



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 26/06/2013 to 26/06/2013

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
2013/06/26	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	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
2013/06/26	2025	01/08/2013			Bond Future	106.1573	106.1573	108.4714	108.4714	2.180	0.0000	0.0000	0
2013/06/26	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	2025	01/08/2013	117.99	Put	Bond Future	11,832.6900	11.8327	9,518.5600	9.5186	(19.557)	0	0	0
2013/06/26	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	2025	01/08/2013	118.00	Put	Bond Future	11,842.6900	11.8427	9,528.5600	9.5286	(19.541)	0	0	0
2013/06/26	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	2025	01/08/2013	118.01	Put	Bond Future	11,852.6900	11.8527	9,538.5600	9.5386	(19.524)	0	0	0
2013/06/26	2038	01/08/2013			Bond Future	101.2706	101.2706	101.3680	101.3680	0.096	0.0000	0.0000	0
2013/06/26	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	2038	01/08/2013	114.99	Put	Bond Future	13,719.3900	13.7194	13,622.0200	13.6220	(0.710)	0	0	0
2013/06/26	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	2038	01/08/2013	115.00	Put	Bond Future	13,729.3900	13.7294	13,632.0200	13.6320	(0.709)	0	0	0
2013/06/26	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	2038	01/08/2013	115.01	Put	Bond Future	13,739.3900	13.7394	13,642.0200	13.6420	(0.709)	0	0	0
2013/06/26	2050	01/08/2013			Bond Future	103.0827	103.0827	103.1815	103.1815	0.096	0.0000	0.0000	122
2013/06/26	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	2050	01/08/2013	118.99	Put	Bond Future	15,907.3200	15.9073	15,808.5000	15.8085	(0.621)	0	0	0
2013/06/26	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	2050	01/08/2013	119.00	Put	Bond Future	15,917.3200	15.9173	15,818.5000	15.8185	(0.621)	0	0	0
2013/06/26	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	2050	01/08/2013	119.01	Put	Bond Future	15,927.3200	15.9273	15,828.5000	15.8285	(0.620)	0	0	0
2013/06/26	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	AL37	01/08/2013			Index Future	395.8590	395.8590	396.9090	396.9090	0.265	0.0000	0.0000	56
2013/06/26	AL37	07/11/2013			Index Future	401.4440	401.4440	402.5090	402.5090	0.265	0.0000	0.0000	0
2013/06/26	AL7T	01/08/2013			Index Future	467.9690	467.9690	469.9890	469.9890	0.432	0.0000	0.0000	1
2013/06/26	AL7T	07/11/2013			Index Future	474.5720	474.5720	476.6200	476.6200	0.432	0.0000	0.0000	0
2013/06/26	ALBI	01/08/2013			Index Future	422.0560	422.0560	423.8820	423.8820	0.433	0.0000	0.0000	738
2013/06/26	ALBI	07/11/2013			Index Future	428.0120	428.0120	429.8620	429.8620	0.432	0.0000	0.0000	85
2013/06/26	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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2013/06/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/06/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	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
2013/06/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/26	EL28	01/08/2013			Bond Future	107.5717	107.5717	107.6748	107.6748	0.096	0.0000	0.0000	0
2013/06/26	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	EL28	01/08/2013	114.99	Put	Bond Future	7,418.2900	7.4183	7,315.2500	7.3152	(1.389)	0	0	0
2013/06/26	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	EL28	01/08/2013	115.00	Put	Bond Future	7,428.2900	7.4283	7,325.2500	7.3252	(1.387)	0	0	0
2013/06/26	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	EL28	01/08/2013	115.01	Put	Bond Future	7,438.2900	7.4383	7,335.2500	7.3352	(1.385)	0	0	0
2013/06/26	ES33	01/08/2013			Bond Future	9.5330	84.8722	9.4381	85.5995	(0.995)	0.0000	0.0000	6,292
2013/06/26	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	ES33	01/08/2013	9.00	Put	Bond Future	4,219.9900	4.2200	3,492.6500	3.4926	(17.236)	0	0	0
2013/06/26	ES33	01/08/2013	91.02	Call	Bond Future	73,820.8800	73.8209	74,548.2200	74.5482	0.985	0	0	0
2013/06/26	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	ES33	07/11/2013			Bond Future	9.6565	82.2885	9.5583	83.0260	(1.017)	0.0000	0.0000	0
2013/06/26	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	ES33	07/11/2013	8.49	Put	Bond Future	9,475.7700	9.4758	8,738.2100	8.7382	(7.784)	0	0	0
2013/06/26	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	ES33	07/11/2013	8.50	Put	Bond Future	9,387.4900	9.3875	8,649.9300	8.6499	(7.857)	0	0	0
2013/06/26	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	ES33	07/11/2013	8.51	Put	Bond Future	9,299.3400	9.2993	8,561.7800	8.5618	(7.931)	0	0	0
2013/06/26	GOVI	01/08/2013			GOVI	421.3380	421.3380	423.1260	423.1260	0.424	0.0000	0.0000	395
2013/06/26	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	GOVI	01/08/2013	445.99	Put	GOVI	246,520.0000	24.6520	228,640.0000	22.8640	(7.253)	0	0	0
2013/06/26	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	GOVI	01/08/2013	446.00	Put	GOVI	246,620.0000	24.6620	228,740.0000	22.8740	(7.250)	0	0	0
2013/06/26	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	GOVI	01/08/2013	446.01	Put	GOVI	246,720.0000	24.6720	228,840.0000	22.8840	(7.247)	0	0	0
2013/06/26	GOVI	07/11/2013			GOVI	427.2830	427.2830	429.0960	429.0960	0.424	0.0000	0.0000	0
2013/06/26	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	GOVI	07/11/2013	445.99	Put	GOVI	187,070.0000	18.7070	168,940.0000	16.8940	(9.692)	0	0	0
2013/06/26	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	GOVI	07/11/2013	446.00	Put	GOVI	187,170.0000	18.7170	169,040.0000	16.9040	(9.686)	0	0	0
2013/06/26	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	GOVI	07/11/2013	446.01	Put	GOVI	187,270.0000	18.7270	169,140.0000	16.9140	(9.681)	0	0	0
2013/06/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/06/26	IGOV	01/08/2013			Index Future	191.4770	191.4770	191.9260	191.9260	0.234	0.0000	0.0000	1,051
2013/06/26	IGOV	07/11/2013			Index Future	194.2040	194.2040	194.6590	194.6590	0.234	0.0000	0.0000	7
2013/06/26	ILBI	01/08/2013			Index Future	507.2590	507.2590	512.1280	512.1280	0.960	0.0000	0.0000	186
2013/06/26	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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2013/06/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/06/26	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/06/26	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/06/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/06/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/06/26	JBAF	17/07/2013			Jibar Tradeable Future	5.1900	94.8100	5.1800	94.8200	(0.193)	0.0000	0.0000	0
2013/06/26	JBAF	21/08/2013			Jibar Tradeable Future	5.2300	94.7700	5.2200	94.7800	(0.191)	0.0000	0.0000	0
2013/06/26	JBAF	18/09/2013			Jibar Tradeable Future	5.2500	94.7500	5.2200	94.7800	(0.571)	0.0000	0.0000	700
2013/06/26	JBAF	16/10/2013			Jibar Tradeable Future	5.3300	94.6700	5.3000	94.7000	(0.563)	0.0000	0.0000	0
2013/06/26	JBAF	20/11/2013			Jibar Tradeable Future	5.4500	94.5500	5.3900	94.6100	(1.101)	0.0000	0.0000	0
2013/06/26	JBAF	18/12/2013			Jibar Tradeable Future	5.5600	94.4400	5.5200	94.4800	(0.719)	0.0000	0.0000	1,500
2013/06/26	JBAF	15/01/2014			Jibar Tradeable Future	5.6500	94.3500	5.6500	94.3500	0.000	0.0000	0.0000	0
2013/06/26	JBAF	19/03/2014			Jibar Tradeable Future	6.0300	93.9700	5.9600	94.0400	(1.161)	0.0000	0.0000	400
2013/06/26	JBAF	18/06/2014			Jibar Tradeable Future	6.3700	93.6300	6.2800	93.7200	(1.413)	0.0000	0.0000	1,000
2013/06/26	JBAF	17/09/2014			Jibar Tradeable Future	6.6600	93.3400	6.5900	93.4100	(1.051)	0.0000	0.0000	0
2013/06/26	JBAF	17/12/2014			Jibar Tradeable Future	6.9400	93.0600	6.8700	93.1300	(1.009)	0.0000	0.0000	0
2013/06/26	JBAF	18/03/2015			Jibar Tradeable Future	7.1900	92.8100	7.1300	92.8700	(0.834)	0.0000	0.0000	250
2013/06/26	R023	01/08/2013			Bond Future	7.9674	101.9031	7.8879	102.4250	(0.997)	0.0000	0.0000	9,547
2013/06/26	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R023	01/08/2013	7.29	Put	Bond Future	4,566.6900	4.5667	4,044.7900	4.0448	(11.428)	0	0	0
2013/06/26	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R023	01/08/2013	7.30	Put	Bond Future	4,497.3200	4.4973	3,975.4200	3.9754	(11.605)	0	0	0
2013/06/26	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R023	01/08/2013	7.31	Put	Bond Future	4,428.0100	4.4280	3,906.1100	3.9061	(11.786)	0	0	0
2013/06/26	R023	07/11/2013			Bond Future	8.0785	99.4252	7.9956	99.9544	(1.026)	0.0000	0.0000	0
2013/06/26	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R023	07/11/2013	6.49	Put	Bond Future	10,816.8900	10.8169	10,287.7000	10.2877	(4.892)	0	0	0
2013/06/26	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R023	07/11/2013	6.50	Put	Bond Future	10,744.1600	10.7442	10,214.9700	10.2150	(4.925)	0	0	0
2013/06/26	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R023	07/11/2013	6.51	Put	Bond Future	10,671.4800	10.6715	10,142.2900	10.1423	(4.959)	0	0	0
2013/06/26	R157	01/08/2013			Bond Future	6.4602	118.9373	6.3655	119.1377	(1.465)	0.0000	0.0000	23,011
2013/06/26	R157	01/08/2013	116.11	Call	Bond Future	89,481.7000	89.4817	89,682.1000	89.6821	0.224	0	0	0
2013/06/26	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R157	07/11/2013			Bond Future	6.6556	113.8092	6.5452	114.0124	(1.658)	0.0000	0.0000	0
2013/06/26	R157	07/11/2013	5.59	Call	Bond Future	146.5100	0.1465	198.0000	0.1980	35.144	0	0	0
2013/06/26	R157	07/11/2013	5.59	Put	Bond Future	2,129.1300	2.1291	1,977.4600	1.9775	(7.124)	0	0	0
2013/06/26	R157	07/11/2013	5.60	Call	Bond Future	149.4600	0.1495	201.6300	0.2016	34.906	0	0	0
2013/06/26	R157	07/11/2013	5.60	Put	Bond Future	2,113.2600	2.1133	1,962.2700	1.9623	(7.145)	0	0	0
2013/06/26	R157	07/11/2013	5.61	Call	Bond Future	152.4600	0.1525	205.3100	0.2053	34.665	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
2013/06/26	R157	07/11/2013	5.61	Put	Bond Future	2,097.4400	2.0974	1,947.1300	1.9471	(7.166)	0	0	0
2013/06/26	R157	06/02/2014			Bond Future	6.8820	115.3391	6.7521	115.5447	(1.888)	0.0000	0.0000	0
2013/06/26	R157	06/02/2014	5.66	Call	Bond Future	217.2800	0.2173	278.1700	0.2782	28.024	0	0	0
2013/06/26	R157	06/02/2014	5.66	Put	Bond Future	2,172.5300	2.1725	2,027.8000	2.0278	(6.662)	0	0	0
2013/06/26	R157	06/02/2014	5.64	Call	Bond Future	211.4800	0.2115	271.2900	0.2713	28.282	0	0	0
2013/06/26	R157	06/02/2014	5.64	Put	Bond Future	2,199.1200	2.1991	2,053.3100	2.0533	(6.630)	0	0	0
2013/06/26	R157	06/02/2014	5.65	Call	Bond Future	214.3700	0.2144	274.7100	0.2747	28.148	0	0	0
2013/06/26	R157	06/02/2014	5.65	Put	Bond Future	2,185.8100	2.1858	2,040.5300	2.0405	(6.647)	0	0	0
2013/06/26	R157	08/05/2014			Bond Future	7.1680	110.0918	7.0115	110.3002	(2.184)	0.0000	0.0000	0
2013/06/26	R157	08/05/2014	5.21	Call	Bond Future	132.9000	0.1329	159.5700	0.1596	20.068	0	0	0
2013/06/26	R157	08/05/2014	5.21	Put	Bond Future	2,781.1500	2.7812	2,599.4500	2.5994	(6.533)	0	0	0
2013/06/26	R157	08/05/2014	5.19	Call	Bond Future	129.6900	0.1297	155.8300	0.1558	20.156	0	0	0
2013/06/26	R157	08/05/2014	5.19	Put	Bond Future	2,805.4600	2.8055	2,623.2300	2.6232	(6.496)	0	0	0
2013/06/26	R157	08/05/2014	5.20	Call	Bond Future	131.2900	0.1313	157.6900	0.1577	20.108	0	0	0
2013/06/26	R157	08/05/2014	5.20	Put	Bond Future	2,793.3000	2.7933	2,611.3300	2.6113	(6.515)	0	0	0
2013/06/26	R186	01/08/2013			Bond Future	8.2404	119.4089	8.1663	120.0796	(0.899)	8.1820	8.1820	59,181
2013/06/26	R186	01/08/2013	7.20	Call	Bond Future	50.9600	0.0510	82.4000	0.0824	61.695	0	0	6,800
2013/06/26	R186	01/08/2013	7.20	Put	Bond Future	9,981.3700	9.9814	9,342.0900	9.3421	(6.405)	0	0	2,957
2013/06/26	R186	01/08/2013	7.25	Call	Bond Future	65.4700	0.0655	103.8600	0.1039	58.638	0	0	5,315
2013/06/26	R186	01/08/2013	7.25	Put	Bond Future	9,492.5000	9.4925	8,860.1700	8.8602	(6.661)	0	0	0
2013/06/26	R186	01/08/2013	7.80	Call	Bond Future	609.4800	0.6095	807.1000	0.8071	32.424	0	0	0
2013/06/26	R186	01/08/2013	7.80	Put	Bond Future	4,676.6300	4.6766	4,203.5300	4.2035	(10.116)	0	0	20
2013/06/26	R186	01/08/2013	8.00	Call	Bond Future	1,109.2700	1.1093	1,398.5500	1.3985	26.078	0	0	0
2013/06/26	R186	01/08/2013	8.00	Put	Bond Future	3,305.3300	3.3053	2,923.8900	2.9239	(11.540)	0	0	0
2013/06/26	R186	01/08/2013	7.00	Call	Bond Future	17.1200	0.0171	30.0300	0.0300	75.409	0	0	0
2013/06/26	R186	01/08/2013	7.00	Put	Bond Future	11,988.8000	11.9888	11,330.9900	11.3310	(5.487)	0	0	4,100
2013/06/26	R186	01/08/2013	9.00	Call	Bond Future	6,812.9400	6.8129	7,443.6700	7.4437	9.258	0	0	0
2013/06/26	R186	01/08/2013	9.00	Put	Bond Future	234.0200	0.2340	194.0300	0.1940	(17.088)	0	0	0
2013/06/26	R186	01/08/2013	128.26	Call	Bond Future	110,136.5000	110.1365	110,807.2200	110.8072	0.609	0	0	0
2013/06/26	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R186	01/08/2013	7.50	Call	Bond Future	202.8300	0.2028	293.0100	0.2930	44.461	0	0	6,800
2013/06/26	R186	01/08/2013	7.50	Put	Bond Future	7,153.7700	7.1538	6,573.2300	6.5732	(8.115)	0	0	0
2013/06/26	R186	01/08/2013	6.75	Call	Bond Future	3.7800	0.0038	7.4100	0.0074	96.032	0	0	1,000
2013/06/26	R186	01/08/2013	6.75	Put	Bond Future	14,590.8200	14.5908	13,923.7300	13.9237	(4.572)	0	0	0
2013/06/26	R186	01/08/2013	6.80	Call	Bond Future	5.2000	0.0052	9.9600	0.0100	91.538	0	0	0
2013/06/26	R186	01/08/2013	6.80	Put	Bond Future	14,063.4000	14.0634	13,397.4400	13.3974	(4.735)	0	0	100
2013/06/26	R186	01/08/2013	8.80	Call	Bond Future	5,350.4400	5.3504	5,947.3800	5.9474	11.157	0	0	0
2013/06/26	R186	01/08/2013	8.80	Put	Bond Future	452.2400	0.4522	378.4600	0.3785	(16.314)	0	0	6,800
2013/06/26	R186	01/08/2013	6.50	Call	Bond Future	0.6700	0.0007	1.4900	0.0015	122.388	0	0	500
2013/06/26	R186	01/08/2013	6.50	Put	Bond Future	17,276.0200	17.2760	16,606.1200	16.6061	(3.878)	0	0	0
2013/06/26	R186	07/11/2013			Bond Future	8.3449	121.0937	8.2679	121.7739	(0.922)	8.3240	8.2770	540
2013/06/26	R186	07/11/2013	6.50	Call	Bond Future	198.7800	0.1988	263.7100	0.2637	32.664	0	0	5,290
2013/06/26	R186	07/11/2013	6.50	Put	Bond Future	18,150.5400	18.1505	17,535.2800	17.5353	(3.390)	0	0	0
2013/06/26	R186	07/11/2013	6.75	Call	Bond Future	340.8600	0.3409	438.0800	0.4381	28.522	0	0	1,000
2013/06/26	R186	07/11/2013	6.75	Put	Bond Future	15,646.2100	15.6462	15,063.2400	15.0632	(3.726)	0	0	0
2013/06/26	R186	07/11/2013	8.00	Call	Bond Future	2,705.6900	2.7057	3,079.5600	3.0796	13.818	0	0	1,000
2013/06/26	R186	07/11/2013	8.00	Put	Bond Future	5,798.0600	5.7981	5,491.7400	5.4917	(5.283)	0	0	0

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2013/06/26	R186	07/11/2013	8.15	Call	Bond Future	3,248.2300	3.2482	3,659.2000	3.6592	12.652	0	0	0
2013/06/26	R186	07/11/2013	8.15	Put	Bond Future	4,981.7500	4.9818	4,712.5300	4.7125	(5.404)	0	0	0
2013/06/26	R186	07/11/2013	8.16	Call	Bond Future	3,286.6200	3.2866	3,700.0200	3.7000	12.578	0	0	0
2013/06/26	R186	07/11/2013	8.16	Put	Bond Future	4,930.3200	4.9303	4,663.5300	4.6635	(5.411)	0	0	0
2013/06/26	R186	07/11/2013	8.75	Call	Bond Future	6,034.9900	6.0350	6,572.8500	6.5728	8.912	0	0	0
2013/06/26	R186	07/11/2013	8.75	Put	Bond Future	2,543.8300	2.5438	2,401.5000	2.4015	(5.595)	0	0	1,030
2013/06/26	R186	07/11/2013	9.00	Call	Bond Future	7,434.8900	7.4349	8,011.8900	8.0119	7.761	0	0	0
2013/06/26	R186	07/11/2013	9.00	Put	Bond Future	1,862.3600	1.8624	1,759.1700	1.7592	(5.541)	0	0	1,200
2013/06/26	R186	07/11/2013	8.14	Call	Bond Future	3,210.1000	3.2101	3,618.6400	3.6186	12.727	0	0	0
2013/06/26	R186	07/11/2013	8.14	Put	Bond Future	5,033.5400	5.0335	4,761.8900	4.7619	(5.397)	0	0	0
2013/06/26	R186	06/02/2014			Bond Future	8.4426	117.4311	8.3629	118.1201	(0.944)	0.0000	0.0000	0
2013/06/26	R186	06/02/2014	7.75	Call	Bond Future	2,610.7600	2.6108	3,038.3900	3.0384	16.380	0	0	0
2013/06/26	R186	06/02/2014	7.75	Put	Bond Future	8,793.8000	8.7938	8,532.4300	8.5324	(2.972)	0	0	0
2013/06/26	R186	06/02/2014	7.76	Call	Bond Future	2,639.3000	2.6393	3,069.2200	3.0692	16.289	0	0	0
2013/06/26	R186	06/02/2014	7.76	Put	Bond Future	8,729.8300	8.7298	8,470.7500	8.4708	(2.968)	0	0	0
2013/06/26	R186	06/02/2014	7.74	Call	Bond Future	2,582.4200	2.5824	3,007.7600	3.0078	16.471	0	0	0
2013/06/26	R186	06/02/2014	7.74	Put	Bond Future	8,858.0600	8.8581	8,594.4000	8.5944	(2.976)	0	0	0
2013/06/26	R186	08/05/2014			Bond Future	8.5446	119.0214	8.4620	119.7197	(0.967)	0.0000	0.0000	0
2013/06/26	R186	08/05/2014	7.10	Call	Bond Future	1,623.1300	1.6231	1,768.4100	1.7684	8.951	0	0	0
2013/06/26	R186	08/05/2014	7.10	Put	Bond Future	14,727.5000	14.7275	14,174.5100	14.1745	(3.755)	0	0	0
2013/06/26	R186	08/05/2014	7.11	Call	Bond Future	1,640.5500	1.6406	1,787.0600	1.7871	8.931	0	0	0
2013/06/26	R186	08/05/2014	7.11	Put	Bond Future	14,647.2900	14.6473	14,095.5300	14.0955	(3.767)	0	0	0
2013/06/26	R186	08/05/2014	7.09	Call	Bond Future	1,605.8500	1.6059	1,749.9100	1.7499	8.971	0	0	0
2013/06/26	R186	08/05/2014	7.09	Put	Bond Future	14,807.9600	14.8080	14,253.7500	14.2538	(3.743)	0	0	0
2013/06/26	R197	01/08/2013			Bond Future	274.2361	274.2361	274.4778	274.4778	0.088	0.0000	0.0000	2,546
2013/06/26	R197	01/08/2013	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R197	01/08/2013	294.99	Put	Bond Future	20,753.9400	20.7539	20,512.1500	20.5122	(1.165)	0	0	0
2013/06/26	R197	01/08/2013	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R197	01/08/2013	295.00	Put	Bond Future	20,763.9400	20.7639	20,522.1500	20.5222	(1.164)	0	0	0
2013/06/26	R197	01/08/2013	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R197	01/08/2013	295.01	Put	Bond Future	20,773.9400	20.7739	20,532.1500	20.5322	(1.164)	0	0	0
2013/06/26	R201	01/08/2013			Bond Future	5.9158	104.7766	5.8204	104.9042	(1.612)	0.0000	0.0000	0
2013/06/26	R201	01/08/2013	107.45	Call	Bond Future	67,530.9300	67.5309	67,658.5600	67.6586	0.189	0	0	0
2013/06/26	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R201	07/11/2013			Bond Future	6.0733	106.2550	5.9534	106.3844	(1.973)	0.0000	0.0000	0
2013/06/26	R201	07/11/2013	4.79	Call	Bond Future	45.3300	0.0453	68.3600	0.0684	50.805	0	0	0
2013/06/26	R201	07/11/2013	4.79	Put	Bond Future	1,443.1000	1.4431	1,336.7700	1.3368	(7.368)	0	0	0
2013/06/26	R201	07/11/2013	4.80	Call	Bond Future	46.3500	0.0463	69.7400	0.0697	50.464	0	0	0
2013/06/26	R201	07/11/2013	4.80	Put	Bond Future	1,433.1200	1.4331	1,327.1500	1.3272	(7.394)	0	0	0
2013/06/26	R201	07/11/2013	4.81	Call	Bond Future	47.3800	0.0474	71.1300	0.0711	50.127	0	0	0
2013/06/26	R201	07/11/2013	4.81	Put	Bond Future	1,423.1500	1.4231	1,317.5400	1.3175	(7.421)	0	0	0
2013/06/26	R201	06/02/2014			Bond Future	6.2703	103.2747	6.1142	103.4055	(2.489)	0.0000	0.0000	0
2013/06/26	R201	06/02/2014	5.26	Call	Bond Future	141.4400	0.1414	185.2100	0.1852	30.946	0	0	0
2013/06/26	R201	06/02/2014	5.26	Put	Bond Future	993.2300	0.9932	906.1300	0.9061	(8.769)	0	0	0
2013/06/26	R201	06/02/2014	5.24	Call	Bond Future	137.5000	0.1375	180.7800	0.1808	31.476	0	0	0
2013/06/26	R201	06/02/2014	5.24	Put	Bond Future	1,006.2700	1.0063	918.6800	0.9187	(8.704)	0	0	0

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2013/06/26	R201	06/02/2014	5.25	Call	Bond Future	139.3400	0.1393	182.9900	0.1830	31.326	0	0	0
2013/06/26	R201	06/02/2014	5.25	Put	Bond Future	999.6200	0.9996	912.4000	0.9124	(8.725)	0	0	0
2013/06/26	R201	08/05/2014			Bond Future	6.6195	104.6732	6.3966	104.8058	(3.368)	0.0000	0.0000	0
2013/06/26	R201	08/05/2014	4.76	Call	Bond Future	79.6000	0.0796	100.6900	0.1007	26.495	0	0	0
2013/06/26	R201	08/05/2014	4.76	Put	Bond Future	1,195.4800	1.1955	1,083.9500	1.0839	(9.329)	0	0	0
2013/06/26	R201	08/05/2014	4.74	Call	Bond Future	77.8600	0.0779	98.5900	0.0986	26.625	0	0	0
2013/06/26	R201	08/05/2014	4.74	Put	Bond Future	1,205.8600	1.2059	1,093.9700	1.0940	(9.279)	0	0	0
2013/06/26	R201	08/05/2014	4.75	Call	Bond Future	78.7200	0.0787	99.6300	0.0996	26.563	0	0	0
2013/06/26	R201	08/05/2014	4.75	Put	Bond Future	1,200.6600	1.2007	1,088.9500	1.0889	(9.304)	0	0	0
2013/06/26	R202	01/08/2013			Bond Future	199.0992	199.0992	200.4949	200.4949	0.701	0.0000	0.0000	44,020
2013/06/26	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R202	01/08/2013	222.99	Put	Bond Future	23,890.7800	23.8908	22,495.0500	22.4951	(5.842)	0	0	0
2013/06/26	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R202	01/08/2013	223.00	Put	Bond Future	23,900.7800	23.9008	22,505.0500	22.5051	(5.840)	0	0	0
2013/06/26	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R202	01/08/2013	223.01	Put	Bond Future	23,910.7800	23.9108	22,515.0500	22.5151	(5.837)	0	0	0
2013/06/26	R203	01/08/2013			Bond Future	7.2438	106.7371	7.1775	106.9745	(0.915)	0.0000	0.0000	3,923
2013/06/26	R203	01/08/2013	109.11	Call	Bond Future	93,523.9400	93.5239	93,761.2800	93.7613	0.254	0	0	0
2013/06/26	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R203	07/11/2013			Bond Future	7.4055	104.0838	7.3337	104.3244	(0.969)	0.0000	0.0000	0
2013/06/26	R203	07/11/2013	5.71	Call	Bond Future	60.1800	0.0602	73.8000	0.0738	22.632	0	0	15
2013/06/26	R203	07/11/2013	5.71	Put	Bond Future	5,933.6000	5.9336	5,706.5800	5.7066	(3.826)	0	0	0
2013/06/26	R203	07/11/2013	5.99	Call	Bond Future	116.6000	0.1166	139.9400	0.1399	20.017	0	0	0
2013/06/26	R203	07/11/2013	5.99	Put	Bond Future	4,992.2500	4.9923	4,774.9500	4.7750	(4.353)	0	0	0
2013/06/26	R203	07/11/2013	6.00	Call	Bond Future	119.2400	0.1192	143.0100	0.1430	19.935	0	0	0
2013/06/26	R203	07/11/2013	6.00	Put	Bond Future	4,959.4600	4.9595	4,742.5900	4.7426	(4.373)	0	0	0
2013/06/26	R203	07/11/2013	6.01	Call	Bond Future	121.9400	0.1219	146.1300	0.1461	19.838	0	0	0
2013/06/26	R203	07/11/2013	6.01	Put	Bond Future	4,926.7500	4.9268	4,710.3000	4.7103	(4.393)	0	0	0
2013/06/26	R203	07/11/2013	571.00	Call	Bond Future	101,854.2600	101.8543	102,094.9000	102.0949	0.236	0	0	0
2013/06/26	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R203	06/02/2014			Bond Future	7.5713	105.4828	7.4936	105.7265	(1.026)	0.0000	0.0000	0
2013/06/26	R203	06/02/2014	6.16	Call	Bond Future	303.8200	0.3038	344.7600	0.3448	13.475	0	0	0
2013/06/26	R203	06/02/2014	6.16	Put	Bond Future	4,845.3900	4.8454	4,642.6700	4.6427	(4.184)	0	0	0
2013/06/26	R203	06/02/2014	5.95	Call	Bond Future	220.1600	0.2202	252.0000	0.2520	14.462	0	0	16
2013/06/26	R203	06/02/2014	5.95	Put	Bond Future	5,458.5600	5.4586	5,246.7400	5.2467	(3.881)	0	0	0
2013/06/26	R203	06/02/2014	6.14	Call	Bond Future	294.8900	0.2949	334.9000	0.3349	13.568	0	0	0
2013/06/26	R203	06/02/2014	6.14	Put	Bond Future	4,902.5900	4.9026	4,698.9400	4.6989	(4.154)	0	0	0
2013/06/26	R203	06/02/2014	6.15	Call	Bond Future	299.3300	0.2993	339.8000	0.3398	13.520	0	0	0
2013/06/26	R203	06/02/2014	6.15	Put	Bond Future	4,873.9600	4.8740	4,670.7700	4.6708	(4.169)	0	0	0
2013/06/26	R203	08/05/2014			Bond Future	7.7508	102.7500	7.6664	102.9970	(1.089)	0.0000	0.0000	0
2013/06/26	R203	08/05/2014	5.76	Call	Bond Future	254.0800	0.2541	281.6200	0.2816	10.839	0	0	0
2013/06/26	R203	08/05/2014	5.76	Put	Bond Future	6,281.7800	6.2818	6,062.4000	6.0624	(3.492)	0	0	0
2013/06/26	R203	08/05/2014	7.40	Call	Bond Future	1,469.4500	1.4694	1,573.9200	1.5739	7.109	0	0	16
2013/06/26	R203	08/05/2014	7.40	Put	Bond Future	2,500.8200	2.5008	2,358.3700	2.3584	(5.696)	0	0	0
2013/06/26	R203	08/05/2014	5.74	Call	Bond Future	247.6200	0.2476	274.5700	0.2746	10.884	0	0	0
2013/06/26	R203	08/05/2014	5.74	Put	Bond Future	6,338.0800	6.3381	6,118.1100	6.1181	(3.471)	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
2013/06/26	R203	08/05/2014	5.75	Call	Bond Future	250.8300	0.2508	278.0800	0.2781	10.864	0	0	0
2013/06/26	R203	08/05/2014	5.75	Put	Bond Future	6,309.9100	6.3099	6,090.2400	6.0902	(3.481)	0	0	0
2013/06/26	R204	01/08/2013			Bond Future	7.4367	103.4503	7.3765	103.7177	(0.810)	0.0000	0.0000	25,172
2013/06/26	R204	01/08/2013	110.75	Call	Bond Future	94,566.7800	94.5668	94,834.2300	94.8342	0.283	0	0	0
2013/06/26	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R204	07/11/2013			Bond Future	7.5744	104.9099	7.5102	105.1811	(0.848)	0.0000	0.0000	0
2013/06/26	R204	07/11/2013	6.29	Call	Bond Future	239.5200	0.2395	304.7100	0.3047	27.217	0	0	0
2013/06/26	R204	07/11/2013	6.29	Put	Bond Future	5,837.5500	5.8375	5,631.5400	5.6315	(3.529)	0	0	0
2013/06/26	R204	07/11/2013	6.30	Call	Bond Future	244.5500	0.2445	310.6500	0.3107	27.029	0	0	0
2013/06/26	R204	07/11/2013	6.30	Put	Bond Future	5,797.5600	5.7976	5,592.4600	5.5925	(3.538)	0	0	0
2013/06/26	R204	07/11/2013	6.31	Call	Bond Future	249.6600	0.2497	316.6700	0.3167	26.841	0	0	0
2013/06/26	R204	07/11/2013	6.31	Put	Bond Future	5,757.6700	5.7577	5,553.4800	5.5535	(3.546)	0	0	0
2013/06/26	R204	07/11/2013	7.00	Call	Bond Future	847.0100	0.8470	987.8600	0.9879	16.629	0	0	0
2013/06/26	R204	07/11/2013	7.00	Put	Bond Future	3,305.3100	3.3053	3,174.9600	3.1750	(3.944)	0	0	1,270
2013/06/26	R204	06/02/2014			Bond Future	7.7087	102.2894	7.6405	102.5640	(0.885)	0.0000	0.0000	0
2013/06/26	R204	06/02/2014	6.40	Call	Bond Future	527.3800	0.5274	662.3400	0.6623	25.591	0	0	0
2013/06/26	R204	06/02/2014	6.40	Put	Bond Future	5,958.0800	5.9581	5,818.4700	5.8185	(2.343)	0	0	0
2013/06/26	R204	06/02/2014	6.41	Call	Bond Future	534.4800	0.5345	670.4800	0.6705	25.445	0	0	0
2013/06/26	R204	06/02/2014	6.41	Put	Bond Future	5,922.3500	5.9224	5,783.7800	5.7838	(2.340)	0	0	0
2013/06/26	R204	06/02/2014	6.39	Call	Bond Future	520.3500	0.5203	654.2700	0.6543	25.737	0	0	0
2013/06/26	R204	06/02/2014	6.39	Put	Bond Future	5,993.9000	5.9939	5,853.2500	5.8533	(2.347)	0	0	0
2013/06/26	R204	08/05/2014			Bond Future	7.8568	103.6746	7.7840	103.9529	(0.926)	0.0000	0.0000	0
2013/06/26	R204	08/05/2014	6.05	Call	Bond Future	504.9200	0.5049	546.0900	0.5461	8.154	0	0	0
2013/06/26	R204	08/05/2014	6.05	Put	Bond Future	7,702.6600	7.7027	7,465.5500	7.4655	(3.078)	0	0	0
2013/06/26	R204	08/05/2014	6.06	Call	Bond Future	510.6600	0.5107	552.2200	0.5522	8.138	0	0	0
2013/06/26	R204	08/05/2014	6.06	Put	Bond Future	7,666.8600	7.6669	7,430.1400	7.4301	(3.088)	0	0	0
2013/06/26	R204	08/05/2014	6.04	Call	Bond Future	499.2200	0.4992	540.0200	0.5400	8.173	0	0	0
2013/06/26	R204	08/05/2014	6.04	Put	Bond Future	7,738.5100	7.7385	7,501.0300	7.5010	(3.069)	0	0	0
2013/06/26	R206	01/08/2013			Bond Future	5.5368	101.2616	5.4148	101.3151	(2.205)	0.0000	0.0000	0
2013/06/26	R206	01/08/2013	103.94	Call	Bond Future	30,263.4400	30.2634	30,317.0200	30.3170	0.177	0	0	0
2013/06/26	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R206	07/11/2013			Bond Future	5.8849	102.6904	5.5805	102.7446	(5.172)	0.0000	0.0000	0
2013/06/26	R206	07/11/2013	4.29	Call	Bond Future	19.9600	0.0200	30.6200	0.0306	53.407	0	0	0
2013/06/26	R206	07/11/2013	4.29	Put	Bond Future	305.0000	0.3050	261.3900	0.2614	(14.298)	0	0	0
2013/06/26	R206	07/11/2013	4.30	Call	Bond Future	20.2200	0.0202	30.9800	0.0310	53.215	0	0	0
2013/06/26	R206	07/11/2013	4.30	Put	Bond Future	303.4600	0.3035	259.9500	0.2600	(14.338)	0	0	0
2013/06/26	R206	07/11/2013	4.31	Call	Bond Future	20.4900	0.0205	31.3400	0.0313	52.953	0	0	0
2013/06/26	R206	07/11/2013	4.31	Put	Bond Future	301.9400	0.3019	258.5200	0.2585	(14.380)	0	0	0
2013/06/26	R207	01/08/2013			Bond Future	7.6904	98.2222	7.6200	98.5704	(0.915)	0.0000	0.0000	23,757
2013/06/26	R207	01/08/2013	106.18	Call	Bond Future	90,650.9600	90.6510	90,999.2000	90.9992	0.384	0	0	0
2013/06/26	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R207	07/11/2013			Bond Future	7.8180	99.6080	7.7438	99.9612	(0.950)	0.0000	0.0000	0
2013/06/26	R207	07/11/2013	6.69	Call	Bond Future	382.7700	0.3828	461.1500	0.4612	20.477	0	0	0
2013/06/26	R207	07/11/2013	6.69	Put	Bond Future	5,920.0700	5.9201	5,645.3200	5.6453	(4.641)	0	0	0
2013/06/26	R207	07/11/2013	6.70	Call	Bond Future	390.1100	0.3901	469.5300	0.4695	20.358	0	0	0

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2013/06/26	R207	07/11/2013	6.70	Put	Bond Future	5,876.6500	5.8766	5,602.9400	5.6029	(4.658)	0	0	0
2013/06/26	R207	07/11/2013	6.71	Call	Bond Future	397.5500	0.3976	478.0200	0.4780	20.241	0	0	0
2013/06/26	R207	07/11/2013	6.71	Put	Bond Future	5,833.3700	5.8334	5,560.7100	5.5607	(4.674)	0	0	0
2013/06/26	R207	06/02/2014			Bond Future	7.9428	97.3074	7.8646	97.6650	(0.985)	0.0000	0.0000	0
2013/06/26	R207	06/02/2014	6.66	Call	Bond Future	596.8500	0.5969	707.6500	0.7077	18.564	0	0	0
2013/06/26	R207	06/02/2014	6.66	Put	Bond Future	6,672.8000	6.6728	6,425.9800	6.4260	(3.699)	0	0	0
2013/06/26	R207	06/02/2014	6.64	Call	Bond Future	580.8300	0.5808	689.6700	0.6897	18.739	0	0	0
2013/06/26	R207	06/02/2014	6.64	Put	Bond Future	6,755.1400	6.7551	6,506.3600	6.5064	(3.683)	0	0	0
2013/06/26	R207	06/02/2014	6.65	Call	Bond Future	588.8000	0.5888	698.6200	0.6986	18.651	0	0	0
2013/06/26	R207	06/02/2014	6.65	Put	Bond Future	6,713.9100	6.7139	6,466.1100	6.4661	(3.691)	0	0	0
2013/06/26	R207	08/05/2014			Bond Future	8.0807	98.6251	7.9981	98.9876	(1.022)	0.0000	0.0000	0
2013/06/26	R207	08/05/2014	6.21	Call	Bond Future	530.3800	0.5304	581.3800	0.5814	9.616	0	0	0
2013/06/26	R207	08/05/2014	6.21	Put	Bond Future	9,166.0700	9.1661	8,854.6300	8.8546	(3.398)	0	0	0
2013/06/26	R207	08/05/2014	6.19	Call	Bond Future	518.1900	0.5182	568.2300	0.5682	9.657	0	0	0
2013/06/26	R207	08/05/2014	6.19	Put	Bond Future	9,251.1800	9.2512	8,938.7800	8.9388	(3.377)	0	0	0
2013/06/26	R207	08/05/2014	6.20	Call	Bond Future	524.2500	0.5242	574.7800	0.5748	9.639	0	0	0
2013/06/26	R207	08/05/2014	6.20	Put	Bond Future	9,208.5800	9.2086	8,896.6700	8.8967	(3.387)	0	0	0
2013/06/26	R208	01/08/2013			Bond Future	7.7702	96.5456	7.6954	96.9562	(0.961)	0.0000	0.0000	18,150
2013/06/26	R208	01/08/2013	101.40	Call	Bond Future	87,501.0900	87.5011	87,911.7200	87.9117	0.469	0	0	0
2013/06/26	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R208	07/11/2013			Bond Future	7.8874	94.5119	7.8090	94.9283	(0.993)	0.0000	0.0000	0
2013/06/26	R208	07/11/2013	6.79	Call	Bond Future	449.2100	0.4492	564.8800	0.5649	25.750	0	0	0
2013/06/26	R208	07/11/2013	6.79	Put	Bond Future	6,495.2900	6.4953	6,194.5700	6.1946	(4.630)	0	0	0
2013/06/26	R208	07/11/2013	6.80	Call	Bond Future	457.7100	0.4577	574.8000	0.5748	25.582	0	0	0
2013/06/26	R208	07/11/2013	6.80	Put	Bond Future	6,446.5600	6.4466	6,147.2600	6.1473	(4.643)	0	0	0
2013/06/26	R208	07/11/2013	6.81	Call	Bond Future	466.3200	0.4663	584.8500	0.5848	25.418	0	0	0
2013/06/26	R208	07/11/2013	6.81	Put	Bond Future	6,397.9900	6.3980	6,100.1300	6.1001	(4.656)	0	0	0
2013/06/26	R208	07/11/2013	7.50	Call	Bond Future	1,417.8400	1.4178	1,645.4400	1.6454	16.053	0	0	0
2013/06/26	R208	07/11/2013	7.50	Put	Bond Future	3,499.1800	3.4992	3,310.3900	3.3104	(5.395)	0	0	1,520
2013/06/26	R208	06/02/2014			Bond Future	7.9990	95.7824	7.9171	96.2041	(1.024)	0.0000	0.0000	0
2013/06/26	R208	06/02/2014	6.75	Call	Bond Future	697.9100	0.6979	867.4200	0.8674	24.288	0	0	0
2013/06/26	R208	06/02/2014	6.75	Put	Bond Future	7,389.5100	7.3895	7,137.3300	7.1373	(3.413)	0	0	0
2013/06/26	R208	06/02/2014	6.76	Call	Bond Future	707.8000	0.7078	878.7300	0.8787	24.149	0	0	0
2013/06/26	R208	06/02/2014	6.76	Put	Bond Future	7,343.5300	7.3435	7,092.7700	7.0928	(3.415)	0	0	0
2013/06/26	R208	06/02/2014	6.74	Call	Bond Future	688.5300	0.6885	856.6600	0.8567	24.419	0	0	0
2013/06/26	R208	06/02/2014	6.74	Put	Bond Future	7,436.0400	7.4360	7,182.4800	7.1825	(3.410)	0	0	0
2013/06/26	R208	08/05/2014			Bond Future	8.1163	93.6828	8.0305	94.1102	(1.057)	0.0000	0.0000	0
2013/06/26	R208	08/05/2014	6.30	Call	Bond Future	595.1100	0.5951	656.6000	0.6566	10.333	0	0	0
2013/06/26	R208	08/05/2014	6.30	Put	Bond Future	10,177.9300	10.1779	9,811.9900	9.8120	(3.595)	0	0	0
2013/06/26	R208	08/05/2014	6.31	Call	Bond Future	602.2000	0.6022	664.2900	0.6643	10.311	0	0	0
2013/06/26	R208	08/05/2014	6.31	Put	Bond Future	10,129.0300	10.1290	9,763.6900	9.7637	(3.607)	0	0	0
2013/06/26	R208	08/05/2014	6.29	Call	Bond Future	588.0900	0.5881	648.9800	0.6490	10.354	0	0	0
2013/06/26	R208	08/05/2014	6.29	Put	Bond Future	10,226.9200	10.2269	9,860.3800	9.8604	(3.584)	0	0	0
2013/06/26	R209	01/08/2013			Bond Future	8.9122	76.4451	8.8284	77.0928	(0.940)	0.0000	0.0000	15,308
2013/06/26	R209	01/08/2013	79.36	Call	Bond Future	66,496.0200	66.4960	67,143.7000	67.1437	0.974	0	0	0
2013/06/26	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2013/06/26	R209	01/08/2013	8.00	Call	Bond Future	108.5900	0.1086	170.9500	0.1709	57.427	0	0	0
2013/06/26	R209	01/08/2013	8.00	Put	Bond Future	7,662.4200	7.6624	7,077.1000	7.0771	(7.639)	0	0	2,000
2013/06/26	R209	07/11/2013			Bond Future	9.0067	74.3794	8.9203	75.0362	(0.960)	0.0000	0.0000	0
2013/06/26	R209	07/11/2013	8.65	Call	Bond Future	2,448.2100	2.4482	3,013.6800	3.0137	23.097	0	0	0
2013/06/26	R209	07/11/2013	8.65	Put	Bond Future	5,218.8700	5.2189	5,127.5100	5.1275	(1.751)	0	0	4,700
2013/06/26	R209	07/11/2013	8.79	Call	Bond Future	2,880.0300	2.8800	3,479.0400	3.4790	20.799	0	0	0
2013/06/26	R209	07/11/2013	8.79	Put	Bond Future	4,544.1900	4.5442	4,486.3700	4.4864	(1.272)	0	0	0
2013/06/26	R209	07/11/2013	8.80	Call	Bond Future	2,912.4300	2.9124	3,513.7400	3.5137	20.646	0	0	0
2013/06/26	R209	07/11/2013	8.80	Put	Bond Future	4,498.5100	4.4985	4,442.9900	4.4430	(1.234)	0	0	0
2013/06/26	R209	07/11/2013	9.25	Call	Bond Future	4,579.1500	4.5792	5,263.6600	5.2637	14.948	0	0	0
2013/06/26	R209	07/11/2013	9.25	Put	Bond Future	2,778.6600	2.7787	2,806.3400	2.8063	0.996	0	0	1,000
2013/06/26	R209	07/11/2013	9.40	Call	Bond Future	5,216.4400	5.2164	5,918.3200	5.9183	13.455	0	0	0
2013/06/26	R209	07/11/2013	9.40	Put	Bond Future	2,340.2300	2.3402	2,385.2800	2.3853	1.925	0	0	5,000
2013/06/26	R209	07/11/2013	9.50	Call	Bond Future	5,659.7200	5.6597	6,370.6600	6.3707	12.561	0	0	0
2013/06/26	R209	07/11/2013	9.50	Put	Bond Future	2,080.4800	2.0805	2,134.5900	2.1346	2.601	0	0	980
2013/06/26	R209	07/11/2013	9.70	Call	Bond Future	6,584.5300	6.5845	7,308.1200	7.3081	10.989	0	0	0
2013/06/26	R209	07/11/2013	9.70	Put	Bond Future	1,632.1700	1.6322	1,698.9300	1.6989	4.090	0	0	1,520
2013/06/26	R209	07/11/2013	8.81	Call	Bond Future	2,945.0400	2.9450	3,548.6400	3.5486	20.495	0	0	0
2013/06/26	R209	07/11/2013	8.81	Put	Bond Future	4,453.1600	4.4532	4,399.9300	4.3999	(1.195)	0	0	0
2013/06/26	R209	06/02/2014			Bond Future	9.0945	75.3793	9.0055	76.0447	(0.978)	0.0000	0.0000	0
2013/06/26	R209	06/02/2014	8.56	Call	Bond Future	3,045.6400	3.0456	3,528.0900	3.5281	15.841	0	0	0
2013/06/26	R209	06/02/2014	8.56	Put	Bond Future	7,190.2300	7.1902	7,007.2300	7.0072	(2.545)	0	0	0
2013/06/26	R209	06/02/2014	8.54	Call	Bond Future	2,989.5200	2.9895	3,468.0200	3.4680	16.006	0	0	0
2013/06/26	R209	06/02/2014	8.54	Put	Bond Future	7,296.2300	7.2962	7,109.2800	7.1093	(2.562)	0	0	0
2013/06/26	R209	06/02/2014	8.55	Call	Bond Future	3,017.5100	3.0175	3,497.9800	3.4980	15.923	0	0	0
2013/06/26	R209	06/02/2014	8.55	Put	Bond Future	7,243.0900	7.2431	7,058.1100	7.0581	(2.554)	0	0	0
2013/06/26	R209	08/05/2014			Bond Future	9.1837	73.2550	9.0921	73.9295	(0.998)	0.0000	0.0000	0
2013/06/26	R209	08/05/2014	7.86	Call	Bond Future	1,934.6800	1.9347	2,107.3500	2.1074	8.925	0	0	0
2013/06/26	R209	08/05/2014	7.86	Put	Bond Future	12,710.5700	12.7106	12,208.7200	12.2087	(3.948)	0	0	0
2013/06/26	R209	08/05/2014	7.84	Call	Bond Future	1,898.3100	1.8983	2,068.4600	2.0685	8.963	0	0	0
2013/06/26	R209	08/05/2014	7.84	Put	Bond Future	12,855.3800	12.8554	12,351.0100	12.3510	(3.923)	0	0	0
2013/06/26	R209	08/05/2014	7.85	Call	Bond Future	1,916.4400	1.9164	2,087.8500	2.0878	8.944	0	0	0
2013/06/26	R209	08/05/2014	7.85	Put	Bond Future	12,782.8500	12.7829	12,279.7400	12.2797	(3.936)	0	0	0
2013/06/26	R210	01/08/2013			Bond Future	155.3071	155.3071	155.4499	155.4499	0.092	0.0000	0.0000	1,237
2013/06/26	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R210	01/08/2013	172.99	Put	Bond Future	17,682.9400	17.6829	17,540.0600	17.5401	(0.808)	0	0	0
2013/06/26	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R210	01/08/2013	173.00	Put	Bond Future	17,692.9400	17.6929	17,550.0600	17.5501	(0.808)	0	0	0
2013/06/26	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R210	01/08/2013	173.01	Put	Bond Future	17,702.9400	17.7029	17,560.0600	17.5601	(0.807)	0	0	0
2013/06/26	R211	01/08/2013			Bond Future	128.4425	128.4425	128.5392	128.5392	0.075	0.0000	0.0000	522
2013/06/26	R211	01/08/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R211	01/08/2013	129.99	Put	Bond Future	1,547.5200	1.5475	1,450.7600	1.4508	(6.253)	0	0	0
2013/06/26	R211	01/08/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R211	01/08/2013	130.00	Put	Bond Future	1,557.5200	1.5575	1,460.7600	1.4608	(6.212)	0	0	0
2013/06/26	R211	01/08/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/06/26	R211	01/08/2013	130.01	Put	Bond Future	1,567.5200	1.5675	1,470.7600	1.4708	(6.173)	0	0	0
2013/06/26	R212	01/08/2013			Bond Future	127.8017	127.8017	128.0143	128.0143	0.166	0.0000	0.0000	21,791
2013/06/26	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R212	01/08/2013	137.99	Put	Bond Future	10,188.3400	10.1883	9,975.6500	9.9757	(2.088)	0	0	0
2013/06/26	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R212	01/08/2013	138.00	Put	Bond Future	10,198.3400	10.1983	9,985.6500	9.9857	(2.086)	0	0	0
2013/06/26	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R212	01/08/2013	138.01	Put	Bond Future	10,208.3400	10.2083	9,995.6500	9.9957	(2.083)	0	0	0
2013/06/26	R213	01/08/2013			Bond Future	8.7441	87.5045	8.6702	88.0886	(0.845)	0.0000	0.0000	8,086
2013/06/26	R213	01/08/2013	91.25	Call	Bond Future	76,889.4800	76.8895	77,473.5600	77.4736	0.760	0	0	0
2013/06/26	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R213	07/11/2013			Bond Future	8.8449	85.2024	8.7686	85.7947	(0.863)	0.0000	0.0000	0
2013/06/26	R213	07/11/2013	8.59	Call	Bond Future	2,809.6500	2.8096	3,276.6600	3.2767	16.622	0	0	0
2013/06/26	R213	07/11/2013	8.59	Put	Bond Future	4,811.8700	4.8119	4,686.6700	4.6867	(2.602)	0	0	0
2013/06/26	R213	07/11/2013	8.60	Call	Bond Future	2,842.0700	2.8421	3,311.2200	3.3112	16.507	0	0	0
2013/06/26	R213	07/11/2013	8.60	Put	Bond Future	4,764.4300	4.7644	4,641.3700	4.6414	(2.583)	0	0	0
2013/06/26	R213	07/11/2013	8.61	Call	Bond Future	2,874.7100	2.8747	3,345.9800	3.3460	16.394	0	0	0
2013/06/26	R213	07/11/2013	8.61	Put	Bond Future	4,717.3300	4.7173	4,596.3900	4.5964	(2.564)	0	0	0
2013/06/26	R213	06/02/2014			Bond Future	8.9404	86.3476	8.8617	86.9477	(0.880)	0.0000	0.0000	0
2013/06/26	R213	06/02/2014	8.31	Call	Bond Future	2,756.2100	2.7562	3,123.3300	3.1233	13.320	0	0	0
2013/06/26	R213	06/02/2014	8.31	Put	Bond Future	7,744.1000	7.7441	7,511.1500	7.5112	(3.008)	0	0	0
2013/06/26	R213	06/02/2014	8.29	Call	Bond Future	2,702.8300	2.7028	3,066.3800	3.0664	13.451	0	0	0
2013/06/26	R213	06/02/2014	8.29	Put	Bond Future	7,855.9700	7.8560	7,619.4500	7.6195	(3.011)	0	0	0
2013/06/26	R213	06/02/2014	8.30	Call	Bond Future	2,729.4400	2.7294	3,094.7800	3.0948	13.385	0	0	0
2013/06/26	R213	06/02/2014	8.30	Put	Bond Future	7,799.9000	7.7999	7,565.1700	7.5652	(3.009)	0	0	0
2013/06/26	R213	08/05/2014			Bond Future	9.0338	83.9784	8.9527	84.5865	(0.898)	0.0000	0.0000	0
2013/06/26	R213	08/05/2014	7.66	Call	Bond Future	1,844.4700	1.8445	1,991.0600	1.9911	7.948	0	0	0
2013/06/26	R213	08/05/2014	7.66	Put	Bond Future	13,078.9200	13.0789	12,617.4100	12.6174	(3.529)	0	0	0
2013/06/26	R213	08/05/2014	7.64	Call	Bond Future	1,809.3900	1.8094	1,953.8000	1.9538	7.981	0	0	0
2013/06/26	R213	08/05/2014	7.64	Put	Bond Future	13,223.1200	13.2231	12,759.4300	12.7594	(3.507)	0	0	0
2013/06/26	R213	08/05/2014	7.65	Call	Bond Future	1,826.8700	1.8269	1,972.3700	1.9724	7.964	0	0	0
2013/06/26	R213	08/05/2014	7.65	Put	Bond Future	13,150.9000	13.1509	12,688.3000	12.6883	(3.518)	0	0	0
2013/06/26	R214	01/08/2013			Bond Future	8.9764	77.6634	8.9028	78.2561	(0.820)	0.0000	0.0000	840
2013/06/26	R214	01/08/2013	84.31	Call	Bond Future	67,215.4500	67.2155	67,808.2400	67.8082	0.882	0	0	0
2013/06/26	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R214	07/11/2013			Bond Future	9.0699	75.4750	8.9939	76.0761	(0.838)	0.0000	0.0000	0
2013/06/26	R214	07/11/2013	7.80	Call	Bond Future	692.5600	0.6926	922.1000	0.9221	33.144	0	0	0
2013/06/26	R214	07/11/2013	7.80	Put	Bond Future	11,910.6400	11.9106	11,539.1000	11.5391	(3.119)	0	0	0
2013/06/26	R214	07/11/2013	7.81	Call	Bond Future	704.7100	0.7047	936.7000	0.9367	32.920	0	0	0
2013/06/26	R214	07/11/2013	7.81	Put	Bond Future	11,823.8400	11.8238	11,454.7500	11.4547	(3.122)	0	0	0
2013/06/26	R214	07/11/2013	7.79	Call	Bond Future	680.5700	0.6806	907.6700	0.9077	33.369	0	0	0
2013/06/26	R214	07/11/2013	7.79	Put	Bond Future	11,997.8000	11.9978	11,623.8200	11.6238	(3.117)	0	0	0
2013/06/26	R248	01/08/2013			Bond Future	9.0374	100.7385	8.9738	101.3953	(0.704)	0.0000	0.0000	603
2013/06/26	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/06/26	R248	01/08/2013	7.84	Put	Bond Future	13,826.0400	13.8260	13,169.2900	13.1693	(4.750)	0	0	0
2013/06/26	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R248	01/08/2013	7.85	Put	Bond Future	13,696.4900	13.6965	13,039.7400	13.0397	(4.795)	0	0	0
2013/06/26	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R248	01/08/2013	7.86	Put	Bond Future	13,567.1900	13.5672	12,910.4400	12.9104	(4.841)	0	0	0
2013/06/26	R248	07/11/2013			Bond Future	9.1335	97.7390	9.0677	98.4049	(0.720)	0.0000	0.0000	0
2013/06/26	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R248	07/11/2013	7.84	Put	Bond Future	14,782.2100	14.7822	14,116.2900	14.1163	(4.505)	0	0	0
2013/06/26	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R248	07/11/2013	7.85	Put	Bond Future	14,652.8800	14.6529	13,986.9600	13.9870	(4.545)	0	0	0
2013/06/26	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/26	R248	07/11/2013	7.86	Put	Bond Future	14,523.8100	14.5238	13,857.8900	13.8579	(4.585)	0	0	0

**Total** **332966**