



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 28/06/2013 to 28/06/2013

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
2013/06/28	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/06/28	2025	01/08/2013			Bond Future	108.1394		108.1394	109.6058	109.6058	1.356	0.0000	0.0000	0
2013/06/28	2025	01/08/2013	117.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	2025	01/08/2013	117.99	Put	Bond Future	9,850.6200		9.8506	8,384.1800	8.3842	(14.887)	0	0	0
2013/06/28	2025	01/08/2013	118.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	2025	01/08/2013	118.00	Put	Bond Future	9,860.6200		9.8606	8,394.1800	8.3942	(14.872)	0	0	0
2013/06/28	2025	01/08/2013	118.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	2025	01/08/2013	118.01	Put	Bond Future	9,870.6200		9.8706	8,404.1800	8.4042	(14.857)	0	0	0
2013/06/28	2038	01/08/2013			Bond Future	101.3733		101.3733	103.2914	103.2914	1.892	0.0000	0.0000	0
2013/06/28	2038	01/08/2013	114.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	2038	01/08/2013	114.99	Put	Bond Future	13,616.7500		13.6167	11,698.5600	11.6986	(14.087)	0	0	0
2013/06/28	2038	01/08/2013	115.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	2038	01/08/2013	115.00	Put	Bond Future	13,626.7500		13.6267	11,708.5600	11.7086	(14.077)	0	0	0
2013/06/28	2038	01/08/2013	115.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	2038	01/08/2013	115.01	Put	Bond Future	13,636.7500		13.6367	11,718.5600	11.7186	(14.066)	0	0	0
2013/06/28	2050	01/08/2013			Bond Future	103.1872		103.1872	105.8376	105.8376	2.569	0.0000	0.0000	122
2013/06/28	2050	01/08/2013	118.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	2050	01/08/2013	118.99	Put	Bond Future	15,802.8300		15.8028	13,152.4100	13.1524	(16.772)	0	0	0
2013/06/28	2050	01/08/2013	119.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	2050	01/08/2013	119.00	Put	Bond Future	15,812.8300		15.8128	13,162.4100	13.1624	(16.761)	0	0	0
2013/06/28	2050	01/08/2013	119.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	2050	01/08/2013	119.01	Put	Bond Future	15,822.8300		15.8228	13,172.4100	13.1724	(16.751)	0	0	0
2013/06/28	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	5706	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	AI03	09/03/2016			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	AL37	01/08/2013			Index Future	401.0230		401.0230	401.5620	401.5620	0.134	0.0000	0.0000	56
2013/06/28	AL37	07/11/2013			Index Future	406.6810		406.6810	407.2270	407.2270	0.134	0.0000	0.0000	0
2013/06/28	AL7T	01/08/2013			Index Future	476.9720		476.9720	477.6900	477.6900	0.151	0.0000	0.0000	1
2013/06/28	AL7T	07/11/2013			Index Future	483.7020		483.7020	484.4290	484.4290	0.150	0.0000	0.0000	0
2013/06/28	ALBI	01/08/2013			Index Future	430.1100		430.1100	429.9900	429.9900	(0.028)	0.0000	0.0000	738
2013/06/28	ALBI	07/11/2013			Index Future	436.1780		436.1780	436.0570	436.0570	(0.028)	0.0000	0.0000	85
2013/06/28	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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2013/06/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/06/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	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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2013/06/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/28	EL28	01/08/2013			Bond Future	107.6806	107.6806	109.0781	109.0781	1.298	0.0000	0.0000	0
2013/06/28	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	EL28	01/08/2013	114.99	Put	Bond Future	7,309.3700	7.3094	5,911.9400	5.9119	(19.118)	0	0	0
2013/06/28	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	EL28	01/08/2013	115.00	Put	Bond Future	7,319.3700	7.3194	5,921.9400	5.9219	(19.092)	0	0	0
2013/06/28	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	EL28	01/08/2013	115.01	Put	Bond Future	7,329.3700	7.3294	5,931.9400	5.9319	(19.066)	0	0	0
2013/06/28	ES33	01/08/2013			Bond Future	9.1990	87.4778	9.2485	87.0838	0.538	0.0000	0.0000	6,292
2013/06/28	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	ES33	01/08/2013	9.00	Put	Bond Future	1,614.3900	1.6144	2,008.4200	2.0084	24.407	0	0	0
2013/06/28	ES33	01/08/2013	91.02	Call	Bond Future	76,426.4800	76.4265	76,032.4500	76.0324	(0.516)	0	0	0
2013/06/28	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	ES33	07/11/2013			Bond Future	9.3109	84.9307	9.3621	84.5312	0.550	0.0000	0.0000	0
2013/06/28	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	ES33	07/11/2013	8.49	Put	Bond Future	6,833.5300	6.8335	7,233.0800	7.2331	5.847	0	0	0
2013/06/28	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	ES33	07/11/2013	8.50	Put	Bond Future	6,745.2500	6.7452	7,144.8000	7.1448	5.923	0	0	0
2013/06/28	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	ES33	07/11/2013	8.51	Put	Bond Future	6,657.1000	6.6571	7,056.6500	7.0566	6.002	0	0	0
2013/06/28	GOVI	01/08/2013			GOVI	429.2650	429.2650	429.2050	429.2050	(0.014)	0.0000	0.0000	394
2013/06/28	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	GOVI	01/08/2013	445.99	Put	GOVI	167,250.0000	16.7250	167,850.0000	16.7850	0.359	0	0	0
2013/06/28	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	GOVI	01/08/2013	446.00	Put	GOVI	167,350.0000	16.7350	167,950.0000	16.7950	0.359	0	0	0
2013/06/28	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	GOVI	01/08/2013	446.01	Put	GOVI	167,450.0000	16.7450	168,050.0000	16.8050	0.358	0	0	0
2013/06/28	GOVI	07/11/2013			GOVI	435.3210	435.3210	435.2610	435.2610	(0.014)	0.0000	0.0000	0
2013/06/28	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	GOVI	07/11/2013	445.99	Put	GOVI	106,690.0000	10.6690	107,290.0000	10.7290	0.562	0	0	0
2013/06/28	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	GOVI	07/11/2013	446.00	Put	GOVI	106,790.0000	10.6790	107,390.0000	10.7390	0.562	0	0	0
2013/06/28	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	GOVI	07/11/2013	446.01	Put	GOVI	106,890.0000	10.6890	107,490.0000	10.7490	0.561	0	0	0
2013/06/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/06/28	IGOV	01/08/2013			Index Future	192.2060	192.2060	193.8630	193.8630	0.862	0.0000	0.0000	1,051
2013/06/28	IGOV	07/11/2013			Index Future	194.9430	194.9430	196.6240	196.6240	0.862	0.0000	0.0000	7
2013/06/28	ILBI	01/08/2013			Index Future	513.5000	513.5000	514.0830	514.0830	0.114	0.0000	0.0000	186
2013/06/28	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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2013/06/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/06/28	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/06/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/06/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/06/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/06/28	JBAF	17/07/2013			Jibar Tradeable Future	5.1800	94.8200	5.1800	94.8200	0.000	0.0000	0.0000	0
2013/06/28	JBAF	21/08/2013			Jibar Tradeable Future	5.2100	94.7900	5.2200	94.7800	0.192	0.0000	0.0000	0
2013/06/28	JBAF	18/09/2013			Jibar Tradeable Future	5.2300	94.7700	5.2600	94.7400	0.574	0.0000	0.0000	700
2013/06/28	JBAF	16/10/2013			Jibar Tradeable Future	5.2400	94.7600	5.3000	94.7000	1.145	0.0000	0.0000	0
2013/06/28	JBAF	20/11/2013			Jibar Tradeable Future	5.3200	94.6800	5.3800	94.6200	1.128	0.0000	0.0000	0
2013/06/28	JBAF	18/12/2013			Jibar Tradeable Future	5.3600	94.6400	5.4300	94.5700	1.306	0.0000	0.0000	1,500
2013/06/28	JBAF	15/01/2014			Jibar Tradeable Future	5.6500	94.3500	5.6500	94.3500	0.000	0.0000	0.0000	0
2013/06/28	JBAF	19/03/2014			Jibar Tradeable Future	5.7000	94.3000	5.7800	94.2200	1.404	0.0000	0.0000	400
2013/06/28	JBAF	18/06/2014			Jibar Tradeable Future	5.9600	94.0400	6.0300	93.9700	1.174	0.0000	0.0000	1,000
2013/06/28	JBAF	17/09/2014			Jibar Tradeable Future	6.2400	93.7600	6.3300	93.6700	1.442	0.0000	0.0000	0
2013/06/28	JBAF	17/12/2014			Jibar Tradeable Future	6.5300	93.4700	6.6200	93.3800	1.378	0.0000	0.0000	0
2013/06/28	JBAF	18/03/2015			Jibar Tradeable Future	6.7800	93.2200	6.8700	93.1300	1.327	0.0000	0.0000	250
2013/06/28	R023	01/08/2013			Bond Future	7.6281	104.1574	7.5967	104.3692	(0.411)	0.0000	0.0000	9,547
2013/06/28	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R023	01/08/2013	7.29	Put	Bond Future	2,312.4400	2.3124	2,100.6300	2.1006	(9.160)	0	0	0
2013/06/28	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R023	01/08/2013	7.30	Put	Bond Future	2,243.0700	2.2431	2,031.2600	2.0313	(9.443)	0	0	0
2013/06/28	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R023	01/08/2013	7.31	Put	Bond Future	2,173.7600	2.1738	1,961.9500	1.9619	(9.744)	0	0	0
2013/06/28	R023	07/11/2013			Bond Future	7.7246	101.7112	7.6919	101.9260	(0.423)	0.0000	0.0000	0
2013/06/28	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R023	07/11/2013	6.49	Put	Bond Future	8,530.8900	8.5309	8,316.1300	8.3161	(2.517)	0	0	0
2013/06/28	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R023	07/11/2013	6.50	Put	Bond Future	8,458.1600	8.4582	8,243.4000	8.2434	(2.539)	0	0	0
2013/06/28	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R023	07/11/2013	6.51	Put	Bond Future	8,385.4800	8.3855	8,170.7200	8.1707	(2.561)	0	0	0
2013/06/28	R157	01/08/2013			Bond Future	6.1430	119.6107	6.1208	119.6581	(0.362)	0.0000	0.0000	22,607
2013/06/28	R157	01/08/2013	116.11	Call	Bond Future	90,155.0500	90.1550	90,202.5100	90.2025	0.053	0	0	0
2013/06/28	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R157	07/11/2013			Bond Future	6.2858	114.4920	6.2599	114.5400	(0.413)	0.0000	0.0000	0
2013/06/28	R157	07/11/2013	5.59	Call	Bond Future	301.7000	0.3017	336.8600	0.3369	11.654	0	0	0
2013/06/28	R157	07/11/2013	5.59	Put	Bond Future	1,601.5500	1.6016	1,588.6300	1.5886	(0.807)	0	0	0
2013/06/28	R157	07/11/2013	5.60	Call	Bond Future	306.7000	0.3067	342.1400	0.3421	11.555	0	0	0
2013/06/28	R157	07/11/2013	5.60	Put	Bond Future	1,587.7300	1.5877	1,575.0900	1.5751	(0.796)	0	0	0
2013/06/28	R157	07/11/2013	5.61	Call	Bond Future	311.7600	0.3118	347.4800	0.3475	11.458	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
2013/06/28	R157	07/11/2013	5.61	Put	Bond Future	1,573.9700	1.5740	1,561.6100	1.5616	(0.785)	0	0	0
2013/06/28	R157	06/02/2014			Bond Future	6.4464	116.0307	6.4159	116.0793	(0.473)	0.0000	0.0000	0
2013/06/28	R157	06/02/2014	5.66	Call	Bond Future	400.0200	0.4000	436.5200	0.4365	9.125	0	0	0
2013/06/28	R157	06/02/2014	5.66	Put	Bond Future	1,663.6800	1.6637	1,651.5400	1.6515	(0.730)	0	0	0
2013/06/28	R157	06/02/2014	5.64	Call	Bond Future	390.9300	0.3909	427.0300	0.4270	9.234	0	0	0
2013/06/28	R157	06/02/2014	5.64	Put	Bond Future	1,686.9800	1.6870	1,674.4400	1.6744	(0.743)	0	0	0
2013/06/28	R157	06/02/2014	5.65	Call	Bond Future	395.4600	0.3955	431.7600	0.4318	9.179	0	0	0
2013/06/28	R157	06/02/2014	5.65	Put	Bond Future	1,675.3100	1.6753	1,662.9700	1.6630	(0.737)	0	0	0
2013/06/28	R157	08/05/2014			Bond Future	6.6432	110.7927	6.6065	110.8420	(0.553)	0.0000	0.0000	0
2013/06/28	R157	08/05/2014	5.21	Call	Bond Future	241.4500	0.2414	250.2900	0.2503	3.661	0	0	0
2013/06/28	R157	08/05/2014	5.21	Put	Bond Future	2,188.7900	2.1888	2,148.3200	2.1483	(1.849)	0	0	0
2013/06/28	R157	08/05/2014	5.19	Call	Bond Future	236.2400	0.2362	244.9200	0.2449	3.674	0	0	0
2013/06/28	R157	08/05/2014	5.19	Put	Bond Future	2,211.1000	2.2111	2,170.4700	2.1705	(1.838)	0	0	0
2013/06/28	R157	08/05/2014	5.20	Call	Bond Future	238.8300	0.2388	247.5900	0.2476	3.668	0	0	0
2013/06/28	R157	08/05/2014	5.20	Put	Bond Future	2,199.9300	2.1999	2,159.3800	2.1594	(1.843)	0	0	0
2013/06/28	R186	01/08/2013			Bond Future	7.9171	122.3760	7.9212	122.3374	0.052	0.0000	0.0000	58,641
2013/06/28	R186	01/08/2013	7.20	Call	Bond Future	222.5200	0.2225	247.5500	0.2475	11.248	0	0	6,800
2013/06/28	R186	01/08/2013	7.20	Put	Bond Future	7,185.8400	7.1858	7,249.5200	7.2495	0.886	0	0	2,957
2013/06/28	R186	01/08/2013	7.25	Call	Bond Future	272.1300	0.2721	299.8900	0.2999	10.201	0	0	5,315
2013/06/28	R186	01/08/2013	7.25	Put	Bond Future	6,732.0700	6.7321	6,798.4800	6.7985	0.986	0	0	0
2013/06/28	R186	01/08/2013	7.80	Call	Bond Future	1,565.4000	1.5654	1,613.8200	1.6138	3.093	0	0	0
2013/06/28	R186	01/08/2013	7.80	Put	Bond Future	2,665.4600	2.6655	2,752.5300	2.7525	3.267	0	0	20
2013/06/28	R186	01/08/2013	8.00	Call	Bond Future	2,471.3700	2.4714	2,515.6800	2.5157	1.793	0	0	0
2013/06/28	R186	01/08/2013	8.00	Put	Bond Future	1,700.3400	1.7003	1,783.3000	1.7833	4.879	0	0	0
2013/06/28	R186	01/08/2013	7.00	Call	Bond Future	91.8400	0.0918	106.7700	0.1068	16.257	0	0	0
2013/06/28	R186	01/08/2013	7.00	Put	Bond Future	9,096.4300	9.0964	9,150.0100	9.1500	0.589	0	0	4,100
2013/06/28	R186	01/08/2013	9.00	Call	Bond Future	9,612.5300	9.6125	9,588.0400	9.5880	(0.255)	0	0	0
2013/06/28	R186	01/08/2013	9.00	Put	Bond Future	66.5200	0.0665	80.6800	0.0807	21.287	0	0	0
2013/06/28	R186	01/08/2013	128.26	Call	Bond Future	113,103.5900	113.1036	113,064.9400	113.0649	(0.034)	0	0	0
2013/06/28	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R186	01/08/2013	7.50	Call	Bond Future	665.0500	0.6650	707.5800	0.7076	6.395	0	0	6,800
2013/06/28	R186	01/08/2013	7.50	Put	Bond Future	4,648.9000	4.6489	4,730.0800	4.7301	1.746	0	0	0
2013/06/28	R186	01/08/2013	6.75	Call	Bond Future	26.2900	0.0263	32.5200	0.0325	23.697	0	0	1,000
2013/06/28	R186	01/08/2013	6.75	Put	Bond Future	11,646.2400	11.6462	11,691.1200	11.6911	0.385	0	0	0
2013/06/28	R186	01/08/2013	6.80	Call	Bond Future	34.3000	0.0343	41.8600	0.0419	22.041	0	0	0
2013/06/28	R186	01/08/2013	6.80	Put	Bond Future	11,125.4100	11.1254	11,171.6200	11.1716	0.415	0	0	100
2013/06/28	R186	01/08/2013	8.80	Call	Bond Future	8,010.7800	8.0108	7,996.2500	7.9963	(0.181)	0	0	0
2013/06/28	R186	01/08/2013	8.80	Put	Bond Future	145.4900	0.1455	169.6100	0.1696	16.578	0	0	6,800
2013/06/28	R186	01/08/2013	6.50	Call	Bond Future	6.1500	0.0062	8.2100	0.0082	33.496	0	0	500
2013/06/28	R186	01/08/2013	6.50	Put	Bond Future	14,314.4100	14.3144	14,355.1200	14.3551	0.284	0	0	0
2013/06/28	R186	07/11/2013			Bond Future	8.0091	124.1026	8.0135	124.0634	0.054	0.0000	0.0000	540
2013/06/28	R186	07/11/2013	6.50	Call	Bond Future	436.8600	0.4369	479.8800	0.4799	9.848	0	0	5,290
2013/06/28	R186	07/11/2013	6.50	Put	Bond Future	15,379.7600	15.3798	15,462.0000	15.4620	0.535	0	0	0
2013/06/28	R186	07/11/2013	6.75	Call	Bond Future	699.4200	0.6994	755.2100	0.7552	7.977	0	0	1,000
2013/06/28	R186	07/11/2013	6.75	Put	Bond Future	12,995.9100	12.9959	13,090.9200	13.0909	0.731	0	0	0
2013/06/28	R186	07/11/2013	8.00	Call	Bond Future	4,157.5500	4.1575	4,273.3500	4.2733	2.785	0	0	1,000
2013/06/28	R186	07/11/2013	8.00	Put	Bond Future	4,241.0600	4.2411	4,396.0800	4.3961	3.655	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
2013/06/28	R186	07/11/2013	8.15	Call	Bond Future	4,857.1400	4.8571	4,979.8200	4.9798	2.526	0	0	0
2013/06/28	R186	07/11/2013	8.15	Put	Bond Future	3,581.8000	3.5818	3,743.7000	3.7437	4.520	0	0	0
2013/06/28	R186	07/11/2013	8.16	Call	Bond Future	4,905.9200	4.9059	5,028.8500	5.0288	2.506	0	0	0
2013/06/28	R186	07/11/2013	8.16	Put	Bond Future	3,540.7600	3.5408	3,702.9100	3.7029	4.580	0	0	0
2013/06/28	R186	07/11/2013	8.75	Call	Bond Future	8,211.8000	8.2118	8,309.2600	8.3093	1.187	0	0	0
2013/06/28	R186	07/11/2013	8.75	Put	Bond Future	1,711.7800	1.7118	1,848.4600	1.8485	7.985	0	0	1,030
2013/06/28	R186	07/11/2013	9.00	Call	Bond Future	9,801.6700	9.8017	9,881.6100	9.8816	0.816	0	0	0
2013/06/28	R186	07/11/2013	9.00	Put	Bond Future	1,220.2800	1.2203	1,339.4400	1.3394	9.765	0	0	1,200
2013/06/28	R186	07/11/2013	8.14	Call	Bond Future	4,808.6300	4.8086	4,931.0400	4.9310	2.546	0	0	0
2013/06/28	R186	07/11/2013	8.14	Put	Bond Future	3,623.2100	3.6232	3,784.8400	3.7848	4.461	0	0	0
2013/06/28	R186	06/02/2014			Bond Future	8.0948	120.4801	8.0993	120.4403	0.055	0.0000	0.0000	0
2013/06/28	R186	06/02/2014	7.75	Call	Bond Future	3,960.2600	3.9603	4,094.2000	4.0942	3.382	0	0	0
2013/06/28	R186	06/02/2014	7.75	Put	Bond Future	7,094.3700	7.0944	7,268.1100	7.2681	2.449	0	0	0
2013/06/28	R186	06/02/2014	7.76	Call	Bond Future	3,997.2800	3.9973	4,131.2900	4.1313	3.353	0	0	0
2013/06/28	R186	06/02/2014	7.76	Put	Bond Future	7,038.8800	7.0389	7,212.6900	7.2127	2.469	0	0	0
2013/06/28	R186	06/02/2014	7.74	Call	Bond Future	3,923.4400	3.9234	4,057.3100	4.0573	3.412	0	0	0
2013/06/28	R186	06/02/2014	7.74	Put	Bond Future	7,150.1500	7.1501	7,323.8200	7.3238	2.429	0	0	0
2013/06/28	R186	08/05/2014			Bond Future	8.1840	122.1116	8.1887	122.0712	0.057	0.0000	0.0000	0
2013/06/28	R186	08/05/2014	7.10	Call	Bond Future	2,359.1900	2.3592	2,340.2400	2.3402	(0.803)	0	0	0
2013/06/28	R186	08/05/2014	7.10	Put	Bond Future	12,373.3400	12.3733	12,394.8000	12.3948	0.173	0	0	0
2013/06/28	R186	08/05/2014	7.11	Call	Bond Future	2,382.4700	2.3825	2,363.4100	2.3634	(0.800)	0	0	0
2013/06/28	R186	08/05/2014	7.11	Put	Bond Future	12,298.9900	12.2990	12,320.3400	12.3203	0.174	0	0	0
2013/06/28	R186	08/05/2014	7.09	Call	Bond Future	2,336.0700	2.3361	2,317.2300	2.3172	(0.806)	0	0	0
2013/06/28	R186	08/05/2014	7.09	Put	Bond Future	12,447.9600	12.4480	12,469.5300	12.4695	0.173	0	0	0
2013/06/28	R197	01/08/2013			Bond Future	274.4860	274.4860	275.8766	275.8766	0.507	0.0000	0.0000	2,546
2013/06/28	R197	01/08/2013	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R197	01/08/2013	294.99	Put	Bond Future	20,503.9800	20.5040	19,113.4000	19.1134	(6.782)	0	0	0
2013/06/28	R197	01/08/2013	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R197	01/08/2013	295.00	Put	Bond Future	20,513.9800	20.5140	19,123.4000	19.1234	(6.779)	0	0	0
2013/06/28	R197	01/08/2013	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R197	01/08/2013	295.01	Put	Bond Future	20,523.9800	20.5240	19,133.4000	19.1334	(6.775)	0	0	0
2013/06/28	R201	01/08/2013			Bond Future	5.6315	105.1576	5.6147	105.1803	(0.299)	0.0000	0.0000	0
2013/06/28	R201	01/08/2013	107.45	Call	Bond Future	67,911.9600	67.9120	67,934.5900	67.9346	0.033	0	0	0
2013/06/28	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R201	07/11/2013			Bond Future	5.7160	106.6413	5.6949	106.6643	(0.370)	0.0000	0.0000	0
2013/06/28	R201	07/11/2013	4.79	Call	Bond Future	106.4600	0.1065	108.1800	0.1082	1.616	0	0	0
2013/06/28	R201	07/11/2013	4.79	Put	Bond Future	1,117.9000	1.1179	1,096.6900	1.0967	(1.897)	0	0	0
2013/06/28	R201	07/11/2013	4.80	Call	Bond Future	108.4200	0.1084	110.1900	0.1102	1.633	0	0	0
2013/06/28	R201	07/11/2013	4.80	Put	Bond Future	1,108.8600	1.1089	1,087.7000	1.0877	(1.908)	0	0	0
2013/06/28	R201	07/11/2013	4.81	Call	Bond Future	110.4200	0.1104	112.2200	0.1122	1.630	0	0	0
2013/06/28	R201	07/11/2013	4.81	Put	Bond Future	1,099.8600	1.0999	1,078.7300	1.0787	(1.921)	0	0	0
2013/06/28	R201	06/02/2014			Bond Future	5.8046	103.6659	5.7771	103.6891	(0.473)	0.0000	0.0000	0
2013/06/28	R201	06/02/2014	5.26	Call	Bond Future	263.9200	0.2639	268.0700	0.2681	1.572	0	0	0
2013/06/28	R201	06/02/2014	5.26	Put	Bond Future	724.5000	0.7245	705.4800	0.7055	(2.625)	0	0	0
2013/06/28	R201	06/02/2014	5.24	Call	Bond Future	258.1600	0.2582	262.2000	0.2622	1.565	0	0	0
2013/06/28	R201	06/02/2014	5.24	Put	Bond Future	735.7200	0.7357	716.5900	0.7166	(2.600)	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
2013/06/28	R201	06/02/2014	5.25	Call	Bond Future	261.0300	0.2610	265.1200	0.2651	1.567	0	0	0
2013/06/28	R201	06/02/2014	5.25	Put	Bond Future	730.1000	0.7301	711.0200	0.7110	(2.613)	0	0	0
2013/06/28	R201	08/05/2014			Bond Future	5.9546	105.0697	5.9153	105.0932	(0.659)	0.0000	0.0000	0
2013/06/28	R201	08/05/2014	4.76	Call	Bond Future	156.2900	0.1563	161.7000	0.1617	3.462	0	0	0
2013/06/28	R201	08/05/2014	4.76	Put	Bond Future	875.6900	0.8757	857.6200	0.8576	(2.064)	0	0	0
2013/06/28	R201	08/05/2014	4.74	Call	Bond Future	153.3200	0.1533	158.6500	0.1587	3.476	0	0	0
2013/06/28	R201	08/05/2014	4.74	Put	Bond Future	884.8400	0.8848	866.6900	0.8667	(2.051)	0	0	0
2013/06/28	R201	08/05/2014	4.75	Call	Bond Future	154.8000	0.1548	160.1700	0.1602	3.469	0	0	0
2013/06/28	R201	08/05/2014	4.75	Put	Bond Future	880.2600	0.8803	862.1500	0.8622	(2.057)	0	0	0
2013/06/28	R202	01/08/2013			Bond Future	201.1122	201.1122	202.9578	202.9578	0.918	0.0000	0.0000	44,020
2013/06/28	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R202	01/08/2013	222.99	Put	Bond Future	21,877.8200	21.8778	20,032.2400	20.0322	(8.436)	0	0	0
2013/06/28	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R202	01/08/2013	223.00	Put	Bond Future	21,887.8200	21.8878	20,042.2400	20.0422	(8.432)	0	0	0
2013/06/28	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R202	01/08/2013	223.01	Put	Bond Future	21,897.8200	21.8978	20,052.2400	20.0522	(8.428)	0	0	0
2013/06/28	R203	01/08/2013			Bond Future	6.9293	107.8691	6.8870	108.0227	(0.611)	0.0000	0.0000	3,923
2013/06/28	R203	01/08/2013	109.11	Call	Bond Future	94,655.8700	94.6559	94,809.5300	94.8095	0.162	0	0	0
2013/06/28	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R203	07/11/2013			Bond Future	7.0650	105.2316	7.0191	105.3874	(0.649)	0.0000	0.0000	0
2013/06/28	R203	07/11/2013	5.71	Call	Bond Future	134.8700	0.1349	180.5700	0.1806	33.884	0	0	15
2013/06/28	R203	07/11/2013	5.71	Put	Bond Future	4,860.4600	4.8605	4,750.3500	4.7504	(2.265)	0	0	0
2013/06/28	R203	07/11/2013	5.99	Call	Bond Future	242.0600	0.2421	308.1100	0.3081	27.287	0	0	0
2013/06/28	R203	07/11/2013	5.99	Put	Bond Future	3,969.8800	3.9699	3,880.1200	3.8801	(2.261)	0	0	0
2013/06/28	R203	07/11/2013	6.00	Call	Bond Future	246.8900	0.2469	313.7300	0.3137	27.073	0	0	0
2013/06/28	R203	07/11/2013	6.00	Put	Bond Future	3,939.2800	3.9393	3,850.3100	3.8503	(2.259)	0	0	0
2013/06/28	R203	07/11/2013	6.01	Call	Bond Future	251.8000	0.2518	319.5900	0.3196	26.922	0	0	0
2013/06/28	R203	07/11/2013	6.01	Put	Bond Future	3,908.7800	3.9088	3,820.7600	3.8208	(2.252)	0	0	0
2013/06/28	R203	07/11/2013	571.00	Call	Bond Future	103,002.0900	103.0021	103,157.9000	103.1579	0.151	0	0	0
2013/06/28	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R203	06/02/2014			Bond Future	7.2026	106.6458	7.1530	106.8036	(0.689)	0.0000	0.0000	0
2013/06/28	R203	06/02/2014	6.16	Call	Bond Future	515.8100	0.5158	599.6800	0.5997	16.260	0	0	0
2013/06/28	R203	06/02/2014	6.16	Put	Bond Future	3,894.4100	3.8944	3,820.5000	3.8205	(1.898)	0	0	0
2013/06/28	R203	06/02/2014	5.95	Call	Bond Future	386.4000	0.3864	457.3800	0.4574	18.370	0	0	16
2013/06/28	R203	06/02/2014	5.95	Put	Bond Future	4,461.8300	4.4618	4,375.0300	4.3750	(1.945)	0	0	0
2013/06/28	R203	06/02/2014	6.14	Call	Bond Future	502.2100	0.5022	584.8400	0.5848	16.453	0	0	0
2013/06/28	R203	06/02/2014	6.14	Put	Bond Future	3,946.9400	3.9469	3,871.7900	3.8718	(1.904)	0	0	0
2013/06/28	R203	06/02/2014	6.15	Call	Bond Future	508.9700	0.5090	592.2200	0.5922	16.357	0	0	0
2013/06/28	R203	06/02/2014	6.15	Put	Bond Future	3,920.6300	3.9206	3,846.1000	3.8461	(1.901)	0	0	0
2013/06/28	R203	08/05/2014			Bond Future	7.3502	103.9287	7.2963	104.0887	(0.734)	0.0000	0.0000	0
2013/06/28	R203	08/05/2014	5.76	Call	Bond Future	413.7900	0.4138	439.1200	0.4391	6.121	0	0	0
2013/06/28	R203	08/05/2014	5.76	Put	Bond Future	5,262.8200	5.2628	5,128.2000	5.1282	(2.558)	0	0	0
2013/06/28	R203	08/05/2014	7.40	Call	Bond Future	2,021.1800	2.0212	2,102.5300	2.1025	4.025	0	0	16
2013/06/28	R203	08/05/2014	7.40	Put	Bond Future	1,873.8800	1.8739	1,795.2800	1.7953	(4.195)	0	0	0
2013/06/28	R203	08/05/2014	5.74	Call	Bond Future	404.1500	0.4041	428.9900	0.4290	6.146	0	0	0
2013/06/28	R203	08/05/2014	5.74	Put	Bond Future	5,315.9400	5.3159	5,180.8300	5.1808	(2.542)	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
2013/06/28	R203	08/05/2014	5.75	Call	Bond Future	408.9500	0.4090	434.0300	0.4340	6.133	0	0	0
2013/06/28	R203	08/05/2014	5.75	Put	Bond Future	5,289.3600	5.2894	5,154.4900	5.1545	(2.550)	0	0	0
2013/06/28	R204	01/08/2013			Bond Future	7.1299	104.8212	7.0930	104.9875	(0.517)	0.0000	0.0000	25,172
2013/06/28	R204	01/08/2013	110.75	Call	Bond Future	95,937.7100	95.9377	96,104.0100	96.1040	0.173	0	0	0
2013/06/28	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R204	07/11/2013			Bond Future	7.2475	106.3001	7.2082	106.4688	(0.542)	0.0000	0.0000	0
2013/06/28	R204	07/11/2013	6.29	Call	Bond Future	481.7300	0.4817	581.6600	0.5817	20.744	0	0	0
2013/06/28	R204	07/11/2013	6.29	Put	Bond Future	4,689.5700	4.6896	4,620.8100	4.6208	(1.466)	0	0	0
2013/06/28	R204	07/11/2013	6.30	Call	Bond Future	490.2800	0.4903	591.1600	0.5912	20.576	0	0	0
2013/06/28	R204	07/11/2013	6.30	Put	Bond Future	4,653.1000	4.6531	4,585.2900	4.5853	(1.457)	0	0	0
2013/06/28	R204	07/11/2013	6.31	Call	Bond Future	498.9300	0.4989	600.7700	0.6008	20.412	0	0	0
2013/06/28	R204	07/11/2013	6.31	Put	Bond Future	4,616.7500	4.6168	4,549.9000	4.5499	(1.448)	0	0	0
2013/06/28	R204	07/11/2013	7.00	Call	Bond Future	1,399.5500	1.3996	1,562.7700	1.5628	11.662	0	0	0
2013/06/28	R204	07/11/2013	7.00	Put	Bond Future	2,467.6600	2.4677	2,462.1900	2.4622	(0.222)	0	0	1,270
2013/06/28	R204	06/02/2014			Bond Future	7.3611	103.6979	7.3194	103.8688	(0.567)	0.0000	0.0000	0
2013/06/28	R204	06/02/2014	6.40	Call	Bond Future	923.0100	0.9230	1,060.6100	1.0606	14.908	0	0	0
2013/06/28	R204	06/02/2014	6.40	Put	Bond Future	4,945.2000	4.9452	4,911.9400	4.9119	(0.673)	0	0	0
2013/06/28	R204	06/02/2014	6.41	Call	Bond Future	933.5400	0.9335	1,072.4400	1.0724	14.879	0	0	0
2013/06/28	R204	06/02/2014	6.41	Put	Bond Future	4,912.9000	4.9129	4,880.9400	4.8809	(0.651)	0	0	0
2013/06/28	R204	06/02/2014	6.39	Call	Bond Future	912.5800	0.9126	1,048.8700	1.0489	14.935	0	0	0
2013/06/28	R204	06/02/2014	6.39	Put	Bond Future	4,977.6200	4.9776	4,943.0500	4.9431	(0.695)	0	0	0
2013/06/28	R204	08/05/2014			Bond Future	7.4861	105.1022	7.4416	105.2753	(0.595)	0.0000	0.0000	0
2013/06/28	R204	08/05/2014	6.05	Call	Bond Future	755.0300	0.7550	788.5500	0.7886	4.440	0	0	0
2013/06/28	R204	08/05/2014	6.05	Put	Bond Future	6,525.1500	6.5251	6,385.5500	6.3855	(2.139)	0	0	0
2013/06/28	R204	08/05/2014	6.06	Call	Bond Future	762.9600	0.7630	796.7600	0.7968	4.430	0	0	0
2013/06/28	R204	08/05/2014	6.06	Put	Bond Future	6,491.5400	6.4915	6,352.2200	6.3522	(2.146)	0	0	0
2013/06/28	R204	08/05/2014	6.04	Call	Bond Future	747.1600	0.7472	780.4000	0.7804	4.449	0	0	0
2013/06/28	R204	08/05/2014	6.04	Put	Bond Future	6,558.8300	6.5588	6,418.9500	6.4189	(2.133)	0	0	0
2013/06/28	R206	01/08/2013			Bond Future	5.2744	101.3768	5.2615	101.3825	(0.244)	0.0000	0.0000	0
2013/06/28	R206	01/08/2013	103.94	Call	Bond Future	30,378.7100	30.3787	30,384.3700	30.3844	0.019	0	0	0
2013/06/28	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R206	07/11/2013			Bond Future	5.2302	102.8072	5.1981	102.8129	(0.613)	0.0000	0.0000	0
2013/06/28	R206	07/11/2013	4.29	Call	Bond Future	44.9400	0.0449	32.5600	0.0326	(27.548)	0	0	0
2013/06/28	R206	07/11/2013	4.29	Put	Bond Future	213.1700	0.2132	195.0500	0.1950	(8.500)	0	0	0
2013/06/28	R206	07/11/2013	4.30	Call	Bond Future	45.4200	0.0454	32.9900	0.0330	(27.367)	0	0	0
2013/06/28	R206	07/11/2013	4.30	Put	Bond Future	211.8500	0.2118	193.6800	0.1937	(8.577)	0	0	0
2013/06/28	R206	07/11/2013	4.31	Call	Bond Future	45.9100	0.0459	33.4300	0.0334	(27.184)	0	0	0
2013/06/28	R206	07/11/2013	4.31	Put	Bond Future	210.5500	0.2105	192.3300	0.1923	(8.654)	0	0	0
2013/06/28	R207	01/08/2013			Bond Future	7.3741	99.7993	7.3525	99.9080	(0.293)	0.0000	0.0000	23,668
2013/06/28	R207	01/08/2013	106.18	Call	Bond Future	92,228.1000	92.2281	92,336.8000	92.3368	0.118	0	0	0
2013/06/28	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R207	07/11/2013			Bond Future	7.4843	101.2074	7.4615	101.3176	(0.304)	0.0000	0.0000	0
2013/06/28	R207	07/11/2013	6.69	Call	Bond Future	708.5900	0.7086	819.7900	0.8198	15.693	0	0	0
2013/06/28	R207	07/11/2013	6.69	Put	Bond Future	4,646.5100	4.6465	4,647.5600	4.6476	0.023	0	0	0
2013/06/28	R207	07/11/2013	6.70	Call	Bond Future	720.2900	0.7203	832.3500	0.8323	15.558	0	0	0

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2013/06/28	R207	07/11/2013	6.70	Put	Bond Future	4,607.4500	4.6075	4,609.3600	4.6094	0.041	0	0	0
2013/06/28	R207	07/11/2013	6.71	Call	Bond Future	732.1400	0.7321	845.0500	0.8450	15.422	0	0	0
2013/06/28	R207	07/11/2013	6.71	Put	Bond Future	4,568.5800	4.5686	4,571.3400	4.5713	0.060	0	0	0
2013/06/28	R207	06/02/2014			Bond Future	7.5912	98.9280	7.5673	99.0395	(0.315)	0.0000	0.0000	0
2013/06/28	R207	06/02/2014	6.66	Call	Bond Future	995.6900	0.9957	1,161.1700	1.1612	16.620	0	0	0
2013/06/28	R207	06/02/2014	6.66	Put	Bond Future	5,451.0800	5.4511	5,505.0100	5.5050	0.989	0	0	0
2013/06/28	R207	06/02/2014	6.64	Call	Bond Future	972.2300	0.9722	1,134.9900	1.1350	16.741	0	0	0
2013/06/28	R207	06/02/2014	6.64	Put	Bond Future	5,525.9800	5.5260	5,577.1900	5.5772	0.927	0	0	0
2013/06/28	R207	06/02/2014	6.65	Call	Bond Future	983.9100	0.9839	1,148.0300	1.1480	16.680	0	0	0
2013/06/28	R207	06/02/2014	6.65	Put	Bond Future	5,488.4600	5.4885	5,541.0300	5.5410	0.958	0	0	0
2013/06/28	R207	08/05/2014			Bond Future	7.7095	100.2676	7.6842	100.3807	(0.328)	0.0000	0.0000	0
2013/06/28	R207	08/05/2014	6.21	Call	Bond Future	802.0500	0.8020	821.1700	0.8212	2.384	0	0	0
2013/06/28	R207	08/05/2014	6.21	Put	Bond Future	7,795.2500	7.7952	7,701.3100	7.7013	(1.205)	0	0	0
2013/06/28	R207	08/05/2014	6.19	Call	Bond Future	785.0200	0.7850	803.7900	0.8038	2.391	0	0	0
2013/06/28	R207	08/05/2014	6.19	Put	Bond Future	7,875.5200	7.8755	7,781.2300	7.7812	(1.197)	0	0	0
2013/06/28	R207	08/05/2014	6.20	Call	Bond Future	793.5000	0.7935	812.4400	0.8124	2.387	0	0	0
2013/06/28	R207	08/05/2014	6.20	Put	Bond Future	7,835.3400	7.8353	7,741.2200	7.7412	(1.201)	0	0	0
2013/06/28	R208	01/08/2013			Bond Future	7.4503	98.3192	7.4290	98.4391	(0.287)	0.0000	0.0000	18,150
2013/06/28	R208	01/08/2013	101.40	Call	Bond Future	89,274.7500	89.2748	89,394.6100	89.3946	0.134	0	0	0
2013/06/28	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R208	07/11/2013			Bond Future	7.5520	96.3106	7.5296	96.4321	(0.296)	0.0000	0.0000	0
2013/06/28	R208	07/11/2013	6.79	Call	Bond Future	856.4100	0.8564	967.1700	0.9672	12.933	0	0	0
2013/06/28	R208	07/11/2013	6.79	Put	Bond Future	5,103.8300	5.1038	5,093.1100	5.0931	(0.210)	0	0	0
2013/06/28	R208	07/11/2013	6.80	Call	Bond Future	870.1000	0.8701	981.7000	0.9817	12.826	0	0	0
2013/06/28	R208	07/11/2013	6.80	Put	Bond Future	5,060.2900	5.0603	5,050.4100	5.0504	(0.195)	0	0	0
2013/06/28	R208	07/11/2013	6.81	Call	Bond Future	883.9500	0.8839	996.3800	0.9964	12.719	0	0	0
2013/06/28	R208	07/11/2013	6.81	Put	Bond Future	5,016.9600	5.0170	5,007.9100	5.0079	(0.180)	0	0	0
2013/06/28	R208	07/11/2013	7.50	Call	Bond Future	2,255.6700	2.2557	2,415.8500	2.4159	7.101	0	0	0
2013/06/28	R208	07/11/2013	7.50	Put	Bond Future	2,538.3500	2.5384	2,577.0500	2.5770	1.525	0	0	1,520
2013/06/28	R208	06/02/2014			Bond Future	7.6482	97.6049	7.6248	97.7279	(0.306)	0.0000	0.0000	0
2013/06/28	R208	06/02/2014	6.75	Call	Bond Future	1,203.8300	1.2038	1,340.9400	1.3409	11.389	0	0	0
2013/06/28	R208	06/02/2014	6.75	Put	Bond Future	6,072.9600	6.0730	6,087.0100	6.0870	0.231	0	0	0
2013/06/28	R208	06/02/2014	6.76	Call	Bond Future	1,218.3200	1.2183	1,356.1500	1.3562	11.313	0	0	0
2013/06/28	R208	06/02/2014	6.76	Put	Bond Future	6,031.5800	6.0316	6,046.3500	6.0463	0.245	0	0	0
2013/06/28	R208	06/02/2014	6.74	Call	Bond Future	1,189.9700	1.1900	1,326.3700	1.3264	11.462	0	0	0
2013/06/28	R208	06/02/2014	6.74	Put	Bond Future	6,115.0100	6.1150	6,128.3500	6.1284	0.218	0	0	0
2013/06/28	R208	08/05/2014			Bond Future	7.7488	95.5300	7.7243	95.6547	(0.316)	0.0000	0.0000	0
2013/06/28	R208	08/05/2014	6.30	Call	Bond Future	906.2700	0.9063	927.7500	0.9278	2.370	0	0	0
2013/06/28	R208	08/05/2014	6.30	Put	Bond Future	8,641.8800	8.6419	8,538.6700	8.5387	(1.194)	0	0	0
2013/06/28	R208	08/05/2014	6.31	Call	Bond Future	916.2200	0.9162	937.9000	0.9379	2.366	0	0	0
2013/06/28	R208	08/05/2014	6.31	Put	Bond Future	8,595.8400	8.5958	8,492.8300	8.4928	(1.198)	0	0	0
2013/06/28	R208	08/05/2014	6.29	Call	Bond Future	896.4000	0.8964	917.6900	0.9177	2.375	0	0	0
2013/06/28	R208	08/05/2014	6.29	Put	Bond Future	8,688.0200	8.6880	8,584.6200	8.5846	(1.190)	0	0	0
2013/06/28	R209	01/08/2013			Bond Future	8.5899	78.9855	8.6396	78.5853	0.578	0.0000	0.0000	14,828
2013/06/28	R209	01/08/2013	79.36	Call	Bond Future	69,036.4300	69.0364	68,636.2300	68.6362	(0.580)	0	0	0
2013/06/28	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/06/28	R209	01/08/2013	8.00	Call	Bond Future	380.0900	0.3801	379.3200	0.3793	(0.203)	0	0	0
2013/06/28	R209	01/08/2013	8.00	Put	Bond Future	5,393.5100	5.3935	5,792.9400	5.7929	7.406	0	0	2,000
2013/06/28	R209	07/11/2013			Bond Future	8.6744	76.9556	8.7256	76.5497	0.590	0.0000	0.0000	0
2013/06/28	R209	07/11/2013	8.65	Call	Bond Future	3,920.6000	3.9206	3,806.0300	3.8060	(2.922)	0	0	0
2013/06/28	R209	07/11/2013	8.65	Put	Bond Future	4,115.0200	4.1150	4,406.3400	4.4063	7.079	0	0	4,700
2013/06/28	R209	07/11/2013	8.79	Call	Bond Future	4,470.3100	4.4703	4,339.8300	4.3398	(2.919)	0	0	0
2013/06/28	R209	07/11/2013	8.79	Put	Bond Future	3,558.2300	3.5582	3,833.6400	3.8336	7.740	0	0	0
2013/06/28	R209	07/11/2013	8.80	Call	Bond Future	4,510.9900	4.5110	4,379.5300	4.3795	(2.914)	0	0	0
2013/06/28	R209	07/11/2013	8.80	Put	Bond Future	3,520.8300	3.5208	3,795.2600	3.7953	7.794	0	0	0
2013/06/28	R209	07/11/2013	9.25	Call	Bond Future	6,516.4500	6.5164	6,330.9800	6.3310	(2.846)	0	0	0
2013/06/28	R209	07/11/2013	9.25	Put	Bond Future	2,139.7200	2.1397	2,360.1400	2.3601	10.301	0	0	1,000
2013/06/28	R209	07/11/2013	9.40	Call	Bond Future	7,247.7200	7.2477	7,041.5700	7.0416	(2.844)	0	0	0
2013/06/28	R209	07/11/2013	9.40	Put	Bond Future	1,795.2700	1.7953	1,995.0100	1.9950	11.126	0	0	5,000
2013/06/28	R209	07/11/2013	9.50	Call	Bond Future	7,748.1900	7.7482	7,528.5900	7.5286	(2.834)	0	0	0
2013/06/28	R209	07/11/2013	9.50	Put	Bond Future	1,592.7100	1.5927	1,779.0000	1.7790	11.696	0	0	980
2013/06/28	R209	07/11/2013	9.70	Call	Bond Future	8,774.3700	8.7744	8,530.0800	8.5301	(2.784)	0	0	0
2013/06/28	R209	07/11/2013	9.70	Put	Bond Future	1,245.7700	1.2458	1,407.3700	1.4074	12.972	0	0	1,520
2013/06/28	R209	07/11/2013	8.81	Call	Bond Future	4,551.8500	4.5519	4,419.4100	4.4194	(2.910)	0	0	0
2013/06/28	R209	07/11/2013	8.81	Put	Bond Future	3,483.7300	3.4837	3,757.1800	3.7572	7.849	0	0	0
2013/06/28	R209	06/02/2014			Bond Future	8.7525	77.9899	8.8052	77.5784	0.602	0.0000	0.0000	0
2013/06/28	R209	06/02/2014	8.56	Call	Bond Future	4,401.4200	4.4014	4,352.0100	4.3520	(1.123)	0	0	0
2013/06/28	R209	06/02/2014	8.56	Put	Bond Future	5,935.3900	5.9354	6,297.4400	6.2974	6.100	0	0	0
2013/06/28	R209	06/02/2014	8.54	Call	Bond Future	4,331.7200	4.3317	4,284.2300	4.2842	(1.096)	0	0	0
2013/06/28	R209	06/02/2014	8.54	Put	Bond Future	6,027.8100	6.0278	6,391.7800	6.3918	6.038	0	0	0
2013/06/28	R209	06/02/2014	8.55	Call	Bond Future	4,366.5000	4.3665	4,318.0600	4.3181	(1.109)	0	0	0
2013/06/28	R209	06/02/2014	8.55	Put	Bond Future	5,981.4600	5.9815	6,344.4800	6.3445	6.069	0	0	0
2013/06/28	R209	08/05/2014			Bond Future	8.8317	75.9010	8.8859	75.4840	0.613	0.0000	0.0000	0
2013/06/28	R209	08/05/2014	7.86	Call	Bond Future	2,688.5900	2.6886	2,548.1300	2.5481	(5.224)	0	0	0
2013/06/28	R209	08/05/2014	7.86	Put	Bond Future	10,818.5100	10.8185	11,095.0300	11.0950	2.556	0	0	0
2013/06/28	R209	08/05/2014	7.84	Call	Bond Future	2,641.8100	2.6418	2,503.1200	2.5031	(5.250)	0	0	0
2013/06/28	R209	08/05/2014	7.84	Put	Bond Future	10,952.9100	10.9529	11,231.2000	11.2312	2.541	0	0	0
2013/06/28	R209	08/05/2014	7.85	Call	Bond Future	2,665.1300	2.6651	2,525.5600	2.5256	(5.237)	0	0	0
2013/06/28	R209	08/05/2014	7.85	Put	Bond Future	10,885.5700	10.8856	11,162.9800	11.1630	2.548	0	0	0
2013/06/28	R210	01/08/2013			Bond Future	155.4565	155.4565	157.3749	157.3749	1.234	0.0000	0.0000	1,237
2013/06/28	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R210	01/08/2013	172.99	Put	Bond Future	17,533.4700	17.5335	15,615.1100	15.6151	(10.941)	0	0	0
2013/06/28	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R210	01/08/2013	173.00	Put	Bond Future	17,543.4700	17.5435	15,625.1100	15.6251	(10.935)	0	0	0
2013/06/28	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R210	01/08/2013	173.01	Put	Bond Future	17,553.4700	17.5535	15,635.1100	15.6351	(10.929)	0	0	0
2013/06/28	R211	01/08/2013			Bond Future	128.5371	128.5371	128.5349	128.5349	(0.002)	0.0000	0.0000	522
2013/06/28	R211	01/08/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R211	01/08/2013	129.99	Put	Bond Future	1,452.9100	1.4529	1,455.0600	1.4551	0.148	0	0	0
2013/06/28	R211	01/08/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R211	01/08/2013	130.00	Put	Bond Future	1,462.9100	1.4629	1,465.0600	1.4651	0.147	0	0	0
2013/06/28	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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2013/06/28	R211	01/08/2013	130.01	Put	Bond Future	1,472.9100	1.4729	1,475.0600	1.4751	0.146	0	0	0
2013/06/28	R212	01/08/2013			Bond Future	128.5119	128.5119	129.5092	129.5092	0.776	0.0000	0.0000	21,791
2013/06/28	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R212	01/08/2013	137.99	Put	Bond Future	9,478.1300	9.4781	8,480.7500	8.4808	(10.523)	0	0	0
2013/06/28	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R212	01/08/2013	138.00	Put	Bond Future	9,488.1300	9.4881	8,490.7500	8.4908	(10.512)	0	0	0
2013/06/28	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R212	01/08/2013	138.01	Put	Bond Future	9,498.1300	9.4981	8,500.7500	8.5008	(10.501)	0	0	0
2013/06/28	R213	01/08/2013			Bond Future	8.4315	90.0168	8.4509	89.8583	0.229	0.0000	0.0000	8,086
2013/06/28	R213	01/08/2013	91.25	Call	Bond Future	79,401.7500	79.4018	79,243.3300	79.2433	(0.200)	0	0	0
2013/06/28	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R213	07/11/2013			Bond Future	8.5221	87.7501	8.5420	87.5894	0.234	0.0000	0.0000	0
2013/06/28	R213	07/11/2013	8.59	Call	Bond Future	4,250.0000	4.2500	4,299.1500	4.2992	1.156	0	0	0
2013/06/28	R213	07/11/2013	8.59	Put	Bond Future	3,704.6000	3.7046	3,914.4200	3.9144	5.664	0	0	0
2013/06/28	R213	07/11/2013	8.60	Call	Bond Future	4,290.8300	4.2908	4,339.7700	4.3398	1.141	0	0	0
2013/06/28	R213	07/11/2013	8.60	Put	Bond Future	3,665.5700	3.6656	3,875.1800	3.8752	5.718	0	0	0
2013/06/28	R213	07/11/2013	8.61	Call	Bond Future	4,331.8500	4.3319	4,380.5700	4.3806	1.125	0	0	0
2013/06/28	R213	07/11/2013	8.61	Put	Bond Future	3,626.8500	3.6269	3,836.2400	3.8362	5.773	0	0	0
2013/06/28	R213	06/02/2014			Bond Future	8.6075	88.9293	8.6281	88.7664	0.239	0.0000	0.0000	0
2013/06/28	R213	06/02/2014	8.31	Call	Bond Future	3,947.6600	3.9477	4,093.9400	4.0939	3.705	0	0	0
2013/06/28	R213	06/02/2014	8.31	Put	Bond Future	6,353.8700	6.3539	6,663.0900	6.6631	4.867	0	0	0
2013/06/28	R213	06/02/2014	8.29	Call	Bond Future	3,880.7400	3.8807	4,027.4900	4.0275	3.781	0	0	0
2013/06/28	R213	06/02/2014	8.29	Put	Bond Future	6,452.2000	6.4522	6,761.8900	6.7619	4.800	0	0	0
2013/06/28	R213	06/02/2014	8.30	Call	Bond Future	3,914.1200	3.9141	4,060.6400	4.0606	3.743	0	0	0
2013/06/28	R213	06/02/2014	8.30	Put	Bond Future	6,402.9000	6.4029	6,712.3600	6.7124	4.833	0	0	0
2013/06/28	R213	08/05/2014			Bond Future	8.6907	86.5950	8.7119	86.4298	0.244	0.0000	0.0000	0
2013/06/28	R213	08/05/2014	7.66	Call	Bond Future	2,552.5800	2.5526	2,494.3000	2.4943	(2.283)	0	0	0
2013/06/28	R213	08/05/2014	7.66	Put	Bond Future	11,170.5000	11.1705	11,277.3500	11.2773	0.957	0	0	0
2013/06/28	R213	08/05/2014	7.64	Call	Bond Future	2,507.5400	2.5075	2,449.9700	2.4500	(2.296)	0	0	0
2013/06/28	R213	08/05/2014	7.64	Put	Bond Future	11,304.7400	11.3047	11,412.3000	11.4123	0.951	0	0	0
2013/06/28	R213	08/05/2014	7.65	Call	Bond Future	2,529.9900	2.5300	2,472.0700	2.4721	(2.289)	0	0	0
2013/06/28	R213	08/05/2014	7.65	Put	Bond Future	11,237.4900	11.2375	11,344.7000	11.3447	0.954	0	0	0
2013/06/28	R214	01/08/2013			Bond Future	8.6795	80.1031	8.7342	79.6435	0.631	0.0000	0.0000	840
2013/06/28	R214	01/08/2013	84.31	Call	Bond Future	69,655.2400	69.6552	69,195.6500	69.1956	(0.660)	0	0	0
2013/06/28	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R214	07/11/2013			Bond Future	8.7636	77.9491	8.8200	77.4831	0.644	0.0000	0.0000	0
2013/06/28	R214	07/11/2013	7.80	Call	Bond Future	1,293.5000	1.2935	1,295.8900	1.2959	0.185	0	0	0
2013/06/28	R214	07/11/2013	7.80	Put	Bond Future	10,037.4800	10.0375	10,505.9300	10.5059	4.667	0	0	0
2013/06/28	R214	07/11/2013	7.81	Call	Bond Future	1,312.6100	1.3126	1,315.0500	1.3150	0.186	0	0	0
2013/06/28	R214	07/11/2013	7.81	Put	Bond Future	9,957.6400	9.9576	10,426.1400	10.4261	4.705	0	0	0
2013/06/28	R214	07/11/2013	7.79	Call	Bond Future	1,274.5800	1.2746	1,276.9200	1.2769	0.184	0	0	0
2013/06/28	R214	07/11/2013	7.79	Put	Bond Future	10,117.7100	10.1177	10,586.1100	10.5861	4.630	0	0	0
2013/06/28	R248	01/08/2013			Bond Future	8.7554	103.7113	8.8101	103.1218	0.625	0.0000	0.0000	603
2013/06/28	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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2013/06/28	R248	01/08/2013	7.84	Put	Bond Future	10,853.2100	10.8532	11,442.7500	11.4428	5.432	0	0	0
2013/06/28	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R248	01/08/2013	7.85	Put	Bond Future	10,723.6600	10.7237	11,313.2000	11.3132	5.498	0	0	0
2013/06/28	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R248	01/08/2013	7.86	Put	Bond Future	10,594.3600	10.5944	11,183.9000	11.1839	5.565	0	0	0
2013/06/28	R248	07/11/2013			Bond Future	8.8421	100.7537	8.8986	100.1558	0.639	0.0000	0.0000	0
2013/06/28	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R248	07/11/2013	7.84	Put	Bond Future	11,767.4400	11.7674	12,365.3700	12.3654	5.081	0	0	0
2013/06/28	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R248	07/11/2013	7.85	Put	Bond Future	11,638.1100	11.6381	12,236.0400	12.2360	5.138	0	0	0
2013/06/28	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/28	R248	07/11/2013	7.86	Put	Bond Future	11,509.0400	11.5090	12,106.9700	12.1070	5.195	0	0	0

**Total** **331452**