



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 09/07/2013 to 09/07/2013

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
2013/07/09	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	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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2013/07/09	2025	01/08/2013	118.01	Put	Bond Future	8,377.5600	8.3776	8,374.1900	8.3742	(0.040)	0	0	0
2013/07/09	2025	01/08/2013			Bond Future	109.6324	109.6324	109.6358	109.6358	0.003	0.0000	0.0000	0
2013/07/09	2025	01/08/2013	118.00	Put	Bond Future	8,367.5600	8.3676	8,364.1900	8.3642	(0.040)	0	0	0
2013/07/09	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	2025	01/08/2013	117.99	Put	Bond Future	8,357.5600	8.3576	8,354.1900	8.3542	(0.040)	0	0	0
2013/07/09	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	2038	01/08/2013			Bond Future	104.3044	104.3044	104.3095	104.3095	0.005	0.0000	0.0000	0
2013/07/09	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	2038	01/08/2013	114.99	Put	Bond Future	10,685.6000	10.6856	10,680.5400	10.6805	(0.047)	0	0	0
2013/07/09	2038	01/08/2013	115.00	Put	Bond Future	10,695.6000	10.6956	10,690.5400	10.6905	(0.047)	0	0	0
2013/07/09	2038	01/08/2013	115.01	Put	Bond Future	10,705.6000	10.7056	10,700.5400	10.7005	(0.047)	0	0	0
2013/07/09	2050	01/08/2013			Bond Future	105.8812	105.8812	106.2715	106.2715	0.369	0.0000	0.0000	122
2013/07/09	2050	01/08/2013	118.99	Put	Bond Future	13,108.7900	13.1088	12,718.4600	12.7185	(2.978)	0	0	0
2013/07/09	2050	01/08/2013	119.01	Put	Bond Future	13,128.7900	13.1288	12,738.4600	12.7385	(2.973)	0	0	0
2013/07/09	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	2050	01/08/2013	119.00	Put	Bond Future	13,118.7900	13.1188	12,728.4600	12.7285	(2.975)	0	0	0
2013/07/09	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	AL37	01/08/2013			Index Future	400.1060	400.1060	402.1360	402.1360	0.507	0.0000	0.0000	56
2013/07/09	AL37	07/11/2013			Index Future	405.7510	405.7510	407.8090	407.8090	0.507	0.0000	0.0000	0
2013/07/09	AL7T	01/08/2013			Index Future	473.4580	473.4580	476.8830	476.8830	0.723	0.0000	0.0000	1
2013/07/09	AL7T	07/11/2013			Index Future	480.1370	480.1370	483.6110	483.6110	0.724	0.0000	0.0000	0
2013/07/09	ALBI	01/08/2013			Index Future	426.0800	426.0800	429.1950	429.1950	0.731	0.0000	0.0000	738
2013/07/09	ALBI	07/11/2013			Index Future	432.0910	432.0910	435.2500	435.2500	0.731	0.0000	0.0000	85
2013/07/09	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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2013/07/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/07/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	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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2013/07/09	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/09	EL28	01/08/2013	115.01	Put	Bond Future	5,887.1500		5.8872	5,681.3300	5.6813	(3.496)	0	0	0
2013/07/09	EL28	01/08/2013			Bond Future	109.1228		109.1228	109.3287	109.3287	0.189	0.0000	0.0000	0
2013/07/09	EL28	01/08/2013	115.00	Put	Bond Future	5,877.1500		5.8772	5,671.3300	5.6713	(3.502)	0	0	0
2013/07/09	EL28	01/08/2013	115.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	EL28	01/08/2013	114.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	EL28	01/08/2013	115.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	EL28	01/08/2013	114.99	Put	Bond Future	5,867.1500		5.8672	5,661.3300	5.6613	(3.508)	0	0	0
2013/07/09	ES33	01/08/2013			Bond Future	9.3857		86.0055	9.2736	86.8851	(1.195)	0.0000	0.0000	6,292
2013/07/09	ES33	01/08/2013	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	ES33	01/08/2013	91.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	ES33	01/08/2013	9.00	Put	Bond Future	3,086.7100		3.0867	2,207.1000	2.2071	(28.497)	0	0	0
2013/07/09	ES33	01/08/2013	91.02	Call	Bond Future	74,954.1600		74.9542	75,833.7700	75.8338	1.174	0	0	0
2013/07/09	ES33	07/11/2013	8.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	ES33	07/11/2013			Bond Future	9.5041		83.4375	9.3881	84.3295	(1.221)	0.0000	0.0000	0
2013/07/09	ES33	07/11/2013	8.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	ES33	07/11/2013	8.51	Put	Bond Future	8,150.2700		8.1503	7,258.3100	7.2583	(10.944)	0	0	0
2013/07/09	ES33	07/11/2013	8.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	ES33	07/11/2013	8.49	Put	Bond Future	8,326.7000		8.3267	7,434.7400	7.4347	(10.712)	0	0	0
2013/07/09	ES33	07/11/2013	8.50	Put	Bond Future	8,238.4200		8.2384	7,346.4600	7.3465	(10.827)	0	0	0
2013/07/09	GOVI	01/08/2013	446.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	GOVI	01/08/2013			GOVI	425.4230		425.4230	428.4820	428.4820	0.719	0.0000	0.0000	406
2013/07/09	GOVI	01/08/2013	445.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	GOVI	01/08/2013	446.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	GOVI	01/08/2013	445.99	Put	GOVI	205,670.0000		20.5670	175,080.0000	17.5080	(14.873)	0	0	0
2013/07/09	GOVI	01/08/2013	446.01	Put	GOVI	205,870.0000		20.5870	175,280.0000	17.5280	(14.859)	0	0	0
2013/07/09	GOVI	01/08/2013	446.00	Put	GOVI	205,770.0000		20.5770	175,180.0000	17.5180	(14.866)	0	0	0
2013/07/09	GOVI	07/11/2013			GOVI	431.4250		431.4250	434.5270	434.5270	0.719	0.0000	0.0000	0
2013/07/09	GOVI	07/11/2013	446.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	GOVI	07/11/2013	445.99	Put	GOVI	145,650.0000		14.5650	114,630.0000	11.4630	(21.298)	0	0	0
2013/07/09	GOVI	07/11/2013	446.01	Put	GOVI	145,850.0000		14.5850	114,830.0000	11.4830	(21.268)	0	0	0
2013/07/09	GOVI	07/11/2013	446.00	Put	GOVI	145,750.0000		14.5750	114,730.0000	11.4730	(21.283)	0	0	0
2013/07/09	GOVI	07/11/2013	446.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	GOVI	07/11/2013	445.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/07/09	IGOV	01/08/2013			Index Future	194.1850		194.1850	194.3080	194.3080	0.063	0.0000	0.0000	1,064
2013/07/09	IGOV	07/11/2013			Index Future	196.9500		196.9500	197.0750	197.0750	0.063	0.0000	0.0000	7
2013/07/09	ILBI	01/08/2013			Index Future	519.1710		519.1710	525.7480	525.7480	1.267	0.0000	0.0000	186
2013/07/09	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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2013/07/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/07/09	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/07/09	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/07/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/07/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/07/09	JBAF	17/07/2013			Jibar Tradeable Future	5.1500	94.8500	5.1600	94.8400	0.194	0.0000	0.0000	0
2013/07/09	JBAF	21/08/2013			Jibar Tradeable Future	5.1800	94.8200	5.1900	94.8100	0.193	0.0000	0.0000	0
2013/07/09	JBAF	18/09/2013			Jibar Tradeable Future	5.2300	94.7700	5.2300	94.7700	0.000	0.0000	0.0000	700
2013/07/09	JBAF	16/10/2013			Jibar Tradeable Future	5.3200	94.6800	5.2800	94.7200	(0.752)	0.0000	0.0000	0
2013/07/09	JBAF	20/11/2013			Jibar Tradeable Future	5.3800	94.6200	5.3100	94.6900	(1.301)	0.0000	0.0000	0
2013/07/09	JBAF	18/12/2013			Jibar Tradeable Future	5.4600	94.5400	5.3700	94.6300	(1.648)	0.0000	0.0000	1,500
2013/07/09	JBAF	15/01/2014			Jibar Tradeable Future	5.5300	94.4700	5.4400	94.5600	(1.627)	0.0000	0.0000	0
2013/07/09	JBAF	19/03/2014			Jibar Tradeable Future	5.7200	94.2800	5.6300	94.3700	(1.573)	0.0000	0.0000	400
2013/07/09	JBAF	18/06/2014			Jibar Tradeable Future	6.0100	93.9900	5.8900	94.1100	(1.997)	0.0000	0.0000	1,000
2013/07/09	JBAF	17/09/2014			Jibar Tradeable Future	6.3100	93.6900	6.1400	93.8600	(2.694)	0.0000	0.0000	0
2013/07/09	JBAF	17/12/2014			Jibar Tradeable Future	6.6200	93.3800	6.4400	93.5600	(2.719)	0.0000	0.0000	0
2013/07/09	JBAF	18/03/2015			Jibar Tradeable Future	6.8900	93.1100	6.7100	93.2900	(2.612)	0.0000	0.0000	0
2013/07/09	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R023	01/08/2013	7.30	Put	Bond Future	3,168.2200	3.1682	2,349.3700	2.3494	(25.846)	0	0	0
2013/07/09	R023	01/08/2013			Bond Future	7.7661	103.2322	7.6439	104.0511	(1.575)	0.0000	0.0000	10,999
2013/07/09	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R023	01/08/2013	7.29	Put	Bond Future	3,237.5900	3.2376	2,418.7400	2.4187	(25.292)	0	0	0
2013/07/09	R023	01/08/2013	7.31	Put	Bond Future	3,098.9100	3.0989	2,280.0600	2.2801	(26.424)	0	0	0
2013/07/09	R023	07/11/2013	6.50	Put	Bond Future	9,396.5700	9.3966	8,566.1400	8.5661	(8.838)	0	0	0
2013/07/09	R023	07/11/2013			Bond Future	7.8686	100.7728	7.7411	101.6033	(1.620)	0.0000	0.0000	0
2013/07/09	R023	07/11/2013	6.49	Put	Bond Future	9,469.3000	9.4693	8,638.8700	8.6389	(8.770)	0	0	0
2013/07/09	R023	07/11/2013	6.51	Put	Bond Future	9,323.8900	9.3239	8,493.4600	8.4935	(8.906)	0	0	0
2013/07/09	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R157	01/08/2013	116.11	Call	Bond Future	90,068.2700	90.0683	90,336.4900	90.3365	0.298	0	0	0
2013/07/09	R157	01/08/2013			Bond Future	6.1838	119.5239	6.0580	119.7921	(2.034)	0.0000	0.0000	21,643
2013/07/09	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R157	07/11/2013			Bond Future	6.3334	114.4038	6.1868	114.6757	(2.315)	0.0000	0.0000	0
2013/07/09	R157	07/11/2013	5.60	Call	Bond Future	272.8800	0.2729	342.2500	0.3423	25.421	0	0	0
2013/07/09	R157	07/11/2013	5.59	Put	Bond Future	1,656.3100	1.6563	1,452.8300	1.4528	(12.285)	0	0	0
2013/07/09	R157	07/11/2013	5.61	Put	Bond Future	1,628.0000	1.6280	1,426.2500	1.4263	(12.393)	0	0	0
2013/07/09	R157	07/11/2013	5.60	Put	Bond Future	1,642.1300	1.6421	1,439.5100	1.4395	(12.339)	0	0	0
2013/07/09	R157	07/11/2013	5.61	Call	Bond Future	277.5700	0.2776	347.8100	0.3478	25.305	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
2013/07/09	R157	07/11/2013	5.59	Call	Bond Future	268.2400	0.2682	336.7500	0.3367	25.541	0	0	0
2013/07/09	R157	06/02/2014	5.64	Call	Bond Future	361.0500	0.3610	439.3300	0.4393	21.681	0	0	0
2013/07/09	R157	06/02/2014	5.65	Put	Bond Future	1,735.3900	1.7354	1,538.7900	1.5388	(11.329)	0	0	0
2013/07/09	R157	06/02/2014			Bond Future	6.5030	115.9405	6.3303	116.2160	(2.656)	0.0000	0.0000	0
2013/07/09	R157	06/02/2014	5.65	Call	Bond Future	365.3400	0.3653	444.2900	0.4443	21.610	0	0	0
2013/07/09	R157	06/02/2014	5.66	Call	Bond Future	369.6600	0.3697	449.2900	0.4493	21.541	0	0	0
2013/07/09	R157	06/02/2014	5.64	Put	Bond Future	1,747.3000	1.7473	1,550.0300	1.5500	(11.290)	0	0	0
2013/07/09	R157	06/02/2014	5.66	Put	Bond Future	1,723.5200	1.7235	1,527.6000	1.5276	(11.367)	0	0	0
2013/07/09	R157	08/05/2014	5.20	Call	Bond Future	227.2000	0.2272	282.8600	0.2829	24.498	0	0	0
2013/07/09	R157	08/05/2014			Bond Future	6.7115	110.7012	6.5035	110.9805	(3.099)	0.0000	0.0000	0
2013/07/09	R157	08/05/2014	5.21	Call	Bond Future	229.7000	0.2297	285.8300	0.2858	24.436	0	0	0
2013/07/09	R157	08/05/2014	5.19	Call	Bond Future	224.7300	0.2247	279.9200	0.2799	24.558	0	0	0
2013/07/09	R157	08/05/2014	5.20	Put	Bond Future	2,279.7800	2.2798	2,056.1700	2.0562	(9.808)	0	0	0
2013/07/09	R157	08/05/2014	5.19	Put	Bond Future	2,291.0700	2.2911	2,066.9900	2.0670	(9.781)	0	0	0
2013/07/09	R157	08/05/2014	5.21	Put	Bond Future	2,268.5200	2.2685	2,045.3800	2.0454	(9.836)	0	0	0
2013/07/09	R186	01/08/2013	7.20	Call	Bond Future	41.2200	0.0412	71.3100	0.0713	72.999	0	0	6,800
2013/07/09	R186	01/08/2013	7.00	Put	Bond Future	10,944.4300	10.9444	9,831.7400	9.8317	(10.167)	0	0	4,100
2013/07/09	R186	01/08/2013	9.00	Call	Bond Future	7,696.2500	7.6963	8,777.3500	8.7774	14.047	0	0	0
2013/07/09	R186	01/08/2013	7.50	Put	Bond Future	6,109.1100	6.1091	5,101.7000	5.1017	(16.490)	0	0	0
2013/07/09	R186	01/08/2013	8.80	Call	Bond Future	6,129.6200	6.1296	7,160.9400	7.1609	16.825	0	0	0
2013/07/09	R186	01/08/2013			Bond Future	8.1259	120.4479	8.0038	121.5703	(1.503)	0.0000	0.0000	58,558
2013/07/09	R186	01/08/2013	7.25	Call	Bond Future	54.9100	0.0549	93.6200	0.0936	70.497	0	0	5,315
2013/07/09	R186	01/08/2013	7.80	Call	Bond Future	664.7500	0.6647	964.6900	0.9647	45.121	0	0	0
2013/07/09	R186	01/08/2013	128.26	Call	Bond Future	111,175.4500	111.1755	112,297.8600	112.2979	1.010	0	0	0
2013/07/09	R186	01/08/2013	6.75	Put	Bond Future	13,549.9200	13.5499	12,429.2700	12.4293	(8.271)	0	0	0
2013/07/09	R186	01/08/2013	7.20	Put	Bond Future	8,932.6800	8.9327	7,840.3600	7.8404	(12.228)	0	0	2,957
2013/07/09	R186	01/08/2013	8.00	Call	Bond Future	1,266.0000	1.2660	1,738.4500	1.7384	37.318	0	0	0
2013/07/09	R186	01/08/2013	9.00	Put	Bond Future	78.3800	0.0784	37.0700	0.0371	(52.705)	0	0	0
2013/07/09	R186	01/08/2013	7.50	Call	Bond Future	197.1200	0.1971	312.1200	0.3121	58.340	0	0	6,800
2013/07/09	R186	01/08/2013	6.80	Call	Bond Future	2.7200	0.0027	5.2700	0.0053	93.750	0	0	0
2013/07/09	R186	01/08/2013	6.50	Call	Bond Future	0.2300	0.0002	0.4700	0.0005	104.348	0	0	500
2013/07/09	R186	01/08/2013	7.80	Put	Bond Future	3,692.9500	3.6930	2,870.4800	2.8705	(22.271)	0	0	20
2013/07/09	R186	01/08/2013	6.75	Call	Bond Future	1.8300	0.0018	3.5900	0.0036	96.175	0	0	1,000
2013/07/09	R186	01/08/2013	6.50	Put	Bond Future	16,236.6300	16.2366	15,114.4600	15.1145	(6.911)	0	0	0
2013/07/09	R186	01/08/2013	7.25	Put	Bond Future	8,442.9900	8.4430	7,359.2900	7.3593	(12.836)	0	0	0
2013/07/09	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R186	01/08/2013	7.00	Call	Bond Future	11.7000	0.0117	21.4200	0.0214	83.077	0	0	0
2013/07/09	R186	01/08/2013	8.80	Put	Bond Future	192.4700	0.1925	101.3800	0.1014	(47.327)	0	0	6,800
2013/07/09	R186	01/08/2013	8.00	Put	Bond Future	2,423.1100	2.4231	1,773.1500	1.7731	(26.823)	0	0	0
2013/07/09	R186	01/08/2013	6.80	Put	Bond Future	13,021.9700	13.0220	11,902.1100	11.9021	(8.600)	0	0	100
2013/07/09	R186	07/11/2013	8.16	Put	Bond Future	4,424.6600	4.4247	3,856.7700	3.8568	(12.835)	0	0	0
2013/07/09	R186	07/11/2013	9.00	Put	Bond Future	1,631.4500	1.6315	1,356.2000	1.3562	(16.871)	0	0	1,200
2013/07/09	R186	07/11/2013			Bond Future	8.2260	122.1471	8.0992	123.2853	(1.542)	0.0000	0.0000	640
2013/07/09	R186	07/11/2013	6.50	Put	Bond Future	17,161.6400	17.1616	16,096.7700	16.0968	(6.205)	0	0	0
2013/07/09	R186	07/11/2013	8.15	Put	Bond Future	4,471.8700	4.4719	3,900.0400	3.9000	(12.787)	0	0	0
2013/07/09	R186	07/11/2013	8.14	Call	Bond Future	3,749.3400	3.7493	4,311.8000	4.3118	15.002	0	0	0
2013/07/09	R186	07/11/2013	6.75	Put	Bond Future	14,692.9400	14.6929	13,668.0200	13.6680	(6.976)	0	0	0

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2013/07/09	R186	07/11/2013	8.75	Call	Bond Future	6,787.9100	6.7879	7,574.7300	7.5747	11.591	0	0	0
2013/07/09	R186	07/11/2013	8.00	Call	Bond Future	3,183.9500	3.1839	3,690.8600	3.6909	15.921	0	0	1,000
2013/07/09	R186	07/11/2013	8.15	Call	Bond Future	3,791.6900	3.7917	4,358.0900	4.3581	14.938	0	0	0
2013/07/09	R186	07/11/2013	6.50	Call	Bond Future	263.2200	0.2632	336.5800	0.3366	27.870	0	0	5,290
2013/07/09	R186	07/11/2013	8.16	Call	Bond Future	3,834.3000	3.8343	4,404.6400	4.4046	14.875	0	0	0
2013/07/09	R186	07/11/2013	8.75	Put	Bond Future	2,243.4100	2.2434	1,892.0000	1.8920	(15.664)	0	0	1,030
2013/07/09	R186	07/11/2013	9.00	Call	Bond Future	8,257.3200	8.2573	9,120.3000	9.1203	10.451	0	0	0
2013/07/09	R186	07/11/2013	8.00	Put	Bond Future	5,222.9800	5.2230	4,591.6600	4.5917	(12.087)	0	0	0
2013/07/09	R186	07/11/2013	8.14	Put	Bond Future	4,519.4400	4.5194	3,943.6700	3.9437	(12.740)	0	0	0
2013/07/09	R186	07/11/2013	6.75	Call	Bond Future	440.9300	0.4409	554.2400	0.5542	25.698	0	0	1,000
2013/07/09	R186	06/02/2014			Bond Future	8.3195	118.4974	8.1882	119.6508	(1.579)	0.0000	0.0000	0
2013/07/09	R186	06/02/2014	7.75	Call	Bond Future	3,186.2800	3.1863	3,623.1200	3.6231	13.710	0	0	0
2013/07/09	R186	06/02/2014	7.74	Put	Bond Future	8,364.0300	8.3640	7,644.4600	7.6445	(8.603)	0	0	0
2013/07/09	R186	06/02/2014	7.76	Put	Bond Future	8,242.3100	8.2423	7,528.7400	7.5287	(8.657)	0	0	0
2013/07/09	R186	06/02/2014	7.75	Put	Bond Future	8,303.0200	8.3030	7,586.4500	7.5864	(8.630)	0	0	0
2013/07/09	R186	06/02/2014	7.76	Call	Bond Future	3,218.0800	3.2181	3,657.9200	3.6579	13.668	0	0	0
2013/07/09	R186	06/02/2014	7.74	Call	Bond Future	3,154.6900	3.1547	3,588.5300	3.5885	13.752	0	0	0
2013/07/09	R186	08/05/2014			Bond Future	8.4170	120.1020	8.2808	121.2711	(1.618)	0.0000	0.0000	0
2013/07/09	R186	08/05/2014	7.09	Put	Bond Future	14,206.0500	14.2061	13,328.9100	13.3289	(6.174)	0	0	0
2013/07/09	R186	08/05/2014	7.10	Call	Bond Future	2,105.8900	2.1059	2,400.0000	2.4000	13.966	0	0	0
2013/07/09	R186	08/05/2014	7.11	Call	Bond Future	2,127.3400	2.1273	2,423.6800	2.4237	13.930	0	0	0
2013/07/09	R186	08/05/2014	7.09	Call	Bond Future	2,084.5900	2.0846	2,376.4800	2.3765	14.002	0	0	0
2013/07/09	R186	08/05/2014	7.11	Put	Bond Future	14,053.4300	14.0534	13,180.7400	13.1807	(6.210)	0	0	0
2013/07/09	R186	08/05/2014	7.10	Put	Bond Future	14,129.6100	14.1296	13,254.6900	13.2547	(6.192)	0	0	0
2013/07/09	R197	01/08/2013	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R197	01/08/2013	295.00	Put	Bond Future	20,213.0200	20.2130	20,205.0600	20.2051	(0.039)	0	0	0
2013/07/09	R197	01/08/2013			Bond Future	274.7870	274.7870	274.7949	274.7949	0.003	0.0000	0.0000	2,546
2013/07/09	R197	01/08/2013	294.99	Put	Bond Future	20,203.0200	20.2030	20,195.0600	20.1951	(0.039)	0	0	0
2013/07/09	R197	01/08/2013	295.01	Put	Bond Future	20,223.0200	20.2230	20,215.0600	20.2151	(0.039)	0	0	0
2013/07/09	R197	01/08/2013	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R197	01/08/2013	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R201	01/08/2013			Bond Future	5.6140	105.1812	5.5238	105.3025	(1.606)	0.0000	0.0000	0
2013/07/09	R201	01/08/2013	107.45	Call	Bond Future	67,935.5200	67.9355	68,056.8300	68.0568	0.179	0	0	0
2013/07/09	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R201	07/11/2013	4.79	Put	Bond Future	1,083.5100	1.0835	982.5000	0.9825	(9.322)	0	0	0
2013/07/09	R201	07/11/2013			Bond Future	5.6942	106.6650	5.5809	106.7880	(1.989)	0.0000	0.0000	0
2013/07/09	R201	07/11/2013	4.80	Put	Bond Future	1,074.4000	1.0744	973.7300	0.9737	(9.370)	0	0	0
2013/07/09	R201	07/11/2013	4.81	Put	Bond Future	1,065.3200	1.0653	964.9900	0.9650	(9.418)	0	0	0
2013/07/09	R201	07/11/2013	4.79	Call	Bond Future	95.7800	0.0958	117.7600	0.1178	22.948	0	0	0
2013/07/09	R201	07/11/2013	4.80	Call	Bond Future	97.6700	0.0977	119.9900	0.1200	22.852	0	0	0
2013/07/09	R201	07/11/2013	4.81	Call	Bond Future	99.5900	0.0996	122.2500	0.1222	22.753	0	0	0
2013/07/09	R201	06/02/2014	5.24	Put	Bond Future	698.2800	0.6983	617.7500	0.6177	(11.533)	0	0	0
2013/07/09	R201	06/02/2014			Bond Future	5.7769	103.6892	5.6293	103.8138	(2.555)	0.0000	0.0000	0
2013/07/09	R201	06/02/2014	5.26	Put	Bond Future	687.0600	0.6871	607.2500	0.6073	(11.616)	0	0	0
2013/07/09	R201	06/02/2014	5.24	Call	Bond Future	244.0500	0.2441	288.0900	0.2881	18.045	0	0	0
2013/07/09	R201	06/02/2014	5.25	Put	Bond Future	692.6600	0.6927	612.4900	0.6125	(11.574)	0	0	0

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2013/07/09	R201	06/02/2014	5.25	Call	Bond Future	246.9200	0.2469	291.3200	0.2913	17.982	0	0	0
2013/07/09	R201	06/02/2014	5.26	Call	Bond Future	249.8100	0.2498	294.5700	0.2946	17.918	0	0	0
2013/07/09	R201	08/05/2014			Bond Future	5.9152	105.0933	5.7045	105.2195	(3.561)	0.0000	0.0000	0
2013/07/09	R201	08/05/2014	4.75	Call	Bond Future	139.6800	0.1397	172.1300	0.1721	23.232	0	0	0
2013/07/09	R201	08/05/2014	4.76	Call	Bond Future	141.1200	0.1411	173.8200	0.1738	23.172	0	0	0
2013/07/09	R201	08/05/2014	4.74	Call	Bond Future	138.2400	0.1382	170.4400	0.1704	23.293	0	0	0
2013/07/09	R201	08/05/2014	4.76	Put	Bond Future	836.9400	0.8369	743.3900	0.7434	(11.178)	0	0	0
2013/07/09	R201	08/05/2014	4.75	Put	Bond Future	841.5600	0.8416	747.7600	0.7478	(11.146)	0	0	0
2013/07/09	R201	08/05/2014	4.74	Put	Bond Future	846.1800	0.8462	752.1300	0.7521	(11.115)	0	0	0
2013/07/09	R202	01/08/2013	222.99	Put	Bond Future	18,414.5900	18.4146	18,405.9400	18.4059	(0.047)	0	0	0
2013/07/09	R202	01/08/2013			Bond Future	204.5754	204.5754	204.5841	204.5841	0.004	0.0000	0.0000	44,020
2013/07/09	R202	01/08/2013	223.01	Put	Bond Future	18,434.5900	18.4346	18,425.9400	18.4259	(0.047)	0	0	0
2013/07/09	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R202	01/08/2013	223.00	Put	Bond Future	18,424.5900	18.4246	18,415.9400	18.4159	(0.047)	0	0	0
2013/07/09	R203	01/08/2013			Bond Future	6.9536	107.7812	6.8299	108.2302	(1.779)	0.0000	0.0000	3,923
2013/07/09	R203	01/08/2013	109.11	Call	Bond Future	94,568.0300	94.5680	95,017.0300	95.0170	0.475	0	0	0
2013/07/09	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R203	07/11/2013	6.01	Call	Bond Future	238.5200	0.2385	306.2500	0.3063	28.396	0	0	0
2013/07/09	R203	07/11/2013			Bond Future	7.0913	105.1424	6.9573	105.5976	(1.889)	0.0000	0.0000	1,656
2013/07/09	R203	07/11/2013	5.99	Call	Bond Future	229.0700	0.2291	294.6600	0.2947	28.633	0	0	0
2013/07/09	R203	07/11/2013	5.71	Put	Bond Future	4,941.6600	4.9417	4,526.9000	4.5269	(8.393)	0	0	0
2013/07/09	R203	07/11/2013	6.00	Call	Bond Future	233.6900	0.2337	300.3300	0.3003	28.516	0	0	0
2013/07/09	R203	07/11/2013	571.00	Call	Bond Future	102,912.8500	102.9128	103,368.1000	103.3681	0.442	0	0	0
2013/07/09	R203	07/11/2013	5.99	Put	Bond Future	4,046.1300	4.0461	3,656.4700	3.6565	(9.630)	0	0	0
2013/07/09	R203	07/11/2013	6.01	Put	Bond Future	3,984.7400	3.9847	3,597.2200	3.5972	(9.725)	0	0	0
2013/07/09	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R203	07/11/2013	5.71	Call	Bond Future	126.8300	0.1268	167.3200	0.1673	31.925	0	0	15
2013/07/09	R203	07/11/2013	6.00	Put	Bond Future	4,015.3200	4.0153	3,626.7100	3.6267	(9.678)	0	0	0
2013/07/09	R203	06/02/2014			Bond Future	7.2314	106.5546	7.0864	107.0159	(2.005)	0.0000	0.0000	0
2013/07/09	R203	06/02/2014	5.95	Put	Bond Future	4,533.7100	4.5337	4,153.9200	4.1539	(8.377)	0	0	0
2013/07/09	R203	06/02/2014	6.14	Put	Bond Future	4,018.6700	4.0187	3,657.8900	3.6579	(8.978)	0	0	0
2013/07/09	R203	06/02/2014	6.16	Put	Bond Future	3,966.2000	3.9662	3,607.5500	3.6075	(9.043)	0	0	0
2013/07/09	R203	06/02/2014	6.15	Put	Bond Future	3,992.4000	3.9924	3,632.6800	3.6327	(9.010)	0	0	0
2013/07/09	R203	06/02/2014	6.16	Call	Bond Future	496.4100	0.4964	599.0700	0.5991	20.680	0	0	0
2013/07/09	R203	06/02/2014	5.95	Call	Bond Future	367.0900	0.3671	448.6100	0.4486	22.207	0	0	16
2013/07/09	R203	06/02/2014	6.14	Call	Bond Future	482.7500	0.4827	583.2800	0.5833	20.824	0	0	0
2013/07/09	R203	06/02/2014	6.15	Call	Bond Future	489.5500	0.4895	591.1400	0.5911	20.752	0	0	0
2013/07/09	R203	08/05/2014	5.76	Call	Bond Future	403.5700	0.4036	483.2500	0.4833	19.744	0	0	0
2013/07/09	R203	08/05/2014	7.40	Put	Bond Future	1,939.3800	1.9394	1,717.6900	1.7177	(11.431)	0	0	0
2013/07/09	R203	08/05/2014	5.74	Call	Bond Future	394.1600	0.3942	472.3600	0.4724	19.840	0	0	0
2013/07/09	R203	08/05/2014			Bond Future	7.3815	103.8363	7.2240	104.3038	(2.134)	0.0000	0.0000	0
2013/07/09	R203	08/05/2014	5.76	Put	Bond Future	5,345.0600	5.3451	4,957.2100	4.9572	(7.256)	0	0	0
2013/07/09	R203	08/05/2014	5.75	Put	Bond Future	5,371.7100	5.3717	4,983.1200	4.9831	(7.234)	0	0	0
2013/07/09	R203	08/05/2014	5.74	Put	Bond Future	5,398.4100	5.3984	5,009.0800	5.0091	(7.212)	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
2013/07/09	R203	08/05/2014	7.40	Call	Bond Future	1,994.2200	1.9942	2,240.0600	2.2401	12.328	0	0	16
2013/07/09	R203	08/05/2014	5.75	Call	Bond Future	398.8400	0.3988	477.7800	0.4778	19.792	0	0	0
2013/07/09	R204	01/08/2013			Bond Future	7.1907	104.5476	7.0677	105.1020	(1.711)	0.0000	0.0000	25,172
2013/07/09	R204	01/08/2013	110.75	Call	Bond Future	95,664.1300	95.6641	96,218.5000	96.2185	0.579	0	0	0
2013/07/09	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R204	07/11/2013			Bond Future	7.3124	106.0225	7.1813	106.5847	(1.793)	0.0000	0.0000	0
2013/07/09	R204	07/11/2013	7.00	Put	Bond Future	2,638.3600	2.6384	2,304.5800	2.3046	(12.651)	0	0	1,270
2013/07/09	R204	07/11/2013	6.29	Put	Bond Future	4,921.0600	4.9211	4,462.2700	4.4623	(9.323)	0	0	0
2013/07/09	R204	07/11/2013	6.31	Put	Bond Future	4,846.8600	4.8469	4,390.9600	4.3910	(9.406)	0	0	0
2013/07/09	R204	07/11/2013	6.29	Call	Bond Future	435.6400	0.4356	539.0000	0.5390	23.726	0	0	0
2013/07/09	R204	07/11/2013	6.30	Put	Bond Future	4,883.8900	4.8839	4,426.5500	4.4265	(9.364)	0	0	0
2013/07/09	R204	07/11/2013	7.00	Call	Bond Future	1,292.6700	1.2927	1,521.0400	1.5210	17.667	0	0	0
2013/07/09	R204	07/11/2013	6.30	Call	Bond Future	443.4900	0.4435	548.3000	0.5483	23.633	0	0	0
2013/07/09	R204	07/11/2013	6.31	Call	Bond Future	451.4600	0.4515	557.7100	0.5577	23.535	0	0	0
2013/07/09	R204	06/02/2014	6.39	Call	Bond Future	866.1600	0.8662	1,011.7800	1.0118	16.812	0	0	0
2013/07/09	R204	06/02/2014			Bond Future	7.4302	103.4159	7.2909	103.9856	(1.876)	0.0000	0.0000	0
2013/07/09	R204	06/02/2014	6.40	Call	Bond Future	876.3400	0.8763	1,023.2300	1.0232	16.762	0	0	0
2013/07/09	R204	06/02/2014	6.41	Call	Bond Future	886.6100	0.8866	1,034.7700	1.0348	16.711	0	0	0
2013/07/09	R204	06/02/2014	6.39	Put	Bond Future	5,213.2000	5.2132	4,789.1500	4.7892	(8.134)	0	0	0
2013/07/09	R204	06/02/2014	6.41	Put	Bond Future	5,147.9700	5.1480	4,726.4600	4.7265	(8.188)	0	0	0
2013/07/09	R204	06/02/2014	6.40	Put	Bond Future	5,180.5300	5.1805	4,757.7500	4.7577	(8.161)	0	0	0
2013/07/09	R204	08/05/2014			Bond Future	7.5598	104.8163	7.4112	105.3936	(1.966)	0.0000	0.0000	0
2013/07/09	R204	08/05/2014	6.05	Call	Bond Future	774.7100	0.7747	897.1400	0.8971	15.803	0	0	0
2013/07/09	R204	08/05/2014	6.06	Call	Bond Future	782.5400	0.7825	905.9200	0.9059	15.767	0	0	0
2013/07/09	R204	08/05/2014	6.04	Call	Bond Future	766.9400	0.7669	888.4200	0.8884	15.840	0	0	0
2013/07/09	R204	08/05/2014	6.05	Put	Bond Future	6,830.7500	6.8308	6,375.8300	6.3758	(6.660)	0	0	0
2013/07/09	R204	08/05/2014	6.04	Put	Bond Future	6,864.5300	6.8645	6,408.6600	6.4087	(6.641)	0	0	0
2013/07/09	R204	08/05/2014	6.06	Put	Bond Future	6,797.0400	6.7970	6,343.0700	6.3431	(6.679)	0	0	0
2013/07/09	R206	01/08/2013			Bond Future	5.3926	101.3249	5.3055	101.3631	(1.616)	0.0000	0.0000	0
2013/07/09	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R206	01/08/2013	103.94	Call	Bond Future	30,326.7400	30.3267	30,365.0300	30.3650	0.126	0	0	0
2013/07/09	R206	07/11/2013	4.31	Put	Bond Future	236.2400	0.2362	204.3500	0.2043	(13.499)	0	0	0
2013/07/09	R206	07/11/2013			Bond Future	5.5263	102.7543	5.3090	102.7931	(3.933)	0.0000	0.0000	0
2013/07/09	R206	07/11/2013	4.30	Put	Bond Future	237.7400	0.2377	205.7700	0.2058	(13.447)	0	0	0
2013/07/09	R206	07/11/2013	4.31	Call	Bond Future	18.7400	0.0187	25.6400	0.0256	36.820	0	0	0
2013/07/09	R206	07/11/2013	4.29	Call	Bond Future	18.1700	0.0182	24.9000	0.0249	37.039	0	0	0
2013/07/09	R206	07/11/2013	4.30	Call	Bond Future	18.4500	0.0185	25.2700	0.0253	36.965	0	0	0
2013/07/09	R206	07/11/2013	4.29	Put	Bond Future	239.2600	0.2393	207.2000	0.2072	(13.400)	0	0	0
2013/07/09	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R207	01/08/2013			Bond Future	7.4494	99.4210	7.3317	100.0132	(1.580)	0.0000	0.0000	23,668
2013/07/09	R207	01/08/2013	106.18	Call	Bond Future	91,849.7900	91.8498	92,442.0100	92.4420	0.645	0	0	0
2013/07/09	R207	07/11/2013	6.70	Call	Bond Future	650.1600	0.6502	786.2300	0.7862	20.929	0	0	0
2013/07/09	R207	07/11/2013			Bond Future	7.5638	100.8235	7.4396	101.4241	(1.642)	0.0000	0.0000	645
2013/07/09	R207	07/11/2013	6.71	Call	Bond Future	661.0000	0.6610	798.7800	0.7988	20.844	0	0	0
2013/07/09	R207	07/11/2013	6.69	Put	Bond Future	4,961.2700	4.9613	4,495.0700	4.4951	(9.397)	0	0	0

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2013/07/09	R207	07/11/2013	6.71	Put	Bond Future	4,881.3500	4.8813	4,418.5600	4.4186	(9.481)	0	0	0
2013/07/09	R207	07/11/2013	6.69	Call	Bond Future	639.4400	0.6394	773.8100	0.7738	21.014	0	0	0
2013/07/09	R207	07/11/2013	6.70	Put	Bond Future	4,921.2300	4.9212	4,456.7300	4.4567	(9.439)	0	0	0
2013/07/09	R207	06/02/2014			Bond Future	7.6751	98.5382	7.5443	99.1468	(1.705)	0.0000	0.0000	0
2013/07/09	R207	06/02/2014	6.65	Call	Bond Future	951.8400	0.9518	1,106.2700	1.1063	16.224	0	0	0
2013/07/09	R207	06/02/2014	6.64	Put	Bond Future	5,883.7500	5.8838	5,428.2100	5.4282	(7.742)	0	0	0
2013/07/09	R207	06/02/2014	6.66	Put	Bond Future	5,808.6500	5.8087	5,355.9200	5.3559	(7.794)	0	0	0
2013/07/09	R207	06/02/2014	6.65	Put	Bond Future	5,846.1300	5.8461	5,391.9900	5.3920	(7.768)	0	0	0
2013/07/09	R207	06/02/2014	6.66	Call	Bond Future	963.5200	0.9635	1,119.3600	1.1194	16.174	0	0	0
2013/07/09	R207	06/02/2014	6.64	Call	Bond Future	940.2600	0.9403	1,093.2900	1.0933	16.275	0	0	0
2013/07/09	R207	08/05/2014	6.21	Put	Bond Future	8,194.8800	8.1949	7,699.9200	7.6999	(6.040)	0	0	0
2013/07/09	R207	08/05/2014	6.19	Put	Bond Future	8,275.5900	8.2756	7,778.6600	7.7787	(6.005)	0	0	0
2013/07/09	R207	08/05/2014			Bond Future	7.7981	99.8725	7.6600	100.4893	(1.771)	0.0000	0.0000	0
2013/07/09	R207	08/05/2014	6.20	Put	Bond Future	8,235.1900	8.2352	7,739.2400	7.7392	(6.022)	0	0	0
2013/07/09	R207	08/05/2014	6.20	Call	Bond Future	798.2600	0.7983	919.1100	0.9191	15.139	0	0	0
2013/07/09	R207	08/05/2014	6.21	Call	Bond Future	806.5900	0.8066	928.4300	0.9284	15.106	0	0	0
2013/07/09	R207	08/05/2014	6.19	Call	Bond Future	790.0000	0.7900	909.8700	0.9099	15.173	0	0	0
2013/07/09	R208	01/08/2013			Bond Future	7.5728	97.6351	7.4503	98.3193	(1.618)	0.0000	0.0000	18,125
2013/07/09	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R208	01/08/2013	101.40	Call	Bond Future	88,590.6700	88.5907	89,274.8600	89.2749	0.772	0	0	0
2013/07/09	R208	07/11/2013			Bond Future	7.6804	95.6167	7.5520	96.3105	(1.672)	0.0000	0.0000	0
2013/07/09	R208	07/11/2013	6.79	Put	Bond Future	5,630.4600	5.6305	5,089.5100	5.0895	(9.608)	0	0	0
2013/07/09	R208	07/11/2013	6.81	Put	Bond Future	5,539.4500	5.5395	5,002.4200	5.0024	(9.695)	0	0	0
2013/07/09	R208	07/11/2013	6.80	Put	Bond Future	5,584.8600	5.5849	5,045.8600	5.0459	(9.651)	0	0	0
2013/07/09	R208	07/11/2013	6.81	Call	Bond Future	712.5500	0.7125	869.3000	0.8693	21.998	0	0	0
2013/07/09	R208	07/11/2013	7.50	Put	Bond Future	2,898.1400	2.8981	2,520.9000	2.5209	(13.017)	0	0	1,520
2013/07/09	R208	07/11/2013	6.79	Call	Bond Future	689.1500	0.6892	841.9800	0.8420	22.177	0	0	0
2013/07/09	R208	07/11/2013	7.50	Call	Bond Future	1,921.5700	1.9216	2,238.1100	2.2381	16.473	0	0	0
2013/07/09	R208	07/11/2013	6.80	Call	Bond Future	700.7800	0.7008	855.5600	0.8556	22.087	0	0	0
2013/07/09	R208	06/02/2014	6.74	Put	Bond Future	6,673.4200	6.6734	6,146.9400	6.1469	(7.889)	0	0	0
2013/07/09	R208	06/02/2014			Bond Future	7.7827	96.9010	7.6483	97.6040	(1.726)	0.0000	0.0000	0
2013/07/09	R208	06/02/2014	6.75	Put	Bond Future	6,630.3800	6.6304	6,105.5200	6.1055	(7.916)	0	0	0
2013/07/09	R208	06/02/2014	6.76	Put	Bond Future	6,587.5000	6.5875	6,064.2700	6.0643	(7.943)	0	0	0
2013/07/09	R208	06/02/2014	6.74	Call	Bond Future	1,044.5300	1.0445	1,221.0600	1.2211	16.900	0	0	0
2013/07/09	R208	06/02/2014	6.75	Call	Bond Future	1,057.4000	1.0574	1,235.5500	1.2356	16.848	0	0	0
2013/07/09	R208	06/02/2014	6.76	Call	Bond Future	1,070.3900	1.0704	1,250.1700	1.2502	16.796	0	0	0
2013/07/09	R208	08/05/2014	6.31	Call	Bond Future	877.0700	0.8771	1,016.6900	1.0167	15.919	0	0	0
2013/07/09	R208	08/05/2014			Bond Future	7.8897	94.8165	7.7490	95.5291	(1.783)	0.0000	0.0000	0
2013/07/09	R208	08/05/2014	6.29	Call	Bond Future	858.5800	0.8586	995.8900	0.9959	15.993	0	0	0
2013/07/09	R208	08/05/2014	6.31	Put	Bond Future	9,270.2000	9.2702	8,697.2800	8.6973	(6.180)	0	0	0
2013/07/09	R208	08/05/2014	6.30	Put	Bond Future	9,316.9100	9.3169	8,742.8200	8.7428	(6.162)	0	0	0
2013/07/09	R208	08/05/2014	6.29	Put	Bond Future	9,363.7100	9.3637	8,788.4800	8.7885	(6.143)	0	0	0
2013/07/09	R208	08/05/2014	6.30	Call	Bond Future	867.7900	0.8678	1,006.2400	1.0062	15.954	0	0	0
2013/07/09	R209	01/08/2013			Bond Future	8.7788	77.4808	8.6620	78.4060	(1.331)	0.0000	0.0000	19,898
2013/07/09	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R209	01/08/2013	8.00	Put	Bond Future	6,635.2300	6.6352	5,771.4600	5.7715	(13.018)	0	0	2,000

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2013/07/09	R209	01/08/2013	79.36	Call	Bond Future	67,531.6700		67.5317	68,456.9300	68.4569	1.370	0	0	0
2013/07/09	R209	01/08/2013	8.00	Call	Bond Future	117.0500		0.1171	178.5400	0.1785	52.533	0	0	0
2013/07/09	R209	07/11/2013	8.80	Put	Bond Future	4,177.1100		4.1771	3,713.4500	3.7135	(11.100)	0	0	0
2013/07/09	R209	07/11/2013	9.50	Put	Bond Future	1,961.8300		1.9618	1,688.9100	1.6889	(13.912)	0	0	980
2013/07/09	R209	07/11/2013			Bond Future	8.8691		75.4294	8.7486	76.3678	(1.358)	0.0000	0.0000	0
2013/07/09	R209	07/11/2013	8.80	Call	Bond Future	3,641.0900		3.6411	4,115.8100	4.1158	13.038	0	0	0
2013/07/09	R209	07/11/2013	9.25	Call	Bond Future	5,454.2900		5.4543	6,056.9000	6.0569	11.048	0	0	0
2013/07/09	R209	07/11/2013	8.81	Call	Bond Future	3,677.5300		3.6775	4,155.2300	4.1552	12.990	0	0	0
2013/07/09	R209	07/11/2013	8.65	Call	Bond Future	3,120.6100		3.1206	3,550.3300	3.5503	13.770	0	0	0
2013/07/09	R209	07/11/2013	8.79	Call	Bond Future	3,604.8400		3.6048	4,076.5800	4.0766	13.086	0	0	0
2013/07/09	R209	07/11/2013	9.40	Call	Bond Future	6,127.0000		6.1270	6,768.1900	6.7682	10.465	0	0	0
2013/07/09	R209	07/11/2013	9.70	Put	Bond Future	1,549.9500		1.5500	1,321.7900	1.3218	(14.720)	0	0	1,520
2013/07/09	R209	07/11/2013	9.25	Put	Bond Future	2,603.7400		2.6037	2,267.9700	2.2680	(12.896)	0	0	1,000
2013/07/09	R209	07/11/2013	8.79	Put	Bond Future	4,218.9400		4.2189	3,752.3000	3.7523	(11.061)	0	0	0
2013/07/09	R209	07/11/2013	9.40	Put	Bond Future	2,200.7300		2.2007	1,903.5400	1.9035	(13.504)	0	0	5,000
2013/07/09	R209	07/11/2013	9.50	Call	Bond Future	6,591.1300		6.5911	7,256.5900	7.2566	10.096	0	0	0
2013/07/09	R209	07/11/2013	9.70	Call	Bond Future	7,552.3700		7.5524	8,262.5900	8.2626	9.404	0	0	0
2013/07/09	R209	07/11/2013	8.65	Put	Bond Future	4,841.2100		4.8412	4,332.5500	4.3325	(10.507)	0	0	4,700
2013/07/09	R209	07/11/2013	8.81	Put	Bond Future	4,135.5900		4.1356	3,674.9100	3.6749	(11.139)	0	0	0
2013/07/09	R209	06/02/2014	8.56	Call	Bond Future	3,733.9500		3.7339	4,152.2600	4.1523	11.203	0	0	0
2013/07/09	R209	06/02/2014			Bond Future	8.9529		76.4427	8.8290	77.3935	(1.384)	0.0000	0.0000	0
2013/07/09	R209	06/02/2014	8.54	Call	Bond Future	3,671.9100		3.6719	4,085.5500	4.0856	11.265	0	0	0
2013/07/09	R209	06/02/2014	8.55	Call	Bond Future	3,702.8600		3.7029	4,118.8300	4.1188	11.234	0	0	0
2013/07/09	R209	06/02/2014	8.54	Put	Bond Future	6,915.1600		6.9152	6,377.9700	6.3780	(7.768)	0	0	0
2013/07/09	R209	06/02/2014	8.56	Put	Bond Future	6,815.0800		6.8151	6,282.5600	6.2826	(7.814)	0	0	0
2013/07/09	R209	06/02/2014	8.55	Put	Bond Future	6,864.9800		6.8650	6,330.1200	6.3301	(7.791)	0	0	0
2013/07/09	R209	08/05/2014			Bond Future	9.0379		74.3328	8.9104	75.2965	(1.411)	0.0000	0.0000	0
2013/07/09	R209	08/05/2014	7.85	Call	Bond Future	2,497.3200		2.4973	2,786.8100	2.7868	11.592	0	0	0
2013/07/09	R209	08/05/2014	7.86	Call	Bond Future	2,519.4800		2.5195	2,810.8600	2.8109	11.565	0	0	0
2013/07/09	R209	08/05/2014	7.84	Call	Bond Future	2,475.2800		2.4753	2,762.9000	2.7629	11.620	0	0	0
2013/07/09	R209	08/05/2014	7.85	Put	Bond Future	12,285.9600		12.2860	11,611.6900	11.6117	(5.488)	0	0	0
2013/07/09	R209	08/05/2014	7.84	Put	Bond Future	12,354.5800		12.3546	11,678.4400	11.6784	(5.473)	0	0	0
2013/07/09	R209	08/05/2014	7.86	Put	Bond Future	12,217.6000		12.2176	11,545.2200	11.5452	(5.503)	0	0	0
2013/07/09	R210	01/08/2013	173.01	Put	Bond Future	15,586.0000		15.5860	15,579.8800	15.5799	(0.039)	0	0	0
2013/07/09	R210	01/08/2013			Bond Future	157.4240		157.4240	157.4301	157.4301	0.004	0.0000	0.0000	1,237
2013/07/09	R210	01/08/2013	173.00	Put	Bond Future	15,576.0000		15.5760	15,569.8800	15.5699	(0.039)	0	0	0
2013/07/09	R210	01/08/2013	172.99	Put	Bond Future	15,566.0000		15.5660	15,559.8800	15.5599	(0.039)	0	0	0
2013/07/09	R210	01/08/2013	173.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R210	01/08/2013	173.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R210	01/08/2013	172.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R211	01/08/2013	130.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R211	01/08/2013			Bond Future	128.5176		128.5176	128.5154	128.5154	(0.002)	0.0000	0.0000	522
2013/07/09	R211	01/08/2013	130.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R211	01/08/2013	129.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R211	01/08/2013	130.00	Put	Bond Future	1,482.3900		1.4824	1,484.6000	1.4846	0.149	0	0	0
2013/07/09	R211	01/08/2013	129.99	Put	Bond Future	1,472.3900		1.4724	1,474.6000	1.4746	0.150	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/07/09	R211	01/08/2013	130.01	Put	Bond Future	1,492.3900		1.4924	1,494.6000	1.4946	0.148	0	0	0
2013/07/09	R212	01/08/2013			Bond Future	129.0384		129.0384	129.5383	129.5383	0.387	0.0000	0.0000	21,791
2013/07/09	R212	01/08/2013	137.99	Put	Bond Future	8,951.6200		8.9516	8,451.6600	8.4517	(5.585)	0	0	0
2013/07/09	R212	01/08/2013	138.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R212	01/08/2013	138.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R212	01/08/2013	137.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R212	01/08/2013	138.01	Put	Bond Future	8,971.6200		8.9716	8,471.6600	8.4717	(5.573)	0	0	0
2013/07/09	R212	01/08/2013	138.00	Put	Bond Future	8,961.6200		8.9616	8,461.6600	8.4617	(5.579)	0	0	0
2013/07/09	R213	01/08/2013	91.25	Call	Bond Future	77,712.3700		77.7124	78,612.0500	78.6120	1.158	0	0	0
2013/07/09	R213	01/08/2013			Bond Future	8.6402		88.3274	8.5284	89.2271	(1.295)	0.0000	0.0000	8,086
2013/07/09	R213	01/08/2013	91.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R213	07/11/2013	8.60	Call	Bond Future	3,403.7300		3.4037	3,841.1100	3.8411	12.850	0	0	0
2013/07/09	R213	07/11/2013			Bond Future	8.7376		86.0367	8.6221	86.9490	(1.323)	0.0000	0.0000	173
2013/07/09	R213	07/11/2013	8.61	Call	Bond Future	3,439.6200		3.4396	3,879.9400	3.8799	12.801	0	0	0
2013/07/09	R213	07/11/2013	8.59	Put	Bond Future	4,536.0500		4.5361	4,058.1100	4.0581	(10.536)	0	0	0
2013/07/09	R213	07/11/2013	8.61	Put	Bond Future	4,448.0200		4.4480	3,975.9700	3.9760	(10.613)	0	0	0
2013/07/09	R213	07/11/2013	8.60	Put	Bond Future	4,491.8700		4.4919	4,016.8800	4.0169	(10.574)	0	0	0
2013/07/09	R213	07/11/2013	8.59	Call	Bond Future	3,368.0500		3.3681	3,802.4800	3.8025	12.899	0	0	0
2013/07/09	R213	06/02/2014			Bond Future	8.8298		87.1923	8.7107	88.1168	(1.350)	0.0000	0.0000	0
2013/07/09	R213	06/02/2014	8.29	Put	Bond Future	7,590.7800		7.5908	7,034.7100	7.0347	(7.326)	0	0	0
2013/07/09	R213	06/02/2014	8.31	Put	Bond Future	7,484.0500		7.4840	6,932.4900	6.9325	(7.370)	0	0	0
2013/07/09	R213	06/02/2014	8.29	Call	Bond Future	3,282.3200		3.2823	3,650.7500	3.6507	11.225	0	0	0
2013/07/09	R213	06/02/2014	8.30	Put	Bond Future	7,537.2900		7.5373	6,983.4700	6.9835	(7.348)	0	0	0
2013/07/09	R213	06/02/2014	8.30	Call	Bond Future	3,311.5100		3.3115	3,682.1900	3.6822	11.194	0	0	0
2013/07/09	R213	06/02/2014	8.31	Call	Bond Future	3,340.8400		3.3408	3,713.7800	3.7138	11.163	0	0	0
2013/07/09	R213	08/05/2014	7.65	Put	Bond Future	12,768.3700		12.7684	12,093.3500	12.0934	(5.287)	0	0	0
2013/07/09	R213	08/05/2014			Bond Future	8.9199		84.8345	8.7971	85.7715	(1.377)	0.0000	0.0000	0
2013/07/09	R213	08/05/2014	7.64	Put	Bond Future	12,838.1300		12.8381	12,161.3900	12.1614	(5.271)	0	0	0
2013/07/09	R213	08/05/2014	7.66	Put	Bond Future	12,698.8500		12.6988	12,025.5500	12.0256	(5.302)	0	0	0
2013/07/09	R213	08/05/2014	7.65	Call	Bond Future	2,300.3600		2.3004	2,562.3300	2.5623	11.388	0	0	0
2013/07/09	R213	08/05/2014	7.66	Call	Bond Future	2,320.4200		2.3204	2,584.1100	2.5841	11.364	0	0	0
2013/07/09	R213	08/05/2014	7.64	Call	Bond Future	2,280.4200		2.2804	2,540.6700	2.5407	11.412	0	0	0
2013/07/09	R214	01/08/2013			Bond Future	8.9037		78.2485	8.7819	79.2469	(1.369)	0.0000	0.0000	840
2013/07/09	R214	01/08/2013	84.31	Call	Bond Future	67,800.6200		67.8006	68,799.0200	68.7990	1.473	0	0	0
2013/07/09	R214	01/08/2013	84.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R214	07/11/2013	7.80	Call	Bond Future	916.1900		0.9162	1,098.5800	1.0986	19.907	0	0	0
2013/07/09	R214	07/11/2013			Bond Future	8.9949		76.0683	8.8692	77.0807	(1.397)	0.0000	0.0000	0
2013/07/09	R214	07/11/2013	7.81	Call	Bond Future	931.2000		0.9312	1,115.9500	1.1159	19.840	0	0	0
2013/07/09	R214	07/11/2013	7.79	Call	Bond Future	901.3500		0.9014	1,081.4100	1.0814	19.977	0	0	0
2013/07/09	R214	07/11/2013	7.81	Put	Bond Future	11,457.0600		11.4571	10,629.3800	10.6294	(7.224)	0	0	0
2013/07/09	R214	07/11/2013	7.80	Put	Bond Future	11,541.0000		11.5410	10,710.9600	10.7110	(7.192)	0	0	0
2013/07/09	R214	07/11/2013	7.79	Put	Bond Future	11,625.3100		11.6253	10,792.9400	10.7929	(7.160)	0	0	0
2013/07/09	R248	01/08/2013	7.86	Put	Bond Future	13,334.7300		13.3347	12,010.1800	12.0102	(9.933)	0	0	0
2013/07/09	R248	01/08/2013			Bond Future	9.0148		100.9710	8.8878	102.2955	(1.409)	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
2013/07/09	R248	01/08/2013	7.85	Put	Bond Future	13,464.0300	13.4640	12,139.4800	12.1395	(9.838)	0	0	0
2013/07/09	R248	01/08/2013	7.84	Put	Bond Future	13,593.5800	13.5936	12,269.0300	12.2690	(9.744)	0	0	0
2013/07/09	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R248	07/11/2013			Bond Future	9.1101	97.9745	8.9789	99.3177	(1.440)	0.0000	0.0000	0
2013/07/09	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/09	R248	07/11/2013	7.86	Put	Bond Future	14,288.2600	14.2883	12,945.1000	12.9451	(9.400)	0	0	0
2013/07/09	R248	07/11/2013	7.85	Put	Bond Future	14,417.3300	14.4173	13,074.1700	13.0742	(9.316)	0	0	0
2013/07/09	R248	07/11/2013	7.84	Put	Bond Future	14,546.6600	14.5467	13,203.5000	13.2035	(9.233)	0	0	0

Total **339251**