



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 04/07/2013 to 04/07/2013

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
2013/07/04	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/07/04	2025	01/08/2013	118.01	Put	Bond Future	8,387.5600	8.3876	8,384.1900	8.3842	(0.040)	0	0	0
2013/07/04	2025	01/08/2013			Bond Future	109.6224	109.6224	109.6258	109.6258	0.003	0.0000	0.0000	0
2013/07/04	2025	01/08/2013	118.00	Put	Bond Future	8,377.5600	8.3776	8,374.1900	8.3742	(0.040)	0	0	0
2013/07/04	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	2025	01/08/2013	117.99	Put	Bond Future	8,367.5600	8.3676	8,364.1900	8.3642	(0.040)	0	0	0
2013/07/04	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	2038	01/08/2013			Bond Future	103.5107	103.5107	103.5157	103.5157	0.005	0.0000	0.0000	0
2013/07/04	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	2038	01/08/2013	114.99	Put	Bond Future	11,479.3300	11.4793	11,474.3200	11.4743	(0.044)	0	0	0
2013/07/04	2038	01/08/2013	115.00	Put	Bond Future	11,489.3300	11.4893	11,484.3200	11.4843	(0.044)	0	0	0
2013/07/04	2038	01/08/2013	115.01	Put	Bond Future	11,499.3300	11.4993	11,494.3200	11.4943	(0.044)	0	0	0
2013/07/04	2050	01/08/2013			Bond Future	105.8649	105.8649	105.8702	105.8702	0.005	0.0000	0.0000	122
2013/07/04	2050	01/08/2013	118.99	Put	Bond Future	13,125.1200	13.1251	13,119.7600	13.1198	(0.041)	0	0	0
2013/07/04	2050	01/08/2013	119.01	Put	Bond Future	13,145.1200	13.1451	13,139.7600	13.1398	(0.041)	0	0	0
2013/07/04	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	2050	01/08/2013	119.00	Put	Bond Future	13,135.1200	13.1351	13,129.7600	13.1298	(0.041)	0	0	0
2013/07/04	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	AL37	01/08/2013			Index Future	401.3610	401.3610	402.8830	402.8830	0.379	0.0000	0.0000	56
2013/07/04	AL37	07/11/2013			Index Future	407.0230	407.0230	408.5670	408.5670	0.379	0.0000	0.0000	0
2013/07/04	AL7T	01/08/2013			Index Future	477.4430	477.4430	478.5830	478.5830	0.239	0.0000	0.0000	1
2013/07/04	AL7T	07/11/2013			Index Future	484.1790	484.1790	485.3340	485.3340	0.239	0.0000	0.0000	0
2013/07/04	ALBI	01/08/2013			Index Future	429.5470	429.5470	430.6890	430.6890	0.266	0.0000	0.0000	738
2013/07/04	ALBI	07/11/2013			Index Future	435.6070	435.6070	436.7650	436.7650	0.266	0.0000	0.0000	85
2013/07/04	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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2013/07/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/07/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/07/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/04	EL28	01/08/2013	115.01	Put	Bond Future	5,903.9800	5.9040	5,898.4100	5.8984	(0.094)	0	0	0
2013/07/04	EL28	01/08/2013			Bond Future	109.1060	109.1060	109.1116	109.1116	0.005	0.0000	0.0000	0
2013/07/04	EL28	01/08/2013	115.00	Put	Bond Future	5,893.9800	5.8940	5,888.4100	5.8884	(0.095)	0	0	0
2013/07/04	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	EL28	01/08/2013	114.99	Put	Bond Future	5,883.9800	5.8840	5,878.4100	5.8784	(0.095)	0	0	0
2013/07/04	ES33	01/08/2013			Bond Future	9.2529	87.0487	9.2316	87.2182	(0.231)	0.0000	0.0000	6,292
2013/07/04	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	ES33	01/08/2013	9.00	Put	Bond Future	2,043.4900	2.0435	1,874.0500	1.8741	(8.292)	0	0	0
2013/07/04	ES33	01/08/2013	91.02	Call	Bond Future	75,997.3800	75.9974	76,166.8200	76.1668	0.223	0	0	0
2013/07/04	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	ES33	07/11/2013	8.51	Put	Bond Future	7,092.2700	7.0923	6,920.5000	6.9205	(2.422)	0	0	0
2013/07/04	ES33	07/11/2013			Bond Future	9.3667	84.4955	9.3446	84.6673	(0.236)	0.0000	0.0000	0
2013/07/04	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	ES33	07/11/2013	8.49	Put	Bond Future	7,268.7000	7.2687	7,096.9300	7.0969	(2.363)	0	0	0
2013/07/04	ES33	07/11/2013	8.50	Put	Bond Future	7,180.4200	7.1804	7,008.6500	7.0087	(2.392)	0	0	0
2013/07/04	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	GOVI	01/08/2013			GOVI	428.7430	428.7430	429.9640	429.9640	0.285	0.0000	0.0000	398
2013/07/04	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	GOVI	01/08/2013	445.99	Put	GOVI	172,470.0000	17.2470	160,260.0000	16.0260	(7.079)	0	0	0
2013/07/04	GOVI	01/08/2013	446.01	Put	GOVI	172,670.0000	17.2670	160,460.0000	16.0460	(7.071)	0	0	0
2013/07/04	GOVI	01/08/2013	446.00	Put	GOVI	172,570.0000	17.2570	160,360.0000	16.0360	(7.075)	0	0	0
2013/07/04	GOVI	07/11/2013			GOVI	434.7920	434.7920	436.0300	436.0300	0.285	0.0000	0.0000	0
2013/07/04	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	GOVI	07/11/2013	445.99	Put	GOVI	111,980.0000	11.1980	99,600.0000	9.9600	(11.056)	0	0	0
2013/07/04	GOVI	07/11/2013	446.01	Put	GOVI	112,180.0000	11.2180	99,800.0000	9.9800	(11.036)	0	0	0
2013/07/04	GOVI	07/11/2013	446.00	Put	GOVI	112,080.0000	11.2080	99,700.0000	9.9700	(11.046)	0	0	0
2013/07/04	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/07/04	IGOV	01/08/2013			Index Future	194.0470	194.0470	194.2410	194.2410	0.100	0.0000	0.0000	1,064
2013/07/04	IGOV	07/11/2013			Index Future	196.8110	196.8110	197.0070	197.0070	0.100	0.0000	0.0000	7
2013/07/04	ILBI	01/08/2013			Index Future	518.4210	518.4210	518.4960	518.4960	0.014	0.0000	0.0000	186
2013/07/04	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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2013/07/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/07/04	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/07/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/07/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/07/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/07/04	JBAF	17/07/2013			Jibar Tradeable Future	5.1600	94.8400	5.1500	94.8500	(0.194)	0.0000	0.0000	0
2013/07/04	JBAF	21/08/2013			Jibar Tradeable Future	5.1900	94.8100	5.2000	94.8000	0.193	0.0000	0.0000	0
2013/07/04	JBAF	18/09/2013			Jibar Tradeable Future	5.2500	94.7500	5.2600	94.7400	0.190	0.0000	0.0000	700
2013/07/04	JBAF	16/10/2013			Jibar Tradeable Future	5.3100	94.6900	5.3300	94.6700	0.377	0.0000	0.0000	0
2013/07/04	JBAF	20/11/2013			Jibar Tradeable Future	5.3400	94.6600	5.4000	94.6000	1.124	0.0000	0.0000	0
2013/07/04	JBAF	18/12/2013			Jibar Tradeable Future	5.4750	94.5250	5.4700	94.5300	(0.091)	0.0000	0.0000	1,500
2013/07/04	JBAF	15/01/2014			Jibar Tradeable Future	5.5200	94.4800	5.5300	94.4700	0.181	0.0000	0.0000	0
2013/07/04	JBAF	19/03/2014			Jibar Tradeable Future	5.7200	94.2800	5.7400	94.2600	0.350	0.0000	0.0000	400
2013/07/04	JBAF	18/06/2014			Jibar Tradeable Future	6.0200	93.9800	6.0400	93.9600	0.332	0.0000	0.0000	1,000
2013/07/04	JBAF	17/09/2014			Jibar Tradeable Future	6.3100	93.6900	6.3200	93.6800	0.158	0.0000	0.0000	0
2013/07/04	JBAF	17/12/2014			Jibar Tradeable Future	6.6000	93.4000	6.6300	93.3700	0.455	0.0000	0.0000	0
2013/07/04	JBAF	18/03/2015			Jibar Tradeable Future	6.8600	93.1400	6.8700	93.1300	0.146	0.0000	0.0000	0
2013/07/04	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R023	01/08/2013	7.30	Put	Bond Future	2,136.3600	2.1364	1,924.8000	1.9248	(9.903)	0	0	0
2013/07/04	R023	01/08/2013			Bond Future	7.6123	104.2641	7.5810	104.4757	(0.411)	0.0000	0.0000	10,999
2013/07/04	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R023	01/08/2013	7.29	Put	Bond Future	2,205.7300	2.2057	1,994.1700	1.9942	(9.591)	0	0	0
2013/07/04	R023	01/08/2013	7.31	Put	Bond Future	2,067.0500	2.0671	1,855.4900	1.8555	(10.235)	0	0	0
2013/07/04	R023	07/11/2013	6.50	Put	Bond Future	8,350.0300	8.3500	8,135.5000	8.1355	(2.569)	0	0	0
2013/07/04	R023	07/11/2013			Bond Future	7.7082	101.8194	7.6755	102.0339	(0.423)	0.0000	0.0000	0
2013/07/04	R023	07/11/2013	6.49	Put	Bond Future	8,422.7600	8.4228	8,208.2300	8.2082	(2.547)	0	0	0
2013/07/04	R023	07/11/2013	6.51	Put	Bond Future	8,277.3500	8.2774	8,062.8200	8.0628	(2.592)	0	0	0
2013/07/04	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R157	01/08/2013	116.11	Call	Bond Future	90,137.6400	90.1376	90,373.7200	90.3737	0.262	0	0	0
2013/07/04	R157	01/08/2013			Bond Future	6.1512	119.5933	6.0406	119.8293	(1.799)	0.0000	0.0000	22,579
2013/07/04	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R157	07/11/2013			Bond Future	6.2954	114.4742	6.1664	114.7135	(2.048)	0.0000	0.0000	0
2013/07/04	R157	07/11/2013	5.60	Call	Bond Future	302.9000	0.3029	366.8200	0.3668	21.103	0	0	0
2013/07/04	R157	07/11/2013	5.59	Put	Bond Future	1,615.6100	1.6156	1,439.4100	1.4394	(10.906)	0	0	0
2013/07/04	R157	07/11/2013	5.61	Put	Bond Future	1,587.9100	1.5879	1,413.2400	1.4132	(11.000)	0	0	0
2013/07/04	R157	07/11/2013	5.60	Put	Bond Future	1,601.7300	1.6017	1,426.2900	1.4263	(10.953)	0	0	0
2013/07/04	R157	07/11/2013	5.61	Call	Bond Future	307.9000	0.3079	372.5900	0.3726	21.010	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
2013/07/04	R157	07/11/2013	5.59	Call	Bond Future	297.9600	0.2980	361.1200	0.3611	21.197	0	0	0
2013/07/04	R157	06/02/2014	5.64	Call	Bond Future	389.4600	0.3895	460.7400	0.4607	18.302	0	0	0
2013/07/04	R157	06/02/2014	5.65	Put	Bond Future	1,692.3900	1.6924	1,521.7500	1.5218	(10.083)	0	0	0
2013/07/04	R157	06/02/2014			Bond Future	6.4580	116.0121	6.3061	116.2546	(2.352)	0.0000	0.0000	0
2013/07/04	R157	06/02/2014	5.65	Call	Bond Future	393.9600	0.3940	465.8400	0.4658	18.246	0	0	0
2013/07/04	R157	06/02/2014	5.66	Call	Bond Future	398.4900	0.3985	470.9700	0.4710	18.189	0	0	0
2013/07/04	R157	06/02/2014	5.64	Put	Bond Future	1,704.0900	1.7041	1,532.8500	1.5328	(10.049)	0	0	0
2013/07/04	R157	06/02/2014	5.66	Put	Bond Future	1,680.7300	1.6807	1,510.6900	1.5107	(10.117)	0	0	0
2013/07/04	R157	08/05/2014	5.20	Call	Bond Future	246.1400	0.2461	297.1800	0.2972	20.736	0	0	0
2013/07/04	R157	08/05/2014			Bond Future	6.6573	110.7738	6.4744	111.0196	(2.748)	0.0000	0.0000	0
2013/07/04	R157	08/05/2014	5.21	Call	Bond Future	248.7800	0.2488	300.2400	0.3002	20.685	0	0	0
2013/07/04	R157	08/05/2014	5.19	Call	Bond Future	243.5200	0.2435	294.1400	0.2941	20.787	0	0	0
2013/07/04	R157	08/05/2014	5.20	Put	Bond Future	2,226.1000	2.2261	2,031.3600	2.0314	(8.748)	0	0	0
2013/07/04	R157	08/05/2014	5.19	Put	Bond Future	2,237.2400	2.2372	2,042.0800	2.0421	(8.723)	0	0	0
2013/07/04	R157	08/05/2014	5.21	Put	Bond Future	2,214.9800	2.2150	2,020.6600	2.0207	(8.773)	0	0	0
2013/07/04	R186	01/08/2013	7.20	Call	Bond Future	156.1400	0.1561	173.7000	0.1737	11.246	0	0	6,800
2013/07/04	R186	01/08/2013	7.00	Put	Bond Future	9,436.2100	9.4362	9,057.4700	9.0575	(4.014)	0	0	4,100
2013/07/04	R186	01/08/2013	9.00	Call	Bond Future	9,232.8500	9.2328	9,602.7800	9.6028	4.007	0	0	0
2013/07/04	R186	01/08/2013	7.50	Put	Bond Future	4,876.2200	4.8762	4,545.5800	4.5456	(6.781)	0	0	0
2013/07/04	R186	01/08/2013	8.80	Call	Bond Future	7,633.6200	7.6336	7,987.1400	7.9871	4.631	0	0	0
2013/07/04	R186	01/08/2013			Bond Future	7.9570	122.0036	7.9157	122.3890	(0.520)	0.0000	0.0000	58,541
2013/07/04	R186	01/08/2013	7.25	Call	Bond Future	194.6700	0.1947	216.4300	0.2164	11.178	0	0	5,315
2013/07/04	R186	01/08/2013	7.80	Call	Bond Future	1,325.1500	1.3251	1,448.0200	1.4480	9.272	0	0	0
2013/07/04	R186	01/08/2013	128.26	Call	Bond Future	112,731.1600	112.7312	113,116.5700	113.1166	0.342	0	0	0
2013/07/04	R186	01/08/2013	6.75	Put	Bond Future	12,006.5400	12.0065	11,622.6500	11.6227	(3.197)	0	0	0
2013/07/04	R186	01/08/2013	7.20	Put	Bond Future	7,491.8900	7.4919	7,124.0400	7.1240	(4.910)	0	0	2,957
2013/07/04	R186	01/08/2013	8.00	Call	Bond Future	2,180.6700	2.1807	2,360.8000	2.3608	8.260	0	0	0
2013/07/04	R186	01/08/2013	9.00	Put	Bond Future	59.2700	0.0593	43.7900	0.0438	(26.118)	0	0	0
2013/07/04	R186	01/08/2013	7.50	Call	Bond Future	519.9400	0.5199	574.7100	0.5747	10.534	0	0	6,800
2013/07/04	R186	01/08/2013	6.80	Call	Bond Future	19.2300	0.0192	21.3300	0.0213	10.920	0	0	0
2013/07/04	R186	01/08/2013	6.50	Call	Bond Future	2.8000	0.0028	3.0600	0.0031	9.286	0	0	500
2013/07/04	R186	01/08/2013	7.80	Put	Bond Future	2,797.6400	2.7976	2,535.1000	2.5351	(9.384)	0	0	20
2013/07/04	R186	01/08/2013	6.75	Call	Bond Future	14.1600	0.0142	15.6800	0.0157	10.734	0	0	1,000
2013/07/04	R186	01/08/2013	6.50	Put	Bond Future	14,683.4900	14.6835	14,298.3400	14.2983	(2.623)	0	0	0
2013/07/04	R186	01/08/2013	7.25	Put	Bond Future	7,027.0400	7.0270	6,663.3900	6.6634	(5.175)	0	0	0
2013/07/04	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R186	01/08/2013	7.00	Call	Bond Future	59.1900	0.0592	65.8600	0.0659	11.269	0	0	0
2013/07/04	R186	01/08/2013	8.80	Put	Bond Future	140.7600	0.1408	108.8700	0.1089	(22.656)	0	0	6,800
2013/07/04	R186	01/08/2013	8.00	Put	Bond Future	1,782.0700	1.7821	1,576.7900	1.5768	(11.519)	0	0	0
2013/07/04	R186	01/08/2013	6.80	Put	Bond Future	11,482.7700	11.4828	11,099.4600	11.0995	(3.338)	0	0	100
2013/07/04	R186	07/11/2013	8.16	Put	Bond Future	3,758.0300	3.7580	3,570.0200	3.5700	(5.003)	0	0	0
2013/07/04	R186	07/11/2013	9.00	Put	Bond Future	1,339.4100	1.3394	1,248.4000	1.2484	(6.795)	0	0	1,200
2013/07/04	R186	07/11/2013			Bond Future	8.0507	123.7248	8.0077	124.1156	(0.533)	0.0000	0.0000	640
2013/07/04	R186	07/11/2013	6.50	Put	Bond Future	15,731.1700	15.7312	15,369.2700	15.3693	(2.301)	0	0	0
2013/07/04	R186	07/11/2013	8.15	Put	Bond Future	3,799.8600	3.7999	3,610.5300	3.6105	(4.983)	0	0	0
2013/07/04	R186	07/11/2013	6.75	Put	Bond Future	13,333.4600	13.3335	12,986.4300	12.9864	(2.603)	0	0	0
2013/07/04	R186	07/11/2013	8.14	Call	Bond Future	4,649.7100	4.6497	4,849.8500	4.8499	4.304	0	0	0

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2013/07/04	R186	07/11/2013	8.75	Call	Bond Future	7,980.9300	7.9809	8,255.6600	8.2557	3.442	0	0	0
2013/07/04	R186	07/11/2013	8.00	Call	Bond Future	4,007.5100	4.0075	4,188.9700	4.1890	4.528	0	0	1,000
2013/07/04	R186	07/11/2013	8.15	Call	Bond Future	4,697.4500	4.6975	4,898.9200	4.8989	4.289	0	0	0
2013/07/04	R186	07/11/2013	6.50	Call	Bond Future	410.5200	0.4105	439.4200	0.4394	7.040	0	0	5,290
2013/07/04	R186	07/11/2013	8.16	Call	Bond Future	4,745.4400	4.7454	4,948.2300	4.9482	4.273	0	0	0
2013/07/04	R186	07/11/2013	8.00	Put	Bond Future	4,468.7700	4.4688	4,259.4300	4.2594	(4.685)	0	0	0
2013/07/04	R186	07/11/2013	8.75	Put	Bond Future	1,858.6600	1.8587	1,742.5900	1.7426	(6.245)	0	0	1,030
2013/07/04	R186	07/11/2013	9.00	Call	Bond Future	9,543.0500	9.5430	9,842.8400	9.8428	3.141	0	0	0
2013/07/04	R186	07/11/2013	6.75	Call	Bond Future	659.2200	0.6592	702.9900	0.7030	6.640	0	0	1,000
2013/07/04	R186	07/11/2013	8.14	Put	Bond Future	3,842.0400	3.8420	3,651.3800	3.6514	(4.962)	0	0	0
2013/07/04	R186	06/02/2014			Bond Future	8.1378	120.0967	8.0934	120.4926	(0.546)	0.0000	0.0000	0
2013/07/04	R186	06/02/2014	7.75	Call	Bond Future	3,880.0000	3.8800	4,036.5200	4.0365	4.034	0	0	0
2013/07/04	R186	06/02/2014	7.74	Put	Bond Future	7,454.1500	7.4541	7,213.7200	7.2137	(3.225)	0	0	0
2013/07/04	R186	06/02/2014	7.76	Put	Bond Future	7,341.0300	7.3410	7,102.6500	7.1026	(3.247)	0	0	0
2013/07/04	R186	06/02/2014	7.75	Put	Bond Future	7,397.4400	7.3974	7,158.0400	7.1580	(3.236)	0	0	0
2013/07/04	R186	06/02/2014	7.76	Call	Bond Future	3,916.1000	3.9161	4,073.6400	4.0736	4.023	0	0	0
2013/07/04	R186	06/02/2014	7.74	Call	Bond Future	3,844.1100	3.8441	3,999.6000	3.9996	4.045	0	0	0
2013/07/04	R186	08/05/2014			Bond Future	8.2287	121.7229	8.1826	122.1242	(0.560)	0.0000	0.0000	0
2013/07/04	R186	08/05/2014	7.09	Put	Bond Future	13,052.0200	13.0520	12,756.5100	12.7565	(2.264)	0	0	0
2013/07/04	R186	08/05/2014	7.10	Call	Bond Future	2,576.0400	2.5760	2,682.5800	2.6826	4.136	0	0	0
2013/07/04	R186	08/05/2014	7.11	Call	Bond Future	2,600.8100	2.6008	2,708.1300	2.7081	4.126	0	0	0
2013/07/04	R186	08/05/2014	7.09	Call	Bond Future	2,551.4300	2.5514	2,657.1900	2.6572	4.145	0	0	0
2013/07/04	R186	08/05/2014	7.11	Put	Bond Future	12,906.0300	12.9060	12,612.0800	12.6121	(2.278)	0	0	0
2013/07/04	R186	08/05/2014	7.10	Put	Bond Future	12,978.8900	12.9789	12,684.1600	12.6842	(2.271)	0	0	0
2013/07/04	R197	01/08/2013	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R197	01/08/2013	295.00	Put	Bond Future	20,006.8500	20.0068	19,999.1100	19.9991	(0.039)	0	0	0
2013/07/04	R197	01/08/2013			Bond Future	274.9931	274.9931	275.0009	275.0009	0.003	0.0000	0.0000	2,546
2013/07/04	R197	01/08/2013	294.99	Put	Bond Future	19,996.8500	19.9968	19,989.1100	19.9891	(0.039)	0	0	0
2013/07/04	R197	01/08/2013	295.01	Put	Bond Future	20,016.8500	20.0168	20,009.1100	20.0091	(0.039)	0	0	0
2013/07/04	R197	01/08/2013	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R197	01/08/2013	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R201	01/08/2013			Bond Future	5.6533	105.1283	5.5890	105.2148	(1.138)	0.0000	0.0000	0
2013/07/04	R201	01/08/2013	107.45	Call	Bond Future	67,882.6200	67.8826	67,969.0900	67.9691	0.127	0	0	0
2013/07/04	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R201	07/11/2013	4.79	Put	Bond Future	1,133.3500	1.1333	1,059.9500	1.0600	(6.476)	0	0	0
2013/07/04	R201	07/11/2013			Bond Future	5.7436	106.6115	5.6628	106.6991	(1.407)	0.0000	0.0000	0
2013/07/04	R201	07/11/2013	4.80	Put	Bond Future	1,124.1500	1.1242	1,050.9800	1.0510	(6.509)	0	0	0
2013/07/04	R201	07/11/2013	4.81	Put	Bond Future	1,114.9800	1.1150	1,042.0300	1.0420	(6.543)	0	0	0
2013/07/04	R201	07/11/2013	4.79	Call	Bond Future	92.0400	0.0920	106.2900	0.1063	15.482	0	0	0
2013/07/04	R201	07/11/2013	4.80	Call	Bond Future	93.8400	0.0938	108.3200	0.1083	15.431	0	0	0
2013/07/04	R201	07/11/2013	4.81	Call	Bond Future	95.6700	0.0957	110.3700	0.1104	15.365	0	0	0
2013/07/04	R201	06/02/2014	5.24	Put	Bond Future	739.0000	0.7390	679.3600	0.6794	(8.070)	0	0	0
2013/07/04	R201	06/02/2014			Bond Future	5.8411	103.6351	5.7358	103.7239	(1.803)	0.0000	0.0000	0
2013/07/04	R201	06/02/2014	5.26	Put	Bond Future	727.5000	0.7275	668.3600	0.6684	(8.129)	0	0	0
2013/07/04	R201	06/02/2014	5.24	Call	Bond Future	230.7100	0.2307	259.8200	0.2598	12.618	0	0	0
2013/07/04	R201	06/02/2014	5.25	Put	Bond Future	733.2400	0.7332	673.8500	0.6739	(8.100)	0	0	0

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2013/07/04	R201	06/02/2014	5.25	Call	Bond Future	233.4400	0.2334	262.8000	0.2628	12.577	0	0	0
2013/07/04	R201	06/02/2014	5.26	Call	Bond Future	236.1900	0.2362	265.8000	0.2658	12.537	0	0	0
2013/07/04	R201	08/05/2014			Bond Future	6.0067	105.0385	5.8564	105.1284	(2.502)	0.0000	0.0000	0
2013/07/04	R201	08/05/2014	4.75	Call	Bond Future	129.3700	0.1294	150.4200	0.1504	16.271	0	0	0
2013/07/04	R201	08/05/2014	4.76	Call	Bond Future	130.7300	0.1307	151.9400	0.1519	16.224	0	0	0
2013/07/04	R201	08/05/2014	4.74	Call	Bond Future	128.0300	0.1280	148.9000	0.1489	16.301	0	0	0
2013/07/04	R201	08/05/2014	4.76	Put	Bond Future	881.3200	0.8813	812.5900	0.8126	(7.799)	0	0	0
2013/07/04	R201	08/05/2014	4.75	Put	Bond Future	886.0200	0.8860	817.1300	0.8171	(7.775)	0	0	0
2013/07/04	R201	08/05/2014	4.74	Put	Bond Future	890.7400	0.8907	821.6700	0.8217	(7.754)	0	0	0
2013/07/04	R202	01/08/2013	222.99	Put	Bond Future	19,215.8600	19.2159	18,432.5000	18.4325	(4.077)	0	0	0
2013/07/04	R202	01/08/2013			Bond Future	203.7741	203.7741	204.5575	204.5575	0.384	0.0000	0.0000	44,020
2013/07/04	R202	01/08/2013	223.01	Put	Bond Future	19,235.8600	19.2359	18,452.5000	18.4525	(4.072)	0	0	0
2013/07/04	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R202	01/08/2013	223.00	Put	Bond Future	19,225.8600	19.2259	18,442.5000	18.4425	(4.075)	0	0	0
2013/07/04	R203	01/08/2013			Bond Future	6.9012	107.9710	6.7824	108.4032	(1.722)	0.0000	0.0000	3,923
2013/07/04	R203	01/08/2013	109.11	Call	Bond Future	94,757.8500	94.7578	95,190.0400	95.1900	0.456	0	0	0
2013/07/04	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R203	07/11/2013	6.01	Call	Bond Future	283.2800	0.2833	356.2600	0.3563	25.762	0	0	0
2013/07/04	R203	07/11/2013			Bond Future	7.0345	105.3349	6.9059	105.7732	(1.829)	0.0000	0.0000	1,656
2013/07/04	R203	07/11/2013	5.99	Call	Bond Future	272.5900	0.2726	343.3900	0.3434	25.973	0	0	0
2013/07/04	R203	07/11/2013	5.71	Put	Bond Future	4,777.6600	4.7777	4,384.2800	4.3843	(8.234)	0	0	0
2013/07/04	R203	07/11/2013	6.00	Call	Bond Future	277.8200	0.2778	349.7000	0.3497	25.873	0	0	0
2013/07/04	R203	07/11/2013	571.00	Call	Bond Future	103,105.3500	103.1053	103,543.6400	103.5436	0.425	0	0	0
2013/07/04	R203	07/11/2013	5.99	Put	Bond Future	3,897.1500	3.8971	3,529.6600	3.5297	(9.430)	0	0	0
2013/07/04	R203	07/11/2013	6.01	Put	Bond Future	3,837.0000	3.8370	3,471.6900	3.4717	(9.521)	0	0	0
2013/07/04	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R203	07/11/2013	5.71	Call	Bond Future	155.3300	0.1553	200.2400	0.2002	28.913	0	0	15
2013/07/04	R203	07/11/2013	6.00	Put	Bond Future	3,866.9500	3.8669	3,500.5400	3.5005	(9.475)	0	0	0
2013/07/04	R203	06/02/2014			Bond Future	7.1699	106.7500	7.0306	107.1941	(1.942)	0.0000	0.0000	0
2013/07/04	R203	06/02/2014	5.95	Put	Bond Future	4,385.2500	4.3852	4,026.0700	4.0261	(8.191)	0	0	0
2013/07/04	R203	06/02/2014	6.14	Put	Bond Future	3,879.9400	3.8799	3,539.6500	3.5396	(8.770)	0	0	0
2013/07/04	R203	06/02/2014	6.16	Put	Bond Future	3,828.5400	3.8285	3,490.3600	3.4904	(8.833)	0	0	0
2013/07/04	R203	06/02/2014	6.15	Put	Bond Future	3,854.2000	3.8542	3,514.9600	3.5150	(8.802)	0	0	0
2013/07/04	R203	06/02/2014	6.16	Call	Bond Future	554.1100	0.5541	660.0100	0.6600	19.112	0	0	0
2013/07/04	R203	06/02/2014	5.95	Call	Bond Future	413.9900	0.4140	498.8900	0.4989	20.508	0	0	16
2013/07/04	R203	06/02/2014	6.14	Call	Bond Future	539.3800	0.5394	643.1700	0.6432	19.242	0	0	0
2013/07/04	R203	06/02/2014	6.15	Call	Bond Future	546.7100	0.5467	651.5500	0.6516	19.177	0	0	0
2013/07/04	R203	08/05/2014	5.76	Call	Bond Future	446.9100	0.4469	529.0200	0.5290	18.373	0	0	0
2013/07/04	R203	08/05/2014	7.40	Put	Bond Future	1,860.7900	1.8608	1,654.0300	1.6540	(11.111)	0	0	0
2013/07/04	R203	08/05/2014	5.74	Call	Bond Future	436.7500	0.4367	517.4000	0.5174	18.466	0	0	0
2013/07/04	R203	08/05/2014			Bond Future	7.3147	104.0343	7.1634	104.4843	(2.068)	0.0000	0.0000	0
2013/07/04	R203	08/05/2014	5.76	Put	Bond Future	5,190.3700	5.1904	4,822.4200	4.8224	(7.089)	0	0	0
2013/07/04	R203	08/05/2014	5.75	Put	Bond Future	5,216.6400	5.2166	4,847.9700	4.8480	(7.067)	0	0	0
2013/07/04	R203	08/05/2014	5.74	Put	Bond Future	5,242.9700	5.2430	4,873.5600	4.8736	(7.046)	0	0	0



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2013/07/04	R203	08/05/2014	7.40	Call	Bond Future	2,113.6600	2.1137	2,356.9600	2.3570	11.511	0	0	16
2013/07/04	R203	08/05/2014	5.75	Call	Bond Future	441.8000	0.4418	523.1900	0.5232	18.422	0	0	0
2013/07/04	R204	01/08/2013			Bond Future	7.1128	104.8981	7.0100	105.3632	(1.446)	0.0000	0.0000	25,172
2013/07/04	R204	01/08/2013	110.75	Call	Bond Future	96,014.5900	96.0146	96,479.7300	96.4797	0.484	0	0	0
2013/07/04	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R204	07/11/2013			Bond Future	7.2294	106.3780	7.1198	106.8497	(1.516)	0.0000	0.0000	0
2013/07/04	R204	07/11/2013	7.00	Put	Bond Future	2,466.7000	2.4667	2,198.3000	2.1983	(10.881)	0	0	1,270
2013/07/04	R204	07/11/2013	6.29	Put	Bond Future	4,658.7400	4.6587	4,283.8100	4.2838	(8.048)	0	0	0
2013/07/04	R204	07/11/2013	6.31	Put	Bond Future	4,586.8200	4.5868	4,214.4200	4.2144	(8.119)	0	0	0
2013/07/04	R204	07/11/2013	6.29	Call	Bond Future	528.7700	0.5288	625.5600	0.6256	18.305	0	0	0
2013/07/04	R204	07/11/2013	6.30	Put	Bond Future	4,622.7100	4.6227	4,249.0400	4.2490	(8.083)	0	0	0
2013/07/04	R204	07/11/2013	7.00	Call	Bond Future	1,476.4600	1.4765	1,679.7800	1.6798	13.771	0	0	0
2013/07/04	R204	07/11/2013	6.30	Call	Bond Future	537.7600	0.5378	635.8100	0.6358	18.233	0	0	0
2013/07/04	R204	07/11/2013	6.31	Call	Bond Future	546.8700	0.5469	646.1900	0.6462	18.162	0	0	0
2013/07/04	R204	06/02/2014	6.39	Call	Bond Future	982.5400	0.9825	1,113.3100	1.1133	13.309	0	0	0
2013/07/04	R204	06/02/2014			Bond Future	7.3420	103.7764	7.2254	104.2544	(1.587)	0.0000	0.0000	0
2013/07/04	R204	06/02/2014	6.40	Call	Bond Future	993.6300	0.9936	1,125.4900	1.1255	13.271	0	0	0
2013/07/04	R204	06/02/2014	6.41	Call	Bond Future	1,004.8100	1.0048	1,137.7600	1.1378	13.231	0	0	0
2013/07/04	R204	06/02/2014	6.39	Put	Bond Future	4,969.1500	4.9692	4,621.9000	4.6219	(6.988)	0	0	0
2013/07/04	R204	06/02/2014	6.41	Put	Bond Future	4,905.7400	4.9057	4,560.6700	4.5607	(7.034)	0	0	0
2013/07/04	R204	06/02/2014	6.40	Put	Bond Future	4,937.3900	4.9374	4,591.2300	4.5912	(7.011)	0	0	0
2013/07/04	R204	08/05/2014			Bond Future	7.4657	105.1816	7.3414	105.6661	(1.664)	0.0000	0.0000	0
2013/07/04	R204	08/05/2014	6.05	Call	Bond Future	869.6100	0.8696	979.3300	0.9793	12.617	0	0	0
2013/07/04	R204	08/05/2014	6.06	Call	Bond Future	878.1200	0.8781	988.6600	0.9887	12.588	0	0	0
2013/07/04	R204	08/05/2014	6.04	Call	Bond Future	861.1700	0.8612	970.0600	0.9701	12.644	0	0	0
2013/07/04	R204	08/05/2014	6.05	Put	Bond Future	6,560.2900	6.5603	6,185.5700	6.1856	(5.712)	0	0	0
2013/07/04	R204	08/05/2014	6.04	Put	Bond Future	6,593.4000	6.5934	6,217.8500	6.2178	(5.696)	0	0	0
2013/07/04	R204	08/05/2014	6.06	Put	Bond Future	6,527.2600	6.5273	6,153.3600	6.1534	(5.728)	0	0	0
2013/07/04	R206	01/08/2013			Bond Future	5.4088	101.3177	5.3724	101.3337	(0.673)	0.0000	0.0000	0
2013/07/04	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R206	01/08/2013	103.94	Call	Bond Future	30,319.6200	30.3196	30,335.6000	30.3356	0.053	0	0	0
2013/07/04	R206	07/11/2013	4.31	Put	Bond Future	243.3500	0.2434	229.6500	0.2296	(5.630)	0	0	0
2013/07/04	R206	07/11/2013			Bond Future	5.5665	102.7471	5.4758	102.7633	(1.630)	0.0000	0.0000	0
2013/07/04	R206	07/11/2013	4.30	Put	Bond Future	244.8600	0.2449	231.1300	0.2311	(5.607)	0	0	0
2013/07/04	R206	07/11/2013	4.31	Call	Bond Future	18.6700	0.0187	21.1600	0.0212	13.337	0	0	0
2013/07/04	R206	07/11/2013	4.29	Call	Bond Future	18.1100	0.0181	20.5400	0.0205	13.418	0	0	0
2013/07/04	R206	07/11/2013	4.30	Call	Bond Future	18.3900	0.0184	20.8500	0.0208	13.377	0	0	0
2013/07/04	R206	07/11/2013	4.29	Put	Bond Future	246.3800	0.2464	232.6200	0.2326	(5.585)	0	0	0
2013/07/04	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R207	01/08/2013			Bond Future	7.3565	99.8879	7.2945	100.2013	(0.843)	0.0000	0.0000	23,668
2013/07/04	R207	01/08/2013	106.18	Call	Bond Future	92,316.7300	92.3167	92,630.1100	92.6301	0.339	0	0	0
2013/07/04	R207	07/11/2013	6.70	Call	Bond Future	795.3000	0.7953	871.6500	0.8717	9.600	0	0	0
2013/07/04	R207	07/11/2013			Bond Future	7.4658	101.2972	7.4003	101.6149	(0.877)	0.0000	0.0000	0
2013/07/04	R207	07/11/2013	6.71	Call	Bond Future	807.7400	0.8077	885.0100	0.8850	9.566	0	0	0
2013/07/04	R207	07/11/2013	6.69	Put	Bond Future	4,631.1800	4.6312	4,388.8700	4.3889	(5.232)	0	0	0

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2013/07/04	R207	07/11/2013	6.71	Put	Bond Future	4,554.4400		4.5544	4,313.9700	4.3140	(5.280)	0	0	0
2013/07/04	R207	07/11/2013	6.69	Call	Bond Future	783.0000		0.7830	858.4300	0.8584	9.633	0	0	0
2013/07/04	R207	07/11/2013	6.70	Put	Bond Future	4,592.7200		4.5927	4,351.3300	4.3513	(5.256)	0	0	0
2013/07/04	R207	06/02/2014			Bond Future	7.5718		99.0185	7.5029	99.3404	(0.910)	0.0000	0.0000	0
2013/07/04	R207	06/02/2014	6.65	Call	Bond Future	1,102.3600		1.1024	1,187.6600	1.1877	7.738	0	0	0
2013/07/04	R207	06/02/2014	6.64	Put	Bond Future	5,552.8200		5.5528	5,315.4400	5.3154	(4.275)	0	0	0
2013/07/04	R207	06/02/2014	6.66	Put	Bond Future	5,480.1900		5.4802	5,244.3100	5.2443	(4.304)	0	0	0
2013/07/04	R207	06/02/2014	6.65	Put	Bond Future	5,516.4300		5.5164	5,279.8000	5.2798	(4.290)	0	0	0
2013/07/04	R207	06/02/2014	6.66	Call	Bond Future	1,115.2800		1.1153	1,201.3300	1.2013	7.716	0	0	0
2013/07/04	R207	06/02/2014	6.64	Call	Bond Future	1,089.5500		1.0895	1,174.1000	1.1741	7.760	0	0	0
2013/07/04	R207	08/05/2014	6.21	Put	Bond Future	7,824.8600		7.8249	7,565.8600	7.5659	(3.310)	0	0	0
2013/07/04	R207	08/05/2014	6.19	Put	Bond Future	7,903.8300		7.9038	7,643.7700	7.6438	(3.290)	0	0	0
2013/07/04	R207	08/05/2014			Bond Future	7.6890		100.3592	7.6163	100.6856	(0.946)	0.0000	0.0000	0
2013/07/04	R207	08/05/2014	6.20	Put	Bond Future	7,864.3000		7.8643	7,604.7700	7.6048	(3.300)	0	0	0
2013/07/04	R207	08/05/2014	6.20	Call	Bond Future	914.0800		0.9141	980.8800	0.9809	7.308	0	0	0
2013/07/04	R207	08/05/2014	6.21	Call	Bond Future	923.2800		0.9233	990.6100	0.9906	7.292	0	0	0
2013/07/04	R207	08/05/2014	6.19	Call	Bond Future	904.9500		0.9050	971.2200	0.9712	7.323	0	0	0
2013/07/04	R208	01/08/2013			Bond Future	7.4341		98.4103	7.3875	98.6725	(0.627)	0.0000	0.0000	18,125
2013/07/04	R208	01/08/2013	101.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R208	01/08/2013	101.40	Call	Bond Future	89,365.8500		89.3658	89,628.0500	89.6281	0.293	0	0	0
2013/07/04	R208	07/11/2013			Bond Future	7.5350		96.4028	7.4862	96.6687	(0.648)	0.0000	0.0000	0
2013/07/04	R208	07/11/2013	6.79	Put	Bond Future	5,066.6100		5.0666	4,863.6900	4.8637	(4.005)	0	0	0
2013/07/04	R208	07/11/2013	6.81	Put	Bond Future	4,980.6700		4.9807	4,779.2800	4.7793	(4.043)	0	0	0
2013/07/04	R208	07/11/2013	6.80	Put	Bond Future	5,023.5400		5.0235	4,821.3800	4.8214	(4.024)	0	0	0
2013/07/04	R208	07/11/2013	7.50	Put	Bond Future	2,532.6000		2.5326	2,392.4100	2.3924	(5.535)	0	0	1,520
2013/07/04	R208	07/11/2013	6.81	Call	Bond Future	939.9100		0.9399	1,004.3700	1.0044	6.858	0	0	0
2013/07/04	R208	07/11/2013	6.79	Call	Bond Future	911.4400		0.9114	974.3700	0.9744	6.904	0	0	0
2013/07/04	R208	07/11/2013	7.50	Call	Bond Future	2,342.1700		2.3422	2,467.8300	2.4678	5.365	0	0	0
2013/07/04	R208	07/11/2013	6.80	Call	Bond Future	925.6000		0.9256	989.2900	0.9893	6.881	0	0	0
2013/07/04	R208	06/02/2014	6.74	Put	Bond Future	6,114.6300		6.1146	5,916.6600	5.9167	(3.238)	0	0	0
2013/07/04	R208	06/02/2014			Bond Future	7.6305		97.6979	7.5794	97.9673	(0.670)	0.0000	0.0000	0
2013/07/04	R208	06/02/2014	6.75	Put	Bond Future	6,073.5900		6.0736	5,876.2500	5.8763	(3.249)	0	0	0
2013/07/04	R208	06/02/2014	6.76	Put	Bond Future	6,032.7200		6.0327	5,836.0100	5.8360	(3.261)	0	0	0
2013/07/04	R208	06/02/2014	6.74	Call	Bond Future	1,282.6500		1.2826	1,354.0500	1.3541	5.567	0	0	0
2013/07/04	R208	06/02/2014	6.75	Call	Bond Future	1,297.5200		1.2975	1,369.5500	1.3696	5.551	0	0	0
2013/07/04	R208	06/02/2014	6.76	Call	Bond Future	1,312.5200		1.3125	1,385.1800	1.3852	5.536	0	0	0
2013/07/04	R208	08/05/2014	6.31	Call	Bond Future	1,062.5600		1.0626	1,119.1600	1.1192	5.327	0	0	0
2013/07/04	R208	08/05/2014			Bond Future	7.7303		95.6242	7.6768	95.8973	(0.692)	0.0000	0.0000	0
2013/07/04	R208	08/05/2014	6.29	Call	Bond Future	1,041.2000		1.0412	1,096.8800	1.0969	5.348	0	0	0
2013/07/04	R208	08/05/2014	6.31	Put	Bond Future	8,647.9600		8.6480	8,431.5600	8.4316	(2.502)	0	0	0
2013/07/04	R208	08/05/2014	6.30	Put	Bond Future	8,693.2300		8.6932	8,476.3700	8.4764	(2.495)	0	0	0
2013/07/04	R208	08/05/2014	6.29	Put	Bond Future	8,738.6000		8.7386	8,521.2800	8.5213	(2.487)	0	0	0
2013/07/04	R208	08/05/2014	6.30	Call	Bond Future	1,051.8400		1.0518	1,107.9800	1.1080	5.337	0	0	0
2013/07/04	R209	01/08/2013			Bond Future	8.6453		78.5394	8.6243	78.7085	(0.243)	0.0000	0.0000	18,298
2013/07/04	R209	01/08/2013	79.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R209	01/08/2013	8.00	Put	Bond Future	5,748.5400		5.7485	5,584.7600	5.5848	(2.849)	0	0	2,000

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2013/07/04	R209	01/08/2013	79.36	Call	Bond Future	68,590.2600		68.5903	68,759.3400	68.7593	0.247	0	0	0
2013/07/04	R209	01/08/2013	8.00	Call	Bond Future	288.9500		0.2889	294.2500	0.2943	1.834	0	0	0
2013/07/04	R209	07/11/2013	8.80	Put	Bond Future	3,747.4800		3.7475	3,654.6800	3.6547	(2.476)	0	0	0
2013/07/04	R209	07/11/2013	9.50	Put	Bond Future	1,733.4700		1.7335	1,676.2900	1.6763	(3.299)	0	0	980
2013/07/04	R209	07/11/2013			Bond Future	8.7315		76.5031	8.7098	76.6746	(0.249)	0.0000	0.0000	0
2013/07/04	R209	07/11/2013	8.80	Call	Bond Future	4,285.1000		4.2851	4,363.7900	4.3638	1.836	0	0	0
2013/07/04	R209	07/11/2013	9.25	Call	Bond Future	6,236.1200		6.2361	6,338.4500	6.3385	1.641	0	0	0
2013/07/04	R209	07/11/2013	8.81	Call	Bond Future	4,324.8800		4.3249	4,404.1100	4.4041	1.832	0	0	0
2013/07/04	R209	07/11/2013	8.65	Call	Bond Future	3,713.5000		3.7135	3,784.0800	3.7841	1.901	0	0	0
2013/07/04	R209	07/11/2013	8.79	Call	Bond Future	4,245.5000		4.2455	4,323.6500	4.3237	1.841	0	0	0
2013/07/04	R209	07/11/2013	9.40	Call	Bond Future	6,948.1200		6.9481	7,057.7700	7.0578	1.578	0	0	0
2013/07/04	R209	07/11/2013	9.70	Put	Bond Future	1,364.9700		1.3650	1,316.4900	1.3165	(3.552)	0	0	1,520
2013/07/04	R209	07/11/2013	9.25	Put	Bond Future	2,311.9300		2.3119	2,242.7700	2.2428	(2.991)	0	0	1,000
2013/07/04	R209	07/11/2013	8.79	Put	Bond Future	3,785.9600		3.7860	3,692.6200	3.6926	(2.465)	0	0	0
2013/07/04	R209	07/11/2013	9.40	Put	Bond Future	1,948.2100		1.9482	1,886.3700	1.8864	(3.174)	0	0	5,000
2013/07/04	R209	07/11/2013	9.50	Call	Bond Future	7,436.4100		7.4364	7,550.7200	7.5507	1.537	0	0	0
2013/07/04	R209	07/11/2013	9.70	Call	Bond Future	8,441.0300		8.4410	8,564.0400	8.5640	1.457	0	0	0
2013/07/04	R209	07/11/2013	8.65	Put	Bond Future	4,360.4600		4.3605	4,259.5500	4.2595	(2.314)	0	0	4,700
2013/07/04	R209	07/11/2013	8.81	Put	Bond Future	3,709.3000		3.7093	3,617.0400	3.6170	(2.487)	0	0	0
2013/07/04	R209	06/02/2014	8.56	Call	Bond Future	4,288.1000		4.2881	4,358.8000	4.3588	1.649	0	0	0
2013/07/04	R209	06/02/2014			Bond Future	8.8113		77.5309	8.7890	77.7046	(0.253)	0.0000	0.0000	0
2013/07/04	R209	06/02/2014	8.54	Call	Bond Future	4,220.6100		4.2206	4,290.4700	4.2905	1.655	0	0	0
2013/07/04	R209	06/02/2014	8.55	Call	Bond Future	4,254.2900		4.2543	4,324.5700	4.3246	1.652	0	0	0
2013/07/04	R209	06/02/2014	8.54	Put	Bond Future	6,375.6700		6.3757	6,271.8400	6.2718	(1.629)	0	0	0
2013/07/04	R209	06/02/2014	8.56	Put	Bond Future	6,281.0400		6.2810	6,178.0500	6.1780	(1.640)	0	0	0
2013/07/04	R209	06/02/2014	8.55	Put	Bond Future	6,328.2200		6.3282	6,224.8100	6.2248	(1.634)	0	0	0
2013/07/04	R209	08/05/2014			Bond Future	8.8922		75.4358	8.8692	75.6118	(0.258)	0.0000	0.0000	0
2013/07/04	R209	08/05/2014	7.85	Call	Bond Future	2,884.2600		2.8843	2,933.2600	2.9333	1.699	0	0	0
2013/07/04	R209	08/05/2014	7.86	Call	Bond Future	2,908.7200		2.9087	2,958.0600	2.9581	1.696	0	0	0
2013/07/04	R209	08/05/2014	7.84	Call	Bond Future	2,859.9200		2.8599	2,908.6000	2.9086	1.702	0	0	0
2013/07/04	R209	08/05/2014	7.85	Put	Bond Future	11,569.8600		11.5699	11,442.8500	11.4429	(1.098)	0	0	0
2013/07/04	R209	08/05/2014	7.84	Put	Bond Future	11,636.1800		11.6362	11,508.8500	11.5088	(1.094)	0	0	0
2013/07/04	R209	08/05/2014	7.86	Put	Bond Future	11,503.8000		11.5038	11,377.1300	11.3771	(1.101)	0	0	0
2013/07/04	R210	01/08/2013	173.01	Put	Bond Future	15,604.3500		15.6043	15,598.2300	15.5982	(0.039)	0	0	0
2013/07/04	R210	01/08/2013			Bond Future	157.4057		157.4057	157.4118	157.4118	0.004	0.0000	0.0000	1,237
2013/07/04	R210	01/08/2013	173.00	Put	Bond Future	15,594.3500		15.5943	15,588.2300	15.5882	(0.039)	0	0	0
2013/07/04	R210	01/08/2013	172.99	Put	Bond Future	15,584.3500		15.5843	15,578.2300	15.5782	(0.039)	0	0	0
2013/07/04	R210	01/08/2013	173.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R210	01/08/2013	173.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R210	01/08/2013	172.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R211	01/08/2013	130.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R211	01/08/2013			Bond Future	128.5241		128.5241	128.5220	128.5220	(0.002)	0.0000	0.0000	522
2013/07/04	R211	01/08/2013	130.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R211	01/08/2013	129.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R211	01/08/2013	130.00	Put	Bond Future	1,475.8600		1.4759	1,478.0400	1.4780	0.148	0	0	0
2013/07/04	R211	01/08/2013	129.99	Put	Bond Future	1,465.8600		1.4659	1,468.0400	1.4680	0.149	0	0	0

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2013/07/04	R211	01/08/2013	130.01	Put	Bond Future	1,485.8600	1.4859	1,488.0400	1.4880	0.147	0	0	0
2013/07/04	R212	01/08/2013			Bond Future	129.5254	129.5254	129.5287	129.5287	0.003	0.0000	0.0000	21,791
2013/07/04	R212	01/08/2013	137.99	Put	Bond Future	8,464.5800	8.4646	8,461.3200	8.4613	(0.039)	0	0	0
2013/07/04	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R212	01/08/2013	138.01	Put	Bond Future	8,484.5800	8.4846	8,481.3200	8.4813	(0.038)	0	0	0
2013/07/04	R212	01/08/2013	138.00	Put	Bond Future	8,474.5800	8.4746	8,471.3200	8.4713	(0.038)	0	0	0
2013/07/04	R213	01/08/2013	91.25	Call	Bond Future	79,033.0000	79.0330	79,164.1900	79.1642	0.166	0	0	0
2013/07/04	R213	01/08/2013			Bond Future	8.4766	89.6480	8.4605	89.7792	(0.189)	0.0000	0.0000	8,086
2013/07/04	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R213	07/11/2013	8.60	Call	Bond Future	4,161.1900	4.1612	4,216.5400	4.2165	1.330	0	0	0
2013/07/04	R213	07/11/2013			Bond Future	8.5686	87.3760	8.5520	87.5090	(0.193)	0.0000	0.0000	0
2013/07/04	R213	07/11/2013	8.61	Call	Bond Future	4,201.3600	4.2014	4,257.1300	4.2571	1.327	0	0	0
2013/07/04	R213	07/11/2013	8.59	Put	Bond Future	3,949.8900	3.9499	3,871.7900	3.8718	(1.977)	0	0	0
2013/07/04	R213	07/11/2013	8.61	Put	Bond Future	3,870.4300	3.8704	3,793.1800	3.7932	(1.996)	0	0	0
2013/07/04	R213	07/11/2013	8.60	Put	Bond Future	3,910.0000	3.9100	3,832.3300	3.8323	(1.986)	0	0	0
2013/07/04	R213	07/11/2013	8.59	Call	Bond Future	4,121.2200	4.1212	4,176.1400	4.1761	1.333	0	0	0
2013/07/04	R213	06/02/2014			Bond Future	8.6555	88.5498	8.6384	88.6846	(0.197)	0.0000	0.0000	0
2013/07/04	R213	06/02/2014	8.29	Put	Bond Future	6,859.5000	6.8595	6,772.5400	6.7725	(1.268)	0	0	0
2013/07/04	R213	06/02/2014	8.31	Put	Bond Future	6,759.5800	6.7596	6,673.2600	6.6733	(1.277)	0	0	0
2013/07/04	R213	06/02/2014	8.29	Call	Bond Future	3,908.5400	3.9085	3,956.3600	3.9564	1.223	0	0	0
2013/07/04	R213	06/02/2014	8.30	Put	Bond Future	6,809.4100	6.8094	6,722.7700	6.7228	(1.272)	0	0	0
2013/07/04	R213	06/02/2014	8.30	Call	Bond Future	3,941.1300	3.9411	3,989.2700	3.9893	1.221	0	0	0
2013/07/04	R213	06/02/2014	8.31	Call	Bond Future	3,973.8700	3.9739	4,022.3300	4.0223	1.219	0	0	0
2013/07/04	R213	08/05/2014	7.65	Put	Bond Future	11,839.5800	11.8396	11,737.2100	11.7372	(0.865)	0	0	0
2013/07/04	R213	08/05/2014			Bond Future	8.7402	86.2103	8.7226	86.3469	(0.201)	0.0000	0.0000	0
2013/07/04	R213	08/05/2014	7.64	Put	Bond Future	11,906.6400	11.9066	11,804.0300	11.8040	(0.862)	0	0	0
2013/07/04	R213	08/05/2014	7.66	Put	Bond Future	11,772.7600	11.7728	11,670.6300	11.6706	(0.868)	0	0	0
2013/07/04	R213	08/05/2014	7.65	Call	Bond Future	2,747.4600	2.7475	2,781.6400	2.7816	1.244	0	0	0
2013/07/04	R213	08/05/2014	7.66	Call	Bond Future	2,770.2200	2.7702	2,804.6400	2.8046	1.243	0	0	0
2013/07/04	R213	08/05/2014	7.64	Call	Bond Future	2,724.8200	2.7248	2,758.7600	2.7588	1.246	0	0	0
2013/07/04	R214	01/08/2013			Bond Future	8.7400	79.5953	8.7341	79.6446	(0.068)	0.0000	0.0000	840
2013/07/04	R214	01/08/2013	84.31	Call	Bond Future	69,147.3800	69.1474	69,196.7300	69.1967	0.071	0	0	0
2013/07/04	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R214	07/11/2013	7.80	Call	Bond Future	1,246.2600	1.2463	1,245.0600	1.2451	(0.096)	0	0	0
2013/07/04	R214	07/11/2013			Bond Future	8.8260	77.4340	8.8199	77.4840	(0.069)	0.0000	0.0000	0
2013/07/04	R214	07/11/2013	7.81	Call	Bond Future	1,265.0300	1.2650	1,263.8800	1.2639	(0.091)	0	0	0
2013/07/04	R214	07/11/2013	7.79	Call	Bond Future	1,227.6800	1.2277	1,226.4400	1.2264	(0.101)	0	0	0
2013/07/04	R214	07/11/2013	7.81	Put	Bond Future	10,425.1500	10.4252	10,373.9800	10.3740	(0.491)	0	0	0
2013/07/04	R214	07/11/2013	7.80	Put	Bond Future	10,505.3300	10.5053	10,454.1100	10.4541	(0.488)	0	0	0
2013/07/04	R214	07/11/2013	7.79	Put	Bond Future	10,585.9000	10.5859	10,534.6400	10.5346	(0.484)	0	0	0
2013/07/04	R248	01/08/2013	7.86	Put	Bond Future	11,244.4000	11.2444	11,342.7700	11.3428	0.875	0	0	0
2013/07/04	R248	01/08/2013			Bond Future	8.8158	103.0613	8.8250	102.9629	0.104	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
2013/07/04	R248	01/08/2013	7.85	Put	Bond Future	11,373.7000	11.3737	11,472.0700	11.4721	0.865	0	0	0
2013/07/04	R248	01/08/2013	7.84	Put	Bond Future	11,503.2500	11.5033	11,601.6200	11.6016	0.855	0	0	0
2013/07/04	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R248	07/11/2013			Bond Future	8.9045	100.0944	8.9140	99.9946	0.107	0.0000	0.0000	0
2013/07/04	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/04	R248	07/11/2013	7.86	Put	Bond Future	12,168.3900	12.1684	12,268.1500	12.2682	0.820	0	0	0
2013/07/04	R248	07/11/2013	7.85	Put	Bond Future	12,297.4600	12.2975	12,397.2200	12.3972	0.811	0	0	0
2013/07/04	R248	07/11/2013	7.84	Put	Bond Future	12,426.7900	12.4268	12,526.5500	12.5265	0.803	0	0	0

**Total** **337744**