4.8994	(4.090)	0	0	0
2013/07/11	R203	08/05/2014	5.75	Put	Bond Future	5,134.4100	5.1344	4,925.0700	4.9251	(4.077)	0	0	0
2013/07/11	R203	08/05/2014	5.74	Put	Bond Future	5,160.5200	5.1605	4,950.7700	4.9508	(4.065)	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
2013/07/11	R203	08/05/2014	7.40	Call	Bond Future	2,187.1600	2.1872	2,323.7200	2.3237	6.244	0	0	16
2013/07/11	R203	08/05/2014	5.75	Call	Bond Future	468.9800	0.4690	514.6500	0.5147	9.738	0	0	0
2013/07/11	R204	01/08/2013			Bond Future	7.1099	104.9111	7.0429	105.2138	(0.942)	0.0000	0.0000	25,172
2013/07/11	R204	01/08/2013	110.75	Call	Bond Future	96,027.6300	96.0276	96,330.2500	96.3302	0.315	0	0	0
2013/07/11	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R204	07/11/2013			Bond Future	7.2263	106.3911	7.1550	106.6980	(0.988)	0.0000	0.0000	0
2013/07/11	R204	07/11/2013	7.00	Put	Bond Future	2,420.7200	2.4207	2,240.9900	2.2410	(7.425)	0	0	1,270
2013/07/11	R204	07/11/2013	6.29	Put	Bond Future	4,621.3100	4.6213	4,372.5400	4.3725	(5.383)	0	0	0
2013/07/11	R204	07/11/2013	6.31	Put	Bond Future	4,549.0100	4.5490	4,301.8400	4.3018	(5.433)	0	0	0
2013/07/11	R204	07/11/2013	6.29	Call	Bond Future	504.4300	0.5044	562.5500	0.5626	11.522	0	0	0
2013/07/11	R204	07/11/2013	6.30	Put	Bond Future	4,585.0900	4.5851	4,337.1200	4.3371	(5.408)	0	0	0
2013/07/11	R204	07/11/2013	7.00	Call	Bond Future	1,443.5700	1.4436	1,570.7300	1.5707	8.809	0	0	0
2013/07/11	R204	07/11/2013	6.30	Call	Bond Future	513.2300	0.5132	572.1500	0.5722	11.480	0	0	0
2013/07/11	R204	07/11/2013	6.31	Call	Bond Future	522.1500	0.5222	581.8700	0.5819	11.437	0	0	0
2013/07/11	R204	06/02/2014	6.39	Call	Bond Future	985.9200	0.9859	1,067.9500	1.0680	8.320	0	0	0
2013/07/11	R204	06/02/2014			Bond Future	7.3388	103.7891	7.2630	104.1000	(1.033)	0.0000	0.0000	0
2013/07/11	R204	06/02/2014	6.40	Call	Bond Future	997.3000	0.9973	1,080.0300	1.0800	8.295	0	0	0
2013/07/11	R204	06/02/2014	6.41	Call	Bond Future	1,008.7600	1.0088	1,092.2100	1.0922	8.273	0	0	0
2013/07/11	R204	06/02/2014	6.39	Put	Bond Future	4,959.7600	4.9598	4,730.9000	4.7309	(4.614)	0	0	0
2013/07/11	R204	06/02/2014	6.41	Put	Bond Future	4,896.9200	4.8969	4,669.4800	4.6695	(4.645)	0	0	0
2013/07/11	R204	06/02/2014	6.40	Put	Bond Future	4,928.2900	4.9283	4,700.1300	4.7001	(4.630)	0	0	0
2013/07/11	R204	08/05/2014			Bond Future	7.4624	105.1945	7.3815	105.5096	(1.084)	0.0000	0.0000	0
2013/07/11	R204	08/05/2014	6.05	Call	Bond Future	888.8200	0.8888	958.4800	0.9585	7.837	0	0	0
2013/07/11	R204	08/05/2014	6.06	Call	Bond Future	897.4100	0.8974	967.6000	0.9676	7.821	0	0	0
2013/07/11	R204	08/05/2014	6.04	Call	Bond Future	880.2800	0.8803	949.4200	0.9494	7.854	0	0	0
2013/07/11	R204	08/05/2014	6.05	Put	Bond Future	6,566.6300	6.5666	6,321.1600	6.3212	(3.738)	0	0	0
2013/07/11	R204	08/05/2014	6.04	Put	Bond Future	6,599.6400	6.5996	6,353.6500	6.3537	(3.727)	0	0	0
2013/07/11	R204	08/05/2014	6.06	Put	Bond Future	6,533.6800	6.5337	6,288.7400	6.2887	(3.749)	0	0	0
2013/07/11	R206	01/08/2013			Bond Future	5.4027	101.3204	5.4359	101.3059	0.615	0.0000	0.0000	0
2013/07/11	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R206	01/08/2013	103.94	Call	Bond Future	30,322.3300	30.3223	30,307.7500	30.3078	(0.048)	0	0	0
2013/07/11	R206	07/11/2013	4.31	Put	Bond Future	242.5300	0.2425	254.7400	0.2547	5.034	0	0	0
2013/07/11	R206	07/11/2013			Bond Future	5.5519	102.7497	5.6349	102.7349	1.495	0.0000	0.0000	0
2013/07/11	R206	07/11/2013	4.30	Put	Bond Future	244.0200	0.2440	256.2600	0.2563	5.016	0	0	0
2013/07/11	R206	07/11/2013	4.31	Call	Bond Future	20.4600	0.0205	17.8700	0.0179	(12.659)	0	0	0
2013/07/11	R206	07/11/2013	4.29	Call	Bond Future	19.8700	0.0199	17.3400	0.0173	(12.733)	0	0	0
2013/07/11	R206	07/11/2013	4.30	Call	Bond Future	20.1600	0.0202	17.6000	0.0176	(12.698)	0	0	0
2013/07/11	R206	07/11/2013	4.29	Put	Bond Future	245.5300	0.2455	257.8000	0.2578	4.997	0	0	0
2013/07/11	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R207	01/08/2013			Bond Future	7.3688	99.8262	7.2969	100.1890	(0.975)	0.0000	0.0000	23,668
2013/07/11	R207	01/08/2013	106.18	Call	Bond Future	92,255.0000	92.2550	92,617.8100	92.6178	0.393	0	0	0
2013/07/11	R207	07/11/2013	6.70	Call	Bond Future	732.1100	0.7321	818.3200	0.8183	11.776	0	0	0
2013/07/11	R207	07/11/2013			Bond Future	7.4787	101.2344	7.4029	101.6023	(1.014)	0.0000	0.0000	645
2013/07/11	R207	07/11/2013	6.71	Call	Bond Future	744.0500	0.7441	831.3300	0.8313	11.730	0	0	0
2013/07/11	R207	07/11/2013	6.69	Put	Bond Future	4,631.2600	4.6313	4,348.4800	4.3485	(6.106)	0	0	0

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2013/07/11	R207	07/11/2013	6.71	Put	Bond Future	4,553.5200	4.5535	4,272.8900	4.2729	(6.163)	0	0	0
2013/07/11	R207	07/11/2013	6.69	Call	Bond Future	720.3100	0.7203	805.4400	0.8054	11.819	0	0	0
2013/07/11	R207	07/11/2013	6.70	Put	Bond Future	4,592.3000	4.5923	4,310.6000	4.3106	(6.134)	0	0	0
2013/07/11	R207	06/02/2014			Bond Future	7.5855	98.9543	7.5057	99.3271	(1.053)	0.0000	0.0000	0
2013/07/11	R207	06/02/2014	6.65	Call	Bond Future	1,071.0100	1.0710	1,169.2900	1.1693	9.176	0	0	0
2013/07/11	R207	06/02/2014	6.64	Put	Bond Future	5,585.8100	5.5858	5,310.4100	5.3104	(4.930)	0	0	0
2013/07/11	R207	06/02/2014	6.66	Put	Bond Future	5,512.7400	5.5127	5,239.0800	5.2391	(4.964)	0	0	0
2013/07/11	R207	06/02/2014	6.65	Put	Bond Future	5,549.2000	5.5492	5,274.6800	5.2747	(4.947)	0	0	0
2013/07/11	R207	06/02/2014	6.66	Call	Bond Future	1,083.7100	1.0837	1,182.8500	1.1828	9.148	0	0	0
2013/07/11	R207	06/02/2014	6.64	Call	Bond Future	1,058.4200	1.0584	1,155.8200	1.1558	9.202	0	0	0
2013/07/11	R207	08/05/2014	6.21	Put	Bond Future	7,929.3100	7.9293	7,631.4600	7.6315	(3.756)	0	0	0
2013/07/11	R207	08/05/2014	6.19	Put	Bond Future	8,008.0200	8.0080	7,708.9400	7.7089	(3.735)	0	0	0
2013/07/11	R207	08/05/2014			Bond Future	7.7036	100.2942	7.6193	100.6720	(1.094)	0.0000	0.0000	0
2013/07/11	R207	08/05/2014	6.20	Put	Bond Future	7,968.6200	7.9686	7,670.1500	7.6701	(3.746)	0	0	0
2013/07/11	R207	08/05/2014	6.20	Call	Bond Future	953.3900	0.9534	1,032.7300	1.0327	8.322	0	0	0
2013/07/11	R207	08/05/2014	6.21	Call	Bond Future	962.7200	0.9627	1,042.6800	1.0427	8.306	0	0	0
2013/07/11	R207	08/05/2014	6.19	Call	Bond Future	944.1300	0.9441	1,022.8600	1.0229	8.339	0	0	0
2013/07/11	R208	01/08/2013			Bond Future	7.5028	98.0252	7.4260	98.4555	(1.023)	0.0000	0.0000	18,025
2013/07/11	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R208	01/08/2013	101.40	Call	Bond Future	88,980.7500	88.9808	89,411.0700	89.4111	0.484	0	0	0
2013/07/11	R208	07/11/2013			Bond Future	7.6071	96.0122	7.5266	96.4485	(1.058)	0.0000	0.0000	0
2013/07/11	R208	07/11/2013	6.79	Put	Bond Future	5,322.1100	5.3221	4,984.8000	4.9848	(6.338)	0	0	0
2013/07/11	R208	07/11/2013	6.81	Put	Bond Future	5,233.3300	5.2333	4,898.5300	4.8985	(6.397)	0	0	0
2013/07/11	R208	07/11/2013	6.80	Put	Bond Future	5,277.6200	5.2776	4,941.5600	4.9416	(6.368)	0	0	0
2013/07/11	R208	07/11/2013	6.81	Call	Bond Future	801.9000	0.8019	903.4700	0.9035	12.666	0	0	0
2013/07/11	R208	07/11/2013	7.50	Put	Bond Future	2,682.7600	2.6828	2,449.4500	2.4494	(8.697)	0	0	1,520
2013/07/11	R208	07/11/2013	6.79	Call	Bond Future	776.2700	0.7763	875.3300	0.8753	12.761	0	0	0
2013/07/11	R208	07/11/2013	7.50	Call	Bond Future	2,101.6600	2.1017	2,304.7200	2.3047	9.662	0	0	0
2013/07/11	R208	07/11/2013	6.80	Call	Bond Future	789.0100	0.7890	889.3200	0.8893	12.713	0	0	0
2013/07/11	R208	06/02/2014	6.74	Put	Bond Future	6,375.2500	6.3752	6,046.9700	6.0470	(5.149)	0	0	0
2013/07/11	R208	06/02/2014			Bond Future	7.7060	97.3015	7.6218	97.7437	(1.093)	0.0000	0.0000	0
2013/07/11	R208	06/02/2014	6.75	Put	Bond Future	6,332.6600	6.3327	6,005.3900	6.0054	(5.168)	0	0	0
2013/07/11	R208	06/02/2014	6.76	Put	Bond Future	6,290.7100	6.2907	5,964.4800	5.9645	(5.186)	0	0	0
2013/07/11	R208	06/02/2014	6.74	Call	Bond Future	1,146.8500	1.1469	1,260.7900	1.2608	9.935	0	0	0
2013/07/11	R208	06/02/2014	6.75	Call	Bond Future	1,160.1700	1.1602	1,275.1200	1.2751	9.908	0	0	0
2013/07/11	R208	06/02/2014	6.76	Call	Bond Future	1,174.0900	1.1741	1,290.0800	1.2901	9.879	0	0	0
2013/07/11	R208	08/05/2014	6.31	Call	Bond Future	980.7700	0.9808	1,071.9400	1.0719	9.296	0	0	0
2013/07/11	R208	08/05/2014			Bond Future	7.8094	95.2224	7.7212	95.6706	(1.129)	0.0000	0.0000	0
2013/07/11	R208	08/05/2014	6.29	Call	Bond Future	960.7300	0.9607	1,050.4300	1.0504	9.337	0	0	0
2013/07/11	R208	08/05/2014	6.31	Put	Bond Future	8,967.9800	8.9680	8,610.9700	8.6110	(3.981)	0	0	0
2013/07/11	R208	08/05/2014	6.30	Put	Bond Future	9,013.9100	9.0139	8,656.1600	8.6562	(3.969)	0	0	0
2013/07/11	R208	08/05/2014	6.29	Put	Bond Future	9,059.9400	9.0599	8,701.4600	8.7015	(3.957)	0	0	0
2013/07/11	R208	08/05/2014	6.30	Call	Bond Future	970.7100	0.9707	1,061.1400	1.0611	9.316	0	0	0
2013/07/11	R209	01/08/2013			Bond Future	8.7348	77.8268	8.7037	78.0731	(0.356)	0.0000	0.0000	19,898
2013/07/11	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R209	01/08/2013	8.00	Put	Bond Future	6,288.8100	6.2888	6,047.5700	6.0476	(3.836)	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
2013/07/11	R209	01/08/2013	79.36	Call	Bond Future	67,877.6500	67.8777	68,124.0400	68.1240	0.363	0	0	0
2013/07/11	R209	01/08/2013	8.00	Call	Bond Future	116.6100	0.1166	121.7600	0.1218	4.416	0	0	0
2013/07/11	R209	07/11/2013	8.80	Put	Bond Future	3,963.0500	3.9631	3,827.7000	3.8277	(3.415)	0	0	0
2013/07/11	R209	07/11/2013	9.50	Put	Bond Future	1,824.9300	1.8249	1,742.6400	1.7426	(4.509)	0	0	980
2013/07/11	R209	07/11/2013			Bond Future	8.8238	75.7803	8.7917	76.0302	(0.363)	0.0000	0.0000	0
2013/07/11	R209	07/11/2013	8.80	Call	Bond Future	3,777.8800	3.7779	3,892.4200	3.8924	3.032	0	0	0
2013/07/11	R209	07/11/2013	9.25	Call	Bond Future	5,641.5700	5.6416	5,791.3500	5.7913	2.655	0	0	0
2013/07/11	R209	07/11/2013	8.81	Call	Bond Future	3,815.4500	3.8155	3,930.7900	3.9308	3.023	0	0	0
2013/07/11	R209	07/11/2013	8.65	Call	Bond Future	3,240.7500	3.2407	3,343.2100	3.3432	3.162	0	0	0
2013/07/11	R209	07/11/2013	8.79	Call	Bond Future	3,740.5100	3.7405	3,854.2400	3.8542	3.040	0	0	0
2013/07/11	R209	07/11/2013	9.40	Call	Bond Future	6,330.5000	6.3305	6,491.1700	6.4912	2.538	0	0	0
2013/07/11	R209	07/11/2013	9.70	Put	Bond Future	1,432.8400	1.4328	1,363.4500	1.3634	(4.843)	0	0	1,520
2013/07/11	R209	07/11/2013	9.25	Put	Bond Future	2,440.1700	2.4402	2,340.0600	2.3401	(4.103)	0	0	1,000
2013/07/11	R209	07/11/2013	8.79	Put	Bond Future	4,003.7600	4.0038	3,867.6000	3.8676	(3.401)	0	0	0
2013/07/11	R209	07/11/2013	9.40	Put	Bond Future	2,053.3800	2.0534	1,964.1600	1.9642	(4.345)	0	0	5,000
2013/07/11	R209	07/11/2013	9.50	Call	Bond Future	6,805.0800	6.8051	6,972.6800	6.9727	2.463	0	0	0
2013/07/11	R209	07/11/2013	9.70	Call	Bond Future	7,786.1100	7.7861	7,966.6100	7.9666	2.318	0	0	0
2013/07/11	R209	07/11/2013	8.65	Put	Bond Future	4,610.5000	4.6105	4,463.0700	4.4631	(3.198)	0	0	4,700
2013/07/11	R209	07/11/2013	8.81	Put	Bond Future	3,922.6600	3.9227	3,788.1100	3.7881	(3.430)	0	0	0
2013/07/11	R209	06/02/2014	8.56	Call	Bond Future	3,874.2800	3.8743	3,976.8700	3.9769	2.648	0	0	0
2013/07/11	R209	06/02/2014			Bond Future	8.9063	76.7980	8.8733	77.0511	(0.370)	0.0000	0.0000	0
2013/07/11	R209	06/02/2014	8.54	Call	Bond Future	3,810.5200	3.8105	3,911.8800	3.9119	2.660	0	0	0
2013/07/11	R209	06/02/2014	8.55	Call	Bond Future	3,842.3300	3.8423	3,944.3100	3.9443	2.654	0	0	0
2013/07/11	R209	06/02/2014	8.54	Put	Bond Future	6,698.5000	6.6985	6,546.6900	6.5467	(2.266)	0	0	0
2013/07/11	R209	06/02/2014	8.56	Put	Bond Future	6,600.1400	6.6001	6,449.5600	6.4496	(2.281)	0	0	0
2013/07/11	R209	06/02/2014	8.55	Put	Bond Future	6,649.1800	6.6492	6,497.9900	6.4980	(2.274)	0	0	0
2013/07/11	R209	08/05/2014			Bond Future	8.9900	74.6929	8.9560	74.9495	(0.378)	0.0000	0.0000	0
2013/07/11	R209	08/05/2014	7.85	Call	Bond Future	2,591.5500	2.5915	2,662.1900	2.6622	2.726	0	0	0
2013/07/11	R209	08/05/2014	7.86	Call	Bond Future	2,613.4200	2.6134	2,684.5300	2.6845	2.721	0	0	0
2013/07/11	R209	08/05/2014	7.84	Call	Bond Future	2,569.8000	2.5698	2,639.9700	2.6400	2.731	0	0	0
2013/07/11	R209	08/05/2014	7.85	Put	Bond Future	12,020.0600	12.0201	11,834.1200	11.8341	(1.547)	0	0	0
2013/07/11	R209	08/05/2014	7.84	Put	Bond Future	12,088.9700	12.0890	11,902.5600	11.9026	(1.542)	0	0	0
2013/07/11	R209	08/05/2014	7.86	Put	Bond Future	11,951.4100	11.9514	11,765.9400	11.7659	(1.552)	0	0	0
2013/07/11	R210	01/08/2013	173.01	Put	Bond Future	15,561.5300	15.5615	15,363.1400	15.3631	(1.275)	0	0	0
2013/07/11	R210	01/08/2013			Bond Future	157.4485	157.4485	157.6469	157.6469	0.126	0.0000	0.0000	1,237
2013/07/11	R210	01/08/2013	173.00	Put	Bond Future	15,551.5300	15.5515	15,353.1400	15.3531	(1.276)	0	0	0
2013/07/11	R210	01/08/2013	172.99	Put	Bond Future	15,541.5300	15.5415	15,343.1400	15.3431	(1.277)	0	0	0
2013/07/11	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R211	01/08/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R211	01/08/2013			Bond Future	128.4213	128.4213	128.4192	128.4192	(0.002)	0.0000	0.0000	522
2013/07/11	R211	01/08/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R211	01/08/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R211	01/08/2013	130.00	Put	Bond Future	1,578.7200	1.5787	1,580.8500	1.5809	0.135	0	0	0
2013/07/11	R211	01/08/2013	129.99	Put	Bond Future	1,568.7200	1.5687	1,570.8500	1.5709	0.136	0	0	0

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2013/07/11	R211	01/08/2013	130.01	Put	Bond Future	1,588.7200	1.5887	1,590.8500	1.5909	0.134	0	0	0
2013/07/11	R212	01/08/2013			Bond Future	129.5479	129.5479	129.3525	129.3525	(0.151)	0.0000	0.0000	21,791
2013/07/11	R212	01/08/2013	137.99	Put	Bond Future	8,442.0900	8.4421	8,637.4900	8.6375	2.315	0	0	0
2013/07/11	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R212	01/08/2013	138.01	Put	Bond Future	8,462.0900	8.4621	8,657.4900	8.6575	2.309	0	0	0
2013/07/11	R212	01/08/2013	138.00	Put	Bond Future	8,452.0900	8.4521	8,647.4900	8.6475	2.312	0	0	0
2013/07/11	R213	01/08/2013	91.25	Call	Bond Future	78,066.0500	78.0660	78,479.3100	78.4793	0.529	0	0	0
2013/07/11	R213	01/08/2013			Bond Future	8.5961	88.6811	8.5448	89.0943	(0.597)	0.0000	0.0000	8,086
2013/07/11	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R213	07/11/2013	8.60	Call	Bond Future	3,501.4700	3.5015	3,695.2700	3.6953	5.535	0	0	0
2013/07/11	R213	07/11/2013			Bond Future	8.6920	86.3953	8.6390	86.8144	(0.610)	0.0000	0.0000	173
2013/07/11	R213	07/11/2013	8.61	Call	Bond Future	3,538.1000	3.5381	3,733.2800	3.7333	5.517	0	0	0
2013/07/11	R213	07/11/2013	8.59	Put	Bond Future	4,274.4400	4.2744	4,047.7300	4.0477	(5.304)	0	0	0
2013/07/11	R213	07/11/2013	8.61	Put	Bond Future	4,187.9000	4.1879	3,963.9400	3.9639	(5.348)	0	0	0
2013/07/11	R213	07/11/2013	8.60	Put	Bond Future	4,231.0100	4.2310	4,005.6700	4.0057	(5.326)	0	0	0
2013/07/11	R213	07/11/2013	8.59	Call	Bond Future	3,465.0400	3.4650	3,657.4700	3.6575	5.553	0	0	0
2013/07/11	R213	06/02/2014			Bond Future	8.7828	87.5555	8.7282	87.9802	(0.622)	0.0000	0.0000	0
2013/07/11	R213	06/02/2014	8.29	Put	Bond Future	7,353.2600	7.3533	7,092.6600	7.0927	(3.544)	0	0	0
2013/07/11	R213	06/02/2014	8.31	Put	Bond Future	7,248.2500	7.2483	6,989.7100	6.9897	(3.567)	0	0	0
2013/07/11	R213	06/02/2014	8.29	Call	Bond Future	3,407.9700	3.4080	3,572.0900	3.5721	4.816	0	0	0
2013/07/11	R213	06/02/2014	8.30	Put	Bond Future	7,300.6200	7.3006	7,041.0500	7.0411	(3.555)	0	0	0
2013/07/11	R213	06/02/2014	8.30	Call	Bond Future	3,438.0100	3.4380	3,603.1600	3.6032	4.804	0	0	0
2013/07/11	R213	06/02/2014	8.31	Call	Bond Future	3,468.2100	3.4682	3,634.3900	3.6344	4.792	0	0	0
2013/07/11	R213	08/05/2014	7.65	Put	Bond Future	12,519.3500	12.5193	12,206.0900	12.2061	(2.502)	0	0	0
2013/07/11	R213	08/05/2014			Bond Future	8.8714	85.2025	8.8151	85.6329	(0.635)	0.0000	0.0000	0
2013/07/11	R213	08/05/2014	7.64	Put	Bond Future	12,588.3900	12.5884	12,274.3500	12.2743	(2.495)	0	0	0
2013/07/11	R213	08/05/2014	7.66	Put	Bond Future	12,450.5600	12.4506	12,138.0800	12.1381	(2.510)	0	0	0
2013/07/11	R213	08/05/2014	7.65	Call	Bond Future	2,419.3300	2.4193	2,536.5500	2.5366	4.845	0	0	0
2013/07/11	R213	08/05/2014	7.66	Call	Bond Future	2,440.1200	2.4401	2,558.1200	2.5581	4.836	0	0	0
2013/07/11	R213	08/05/2014	7.64	Call	Bond Future	2,398.6700	2.3987	2,515.1100	2.5151	4.854	0	0	0
2013/07/11	R214	01/08/2013			Bond Future	8.8598	78.6060	8.8337	78.8194	(0.294)	0.0000	0.0000	840
2013/07/11	R214	01/08/2013	84.31	Call	Bond Future	68,158.0700	68.1581	68,371.4800	68.3715	0.313	0	0	0
2013/07/11	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R214	07/11/2013	7.80	Call	Bond Future	923.8700	0.9239	952.7200	0.9527	3.123	0	0	0
2013/07/11	R214	07/11/2013			Bond Future	8.9496	76.4308	8.9227	76.6471	(0.300)	0.0000	0.0000	0
2013/07/11	R214	07/11/2013	7.81	Call	Bond Future	938.7900	0.9388	968.0600	0.9681	3.118	0	0	0
2013/07/11	R214	07/11/2013	7.79	Call	Bond Future	909.1200	0.9091	937.5500	0.9375	3.127	0	0	0
2013/07/11	R214	07/11/2013	7.81	Put	Bond Future	11,102.1700	11.1022	10,915.1000	10.9151	(1.685)	0	0	0
2013/07/11	R214	07/11/2013	7.80	Put	Bond Future	11,186.2000	11.1862	10,998.7100	10.9987	(1.676)	0	0	0
2013/07/11	R214	07/11/2013	7.79	Put	Bond Future	11,270.6000	11.2706	11,082.6900	11.0827	(1.667)	0	0	0
2013/07/11	R248	01/08/2013	7.86	Put	Bond Future	12,825.7400	12.8257	12,658.6700	12.6587	(1.303)	0	0	0
2013/07/11	R248	01/08/2013			Bond Future	8.9657	101.4800	8.9496	101.6470	(0.179)	0.0000	0.0000	603

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2013/07/11	R248	01/08/2013	7.85	Put	Bond Future	12,955.0400	12.9550	12,787.9700	12.7880	(1.290)	0	0	0
2013/07/11	R248	01/08/2013	7.84	Put	Bond Future	13,084.5900	13.0846	12,917.5200	12.9175	(1.277)	0	0	0
2013/07/11	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R248	07/11/2013			Bond Future	9.0593	98.4906	9.0427	98.6600	(0.183)	0.0000	0.0000	0
2013/07/11	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/11	R248	07/11/2013	7.86	Put	Bond Future	13,772.2100	13.7722	13,602.7200	13.6027	(1.231)	0	0	0
2013/07/11	R248	07/11/2013	7.85	Put	Bond Future	13,901.2800	13.9013	13,731.7900	13.7318	(1.219)	0	0	0
2013/07/11	R248	07/11/2013	7.84	Put	Bond Future	14,030.6100	14.0306	13,861.1200	13.8611	(1.208)	0	0	0
Total												339163	