



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 24/06/2013 to 24/06/2013

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
2013/06/24	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	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
2013/06/24	2025	01/08/2013			Bond Future	108.3085	108.3085	106.1248	106.1248	(2.016)	0.0000	0.0000	0
2013/06/24	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	2025	01/08/2013	117.99	Put	Bond Future	9,681.5100	9.6815	11,865.2000	11.8652	22.555	0	0	0
2013/06/24	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	2025	01/08/2013	118.00	Put	Bond Future	9,691.5100	9.6915	11,875.2000	11.8752	22.532	0	0	0
2013/06/24	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	2025	01/08/2013	118.01	Put	Bond Future	9,701.5100	9.7015	11,885.2000	11.8852	22.509	0	0	0
2013/06/24	2038	01/08/2013			Bond Future	102.1560	102.1560	99.3689	99.3689	(2.728)	0.0000	0.0000	0
2013/06/24	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	2038	01/08/2013	114.99	Put	Bond Future	12,834.0200	12.8340	15,621.0600	15.6211	21.716	0	0	0
2013/06/24	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	2038	01/08/2013	115.00	Put	Bond Future	12,844.0200	12.8440	15,631.0600	15.6311	21.699	0	0	0
2013/06/24	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	2038	01/08/2013	115.01	Put	Bond Future	12,854.0200	12.8540	15,641.0600	15.6411	21.682	0	0	0
2013/06/24	2050	01/08/2013			Bond Future	103.0165	103.0165	103.0497	103.0497	0.032	0.0000	0.0000	122
2013/06/24	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	2050	01/08/2013	118.99	Put	Bond Future	15,973.5500	15.9736	15,940.3200	15.9403	(0.208)	0	0	0
2013/06/24	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	2050	01/08/2013	119.00	Put	Bond Future	15,983.5500	15.9836	15,950.3200	15.9503	(0.208)	0	0	0
2013/06/24	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	2050	01/08/2013	119.01	Put	Bond Future	15,993.5500	15.9936	15,960.3200	15.9603	(0.208)	0	0	0
2013/06/24	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	AL37	01/08/2013			Index Future	396.2500	396.2500	394.9700	394.9700	(0.323)	0.0000	0.0000	56
2013/06/24	AL37	07/11/2013			Index Future	401.8410	401.8410	400.5430	400.5430	(0.323)	0.0000	0.0000	0
2013/06/24	AL7T	01/08/2013			Index Future	469.1140	469.1140	466.3210	466.3210	(0.595)	0.0000	0.0000	1
2013/06/24	AL7T	07/11/2013			Index Future	475.7330	475.7330	472.9000	472.9000	(0.596)	0.0000	0.0000	0
2013/06/24	ALBI	01/08/2013			Index Future	421.9280	421.9280	420.0640	420.0640	(0.442)	0.0000	0.0000	738
2013/06/24	ALBI	07/11/2013			Index Future	427.8820	427.8820	425.9910	425.9910	(0.442)	0.0000	0.0000	85
2013/06/24	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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2013/06/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/06/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	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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2013/06/24	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/24	EL28	01/08/2013			Bond Future	107.5030		107.5030	107.5374	107.5374	0.032	0.0000	0.0000	0
2013/06/24	EL28	01/08/2013	114.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	EL28	01/08/2013	114.99	Put	Bond Future	7,486.9600		7.4870	7,452.5700	7.4526	(0.459)	0	0	0
2013/06/24	EL28	01/08/2013	115.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	EL28	01/08/2013	115.00	Put	Bond Future	7,496.9600		7.4970	7,462.5700	7.4626	(0.459)	0	0	0
2013/06/24	EL28	01/08/2013	115.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	EL28	01/08/2013	115.01	Put	Bond Future	7,506.9600		7.5070	7,472.5700	7.4726	(0.458)	0	0	0
2013/06/24	ES33	01/08/2013			Bond Future	9.5710		84.5838	9.6306	84.1343	0.623	0.0000	0.0000	6,292
2013/06/24	ES33	01/08/2013	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	ES33	01/08/2013	9.00	Put	Bond Future	4,508.4200		4.5084	4,957.9200	4.9579	9.970	0	0	0
2013/06/24	ES33	01/08/2013	91.02	Call	Bond Future	73,532.4500		73.5324	73,082.9500	73.0830	(0.611)	0	0	0
2013/06/24	ES33	01/08/2013	91.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	ES33	07/11/2013			Bond Future	9.6959		81.9960	9.7576	81.5401	0.637	0.0000	0.0000	0
2013/06/24	ES33	07/11/2013	8.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	ES33	07/11/2013	8.49	Put	Bond Future	9,768.2500		9.7683	10,224.1400	10.2241	4.667	0	0	0
2013/06/24	ES33	07/11/2013	8.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	ES33	07/11/2013	8.50	Put	Bond Future	9,679.9700		9.6800	10,135.8600	10.1359	4.710	0	0	0
2013/06/24	ES33	07/11/2013	8.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	ES33	07/11/2013	8.51	Put	Bond Future	9,591.8200		9.5918	10,047.7100	10.0477	4.753	0	0	0
2013/06/24	GOVI	01/08/2013			GOVI	421.2040		421.2040	419.3660	419.3660	(0.436)	0.0000	0.0000	395
2013/06/24	GOVI	01/08/2013	445.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	GOVI	01/08/2013	445.99	Put	GOVI	247,860.0000		24.7860	266,240.0000	26.6240	7.415	0	0	0
2013/06/24	GOVI	01/08/2013	446.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	GOVI	01/08/2013	446.00	Put	GOVI	247,960.0000		24.7960	266,340.0000	26.6340	7.412	0	0	0
2013/06/24	GOVI	01/08/2013	446.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	GOVI	01/08/2013	446.01	Put	GOVI	248,060.0000		24.8060	266,440.0000	26.6440	7.409	0	0	0
2013/06/24	GOVI	07/11/2013			GOVI	427.1480		427.1480	425.2830	425.2830	(0.437)	0.0000	0.0000	0
2013/06/24	GOVI	07/11/2013	445.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	GOVI	07/11/2013	445.99	Put	GOVI	188,420.0000		18.8420	207,070.0000	20.7070	9.898	0	0	0
2013/06/24	GOVI	07/11/2013	446.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	GOVI	07/11/2013	446.00	Put	GOVI	188,520.0000		18.8520	207,170.0000	20.7170	9.893	0	0	0
2013/06/24	GOVI	07/11/2013	446.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	GOVI	07/11/2013	446.01	Put	GOVI	188,620.0000		18.8620	207,270.0000	20.7270	9.888	0	0	0
2013/06/24	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/06/24	IGOV	01/08/2013			Index Future	193.2920		193.2920	189.6330	189.6330	(1.893)	0.0000	0.0000	1,051
2013/06/24	IGOV	07/11/2013			Index Future	196.0450		196.0450	192.3340	192.3340	(1.893)	0.0000	0.0000	7
2013/06/24	ILBI	01/08/2013			Index Future	540.9950		540.9950	540.9950	540.9950	0.000	0.0000	0.0000	186
2013/06/24	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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2013/06/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/06/24	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/06/24	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/06/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/06/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/06/24	JBAF	17/07/2013			Jibar Tradeable Future	5.2200	94.7800	5.1900	94.8100	(0.575)	0.0000	0.0000	0
2013/06/24	JBAF	21/08/2013			Jibar Tradeable Future	5.2400	94.7600	5.2200	94.7800	(0.382)	0.0000	0.0000	0
2013/06/24	JBAF	18/09/2013			Jibar Tradeable Future	5.3000	94.7000	5.2800	94.7200	(0.377)	0.0000	0.0000	700
2013/06/24	JBAF	16/10/2013			Jibar Tradeable Future	5.4000	94.6000	5.3700	94.6300	(0.556)	0.0000	0.0000	0
2013/06/24	JBAF	20/11/2013			Jibar Tradeable Future	5.4800	94.5200	5.5000	94.5000	0.365	0.0000	0.0000	0
2013/06/24	JBAF	18/12/2013			Jibar Tradeable Future	5.6400	94.3600	5.6500	94.3500	0.177	0.0000	0.0000	1,500
2013/06/24	JBAF	15/01/2014			Jibar Tradeable Future	5.6500	94.3500	5.6500	94.3500	0.000	0.0000	0.0000	0
2013/06/24	JBAF	19/03/2014			Jibar Tradeable Future	6.1100	93.8900	6.1600	93.8400	0.818	0.0000	0.0000	400
2013/06/24	JBAF	18/06/2014			Jibar Tradeable Future	6.4100	93.5900	6.4800	93.5200	1.092	0.0000	0.0000	1,000
2013/06/24	JBAF	17/09/2014			Jibar Tradeable Future	6.7300	93.2700	6.8000	93.2000	1.040	0.0000	0.0000	0
2013/06/24	JBAF	17/12/2014			Jibar Tradeable Future	7.0100	92.9900	7.0800	92.9200	0.999	0.0000	0.0000	0
2013/06/24	JBAF	18/03/2015			Jibar Tradeable Future	7.2800	92.7200	7.3300	92.6700	0.687	0.0000	0.0000	250
2013/06/24	R023	01/08/2013			Bond Future	7.9289	102.1558	8.0397	101.4312	1.398	0.0000	0.0000	9,547
2013/06/24	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R023	01/08/2013	7.29	Put	Bond Future	4,314.0700	4.3141	5,038.6000	5.0386	16.795	0	0	0
2013/06/24	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R023	01/08/2013	7.30	Put	Bond Future	4,244.7000	4.2447	4,969.2300	4.9692	17.069	0	0	0
2013/06/24	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R023	01/08/2013	7.31	Put	Bond Future	4,175.3900	4.1754	4,899.9200	4.8999	17.352	0	0	0
2013/06/24	R023	07/11/2013			Bond Future	8.0383	99.6815	8.1539	98.9467	1.438	0.0000	0.0000	0
2013/06/24	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R023	07/11/2013	6.49	Put	Bond Future	10,560.6400	10.5606	11,295.4400	11.2954	6.958	0	0	0
2013/06/24	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R023	07/11/2013	6.50	Put	Bond Future	10,487.9100	10.4879	11,222.7100	11.2227	7.006	0	0	0
2013/06/24	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R023	07/11/2013	6.51	Put	Bond Future	10,415.2300	10.4152	11,150.0300	11.1500	7.055	0	0	0
2013/06/24	R157	01/08/2013			Bond Future	6.4848	118.8853	6.5467	118.7547	0.954	0.0000	0.0000	23,011
2013/06/24	R157	01/08/2013	116.11	Call	Bond Future	89,429.6700	89.4297	89,299.0400	89.2990	(0.146)	0	0	0
2013/06/24	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R157	07/11/2013			Bond Future	6.6843	113.7565	6.7564	113.6240	1.080	0.0000	0.0000	0
2013/06/24	R157	07/11/2013	5.59	Call	Bond Future	145.0900	0.1451	122.1100	0.1221	(15.838)	0	0	0
2013/06/24	R157	07/11/2013	5.59	Put	Bond Future	2,180.4300	2.1804	2,289.9500	2.2900	5.023	0	0	0
2013/06/24	R157	07/11/2013	5.60	Call	Bond Future	147.9900	0.1480	124.6500	0.1246	(15.771)	0	0	0
2013/06/24	R157	07/11/2013	5.60	Put	Bond Future	2,164.5100	2.1645	2,273.6700	2.2737	5.043	0	0	0
2013/06/24	R157	07/11/2013	5.61	Call	Bond Future	150.9300	0.1509	127.2400	0.1272	(15.696)	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
2013/06/24	R157	07/11/2013	5.61	Put	Bond Future	2,148.6300	2.1486	2,257.4400	2.2574	5.064	0	0	0
2013/06/24	R157	06/02/2014			Bond Future	6.9157	115.2858	7.0009	115.1515	1.231	0.0000	0.0000	0
2013/06/24	R157	06/02/2014	5.66	Call	Bond Future	212.5300	0.2125	185.6600	0.1857	(12.643)	0	0	0
2013/06/24	R157	06/02/2014	5.66	Put	Bond Future	2,221.0500	2.2210	2,328.5400	2.3285	4.840	0	0	0
2013/06/24	R157	06/02/2014	5.64	Call	Bond Future	206.8600	0.2069	180.5500	0.1805	(12.719)	0	0	0
2013/06/24	R157	06/02/2014	5.64	Put	Bond Future	2,247.7700	2.2478	2,355.8200	2.3558	4.807	0	0	0
2013/06/24	R157	06/02/2014	5.65	Call	Bond Future	209.6800	0.2097	183.0900	0.1831	(12.681)	0	0	0
2013/06/24	R157	06/02/2014	5.65	Put	Bond Future	2,234.3900	2.2344	2,342.1600	2.3422	4.823	0	0	0
2013/06/24	R157	08/05/2014			Bond Future	7.2086	110.0378	7.3112	109.9016	1.423	0.0000	0.0000	0
2013/06/24	R157	08/05/2014	5.21	Call	Bond Future	129.2200	0.1292	111.9400	0.1119	(13.373)	0	0	0
2013/06/24	R157	08/05/2014	5.21	Put	Bond Future	2,831.4300	2.8314	2,950.3600	2.9504	4.200	0	0	0
2013/06/24	R157	08/05/2014	5.19	Call	Bond Future	126.0900	0.1261	109.1600	0.1092	(13.427)	0	0	0
2013/06/24	R157	08/05/2014	5.19	Put	Bond Future	2,855.8200	2.8558	2,975.1000	2.9751	4.177	0	0	0
2013/06/24	R157	08/05/2014	5.20	Call	Bond Future	127.6500	0.1277	110.5400	0.1105	(13.404)	0	0	0
2013/06/24	R157	08/05/2014	5.20	Put	Bond Future	2,843.6200	2.8436	2,962.7200	2.9627	4.188	0	0	0
2013/06/24	R186	01/08/2013			Bond Future	8.2526	119.2986	8.3328	118.5796	0.972	0.0000	0.0000	59,181
2013/06/24	R186	01/08/2013	7.20	Call	Bond Future	65.2900	0.0653	35.2000	0.0352	(46.087)	0	0	6,800
2013/06/24	R186	01/08/2013	7.20	Put	Bond Future	10,106.0100	10.1060	10,794.9300	10.7949	6.817	0	0	2,957
2013/06/24	R186	01/08/2013	7.25	Call	Bond Future	82.3800	0.0824	45.6000	0.0456	(44.647)	0	0	5,315
2013/06/24	R186	01/08/2013	7.25	Put	Bond Future	9,619.7200	9.6197	10,301.9500	10.3019	7.092	0	0	0
2013/06/24	R186	01/08/2013	7.80	Call	Bond Future	663.1300	0.6631	465.4200	0.4654	(29.815)	0	0	0
2013/06/24	R186	01/08/2013	7.80	Put	Bond Future	4,840.5900	4.8406	5,361.8900	5.3619	10.769	0	0	20
2013/06/24	R186	01/08/2013	8.00	Call	Bond Future	1,168.5600	1.1686	874.5200	0.8745	(25.163)	0	0	0
2013/06/24	R186	01/08/2013	8.00	Put	Bond Future	3,474.9300	3.4749	3,899.9000	3.8999	12.230	0	0	0
2013/06/24	R186	01/08/2013	7.00	Call	Bond Future	23.7700	0.0238	11.4400	0.0114	(51.872)	0	0	0
2013/06/24	R186	01/08/2013	7.00	Put	Bond Future	12,105.7600	12.1058	12,812.4400	12.8124	5.838	0	0	4,100
2013/06/24	R186	01/08/2013	9.00	Call	Bond Future	6,762.6000	6.7626	6,087.7900	6.0878	(9.979)	0	0	0
2013/06/24	R186	01/08/2013	9.00	Put	Bond Future	293.9900	0.2940	338.1900	0.3382	15.035	0	0	0
2013/06/24	R186	01/08/2013	128.26	Call	Bond Future	110,026.1900	110.0262	109,307.1800	109.3072	(0.653)	0	0	0
2013/06/24	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R186	01/08/2013	7.50	Call	Bond Future	236.1900	0.2362	147.3800	0.1474	(37.601)	0	0	6,800
2013/06/24	R186	01/08/2013	7.50	Put	Bond Future	7,297.4400	7.2974	7,927.6400	7.9276	8.636	0	0	0
2013/06/24	R186	01/08/2013	6.75	Call	Bond Future	5.9000	0.0059	2.4400	0.0024	(58.644)	0	0	1,000
2013/06/24	R186	01/08/2013	6.75	Put	Bond Future	14,703.2500	14.7033	15,418.8000	15.4188	4.867	0	0	0
2013/06/24	R186	01/08/2013	6.80	Call	Bond Future	7.9200	0.0079	3.3800	0.0034	(57.323)	0	0	0
2013/06/24	R186	01/08/2013	6.80	Put	Bond Future	14,176.4300	14.1764	14,890.9000	14.8909	5.040	0	0	100
2013/06/24	R186	01/08/2013	8.80	Call	Bond Future	5,328.1500	5.3282	4,692.3100	4.6923	(11.934)	0	0	0
2013/06/24	R186	01/08/2013	8.80	Put	Bond Future	540.2600	0.5403	623.4300	0.6234	15.394	0	0	6,800
2013/06/24	R186	01/08/2013	6.50	Call	Bond Future	1.2100	0.0012	0.4200	0.0004	(65.289)	0	0	500
2013/06/24	R186	01/08/2013	6.50	Put	Bond Future	17,386.8700	17.3869	18,105.0900	18.1051	4.131	0	0	0
2013/06/24	R186	07/11/2013			Bond Future	8.3576	120.9819	8.4409	120.2528	0.997	0.0000	0.0000	540
2013/06/24	R186	07/11/2013	6.50	Call	Bond Future	208.2400	0.2082	163.8400	0.1638	(21.322)	0	0	5,290
2013/06/24	R186	07/11/2013	6.50	Put	Bond Future	18,271.8200	18.2718	18,956.5400	18.9565	3.747	0	0	0
2013/06/24	R186	07/11/2013	6.75	Call	Bond Future	353.5100	0.3535	284.5000	0.2845	(19.521)	0	0	1,000
2013/06/24	R186	07/11/2013	6.75	Put	Bond Future	15,770.6800	15.7707	16,430.7900	16.4308	4.186	0	0	0
2013/06/24	R186	07/11/2013	8.00	Call	Bond Future	2,718.4600	2.7185	2,399.4000	2.3994	(11.737)	0	0	1,000
2013/06/24	R186	07/11/2013	8.00	Put	Bond Future	5,922.6500	5.9226	6,332.7100	6.3327	6.924	0	0	0

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2013/06/24	R186	07/11/2013	8.15	Call	Bond Future	3,256.9200	3.2569	2,899.1300	2.8991	(10.986)	0	0	0
2013/06/24	R186	07/11/2013	8.15	Put	Bond Future	5,102.2600	5.1023	5,473.5900	5.4736	7.278	0	0	0
2013/06/24	R186	07/11/2013	8.16	Call	Bond Future	3,295.0000	3.2950	2,934.6300	2.9346	(10.937)	0	0	0
2013/06/24	R186	07/11/2013	8.16	Put	Bond Future	5,050.5200	5.0505	5,419.2700	5.4193	7.301	0	0	0
2013/06/24	R186	07/11/2013	8.75	Call	Bond Future	6,018.8700	6.0189	5,515.3900	5.5154	(8.365)	0	0	0
2013/06/24	R186	07/11/2013	8.75	Put	Bond Future	2,639.5300	2.6395	2,865.1700	2.8652	8.548	0	0	1,030
2013/06/24	R186	07/11/2013	9.00	Call	Bond Future	7,405.9200	7.4059	6,852.0300	6.8520	(7.479)	0	0	0
2013/06/24	R186	07/11/2013	9.00	Put	Bond Future	1,945.2100	1.9452	2,120.4400	2.1204	9.008	0	0	1,200
2013/06/24	R186	07/11/2013	8.14	Call	Bond Future	3,219.1000	3.2191	2,863.8900	2.8639	(11.034)	0	0	0
2013/06/24	R186	07/11/2013	8.14	Put	Bond Future	5,154.3600	5.1544	5,528.2700	5.5283	7.254	0	0	0
2013/06/24	R186	06/02/2014			Bond Future	8.4558	117.3180	8.5421	116.5790	1.021	0.0000	0.0000	0
2013/06/24	R186	06/02/2014	7.75	Call	Bond Future	2,613.1100	2.6131	2,346.1300	2.3461	(10.217)	0	0	0
2013/06/24	R186	06/02/2014	7.75	Put	Bond Future	8,909.2700	8.9093	9,381.3400	9.3813	5.299	0	0	0
2013/06/24	R186	06/02/2014	7.76	Call	Bond Future	2,641.4900	2.6415	2,372.5200	2.3725	(10.183)	0	0	0
2013/06/24	R186	06/02/2014	7.76	Put	Bond Future	8,845.1400	8.8451	9,315.2200	9.3152	5.315	0	0	0
2013/06/24	R186	06/02/2014	7.74	Call	Bond Future	2,584.9300	2.5849	2,319.9300	2.3199	(10.252)	0	0	0
2013/06/24	R186	06/02/2014	7.74	Put	Bond Future	8,973.6900	8.9737	9,447.7400	9.4477	5.283	0	0	0
2013/06/24	R186	08/05/2014			Bond Future	8.5583	118.9067	8.6478	118.1577	1.047	0.0000	0.0000	0
2013/06/24	R186	08/05/2014	7.10	Call	Bond Future	1,625.1000	1.6251	1,454.6500	1.4547	(10.489)	0	0	0
2013/06/24	R186	08/05/2014	7.10	Put	Bond Future	14,844.1300	14.8441	15,422.7200	15.4227	3.898	0	0	0
2013/06/24	R186	08/05/2014	7.11	Call	Bond Future	1,642.4400	1.6424	1,470.6100	1.4706	(10.462)	0	0	0
2013/06/24	R186	08/05/2014	7.11	Put	Bond Future	14,763.8400	14.7638	15,341.0500	15.3411	3.910	0	0	0
2013/06/24	R186	08/05/2014	7.09	Call	Bond Future	1,607.8900	1.6079	1,438.8200	1.4388	(10.515)	0	0	0
2013/06/24	R186	08/05/2014	7.09	Put	Bond Future	14,924.6600	14.9247	15,504.6300	15.5046	3.886	0	0	0
2013/06/24	R197	01/08/2013			Bond Future	278.2506	278.2506	273.6960	273.6960	(1.637)	0.0000	0.0000	2,546
2013/06/24	R197	01/08/2013	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R197	01/08/2013	294.99	Put	Bond Future	16,739.4500	16.7394	21,294.0400	21.2940	27.209	0	0	0
2013/06/24	R197	01/08/2013	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R197	01/08/2013	295.00	Put	Bond Future	16,749.4500	16.7494	21,304.0400	21.3040	27.192	0	0	0
2013/06/24	R197	01/08/2013	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R197	01/08/2013	295.01	Put	Bond Future	16,759.4500	16.7594	21,314.0400	21.3140	27.176	0	0	0
2013/06/24	R201	01/08/2013			Bond Future	5.9836	104.6860	5.9821	104.6880	(0.024)	0.0000	0.0000	0
2013/06/24	R201	01/08/2013	107.45	Call	Bond Future	67,440.3500	67.4403	67,442.3000	67.4423	0.003	0	0	0
2013/06/24	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R201	07/11/2013			Bond Future	6.1585	106.1632	6.1566	106.1651	(0.030)	0.0000	0.0000	0
2013/06/24	R201	07/11/2013	4.79	Call	Bond Future	39.7300	0.0397	38.1500	0.0382	(3.977)	0	0	0
2013/06/24	R201	07/11/2013	4.79	Put	Bond Future	1,529.3400	1.5293	1,525.7900	1.5258	(0.232)	0	0	0
2013/06/24	R201	07/11/2013	4.80	Call	Bond Future	40.6300	0.0406	39.0300	0.0390	(3.938)	0	0	0
2013/06/24	R201	07/11/2013	4.80	Put	Bond Future	1,519.2400	1.5192	1,515.6700	1.5157	(0.235)	0	0	0
2013/06/24	R201	07/11/2013	4.81	Call	Bond Future	41.5400	0.0415	39.9300	0.0399	(3.876)	0	0	0
2013/06/24	R201	07/11/2013	4.81	Put	Bond Future	1,509.1500	1.5091	1,505.5700	1.5056	(0.237)	0	0	0
2013/06/24	R201	06/02/2014			Bond Future	6.3813	103.1818	6.3790	103.1837	(0.036)	0.0000	0.0000	0
2013/06/24	R201	06/02/2014	5.26	Call	Bond Future	124.5700	0.1246	122.9100	0.1229	(1.333)	0	0	0
2013/06/24	R201	06/02/2014	5.26	Put	Bond Future	1,069.2700	1.0693	1,065.6900	1.0657	(0.335)	0	0	0
2013/06/24	R201	06/02/2014	5.24	Call	Bond Future	121.0200	0.1210	119.3800	0.1194	(1.355)	0	0	0
2013/06/24	R201	06/02/2014	5.24	Put	Bond Future	1,082.7000	1.0827	1,079.1400	1.0791	(0.329)	0	0	0

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2013/06/24	R201	06/02/2014	5.25	Call	Bond Future	122.6700	0.1227	121.0200	0.1210	(1.345)	0	0	0
2013/06/24	R201	06/02/2014	5.25	Put	Bond Future	1,075.8600	1.0759	1,072.2900	1.0723	(0.332)	0	0	0
2013/06/24	R201	08/05/2014			Bond Future	6.7782	104.5790	6.7749	104.5810	(0.049)	0.0000	0.0000	0
2013/06/24	R201	08/05/2014	4.76	Call	Bond Future	68.0600	0.0681	67.2700	0.0673	(1.161)	0	0	0
2013/06/24	R201	08/05/2014	4.76	Put	Bond Future	1,278.1000	1.2781	1,275.3600	1.2754	(0.214)	0	0	0
2013/06/24	R201	08/05/2014	4.74	Call	Bond Future	66.5400	0.0665	65.7600	0.0658	(1.172)	0	0	0
2013/06/24	R201	08/05/2014	4.74	Put	Bond Future	1,288.7000	1.2887	1,285.9700	1.2860	(0.212)	0	0	0
2013/06/24	R201	08/05/2014	4.75	Call	Bond Future	67.3000	0.0673	66.5100	0.0665	(1.174)	0	0	0
2013/06/24	R201	08/05/2014	4.75	Put	Bond Future	1,283.4000	1.2834	1,280.6600	1.2807	(0.213)	0	0	0
2013/06/24	R202	01/08/2013			Bond Future	201.7047	201.7047	195.7603	195.7603	(2.947)	0.0000	0.0000	44,020
2013/06/24	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R202	01/08/2013	222.99	Put	Bond Future	21,285.2600	21.2853	27,229.6900	27.2297	27.927	0	0	0
2013/06/24	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R202	01/08/2013	223.00	Put	Bond Future	21,295.2600	21.2953	27,239.6900	27.2397	27.914	0	0	0
2013/06/24	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R202	01/08/2013	223.01	Put	Bond Future	21,305.2600	21.3053	27,249.6900	27.2497	27.901	0	0	0
2013/06/24	R203	01/08/2013			Bond Future	7.2416	106.7447	7.3020	106.5290	0.834	0.0000	0.0000	4,182
2013/06/24	R203	01/08/2013	109.11	Call	Bond Future	93,531.5300	93.5315	93,315.8100	93.3158	(0.231)	0	0	0
2013/06/24	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R203	07/11/2013			Bond Future	7.4032	104.0915	7.4686	103.8727	0.884	0.0000	0.0000	0
2013/06/24	R203	07/11/2013	5.71	Call	Bond Future	65.2400	0.0652	52.4200	0.0524	(19.651)	0	0	15
2013/06/24	R203	07/11/2013	5.71	Put	Bond Future	5,930.9300	5.9309	6,136.8800	6.1369	3.472	0	0	0
2013/06/24	R203	07/11/2013	5.99	Call	Bond Future	124.5200	0.1245	102.6300	0.1026	(17.580)	0	0	0
2013/06/24	R203	07/11/2013	5.99	Put	Bond Future	4,992.4400	4.9924	5,189.3200	5.1893	3.944	0	0	0
2013/06/24	R203	07/11/2013	6.00	Call	Bond Future	127.2800	0.1273	105.0000	0.1050	(17.505)	0	0	0
2013/06/24	R203	07/11/2013	6.00	Put	Bond Future	4,959.7700	4.9598	5,156.2600	5.1563	3.962	0	0	0
2013/06/24	R203	07/11/2013	6.01	Call	Bond Future	130.0900	0.1301	107.4100	0.1074	(17.434)	0	0	0
2013/06/24	R203	07/11/2013	6.01	Put	Bond Future	4,927.1700	4.9272	5,123.2600	5.1233	3.980	0	0	0
2013/06/24	R203	07/11/2013	571.00	Call	Bond Future	101,861.9900	101.8620	101,643.2200	101.6432	(0.215)	0	0	0
2013/06/24	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R203	06/02/2014			Bond Future	7.5687	105.4909	7.6396	105.2690	0.937	0.0000	0.0000	0
2013/06/24	R203	06/02/2014	6.16	Call	Bond Future	313.3700	0.3134	275.9300	0.2759	(11.948)	0	0	0
2013/06/24	R203	06/02/2014	6.16	Put	Bond Future	4,846.9100	4.8469	5,031.2900	5.0313	3.804	0	0	0
2013/06/24	R203	06/02/2014	5.95	Call	Bond Future	228.0500	0.2280	198.9200	0.1989	(12.774)	0	0	16
2013/06/24	R203	06/02/2014	5.95	Put	Bond Future	5,458.4200	5.4584	5,651.1100	5.6511	3.530	0	0	0
2013/06/24	R203	06/02/2014	6.14	Call	Bond Future	304.2700	0.3043	267.6900	0.2677	(12.022)	0	0	0
2013/06/24	R203	06/02/2014	6.14	Put	Bond Future	4,903.9400	4.9039	5,089.1800	5.0892	3.777	0	0	0
2013/06/24	R203	06/02/2014	6.15	Call	Bond Future	308.7900	0.3088	271.7900	0.2718	(11.982)	0	0	0
2013/06/24	R203	06/02/2014	6.15	Put	Bond Future	4,875.3900	4.8754	5,060.2100	5.0602	3.791	0	0	0
2013/06/24	R203	08/05/2014			Bond Future	7.7480	102.7582	7.8251	102.5334	0.995	0.0000	0.0000	0
2013/06/24	R203	08/05/2014	5.76	Call	Bond Future	260.7400	0.2607	231.9500	0.2320	(11.042)	0	0	0
2013/06/24	R203	08/05/2014	5.76	Put	Bond Future	6,280.2900	6.2803	6,476.3400	6.4763	3.122	0	0	0
2013/06/24	R203	08/05/2014	7.40	Call	Bond Future	1,484.8700	1.4849	1,382.1500	1.3822	(6.918)	0	0	16
2013/06/24	R203	08/05/2014	7.40	Put	Bond Future	2,508.0900	2.5081	2,630.2100	2.6302	4.869	0	0	0
2013/06/24	R203	08/05/2014	5.74	Call	Bond Future	254.1700	0.2542	225.9700	0.2260	(11.095)	0	0	0
2013/06/24	R203	08/05/2014	5.74	Put	Bond Future	6,336.4800	6.3365	6,533.1200	6.5331	3.103	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
2013/06/24	R203	08/05/2014	5.75	Call	Bond Future	257.4400	0.2574	228.9500	0.2289	(11.067)	0	0	0
2013/06/24	R203	08/05/2014	5.75	Put	Bond Future	6,308.3700	6.3084	6,504.7200	6.5047	3.113	0	0	0
2013/06/24	R204	01/08/2013			Bond Future	7.4240	103.5067	7.4893	103.2175	0.880	0.0000	0.0000	25,172
2013/06/24	R204	01/08/2013	110.75	Call	Bond Future	94,623.1800	94.6232	94,334.0400	94.3340	(0.306)	0	0	0
2013/06/24	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R204	07/11/2013			Bond Future	7.5609	104.9672	7.6305	104.6739	0.921	0.0000	0.0000	0
2013/06/24	R204	07/11/2013	6.29	Call	Bond Future	258.9300	0.2589	216.9200	0.2169	(16.224)	0	0	0
2013/06/24	R204	07/11/2013	6.29	Put	Bond Future	5,799.7100	5.7997	6,050.9600	6.0510	4.332	0	0	0
2013/06/24	R204	07/11/2013	6.30	Call	Bond Future	264.2200	0.2642	221.5500	0.2216	(16.149)	0	0	0
2013/06/24	R204	07/11/2013	6.30	Put	Bond Future	5,759.9800	5.7600	6,010.5700	6.0106	4.351	0	0	0
2013/06/24	R204	07/11/2013	6.31	Call	Bond Future	269.6100	0.2696	226.2600	0.2263	(16.079)	0	0	0
2013/06/24	R204	07/11/2013	6.31	Put	Bond Future	5,720.3700	5.7204	5,970.2800	5.9703	4.369	0	0	0
2013/06/24	R204	07/11/2013	7.00	Call	Bond Future	887.7600	0.8878	783.4600	0.7835	(11.749)	0	0	0
2013/06/24	R204	07/11/2013	7.00	Put	Bond Future	3,288.8100	3.2888	3,477.7700	3.4778	5.746	0	0	1,270
2013/06/24	R204	06/02/2014			Bond Future	7.6942	102.3476	7.7683	102.0503	0.962	0.0000	0.0000	0
2013/06/24	R204	06/02/2014	6.40	Call	Bond Future	550.8900	0.5509	489.0400	0.4890	(11.227)	0	0	0
2013/06/24	R204	06/02/2014	6.40	Put	Bond Future	5,923.4600	5.9235	6,158.8700	6.1589	3.974	0	0	0
2013/06/24	R204	06/02/2014	6.41	Call	Bond Future	558.1900	0.5582	495.7100	0.4957	(11.193)	0	0	0
2013/06/24	R204	06/02/2014	6.41	Put	Bond Future	5,887.9300	5.8879	6,122.7100	6.1227	3.987	0	0	0
2013/06/24	R204	06/02/2014	6.39	Call	Bond Future	543.6700	0.5437	482.4400	0.4824	(11.262)	0	0	0
2013/06/24	R204	06/02/2014	6.39	Put	Bond Future	5,959.0900	5.9591	6,195.1200	6.1951	3.961	0	0	0
2013/06/24	R204	08/05/2014			Bond Future	7.8414	103.7335	7.9203	103.4323	1.007	0.0000	0.0000	0
2013/06/24	R204	08/05/2014	6.05	Call	Bond Future	523.7900	0.5238	471.4400	0.4714	(9.994)	0	0	0
2013/06/24	R204	08/05/2014	6.05	Put	Bond Future	7,662.5900	7.6626	7,911.5000	7.9115	3.248	0	0	0
2013/06/24	R204	08/05/2014	6.06	Call	Bond Future	529.6800	0.5297	476.8700	0.4769	(9.970)	0	0	0
2013/06/24	R204	08/05/2014	6.06	Put	Bond Future	7,626.9400	7.6269	7,875.3900	7.8754	3.258	0	0	0
2013/06/24	R204	08/05/2014	6.04	Call	Bond Future	517.9600	0.5180	466.0600	0.4661	(10.020)	0	0	0
2013/06/24	R204	08/05/2014	6.04	Put	Bond Future	7,698.3100	7.6983	7,947.6700	7.9477	3.239	0	0	0
2013/06/24	R206	01/08/2013			Bond Future	5.5850	101.2404	5.5515	101.2551	(0.600)	0.0000	0.0000	0
2013/06/24	R206	01/08/2013	103.94	Call	Bond Future	30,242.3200	30.2423	30,257.0100	30.2570	0.049	0	0	0
2013/06/24	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R206	07/11/2013			Bond Future	6.0048	102.6690	5.9213	102.6839	(1.391)	0.0000	0.0000	0
2013/06/24	R206	07/11/2013	4.29	Call	Bond Future	17.8900	0.0179	19.2600	0.0193	7.658	0	0	0
2013/06/24	R206	07/11/2013	4.29	Put	Bond Future	324.3000	0.3243	310.7800	0.3108	(4.169)	0	0	0
2013/06/24	R206	07/11/2013	4.30	Call	Bond Future	18.1200	0.0181	19.5100	0.0195	7.671	0	0	0
2013/06/24	R206	07/11/2013	4.30	Put	Bond Future	322.7300	0.3227	309.2300	0.3092	(4.183)	0	0	0
2013/06/24	R206	07/11/2013	4.31	Call	Bond Future	18.3600	0.0184	19.7700	0.0198	7.680	0	0	0
2013/06/24	R206	07/11/2013	4.31	Put	Bond Future	321.1800	0.3212	307.7000	0.3077	(4.197)	0	0	0
2013/06/24	R207	01/08/2013			Bond Future	7.6369	98.4868	7.7428	97.9635	1.388	0.0000	0.0000	23,757
2013/06/24	R207	01/08/2013	106.18	Call	Bond Future	90,915.6300	90.9156	90,392.3000	90.3923	(0.576)	0	0	0
2013/06/24	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R207	07/11/2013			Bond Future	7.7615	99.8765	7.8734	99.3458	1.441	0.0000	0.0000	0
2013/06/24	R207	07/11/2013	6.69	Call	Bond Future	443.0200	0.4430	349.2500	0.3492	(21.166)	0	0	0
2013/06/24	R207	07/11/2013	6.69	Put	Bond Future	5,711.8900	5.7119	6,148.8300	6.1488	7.650	0	0	0
2013/06/24	R207	07/11/2013	6.70	Call	Bond Future	451.1600	0.4512	356.0500	0.3560	(21.081)	0	0	0

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2013/06/24	R207	07/11/2013	6.70	Put	Bond Future	5,669.2700	5.6693	6,104.8700	6.1049	7.684	0	0	0
2013/06/24	R207	07/11/2013	6.71	Call	Bond Future	459.4200	0.4594	362.9500	0.3630	(20.998)	0	0	0
2013/06/24	R207	07/11/2013	6.71	Put	Bond Future	5,626.8100	5.6268	6,061.0500	6.0611	7.717	0	0	0
2013/06/24	R207	06/02/2014			Bond Future	7.8832	97.5796	8.0011	97.0417	1.495	0.0000	0.0000	0
2013/06/24	R207	06/02/2014	6.66	Call	Bond Future	662.8900	0.6629	553.6900	0.5537	(16.473)	0	0	0
2013/06/24	R207	06/02/2014	6.66	Put	Bond Future	6,466.6600	6.4667	6,895.3900	6.8954	6.630	0	0	0
2013/06/24	R207	06/02/2014	6.64	Call	Bond Future	645.6000	0.6456	538.6300	0.5386	(16.569)	0	0	0
2013/06/24	R207	06/02/2014	6.64	Put	Bond Future	6,547.7300	6.5477	6,978.6900	6.9787	6.582	0	0	0
2013/06/24	R207	06/02/2014	6.65	Call	Bond Future	654.2100	0.6542	546.1200	0.5461	(16.522)	0	0	0
2013/06/24	R207	06/02/2014	6.65	Put	Bond Future	6,507.1400	6.5071	6,936.9800	6.9370	6.606	0	0	0
2013/06/24	R207	08/05/2014			Bond Future	8.0178	98.9010	8.1423	98.3558	1.553	0.0000	0.0000	0
2013/06/24	R207	08/05/2014	6.21	Call	Bond Future	582.1000	0.5821	495.5200	0.4955	(14.874)	0	0	0
2013/06/24	R207	08/05/2014	6.21	Put	Bond Future	8,941.8900	8.9419	9,400.5200	9.4005	5.129	0	0	0
2013/06/24	R207	08/05/2014	6.19	Call	Bond Future	569.0200	0.5690	484.0000	0.4840	(14.941)	0	0	0
2013/06/24	R207	08/05/2014	6.19	Put	Bond Future	9,026.1100	9.0261	9,486.3000	9.4863	5.098	0	0	0
2013/06/24	R207	08/05/2014	6.20	Call	Bond Future	575.5300	0.5755	489.7300	0.4897	(14.908)	0	0	0
2013/06/24	R207	08/05/2014	6.20	Put	Bond Future	8,983.9600	8.9840	9,443.3700	9.4434	5.114	0	0	0
2013/06/24	R208	01/08/2013			Bond Future	7.7215	96.8127	7.8223	96.2603	1.305	0.0000	0.0000	18,200
2013/06/24	R208	01/08/2013	101.40	Call	Bond Future	87,768.2400	87.7682	87,215.8700	87.2159	(0.629)	0	0	0
2013/06/24	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R208	07/11/2013			Bond Future	7.8363	94.7829	7.9420	94.2228	1.349	0.0000	0.0000	0
2013/06/24	R208	07/11/2013	6.79	Call	Bond Future	514.2100	0.5142	410.4800	0.4105	(20.173)	0	0	0
2013/06/24	R208	07/11/2013	6.79	Put	Bond Future	6,289.3200	6.2893	6,745.7300	6.7457	7.257	0	0	0
2013/06/24	R208	07/11/2013	6.80	Call	Bond Future	523.5600	0.5236	418.3600	0.4184	(20.093)	0	0	0
2013/06/24	R208	07/11/2013	6.80	Put	Bond Future	6,241.4400	6.2414	6,696.3800	6.6964	7.289	0	0	0
2013/06/24	R208	07/11/2013	6.81	Call	Bond Future	533.0300	0.5330	426.3600	0.4264	(20.012)	0	0	0
2013/06/24	R208	07/11/2013	6.81	Put	Bond Future	6,193.7300	6.1937	6,647.2000	6.6472	7.321	0	0	0
2013/06/24	R208	07/11/2013	7.50	Call	Bond Future	1,553.2500	1.5532	1,321.1200	1.3211	(14.945)	0	0	0
2013/06/24	R208	07/11/2013	7.50	Put	Bond Future	3,363.6200	3.3636	3,691.6300	3.6916	9.752	0	0	1,520
2013/06/24	R208	06/02/2014			Bond Future	7.9456	96.0571	8.0562	95.4893	1.392	0.0000	0.0000	0
2013/06/24	R208	06/02/2014	6.75	Call	Bond Future	768.2800	0.7683	648.5300	0.6485	(15.587)	0	0	0
2013/06/24	R208	06/02/2014	6.75	Put	Bond Future	7,185.1600	7.1852	7,633.1900	7.6332	6.235	0	0	0
2013/06/24	R208	06/02/2014	6.76	Call	Bond Future	778.8500	0.7789	657.8500	0.6578	(15.536)	0	0	0
2013/06/24	R208	06/02/2014	6.76	Put	Bond Future	7,139.8600	7.1399	7,586.6400	7.5866	6.258	0	0	0
2013/06/24	R208	06/02/2014	6.74	Call	Bond Future	758.2300	0.7582	639.7000	0.6397	(15.632)	0	0	0
2013/06/24	R208	06/02/2014	6.74	Put	Bond Future	7,231.0200	7.2310	7,680.2700	7.6803	6.213	0	0	0
2013/06/24	R208	08/05/2014			Bond Future	8.0604	93.9613	8.1763	93.3858	1.438	0.0000	0.0000	0
2013/06/24	R208	08/05/2014	6.30	Call	Bond Future	649.0400	0.6490	556.0300	0.5560	(14.330)	0	0	0
2013/06/24	R208	08/05/2014	6.30	Put	Bond Future	9,953.3600	9.9534	10,435.8200	10.4358	4.847	0	0	0
2013/06/24	R208	08/05/2014	6.31	Call	Bond Future	656.6100	0.6566	562.7400	0.5627	(14.296)	0	0	0
2013/06/24	R208	08/05/2014	6.31	Put	Bond Future	9,904.9400	9.9049	10,386.5400	10.3865	4.862	0	0	0
2013/06/24	R208	08/05/2014	6.29	Call	Bond Future	641.5400	0.6415	549.4000	0.5494	(14.362)	0	0	0
2013/06/24	R208	08/05/2014	6.29	Put	Bond Future	10,001.8700	10.0019	10,485.2000	10.4852	4.832	0	0	0
2013/06/24	R209	01/08/2013			Bond Future	8.9496	76.1590	9.0094	75.7049	0.668	0.0000	0.0000	12,032
2013/06/24	R209	01/08/2013	8.00	Call	Bond Future	119.4800	0.1195	77.6800	0.0777	(34.985)	0	0	0
2013/06/24	R209	01/08/2013	8.00	Put	Bond Future	7,959.4200	7.9594	8,371.7400	8.3717	5.180	0	0	2,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/06/24	R209	01/08/2013	79.36	Call	Bond Future	66,209.9100	66.2099	65,755.7900	65.7558	(0.686)	0	0	0
2013/06/24	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R209	07/11/2013			Bond Future	9.0453	74.0893	9.1070	73.6288	0.682	0.0000	0.0000	0
2013/06/24	R209	07/11/2013	8.65	Call	Bond Future	2,383.4500	2.3834	2,168.7600	2.1688	(9.008)	0	0	0
2013/06/24	R209	07/11/2013	8.65	Put	Bond Future	5,444.1800	5.4442	5,690.0600	5.6901	4.516	0	0	4,700
2013/06/24	R209	07/11/2013	8.79	Call	Bond Future	2,803.1200	2.8031	2,566.0600	2.5661	(8.457)	0	0	0
2013/06/24	R209	07/11/2013	8.79	Put	Bond Future	4,757.3500	4.7574	4,980.8600	4.9809	4.698	0	0	0
2013/06/24	R209	07/11/2013	8.80	Call	Bond Future	2,834.6200	2.8346	2,595.9800	2.5960	(8.419)	0	0	0
2013/06/24	R209	07/11/2013	8.80	Put	Bond Future	4,710.7700	4.7108	4,932.7000	4.9327	4.711	0	0	0
2013/06/24	R209	07/11/2013	9.50	Call	Bond Future	5,514.2200	5.5142	5,175.1500	5.1751	(6.149)	0	0	0
2013/06/24	R209	07/11/2013	9.50	Put	Bond Future	2,225.0500	2.2250	2,346.5500	2.3466	5.461	0	0	980
2013/06/24	R209	07/11/2013	9.70	Call	Bond Future	6,419.9800	6.4200	6,058.1200	6.0581	(5.636)	0	0	0
2013/06/24	R209	07/11/2013	9.70	Put	Bond Future	1,757.6900	1.7577	1,856.4000	1.8564	5.616	0	0	1,520
2013/06/24	R209	07/11/2013	8.81	Call	Bond Future	2,866.3300	2.8663	2,626.1000	2.6261	(8.381)	0	0	0
2013/06/24	R209	07/11/2013	8.81	Put	Bond Future	4,664.5200	4.6645	4,884.8600	4.8849	4.724	0	0	0
2013/06/24	R209	07/11/2013	9.40	Call	Bond Future	5,080.7200	5.0807	4,754.1800	4.7542	(6.427)	0	0	0
2013/06/24	R209	07/11/2013	9.40	Put	Bond Future	2,494.5800	2.4946	2,628.6100	2.6286	5.373	0	0	5,000
2013/06/24	R209	06/02/2014			Bond Future	9.1342	75.0853	9.1977	74.6186	0.696	0.0000	0.0000	0
2013/06/24	R209	06/02/2014	8.54	Call	Bond Future	2,915.4900	2.9155	2,711.0500	2.7111	(7.012)	0	0	0
2013/06/24	R209	06/02/2014	8.54	Put	Bond Future	7,516.1300	7.5161	7,778.4400	7.7784	3.490	0	0	0
2013/06/24	R209	06/02/2014	8.55	Call	Bond Future	2,942.8200	2.9428	2,737.1500	2.7371	(6.989)	0	0	0
2013/06/24	R209	06/02/2014	8.55	Put	Bond Future	7,462.3300	7.4623	7,723.4100	7.7234	3.499	0	0	0
2013/06/24	R209	06/02/2014	8.56	Call	Bond Future	2,970.2900	2.9703	2,763.4000	2.7634	(6.965)	0	0	0
2013/06/24	R209	06/02/2014	8.56	Put	Bond Future	7,408.8100	7.4088	7,668.6700	7.6687	3.507	0	0	0
2013/06/24	R209	08/05/2014			Bond Future	9.2246	72.9572	9.2900	72.4841	0.710	0.0000	0.0000	0
2013/06/24	R209	08/05/2014	7.84	Call	Bond Future	1,850.4100	1.8504	1,715.3400	1.7153	(7.299)	0	0	0
2013/06/24	R209	08/05/2014	7.84	Put	Bond Future	13,105.2800	13.1053	13,443.3400	13.4433	2.580	0	0	0
2013/06/24	R209	08/05/2014	7.85	Call	Bond Future	1,868.0900	1.8681	1,732.0800	1.7321	(7.281)	0	0	0
2013/06/24	R209	08/05/2014	7.85	Put	Bond Future	13,032.3000	13.0323	13,369.4200	13.3694	2.587	0	0	0
2013/06/24	R209	08/05/2014	7.86	Call	Bond Future	1,885.8900	1.8859	1,748.9400	1.7489	(7.262)	0	0	0
2013/06/24	R209	08/05/2014	7.86	Put	Bond Future	12,959.5800	12.9596	13,295.7600	13.2958	2.594	0	0	0
2013/06/24	R210	01/08/2013			Bond Future	155.2117	155.2117	152.0707	152.0707	(2.024)	0.0000	0.0000	1,237
2013/06/24	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R210	01/08/2013	172.99	Put	Bond Future	17,778.3000	17.7783	20,919.3300	20.9193	17.668	0	0	0
2013/06/24	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R210	01/08/2013	173.00	Put	Bond Future	17,788.3000	17.7883	20,929.3300	20.9293	17.658	0	0	0
2013/06/24	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R210	01/08/2013	173.01	Put	Bond Future	17,798.3000	17.7983	20,939.3300	20.9393	17.648	0	0	0
2013/06/24	R211	01/08/2013			Bond Future	129.5000	129.5000	128.4102	128.4102	(0.842)	0.0000	0.0000	522
2013/06/24	R211	01/08/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R211	01/08/2013	129.99	Put	Bond Future	490.0100	0.4900	1,579.7900	1.5798	222.400	0	0	0
2013/06/24	R211	01/08/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R211	01/08/2013	130.00	Put	Bond Future	500.0100	0.5000	1,589.7900	1.5898	217.952	0	0	0
2013/06/24	R211	01/08/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R211	01/08/2013	130.01	Put	Bond Future	510.0100	0.5100	1,599.7900	1.5998	213.678	0	0	0

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2013/06/24	R212	01/08/2013			Bond Future	128.8145	128.8145	126.3926	126.3926	(1.880)	0.0000	0.0000	21,791
2013/06/24	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R212	01/08/2013	137.99	Put	Bond Future	9,175.4500	9.1754	11,597.4100	11.5974	26.396	0	0	0
2013/06/24	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R212	01/08/2013	138.00	Put	Bond Future	9,185.4500	9.1854	11,607.4100	11.6074	26.367	0	0	0
2013/06/24	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R212	01/08/2013	138.01	Put	Bond Future	9,195.4500	9.1954	11,617.4100	11.6174	26.339	0	0	0
2013/06/24	R213	01/08/2013			Bond Future	8.7968	87.0913	8.8566	86.6262	0.680	0.0000	0.0000	7,971
2013/06/24	R213	01/08/2013	91.25	Call	Bond Future	76,476.2900	76.4763	76,011.1800	76.0112	(0.608)	0	0	0
2013/06/24	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R213	07/11/2013			Bond Future	8.8994	84.7834	8.9612	84.3117	0.694	0.0000	0.0000	0
2013/06/24	R213	07/11/2013	8.59	Call	Bond Future	2,683.3500	2.6833	2,450.8800	2.4509	(8.663)	0	0	0
2013/06/24	R213	07/11/2013	8.59	Put	Bond Future	5,104.5800	5.1046	5,343.8000	5.3438	4.686	0	0	0
2013/06/24	R213	07/11/2013	8.60	Call	Bond Future	2,714.4700	2.7145	2,480.3700	2.4804	(8.624)	0	0	0
2013/06/24	R213	07/11/2013	8.60	Put	Bond Future	5,055.8400	5.0558	5,293.4300	5.2934	4.699	0	0	0
2013/06/24	R213	07/11/2013	8.61	Call	Bond Future	2,745.8100	2.7458	2,510.0700	2.5101	(8.585)	0	0	0
2013/06/24	R213	07/11/2013	8.61	Put	Bond Future	5,007.4400	5.0074	5,243.3900	5.2434	4.712	0	0	0
2013/06/24	R213	06/02/2014			Bond Future	8.9966	85.9231	9.0603	85.4451	0.709	0.0000	0.0000	0
2013/06/24	R213	06/02/2014	8.31	Call	Bond Future	2,642.1300	2.6421	2,447.9900	2.4480	(7.348)	0	0	0
2013/06/24	R213	06/02/2014	8.31	Put	Bond Future	8,054.5000	8.0545	8,338.3600	8.3384	3.524	0	0	0
2013/06/24	R213	06/02/2014	8.29	Call	Bond Future	2,590.6600	2.5907	2,399.0300	2.3990	(7.397)	0	0	0
2013/06/24	R213	06/02/2014	8.29	Put	Bond Future	8,168.2800	8.1683	8,454.6500	8.4547	3.506	0	0	0
2013/06/24	R213	06/02/2014	8.30	Call	Bond Future	2,616.3200	2.6163	2,423.4400	2.4234	(7.372)	0	0	0
2013/06/24	R213	06/02/2014	8.30	Put	Bond Future	8,111.2600	8.1113	8,396.3800	8.3964	3.515	0	0	0
2013/06/24	R213	08/05/2014			Bond Future	9.0918	83.5482	9.1575	83.0636	0.723	0.0000	0.0000	0
2013/06/24	R213	08/05/2014	7.66	Call	Bond Future	1,767.3400	1.7673	1,635.6800	1.6357	(7.450)	0	0	0
2013/06/24	R213	08/05/2014	7.66	Put	Bond Future	13,432.0400	13.4320	13,784.9200	13.7849	2.627	0	0	0
2013/06/24	R213	08/05/2014	7.64	Call	Bond Future	1,733.5800	1.7336	1,603.7800	1.6038	(7.487)	0	0	0
2013/06/24	R213	08/05/2014	7.64	Put	Bond Future	13,577.5600	13.5776	13,932.3000	13.9323	2.613	0	0	0
2013/06/24	R213	08/05/2014	7.65	Call	Bond Future	1,750.4100	1.7504	1,619.6700	1.6197	(7.469)	0	0	0
2013/06/24	R213	08/05/2014	7.65	Put	Bond Future	13,504.6900	13.5047	13,858.4900	13.8585	2.620	0	0	0
2013/06/24	R214	01/08/2013			Bond Future	9.0037	77.4462	9.0686	76.9326	0.721	0.0000	0.0000	840
2013/06/24	R214	01/08/2013	84.31	Call	Bond Future	66,998.2800	66.9983	66,484.7400	66.4847	(0.766)	0	0	0
2013/06/24	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R214	07/11/2013			Bond Future	9.0980	75.2549	9.1650	74.7341	0.736	0.0000	0.0000	0
2013/06/24	R214	07/11/2013	7.80	Call	Bond Future	692.1300	0.6921	596.0300	0.5960	(13.885)	0	0	0
2013/06/24	R214	07/11/2013	7.80	Put	Bond Future	12,130.3400	12.1303	12,555.0600	12.5551	3.501	0	0	0
2013/06/24	R214	07/11/2013	7.81	Call	Bond Future	704.1200	0.7041	606.7500	0.6067	(13.829)	0	0	0
2013/06/24	R214	07/11/2013	7.81	Put	Bond Future	12,043.3800	12.0434	12,466.8300	12.4668	3.516	0	0	0
2013/06/24	R214	07/11/2013	7.79	Call	Bond Future	680.2900	0.6803	585.4600	0.5855	(13.940)	0	0	0
2013/06/24	R214	07/11/2013	7.79	Put	Bond Future	12,217.6500	12.2177	12,643.6400	12.6436	3.487	0	0	0
2013/06/24	R248	01/08/2013			Bond Future	9.0495	100.6148	9.1093	100.0057	0.661	0.0000	0.0000	603
2013/06/24	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R248	01/08/2013	7.84	Put	Bond Future	13,949.7300	13.9497	14,558.9000	14.5589	4.367	0	0	0
2013/06/24	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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2013/06/24	R248	01/08/2013	7.85	Put	Bond Future	13,820.1800	13.8202	14,429.3500	14.4293	4.408	0	0	0
2013/06/24	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R248	01/08/2013	7.86	Put	Bond Future	13,690.8800	13.6909	14,300.0500	14.3001	4.449	0	0	0
2013/06/24	R248	07/11/2013			Bond Future	9.1459	97.6136	9.2078	96.9958	0.676	0.0000	0.0000	0
2013/06/24	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R248	07/11/2013	7.84	Put	Bond Future	14,907.5900	14.9076	15,525.3100	15.5253	4.144	0	0	0
2013/06/24	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R248	07/11/2013	7.85	Put	Bond Future	14,778.2600	14.7783	15,395.9800	15.3960	4.180	0	0	0
2013/06/24	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/24	R248	07/11/2013	7.86	Put	Bond Future	14,649.1900	14.6492	15,266.9100	15.2669	4.217	0	0	0

Total **328884**