



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 12/07/2013 to 12/07/2013

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
2013/07/12	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	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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2013/07/12	2025	01/08/2013	118.01	Put	Bond Future	9,260.9300	9.2609	8,921.0800	8.9211	(3.670)	0	0	0
2013/07/12	2025	01/08/2013			Bond Future	108.7491	108.7491	109.0889	109.0889	0.313	0.0000	0.0000	0
2013/07/12	2025	01/08/2013	118.00	Put	Bond Future	9,250.9300	9.2509	8,911.0800	8.9111	(3.674)	0	0	0
2013/07/12	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	2025	01/08/2013	117.99	Put	Bond Future	9,240.9300	9.2409	8,901.0800	8.9011	(3.678)	0	0	0
2013/07/12	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	2038	01/08/2013			Bond Future	104.3295	104.3295	106.5101	106.5101	2.090	0.0000	0.0000	0
2013/07/12	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	2038	01/08/2013	114.99	Put	Bond Future	10,660.4800	10.6605	8,479.9400	8.4799	(20.454)	0	0	0
2013/07/12	2038	01/08/2013	115.00	Put	Bond Future	10,670.4800	10.6705	8,489.9400	8.4899	(20.435)	0	0	0
2013/07/12	2038	01/08/2013	115.01	Put	Bond Future	10,680.4800	10.6805	8,499.9400	8.4999	(20.416)	0	0	0
2013/07/12	2050	01/08/2013			Bond Future	106.2931	106.2931	106.2985	106.2985	0.005	0.0000	0.0000	122
2013/07/12	2050	01/08/2013	118.99	Put	Bond Future	12,696.9200	12.6969	12,691.5400	12.6915	(0.042)	0	0	0
2013/07/12	2050	01/08/2013	119.01	Put	Bond Future	12,716.9200	12.7169	12,711.5400	12.7115	(0.042)	0	0	0
2013/07/12	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	2050	01/08/2013	119.00	Put	Bond Future	12,706.9200	12.7069	12,701.5400	12.7015	(0.042)	0	0	0
2013/07/12	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	AL37	01/08/2013			Index Future	402.6010	402.6010	402.0230	402.0230	(0.144)	0.0000	0.0000	56
2013/07/12	AL37	07/11/2013			Index Future	408.2800	408.2800	407.6940	407.6940	(0.144)	0.0000	0.0000	0
2013/07/12	AL7T	01/08/2013			Index Future	477.0970	477.0970	475.7930	475.7930	(0.273)	0.0000	0.0000	1
2013/07/12	AL7T	07/11/2013			Index Future	483.8270	483.8270	482.5040	482.5040	(0.273)	0.0000	0.0000	0
2013/07/12	ALBI	01/08/2013			Index Future	429.2100	429.2100	428.1850	428.1850	(0.239)	0.0000	0.0000	751
2013/07/12	ALBI	07/11/2013			Index Future	435.2640	435.2640	434.2250	434.2250	(0.239)	0.0000	0.0000	85
2013/07/12	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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2013/07/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/07/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	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
2013/07/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/12	EL28	01/08/2013	115.01	Put	Bond Future	5,659.1400	5.6591	5,653.7000	5.6537	(0.096)	0	0	0
2013/07/12	EL28	01/08/2013			Bond Future	109.3509	109.3509	109.3563	109.3563	0.005	0.0000	0.0000	0
2013/07/12	EL28	01/08/2013	115.00	Put	Bond Future	5,649.1400	5.6491	5,643.7000	5.6437	(0.096)	0	0	0
2013/07/12	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	EL28	01/08/2013	114.99	Put	Bond Future	5,639.1400	5.6391	5,633.7000	5.6337	(0.096)	0	0	0
2013/07/12	ES33	01/08/2013			Bond Future	9.3143	86.5639	9.3534	86.2573	0.420	0.0000	0.0000	6,292
2013/07/12	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	ES33	01/08/2013	9.00	Put	Bond Future	2,528.2900	2.5283	2,834.9200	2.8349	12.128	0	0	0
2013/07/12	ES33	01/08/2013	91.02	Call	Bond Future	75,512.5800	75.5126	75,205.9500	75.2060	(0.406)	0	0	0
2013/07/12	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	ES33	07/11/2013			Bond Future	9.4302	84.0037	9.4707	83.6927	0.429	0.0000	0.0000	0
2013/07/12	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	ES33	07/11/2013	8.51	Put	Bond Future	7,584.1500	7.5841	7,895.0800	7.8951	4.100	0	0	0
2013/07/12	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	ES33	07/11/2013	8.49	Put	Bond Future	7,760.5800	7.7606	8,071.5100	8.0715	4.007	0	0	0
2013/07/12	ES33	07/11/2013	8.50	Put	Bond Future	7,672.3000	7.6723	7,983.2300	7.9832	4.053	0	0	0
2013/07/12	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	GOVI	01/08/2013			GOVI	428.6040	428.6040	427.5690	427.5690	(0.241)	0.0000	0.0000	407
2013/07/12	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	GOVI	01/08/2013	445.99	Put	GOVI	173,860.0000	17.3860	184,210.0000	18.4210	5.953	0	0	0
2013/07/12	GOVI	01/08/2013	446.01	Put	GOVI	174,060.0000	17.4060	184,410.0000	18.4410	5.946	0	0	0
2013/07/12	GOVI	01/08/2013	446.00	Put	GOVI	173,960.0000	17.3960	184,310.0000	18.4310	5.950	0	0	0
2013/07/12	GOVI	07/11/2013			GOVI	434.6500	434.6500	433.6010	433.6010	(0.241)	0.0000	0.0000	0
2013/07/12	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	GOVI	07/11/2013	445.99	Put	GOVI	113,400.0000	11.3400	123,890.0000	12.3890	9.250	0	0	0
2013/07/12	GOVI	07/11/2013	446.01	Put	GOVI	113,600.0000	11.3600	124,090.0000	12.4090	9.234	0	0	0
2013/07/12	GOVI	07/11/2013	446.00	Put	GOVI	113,500.0000	11.3500	123,990.0000	12.3990	9.242	0	0	0
2013/07/12	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/07/12	IGOV	01/08/2013			Index Future	194.3120	194.3120	195.4790	195.4790	0.601	0.0000	0.0000	1,064
2013/07/12	IGOV	07/11/2013			Index Future	197.0790	197.0790	198.2620	198.2620	0.600	0.0000	0.0000	7
2013/07/12	ILBI	01/08/2013			Index Future	526.1010	526.1010	526.1160	526.1160	0.003	0.0000	0.0000	186
2013/07/12	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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2013/07/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/07/12	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/07/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/07/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/07/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/07/12	JBAF	17/07/2013			Jibar Tradeable Future	5.1600	94.8400	5.1600	94.8400	0.000	0.0000	0.0000	0
2013/07/12	JBAF	21/08/2013			Jibar Tradeable Future	5.1900	94.8100	5.2000	94.8000	0.193	0.0000	0.0000	0
2013/07/12	JBAF	18/09/2013			Jibar Tradeable Future	5.2300	94.7700	5.2500	94.7500	0.382	0.0000	0.0000	700
2013/07/12	JBAF	16/10/2013			Jibar Tradeable Future	5.3000	94.7000	5.3300	94.6700	0.566	0.0000	0.0000	0
2013/07/12	JBAF	20/11/2013			Jibar Tradeable Future	5.3400	94.6600	5.4000	94.6000	1.124	0.0000	0.0000	0
2013/07/12	JBAF	18/12/2013			Jibar Tradeable Future	5.4000	94.6000	5.4700	94.5300	1.296	0.0000	0.0000	1,500
2013/07/12	JBAF	15/01/2014			Jibar Tradeable Future	5.4600	94.5400	5.5100	94.4900	0.916	0.0000	0.0000	0
2013/07/12	JBAF	19/03/2014			Jibar Tradeable Future	5.6300	94.3700	5.6600	94.3400	0.533	0.0000	0.0000	400
2013/07/12	JBAF	18/06/2014			Jibar Tradeable Future	5.9500	94.0500	5.9800	94.0200	0.504	0.0000	0.0000	1,000
2013/07/12	JBAF	17/09/2014			Jibar Tradeable Future	6.2000	93.8000	6.2600	93.7400	0.968	0.0000	0.0000	0
2013/07/12	JBAF	17/12/2014			Jibar Tradeable Future	6.4900	93.5100	6.5300	93.4700	0.616	0.0000	0.0000	0
2013/07/12	JBAF	18/03/2015			Jibar Tradeable Future	6.7600	93.2400	6.7900	93.2100	0.444	0.0000	0.0000	0
2013/07/12	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R023	01/08/2013	7.30	Put	Bond Future	2,425.4000	2.4254	2,757.3300	2.7573	13.686	0	0	0
2013/07/12	R023	01/08/2013			Bond Future	7.6552	103.9750	7.7046	103.6431	0.646	0.0000	0.0000	10,999
2013/07/12	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R023	01/08/2013	7.29	Put	Bond Future	2,494.7700	2.4948	2,826.7000	2.8267	13.305	0	0	0
2013/07/12	R023	01/08/2013	7.31	Put	Bond Future	2,356.0900	2.3561	2,688.0200	2.6880	14.088	0	0	0
2013/07/12	R023	07/11/2013	6.50	Put	Bond Future	8,643.3000	8.6433	8,979.9600	8.9800	3.895	0	0	0
2013/07/12	R023	07/11/2013			Bond Future	7.7529	101.5261	7.8045	101.1894	0.665	0.0000	0.0000	0
2013/07/12	R023	07/11/2013	6.49	Put	Bond Future	8,716.0300	8.7160	9,052.6900	9.0527	3.863	0	0	0
2013/07/12	R023	07/11/2013	6.51	Put	Bond Future	8,570.6200	8.5706	8,907.2800	8.9073	3.928	0	0	0
2013/07/12	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R157	01/08/2013	116.11	Call	Bond Future	90,379.2100	90.3792	90,216.6900	90.2167	(0.180)	0	0	0
2013/07/12	R157	01/08/2013			Bond Future	6.0380	119.8348	6.1141	119.6723	1.261	0.0000	0.0000	21,643
2013/07/12	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R157	07/11/2013			Bond Future	6.1635	114.7190	6.2523	114.5541	1.440	0.0000	0.0000	0
2013/07/12	R157	07/11/2013	5.60	Call	Bond Future	367.4600	0.3675	317.8500	0.3179	(13.501)	0	0	0
2013/07/12	R157	07/11/2013	5.59	Put	Bond Future	1,434.6100	1.4346	1,550.3900	1.5504	8.070	0	0	0
2013/07/12	R157	07/11/2013	5.61	Put	Bond Future	1,408.4600	1.4085	1,523.1100	1.5231	8.140	0	0	0
2013/07/12	R157	07/11/2013	5.60	Put	Bond Future	1,421.5000	1.4215	1,536.7200	1.5367	8.106	0	0	0
2013/07/12	R157	07/11/2013	5.61	Call	Bond Future	373.2400	0.3732	323.0600	0.3231	(13.444)	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
2013/07/12	R157	07/11/2013	5.59	Call	Bond Future	361.7500	0.3617	312.7000	0.3127	(13.559)	0	0	0
2013/07/12	R157	06/02/2014	5.64	Call	Bond Future	476.1400	0.4761	422.3200	0.4223	(11.303)	0	0	0
2013/07/12	R157	06/02/2014	5.65	Put	Bond Future	1,532.6400	1.5326	1,645.5200	1.6455	7.365	0	0	0
2013/07/12	R157	06/02/2014			Bond Future	6.3031	116.2595	6.4077	116.0924	1.660	0.0000	0.0000	0
2013/07/12	R157	06/02/2014	5.65	Call	Bond Future	481.6100	0.4816	427.3600	0.4274	(11.264)	0	0	0
2013/07/12	R157	06/02/2014	5.66	Call	Bond Future	487.1200	0.4871	432.4300	0.4324	(11.227)	0	0	0
2013/07/12	R157	06/02/2014	5.64	Put	Bond Future	1,543.3700	1.5434	1,656.6800	1.6567	7.342	0	0	0
2013/07/12	R157	06/02/2014	5.66	Put	Bond Future	1,521.9600	1.5220	1,634.4000	1.6344	7.388	0	0	0
2013/07/12	R157	08/05/2014	5.20	Call	Bond Future	324.2400	0.3242	284.8300	0.2848	(12.155)	0	0	0
2013/07/12	R157	08/05/2014			Bond Future	6.4707	111.0245	6.5967	110.8551	1.948	0.0000	0.0000	0
2013/07/12	R157	08/05/2014	5.21	Call	Bond Future	327.4200	0.3274	287.7100	0.2877	(12.128)	0	0	0
2013/07/12	R157	08/05/2014	5.19	Call	Bond Future	321.0800	0.3211	281.9700	0.2820	(12.181)	0	0	0
2013/07/12	R157	08/05/2014	5.20	Put	Bond Future	2,053.5300	2.0535	2,183.5300	2.1835	6.331	0	0	0
2013/07/12	R157	08/05/2014	5.19	Put	Bond Future	2,064.1300	2.0641	2,194.4300	2.1944	6.313	0	0	0
2013/07/12	R157	08/05/2014	5.21	Put	Bond Future	2,042.9500	2.0429	2,172.6500	2.1726	6.349	0	0	0
2013/07/12	R186	01/08/2013	7.20	Call	Bond Future	69.4900	0.0695	45.4900	0.0455	(34.537)	0	0	6,800
2013/07/12	R186	01/08/2013	7.00	Put	Bond Future	9,514.7100	9.5147	9,964.3700	9.9644	4.726	0	0	4,100
2013/07/12	R186	01/08/2013	9.00	Call	Bond Future	9,079.9000	9.0799	8,625.3600	8.6254	(5.006)	0	0	0
2013/07/12	R186	01/08/2013	7.50	Put	Bond Future	4,793.5500	4.7936	5,167.8500	5.1678	7.808	0	0	0
2013/07/12	R186	01/08/2013	8.80	Call	Bond Future	7,443.8800	7.4439	6,995.8900	6.9959	(6.018)	0	0	0
2013/07/12	R186	01/08/2013			Bond Future	7.9697	121.8858	8.0191	121.4280	0.620	0.0000	0.0000	58,556
2013/07/12	R186	01/08/2013	7.25	Call	Bond Future	92.1600	0.0922	61.6800	0.0617	(33.073)	0	0	5,315
2013/07/12	R186	01/08/2013	7.80	Call	Bond Future	1,010.2900	1.0103	818.7700	0.8188	(18.957)	0	0	0
2013/07/12	R186	01/08/2013	128.26	Call	Bond Future	112,613.3400	112.6133	112,155.6100	112.1556	(0.406)	0	0	0
2013/07/12	R186	01/08/2013	6.75	Put	Bond Future	12,113.4800	12.1135	12,569.6300	12.5696	3.766	0	0	0
2013/07/12	R186	01/08/2013	7.20	Put	Bond Future	7,523.0600	7.5231	7,956.7900	7.9568	5.765	0	0	2,957
2013/07/12	R186	01/08/2013	8.00	Call	Bond Future	1,826.2900	1.8263	1,551.6000	1.5516	(15.041)	0	0	0
2013/07/12	R186	01/08/2013	9.00	Put	Bond Future	24.1400	0.0241	27.3300	0.0273	13.215	0	0	0
2013/07/12	R186	01/08/2013	7.50	Call	Bond Future	319.4500	0.3195	236.0200	0.2360	(26.117)	0	0	6,800
2013/07/12	R186	01/08/2013	6.80	Call	Bond Future	4.8200	0.0048	2.5700	0.0026	(46.680)	0	0	0
2013/07/12	R186	01/08/2013	6.50	Call	Bond Future	0.4000	0.0004	0.1800	0.0002	(55.000)	0	0	500
2013/07/12	R186	01/08/2013	7.80	Put	Bond Future	2,600.6000	2.6006	2,866.8100	2.8668	10.236	0	0	20
2013/07/12	R186	01/08/2013	6.75	Call	Bond Future	3.2800	0.0033	1.7000	0.0017	(48.171)	0	0	1,000
2013/07/12	R186	01/08/2013	6.50	Put	Bond Future	14,798.9100	14.7989	15,256.4200	15.2564	3.092	0	0	0
2013/07/12	R186	01/08/2013	7.25	Put	Bond Future	7,042.3500	7.0424	7,469.6000	7.4696	6.067	0	0	0
2013/07/12	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R186	01/08/2013	7.00	Call	Bond Future	19.8700	0.0199	11.8000	0.0118	(40.614)	0	0	0
2013/07/12	R186	01/08/2013	8.80	Put	Bond Future	68.8400	0.0688	78.5800	0.0786	14.149	0	0	6,800
2013/07/12	R186	01/08/2013	8.00	Put	Bond Future	1,545.5100	1.5455	1,728.5500	1.7285	11.843	0	0	0
2013/07/12	R186	01/08/2013	6.80	Put	Bond Future	11,586.1800	11.5862	12,041.6600	12.0417	3.931	0	0	100
2013/07/12	R186	07/11/2013	8.16	Put	Bond Future	3,710.2600	3.7103	3,905.9500	3.9060	5.274	0	0	0
2013/07/12	R186	07/11/2013	9.00	Put	Bond Future	1,287.9900	1.2880	1,372.8800	1.3729	6.591	0	0	1,200
2013/07/12	R186	07/11/2013			Bond Future	8.0638	123.6052	8.1152	123.1409	0.637	0.0000	0.0000	640
2013/07/12	R186	07/11/2013	6.50	Put	Bond Future	15,801.1400	15.8011	16,223.3900	16.2234	2.672	0	0	0
2013/07/12	R186	07/11/2013	8.15	Put	Bond Future	3,752.4300	3.7524	3,949.7200	3.9497	5.258	0	0	0
2013/07/12	R186	07/11/2013	6.75	Put	Bond Future	13,385.0300	13.3850	13,786.4600	13.7865	2.999	0	0	0
2013/07/12	R186	07/11/2013	8.14	Call	Bond Future	4,483.0100	4.4830	4,217.6200	4.2176	(5.920)	0	0	0

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2013/07/12	R186	07/11/2013	8.75	Call	Bond Future	7,808.8800	7.8089	7,456.8500	7.4568	(4.508)	0	0	0
2013/07/12	R186	07/11/2013	8.00	Call	Bond Future	3,846.6000	3.8466	3,604.0100	3.6040	(6.307)	0	0	1,000
2013/07/12	R186	07/11/2013	8.15	Call	Bond Future	4,530.4000	4.5304	4,263.4100	4.2634	(5.893)	0	0	0
2013/07/12	R186	07/11/2013	6.50	Call	Bond Future	360.8700	0.3609	318.8400	0.3188	(11.647)	0	0	5,290
2013/07/12	R186	07/11/2013	8.16	Call	Bond Future	4,578.0500	4.5781	4,309.4600	4.3095	(5.867)	0	0	0
2013/07/12	R186	07/11/2013	8.00	Put	Bond Future	4,427.4800	4.4275	4,649.1700	4.6492	5.007	0	0	0
2013/07/12	R186	07/11/2013	8.75	Put	Bond Future	1,806.2300	1.8062	1,918.4800	1.9185	6.215	0	0	1,030
2013/07/12	R186	07/11/2013	9.00	Call	Bond Future	9,372.0100	9.3720	8,992.6200	8.9926	(4.048)	0	0	0
2013/07/12	R186	07/11/2013	6.75	Call	Bond Future	591.1700	0.5912	528.3200	0.5283	(10.631)	0	0	1,000
2013/07/12	R186	07/11/2013	8.14	Put	Bond Future	3,794.9600	3.7950	3,993.8500	3.9938	5.241	0	0	0
2013/07/12	R186	06/02/2014			Bond Future	8.1516	119.9747	8.2048	119.5041	0.652	0.0000	0.0000	0
2013/07/12	R186	06/02/2014	7.75	Call	Bond Future	3,763.4800	3.7635	3,559.0300	3.5590	(5.432)	0	0	0
2013/07/12	R186	06/02/2014	7.74	Put	Bond Future	7,460.0600	7.4601	7,727.4800	7.7275	3.585	0	0	0
2013/07/12	R186	06/02/2014	7.76	Put	Bond Future	7,346.0700	7.3461	7,610.9400	7.6109	3.606	0	0	0
2013/07/12	R186	06/02/2014	7.75	Put	Bond Future	7,402.9200	7.4029	7,669.0600	7.6691	3.595	0	0	0
2013/07/12	R186	06/02/2014	7.76	Call	Bond Future	3,799.1400	3.7991	3,593.4200	3.5934	(5.415)	0	0	0
2013/07/12	R186	06/02/2014	7.74	Call	Bond Future	3,728.0200	3.7280	3,524.8500	3.5249	(5.450)	0	0	0
2013/07/12	R186	08/05/2014			Bond Future	8.2429	121.5993	8.2980	121.1223	0.669	0.0000	0.0000	0
2013/07/12	R186	08/05/2014	7.09	Put	Bond Future	13,126.5700	13.1266	13,465.1200	13.4651	2.579	0	0	0
2013/07/12	R186	08/05/2014	7.10	Call	Bond Future	2,525.5200	2.5255	2,386.1500	2.3862	(5.518)	0	0	0
2013/07/12	R186	08/05/2014	7.11	Call	Bond Future	2,548.8500	2.5488	2,408.5300	2.4085	(5.505)	0	0	0
2013/07/12	R186	08/05/2014	7.09	Call	Bond Future	2,502.3400	2.5023	2,363.9100	2.3639	(5.532)	0	0	0
2013/07/12	R186	08/05/2014	7.11	Put	Bond Future	12,977.7100	12.9777	13,314.3700	13.3144	2.594	0	0	0
2013/07/12	R186	08/05/2014	7.10	Put	Bond Future	13,052.0100	13.0520	13,389.6200	13.3896	2.587	0	0	0
2013/07/12	R197	01/08/2013	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R197	01/08/2013	295.00	Put	Bond Future	19,944.6900	19.9447	19,018.0200	19.0180	(4.646)	0	0	0
2013/07/12	R197	01/08/2013			Bond Future	275.0553	275.0553	275.9820	275.9820	0.337	0.0000	0.0000	2,546
2013/07/12	R197	01/08/2013	294.99	Put	Bond Future	19,934.6900	19.9347	19,008.0200	19.0080	(4.649)	0	0	0
2013/07/12	R197	01/08/2013	295.01	Put	Bond Future	19,954.6900	19.9547	19,028.0200	19.0280	(4.644)	0	0	0
2013/07/12	R197	01/08/2013	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R197	01/08/2013	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R201	01/08/2013			Bond Future	5.4276	105.4322	5.4480	105.4046	0.377	0.0000	0.0000	0
2013/07/12	R201	01/08/2013	107.45	Call	Bond Future	68,186.4700	68.1865	68,158.8800	68.1589	(0.040)	0	0	0
2013/07/12	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R201	07/11/2013	4.79	Put	Bond Future	883.5700	0.8836	903.5000	0.9035	2.256	0	0	0
2013/07/12	R201	07/11/2013			Bond Future	5.4601	106.9194	5.4858	106.8914	0.471	0.0000	0.0000	0
2013/07/12	R201	07/11/2013	4.80	Put	Bond Future	875.4300	0.8754	895.2500	0.8953	2.264	0	0	0
2013/07/12	R201	07/11/2013	4.81	Put	Bond Future	867.3200	0.8673	887.0500	0.8870	2.275	0	0	0
2013/07/12	R201	07/11/2013	4.79	Call	Bond Future	150.2300	0.1502	142.1600	0.1422	(5.372)	0	0	0
2013/07/12	R201	07/11/2013	4.80	Call	Bond Future	153.0900	0.1531	144.9100	0.1449	(5.343)	0	0	0
2013/07/12	R201	07/11/2013	4.81	Call	Bond Future	155.9800	0.1560	147.7100	0.1477	(5.302)	0	0	0
2013/07/12	R201	06/02/2014	5.24	Put	Bond Future	549.2600	0.5493	564.5300	0.5645	2.780	0	0	0
2013/07/12	R201	06/02/2014			Bond Future	5.4722	103.9466	5.5058	103.9182	0.615	0.0000	0.0000	0
2013/07/12	R201	06/02/2014	5.26	Put	Bond Future	539.9000	0.5399	554.9900	0.5550	2.795	0	0	0
2013/07/12	R201	06/02/2014	5.24	Call	Bond Future	352.4500	0.3524	339.2700	0.3393	(3.740)	0	0	0
2013/07/12	R201	06/02/2014	5.25	Put	Bond Future	544.4100	0.5444	559.5900	0.5596	2.788	0	0	0

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2013/07/12	R201	06/02/2014	5.25	Call	Bond Future	356.0900	0.3561	342.8200	0.3428	(3.727)	0	0	0
2013/07/12	R201	06/02/2014	5.26	Call	Bond Future	360.0700	0.3601	346.7100	0.3467	(3.710)	0	0	0
2013/07/12	R201	08/05/2014			Bond Future	5.4804	105.3541	5.5284	105.3253	0.875	0.0000	0.0000	0
2013/07/12	R201	08/05/2014	4.75	Call	Bond Future	225.9900	0.2260	215.8500	0.2159	(4.487)	0	0	0
2013/07/12	R201	08/05/2014	4.76	Call	Bond Future	228.0100	0.2280	217.8100	0.2178	(4.473)	0	0	0
2013/07/12	R201	08/05/2014	4.74	Call	Bond Future	223.9900	0.2240	213.9100	0.2139	(4.500)	0	0	0
2013/07/12	R201	08/05/2014	4.76	Put	Bond Future	662.9600	0.6630	681.6000	0.6816	2.812	0	0	0
2013/07/12	R201	08/05/2014	4.75	Put	Bond Future	667.0000	0.6670	685.7000	0.6857	2.804	0	0	0
2013/07/12	R201	08/05/2014	4.74	Put	Bond Future	671.0600	0.6711	689.8200	0.6898	2.796	0	0	0
2013/07/12	R202	01/08/2013	222.99	Put	Bond Future	18,370.4300	18.3704	17,116.6000	17.1166	(6.825)	0	0	0
2013/07/12	R202	01/08/2013			Bond Future	204.6196	204.6196	205.8734	205.8734	0.613	0.0000	0.0000	44,020
2013/07/12	R202	01/08/2013	223.01	Put	Bond Future	18,390.4300	18.3904	17,136.6000	17.1366	(6.818)	0	0	0
2013/07/12	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R202	01/08/2013	223.00	Put	Bond Future	18,380.4300	18.3804	17,126.6000	17.1266	(6.822)	0	0	0
2013/07/12	R203	01/08/2013			Bond Future	6.8048	108.3218	6.8442	108.1782	0.580	0.0000	0.0000	3,923
2013/07/12	R203	01/08/2013	109.11	Call	Bond Future	95,108.5700	95.1086	94,964.9600	94.9650	(0.151)	0	0	0
2013/07/12	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R203	07/11/2013	6.01	Call	Bond Future	329.4600	0.3295	300.2800	0.3003	(8.857)	0	0	0
2013/07/12	R203	07/11/2013			Bond Future	6.9301	105.6904	6.9728	105.5447	0.617	0.0000	0.0000	1,656
2013/07/12	R203	07/11/2013	5.99	Call	Bond Future	317.2500	0.3173	288.9000	0.2889	(8.936)	0	0	0
2013/07/12	R203	07/11/2013	5.71	Put	Bond Future	4,449.1000	4.4491	4,576.4400	4.5764	2.862	0	0	0
2013/07/12	R203	07/11/2013	6.00	Call	Bond Future	323.2300	0.3232	294.4700	0.2945	(8.898)	0	0	0
2013/07/12	R203	07/11/2013	571.00	Call	Bond Future	103,460.8900	103.4609	103,315.2200	103.3152	(0.141)	0	0	0
2013/07/12	R203	07/11/2013	5.99	Put	Bond Future	3,586.2700	3.5863	3,703.5900	3.7036	3.271	0	0	0
2013/07/12	R203	07/11/2013	6.01	Put	Bond Future	3,527.6400	3.5276	3,644.1300	3.6441	3.302	0	0	0
2013/07/12	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R203	07/11/2013	5.71	Call	Bond Future	182.3100	0.1823	163.9800	0.1640	(10.054)	0	0	15
2013/07/12	R203	07/11/2013	6.00	Put	Bond Future	3,556.8200	3.5568	3,673.7300	3.6737	3.287	0	0	0
2013/07/12	R203	06/02/2014			Bond Future	7.0571	107.1096	7.1033	106.9619	0.656	0.0000	0.0000	0
2013/07/12	R203	06/02/2014	5.95	Put	Bond Future	4,091.7900	4.0918	4,207.0300	4.2070	2.816	0	0	0
2013/07/12	R203	06/02/2014	6.14	Put	Bond Future	3,601.4000	3.6014	3,709.8100	3.7098	3.010	0	0	0
2013/07/12	R203	06/02/2014	6.16	Put	Bond Future	3,551.6700	3.5517	3,659.3300	3.6593	3.031	0	0	0
2013/07/12	R203	06/02/2014	6.15	Put	Bond Future	3,576.4900	3.5765	3,684.5300	3.6845	3.021	0	0	0
2013/07/12	R203	06/02/2014	6.16	Call	Bond Future	636.8900	0.6369	596.8700	0.5969	(6.284)	0	0	0
2013/07/12	R203	06/02/2014	5.95	Call	Bond Future	480.1800	0.4802	447.7400	0.4477	(6.756)	0	0	16
2013/07/12	R203	06/02/2014	6.14	Call	Bond Future	620.4900	0.6205	581.2200	0.5812	(6.329)	0	0	0
2013/07/12	R203	06/02/2014	6.15	Call	Bond Future	628.6500	0.6287	589.0100	0.5890	(6.306)	0	0	0
2013/07/12	R203	08/05/2014	5.76	Call	Bond Future	520.3900	0.5204	489.4600	0.4895	(5.944)	0	0	0
2013/07/12	R203	08/05/2014	7.40	Put	Bond Future	1,706.4300	1.7064	1,770.0900	1.7701	3.731	0	0	0
2013/07/12	R203	08/05/2014	5.74	Call	Bond Future	508.9700	0.5090	478.5700	0.4786	(5.973)	0	0	0
2013/07/12	R203	08/05/2014			Bond Future	7.1921	104.3987	7.2424	104.2490	0.699	0.0000	0.0000	0
2013/07/12	R203	08/05/2014	5.76	Put	Bond Future	4,899.4300	4.8994	5,018.1800	5.0182	2.424	0	0	0
2013/07/12	R203	08/05/2014	5.75	Put	Bond Future	4,925.0700	4.9251	5,044.0900	5.0441	2.417	0	0	0
2013/07/12	R203	08/05/2014	5.74	Put	Bond Future	4,950.7700	4.9508	5,070.0500	5.0700	2.409	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
2013/07/12	R203	08/05/2014	7.40	Call	Bond Future	2,323.7200	2.3237	2,237.7000	2.2377	(3.702)	0	0	16
2013/07/12	R203	08/05/2014	5.75	Call	Bond Future	514.6500	0.5147	483.9900	0.4840	(5.957)	0	0	0
2013/07/12	R204	01/08/2013			Bond Future	7.0429	105.2138	7.0722	105.0814	0.416	0.0000	0.0000	25,172
2013/07/12	R204	01/08/2013	110.75	Call	Bond Future	96,330.2500	96.3302	96,197.8500	96.1978	(0.137)	0	0	0
2013/07/12	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R204	07/11/2013			Bond Future	7.1550	106.6980	7.1862	106.5637	0.436	0.0000	0.0000	0
2013/07/12	R204	07/11/2013	7.00	Put	Bond Future	2,240.9900	2.2410	2,307.4700	2.3075	2.967	0	0	1,270
2013/07/12	R204	07/11/2013	6.29	Put	Bond Future	4,372.5400	4.3725	4,472.7400	4.4727	2.292	0	0	0
2013/07/12	R204	07/11/2013	6.31	Put	Bond Future	4,301.8400	4.3018	4,401.2100	4.4012	2.310	0	0	0
2013/07/12	R204	07/11/2013	6.29	Call	Bond Future	562.5500	0.5626	528.4300	0.5284	(6.065)	0	0	0
2013/07/12	R204	07/11/2013	6.30	Put	Bond Future	4,337.1200	4.3371	4,436.9100	4.4369	2.301	0	0	0
2013/07/12	R204	07/11/2013	7.00	Call	Bond Future	1,570.7300	1.5707	1,502.8900	1.5029	(4.319)	0	0	0
2013/07/12	R204	07/11/2013	6.30	Call	Bond Future	572.1500	0.5722	537.6200	0.5376	(6.035)	0	0	0
2013/07/12	R204	07/11/2013	6.31	Call	Bond Future	581.8700	0.5819	546.9200	0.5469	(6.006)	0	0	0
2013/07/12	R204	06/02/2014	6.39	Call	Bond Future	1,067.9500	1.0680	1,024.3700	1.0244	(4.081)	0	0	0
2013/07/12	R204	06/02/2014			Bond Future	7.2630	104.1000	7.2962	103.9639	0.457	0.0000	0.0000	0
2013/07/12	R204	06/02/2014	6.40	Call	Bond Future	1,080.0300	1.0800	1,036.1100	1.0361	(4.067)	0	0	0
2013/07/12	R204	06/02/2014	6.41	Call	Bond Future	1,092.2100	1.0922	1,047.9400	1.0479	(4.053)	0	0	0
2013/07/12	R204	06/02/2014	6.39	Put	Bond Future	4,730.9000	4.7309	4,823.4700	4.8235	1.957	0	0	0
2013/07/12	R204	06/02/2014	6.41	Put	Bond Future	4,669.4800	4.6695	4,761.3600	4.7614	1.968	0	0	0
2013/07/12	R204	06/02/2014	6.40	Put	Bond Future	4,700.1300	4.7001	4,792.3600	4.7924	1.962	0	0	0
2013/07/12	R204	08/05/2014			Bond Future	7.3815	105.5096	7.4169	105.3716	0.479	0.0000	0.0000	0
2013/07/12	R204	08/05/2014	6.05	Call	Bond Future	958.4800	0.9585	922.3200	0.9223	(3.773)	0	0	0
2013/07/12	R204	08/05/2014	6.06	Call	Bond Future	967.6000	0.9676	931.2000	0.9312	(3.762)	0	0	0
2013/07/12	R204	08/05/2014	6.04	Call	Bond Future	949.4200	0.9494	913.5200	0.9135	(3.781)	0	0	0
2013/07/12	R204	08/05/2014	6.05	Put	Bond Future	6,321.1600	6.3212	6,423.0400	6.4230	1.612	0	0	0
2013/07/12	R204	08/05/2014	6.04	Put	Bond Future	6,353.6500	6.3537	6,455.7900	6.4558	1.608	0	0	0
2013/07/12	R204	08/05/2014	6.06	Put	Bond Future	6,288.7400	6.2887	6,390.3800	6.3904	1.616	0	0	0
2013/07/12	R206	01/08/2013			Bond Future	5.4359	101.3059	5.4688	101.2914	0.605	0.0000	0.0000	0
2013/07/12	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R206	01/08/2013	103.94	Call	Bond Future	30,307.7500	30.3078	30,293.3100	30.2933	(0.048)	0	0	0
2013/07/12	R206	07/11/2013	4.31	Put	Bond Future	254.7400	0.2547	267.0800	0.2671	4.844	0	0	0
2013/07/12	R206	07/11/2013			Bond Future	5.6349	102.7349	5.7171	102.7203	1.458	0.0000	0.0000	0
2013/07/12	R206	07/11/2013	4.30	Put	Bond Future	256.2600	0.2563	268.6300	0.2686	4.827	0	0	0
2013/07/12	R206	07/11/2013	4.31	Call	Bond Future	17.8700	0.0179	15.5600	0.0156	(12.927)	0	0	0
2013/07/12	R206	07/11/2013	4.29	Call	Bond Future	17.3400	0.0173	15.0800	0.0151	(13.033)	0	0	0
2013/07/12	R206	07/11/2013	4.30	Call	Bond Future	17.6000	0.0176	15.3200	0.0153	(12.955)	0	0	0
2013/07/12	R206	07/11/2013	4.29	Put	Bond Future	257.8000	0.2578	270.1900	0.2702	4.806	0	0	0
2013/07/12	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R207	01/08/2013			Bond Future	7.2969	100.1890	7.3312	100.0155	0.470	0.0000	0.0000	23,668
2013/07/12	R207	01/08/2013	106.18	Call	Bond Future	92,617.8100	92.6178	92,444.3300	92.4443	(0.187)	0	0	0
2013/07/12	R207	07/11/2013	6.70	Call	Bond Future	818.3200	0.8183	765.7600	0.7658	(6.423)	0	0	0
2013/07/12	R207	07/11/2013			Bond Future	7.4029	101.6023	7.4391	101.4264	0.489	0.0000	0.0000	645
2013/07/12	R207	07/11/2013	6.71	Call	Bond Future	831.3300	0.8313	778.1900	0.7782	(6.392)	0	0	0
2013/07/12	R207	07/11/2013	6.69	Put	Bond Future	4,348.4800	4.3485	4,472.4600	4.4725	2.851	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
2013/07/12	R207	07/11/2013	6.71	Put	Bond Future	4,272.8900	4.2729	4,395.6900	4.3957	2.874	0	0	0
2013/07/12	R207	07/11/2013	6.69	Call	Bond Future	805.4400	0.8054	753.4800	0.7535	(6.451)	0	0	0
2013/07/12	R207	07/11/2013	6.70	Put	Bond Future	4,310.6000	4.3106	4,433.9800	4.4340	2.862	0	0	0
2013/07/12	R207	06/02/2014	6.65	Call	Bond Future	1,169.2900	1.1693	1,113.4800	1.1135	(4.773)	0	0	0
2013/07/12	R207	06/02/2014			Bond Future	7.5057	99.3271	7.5439	99.1487	0.509	0.0000	0.0000	0
2013/07/12	R207	06/02/2014	6.64	Put	Bond Future	5,310.4100	5.3104	5,433.4800	5.4335	2.318	0	0	0
2013/07/12	R207	06/02/2014	6.66	Put	Bond Future	5,239.0800	5.2391	5,361.2400	5.3612	2.332	0	0	0
2013/07/12	R207	06/02/2014	6.65	Put	Bond Future	5,274.6800	5.2747	5,397.2900	5.3973	2.325	0	0	0
2013/07/12	R207	06/02/2014	6.66	Call	Bond Future	1,182.8500	1.1828	1,126.5900	1.1266	(4.756)	0	0	0
2013/07/12	R207	06/02/2014	6.64	Call	Bond Future	1,155.8200	1.1558	1,100.4700	1.1005	(4.789)	0	0	0
2013/07/12	R207	08/05/2014	6.21	Put	Bond Future	7,631.4600	7.6315	7,767.4200	7.7674	1.782	0	0	0
2013/07/12	R207	08/05/2014	6.19	Put	Bond Future	7,708.9400	7.7089	7,845.5400	7.8455	1.772	0	0	0
2013/07/12	R207	08/05/2014			Bond Future	7.6193	100.6720	7.6596	100.4913	0.529	0.0000	0.0000	0
2013/07/12	R207	08/05/2014	6.20	Put	Bond Future	7,670.1500	7.6701	7,806.4400	7.8064	1.777	0	0	0
2013/07/12	R207	08/05/2014	6.20	Call	Bond Future	1,032.7300	1.0327	988.2300	0.9882	(4.309)	0	0	0
2013/07/12	R207	08/05/2014	6.21	Call	Bond Future	1,042.6800	1.0427	997.8500	0.9978	(4.299)	0	0	0
2013/07/12	R207	08/05/2014	6.19	Call	Bond Future	1,022.8600	1.0229	978.6700	0.9787	(4.320)	0	0	0
2013/07/12	R208	01/08/2013			Bond Future	7.4260	98.4555	7.4704	98.2063	0.598	0.0000	0.0000	18,025
2013/07/12	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R208	01/08/2013	101.40	Call	Bond Future	89,411.0700	89.4111	89,161.8600	89.1619	(0.279)	0	0	0
2013/07/12	R208	07/11/2013			Bond Future	7.5266	96.4485	7.5732	96.1957	0.619	0.0000	0.0000	0
2013/07/12	R208	07/11/2013	6.79	Put	Bond Future	4,984.8000	4.9848	5,166.9400	5.1669	3.654	0	0	0
2013/07/12	R208	07/11/2013	6.81	Put	Bond Future	4,898.5300	4.8985	5,079.0400	5.0790	3.685	0	0	0
2013/07/12	R208	07/11/2013	6.80	Put	Bond Future	4,941.5600	4.9416	5,122.8900	5.1229	3.669	0	0	0
2013/07/12	R208	07/11/2013	6.81	Call	Bond Future	903.4700	0.9035	831.1800	0.8312	(8.001)	0	0	0
2013/07/12	R208	07/11/2013	7.50	Put	Bond Future	2,449.4500	2.4494	2,567.3600	2.5674	4.814	0	0	1,520
2013/07/12	R208	07/11/2013	6.79	Call	Bond Future	875.3300	0.8753	804.6700	0.8047	(8.072)	0	0	0
2013/07/12	R208	07/11/2013	7.50	Call	Bond Future	2,304.7200	2.3047	2,169.8300	2.1698	(5.853)	0	0	0
2013/07/12	R208	07/11/2013	6.80	Call	Bond Future	889.3200	0.8893	817.8500	0.8178	(8.036)	0	0	0
2013/07/12	R208	06/02/2014	6.74	Put	Bond Future	6,046.9700	6.0470	6,226.8800	6.2269	2.975	0	0	0
2013/07/12	R208	06/02/2014			Bond Future	7.6218	97.7437	7.6705	97.4875	0.639	0.0000	0.0000	0
2013/07/12	R208	06/02/2014	6.75	Put	Bond Future	6,005.3900	6.0054	6,184.6700	6.1847	2.985	0	0	0
2013/07/12	R208	06/02/2014	6.76	Put	Bond Future	5,964.4800	5.9645	6,143.1000	6.1431	2.995	0	0	0
2013/07/12	R208	06/02/2014	6.74	Call	Bond Future	1,260.7900	1.2608	1,184.4400	1.1844	(6.056)	0	0	0
2013/07/12	R208	06/02/2014	6.75	Call	Bond Future	1,275.1200	1.2751	1,198.1400	1.1981	(6.037)	0	0	0
2013/07/12	R208	06/02/2014	6.76	Call	Bond Future	1,290.0800	1.2901	1,212.4400	1.2124	(6.018)	0	0	0
2013/07/12	R208	08/05/2014	6.31	Call	Bond Future	1,071.9400	1.0719	1,011.6300	1.0116	(5.626)	0	0	0
2013/07/12	R208	08/05/2014			Bond Future	7.7212	95.6706	7.7723	95.4109	0.661	0.0000	0.0000	0
2013/07/12	R208	08/05/2014	6.29	Call	Bond Future	1,050.4300	1.0504	991.0400	0.9910	(5.654)	0	0	0
2013/07/12	R208	08/05/2014	6.31	Put	Bond Future	8,610.9700	8.6110	8,810.4100	8.8104	2.316	0	0	0
2013/07/12	R208	08/05/2014	6.30	Put	Bond Future	8,656.1600	8.6562	8,856.0600	8.8561	2.309	0	0	0
2013/07/12	R208	08/05/2014	6.29	Put	Bond Future	8,701.4600	8.7015	8,901.8200	8.9018	2.303	0	0	0
2013/07/12	R208	08/05/2014	6.30	Call	Bond Future	1,061.1400	1.0611	1,001.2900	1.0013	(5.640)	0	0	0
2013/07/12	R209	01/08/2013			Bond Future	8.7037	78.0731	8.7481	77.7219	0.510	0.0000	0.0000	19,898
2013/07/12	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R209	01/08/2013	8.00	Put	Bond Future	6,047.5700	6.0476	6,364.7800	6.3648	5.245	0	0	2,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/07/12	R209	01/08/2013	79.36	Call	Bond Future	68,124.0400	68.1240	67,772.7400	67.7727	(0.516)	0	0	0
2013/07/12	R209	01/08/2013	8.00	Call	Bond Future	121.7600	0.1218	87.6700	0.0877	(27.998)	0	0	0
2013/07/12	R209	07/11/2013	8.80	Put	Bond Future	3,827.7000	3.8277	3,982.2500	3.9823	4.038	0	0	0
2013/07/12	R209	07/11/2013	9.50	Put	Bond Future	1,742.6400	1.7426	1,826.8900	1.8269	4.835	0	0	980
2013/07/12	R209	07/11/2013			Bond Future	8.7917	76.0302	8.8375	75.6740	0.521	0.0000	0.0000	0
2013/07/12	R209	07/11/2013	8.80	Call	Bond Future	3,892.4200	3.8924	3,690.7300	3.6907	(5.182)	0	0	0
2013/07/12	R209	07/11/2013	9.25	Call	Bond Future	5,791.3500	5.7913	5,541.8100	5.5418	(4.309)	0	0	0
2013/07/12	R209	07/11/2013	8.81	Call	Bond Future	3,930.7900	3.9308	3,727.9600	3.7280	(5.160)	0	0	0
2013/07/12	R209	07/11/2013	8.65	Call	Bond Future	3,343.2100	3.3432	3,158.9700	3.1590	(5.511)	0	0	0
2013/07/12	R209	07/11/2013	8.79	Call	Bond Future	3,854.2400	3.8542	3,653.7000	3.6537	(5.203)	0	0	0
2013/07/12	R209	07/11/2013	9.40	Call	Bond Future	6,491.1700	6.4912	6,227.7700	6.2278	(4.058)	0	0	0
2013/07/12	R209	07/11/2013	9.70	Put	Bond Future	1,363.4500	1.3634	1,432.1800	1.4322	5.041	0	0	1,520
2013/07/12	R209	07/11/2013	9.25	Put	Bond Future	2,340.0600	2.3401	2,446.7600	2.4468	4.560	0	0	1,000
2013/07/12	R209	07/11/2013	8.79	Put	Bond Future	3,867.6000	3.8676	4,023.3000	4.0233	4.026	0	0	0
2013/07/12	R209	07/11/2013	9.40	Put	Bond Future	1,964.1600	1.9642	2,057.0000	2.0570	4.727	0	0	5,000
2013/07/12	R209	07/11/2013	9.50	Call	Bond Future	6,972.6800	6.9727	6,700.6900	6.7007	(3.901)	0	0	0
2013/07/12	R209	07/11/2013	9.70	Call	Bond Future	7,966.6100	7.9666	7,679.1000	7.6791	(3.609)	0	0	0
2013/07/12	R209	07/11/2013	8.65	Put	Bond Future	4,463.0700	4.4631	4,635.0700	4.6351	3.854	0	0	4,700
2013/07/12	R209	07/11/2013	8.81	Put	Bond Future	3,788.1100	3.7881	3,941.5200	3.9415	4.050	0	0	0
2013/07/12	R209	06/02/2014	8.56	Call	Bond Future	3,976.8700	3.9769	3,802.4200	3.8024	(4.387)	0	0	0
2013/07/12	R209	06/02/2014			Bond Future	8.8733	77.0511	8.9204	76.6901	0.531	0.0000	0.0000	0
2013/07/12	R209	06/02/2014	8.54	Call	Bond Future	3,911.8800	3.9119	3,739.2500	3.7393	(4.413)	0	0	0
2013/07/12	R209	06/02/2014	8.55	Call	Bond Future	3,944.3100	3.9443	3,770.7600	3.7708	(4.400)	0	0	0
2013/07/12	R209	06/02/2014	8.54	Put	Bond Future	6,546.6900	6.5467	6,735.1100	6.7351	2.878	0	0	0
2013/07/12	R209	06/02/2014	8.56	Put	Bond Future	6,449.5600	6.4496	6,636.1600	6.6362	2.893	0	0	0
2013/07/12	R209	06/02/2014	8.55	Put	Bond Future	6,497.9900	6.4980	6,685.4900	6.6855	2.886	0	0	0
2013/07/12	R209	08/05/2014			Bond Future	8.9560	74.9495	9.0045	74.5835	0.541	0.0000	0.0000	0
2013/07/12	R209	08/05/2014	7.85	Call	Bond Future	2,662.1900	2.6622	2,541.2900	2.5413	(4.541)	0	0	0
2013/07/12	R209	08/05/2014	7.86	Call	Bond Future	2,684.5300	2.6845	2,562.9000	2.5629	(4.531)	0	0	0
2013/07/12	R209	08/05/2014	7.84	Call	Bond Future	2,639.9700	2.6400	2,519.8000	2.5198	(4.552)	0	0	0
2013/07/12	R209	08/05/2014	7.85	Put	Bond Future	11,834.1200	11.8341	12,079.2000	12.0792	2.071	0	0	0
2013/07/12	R209	08/05/2014	7.84	Put	Bond Future	11,902.5600	11.9026	12,148.3700	12.1484	2.065	0	0	0
2013/07/12	R209	08/05/2014	7.86	Put	Bond Future	11,765.9400	11.7659	12,010.2900	12.0103	2.077	0	0	0
2013/07/12	R210	01/08/2013	173.01	Put	Bond Future	15,363.1400	15.3631	13,614.9300	13.6149	(11.379)	0	0	0
2013/07/12	R210	01/08/2013			Bond Future	157.6469	157.6469	159.3951	159.3951	1.109	0.0000	0.0000	1,237
2013/07/12	R210	01/08/2013	173.00	Put	Bond Future	15,353.1400	15.3531	13,604.9300	13.6049	(11.387)	0	0	0
2013/07/12	R210	01/08/2013	172.99	Put	Bond Future	15,343.1400	15.3431	13,594.9300	13.5949	(11.394)	0	0	0
2013/07/12	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R211	01/08/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R211	01/08/2013			Bond Future	128.4192	128.4192	128.4170	128.4170	(0.002)	0.0000	0.0000	522
2013/07/12	R211	01/08/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R211	01/08/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R211	01/08/2013	130.00	Put	Bond Future	1,580.8500	1.5809	1,582.9900	1.5830	0.135	0	0	0
2013/07/12	R211	01/08/2013	129.99	Put	Bond Future	1,570.8500	1.5709	1,572.9900	1.5730	0.136	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
2013/07/12	R211	01/08/2013	130.01	Put	Bond Future	1,590.8500	1.5909	1,592.9900	1.5930	0.135	0	0	0
2013/07/12	R212	01/08/2013			Bond Future	129.3525	129.3525	130.5520	130.5520	0.927	0.0000	0.0000	21,791
2013/07/12	R212	01/08/2013	137.99	Put	Bond Future	8,637.4900	8.6375	7,438.0000	7.4380	(13.887)	0	0	0
2013/07/12	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R212	01/08/2013	138.01	Put	Bond Future	8,657.4900	8.6575	7,458.0000	7.4580	(13.855)	0	0	0
2013/07/12	R212	01/08/2013	138.00	Put	Bond Future	8,647.4900	8.6475	7,448.0000	7.4480	(13.871)	0	0	0
2013/07/12	R213	01/08/2013	91.25	Call	Bond Future	78,479.3100	78.4793	78,365.0300	78.3650	(0.146)	0	0	0
2013/07/12	R213	01/08/2013			Bond Future	8.5448	89.0943	8.5589	88.9800	0.166	0.0000	0.0000	8,086
2013/07/12	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R213	07/11/2013	8.60	Call	Bond Future	3,695.2700	3.6953	3,620.3400	3.6203	(2.028)	0	0	0
2013/07/12	R213	07/11/2013			Bond Future	8.6390	86.8144	8.6536	86.6985	0.169	0.0000	0.0000	173
2013/07/12	R213	07/11/2013	8.61	Call	Bond Future	3,733.2800	3.7333	3,657.9600	3.6580	(2.018)	0	0	0
2013/07/12	R213	07/11/2013	8.59	Put	Bond Future	4,047.7300	4.0477	4,089.1200	4.0891	1.023	0	0	0
2013/07/12	R213	07/11/2013	8.61	Put	Bond Future	3,963.9400	3.9639	4,004.5600	4.0046	1.025	0	0	0
2013/07/12	R213	07/11/2013	8.60	Put	Bond Future	4,005.6700	4.0057	4,046.6800	4.0467	1.024	0	0	0
2013/07/12	R213	07/11/2013	8.59	Call	Bond Future	3,657.4700	3.6575	3,582.9200	3.5829	(2.038)	0	0	0
2013/07/12	R213	06/02/2014			Bond Future	8.7282	87.9802	8.7433	87.8626	0.173	0.0000	0.0000	0
2013/07/12	R213	06/02/2014	8.29	Put	Bond Future	7,092.6600	7.0927	7,149.3000	7.1493	0.799	0	0	0
2013/07/12	R213	06/02/2014	8.31	Put	Bond Future	6,989.7100	6.9897	7,045.7300	7.0457	0.801	0	0	0
2013/07/12	R213	06/02/2014	8.29	Call	Bond Future	3,572.0900	3.5721	3,511.1200	3.5111	(1.707)	0	0	0
2013/07/12	R213	06/02/2014	8.30	Put	Bond Future	7,041.0500	7.0411	7,097.3800	7.0974	0.800	0	0	0
2013/07/12	R213	06/02/2014	8.30	Call	Bond Future	3,603.1600	3.6032	3,541.8800	3.5419	(1.701)	0	0	0
2013/07/12	R213	06/02/2014	8.31	Call	Bond Future	3,634.3900	3.6344	3,572.8000	3.5728	(1.695)	0	0	0
2013/07/12	R213	08/05/2014	7.65	Put	Bond Future	12,206.0900	12.2061	12,281.6500	12.2816	0.619	0	0	0
2013/07/12	R213	08/05/2014			Bond Future	8.8151	85.6329	8.8306	85.5137	0.176	0.0000	0.0000	0
2013/07/12	R213	08/05/2014	7.64	Put	Bond Future	12,274.3500	12.2743	12,350.1600	12.3502	0.618	0	0	0
2013/07/12	R213	08/05/2014	7.66	Put	Bond Future	12,138.0800	12.1381	12,213.3900	12.2134	0.620	0	0	0
2013/07/12	R213	08/05/2014	7.65	Call	Bond Future	2,536.5500	2.5366	2,492.9200	2.4929	(1.720)	0	0	0
2013/07/12	R213	08/05/2014	7.66	Call	Bond Future	2,558.1200	2.5581	2,514.2400	2.5142	(1.715)	0	0	0
2013/07/12	R213	08/05/2014	7.64	Call	Bond Future	2,515.1100	2.5151	2,471.7300	2.4717	(1.725)	0	0	0
2013/07/12	R214	01/08/2013			Bond Future	8.8337	78.8194	8.8681	78.5386	0.389	0.0000	0.0000	840
2013/07/12	R214	01/08/2013	84.31	Call	Bond Future	68,371.4800	68.3715	68,090.6600	68.0907	(0.411)	0	0	0
2013/07/12	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R214	07/11/2013	7.80	Call	Bond Future	952.7200	0.9527	889.8400	0.8898	(6.600)	0	0	0
2013/07/12	R214	07/11/2013			Bond Future	8.9227	76.6471	8.9581	76.3623	0.397	0.0000	0.0000	0
2013/07/12	R214	07/11/2013	7.81	Call	Bond Future	968.0600	0.9681	904.4200	0.9044	(6.574)	0	0	0
2013/07/12	R214	07/11/2013	7.79	Call	Bond Future	937.5500	0.9375	875.4300	0.8754	(6.626)	0	0	0
2013/07/12	R214	07/11/2013	7.81	Put	Bond Future	10,915.1000	10.9151	11,136.2300	11.1362	2.026	0	0	0
2013/07/12	R214	07/11/2013	7.80	Put	Bond Future	10,998.7100	10.9987	11,220.6000	11.2206	2.017	0	0	0
2013/07/12	R214	07/11/2013	7.79	Put	Bond Future	11,082.6900	11.0827	11,305.3400	11.3053	2.009	0	0	0
2013/07/12	R248	01/08/2013	7.86	Put	Bond Future	12,658.6700	12.6587	12,806.1900	12.8062	1.165	0	0	0
2013/07/12	R248	01/08/2013			Bond Future	8.9496	101.6470	8.9638	101.4995	0.158	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
2013/07/12	R248	01/08/2013	7.85	Put	Bond Future	12,787.9700	12.7880	12,935.4900	12.9355	1.154	0	0	0
2013/07/12	R248	01/08/2013	7.84	Put	Bond Future	12,917.5200	12.9175	13,065.0400	13.0650	1.142	0	0	0
2013/07/12	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R248	07/11/2013			Bond Future	9.0427	98.6600	9.0574	98.5103	0.162	0.0000	0.0000	0
2013/07/12	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/12	R248	07/11/2013	7.86	Put	Bond Future	13,602.7200	13.6027	13,752.4100	13.7524	1.100	0	0	0
2013/07/12	R248	07/11/2013	7.85	Put	Bond Future	13,731.7900	13.7318	13,881.4800	13.8815	1.090	0	0	0
2013/07/12	R248	07/11/2013	7.84	Put	Bond Future	13,861.1200	13.8611	14,010.8100	14.0108	1.080	0	0	0

Total

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