



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 20/06/2013 to 20/06/2013

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
2013/06/20	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/06/20	2025	01/08/2013			Bond Future	112.8322	112.8322	108.2759	108.2759	(4.038)	0.0000	0.0000	0
2013/06/20	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	2025	01/08/2013	117.99	Put	Bond Future	5,157.8200	5.1578	9,714.0900	9.7141	88.337	0	0	0
2013/06/20	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	2025	01/08/2013	118.00	Put	Bond Future	5,167.8200	5.1678	9,724.0900	9.7241	88.166	0	0	0
2013/06/20	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	2025	01/08/2013	118.01	Put	Bond Future	5,177.8200	5.1778	9,734.0900	9.7341	87.996	0	0	0
2013/06/20	2038	01/08/2013			Bond Future	107.0047	107.0047	102.1233	102.1233	(4.562)	0.0000	0.0000	0
2013/06/20	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	2038	01/08/2013	114.99	Put	Bond Future	7,985.2700	7.9853	12,866.6700	12.8667	61.130	0	0	0
2013/06/20	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	2038	01/08/2013	115.00	Put	Bond Future	7,995.2700	7.9953	12,876.6700	12.8767	61.054	0	0	0
2013/06/20	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	2038	01/08/2013	115.01	Put	Bond Future	8,005.2700	8.0053	12,886.6700	12.8867	60.977	0	0	0
2013/06/20	2050	01/08/2013			Bond Future	110.6020	110.6020	102.8599	102.8599	(7.000)	0.0000	0.0000	122
2013/06/20	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	2050	01/08/2013	118.99	Put	Bond Future	8,387.9500	8.3879	16,130.1400	16.1301	92.301	0	0	0
2013/06/20	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	2050	01/08/2013	119.00	Put	Bond Future	8,397.9500	8.3979	16,140.1400	16.1401	92.191	0	0	0
2013/06/20	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	2050	01/08/2013	119.01	Put	Bond Future	8,407.9500	8.4079	16,150.1400	16.1501	92.082	0	0	0
2013/06/20	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	AL37	01/08/2013			Index Future	401.9630	401.9630	394.9250	394.9250	(1.751)	0.0000	0.0000	56
2013/06/20	AL37	07/11/2013			Index Future	407.6350	407.6350	400.4970	400.4970	(1.751)	0.0000	0.0000	0
2013/06/20	AL7T	01/08/2013			Index Future	478.0750	478.0750	467.3490	467.3490	(2.244)	0.0000	0.0000	1
2013/06/20	AL7T	07/11/2013			Index Future	484.8210	484.8210	473.9440	473.9440	(2.244)	0.0000	0.0000	0
2013/06/20	ALBI	01/08/2013			Index Future	429.2510	429.2510	420.1800	420.1800	(2.113)	0.0000	0.0000	741
2013/06/20	ALBI	07/11/2013			Index Future	435.3080	435.3080	426.1090	426.1090	(2.113)	0.0000	0.0000	85
2013/06/20	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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2013/06/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/06/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	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
2013/06/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/20	EL28	01/08/2013			Bond Future	111.3960	111.3960	107.4029	107.4029	(3.585)	0.0000	0.0000	0
2013/06/20	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	EL28	01/08/2013	114.99	Put	Bond Future	3,594.0300	3.5940	7,587.0800	7.5871	111.102	0	0	0
2013/06/20	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	EL28	01/08/2013	115.00	Put	Bond Future	3,604.0300	3.6040	7,597.0800	7.5971	110.794	0	0	0
2013/06/20	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	EL28	01/08/2013	115.01	Put	Bond Future	3,614.0300	3.6140	7,607.0800	7.6071	110.487	0	0	0
2013/06/20	ES33	01/08/2013			Bond Future	9.3602	86.2041	9.6433	84.0390	3.024	0.0000	0.0000	6,292
2013/06/20	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	ES33	01/08/2013	9.00	Put	Bond Future	2,888.1300	2.8881	5,053.1900	5.0532	74.964	0	0	0
2013/06/20	ES33	01/08/2013	91.02	Call	Bond Future	75,152.7400	75.1527	72,987.6800	72.9877	(2.881)	0	0	0
2013/06/20	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	ES33	07/11/2013			Bond Future	9.4777	83.6392	9.7708	81.4436	3.092	0.0000	0.0000	0
2013/06/20	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	ES33	07/11/2013	8.49	Put	Bond Future	8,125.0200	8.1250	10,320.6300	10.3206	27.023	0	0	0
2013/06/20	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	ES33	07/11/2013	8.50	Put	Bond Future	8,036.7400	8.0367	10,232.3500	10.2324	27.320	0	0	0
2013/06/20	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	ES33	07/11/2013	8.51	Put	Bond Future	7,948.5900	7.9486	10,144.2000	10.1442	27.623	0	0	0
2013/06/20	GOVI	01/08/2013			GOVI	428.6460	428.6460	419.5150	419.5150	(2.130)	0.0000	0.0000	391
2013/06/20	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	GOVI	01/08/2013	445.99	Put	GOVI	173,440.0000	17.3440	264,750.0000	26.4750	52.646	0	0	0
2013/06/20	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	GOVI	01/08/2013	446.00	Put	GOVI	173,540.0000	17.3540	264,850.0000	26.4850	52.616	0	0	0
2013/06/20	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	GOVI	01/08/2013	446.01	Put	GOVI	173,640.0000	17.3640	264,950.0000	26.4950	52.586	0	0	0
2013/06/20	GOVI	07/11/2013			GOVI	434.6950	434.6950	425.4350	425.4350	(2.130)	0.0000	0.0000	0
2013/06/20	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	GOVI	07/11/2013	445.99	Put	GOVI	112,950.0000	11.2950	205,550.0000	20.5550	81.983	0	0	0
2013/06/20	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	GOVI	07/11/2013	446.00	Put	GOVI	113,050.0000	11.3050	205,650.0000	20.5650	81.911	0	0	0
2013/06/20	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	GOVI	07/11/2013	446.01	Put	GOVI	113,150.0000	11.3150	205,750.0000	20.5750	81.838	0	0	0
2013/06/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/06/20	IGOV	01/08/2013			Index Future	199.5100	199.5100	193.3530	193.3530	(3.086)	0.0000	0.0000	1,051
2013/06/20	IGOV	07/11/2013			Index Future	202.3510	202.3510	196.1070	196.1070	(3.086)	0.0000	0.0000	7
2013/06/20	ILBI	01/08/2013			Index Future	540.3200	540.3200	540.9950	540.9950	0.125	0.0000	0.0000	186
2013/06/20	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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2013/06/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/06/20	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/06/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/06/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/06/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/06/20	JBAF	17/07/2013			Jibar Tradeable Future	5.1900	94.8100	5.1900	94.8100	0.000	0.0000	0.0000	0
2013/06/20	JBAF	21/08/2013			Jibar Tradeable Future	5.2100	94.7900	5.2600	94.7400	0.960	0.0000	0.0000	0
2013/06/20	JBAF	18/09/2013			Jibar Tradeable Future	5.2100	94.7900	5.2900	94.7100	1.536	0.0000	0.0000	700
2013/06/20	JBAF	16/10/2013			Jibar Tradeable Future	5.2700	94.7300	5.4800	94.5200	3.985	0.0000	0.0000	0
2013/06/20	JBAF	20/11/2013			Jibar Tradeable Future	5.3600	94.6400	5.5700	94.4300	3.918	0.0000	0.0000	0
2013/06/20	JBAF	18/12/2013			Jibar Tradeable Future	5.5000	94.5000	5.7600	94.2400	4.727	0.0000	0.0000	1,500
2013/06/20	JBAF	15/01/2014			Jibar Tradeable Future	5.6500	5.6500	5.6500	94.3500	0.000	0.0000	0.0000	0
2013/06/20	JBAF	19/03/2014			Jibar Tradeable Future	5.8600	94.1400	6.2300	93.7700	6.314	0.0000	0.0000	400
2013/06/20	JBAF	18/06/2014			Jibar Tradeable Future	6.1700	93.8300	6.5600	93.4400	6.321	0.0000	0.0000	1,000
2013/06/20	JBAF	17/09/2014			Jibar Tradeable Future	6.4400	93.5600	6.8600	93.1400	6.522	0.0000	0.0000	0
2013/06/20	JBAF	17/12/2014			Jibar Tradeable Future	6.6900	93.3100	7.1500	92.8500	6.876	0.0000	0.0000	0
2013/06/20	JBAF	18/03/2015			Jibar Tradeable Future	6.9700	93.0300	7.4200	92.5800	6.456	0.0000	0.0000	250
2013/06/20	R023	01/08/2013			Bond Future	7.6153	104.2433	7.9961	101.7153	5.000	0.0000	0.0000	9,547
2013/06/20	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R023	01/08/2013	7.29	Put	Bond Future	2,226.5200	2.2265	4,754.5600	4.7546	113.542	0	0	0
2013/06/20	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R023	01/08/2013	7.30	Put	Bond Future	2,157.1500	2.1572	4,685.1900	4.6852	117.194	0	0	0
2013/06/20	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R023	01/08/2013	7.31	Put	Bond Future	2,087.8400	2.0878	4,615.8800	4.6159	121.084	0	0	0
2013/06/20	R023	07/11/2013			Bond Future	7.7113	101.7986	8.1085	99.2348	5.150	0.0000	0.0000	0
2013/06/20	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R023	07/11/2013	6.49	Put	Bond Future	8,443.5700	8.4436	11,007.3500	11.0073	30.364	0	0	0
2013/06/20	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R023	07/11/2013	6.50	Put	Bond Future	8,370.8400	8.3708	10,934.6200	10.9346	30.628	0	0	0
2013/06/20	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R023	07/11/2013	6.51	Put	Bond Future	8,298.1600	8.2982	10,861.9400	10.8619	30.896	0	0	0
2013/06/20	R157	01/08/2013			Bond Future	6.1478	119.6006	6.5290	118.7918	6.202	0.0000	0.0000	23,111
2013/06/20	R157	01/08/2013	116.11	Call	Bond Future	90,144.9900	90.1450	89,336.2100	89.3362	(0.897)	0	0	0
2013/06/20	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R157	07/11/2013			Bond Future	6.2912	114.4819	6.7359	113.6617	7.068	0.0000	0.0000	0
2013/06/20	R157	07/11/2013	5.59	Call	Bond Future	292.6500	0.2927	133.1200	0.1331	(54.512)	0	0	0
2013/06/20	R157	07/11/2013	5.59	Put	Bond Future	1,602.5300	1.6025	2,263.2000	2.2632	41.227	0	0	0
2013/06/20	R157	07/11/2013	5.60	Call	Bond Future	297.5800	0.2976	135.8100	0.1358	(54.362)	0	0	0
2013/06/20	R157	07/11/2013	5.60	Put	Bond Future	1,588.6400	1.5886	2,247.0700	2.2471	41.446	0	0	0
2013/06/20	R157	07/11/2013	5.61	Call	Bond Future	302.5800	0.3026	138.5500	0.1386	(54.210)	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
2013/06/20	R157	07/11/2013	5.61	Put	Bond Future	1,574.8200	1.5748	2,230.9900	2.2310	41.666	0	0	0
2013/06/20	R157	06/02/2014			Bond Future	6.4523	116.0212	6.9765	115.1899	8.123	0.0000	0.0000	0
2013/06/20	R157	06/02/2014	5.66	Call	Bond Future	385.5200	0.3855	196.8400	0.1968	(48.942)	0	0	0
2013/06/20	R157	06/02/2014	5.66	Put	Bond Future	1,658.6400	1.6586	2,301.2700	2.3013	38.744	0	0	0
2013/06/20	R157	06/02/2014	5.64	Call	Bond Future	376.5700	0.3766	191.5200	0.1915	(49.141)	0	0	0
2013/06/20	R157	06/02/2014	5.64	Put	Bond Future	1,682.0800	1.6821	2,328.3400	2.3283	38.420	0	0	0
2013/06/20	R157	06/02/2014	5.65	Call	Bond Future	381.0300	0.3810	194.1600	0.1942	(49.043)	0	0	0
2013/06/20	R157	06/02/2014	5.65	Put	Bond Future	1,670.3400	1.6703	2,314.7800	2.3148	38.581	0	0	0
2013/06/20	R157	08/05/2014			Bond Future	6.6503	110.7832	7.2818	109.9406	9.496	0.0000	0.0000	0
2013/06/20	R157	08/05/2014	5.21	Call	Bond Future	247.4000	0.2474	118.7500	0.1188	(52.001)	0	0	0
2013/06/20	R157	08/05/2014	5.21	Put	Bond Future	2,204.2400	2.2042	2,918.1800	2.9182	32.389	0	0	0
2013/06/20	R157	08/05/2014	5.19	Call	Bond Future	242.1400	0.2421	115.8500	0.1159	(52.156)	0	0	0
2013/06/20	R157	08/05/2014	5.19	Put	Bond Future	2,226.5000	2.2265	2,942.8000	2.9428	32.172	0	0	0
2013/06/20	R157	08/05/2014	5.20	Call	Bond Future	244.7600	0.2448	117.2900	0.1173	(52.080)	0	0	0
2013/06/20	R157	08/05/2014	5.20	Put	Bond Future	2,215.3600	2.2154	2,930.4800	2.9305	32.280	0	0	0
2013/06/20	R186	01/08/2013			Bond Future	7.9194	122.3545	8.3045	118.8329	4.863	8.2980	8.2980	59,181
2013/06/20	R186	01/08/2013	7.20	Call	Bond Future	282.1400	0.2821	55.4500	0.0554	(80.347)	0	0	6,800
2013/06/20	R186	01/08/2013	7.20	Put	Bond Future	7,266.9300	7.2669	10,561.8400	10.5618	45.341	0	0	2,957
2013/06/20	R186	01/08/2013	7.25	Call	Bond Future	338.7200	0.3387	70.1400	0.0701	(79.293)	0	0	5,315
2013/06/20	R186	01/08/2013	7.25	Put	Bond Future	6,820.1300	6.8201	10,073.1500	10.0732	47.697	0	0	0
2013/06/20	R186	01/08/2013	7.80	Call	Bond Future	1,695.0400	1.6950	582.7200	0.5827	(65.622)	0	0	0
2013/06/20	R186	01/08/2013	7.80	Put	Bond Future	2,816.5700	2.8166	5,225.8500	5.2259	85.540	0	0	20
2013/06/20	R186	01/08/2013	8.00	Call	Bond Future	2,599.5800	2.5996	1,039.8700	1.0399	(59.999)	0	0	0
2013/06/20	R186	01/08/2013	8.00	Put	Bond Future	1,850.0200	1.8500	3,811.9100	3.8119	106.047	0	0	0
2013/06/20	R186	01/08/2013	7.00	Call	Bond Future	126.7300	0.1267	20.0100	0.0200	(84.211)	0	0	0
2013/06/20	R186	01/08/2013	7.00	Put	Bond Future	9,152.7900	9.1528	12,567.6700	12.5677	37.310	0	0	4,100
2013/06/20	R186	01/08/2013	9.00	Call	Bond Future	9,621.7600	9.6218	6,365.2300	6.3652	(33.845)	0	0	0
2013/06/20	R186	01/08/2013	9.00	Put	Bond Future	97.2200	0.0972	362.2900	0.3623	272.650	0	0	0
2013/06/20	R186	01/08/2013	128.26	Call	Bond Future	113,082.1200	113.0821	109,560.5200	109.5605	(3.114)	0	0	0
2013/06/20	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R186	01/08/2013	7.50	Call	Bond Future	768.8800	0.7689	203.8400	0.2038	(73.489)	0	0	6,800
2013/06/20	R186	01/08/2013	7.50	Put	Bond Future	4,774.2000	4.7742	7,730.7600	7.7308	61.928	0	0	0
2013/06/20	R186	01/08/2013	6.75	Call	Bond Future	41.1100	0.0411	4.9400	0.0049	(87.983)	0	0	1,000
2013/06/20	R186	01/08/2013	6.75	Put	Bond Future	11,682.5300	11.6825	15,167.9600	15.1680	29.835	0	0	0
2013/06/20	R186	01/08/2013	6.80	Call	Bond Future	52.2000	0.0522	6.6300	0.0066	(87.299)	0	0	0
2013/06/20	R186	01/08/2013	6.80	Put	Bond Future	11,164.7800	11.1648	14,640.8100	14.6408	31.134	0	0	100
2013/06/20	R186	01/08/2013	8.80	Call	Bond Future	8,040.1600	8.0402	4,969.8300	4.9698	(38.187)	0	0	0
2013/06/20	R186	01/08/2013	8.80	Put	Bond Future	196.3400	0.1963	647.6100	0.6476	229.841	0	0	6,800
2013/06/20	R186	01/08/2013	6.50	Call	Bond Future	11.1900	0.0112	1.0100	0.0010	(90.974)	0	0	500
2013/06/20	R186	01/08/2013	6.50	Put	Bond Future	14,340.9200	14.3409	17,852.3400	17.8523	24.485	0	0	0
2013/06/20	R186	07/11/2013			Bond Future	8.0115	124.0811	8.4115	120.5097	4.992	0.0000	0.0000	540
2013/06/20	R186	07/11/2013	6.50	Call	Bond Future	437.1700	0.4372	188.7900	0.1888	(56.815)	0	0	5,290
2013/06/20	R186	07/11/2013	6.50	Put	Bond Future	15,401.5900	15.4016	18,724.5400	18.7245	21.575	0	0	0
2013/06/20	R186	07/11/2013	6.75	Call	Bond Future	699.5200	0.6995	322.2800	0.3223	(53.928)	0	0	1,000
2013/06/20	R186	07/11/2013	6.75	Put	Bond Future	13,017.5300	13.0175	16,211.6200	16.2116	24.537	0	0	0
2013/06/20	R186	07/11/2013	8.00	Call	Bond Future	4,154.0100	4.1540	2,550.2600	2.5503	(38.607)	0	0	1,000
2013/06/20	R186	07/11/2013	8.00	Put	Bond Future	4,259.0400	4.2590	6,226.6200	6.2266	46.198	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
2013/06/20	R186	07/11/2013	8.15	Call	Bond Future	4,852.7700	4.8528	3,065.1500	3.0651	(36.837)	0	0	0
2013/06/20	R186	07/11/2013	8.15	Put	Bond Future	3,598.9500	3.5989	5,382.6600	5.3827	49.562	0	0	0
2013/06/20	R186	07/11/2013	8.16	Call	Bond Future	4,901.4800	4.9015	3,101.6400	3.1016	(36.720)	0	0	0
2013/06/20	R186	07/11/2013	8.16	Put	Bond Future	3,557.8400	3.5578	5,329.3300	5.3293	49.791	0	0	0
2013/06/20	R186	07/11/2013	8.75	Call	Bond Future	8,204.1300	8.2041	5,732.5900	5.7326	(30.126)	0	0	0
2013/06/20	R186	07/11/2013	8.75	Put	Bond Future	1,725.6300	1.7256	2,825.4200	2.8254	63.733	0	0	1,030
2013/06/20	R186	07/11/2013	9.00	Call	Bond Future	9,792.3500	9.7924	7,084.1900	7.0842	(27.656)	0	0	0
2013/06/20	R186	07/11/2013	9.00	Put	Bond Future	1,232.4800	1.2325	2,095.6500	2.0956	70.035	0	0	1,200
2013/06/20	R186	07/11/2013	8.14	Call	Bond Future	4,804.3100	4.8043	3,028.9200	3.0289	(36.954)	0	0	0
2013/06/20	R186	07/11/2013	8.14	Put	Bond Future	3,640.4100	3.6404	5,436.3500	5.4363	49.333	0	0	0
2013/06/20	R186	06/02/2014			Bond Future	8.0972	120.4590	8.5116	116.8396	5.118	0.0000	0.0000	0
2013/06/20	R186	06/02/2014	7.75	Call	Bond Future	3,825.1900	3.8252	2,466.9800	2.4670	(35.507)	0	0	0
2013/06/20	R186	06/02/2014	7.75	Put	Bond Future	6,980.3600	6.9804	9,241.5900	9.2416	32.394	0	0	0
2013/06/20	R186	06/02/2014	7.76	Call	Bond Future	3,862.0200	3.8620	2,494.1700	2.4942	(35.418)	0	0	0
2013/06/20	R186	06/02/2014	7.76	Put	Bond Future	6,924.6800	6.9247	9,176.2700	9.1763	32.515	0	0	0
2013/06/20	R186	06/02/2014	7.74	Call	Bond Future	3,788.5800	3.7886	2,439.9900	2.4400	(35.596)	0	0	0
2013/06/20	R186	06/02/2014	7.74	Put	Bond Future	7,036.3500	7.0363	9,307.2000	9.3072	32.273	0	0	0
2013/06/20	R186	08/05/2014			Bond Future	8.1865	122.0902	8.6162	118.4218	5.249	0.0000	0.0000	0
2013/06/20	R186	08/05/2014	7.10	Call	Bond Future	2,415.4800	2.4155	1,531.8000	1.5318	(36.584)	0	0	0
2013/06/20	R186	08/05/2014	7.10	Put	Bond Future	12,451.0200	12.4510	15,235.7600	15.2358	22.366	0	0	0
2013/06/20	R186	08/05/2014	7.11	Call	Bond Future	2,438.9400	2.4389	1,548.3300	1.5483	(36.516)	0	0	0
2013/06/20	R186	08/05/2014	7.11	Put	Bond Future	12,376.8500	12.3768	15,154.6600	15.1547	22.444	0	0	0
2013/06/20	R186	08/05/2014	7.09	Call	Bond Future	2,392.1800	2.3922	1,515.4000	1.5154	(36.652)	0	0	0
2013/06/20	R186	08/05/2014	7.09	Put	Bond Future	12,525.4600	12.5255	15,317.1000	15.3171	22.288	0	0	0
2013/06/20	R197	01/08/2013			Bond Future	286.4294	286.4294	280.5229	280.5229	(2.062)	0.0000	0.0000	2,546
2013/06/20	R197	01/08/2013	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R197	01/08/2013	294.99	Put	Bond Future	8,560.6300	8.5606	14,467.1400	14.4671	68.996	0	0	0
2013/06/20	R197	01/08/2013	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R197	01/08/2013	295.00	Put	Bond Future	8,570.6300	8.5706	14,477.1400	14.4771	68.916	0	0	0
2013/06/20	R197	01/08/2013	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R197	01/08/2013	295.01	Put	Bond Future	8,580.6300	8.5806	14,487.1400	14.4871	68.835	0	0	0
2013/06/20	R201	01/08/2013			Bond Future	5.8013	104.9299	5.9415	104.7422	2.418	0.0000	0.0000	0
2013/06/20	R201	01/08/2013	107.45	Call	Bond Future	67,684.2100	67.6842	67,496.5000	67.4965	(0.277)	0	0	0
2013/06/20	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R201	07/11/2013			Bond Future	5.9292	106.4105	6.1056	106.2202	2.974	0.0000	0.0000	0
2013/06/20	R201	07/11/2013	4.79	Call	Bond Future	66.5600	0.0666	45.2900	0.0453	(31.956)	0	0	0
2013/06/20	R201	07/11/2013	4.79	Put	Bond Future	1,308.8200	1.3088	1,477.9100	1.4779	12.919	0	0	0
2013/06/20	R201	07/11/2013	4.80	Call	Bond Future	67.9300	0.0679	46.2900	0.0463	(31.856)	0	0	0
2013/06/20	R201	07/11/2013	4.80	Put	Bond Future	1,299.1900	1.2992	1,467.9100	1.4679	12.987	0	0	0
2013/06/20	R201	07/11/2013	4.81	Call	Bond Future	69.3200	0.0693	47.3100	0.0473	(31.751)	0	0	0
2013/06/20	R201	07/11/2013	4.81	Put	Bond Future	1,289.5800	1.2896	1,457.9300	1.4579	13.055	0	0	0
2013/06/20	R201	06/02/2014			Bond Future	6.0820	103.4326	6.3122	103.2396	3.785	0.0000	0.0000	0
2013/06/20	R201	06/02/2014	5.26	Call	Bond Future	184.9800	0.1850	137.3300	0.1373	(25.760)	0	0	0
2013/06/20	R201	06/02/2014	5.26	Put	Bond Future	878.8600	0.8789	1,024.2100	1.0242	16.538	0	0	0
2013/06/20	R201	06/02/2014	5.24	Call	Bond Future	180.2200	0.1802	133.5100	0.1335	(25.918)	0	0	0
2013/06/20	R201	06/02/2014	5.24	Put	Bond Future	891.0800	0.8911	1,037.3700	1.0374	16.417	0	0	0

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2013/06/20	R201	06/02/2014	5.25	Call	Bond Future	182.4500	0.1825	135.2900	0.1353	(25.848)	0	0	0
2013/06/20	R201	06/02/2014	5.25	Put	Bond Future	884.8200	0.8848	1,030.6600	1.0307	16.482	0	0	0
2013/06/20	R201	08/05/2014			Bond Future	6.3505	104.8333	6.6794	104.6376	5.179	0.0000	0.0000	0
2013/06/20	R201	08/05/2014	4.76	Call	Bond Future	108.7700	0.1088	76.3500	0.0763	(29.806)	0	0	0
2013/06/20	R201	08/05/2014	4.76	Put	Bond Future	1,064.5800	1.0646	1,227.7700	1.2278	15.329	0	0	0
2013/06/20	R201	08/05/2014	4.74	Call	Bond Future	106.5500	0.1065	74.6800	0.0747	(29.911)	0	0	0
2013/06/20	R201	08/05/2014	4.74	Put	Bond Future	1,074.4800	1.0745	1,238.2200	1.2382	15.239	0	0	0
2013/06/20	R201	08/05/2014	4.75	Call	Bond Future	107.6500	0.1077	75.5100	0.0755	(29.856)	0	0	0
2013/06/20	R201	08/05/2014	4.75	Put	Bond Future	1,069.5200	1.0695	1,232.9900	1.2330	15.284	0	0	0
2013/06/20	R202	01/08/2013			Bond Future	209.4065	209.4065	201.6419	201.6419	(3.708)	0.0000	0.0000	44,020
2013/06/20	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R202	01/08/2013	222.99	Put	Bond Future	13,583.5000	13.5835	21,348.0700	21.3481	57.162	0	0	0
2013/06/20	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R202	01/08/2013	223.00	Put	Bond Future	13,593.5000	13.5935	21,358.0700	21.3581	57.120	0	0	0
2013/06/20	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R202	01/08/2013	223.01	Put	Bond Future	13,603.5000	13.6035	21,368.0700	21.3681	57.078	0	0	0
2013/06/20	R203	01/08/2013			Bond Future	6.8879	108.0195	7.3310	106.4257	6.433	0.0000	0.0000	4,182
2013/06/20	R203	01/08/2013	109.11	Call	Bond Future	94,806.3000	94.8063	93,212.5300	93.2125	(1.681)	0	0	0
2013/06/20	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R203	07/11/2013			Bond Future	7.0200	105.3843	7.5000	103.7681	6.837	0.0000	0.0000	0
2013/06/20	R203	07/11/2013	5.71	Call	Bond Future	160.4500	0.1605	52.4400	0.0524	(67.317)	0	0	15
2013/06/20	R203	07/11/2013	5.71	Put	Bond Future	4,733.3600	4.7334	6,241.5900	6.2416	31.864	0	0	0
2013/06/20	R203	07/11/2013	5.99	Call	Bond Future	280.6400	0.2806	101.8400	0.1018	(63.712)	0	0	0
2013/06/20	R203	07/11/2013	5.99	Put	Bond Future	3,855.7800	3.8558	5,293.2200	5.2932	37.280	0	0	0
2013/06/20	R203	07/11/2013	6.00	Call	Bond Future	286.0000	0.2860	104.1600	0.1042	(63.580)	0	0	0
2013/06/20	R203	07/11/2013	6.00	Put	Bond Future	3,825.7100	3.8257	5,260.1100	5.2601	37.494	0	0	0
2013/06/20	R203	07/11/2013	6.01	Call	Bond Future	291.4300	0.2914	106.5300	0.1065	(63.446)	0	0	0
2013/06/20	R203	07/11/2013	6.01	Put	Bond Future	3,795.7300	3.7957	5,227.0700	5.2271	37.709	0	0	0
2013/06/20	R203	07/11/2013	571.00	Call	Bond Future	103,154.7700	103.1548	101,538.5300	101.5385	(1.567)	0	0	0
2013/06/20	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R203	06/02/2014			Bond Future	7.1538	106.8012	7.6736	105.1631	7.266	0.0000	0.0000	0
2013/06/20	R203	06/02/2014	6.16	Call	Bond Future	565.5500	0.5655	269.6400	0.2696	(52.323)	0	0	0
2013/06/20	R203	06/02/2014	6.16	Put	Bond Future	3,788.7900	3.7888	5,130.9500	5.1310	35.425	0	0	0
2013/06/20	R203	06/02/2014	5.95	Call	Bond Future	427.3100	0.4273	194.6000	0.1946	(54.459)	0	0	16
2013/06/20	R203	06/02/2014	5.95	Put	Bond Future	4,347.3800	4.3474	5,752.7400	5.7527	32.327	0	0	0
2013/06/20	R203	06/02/2014	6.14	Call	Bond Future	551.0800	0.5511	261.6200	0.2616	(52.526)	0	0	0
2013/06/20	R203	06/02/2014	6.14	Put	Bond Future	3,840.4500	3.8405	5,189.0600	5.1891	35.116	0	0	0
2013/06/20	R203	06/02/2014	6.15	Call	Bond Future	558.2800	0.5583	265.6000	0.2656	(52.425)	0	0	0
2013/06/20	R203	06/02/2014	6.15	Put	Bond Future	3,814.5800	3.8146	5,159.9700	5.1600	35.270	0	0	0
2013/06/20	R203	08/05/2014			Bond Future	7.2971	104.0863	7.8620	102.4260	7.740	0.0000	0.0000	0
2013/06/20	R203	08/05/2014	5.76	Call	Bond Future	456.3000	0.4563	226.2100	0.2262	(50.425)	0	0	0
2013/06/20	R203	08/05/2014	5.76	Put	Bond Future	5,147.7900	5.1478	6,577.9400	6.5779	27.782	0	0	0
2013/06/20	R203	08/05/2014	7.40	Call	Bond Future	2,128.8600	2.1289	1,350.5300	1.3505	(36.561)	0	0	16
2013/06/20	R203	08/05/2014	7.40	Put	Bond Future	1,824.0200	1.8240	2,705.9300	2.7059	48.350	0	0	0
2013/06/20	R203	08/05/2014	5.74	Call	Bond Future	445.9800	0.4460	220.3800	0.2204	(50.585)	0	0	0
2013/06/20	R203	08/05/2014	5.74	Put	Bond Future	5,200.2300	5.2002	6,634.8700	6.6349	27.588	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
2013/06/20	R203	08/05/2014	5.75	Call	Bond Future	451.1100		0.4511	223.2800	0.2233	(50.504)	0	0	0
2013/06/20	R203	08/05/2014	5.75	Put	Bond Future	5,173.9800		5.1740	6,606.3900	6.6064	27.685	0	0	0
2013/06/20	R204	01/08/2013			Bond Future	7.0724		105.0808	7.5126	103.1148	6.225	0.0000	0.0000	25,172
2013/06/20	R204	01/08/2013	110.75	Call	Bond Future	96,197.3100		96.1973	94,231.2600	94.2313	(2.044)	0	0	0
2013/06/20	R204	01/08/2013	110.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R204	07/11/2013			Bond Future	7.1862		106.5636	7.6552	104.5698	6.527	0.0000	0.0000	0
2013/06/20	R204	07/11/2013	6.29	Call	Bond Future	522.6800		0.5227	217.7900	0.2178	(58.332)	0	0	0
2013/06/20	R204	07/11/2013	6.29	Put	Bond Future	4,467.0700		4.4671	6,155.9700	6.1560	37.808	0	0	0
2013/06/20	R204	07/11/2013	6.30	Call	Bond Future	531.8500		0.5319	222.3800	0.2224	(58.187)	0	0	0
2013/06/20	R204	07/11/2013	6.30	Put	Bond Future	4,431.2200		4.4312	6,115.5400	6.1155	38.010	0	0	0
2013/06/20	R204	07/11/2013	6.31	Call	Bond Future	541.1400		0.5411	227.0500	0.2270	(58.042)	0	0	0
2013/06/20	R204	07/11/2013	6.31	Put	Bond Future	4,395.5100		4.3955	6,075.2100	6.0752	38.214	0	0	0
2013/06/20	R204	07/11/2013	7.00	Call	Bond Future	1,497.4600		1.4975	776.2900	0.7763	(48.160)	0	0	0
2013/06/20	R204	07/11/2013	7.00	Put	Bond Future	2,302.1200		2.3021	3,574.7400	3.5747	55.280	0	0	1,270
2013/06/20	R204	06/02/2014			Bond Future	7.2958		103.9656	7.7946	101.9449	6.837	0.0000	0.0000	0
2013/06/20	R204	06/02/2014	6.40	Call	Bond Future	922.9400		0.9229	483.6800	0.4837	(47.594)	0	0	0
2013/06/20	R204	06/02/2014	6.40	Put	Bond Future	4,677.5100		4.6775	6,258.9100	6.2589	33.809	0	0	0
2013/06/20	R204	06/02/2014	6.41	Call	Bond Future	933.7700		0.9338	490.2500	0.4902	(47.498)	0	0	0
2013/06/20	R204	06/02/2014	6.41	Put	Bond Future	4,645.5100		4.6455	6,222.6500	6.2226	33.950	0	0	0
2013/06/20	R204	06/02/2014	6.39	Call	Bond Future	912.1900		0.9122	477.1800	0.4772	(47.689)	0	0	0
2013/06/20	R204	06/02/2014	6.39	Put	Bond Future	4,709.6100		4.7096	6,295.2600	6.2953	33.668	0	0	0
2013/06/20	R204	08/05/2014			Bond Future	7.4164		105.3734	7.9484	103.3254	7.174	0.0000	0.0000	0
2013/06/20	R204	08/05/2014	6.05	Call	Bond Future	837.9100		0.8379	465.4600	0.4655	(44.450)	0	0	0
2013/06/20	R204	08/05/2014	6.05	Put	Bond Future	6,336.7900		6.3368	8,012.3500	8.0124	26.442	0	0	0
2013/06/20	R204	08/05/2014	6.06	Call	Bond Future	846.4200		0.8464	470.8000	0.4708	(44.377)	0	0	0
2013/06/20	R204	08/05/2014	6.06	Put	Bond Future	6,303.7600		6.3038	7,976.1500	7.9762	26.530	0	0	0
2013/06/20	R204	08/05/2014	6.04	Call	Bond Future	829.4600		0.8295	460.1600	0.4602	(44.523)	0	0	0
2013/06/20	R204	08/05/2014	6.04	Put	Bond Future	6,369.8900		6.3699	8,048.6000	8.0486	26.354	0	0	0
2013/06/20	R206	01/08/2013			Bond Future	5.6718		101.2024	5.6063	101.2311	(1.156)	0.0000	0.0000	0
2013/06/20	R206	01/08/2013	103.94	Call	Bond Future	30,204.2700		30.2043	30,232.9900	30.2330	0.095	0	0	0
2013/06/20	R206	01/08/2013	103.94	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R206	07/11/2013			Bond Future	6.2213		102.6304	6.0578	102.6596	(2.629)	0.0000	0.0000	0
2013/06/20	R206	07/11/2013	4.29	Call	Bond Future	13.7400		0.0137	16.8900	0.0169	22.926	0	0	0
2013/06/20	R206	07/11/2013	4.29	Put	Bond Future	358.7000		0.3587	332.7300	0.3327	(7.240)	0	0	0
2013/06/20	R206	07/11/2013	4.30	Call	Bond Future	13.9300		0.0139	17.1100	0.0171	22.828	0	0	0
2013/06/20	R206	07/11/2013	4.30	Put	Bond Future	357.0900		0.3571	331.1500	0.3312	(7.264)	0	0	0
2013/06/20	R206	07/11/2013	4.31	Call	Bond Future	14.1200		0.0141	17.3400	0.0173	22.805	0	0	0
2013/06/20	R206	07/11/2013	4.31	Put	Bond Future	355.4900		0.3555	329.5900	0.3296	(7.286)	0	0	0
2013/06/20	R207	01/08/2013			Bond Future	7.3120		100.1127	7.7047	98.1514	5.371	0.0000	0.0000	23,757
2013/06/20	R207	01/08/2013	106.18	Call	Bond Future	92,541.4900		92.5415	90,580.2400	90.5802	(2.119)	0	0	0
2013/06/20	R207	01/08/2013	106.18	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R207	07/11/2013			Bond Future	7.4187		101.5253	7.8331	99.5364	5.586	0.0000	0.0000	0
2013/06/20	R207	07/11/2013	6.69	Call	Bond Future	800.4700		0.8005	393.6800	0.3937	(50.819)	0	0	0
2013/06/20	R207	07/11/2013	6.69	Put	Bond Future	4,420.4700		4.4205	6,002.6400	6.0026	35.792	0	0	0
2013/06/20	R207	07/11/2013	6.70	Call	Bond Future	813.2300		0.8132	401.0800	0.4011	(50.681)	0	0	0

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2013/06/20	R207	07/11/2013	6.70	Put	Bond Future	4,382.4700	4.3825	5,959.2800	5.9593	35.980	0	0	0
2013/06/20	R207	07/11/2013	6.71	Call	Bond Future	826.1300	0.8261	408.5800	0.4086	(50.543)	0	0	0
2013/06/20	R207	07/11/2013	6.71	Put	Bond Future	4,344.6500	4.3446	5,916.0600	5.9161	36.169	0	0	0
2013/06/20	R207	06/02/2014			Bond Future	7.5220	99.2508	7.9586	97.2350	5.805	0.0000	0.0000	0
2013/06/20	R207	06/02/2014	6.66	Call	Bond Future	1,063.1300	1.0631	601.8400	0.6018	(43.390)	0	0	0
2013/06/20	R207	06/02/2014	6.66	Put	Bond Future	5,195.6900	5.1957	6,750.1700	6.7502	29.919	0	0	0
2013/06/20	R207	06/02/2014	6.64	Call	Bond Future	1,038.3000	1.0383	585.8600	0.5859	(43.575)	0	0	0
2013/06/20	R207	06/02/2014	6.64	Put	Bond Future	5,269.2200	5.2692	6,832.5500	6.8325	29.669	0	0	0
2013/06/20	R207	06/02/2014	6.65	Call	Bond Future	1,050.6600	1.0507	593.8100	0.5938	(43.482)	0	0	0
2013/06/20	R207	06/02/2014	6.65	Put	Bond Future	5,232.3800	5.2324	6,791.3000	6.7913	29.794	0	0	0
2013/06/20	R207	08/05/2014			Bond Future	7.6365	100.5949	8.0975	98.5518	6.037	0.0000	0.0000	0
2013/06/20	R207	08/05/2014	6.21	Call	Bond Future	896.2200	0.8962	533.1700	0.5332	(40.509)	0	0	0
2013/06/20	R207	08/05/2014	6.21	Put	Bond Future	7,562.2000	7.5622	9,242.2200	9.2422	22.216	0	0	0
2013/06/20	R207	08/05/2014	6.19	Call	Bond Future	877.8200	0.8778	521.0100	0.5210	(40.647)	0	0	0
2013/06/20	R207	08/05/2014	6.19	Put	Bond Future	7,641.1000	7.6411	9,327.3600	9.3274	22.068	0	0	0
2013/06/20	R207	08/05/2014	6.20	Call	Bond Future	886.9900	0.8870	527.0600	0.5271	(40.579)	0	0	0
2013/06/20	R207	08/05/2014	6.20	Put	Bond Future	7,601.6100	7.6016	9,284.7500	9.2848	22.142	0	0	0
2013/06/20	R208	01/08/2013			Bond Future	7.3921	98.6464	7.7839	96.4705	5.300	0.0000	0.0000	18,200
2013/06/20	R208	01/08/2013	101.40	Call	Bond Future	89,601.9700	89.6020	87,426.0300	87.4260	(2.428)	0	0	0
2013/06/20	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R208	07/11/2013			Bond Future	7.4910	96.6425	7.9017	94.4359	5.483	0.0000	0.0000	0
2013/06/20	R208	07/11/2013	6.79	Call	Bond Future	931.5200	0.9315	462.1300	0.4621	(50.390)	0	0	0
2013/06/20	R208	07/11/2013	6.79	Put	Bond Future	4,847.0100	4.8470	6,584.2300	6.5842	35.841	0	0	0
2013/06/20	R208	07/11/2013	6.80	Call	Bond Future	946.1800	0.9462	470.7000	0.4707	(50.253)	0	0	0
2013/06/20	R208	07/11/2013	6.80	Put	Bond Future	4,804.4400	4.8044	6,535.5700	6.5356	36.032	0	0	0
2013/06/20	R208	07/11/2013	6.81	Call	Bond Future	961.0000	0.9610	479.3800	0.4794	(50.117)	0	0	0
2013/06/20	R208	07/11/2013	6.81	Put	Bond Future	4,762.0800	4.7621	6,487.0700	6.4871	36.223	0	0	0
2013/06/20	R208	07/11/2013	7.50	Call	Bond Future	2,412.8400	2.4128	1,429.4000	1.4294	(40.759)	0	0	0
2013/06/20	R208	07/11/2013	7.50	Put	Bond Future	2,363.5900	2.3636	3,586.7600	3.5868	51.751	0	0	1,520
2013/06/20	R208	06/02/2014			Bond Future	7.5842	97.9418	8.0140	95.7055	5.667	0.0000	0.0000	0
2013/06/20	R208	06/02/2014	6.75	Call	Bond Future	1,232.0100	1.2320	704.2400	0.7042	(42.838)	0	0	0
2013/06/20	R208	06/02/2014	6.75	Put	Bond Future	5,764.1700	5.7642	7,472.7500	7.4727	29.641	0	0	0
2013/06/20	R208	06/02/2014	6.76	Call	Bond Future	1,247.0600	1.2471	714.1100	0.7141	(42.737)	0	0	0
2013/06/20	R208	06/02/2014	6.76	Put	Bond Future	5,723.3500	5.7234	7,426.7500	7.4267	29.762	0	0	0
2013/06/20	R208	06/02/2014	6.74	Call	Bond Future	1,217.6100	1.2176	694.8700	0.6949	(42.932)	0	0	0
2013/06/20	R208	06/02/2014	6.74	Put	Bond Future	5,805.6800	5.8057	7,519.2900	7.5193	29.516	0	0	0
2013/06/20	R208	08/05/2014			Bond Future	7.6818	95.8716	8.1320	93.6050	5.860	0.0000	0.0000	0
2013/06/20	R208	08/05/2014	6.30	Call	Bond Future	1,007.8500	1.0078	598.6500	0.5987	(40.601)	0	0	0
2013/06/20	R208	08/05/2014	6.30	Put	Bond Future	8,401.9000	8.4019	10,259.3400	10.2593	22.107	0	0	0
2013/06/20	R208	08/05/2014	6.31	Call	Bond Future	1,018.5500	1.0186	605.7200	0.6057	(40.531)	0	0	0
2013/06/20	R208	08/05/2014	6.31	Put	Bond Future	8,356.6100	8.3566	10,210.4200	10.2104	22.184	0	0	0
2013/06/20	R208	08/05/2014	6.29	Call	Bond Future	997.2400	0.9972	591.6400	0.5916	(40.672)	0	0	0
2013/06/20	R208	08/05/2014	6.29	Put	Bond Future	8,447.3000	8.4473	10,308.3400	10.3083	22.031	0	0	0
2013/06/20	R209	01/08/2013			Bond Future	8.7488	77.7165	9.0316	75.5370	3.233	0.0000	0.0000	10,032
2013/06/20	R209	01/08/2013	8.00	Call	Bond Future	271.6200	0.2716	92.1500	0.0921	(66.074)	0	0	0
2013/06/20	R209	01/08/2013	8.00	Put	Bond Future	6,554.0900	6.5541	8,554.1400	8.5541	30.516	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
2013/06/20	R209	01/08/2013	79.36	Call	Bond Future	67,767.3800	67.7674	65,587.8600	65.5879	(3.216)	0	0	0
2013/06/20	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R209	07/11/2013			Bond Future	8.8382	75.6688	9.1300	73.4586	3.302	0.0000	0.0000	0
2013/06/20	R209	07/11/2013	8.65	Call	Bond Future	3,086.4200	3.0864	2,155.0500	2.1550	(30.176)	0	0	0
2013/06/20	R209	07/11/2013	8.65	Put	Bond Future	4,567.7200	4.5677	5,846.5300	5.8465	27.997	0	0	4,700
2013/06/20	R209	07/11/2013	8.79	Call	Bond Future	3,579.8100	3.5798	2,546.3400	2.5463	(28.869)	0	0	0
2013/06/20	R209	07/11/2013	8.79	Put	Bond Future	3,954.6100	3.9546	5,131.3200	5.1313	29.755	0	0	0
2013/06/20	R209	07/11/2013	8.80	Call	Bond Future	3,616.5600	3.6166	2,575.7900	2.5758	(28.778)	0	0	0
2013/06/20	R209	07/11/2013	8.80	Put	Bond Future	3,913.2800	3.9133	5,082.6900	5.0827	29.883	0	0	0
2013/06/20	R209	07/11/2013	9.50	Call	Bond Future	6,633.2000	6.6332	5,115.6500	5.1156	(22.878)	0	0	0
2013/06/20	R209	07/11/2013	9.50	Put	Bond Future	1,764.6000	1.7646	2,457.2300	2.4572	39.251	0	0	980
2013/06/20	R209	07/11/2013	9.70	Call	Bond Future	0.0000	0.0000	5,986.1500	5.9862	100.000	0	0	0
2013/06/20	R209	07/11/2013	9.70	Put	Bond Future	0.0000	0.0000	1,954.6100	1.9546	100.000	0	0	1,520
2013/06/20	R209	07/11/2013	8.81	Call	Bond Future	3,653.5100	3.6535	2,605.4500	2.6055	(28.686)	0	0	0
2013/06/20	R209	07/11/2013	8.81	Put	Bond Future	3,872.2700	3.8723	5,034.3900	5.0344	30.011	0	0	0
2013/06/20	R209	07/11/2013	9.40	Call	Bond Future	6,156.8700	6.1569	4,700.8600	4.7009	(23.649)	0	0	0
2013/06/20	R209	07/11/2013	9.40	Put	Bond Future	1,991.3000	1.9913	2,745.4700	2.7455	37.873	0	0	5,000
2013/06/20	R209	06/02/2014			Bond Future	8.9210	76.6861	9.2214	74.4462	3.368	0.0000	0.0000	0
2013/06/20	R209	06/02/2014	8.54	Call	Bond Future	3,591.0000	3.5910	2,686.7100	2.6867	(25.182)	0	0	0
2013/06/20	R209	06/02/2014	8.54	Put	Bond Future	6,590.8300	6.5908	7,926.5000	7.9265	20.266	0	0	0
2013/06/20	R209	06/02/2014	8.55	Call	Bond Future	3,622.4100	3.6224	2,712.4800	2.7125	(25.119)	0	0	0
2013/06/20	R209	06/02/2014	8.55	Put	Bond Future	6,541.1100	6.5411	7,871.1400	7.8711	20.333	0	0	0
2013/06/20	R209	06/02/2014	8.56	Call	Bond Future	3,653.9700	3.6540	2,738.4000	2.7384	(25.057)	0	0	0
2013/06/20	R209	06/02/2014	8.56	Put	Bond Future	6,491.6800	6.4917	7,816.0700	7.8161	20.401	0	0	0
2013/06/20	R209	08/05/2014			Bond Future	9.0050	74.5797	9.3144	72.3093	3.436	0.0000	0.0000	0
2013/06/20	R209	08/05/2014	7.84	Call	Bond Future	2,301.3700	2.3014	1,700.0300	1.7000	(26.130)	0	0	0
2013/06/20	R209	08/05/2014	7.84	Put	Bond Future	11,933.7700	11.9338	13,602.8000	13.6028	13.986	0	0	0
2013/06/20	R209	08/05/2014	7.85	Call	Bond Future	2,322.2000	2.3222	1,716.5600	1.7166	(26.080)	0	0	0
2013/06/20	R209	08/05/2014	7.85	Put	Bond Future	11,863.9400	11.8639	13,528.6700	13.5287	14.032	0	0	0
2013/06/20	R209	08/05/2014	7.86	Call	Bond Future	2,343.1500	2.3431	1,733.2200	1.7332	(26.030)	0	0	0
2013/06/20	R209	08/05/2014	7.86	Put	Bond Future	11,794.3700	11.7944	13,454.8100	13.4548	14.078	0	0	0
2013/06/20	R210	01/08/2013			Bond Future	160.5377	160.5377	155.1640	155.1640	(3.347)	0.0000	0.0000	1,237
2013/06/20	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R210	01/08/2013	172.99	Put	Bond Future	12,452.2700	12.4523	17,826.0500	17.8261	43.155	0	0	0
2013/06/20	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R210	01/08/2013	173.00	Put	Bond Future	12,462.2700	12.4623	17,836.0500	17.8361	43.120	0	0	0
2013/06/20	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R210	01/08/2013	173.01	Put	Bond Future	12,472.2700	12.4723	17,846.0500	17.8461	43.086	0	0	0
2013/06/20	R211	01/08/2013			Bond Future	130.1158	130.1158	129.9204	129.9204	(0.150)	0.0000	0.0000	522
2013/06/20	R211	01/08/2013	129.99	Call	Bond Future	125.8200	0.1258	0.0000	0.0000	(100.000)	0	0	0
2013/06/20	R211	01/08/2013	129.99	Put	Bond Future	0.0000	0.0000	69.6000	0.0696	100.000	0	0	0
2013/06/20	R211	01/08/2013	130.00	Call	Bond Future	115.8200	0.1158	0.0000	0.0000	(100.000)	0	0	0
2013/06/20	R211	01/08/2013	130.00	Put	Bond Future	0.0000	0.0000	79.6000	0.0796	100.000	0	0	0
2013/06/20	R211	01/08/2013	130.01	Call	Bond Future	105.8200	0.1058	0.0000	0.0000	(100.000)	0	0	0
2013/06/20	R211	01/08/2013	130.01	Put	Bond Future	0.0000	0.0000	89.6000	0.0896	100.000	0	0	0

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2013/06/20	R212	01/08/2013			Bond Future	132.2746	132.2746	126.3162	126.3162	(4.505)	0.0000	0.0000	21,791
2013/06/20	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R212	01/08/2013	137.99	Put	Bond Future	5,715.4200	5.7154	11,673.8200	11.6738	104.251	0	0	0
2013/06/20	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R212	01/08/2013	138.00	Put	Bond Future	5,725.4200	5.7254	11,683.8200	11.6838	104.069	0	0	0
2013/06/20	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R212	01/08/2013	138.01	Put	Bond Future	5,735.4200	5.7354	11,693.8200	11.6938	103.888	0	0	0
2013/06/20	R213	01/08/2013			Bond Future	8.5503	89.0492	8.8587	86.6100	3.606	0.0000	0.0000	7,971
2013/06/20	R213	01/08/2013	91.25	Call	Bond Future	78,434.1400	78.4341	75,994.9900	75.9950	(3.110)	0	0	0
2013/06/20	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R213	07/11/2013			Bond Future	8.6447	86.7689	8.9633	84.2954	3.685	0.0000	0.0000	0
2013/06/20	R213	07/11/2013	8.59	Call	Bond Future	3,628.1000	3.6281	2,496.0600	2.4961	(31.202)	0	0	0
2013/06/20	R213	07/11/2013	8.59	Put	Bond Future	4,063.8300	4.0638	5,405.3200	5.4053	33.010	0	0	0
2013/06/20	R213	07/11/2013	8.60	Call	Bond Future	3,665.8200	3.6658	2,525.6200	2.5256	(31.104)	0	0	0
2013/06/20	R213	07/11/2013	8.60	Put	Bond Future	4,021.6900	4.0217	5,355.0200	5.3550	33.153	0	0	0
2013/06/20	R213	07/11/2013	8.61	Call	Bond Future	3,703.7500	3.7038	2,555.3900	2.5554	(31.005)	0	0	0
2013/06/20	R213	07/11/2013	8.61	Put	Bond Future	3,979.8800	3.9799	5,305.0500	5.3050	33.297	0	0	0
2013/06/20	R213	06/02/2014			Bond Future	8.7339	87.9355	9.0626	85.4286	3.763	0.0000	0.0000	0
2013/06/20	R213	06/02/2014	8.31	Call	Bond Future	3,440.2400	3.4402	2,480.0400	2.4800	(27.911)	0	0	0
2013/06/20	R213	06/02/2014	8.31	Put	Bond Future	6,840.2500	6.8402	8,386.9000	8.3869	22.611	0	0	0
2013/06/20	R213	06/02/2014	8.29	Call	Bond Future	3,378.5500	3.3786	2,430.9300	2.4309	(28.048)	0	0	0
2013/06/20	R213	06/02/2014	8.29	Put	Bond Future	6,943.8100	6.9438	8,503.0400	8.5030	22.455	0	0	0
2013/06/20	R213	06/02/2014	8.30	Call	Bond Future	3,409.3200	3.4093	2,455.4100	2.4554	(27.979)	0	0	0
2013/06/20	R213	06/02/2014	8.30	Put	Bond Future	6,891.9000	6.8919	8,444.8400	8.4448	22.533	0	0	0
2013/06/20	R213	08/05/2014			Bond Future	8.8210	85.5878	9.1598	83.0469	3.841	0.0000	0.0000	0
2013/06/20	R213	08/05/2014	7.66	Call	Bond Future	2,314.7600	2.3148	1,657.4800	1.6575	(28.395)	0	0	0
2013/06/20	R213	08/05/2014	7.66	Put	Bond Future	11,939.8200	11.9398	13,823.4400	13.8234	15.776	0	0	0
2013/06/20	R213	08/05/2014	7.64	Call	Bond Future	2,273.3400	2.2733	1,625.4100	1.6254	(28.501)	0	0	0
2013/06/20	R213	08/05/2014	7.64	Put	Bond Future	12,077.6800	12.0777	13,970.6500	13.9707	15.673	0	0	0
2013/06/20	R213	08/05/2014	7.65	Call	Bond Future	2,293.9900	2.2940	1,641.3900	1.6414	(28.448)	0	0	0
2013/06/20	R213	08/05/2014	7.65	Put	Bond Future	12,008.6300	12.0086	13,896.9300	13.8969	15.725	0	0	0
2013/06/20	R214	01/08/2013			Bond Future	8.8078	79.0322	9.0908	76.7583	3.212	0.0000	0.0000	840
2013/06/20	R214	01/08/2013	84.31	Call	Bond Future	68,584.3400	68.5843	66,310.3600	66.3104	(3.316)	0	0	0
2013/06/20	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R214	07/11/2013			Bond Future	8.8960	76.8633	9.1879	74.5572	3.282	0.0000	0.0000	0
2013/06/20	R214	07/11/2013	7.80	Call	Bond Future	981.5700	0.9816	602.0600	0.6021	(38.664)	0	0	0
2013/06/20	R214	07/11/2013	7.80	Put	Bond Future	10,811.4000	10.8114	12,737.9200	12.7379	17.819	0	0	0
2013/06/20	R214	07/11/2013	7.81	Call	Bond Future	997.3400	0.9973	612.7300	0.6127	(38.564)	0	0	0
2013/06/20	R214	07/11/2013	7.81	Put	Bond Future	10,728.2200	10.7282	12,649.6400	12.6496	17.910	0	0	0
2013/06/20	R214	07/11/2013	7.79	Call	Bond Future	965.9800	0.9660	591.5300	0.5915	(38.764)	0	0	0
2013/06/20	R214	07/11/2013	7.79	Put	Bond Future	10,894.9600	10.8950	12,826.5400	12.8265	17.729	0	0	0
2013/06/20	R248	01/08/2013			Bond Future	8.9297	101.8551	9.1570	99.5257	2.545	0.0000	0.0000	603
2013/06/20	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R248	01/08/2013	7.84	Put	Bond Future	12,709.4300	12.7094	15,038.8100	15.0388	18.328	0	0	0
2013/06/20	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/06/20	R248	01/08/2013	7.85	Put	Bond Future	12,579.8800	12.5799	14,909.2600	14.9093	18.517	0	0	0
2013/06/20	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R248	01/08/2013	7.86	Put	Bond Future	12,450.5800	12.4506	14,779.9600	14.7800	18.709	0	0	0
2013/06/20	R248	07/11/2013			Bond Future	9.0221	98.8715	9.2570	96.5092	2.604	0.0000	0.0000	0
2013/06/20	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R248	07/11/2013	7.84	Put	Bond Future	13,649.6800	13.6497	16,011.9500	16.0119	17.306	0	0	0
2013/06/20	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R248	07/11/2013	7.85	Put	Bond Future	13,520.3500	13.5204	15,882.6200	15.8826	17.472	0	0	0
2013/06/20	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/20	R248	07/11/2013	7.86	Put	Bond Future	13,391.2800	13.3913	15,753.5500	15.7536	17.640	0	0	0

**Total**

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