



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 01/07/2013 to 01/07/2013

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/07/01	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/07/01	2025	01/08/2013	118.01	Put	Bond Future	8,404.1800		8.4042	8,400.8100	8.4008	(0.040)	0	0	0
2013/07/01	2025	01/08/2013			Bond Future	109.6058		109.6058	109.6092	109.6092	0.003	0.0000	0.0000	0
2013/07/01	2025	01/08/2013	118.00	Put	Bond Future	8,394.1800		8.3942	8,390.8100	8.3908	(0.040)	0	0	0
2013/07/01	2025	01/08/2013	117.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	2025	01/08/2013	118.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	2025	01/08/2013	118.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	2025	01/08/2013	117.99	Put	Bond Future	8,384.1800		8.3842	8,380.8100	8.3808	(0.040)	0	0	0
2013/07/01	2038	01/08/2013	115.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	2038	01/08/2013			Bond Future	103.2914		103.2914	103.2964	103.2964	0.005	0.0000	0.0000	0
2013/07/01	2038	01/08/2013	114.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	2038	01/08/2013	115.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	2038	01/08/2013	114.99	Put	Bond Future	11,698.5600		11.6986	11,693.5600	11.6936	(0.043)	0	0	0
2013/07/01	2038	01/08/2013	115.00	Put	Bond Future	11,708.5600		11.7086	11,703.5600	11.7036	(0.043)	0	0	0
2013/07/01	2038	01/08/2013	115.01	Put	Bond Future	11,718.5600		11.7186	11,713.5600	11.7136	(0.043)	0	0	0
2013/07/01	2050	01/08/2013			Bond Future	105.8376		105.8376	105.8432	105.8432	0.005	0.0000	0.0000	122
2013/07/01	2050	01/08/2013	118.99	Put	Bond Future	13,152.4100		13.1524	13,146.8000	13.1468	(0.043)	0	0	0
2013/07/01	2050	01/08/2013	119.01	Put	Bond Future	13,172.4100		13.1724	13,166.8000	13.1668	(0.043)	0	0	0
2013/07/01	2050	01/08/2013	118.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	2050	01/08/2013	119.00	Put	Bond Future	13,162.4100		13.1624	13,156.8000	13.1568	(0.043)	0	0	0
2013/07/01	2050	01/08/2013	119.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	2050	01/08/2013	119.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	5706	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	AI03	09/03/2016			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	AL37	01/08/2013			Index Future	401.5620		401.5620	401.5450	401.5450	(0.004)	0.0000	0.0000	56
2013/07/01	AL37	07/11/2013			Index Future	407.2270		407.2270	407.2110	407.2110	(0.004)	0.0000	0.0000	0
2013/07/01	AL7T	01/08/2013			Index Future	477.6900		477.6900	478.3520	478.3520	0.139	0.0000	0.0000	1
2013/07/01	AL7T	07/11/2013			Index Future	484.4290		484.4290	485.1010	485.1010	0.139	0.0000	0.0000	0
2013/07/01	ALBI	01/08/2013			Index Future	429.9900		429.9900	430.1590	430.1590	0.039	0.0000	0.0000	738
2013/07/01	ALBI	07/11/2013			Index Future	436.0570		436.0570	436.2280	436.2280	0.039	0.0000	0.0000	85
2013/07/01	C023	28/02/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/07/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/07/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/07/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/01	EL28	01/08/2013	115.01	Put	Bond Future	5,931.9400	5.9319	5,926.3700	5.9264	(0.094)	0	0	0
2013/07/01	EL28	01/08/2013			Bond Future	109.0781	109.0781	109.0836	109.0836	0.005	0.0000	0.0000	0
2013/07/01	EL28	01/08/2013	115.00	Put	Bond Future	5,921.9400	5.9219	5,916.3700	5.9164	(0.094)	0	0	0
2013/07/01	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	EL28	01/08/2013	114.99	Put	Bond Future	5,911.9400	5.9119	5,906.3700	5.9064	(0.094)	0	0	0
2013/07/01	ES33	01/08/2013			Bond Future	9.2485	87.0838	9.2524	87.0527	0.042	0.0000	0.0000	6,292
2013/07/01	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	ES33	01/08/2013	9.00	Put	Bond Future	2,008.4200	2.0084	2,039.5200	2.0395	1.548	0	0	0
2013/07/01	ES33	01/08/2013	91.02	Call	Bond Future	76,032.4500	76.0324	76,001.3500	76.0014	(0.041)	0	0	0
2013/07/01	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	ES33	07/11/2013			Bond Future	9.3621	84.5312	9.3662	84.4996	0.043	0.0000	0.0000	0
2013/07/01	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	ES33	07/11/2013	8.51	Put	Bond Future	7,056.6500	7.0566	7,088.2300	7.0882	0.448	0	0	0
2013/07/01	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	ES33	07/11/2013	8.49	Put	Bond Future	7,233.0800	7.2331	7,264.6600	7.2647	0.437	0	0	0
2013/07/01	ES33	07/11/2013	8.50	Put	Bond Future	7,144.8000	7.1448	7,176.3800	7.1764	0.442	0	0	0
2013/07/01	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	GOVI	01/08/2013			GOVI	429.2050	429.2050	429.3830	429.3830	0.041	0.0000	0.0000	398
2013/07/01	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	GOVI	01/08/2013	445.99	Put	GOVI	167,850.0000	16.7850	166,070.0000	16.6070	(1.060)	0	0	0
2013/07/01	GOVI	01/08/2013	446.01	Put	GOVI	168,050.0000	16.8050	166,270.0000	16.6270	(1.059)	0	0	0
2013/07/01	GOVI	01/08/2013	446.00	Put	GOVI	167,950.0000	16.7950	166,170.0000	16.6170	(1.060)	0	0	0
2013/07/01	GOVI	07/11/2013			GOVI	435.2610	435.2610	435.4410	435.4410	0.041	0.0000	0.0000	0
2013/07/01	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	GOVI	07/11/2013	445.99	Put	GOVI	107,290.0000	10.7290	105,490.0000	10.5490	(1.678)	0	0	0
2013/07/01	GOVI	07/11/2013	446.01	Put	GOVI	107,490.0000	10.7490	105,690.0000	10.5690	(1.675)	0	0	0
2013/07/01	GOVI	07/11/2013	446.00	Put	GOVI	107,390.0000	10.7390	105,590.0000	10.5590	(1.676)	0	0	0
2013/07/01	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/07/01	IGOV	01/08/2013			Index Future	193.8630	193.8630	194.0710	194.0710	0.107	0.0000	0.0000	1,051
2013/07/01	IGOV	07/11/2013			Index Future	196.6240	196.6240	196.8350	196.8350	0.107	0.0000	0.0000	7
2013/07/01	ILBI	01/08/2013			Index Future	514.0830	514.0830	518.4210	518.4210	0.844	0.0000	0.0000	186
2013/07/01	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0

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2013/07/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/07/01	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/07/01	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/07/01	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/07/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/07/01	JBAF	17/07/2013			Jibar Tradeable Future	5.1800	94.8200	5.1800	94.8200	0.000	0.0000	0.0000	0
2013/07/01	JBAF	21/08/2013			Jibar Tradeable Future	5.2200	94.7800	5.2100	94.7900	(0.192)	0.0000	0.0000	0
2013/07/01	JBAF	18/09/2013			Jibar Tradeable Future	5.2600	94.7400	5.2600	94.7400	0.000	0.0000	0.0000	700
2013/07/01	JBAF	16/10/2013			Jibar Tradeable Future	5.3000	94.7000	5.3200	94.6800	0.377	0.0000	0.0000	0
2013/07/01	JBAF	20/11/2013			Jibar Tradeable Future	5.3800	94.6200	5.4100	94.5900	0.558	0.0000	0.0000	0
2013/07/01	JBAF	18/12/2013			Jibar Tradeable Future	5.4300	94.5700	5.4700	94.5300	0.737	0.0000	0.0000	1,500
2013/07/01	JBAF	15/01/2014			Jibar Tradeable Future	5.6500	94.3500	5.5400	94.4600	(1.947)	0.0000	0.0000	0
2013/07/01	JBAF	19/03/2014			Jibar Tradeable Future	5.7800	94.2200	5.7700	94.2300	(0.173)	0.0000	0.0000	400
2013/07/01	JBAF	18/06/2014			Jibar Tradeable Future	6.0300	93.9700	6.0500	93.9500	0.332	0.0000	0.0000	1,000
2013/07/01	JBAF	17/09/2014			Jibar Tradeable Future	6.3300	93.6700	6.3400	93.6600	0.158	0.0000	0.0000	0
2013/07/01	JBAF	17/12/2014			Jibar Tradeable Future	6.6200	93.3800	6.6400	93.3600	0.302	0.0000	0.0000	0
2013/07/01	JBAF	18/03/2015			Jibar Tradeable Future	6.8700	93.1300	6.8900	93.1100	0.291	0.0000	0.0000	0
2013/07/01	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R023	01/08/2013	7.30	Put	Bond Future	2,031.2600	2.0313	1,887.7000	1.8877	(7.068)	0	0	0
2013/07/01	R023	01/08/2013			Bond Future	7.5967	104.3692	7.5755	104.5127	(0.279)	0.0000	0.0000	10,547
2013/07/01	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R023	01/08/2013	7.29	Put	Bond Future	2,100.6300	2.1006	1,957.0700	1.9571	(6.834)	0	0	0
2013/07/01	R023	01/08/2013	7.31	Put	Bond Future	1,961.9500	1.9619	1,818.3900	1.8184	(7.317)	0	0	0
2013/07/01	R023	07/11/2013	6.50	Put	Bond Future	8,243.4000	8.2434	8,097.8300	8.0978	(1.766)	0	0	0
2013/07/01	R023	07/11/2013			Bond Future	7.6919	101.9260	7.6698	102.0716	(0.288)	0.0000	0.0000	0
2013/07/01	R023	07/11/2013	6.49	Put	Bond Future	8,316.1300	8.3161	8,170.5600	8.1706	(1.750)	0	0	0
2013/07/01	R023	07/11/2013	6.51	Put	Bond Future	8,170.7200	8.1707	8,025.1500	8.0251	(1.782)	0	0	0
2013/07/01	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R157	01/08/2013	116.11	Call	Bond Future	90,202.5100	90.2025	90,193.9200	90.1939	(0.010)	0	0	0
2013/07/01	R157	01/08/2013			Bond Future	6.1208	119.6581	6.1248	119.6495	0.066	0.0000	0.0000	22,579
2013/07/01	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R157	07/11/2013			Bond Future	6.2599	114.5400	6.2646	114.5313	0.075	0.0000	0.0000	0
2013/07/01	R157	07/11/2013	5.60	Call	Bond Future	342.1400	0.3421	332.0200	0.3320	(2.958)	0	0	0
2013/07/01	R157	07/11/2013	5.59	Put	Bond Future	1,588.6300	1.5886	1,587.3100	1.5873	(0.083)	0	0	0
2013/07/01	R157	07/11/2013	5.61	Put	Bond Future	1,561.6100	1.5616	1,560.1500	1.5601	(0.093)	0	0	0
2013/07/01	R157	07/11/2013	5.60	Put	Bond Future	1,575.0900	1.5751	1,573.7000	1.5737	(0.088)	0	0	0
2013/07/01	R157	07/11/2013	5.61	Call	Bond Future	347.4800	0.3475	337.2900	0.3373	(2.933)	0	0	0

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2013/07/01	R157	07/11/2013	5.59	Call	Bond Future	336.8600		0.3369	326.8100	0.3268	(2.983)	0	0	0
2013/07/01	R157	06/02/2014	5.64	Call	Bond Future	427.0300		0.4270	419.0400	0.4190	(1.871)	0	0	0
2013/07/01	R157	06/02/2014	5.65	Put	Bond Future	1,662.9700		1.6630	1,663.8600	1.6639	0.054	0	0	0
2013/07/01	R157	06/02/2014			Bond Future	6.4159		116.0793	6.4215	116.0704	0.087	0.0000	0.0000	0
2013/07/01	R157	06/02/2014	5.65	Call	Bond Future	431.7600		0.4318	423.7200	0.4237	(1.862)	0	0	0
2013/07/01	R157	06/02/2014	5.66	Call	Bond Future	436.5200		0.4365	428.4500	0.4284	(1.849)	0	0	0
2013/07/01	R157	06/02/2014	5.64	Put	Bond Future	1,674.4400		1.6744	1,675.3800	1.6754	0.056	0	0	0
2013/07/01	R157	06/02/2014	5.66	Put	Bond Future	1,651.5400		1.6515	1,652.4000	1.6524	0.052	0	0	0
2013/07/01	R157	08/05/2014	5.20	Call	Bond Future	247.5900		0.2476	242.8000	0.2428	(1.935)	0	0	0
2013/07/01	R157	08/05/2014			Bond Future	6.6065		110.8420	6.6133	110.8330	0.102	0.0000	0.0000	0
2013/07/01	R157	08/05/2014	5.21	Call	Bond Future	250.2900		0.2503	245.4600	0.2455	(1.930)	0	0	0
2013/07/01	R157	08/05/2014	5.19	Call	Bond Future	244.9200		0.2449	240.1600	0.2402	(1.943)	0	0	0
2013/07/01	R157	08/05/2014	5.20	Put	Bond Future	2,159.3800		2.1594	2,163.6500	2.1637	0.198	0	0	0
2013/07/01	R157	08/05/2014	5.19	Put	Bond Future	2,170.4700		2.1705	2,174.7700	2.1748	0.198	0	0	0
2013/07/01	R157	08/05/2014	5.21	Put	Bond Future	2,148.3200		2.1483	2,152.5500	2.1525	0.197	0	0	0
2013/07/01	R186	01/08/2013	7.20	Call	Bond Future	247.5500		0.2475	216.7400	0.2167	(12.446)	0	0	6,800
2013/07/01	R186	01/08/2013	7.00	Put	Bond Future	9,150.0100		9.1500	9,028.6400	9.0286	(1.326)	0	0	4,100
2013/07/01	R186	01/08/2013	9.00	Call	Bond Future	9,588.0400		9.5880	9,669.7300	9.6697	0.852	0	0	0
2013/07/01	R186	01/08/2013	7.50	Put	Bond Future	4,730.0800		4.7301	4,578.0400	4.5780	(3.214)	0	0	0
2013/07/01	R186	01/08/2013	8.80	Call	Bond Future	7,996.2500		7.9963	8,062.0100	8.0620	0.822	0	0	0
2013/07/01	R186	01/08/2013			Bond Future	7.9212		122.3374	7.9102	122.4405	(0.139)	0.0000	0.0000	58,641
2013/07/01	R186	01/08/2013	7.25	Call	Bond Future	299.8900		0.2999	265.7100	0.2657	(11.398)	0	0	5,315
2013/07/01	R186	01/08/2013	7.80	Call	Bond Future	1,613.8200		1.6138	1,563.4300	1.5634	(3.122)	0	0	0
2013/07/01	R186	01/08/2013	128.26	Call	Bond Future	113,064.9400		113.0649	113,168.0500	113.1681	0.091	0	0	0
2013/07/01	R186	01/08/2013	6.75	Put	Bond Future	11,691.1200		11.6911	11,580.2800	11.5803	(0.948)	0	0	0
2013/07/01	R186	01/08/2013	7.20	Put	Bond Future	7,249.5200		7.2495	7,115.6000	7.1156	(1.847)	0	0	2,957
2013/07/01	R186	01/08/2013	8.00	Call	Bond Future	2,515.6800		2.5157	2,479.2200	2.4792	(1.449)	0	0	0
2013/07/01	R186	01/08/2013	9.00	Put	Bond Future	80.6800		0.0807	59.2600	0.0593	(26.549)	0	0	0
2013/07/01	R186	01/08/2013	7.50	Call	Bond Future	707.5800		0.7076	658.6500	0.6586	(6.915)	0	0	6,800
2013/07/01	R186	01/08/2013	6.80	Call	Bond Future	41.8600		0.0419	32.5000	0.0325	(22.360)	0	0	0
2013/07/01	R186	01/08/2013	6.50	Call	Bond Future	8.2100		0.0082	5.6400	0.0056	(31.303)	0	0	500
2013/07/01	R186	01/08/2013	7.80	Put	Bond Future	2,752.5300		2.7525	2,599.0300	2.5990	(5.577)	0	0	20
2013/07/01	R186	01/08/2013	6.75	Call	Bond Future	32.5200		0.0325	24.7900	0.0248	(23.770)	0	0	1,000
2013/07/01	R186	01/08/2013	6.50	Put	Bond Future	14,355.1200		14.3551	14,249.4400	14.2494	(0.736)	0	0	0
2013/07/01	R186	01/08/2013	7.25	Put	Bond Future	6,798.4800		6.7985	6,661.1900	6.6612	(2.019)	0	0	0
2013/07/01	R186	01/08/2013	128.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R186	01/08/2013	7.00	Call	Bond Future	106.7700		0.1068	88.5100	0.0885	(17.102)	0	0	0
2013/07/01	R186	01/08/2013	8.80	Put	Bond Future	169.6100		0.1696	132.2600	0.1323	(22.021)	0	0	6,800
2013/07/01	R186	01/08/2013	8.00	Put	Bond Future	1,783.3000		1.7833	1,643.7300	1.6437	(7.827)	0	0	0
2013/07/01	R186	01/08/2013	6.80	Put	Bond Future	11,171.6200		11.1716	11,059.1500	11.0591	(1.007)	0	0	100
2013/07/01	R186	07/11/2013	8.16	Put	Bond Future	3,702.9100		3.7029	3,608.6300	3.6086	(2.546)	0	0	0
2013/07/01	R186	07/11/2013	9.00	Put	Bond Future	1,339.4400		1.3394	1,282.3600	1.2824	(4.261)	0	0	1,200
2013/07/01	R186	07/11/2013			Bond Future	8.0135		124.0634	8.0020	124.1679	(0.143)	0.0000	0.0000	590
2013/07/01	R186	07/11/2013	6.50	Put	Bond Future	15,462.0000		15.4620	15,346.6400	15.3466	(0.746)	0	0	0
2013/07/01	R186	07/11/2013	8.15	Put	Bond Future	3,743.7000		3.7437	3,649.0300	3.6490	(2.529)	0	0	0
2013/07/01	R186	07/11/2013	6.75	Put	Bond Future	13,090.9200		13.0909	12,973.8600	12,9739	(0.894)	0	0	0
2013/07/01	R186	07/11/2013	8.14	Call	Bond Future	4,931.0400		4.9310	4,940.5400	4.9405	0.193	0	0	0

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2013/07/01	R186	07/11/2013	8.75	Call	Bond Future	8,309.2600	8.3093	8,345.4800	8.3455	0.436	0	0	0
2013/07/01	R186	07/11/2013	8.00	Call	Bond Future	4,273.3500	4.2733	4,277.6600	4.2777	0.101	0	0	1,000
2013/07/01	R186	07/11/2013	8.15	Call	Bond Future	4,979.8200	4.9798	4,989.7100	4.9897	0.199	0	0	0
2013/07/01	R186	07/11/2013	6.50	Call	Bond Future	479.8800	0.4799	469.0800	0.4691	(2.251)	0	0	5,290
2013/07/01	R186	07/11/2013	8.16	Call	Bond Future	5,028.8500	5.0288	5,039.1300	5.0391	0.204	0	0	0
2013/07/01	R186	07/11/2013	8.00	Put	Bond Future	4,396.0800	4.3961	4,295.8300	4.2958	(2.280)	0	0	0
2013/07/01	R186	07/11/2013	8.75	Put	Bond Future	1,848.4600	1.8485	1,780.1200	1.7801	(3.697)	0	0	1,030
2013/07/01	R186	07/11/2013	9.00	Call	Bond Future	9,881.6100	9.8816	9,929.0900	9.9291	0.480	0	0	0
2013/07/01	R186	07/11/2013	6.75	Call	Bond Future	755.2100	0.7552	742.7100	0.7427	(1.655)	0	0	1,000
2013/07/01	R186	07/11/2013	8.14	Put	Bond Future	3,784.8400	3.7848	3,689.7800	3.6898	(2.512)	0	0	0
2013/07/01	R186	06/02/2014			Bond Future	8.0993	120.4403	8.0874	120.5461	(0.146)	0.0000	0.0000	0
2013/07/01	R186	06/02/2014	7.75	Call	Bond Future	4,094.2000	4.0942	4,103.6400	4.1036	0.231	0	0	0
2013/07/01	R186	06/02/2014	7.74	Put	Bond Future	7,323.8200	7.3238	7,227.1600	7.2272	(1.320)	0	0	0
2013/07/01	R186	06/02/2014	7.76	Put	Bond Future	7,212.6900	7.2127	7,116.4800	7.1165	(1.334)	0	0	0
2013/07/01	R186	06/02/2014	7.75	Put	Bond Future	7,268.1100	7.2681	7,171.6700	7.1717	(1.327)	0	0	0
2013/07/01	R186	06/02/2014	7.76	Call	Bond Future	4,131.2900	4.1313	4,140.9600	4.1410	0.234	0	0	0
2013/07/01	R186	06/02/2014	7.74	Call	Bond Future	4,057.3100	4.0573	4,066.5300	4.0665	0.227	0	0	0
2013/07/01	R186	08/05/2014			Bond Future	8.1887	122.0712	8.1764	122.1785	(0.150)	0.0000	0.0000	0
2013/07/01	R186	08/05/2014	7.09	Put	Bond Future	12,469.5300	12.4695	12,368.1800	12.3682	(0.813)	0	0	0
2013/07/01	R186	08/05/2014	7.10	Call	Bond Future	2,340.2400	2.3402	2,346.3200	2.3463	0.260	0	0	0
2013/07/01	R186	08/05/2014	7.11	Call	Bond Future	2,363.4100	2.3634	2,369.6200	2.3696	0.263	0	0	0
2013/07/01	R186	08/05/2014	7.09	Call	Bond Future	2,317.2300	2.3172	2,323.1800	2.3232	0.257	0	0	0
2013/07/01	R186	08/05/2014	7.11	Put	Bond Future	12,320.3400	12.3203	12,219.2500	12.2192	(0.821)	0	0	0
2013/07/01	R186	08/05/2014	7.10	Put	Bond Future	12,394.8000	12.3948	12,293.5800	12.2936	(0.817)	0	0	0
2013/07/01	R197	01/08/2013	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R197	01/08/2013	295.00	Put	Bond Future	19,123.4000	19.1234	19,115.8600	19.1159	(0.039)	0	0	0
2013/07/01	R197	01/08/2013			Bond Future	275.8766	275.8766	275.8841	275.8841	0.003	0.0000	0.0000	2,546
2013/07/01	R197	01/08/2013	294.99	Put	Bond Future	19,113.4000	19.1134	19,105.8600	19.1059	(0.039)	0	0	0
2013/07/01	R197	01/08/2013	295.01	Put	Bond Future	19,133.4000	19.1334	19,125.8600	19.1259	(0.039)	0	0	0
2013/07/01	R197	01/08/2013	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R197	01/08/2013	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R201	01/08/2013			Bond Future	5.6147	105.1803	5.6246	105.1669	0.177	0.0000	0.0000	0
2013/07/01	R201	01/08/2013	107.45	Call	Bond Future	67,934.5900	67.9346	67,921.2500	67.9213	(0.020)	0	0	0
2013/07/01	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R201	07/11/2013	4.79	Put	Bond Future	1,096.6900	1.0967	1,104.5500	1.1045	0.717	0	0	0
2013/07/01	R201	07/11/2013			Bond Future	5.6949	106.6643	5.7074	106.6507	0.220	0.0000	0.0000	0
2013/07/01	R201	07/11/2013	4.80	Put	Bond Future	1,087.7000	1.0877	1,095.4900	1.0955	0.716	0	0	0
2013/07/01	R201	07/11/2013	4.81	Put	Bond Future	1,078.7300	1.0787	1,086.4600	1.0865	0.717	0	0	0
2013/07/01	R201	07/11/2013	4.79	Call	Bond Future	108.1800	0.1082	102.4700	0.1025	(5.278)	0	0	0
2013/07/01	R201	07/11/2013	4.80	Call	Bond Future	110.1900	0.1102	104.4100	0.1044	(5.245)	0	0	0
2013/07/01	R201	07/11/2013	4.81	Call	Bond Future	112.2200	0.1122	106.3800	0.1064	(5.204)	0	0	0
2013/07/01	R201	06/02/2014	5.24	Put	Bond Future	716.5900	0.7166	722.8500	0.7228	0.874	0	0	0
2013/07/01	R201	06/02/2014			Bond Future	5.7771	103.6891	5.7936	103.6752	0.284	0.0000	0.0000	0
2013/07/01	R201	06/02/2014	5.26	Put	Bond Future	705.4800	0.7055	711.6500	0.7117	0.875	0	0	0
2013/07/01	R201	06/02/2014	5.24	Call	Bond Future	262.2000	0.2622	254.6200	0.2546	(2.891)	0	0	0
2013/07/01	R201	06/02/2014	5.25	Put	Bond Future	711.0200	0.7110	717.2400	0.7172	0.875	0	0	0

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2013/07/01	R201	06/02/2014	5.25	Call	Bond Future	265.1200	0.2651	257.5000	0.2575	(2.874)	0	0	0
2013/07/01	R201	06/02/2014	5.26	Call	Bond Future	268.0700	0.2681	260.4000	0.2604	(2.861)	0	0	0
2013/07/01	R201	08/05/2014			Bond Future	5.9153	105.0932	5.9388	105.0791	0.396	0.0000	0.0000	0
2013/07/01	R201	08/05/2014	4.75	Call	Bond Future	160.1700	0.1602	155.0200	0.1550	(3.215)	0	0	0
2013/07/01	R201	08/05/2014	4.76	Call	Bond Future	161.7000	0.1617	156.5200	0.1565	(3.203)	0	0	0
2013/07/01	R201	08/05/2014	4.74	Call	Bond Future	158.6500	0.1587	153.5400	0.1535	(3.221)	0	0	0
2013/07/01	R201	08/05/2014	4.76	Put	Bond Future	857.6200	0.8576	866.4700	0.8665	1.032	0	0	0
2013/07/01	R201	08/05/2014	4.75	Put	Bond Future	862.1500	0.8622	871.0300	0.8710	1.030	0	0	0
2013/07/01	R201	08/05/2014	4.74	Put	Bond Future	866.6900	0.8667	875.6100	0.8756	1.029	0	0	0
2013/07/01	R202	01/08/2013	222.99	Put	Bond Future	20,032.2400	20.0322	20,023.0700	20.0231	(0.046)	0	0	0
2013/07/01	R202	01/08/2013			Bond Future	202.9578	202.9578	202.9669	202.9669	0.005	0.0000	0.0000	44,020
2013/07/01	R202	01/08/2013	223.01	Put	Bond Future	20,052.2400	20.0522	20,043.0700	20.0431	(0.046)	0	0	0
2013/07/01	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R202	01/08/2013	223.00	Put	Bond Future	20,042.2400	20.0422	20,033.0700	20.0331	(0.046)	0	0	0
2013/07/01	R203	01/08/2013			Bond Future	6.8870	108.0227	6.9011	107.9714	0.205	0.0000	0.0000	3,923
2013/07/01	R203	01/08/2013	109.11	Call	Bond Future	94,809.5300	94.8095	94,758.1700	94.7582	(0.054)	0	0	0
2013/07/01	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R203	07/11/2013	6.01	Call	Bond Future	319.5900	0.3196	300.6900	0.3007	(5.914)	0	0	0
2013/07/01	R203	07/11/2013			Bond Future	7.0191	105.3874	7.0344	105.3353	0.218	0.0000	0.0000	0
2013/07/01	R203	07/11/2013	5.99	Call	Bond Future	308.1100	0.3081	289.6600	0.2897	(5.988)	0	0	0
2013/07/01	R203	07/11/2013	5.71	Put	Bond Future	4,750.3500	4.7504	4,789.6500	4.7896	0.827	0	0	0
2013/07/01	R203	07/11/2013	6.00	Call	Bond Future	313.7300	0.3137	295.0600	0.2951	(5.951)	0	0	0
2013/07/01	R203	07/11/2013	571.00	Call	Bond Future	103,157.9000	103.1579	103,105.7900	103.1058	(0.051)	0	0	0
2013/07/01	R203	07/11/2013	5.99	Put	Bond Future	3,880.1200	3.8801	3,913.7800	3.9138	0.867	0	0	0
2013/07/01	R203	07/11/2013	6.01	Put	Bond Future	3,820.7600	3.8208	3,853.9700	3.8540	0.869	0	0	0
2013/07/01	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R203	07/11/2013	5.71	Call	Bond Future	180.5700	0.1806	167.7600	0.1678	(7.094)	0	0	15
2013/07/01	R203	07/11/2013	6.00	Put	Bond Future	3,850.3100	3.8503	3,883.7500	3.8838	0.869	0	0	0
2013/07/01	R203	06/02/2014	5.95	Put	Bond Future	4,375.0300	4.3750	4,409.8100	4.4098	0.795	0	0	0
2013/07/01	R203	06/02/2014	6.14	Put	Bond Future	3,871.7900	3.8718	3,903.4500	3.9035	0.818	0	0	0
2013/07/01	R203	06/02/2014			Bond Future	7.1530	106.8036	7.1697	106.7507	0.232	0.0000	0.0000	0
2013/07/01	R203	06/02/2014	6.16	Put	Bond Future	3,820.5000	3.8205	3,851.8300	3.8518	0.820	0	0	0
2013/07/01	R203	06/02/2014	6.15	Put	Bond Future	3,846.1000	3.8461	3,877.6000	3.8776	0.819	0	0	0
2013/07/01	R203	06/02/2014	6.16	Call	Bond Future	599.6800	0.5997	578.1300	0.5781	(3.594)	0	0	0
2013/07/01	R203	06/02/2014	5.95	Call	Bond Future	457.3800	0.4574	439.2800	0.4393	(3.957)	0	0	16
2013/07/01	R203	06/02/2014	6.14	Call	Bond Future	584.8400	0.5848	563.6200	0.5636	(3.628)	0	0	0
2013/07/01	R203	06/02/2014	6.15	Call	Bond Future	592.2200	0.5922	570.8400	0.5708	(3.610)	0	0	0
2013/07/01	R203	08/05/2014	5.76	Call	Bond Future	439.1200	0.4391	424.0400	0.4240	(3.434)	0	0	0
2013/07/01	R203	08/05/2014	7.40	Put	Bond Future	1,795.2800	1.7953	1,811.0600	1.8111	0.879	0	0	0
2013/07/01	R203	08/05/2014	5.74	Call	Bond Future	428.9900	0.4290	414.1500	0.4141	(3.459)	0	0	0
2013/07/01	R203	08/05/2014			Bond Future	7.2963	104.0887	7.3144	104.0351	0.248	0.0000	0.0000	0
2013/07/01	R203	08/05/2014	5.76	Put	Bond Future	5,128.2000	5.1282	5,166.7300	5.1667	0.751	0	0	0
2013/07/01	R203	08/05/2014	5.75	Put	Bond Future	5,154.4900	5.1545	5,193.1400	5.1931	0.750	0	0	0
2013/07/01	R203	08/05/2014	5.74	Put	Bond Future	5,180.8300	5.1808	5,219.6000	5.2196	0.748	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/07/01	R203	08/05/2014	7.40	Call	Bond Future	2,102.5300	2.1025	2,064.7000	2.0647	(1.799)	0	0	16
2013/07/01	R203	08/05/2014	5.75	Call	Bond Future	434.0300	0.4340	419.0700	0.4191	(3.447)	0	0	0
2013/07/01	R204	01/08/2013			Bond Future	7.0930	104.9875	7.1123	104.9005	0.272	0.0000	0.0000	25,172
2013/07/01	R204	01/08/2013	110.75	Call	Bond Future	96,104.0100	96.1040	96,017.0300	96.0170	(0.091)	0	0	0
2013/07/01	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R204	07/11/2013			Bond Future	7.2082	106.4688	7.2288	106.3806	0.285	0.0000	0.0000	0
2013/07/01	R204	07/11/2013	7.00	Put	Bond Future	2,462.1900	2.4622	2,490.0000	2.4900	1.129	0	0	1,270
2013/07/01	R204	07/11/2013	6.29	Put	Bond Future	4,620.8100	4.6208	4,674.4500	4.6744	1.161	0	0	0
2013/07/01	R204	07/11/2013	6.31	Put	Bond Future	4,549.9000	4.5499	4,602.8200	4.6028	1.163	0	0	0
2013/07/01	R204	07/11/2013	6.29	Call	Bond Future	581.6600	0.5817	547.0500	0.5470	(5.950)	0	0	0
2013/07/01	R204	07/11/2013	6.30	Put	Bond Future	4,585.2900	4.5853	4,638.5600	4.6386	1.162	0	0	0
2013/07/01	R204	07/11/2013	7.00	Call	Bond Future	1,562.7700	1.5628	1,502.3300	1.5023	(3.867)	0	0	0
2013/07/01	R204	07/11/2013	6.30	Call	Bond Future	591.1600	0.5912	556.1800	0.5562	(5.917)	0	0	0
2013/07/01	R204	07/11/2013	6.31	Call	Bond Future	600.7700	0.6008	565.4400	0.5654	(5.881)	0	0	0
2013/07/01	R204	06/02/2014	6.39	Call	Bond Future	1,048.8700	1.0489	1,010.0000	1.0100	(3.706)	0	0	0
2013/07/01	R204	06/02/2014			Bond Future	7.3194	103.8688	7.3413	103.7793	0.299	0.0000	0.0000	0
2013/07/01	R204	06/02/2014	6.40	Call	Bond Future	1,060.6100	1.0606	1,021.4800	1.0215	(3.689)	0	0	0
2013/07/01	R204	06/02/2014	6.41	Call	Bond Future	1,072.4400	1.0724	1,033.0400	1.0330	(3.674)	0	0	0
2013/07/01	R204	06/02/2014	6.39	Put	Bond Future	4,943.0500	4.9431	4,993.7000	4.9937	1.025	0	0	0
2013/07/01	R204	06/02/2014	6.41	Put	Bond Future	4,880.9400	4.8809	4,931.0600	4.9311	1.027	0	0	0
2013/07/01	R204	06/02/2014	6.40	Put	Bond Future	4,911.9400	4.9119	4,962.3300	4.9623	1.026	0	0	0
2013/07/01	R204	08/05/2014			Bond Future	7.4416	105.2753	7.4649	105.1846	0.313	0.0000	0.0000	0
2013/07/01	R204	08/05/2014	6.05	Call	Bond Future	788.5500	0.7886	760.0800	0.7601	(3.610)	0	0	0
2013/07/01	R204	08/05/2014	6.06	Call	Bond Future	796.7600	0.7968	768.0900	0.7681	(3.598)	0	0	0
2013/07/01	R204	08/05/2014	6.04	Call	Bond Future	780.4000	0.7804	752.1300	0.7521	(3.623)	0	0	0
2013/07/01	R204	08/05/2014	6.05	Put	Bond Future	6,385.5500	6.3855	6,447.8000	6.4478	0.975	0	0	0
2013/07/01	R204	08/05/2014	6.04	Put	Bond Future	6,418.9500	6.4189	6,481.4000	6.4814	0.973	0	0	0
2013/07/01	R204	08/05/2014	6.06	Put	Bond Future	6,352.2200	6.3522	6,414.2700	6.4143	0.977	0	0	0
2013/07/01	R206	01/08/2013			Bond Future	5.2615	101.3825	5.2845	101.3724	0.438	0.0000	0.0000	0
2013/07/01	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R206	01/08/2013	103.94	Call	Bond Future	30,384.3700	30.3844	30,374.2400	30.3742	(0.033)	0	0	0
2013/07/01	R206	07/11/2013	4.31	Put	Bond Future	192.3300	0.1923	199.3800	0.1994	3.666	0	0	0
2013/07/01	R206	07/11/2013			Bond Future	5.1981	102.8129	5.2557	102.8026	1.108	0.0000	0.0000	0
2013/07/01	R206	07/11/2013	4.30	Put	Bond Future	193.6800	0.1937	200.7600	0.2008	3.656	0	0	0
2013/07/01	R206	07/11/2013	4.31	Call	Bond Future	33.4300	0.0334	30.1800	0.0302	(9.722)	0	0	0
2013/07/01	R206	07/11/2013	4.29	Call	Bond Future	32.5600	0.0326	29.3700	0.0294	(9.797)	0	0	0
2013/07/01	R206	07/11/2013	4.30	Call	Bond Future	32.9900	0.0330	29.7700	0.0298	(9.761)	0	0	0
2013/07/01	R206	07/11/2013	4.29	Put	Bond Future	195.0500	0.1950	202.1600	0.2022	3.645	0	0	0
2013/07/01	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R207	01/08/2013			Bond Future	7.3525	99.9080	7.3361	99.9909	(0.224)	0.0000	0.0000	23,668
2013/07/01	R207	01/08/2013	106.18	Call	Bond Future	92,336.8000	92.3368	92,419.7400	92.4197	0.090	0	0	0
2013/07/01	R207	07/11/2013	6.70	Call	Bond Future	832.3500	0.8323	833.8500	0.8339	0.180	0	0	0
2013/07/01	R207	07/11/2013			Bond Future	7.4615	101.3176	7.4442	101.4017	(0.233)	0.0000	0.0000	0
2013/07/01	R207	07/11/2013	6.71	Call	Bond Future	845.0500	0.8450	846.6800	0.8467	0.193	0	0	0
2013/07/01	R207	07/11/2013	6.69	Put	Bond Future	4,647.5600	4.6476	4,564.8000	4.5648	(1.781)	0	0	0

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2013/07/01	R207	07/11/2013	6.71	Put	Bond Future	4,571.3400		4.5713	4,488.8300	4.4888	(1.805)	0	0	0
2013/07/01	R207	07/11/2013	6.69	Call	Bond Future	819.7900		0.8198	821.1700	0.8212	0.168	0	0	0
2013/07/01	R207	07/11/2013	6.70	Put	Bond Future	4,609.3600		4.6094	4,526.7200	4.5267	(1.793)	0	0	0
2013/07/01	R207	06/02/2014			Bond Future	7.5673		99.0395	7.5490	99.1247	(0.241)	0.0000	0.0000	0
2013/07/01	R207	06/02/2014	6.65	Call	Bond Future	1,148.0300		1.1480	1,156.1700	1.1562	0.709	0	0	0
2013/07/01	R207	06/02/2014	6.64	Put	Bond Future	5,577.1900		5.5772	5,500.0100	5.5000	(1.384)	0	0	0
2013/07/01	R207	06/02/2014	6.66	Put	Bond Future	5,505.0100		5.5050	5,428.1000	5.4281	(1.397)	0	0	0
2013/07/01	R207	06/02/2014	6.65	Put	Bond Future	5,541.0300		5.5410	5,463.9800	5.4640	(1.391)	0	0	0
2013/07/01	R207	06/02/2014	6.66	Call	Bond Future	1,161.1700		1.1612	1,169.4500	1.1694	0.713	0	0	0
2013/07/01	R207	06/02/2014	6.64	Call	Bond Future	1,134.9900		1.1350	1,143.0000	1.1430	0.706	0	0	0
2013/07/01	R207	08/05/2014	6.21	Put	Bond Future	7,701.3100		7.7013	7,622.1700	7.6222	(1.028)	0	0	0
2013/07/01	R207	08/05/2014	6.19	Put	Bond Future	7,781.2300		7.7812	7,701.9000	7.7019	(1.020)	0	0	0
2013/07/01	R207	08/05/2014			Bond Future	7.6842		100.3807	7.6650	100.4670	(0.251)	0.0000	0.0000	0
2013/07/01	R207	08/05/2014	6.20	Put	Bond Future	7,741.2200		7.7412	7,661.9900	7.6620	(1.023)	0	0	0
2013/07/01	R207	08/05/2014	6.20	Call	Bond Future	812.4400		0.8124	819.5300	0.8195	0.873	0	0	0
2013/07/01	R207	08/05/2014	6.21	Call	Bond Future	821.1700		0.8212	828.3500	0.8283	0.874	0	0	0
2013/07/01	R207	08/05/2014	6.19	Call	Bond Future	803.7900		0.8038	810.7800	0.8108	0.870	0	0	0
2013/07/01	R208	01/08/2013			Bond Future	7.4290		98.4391	7.4076	98.5590	(0.287)	0.0000	0.0000	18,125
2013/07/01	R208	01/08/2013	101.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R208	01/08/2013	101.40	Call	Bond Future	89,394.6100		89.3946	89,514.4800	89.5145	0.134	0	0	0
2013/07/01	R208	07/11/2013			Bond Future	7.5296		96.4321	7.5073	96.5536	(0.297)	0.0000	0.0000	0
2013/07/01	R208	07/11/2013	6.79	Put	Bond Future	5,093.1100		5.0931	4,980.9800	4.9810	(2.202)	0	0	0
2013/07/01	R208	07/11/2013	6.81	Put	Bond Future	5,007.9100		5.0079	4,896.2500	4.8963	(2.230)	0	0	0
2013/07/01	R208	07/11/2013	6.80	Put	Bond Future	5,050.4100		5.0504	4,938.5100	4.9385	(2.216)	0	0	0
2013/07/01	R208	07/11/2013	6.81	Call	Bond Future	996.3800		0.9964	1,006.2300	1.0062	0.989	0	0	0
2013/07/01	R208	07/11/2013	7.50	Put	Bond Future	2,577.0500		2.5770	2,488.5600	2.4886	(3.434)	0	0	1,520
2013/07/01	R208	07/11/2013	6.79	Call	Bond Future	967.1700		0.9672	976.5500	0.9766	0.970	0	0	0
2013/07/01	R208	07/11/2013	7.50	Call	Bond Future	2,415.8500		2.4159	2,448.8700	2.4489	1.367	0	0	0
2013/07/01	R208	07/11/2013	6.80	Call	Bond Future	981.7000		0.9817	991.3100	0.9913	0.979	0	0	0
2013/07/01	R208	06/02/2014	6.74	Put	Bond Future	6,128.3500		6.1284	6,022.8300	6.0228	(1.722)	0	0	0
2013/07/01	R208	06/02/2014			Bond Future	7.6248		97.7279	7.6014	97.8510	(0.306)	0.0000	0.0000	0
2013/07/01	R208	06/02/2014	6.75	Put	Bond Future	6,087.0100		6.0870	5,981.7200	5.9817	(1.730)	0	0	0
2013/07/01	R208	06/02/2014	6.76	Put	Bond Future	6,046.3500		6.0463	5,941.2800	5.9413	(1.738)	0	0	0
2013/07/01	R208	06/02/2014	6.74	Call	Bond Future	1,326.3700		1.3264	1,343.9500	1.3440	1.325	0	0	0
2013/07/01	R208	06/02/2014	6.75	Call	Bond Future	1,340.9400		1.3409	1,358.7500	1.3588	1.328	0	0	0
2013/07/01	R208	06/02/2014	6.76	Call	Bond Future	1,356.1500		1.3562	1,374.1800	1.3742	1.329	0	0	0
2013/07/01	R208	08/05/2014	6.31	Call	Bond Future	937.9000		0.9379	952.2600	0.9523	1.531	0	0	0
2013/07/01	R208	08/05/2014			Bond Future	7.7243		95.6547	7.6999	95.7795	(0.317)	0.0000	0.0000	0
2013/07/01	R208	08/05/2014	6.29	Call	Bond Future	917.6900		0.9177	931.7300	0.9317	1.530	0	0	0
2013/07/01	R208	08/05/2014	6.31	Put	Bond Future	8,492.8300		8.4928	8,382.4500	8.3825	(1.300)	0	0	0
2013/07/01	R208	08/05/2014	6.30	Put	Bond Future	8,538.6700		8.5387	8,428.1300	8.4281	(1.295)	0	0	0
2013/07/01	R208	08/05/2014	6.29	Put	Bond Future	8,584.6200		8.5846	8,473.9200	8.4739	(1.290)	0	0	0
2013/07/01	R208	08/05/2014	6.30	Call	Bond Future	927.7500		0.9278	941.9500	0.9419	1.531	0	0	0
2013/07/01	R209	01/08/2013			Bond Future	8.6396		78.5853	8.6438	78.5518	0.048	0.0000	0.0000	14,828
2013/07/01	R209	01/08/2013	79.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R209	01/08/2013	8.00	Put	Bond Future	5,792.9400		5.7929	5,770.7300	5.7707	(0.383)	0	0	2,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/07/01	R209	01/08/2013	79.36	Call	Bond Future	68,636.2300	68.6362	68,602.6900	68.6027	(0.049)	0	0	0
2013/07/01	R209	01/08/2013	8.00	Call	Bond Future	379.3200	0.3793	323.5700	0.3236	(14.697)	0	0	0
2013/07/01	R209	07/11/2013	9.50	Put	Bond Future	1,779.0000	1.7790	1,748.9900	1.7490	(1.687)	0	0	980
2013/07/01	R209	07/11/2013	8.80	Put	Bond Future	3,795.2600	3.7953	3,764.1200	3.7641	(0.820)	0	0	0
2013/07/01	R209	07/11/2013			Bond Future	8.7256	76.5497	8.7299	76.5157	0.049	0.0000	0.0000	0
2013/07/01	R209	07/11/2013	8.81	Call	Bond Future	4,419.4100	4.4194	4,354.1800	4.3542	(1.476)	0	0	0
2013/07/01	R209	07/11/2013	8.80	Call	Bond Future	4,379.5300	4.3795	4,314.3700	4.3144	(1.488)	0	0	0
2013/07/01	R209	07/11/2013	9.25	Call	Bond Future	6,330.9800	6.3310	6,265.2800	6.2653	(1.038)	0	0	0
2013/07/01	R209	07/11/2013	9.40	Call	Bond Future	7,041.5700	7.0416	6,976.7400	6.9767	(0.921)	0	0	0
2013/07/01	R209	07/11/2013	9.70	Put	Bond Future	1,407.3700	1.4074	1,379.3700	1.3794	(1.990)	0	0	1,520
2013/07/01	R209	07/11/2013	8.65	Call	Bond Future	3,806.0300	3.8060	3,742.2500	3.7423	(1.676)	0	0	0
2013/07/01	R209	07/11/2013	8.79	Call	Bond Future	4,339.8300	4.3398	4,274.7500	4.2748	(1.500)	0	0	0
2013/07/01	R209	07/11/2013	9.25	Put	Bond Future	2,360.1400	2.3601	2,328.4600	2.3285	(1.342)	0	0	1,000
2013/07/01	R209	07/11/2013	9.40	Put	Bond Future	1,995.0100	1.9950	1,964.2000	1.9642	(1.544)	0	0	5,000
2013/07/01	R209	07/11/2013	9.50	Call	Bond Future	7,528.5900	7.5286	7,464.5600	7.4646	(0.850)	0	0	0
2013/07/01	R209	07/11/2013	9.70	Call	Bond Future	8,530.0800	8.5301	8,468.0600	8.4681	(0.727)	0	0	0
2013/07/01	R209	07/11/2013	8.79	Put	Bond Future	3,833.6400	3.8336	3,802.5800	3.8026	(0.810)	0	0	0
2013/07/01	R209	07/11/2013	8.81	Put	Bond Future	3,757.1800	3.7572	3,725.9700	3.7260	(0.831)	0	0	0
2013/07/01	R209	07/11/2013	8.65	Put	Bond Future	4,406.3400	4.4063	4,376.5800	4.3766	(0.675)	0	0	4,700
2013/07/01	R209	06/02/2014	8.56	Call	Bond Future	4,352.0100	4.3520	4,300.6100	4.3006	(1.181)	0	0	0
2013/07/01	R209	06/02/2014			Bond Future	8.8052	77.5784	8.8096	77.5440	0.050	0.0000	0.0000	0
2013/07/01	R209	06/02/2014	8.54	Call	Bond Future	4,284.2300	4.2842	4,233.0400	4.2330	(1.195)	0	0	0
2013/07/01	R209	06/02/2014	8.55	Call	Bond Future	4,318.0600	4.3181	4,266.7600	4.2668	(1.188)	0	0	0
2013/07/01	R209	06/02/2014	8.54	Put	Bond Future	6,391.7800	6.3918	6,375.0400	6.3750	(0.262)	0	0	0
2013/07/01	R209	06/02/2014	8.56	Put	Bond Future	6,297.4400	6.2974	6,280.4900	6.2805	(0.269)	0	0	0
2013/07/01	R209	06/02/2014	8.55	Put	Bond Future	6,344.4800	6.3445	6,327.6300	6.3276	(0.266)	0	0	0
2013/07/01	R209	08/05/2014			Bond Future	8.8859	75.4840	8.8905	75.4490	0.051	0.0000	0.0000	0
2013/07/01	R209	08/05/2014	7.85	Call	Bond Future	2,525.5600	2.5256	2,491.2300	2.4912	(1.359)	0	0	0
2013/07/01	R209	08/05/2014	7.86	Call	Bond Future	2,548.1300	2.5481	2,513.6600	2.5137	(1.353)	0	0	0
2013/07/01	R209	08/05/2014	7.84	Call	Bond Future	2,503.1200	2.5031	2,468.9400	2.4689	(1.365)	0	0	0
2013/07/01	R209	08/05/2014	7.85	Put	Bond Future	11,162.9800	11.1630	11,163.6600	11.1637	0.006	0	0	0
2013/07/01	R209	08/05/2014	7.84	Put	Bond Future	11,231.2000	11.2312	11,232.0300	11.2320	0.007	0	0	0
2013/07/01	R209	08/05/2014	7.86	Put	Bond Future	11,095.0300	11.0950	11,095.5700	11.0956	0.005	0	0	0
2013/07/01	R210	01/08/2013	173.01	Put	Bond Future	15,635.1100	15.6351	15,629.0000	15.6290	(0.039)	0	0	0
2013/07/01	R210	01/08/2013			Bond Future	157.3749	157.3749	157.3810	157.3810	0.004	0.0000	0.0000	1,237
2013/07/01	R210	01/08/2013	173.00	Put	Bond Future	15,625.1100	15.6251	15,619.0000	15.6190	(0.039)	0	0	0
2013/07/01	R210	01/08/2013	172.99	Put	Bond Future	15,615.1100	15.6151	15,609.0000	15.6090	(0.039)	0	0	0
2013/07/01	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R211	01/08/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R211	01/08/2013			Bond Future	128.5349	128.5349	128.5328	128.5328	(0.002)	0.0000	0.0000	522
2013/07/01	R211	01/08/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R211	01/08/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R211	01/08/2013	130.00	Put	Bond Future	1,465.0600	1.4651	1,467.2000	1.4672	0.146	0	0	0
2013/07/01	R211	01/08/2013	129.99	Put	Bond Future	1,455.0600	1.4551	1,457.2000	1.4572	0.147	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/07/01	R211	01/08/2013	130.01	Put	Bond Future	1,475.0600	1.4751	1,477.2000	1.4772	0.145	0	0	0
2013/07/01	R212	01/08/2013			Bond Future	129.5092	129.5092	129.7122	129.7122	0.157	0.0000	0.0000	21,791
2013/07/01	R212	01/08/2013	137.99	Put	Bond Future	8,480.7500	8.4808	8,277.7700	8.2778	(2.393)	0	0	0
2013/07/01	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R212	01/08/2013	138.01	Put	Bond Future	8,500.7500	8.5008	8,297.7700	8.2978	(2.388)	0	0	0
2013/07/01	R212	01/08/2013	138.00	Put	Bond Future	8,490.7500	8.4908	8,287.7700	8.2878	(2.391)	0	0	0
2013/07/01	R213	01/08/2013	91.25	Call	Bond Future	79,243.3300	79.2433	79,333.6400	79.3336	0.114	0	0	0
2013/07/01	R213	01/08/2013			Bond Future	8.4509	89.8583	8.4398	89.9487	(0.130)	0.0000	0.0000	8,086
2013/07/01	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R213	07/11/2013	8.60	Call	Bond Future	4,339.7700	4.3398	4,342.7200	4.3427	0.068	0	0	0
2013/07/01	R213	07/11/2013			Bond Future	8.5420	87.5894	8.5306	87.6810	(0.133)	0.0000	0.0000	0
2013/07/01	R213	07/11/2013	8.61	Call	Bond Future	4,380.5700	4.3806	4,383.8400	4.3838	0.075	0	0	0
2013/07/01	R213	07/11/2013	8.59	Put	Bond Future	3,914.4200	3.9144	3,825.4600	3.8255	(2.273)	0	0	0
2013/07/01	R213	07/11/2013	8.61	Put	Bond Future	3,836.2400	3.8362	3,747.9100	3.7479	(2.303)	0	0	0
2013/07/01	R213	07/11/2013	8.60	Put	Bond Future	3,875.1800	3.8752	3,786.5300	3.7865	(2.288)	0	0	0
2013/07/01	R213	07/11/2013	8.59	Call	Bond Future	4,299.1500	4.2992	4,301.7900	4.3018	0.061	0	0	0
2013/07/01	R213	06/02/2014			Bond Future	8.6281	88.7664	8.6163	88.8591	(0.136)	0.0000	0.0000	0
2013/07/01	R213	06/02/2014	8.29	Put	Bond Future	6,761.8900	6.7619	6,675.8500	6.6759	(1.272)	0	0	0
2013/07/01	R213	06/02/2014	8.31	Put	Bond Future	6,663.0900	6.6631	6,577.4400	6.5774	(1.285)	0	0	0
2013/07/01	R213	06/02/2014	8.30	Put	Bond Future	6,712.3600	6.7124	6,626.5100	6.6265	(1.279)	0	0	0
2013/07/01	R213	06/02/2014	8.29	Call	Bond Future	4,027.4900	4.0275	4,034.1900	4.0342	0.166	0	0	0
2013/07/01	R213	06/02/2014	8.30	Call	Bond Future	4,060.6400	4.0606	4,067.5300	4.0675	0.170	0	0	0
2013/07/01	R213	06/02/2014	8.31	Call	Bond Future	4,093.9400	4.0939	4,101.0300	4.1010	0.173	0	0	0
2013/07/01	R213	08/05/2014	7.65	Put	Bond Future	11,344.7000	11.3447	11,255.6100	11.2556	(0.785)	0	0	0
2013/07/01	R213	08/05/2014			Bond Future	8.7119	86.4298	8.6999	86.5239	(0.139)	0.0000	0.0000	0
2013/07/01	R213	08/05/2014	7.64	Put	Bond Future	11,412.3000	11.4123	11,323.0900	11.3231	(0.782)	0	0	0
2013/07/01	R213	08/05/2014	7.66	Put	Bond Future	11,277.3500	11.2773	11,188.3800	11.1884	(0.789)	0	0	0
2013/07/01	R213	08/05/2014	7.65	Call	Bond Future	2,472.0700	2.4721	2,477.0200	2.4770	0.200	0	0	0
2013/07/01	R213	08/05/2014	7.66	Call	Bond Future	2,494.3000	2.4943	2,499.3700	2.4994	0.203	0	0	0
2013/07/01	R213	08/05/2014	7.64	Call	Bond Future	2,449.9700	2.4500	2,454.8000	2.4548	0.197	0	0	0
2013/07/01	R214	01/08/2013			Bond Future	8.7342	79.6435	8.7384	79.6085	0.048	0.0000	0.0000	840
2013/07/01	R214	01/08/2013	84.31	Call	Bond Future	69,195.6500	69.1956	69,160.6500	69.1606	(0.051)	0	0	0
2013/07/01	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R214	07/11/2013	7.80	Call	Bond Future	1,295.8900	1.2959	1,251.7500	1.2517	(3.406)	0	0	0
2013/07/01	R214	07/11/2013			Bond Future	8.8200	77.4831	8.8243	77.4476	0.049	0.0000	0.0000	0
2013/07/01	R214	07/11/2013	7.81	Call	Bond Future	1,315.0500	1.3150	1,270.5800	1.2706	(3.382)	0	0	0
2013/07/01	R214	07/11/2013	7.79	Call	Bond Future	1,276.9200	1.2769	1,233.1100	1.2331	(3.431)	0	0	0
2013/07/01	R214	07/11/2013	7.81	Put	Bond Future	10,426.1400	10.4261	10,417.1500	10.4171	(0.086)	0	0	0
2013/07/01	R214	07/11/2013	7.80	Put	Bond Future	10,505.9300	10.5059	10,497.2700	10.4973	(0.082)	0	0	0
2013/07/01	R214	07/11/2013	7.79	Put	Bond Future	10,586.1100	10.5861	10,577.7800	10.5778	(0.079)	0	0	0
2013/07/01	R248	01/08/2013	7.86	Put	Bond Future	11,183.9000	11.1839	11,336.5700	11.3366	1.365	0	0	0
2013/07/01	R248	01/08/2013			Bond Future	8.8101	103.1218	8.8244	102.9691	0.162	0.0000	0.0000	603

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/07/01	R248	01/08/2013	7.85	Put	Bond Future	11,313.2000	11.3132	11,465.8700	11.4659	1.349	0	0	0
2013/07/01	R248	01/08/2013	7.84	Put	Bond Future	11,442.7500	11.4428	11,595.4200	11.5954	1.334	0	0	0
2013/07/01	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R248	07/11/2013			Bond Future	8.8986	100.1558	8.9134	100.0009	0.166	0.0000	0.0000	0
2013/07/01	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/01	R248	07/11/2013	7.86	Put	Bond Future	12,106.9700	12.1070	12,261.8600	12.2619	1.279	0	0	0
2013/07/01	R248	07/11/2013	7.85	Put	Bond Future	12,236.0400	12.2360	12,390.9300	12.3909	1.266	0	0	0
2013/07/01	R248	07/11/2013	7.84	Put	Bond Future	12,365.3700	12.3654	12,520.2600	12.5203	1.253	0	0	0
Total													332203