



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 15/07/2013 to 15/07/2013

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
2013/07/15	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	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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2013/07/15	2025	01/08/2013	118.01	Put	Bond Future	8,921.0800	8.9211	8,692.7700	8.6928	(2.559)	0	0	0
2013/07/15	2025	01/08/2013			Bond Future	109.0889	109.0889	109.3172	109.3172	0.209	0.0000	0.0000	0
2013/07/15	2025	01/08/2013	118.00	Put	Bond Future	8,911.0800	8.9111	8,682.7700	8.6828	(2.562)	0	0	0
2013/07/15	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	2025	01/08/2013	117.99	Put	Bond Future	8,901.0800	8.9011	8,672.7700	8.6728	(2.565)	0	0	0
2013/07/15	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	2038	01/08/2013			Bond Future	106.5101	106.5101	107.6232	107.6232	1.045	0.0000	0.0000	0
2013/07/15	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	2038	01/08/2013	114.99	Put	Bond Future	8,479.9400	8.4799	7,366.8300	7.3668	(13.126)	0	0	0
2013/07/15	2038	01/08/2013	115.00	Put	Bond Future	8,489.9400	8.4899	7,376.8300	7.3768	(13.111)	0	0	0
2013/07/15	2038	01/08/2013	115.01	Put	Bond Future	8,499.9400	8.4999	7,386.8300	7.3868	(13.096)	0	0	0
2013/07/15	2050	01/08/2013			Bond Future	106.2985	106.2985	107.8613	107.8613	1.470	0.0000	0.0000	122
2013/07/15	2050	01/08/2013	118.99	Put	Bond Future	12,691.5400	12.6915	11,128.6700	11.1287	(12.314)	0	0	0
2013/07/15	2050	01/08/2013	119.01	Put	Bond Future	12,711.5400	12.7115	11,148.6700	11.1487	(12.295)	0	0	0
2013/07/15	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	2050	01/08/2013	119.00	Put	Bond Future	12,701.5400	12.7015	11,138.6700	11.1387	(12.305)	0	0	0
2013/07/15	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	AL37	01/08/2013			Index Future	402.0230	402.0230	403.1400	403.1400	0.278	0.0000	0.0000	0
2013/07/15	AL37	07/11/2013			Index Future	407.6940	407.6940	408.8270	408.8270	0.278	0.0000	0.0000	0
2013/07/15	AL7T	01/08/2013			Index Future	475.7930	475.7930	477.7090	477.7090	0.403	0.0000	0.0000	1
2013/07/15	AL7T	07/11/2013			Index Future	482.5040	482.5040	484.4480	484.4480	0.403	0.0000	0.0000	0
2013/07/15	ALBI	01/08/2013			Index Future	428.1850	428.1850	429.8270	429.8270	0.383	0.0000	0.0000	751
2013/07/15	ALBI	07/11/2013			Index Future	434.2250	434.2250	435.8900	435.8900	0.383	0.0000	0.0000	85
2013/07/15	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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2013/07/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/07/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	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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2013/07/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/15	EL28	01/08/2013	115.01	Put	Bond Future	5,653.7000	5.6537	4,843.8900	4.8439	(14.324)	0	0	0
2013/07/15	EL28	01/08/2013			Bond Future	109.3563	109.3563	110.1661	110.1661	0.741	0.0000	0.0000	0
2013/07/15	EL28	01/08/2013	115.00	Put	Bond Future	5,643.7000	5.6437	4,833.8900	4.8339	(14.349)	0	0	0
2013/07/15	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	EL28	01/08/2013	114.99	Put	Bond Future	5,633.7000	5.6337	4,823.8900	4.8239	(14.374)	0	0	0
2013/07/15	ES33	01/08/2013			Bond Future	9.3534	86.2573	9.2969	86.7010	(0.604)	0.0000	0.0000	6,292
2013/07/15	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	ES33	01/08/2013	9.00	Put	Bond Future	2,834.9200	2.8349	2,391.1900	2.3912	(15.652)	0	0	0
2013/07/15	ES33	01/08/2013	91.02	Call	Bond Future	75,205.9500	75.2060	75,649.6800	75.6497	0.590	0	0	0
2013/07/15	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	ES33	07/11/2013			Bond Future	9.4707	83.6927	9.4122	84.1427	(0.618)	0.0000	0.0000	0
2013/07/15	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	ES33	07/11/2013	8.51	Put	Bond Future	7,895.0800	7.8951	7,445.0800	7.4451	(5.700)	0	0	0
2013/07/15	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	ES33	07/11/2013	8.49	Put	Bond Future	8,071.5100	8.0715	7,621.5100	7.6215	(5.575)	0	0	0
2013/07/15	ES33	07/11/2013	8.50	Put	Bond Future	7,983.2300	7.9832	7,533.2300	7.5332	(5.637)	0	0	0
2013/07/15	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	GOVI	01/08/2013			GOVI	427.5690	427.5690	429.2020	429.2020	0.382	0.0000	0.0000	410
2013/07/15	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	GOVI	01/08/2013	445.99	Put	GOVI	184,210.0000	18.4210	167,880.0000	16.7880	(8.865)	0	0	0
2013/07/15	GOVI	01/08/2013	446.01	Put	GOVI	184,410.0000	18.4410	168,080.0000	16.8080	(8.855)	0	0	0
2013/07/15	GOVI	01/08/2013	446.00	Put	GOVI	184,310.0000	18.4310	167,980.0000	16.7980	(8.860)	0	0	0
2013/07/15	GOVI	07/11/2013			GOVI	433.6010	433.6010	435.2560	435.2560	0.382	0.0000	0.0000	0
2013/07/15	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	GOVI	07/11/2013	445.99	Put	GOVI	123,890.0000	12.3890	107,340.0000	10.7340	(13.359)	0	0	0
2013/07/15	GOVI	07/11/2013	446.01	Put	GOVI	124,090.0000	12.4090	107,540.0000	10.7540	(13.337)	0	0	0
2013/07/15	GOVI	07/11/2013	446.00	Put	GOVI	123,990.0000	12.3990	107,440.0000	10.7440	(13.348)	0	0	0
2013/07/15	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/07/15	IGOV	01/08/2013			Index Future	195.4790	195.4790	195.6920	195.6920	0.109	0.0000	0.0000	1,064
2013/07/15	IGOV	07/11/2013			Index Future	198.2620	198.2620	198.4780	198.4780	0.109	0.0000	0.0000	7
2013/07/15	ILBI	01/08/2013			Index Future	526.1160	526.1160	526.1160	526.1160	0.000	0.0000	0.0000	186
2013/07/15	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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2013/07/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/07/15	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/07/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/07/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/07/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/07/15	JBAF	17/07/2013			Jibar Tradeable Future	5.1600	94.8400	5.1500	94.8500	(0.194)	0.0000	0.0000	0
2013/07/15	JBAF	21/08/2013			Jibar Tradeable Future	5.2000	94.8000	5.1800	94.8200	(0.385)	0.0000	0.0000	0
2013/07/15	JBAF	18/09/2013			Jibar Tradeable Future	5.2500	94.7500	5.2200	94.7800	(0.571)	0.0000	0.0000	700
2013/07/15	JBAF	16/10/2013			Jibar Tradeable Future	5.3300	94.6700	5.3000	94.7000	(0.563)	0.0000	0.0000	0
2013/07/15	JBAF	20/11/2013			Jibar Tradeable Future	5.4000	94.6000	5.3400	94.6600	(1.111)	0.0000	0.0000	0
2013/07/15	JBAF	18/12/2013			Jibar Tradeable Future	5.4700	94.5300	5.4100	94.5900	(1.097)	0.0000	0.0000	1,500
2013/07/15	JBAF	15/01/2014			Jibar Tradeable Future	5.5100	94.4900	5.4500	94.5500	(1.089)	0.0000	0.0000	0
2013/07/15	JBAF	19/03/2014			Jibar Tradeable Future	5.6600	94.3400	5.5800	94.4200	(1.413)	0.0000	0.0000	400
2013/07/15	JBAF	18/06/2014			Jibar Tradeable Future	5.9800	94.0200	5.8600	94.1400	(2.007)	0.0000	0.0000	1,000
2013/07/15	JBAF	17/09/2014			Jibar Tradeable Future	6.2600	93.7400	6.1200	93.8800	(2.236)	0.0000	0.0000	0
2013/07/15	JBAF	17/12/2014			Jibar Tradeable Future	6.5300	93.4700	6.3800	93.6200	(2.297)	0.0000	0.0000	0
2013/07/15	JBAF	18/03/2015			Jibar Tradeable Future	6.7900	93.2100	6.6300	93.3700	(2.356)	0.0000	0.0000	0
2013/07/15	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R023	01/08/2013	7.30	Put	Bond Future	2,757.3300	2.7573	2,344.5900	2.3446	(14.969)	0	0	0
2013/07/15	R023	01/08/2013			Bond Future	7.7046	103.6431	7.6432	104.0559	(0.798)	0.0000	0.0000	10,999
2013/07/15	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R023	01/08/2013	7.29	Put	Bond Future	2,826.7000	2.8267	2,413.9600	2.4140	(14.601)	0	0	0
2013/07/15	R023	01/08/2013	7.31	Put	Bond Future	2,688.0200	2.6880	2,275.2800	2.2753	(15.355)	0	0	0
2013/07/15	R023	07/11/2013	6.50	Put	Bond Future	8,979.9600	8.9800	8,561.4200	8.5614	(4.661)	0	0	0
2013/07/15	R023	07/11/2013			Bond Future	7.8045	101.1894	7.7404	101.6080	(0.821)	0.0000	0.0000	0
2013/07/15	R023	07/11/2013	6.49	Put	Bond Future	9,052.6900	9.0527	8,634.1500	8.6341	(4.623)	0	0	0
2013/07/15	R023	07/11/2013	6.51	Put	Bond Future	8,907.2800	8.9073	8,488.7400	8.4887	(4.699)	0	0	0
2013/07/15	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R157	01/08/2013	116.11	Call	Bond Future	90,216.6900	90.2167	90,339.9900	90.3400	0.137	0	0	0
2013/07/15	R157	01/08/2013			Bond Future	6.1141	119.6723	6.0564	119.7956	(0.945)	0.0000	0.0000	21,643
2013/07/15	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R157	07/11/2013	5.60	Call	Bond Future	317.8500	0.3179	344.3500	0.3444	8.337	0	0	0
2013/07/15	R157	07/11/2013			Bond Future	6.2523	114.5541	6.1849	114.6792	(1.077)	0.0000	0.0000	0
2013/07/15	R157	07/11/2013	5.59	Put	Bond Future	1,550.3900	1.5504	1,451.5100	1.4515	(6.378)	0	0	0
2013/07/15	R157	07/11/2013	5.61	Put	Bond Future	1,523.1100	1.5231	1,424.9500	1.4250	(6.445)	0	0	0
2013/07/15	R157	07/11/2013	5.60	Put	Bond Future	1,536.7200	1.5367	1,438.2000	1.4382	(6.411)	0	0	0
2013/07/15	R157	07/11/2013	5.61	Call	Bond Future	323.0600	0.3231	349.9200	0.3499	8.314	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
2013/07/15	R157	07/11/2013	5.59	Call	Bond Future	312.7000	0.3127	338.8400	0.3388	8.359	0	0	0
2013/07/15	R157	06/02/2014	5.64	Call	Bond Future	422.3200	0.4223	455.4000	0.4554	7.833	0	0	0
2013/07/15	R157	06/02/2014	5.65	Put	Bond Future	1,645.5200	1.6455	1,552.2800	1.5523	(5.666)	0	0	0
2013/07/15	R157	06/02/2014			Bond Future	6.4077	116.0924	6.3284	116.2190	(1.237)	0.0000	0.0000	0
2013/07/15	R157	06/02/2014	5.65	Call	Bond Future	427.3600	0.4274	460.7300	0.4607	7.808	0	0	0
2013/07/15	R157	06/02/2014	5.66	Call	Bond Future	432.4300	0.4324	466.1100	0.4661	7.789	0	0	0
2013/07/15	R157	06/02/2014	5.64	Put	Bond Future	1,656.6800	1.6567	1,563.1500	1.5631	(5.646)	0	0	0
2013/07/15	R157	06/02/2014	5.66	Put	Bond Future	1,634.4000	1.6344	1,541.4700	1.5415	(5.686)	0	0	0
2013/07/15	R157	08/05/2014	5.20	Call	Bond Future	284.8300	0.2848	309.8400	0.3098	8.781	0	0	0
2013/07/15	R157	08/05/2014			Bond Future	6.5967	110.8551	6.5013	110.9834	(1.447)	0.0000	0.0000	0
2013/07/15	R157	08/05/2014	5.21	Call	Bond Future	287.7100	0.2877	312.9300	0.3129	8.766	0	0	0
2013/07/15	R157	08/05/2014	5.19	Call	Bond Future	281.9700	0.2820	306.7700	0.3068	8.795	0	0	0
2013/07/15	R157	08/05/2014	5.20	Put	Bond Future	2,183.5300	2.1835	2,080.2200	2.0802	(4.731)	0	0	0
2013/07/15	R157	08/05/2014	5.19	Put	Bond Future	2,194.4300	2.1944	2,090.9100	2.0909	(4.717)	0	0	0
2013/07/15	R157	08/05/2014	5.21	Put	Bond Future	2,172.6500	2.1726	2,069.5500	2.0696	(4.745)	0	0	0
2013/07/15	R186	01/08/2013	7.20	Call	Bond Future	45.4900	0.0455	43.9300	0.0439	(3.429)	0	0	6,800
2013/07/15	R186	01/08/2013	7.00	Put	Bond Future	9,964.3700	9.9644	9,300.2100	9.3002	(6.665)	0	0	4,100
2013/07/15	R186	01/08/2013	9.00	Call	Bond Future	8,625.3600	8.6254	9,269.8600	9.2699	7.472	0	0	0
2013/07/15	R186	01/08/2013	7.50	Put	Bond Future	5,167.8500	5.1678	4,523.5300	4.5235	(12.468)	0	0	0
2013/07/15	R186	01/08/2013	8.80	Call	Bond Future	6,995.8900	6.9959	7,612.6800	7.6127	8.816	0	0	0
2013/07/15	R186	01/08/2013			Bond Future	8.0191	121.4280	7.9477	122.0906	(0.891)	0.0000	0.0000	58,556
2013/07/15	R186	01/08/2013	7.25	Call	Bond Future	61.6800	0.0617	60.9600	0.0610	(1.167)	0	0	5,315
2013/07/15	R186	01/08/2013	7.80	Call	Bond Future	818.7700	0.8188	926.3200	0.9263	13.136	0	0	0
2013/07/15	R186	01/08/2013	128.26	Call	Bond Future	112,155.6100	112.1556	112,818.1400	112.8181	0.591	0	0	0
2013/07/15	R186	01/08/2013	6.75	Put	Bond Future	12,569.6300	12.5696	11,906.6100	11.9066	(5.275)	0	0	0
2013/07/15	R186	01/08/2013	7.20	Put	Bond Future	7,956.7900	7.9568	7,292.7000	7.2927	(8.346)	0	0	2,957
2013/07/15	R186	01/08/2013	8.00	Call	Bond Future	1,551.6000	1.5516	1,769.9500	1.7700	14.073	0	0	0
2013/07/15	R186	01/08/2013	9.00	Put	Bond Future	27.3300	0.0273	9.3000	0.0093	(65.971)	0	0	0
2013/07/15	R186	01/08/2013	7.50	Call	Bond Future	236.0200	0.2360	254.2300	0.2542	7.715	0	0	6,800
2013/07/15	R186	01/08/2013	6.80	Call	Bond Future	2.5700	0.0026	1.9100	0.0019	(25.681)	0	0	0
2013/07/15	R186	01/08/2013	6.50	Call	Bond Future	0.1800	0.0002	0.1000	0.0001	(44.444)	0	0	500
2013/07/15	R186	01/08/2013	7.80	Put	Bond Future	2,866.8100	2.8668	2,311.8300	2.3118	(19.359)	0	0	20
2013/07/15	R186	01/08/2013	6.75	Call	Bond Future	1.7000	0.0017	1.2100	0.0012	(28.824)	0	0	1,000
2013/07/15	R186	01/08/2013	6.50	Put	Bond Future	15,256.4200	15.2564	14,593.8100	14.5938	(4.343)	0	0	0
2013/07/15	R186	01/08/2013	7.25	Put	Bond Future	7,469.6000	7.4696	6,806.3500	6.8063	(8.879)	0	0	0
2013/07/15	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R186	01/08/2013	7.00	Call	Bond Future	11.8000	0.0118	10.1700	0.0102	(13.814)	0	0	0
2013/07/15	R186	01/08/2013	8.80	Put	Bond Future	78.5800	0.0786	32.8400	0.0328	(58.208)	0	0	6,800
2013/07/15	R186	01/08/2013	8.00	Put	Bond Future	1,728.5500	1.7285	1,284.3700	1.2844	(25.697)	0	0	0
2013/07/15	R186	01/08/2013	6.80	Put	Bond Future	12,041.6600	12.0417	11,378.4700	11.3785	(5.507)	0	0	100
2013/07/15	R186	07/11/2013	8.16	Put	Bond Future	3,905.9500	3.9060	3,548.0400	3.5480	(9.163)	0	0	0
2013/07/15	R186	07/11/2013	9.00	Put	Bond Future	1,372.8800	1.3729	1,195.4000	1.1954	(12.928)	0	0	1,200
2013/07/15	R186	07/11/2013			Bond Future	8.1152	123.1409	8.0410	123.8128	(0.914)	0.0000	0.0000	640
2013/07/15	R186	07/11/2013	6.50	Put	Bond Future	16,223.3900	16.2234	15,584.6400	15.5846	(3.937)	0	0	0
2013/07/15	R186	07/11/2013	8.15	Put	Bond Future	3,949.7200	3.9497	3,589.4400	3.5894	(9.122)	0	0	0
2013/07/15	R186	07/11/2013	6.75	Put	Bond Future	13,786.4600	13.7865	13,168.0500	13.1681	(4.486)	0	0	0
2013/07/15	R186	07/11/2013	8.14	Call	Bond Future	4,217.6200	4.2176	4,526.8300	4.5268	7.331	0	0	0

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2013/07/15	R186	07/11/2013	8.75	Call	Bond Future	7,456.8500		7.4568	7,903.3500	7.9034	5.988	0	0	0
2013/07/15	R186	07/11/2013	8.00	Call	Bond Future	3,604.0100		3.6040	3,880.0600	3.8801	7.660	0	0	1,000
2013/07/15	R186	07/11/2013	8.15	Call	Bond Future	4,263.4100		4.2634	4,574.9900	4.5750	7.308	0	0	0
2013/07/15	R186	07/11/2013	6.50	Call	Bond Future	318.8400		0.3188	351.9500	0.3520	10.385	0	0	5,290
2013/07/15	R186	07/11/2013	8.16	Call	Bond Future	4,309.4600		4.3095	4,623.4100	4.6234	7.285	0	0	0
2013/07/15	R186	07/11/2013	8.00	Put	Bond Future	4,649.1700		4.6492	4,253.3600	4.2534	(8.514)	0	0	0
2013/07/15	R186	07/11/2013	8.75	Put	Bond Future	1,918.4800		1.9185	1,693.1200	1.6931	(11.747)	0	0	1,030
2013/07/15	R186	07/11/2013	9.00	Call	Bond Future	8,992.6200		8.9926	9,487.0000	9.4870	5.498	0	0	0
2013/07/15	R186	07/11/2013	6.75	Call	Bond Future	528.3200		0.5283	581.7700	0.5818	10.117	0	0	1,000
2013/07/15	R186	07/11/2013	8.14	Put	Bond Future	3,993.8500		3.9938	3,631.2000	3.6312	(9.080)	0	0	0
2013/07/15	R186	06/02/2014			Bond Future	8.2048		119.5041	8.1279	120.1849	(0.937)	0.0000	0.0000	0
2013/07/15	R186	06/02/2014	7.75	Call	Bond Future	3,559.0300		3.5590	3,801.5100	3.8015	6.813	0	0	0
2013/07/15	R186	06/02/2014	7.74	Put	Bond Future	7,727.4800		7.7275	7,287.4200	7.2874	(5.695)	0	0	0
2013/07/15	R186	06/02/2014	7.76	Put	Bond Future	7,610.9400		7.6109	7,174.3900	7.1744	(5.736)	0	0	0
2013/07/15	R186	06/02/2014	7.75	Put	Bond Future	7,669.0600		7.6691	7,230.7500	7.2308	(5.715)	0	0	0
2013/07/15	R186	06/02/2014	7.76	Call	Bond Future	3,593.4200		3.5934	3,837.6600	3.8377	6.797	0	0	0
2013/07/15	R186	06/02/2014	7.74	Call	Bond Future	3,524.8500		3.5249	3,765.5800	3.7656	6.830	0	0	0
2013/07/15	R186	08/05/2014			Bond Future	8.2980		121.1223	8.2184	121.8123	(0.960)	0.0000	0.0000	0
2013/07/15	R186	08/05/2014	7.09	Put	Bond Future	13,465.1200		13.4651	12,938.0700	12.9381	(3.914)	0	0	0
2013/07/15	R186	08/05/2014	7.10	Call	Bond Future	2,386.1500		2.3862	2,550.3500	2.5503	6.881	0	0	0
2013/07/15	R186	08/05/2014	7.11	Call	Bond Future	2,408.5300		2.4085	2,573.9800	2.5740	6.869	0	0	0
2013/07/15	R186	08/05/2014	7.09	Call	Bond Future	2,363.9100		2.3639	2,526.8600	2.5269	6.893	0	0	0
2013/07/15	R186	08/05/2014	7.11	Put	Bond Future	13,314.3700		13.3144	12,789.8200	12.7898	(3.940)	0	0	0
2013/07/15	R186	08/05/2014	7.10	Put	Bond Future	13,389.6200		13.3896	12,863.8200	12.8638	(3.927)	0	0	0
2013/07/15	R197	01/08/2013	294.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R197	01/08/2013	295.00	Put	Bond Future	19,018.0200		19.0180	19,010.4700	19.0105	(0.040)	0	0	0
2013/07/15	R197	01/08/2013			Bond Future	275.9820		275.9820	275.9895	275.9895	0.003	0.0000	0.0000	2,546
2013/07/15	R197	01/08/2013	294.99	Put	Bond Future	19,008.0200		19.0080	19,000.4700	19.0005	(0.040)	0	0	0
2013/07/15	R197	01/08/2013	295.01	Put	Bond Future	19,028.0200		19.0280	19,020.4700	19.0205	(0.040)	0	0	0
2013/07/15	R197	01/08/2013	295.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R197	01/08/2013	295.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R201	01/08/2013			Bond Future	5.4480		105.4046	5.4008	105.4682	(0.866)	0.0000	0.0000	0
2013/07/15	R201	01/08/2013	107.45	Call	Bond Future	68,158.8800		68.1589	68,222.5400	68.2225	0.093	0	0	0
2013/07/15	R201	01/08/2013	107.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R201	07/11/2013	4.79	Put	Bond Future	903.5000		0.9035	850.4800	0.8505	(5.868)	0	0	0
2013/07/15	R201	07/11/2013			Bond Future	5.4858		106.8914	5.4265	106.9560	(1.080)	0.0000	0.0000	0
2013/07/15	R201	07/11/2013	4.80	Put	Bond Future	895.2500		0.8953	842.4200	0.8424	(5.901)	0	0	0
2013/07/15	R201	07/11/2013	4.81	Put	Bond Future	887.0500		0.8870	834.4000	0.8344	(5.935)	0	0	0
2013/07/15	R201	07/11/2013	4.79	Call	Bond Future	142.1600		0.1422	153.6600	0.1537	8.089	0	0	0
2013/07/15	R201	07/11/2013	4.80	Call	Bond Future	144.9100		0.1449	156.6000	0.1566	8.067	0	0	0
2013/07/15	R201	07/11/2013	4.81	Call	Bond Future	147.7100		0.1477	159.5800	0.1596	8.036	0	0	0
2013/07/15	R201	06/02/2014	5.24	Put	Bond Future	564.5300		0.5645	524.3500	0.5244	(7.117)	0	0	0
2013/07/15	R201	06/02/2014			Bond Future	5.5058		103.9182	5.4286	103.9835	(1.402)	0.0000	0.0000	0
2013/07/15	R201	06/02/2014	5.26	Put	Bond Future	554.9900		0.5550	515.2000	0.5152	(7.169)	0	0	0
2013/07/15	R201	06/02/2014	5.24	Call	Bond Future	339.2700		0.3393	364.4100	0.3644	7.410	0	0	0
2013/07/15	R201	06/02/2014	5.25	Put	Bond Future	559.5900		0.5596	519.6100	0.5196	(7.145)	0	0	0

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2013/07/15	R201	06/02/2014	5.25	Call	Bond Future	342.8200	0.3428	368.1600	0.3682	7.392	0	0	0
2013/07/15	R201	06/02/2014	5.26	Call	Bond Future	346.7100	0.3467	372.2400	0.3722	7.364	0	0	0
2013/07/15	R201	08/05/2014			Bond Future	5.5284	105.3253	5.4183	105.3915	(1.991)	0.0000	0.0000	0
2013/07/15	R201	08/05/2014	4.75	Call	Bond Future	215.8500	0.2159	236.2400	0.2362	9.446	0	0	0
2013/07/15	R201	08/05/2014	4.76	Call	Bond Future	217.8100	0.2178	238.3400	0.2383	9.426	0	0	0
2013/07/15	R201	08/05/2014	4.74	Call	Bond Future	213.9100	0.2139	234.1600	0.2342	9.467	0	0	0
2013/07/15	R201	08/05/2014	4.76	Put	Bond Future	681.6000	0.6816	635.9400	0.6359	(6.699)	0	0	0
2013/07/15	R201	08/05/2014	4.75	Put	Bond Future	685.7000	0.6857	639.9000	0.6399	(6.679)	0	0	0
2013/07/15	R201	08/05/2014	4.74	Put	Bond Future	689.8200	0.6898	643.8800	0.6439	(6.660)	0	0	0
2013/07/15	R202	01/08/2013	222.99	Put	Bond Future	17,116.6000	17.1166	17,107.8900	17.1079	(0.051)	0	0	0
2013/07/15	R202	01/08/2013			Bond Future	205.8734	205.8734	205.8821	205.8821	0.004	0.0000	0.0000	44,020
2013/07/15	R202	01/08/2013	223.01	Put	Bond Future	17,136.6000	17.1366	17,127.8900	17.1279	(0.051)	0	0	0
2013/07/15	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R202	01/08/2013	223.00	Put	Bond Future	17,126.6000	17.1266	17,117.8900	17.1179	(0.051)	0	0	0
2013/07/15	R203	01/08/2013			Bond Future	6.8442	108.1782	6.7770	108.4229	(0.982)	0.0000	0.0000	3,923
2013/07/15	R203	01/08/2013	109.11	Call	Bond Future	94,964.9600	94.9650	95,209.7000	95.2097	0.258	0	0	0
2013/07/15	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R203	07/11/2013	6.01	Call	Bond Future	300.2800	0.3003	332.9400	0.3329	10.877	0	0	0
2013/07/15	R203	07/11/2013			Bond Future	6.9728	105.5447	6.9001	105.7929	(1.043)	0.0000	0.0000	1,656
2013/07/15	R203	07/11/2013	5.99	Call	Bond Future	288.9000	0.2889	320.4600	0.3205	10.924	0	0	0
2013/07/15	R203	07/11/2013	5.71	Put	Bond Future	4,576.4400	4.5764	4,347.1200	4.3471	(5.011)	0	0	0
2013/07/15	R203	07/11/2013	6.00	Call	Bond Future	294.4700	0.2945	326.5800	0.3266	10.904	0	0	0
2013/07/15	R203	07/11/2013	571.00	Call	Bond Future	103,315.2200	103.3152	103,563.4100	103.5634	0.240	0	0	0
2013/07/15	R203	07/11/2013	5.99	Put	Bond Future	3,703.5900	3.7036	3,486.9600	3.4870	(5.849)	0	0	0
2013/07/15	R203	07/11/2013	6.01	Put	Bond Future	3,644.1300	3.6441	3,428.6000	3.4286	(5.914)	0	0	0
2013/07/15	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R203	07/11/2013	5.71	Call	Bond Future	163.9800	0.1640	182.8500	0.1829	11.508	0	0	15
2013/07/15	R203	07/11/2013	6.00	Put	Bond Future	3,673.7300	3.6737	3,457.6500	3.4576	(5.882)	0	0	0
2013/07/15	R203	06/02/2014			Bond Future	7.1033	106.9619	7.0246	107.2134	(1.108)	0.0000	0.0000	0
2013/07/15	R203	06/02/2014	5.95	Put	Bond Future	4,207.0300	4.2070	3,998.0400	3.9980	(4.968)	0	0	0
2013/07/15	R203	06/02/2014	6.14	Put	Bond Future	3,709.8100	3.7098	3,510.9200	3.5109	(5.361)	0	0	0
2013/07/15	R203	06/02/2014	6.16	Put	Bond Future	3,659.3300	3.6593	3,461.5700	3.4616	(5.404)	0	0	0
2013/07/15	R203	06/02/2014	6.15	Put	Bond Future	3,684.5300	3.6845	3,486.2000	3.4862	(5.383)	0	0	0
2013/07/15	R203	06/02/2014	6.16	Call	Bond Future	596.8700	0.5969	650.5400	0.6505	8.992	0	0	0
2013/07/15	R203	06/02/2014	5.95	Call	Bond Future	447.7400	0.4477	490.1800	0.4902	9.479	0	0	16
2013/07/15	R203	06/02/2014	6.14	Call	Bond Future	581.2200	0.5812	633.7600	0.6338	9.040	0	0	0
2013/07/15	R203	06/02/2014	6.15	Call	Bond Future	589.0100	0.5890	642.1100	0.6421	9.015	0	0	0
2013/07/15	R203	08/05/2014	5.76	Call	Bond Future	489.4600	0.4895	532.1700	0.5322	8.726	0	0	0
2013/07/15	R203	08/05/2014	7.40	Put	Bond Future	1,770.0900	1.7701	1,647.2400	1.6472	(6.940)	0	0	0
2013/07/15	R203	08/05/2014	5.74	Call	Bond Future	478.5700	0.4786	520.4900	0.5205	8.759	0	0	0
2013/07/15	R203	08/05/2014			Bond Future	7.2424	104.2490	7.1568	104.5039	(1.181)	0.0000	0.0000	0
2013/07/15	R203	08/05/2014	5.76	Put	Bond Future	5,018.1800	5.0182	4,806.0600	4.8061	(4.227)	0	0	0
2013/07/15	R203	08/05/2014	5.75	Put	Bond Future	5,044.0900	5.0441	4,831.5800	4.8316	(4.213)	0	0	0
2013/07/15	R203	08/05/2014	5.74	Put	Bond Future	5,070.0500	5.0700	4,857.1400	4.8571	(4.199)	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
2013/07/15	R203	08/05/2014	7.40	Call	Bond Future	2,237.7000	2.2377	2,369.6800	2.3697	5.898	0	0	16
2013/07/15	R203	08/05/2014	5.75	Call	Bond Future	483.9900	0.4840	526.3100	0.5263	8.744	0	0	0
2013/07/15	R204	01/08/2013			Bond Future	7.0722	105.0814	7.0104	105.3612	(0.874)	0.0000	0.0000	25,172
2013/07/15	R204	01/08/2013	110.75	Call	Bond Future	96,197.8500	96.1978	96,477.6900	96.4777	0.291	0	0	0
2013/07/15	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R204	07/11/2013			Bond Future	7.1862	106.5637	7.1203	106.8474	(0.916)	0.0000	0.0000	0
2013/07/15	R204	07/11/2013	7.00	Put	Bond Future	2,307.4700	2.3075	2,128.2800	2.1283	(7.766)	0	0	1,270
2013/07/15	R204	07/11/2013	6.29	Put	Bond Future	4,472.7400	4.4727	4,232.5600	4.2326	(5.370)	0	0	0
2013/07/15	R204	07/11/2013	6.31	Put	Bond Future	4,401.2100	4.4012	4,162.3600	4.1624	(5.427)	0	0	0
2013/07/15	R204	07/11/2013	6.29	Call	Bond Future	528.4300	0.5284	572.0300	0.5720	8.251	0	0	0
2013/07/15	R204	07/11/2013	6.30	Put	Bond Future	4,436.9100	4.4369	4,197.3900	4.1974	(5.398)	0	0	0
2013/07/15	R204	07/11/2013	7.00	Call	Bond Future	1,502.8900	1.5029	1,607.4800	1.6075	6.959	0	0	0
2013/07/15	R204	07/11/2013	6.30	Call	Bond Future	537.6200	0.5376	581.8800	0.5819	8.233	0	0	0
2013/07/15	R204	07/11/2013	6.31	Call	Bond Future	546.9200	0.5469	591.8500	0.5919	8.215	0	0	0
2013/07/15	R204	06/02/2014	6.39	Call	Bond Future	1,024.3700	1.0244	1,091.9400	1.0919	6.596	0	0	0
2013/07/15	R204	06/02/2014			Bond Future	7.2962	103.9639	7.2262	104.2514	(0.959)	0.0000	0.0000	0
2013/07/15	R204	06/02/2014	6.40	Call	Bond Future	1,036.1100	1.0361	1,104.3000	1.1043	6.581	0	0	0
2013/07/15	R204	06/02/2014	6.41	Call	Bond Future	1,047.9400	1.0479	1,116.7600	1.1168	6.567	0	0	0
2013/07/15	R204	06/02/2014	6.39	Put	Bond Future	4,823.4700	4.8235	4,603.5300	4.6035	(4.560)	0	0	0
2013/07/15	R204	06/02/2014	6.41	Put	Bond Future	4,761.3600	4.7614	4,542.6700	4.5427	(4.593)	0	0	0
2013/07/15	R204	06/02/2014	6.40	Put	Bond Future	4,792.3600	4.7924	4,573.0400	4.5730	(4.576)	0	0	0
2013/07/15	R204	08/05/2014			Bond Future	7.4169	105.3716	7.3422	105.6630	(1.006)	0.0000	0.0000	0
2013/07/15	R204	08/05/2014	6.05	Call	Bond Future	922.3200	0.9223	980.8700	0.9809	6.348	0	0	0
2013/07/15	R204	08/05/2014	6.06	Call	Bond Future	931.2000	0.9312	990.2100	0.9902	6.337	0	0	0
2013/07/15	R204	08/05/2014	6.04	Call	Bond Future	913.5200	0.9135	971.6000	0.9716	6.358	0	0	0
2013/07/15	R204	08/05/2014	6.05	Put	Bond Future	6,423.0400	6.4230	6,190.2000	6.1902	(3.625)	0	0	0
2013/07/15	R204	08/05/2014	6.04	Put	Bond Future	6,455.7900	6.4558	6,222.4800	6.2225	(3.614)	0	0	0
2013/07/15	R204	08/05/2014	6.06	Put	Bond Future	6,390.3800	6.3904	6,158.0000	6.1580	(3.636)	0	0	0
2013/07/15	R206	01/08/2013			Bond Future	5.4688	101.2914	5.4009	101.3212	(1.240)	0.0000	0.0000	0
2013/07/15	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R206	01/08/2013	103.94	Call	Bond Future	30,293.3100	30.2933	30,323.0800	30.3231	0.098	0	0	0
2013/07/15	R206	07/11/2013	4.31	Put	Bond Future	267.0800	0.2671	240.7300	0.2407	(9.866)	0	0	0
2013/07/15	R206	07/11/2013	4.30	Put	Bond Future	268.6300	0.2686	242.2300	0.2422	(9.828)	0	0	0
2013/07/15	R206	07/11/2013			Bond Future	5.7171	102.7203	5.5479	102.7505	(2.958)	0.0000	0.0000	0
2013/07/15	R206	07/11/2013	4.31	Call	Bond Future	15.5600	0.0156	19.3700	0.0194	24.486	0	0	0
2013/07/15	R206	07/11/2013	4.29	Call	Bond Future	15.0800	0.0151	18.8000	0.0188	24.668	0	0	0
2013/07/15	R206	07/11/2013	4.30	Call	Bond Future	15.3200	0.0153	19.0800	0.0191	24.543	0	0	0
2013/07/15	R206	07/11/2013	4.29	Put	Bond Future	270.1900	0.2702	243.7500	0.2438	(9.786)	0	0	0
2013/07/15	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R207	01/08/2013			Bond Future	7.3312	100.0155	7.2696	100.3275	(0.841)	0.0000	0.0000	23,668
2013/07/15	R207	01/08/2013	106.18	Call	Bond Future	92,444.3300	92.4443	92,756.3200	92.7563	0.337	0	0	0
2013/07/15	R207	07/11/2013	6.70	Call	Bond Future	765.7600	0.7658	826.6200	0.8266	7.948	0	0	0
2013/07/15	R207	07/11/2013			Bond Future	7.4391	101.4264	7.3740	101.7428	(0.875)	0.0000	0.0000	645
2013/07/15	R207	07/11/2013	6.71	Call	Bond Future	778.1900	0.7782	839.9000	0.8399	7.930	0	0	0
2013/07/15	R207	07/11/2013	6.69	Put	Bond Future	4,472.4600	4.4725	4,216.0600	4.2161	(5.733)	0	0	0

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2013/07/15	R207	07/11/2013	6.71	Put	Bond Future	4,395.6900	4.3957	4,141.0000	4.1410	(5.794)	0	0	0
2013/07/15	R207	07/11/2013	6.69	Call	Bond Future	753.4800	0.7535	813.4800	0.8135	7.963	0	0	0
2013/07/15	R207	07/11/2013	6.70	Put	Bond Future	4,433.9800	4.4340	4,178.4400	4.1784	(5.763)	0	0	0
2013/07/15	R207	06/02/2014			Bond Future	7.5439	99.1487	7.4753	99.4692	(0.908)	0.0000	0.0000	0
2013/07/15	R207	06/02/2014	6.65	Call	Bond Future	1,113.4800	1.1135	1,188.3300	1.1883	6.722	0	0	0
2013/07/15	R207	06/02/2014	6.64	Put	Bond Future	5,433.4800	5.4335	5,187.1000	5.1871	(4.534)	0	0	0
2013/07/15	R207	06/02/2014	6.66	Put	Bond Future	5,361.2400	5.3612	5,116.2800	5.1163	(4.569)	0	0	0
2013/07/15	R207	06/02/2014	6.65	Put	Bond Future	5,397.2900	5.3973	5,151.6100	5.1516	(4.552)	0	0	0
2013/07/15	R207	06/02/2014	6.66	Call	Bond Future	1,126.5900	1.1266	1,202.1600	1.2022	6.708	0	0	0
2013/07/15	R207	06/02/2014	6.64	Call	Bond Future	1,100.4700	1.1005	1,174.6200	1.1746	6.738	0	0	0
2013/07/15	R207	08/05/2014	6.21	Put	Bond Future	7,767.4200	7.7674	7,504.1000	7.5041	(3.390)	0	0	0
2013/07/15	R207	08/05/2014	6.19	Put	Bond Future	7,845.5400	7.8455	7,581.2300	7.5812	(3.369)	0	0	0
2013/07/15	R207	08/05/2014			Bond Future	7.6596	100.4913	7.5873	100.8161	(0.944)	0.0000	0.0000	0
2013/07/15	R207	08/05/2014	6.20	Put	Bond Future	7,806.4400	7.8064	7,542.6200	7.5426	(3.380)	0	0	0
2013/07/15	R207	08/05/2014	6.20	Call	Bond Future	988.2300	0.9882	1,049.2600	1.0493	6.176	0	0	0
2013/07/15	R207	08/05/2014	6.21	Call	Bond Future	997.8500	0.9978	1,059.3800	1.0594	6.166	0	0	0
2013/07/15	R207	08/05/2014	6.19	Call	Bond Future	978.6700	0.9787	1,039.2100	1.0392	6.186	0	0	0
2013/07/15	R208	01/08/2013			Bond Future	7.4704	98.2063	7.4038	98.5803	(0.892)	0.0000	0.0000	18,025
2013/07/15	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R208	01/08/2013	101.40	Call	Bond Future	89,161.8600	89.1619	89,535.8600	89.5359	0.419	0	0	0
2013/07/15	R208	07/11/2013			Bond Future	7.5732	96.1957	7.5033	96.5751	(0.922)	0.0000	0.0000	0
2013/07/15	R208	07/11/2013	6.79	Put	Bond Future	5,166.9400	5.1669	4,858.7300	4.8587	(5.965)	0	0	0
2013/07/15	R208	07/11/2013	6.81	Put	Bond Future	5,079.0400	5.0790	4,772.8400	4.7728	(6.029)	0	0	0
2013/07/15	R208	07/11/2013	6.80	Put	Bond Future	5,122.8900	5.1229	4,815.6800	4.8157	(5.997)	0	0	0
2013/07/15	R208	07/11/2013	6.81	Call	Bond Future	831.1800	0.8312	904.3300	0.9043	8.801	0	0	0
2013/07/15	R208	07/11/2013	7.50	Put	Bond Future	2,567.3600	2.5674	2,346.7500	2.3468	(8.593)	0	0	1,520
2013/07/15	R208	07/11/2013	6.79	Call	Bond Future	804.6700	0.8047	875.8100	0.8758	8.841	0	0	0
2013/07/15	R208	07/11/2013	7.50	Call	Bond Future	2,169.8300	2.1698	2,328.5700	2.3286	7.316	0	0	0
2013/07/15	R208	07/11/2013	6.80	Call	Bond Future	817.8500	0.8178	889.9900	0.8900	8.821	0	0	0
2013/07/15	R208	06/02/2014	6.74	Put	Bond Future	6,226.8800	6.2269	5,930.6900	5.9307	(4.757)	0	0	0
2013/07/15	R208	06/02/2014			Bond Future	7.6705	97.4875	7.5975	97.8717	(0.952)	0.0000	0.0000	0
2013/07/15	R208	06/02/2014	6.75	Put	Bond Future	6,184.6700	6.1847	5,889.3200	5.8893	(4.776)	0	0	0
2013/07/15	R208	06/02/2014	6.76	Put	Bond Future	6,143.1000	6.1431	5,848.6100	5.8486	(4.794)	0	0	0
2013/07/15	R208	06/02/2014	6.74	Call	Bond Future	1,184.4400	1.1844	1,272.5400	1.2725	7.438	0	0	0
2013/07/15	R208	06/02/2014	6.75	Call	Bond Future	1,198.1400	1.1981	1,287.0800	1.2871	7.423	0	0	0
2013/07/15	R208	06/02/2014	6.76	Call	Bond Future	1,212.4400	1.2124	1,302.2400	1.3022	7.407	0	0	0
2013/07/15	R208	08/05/2014	6.31	Call	Bond Future	1,011.6300	1.0116	1,083.0900	1.0831	7.064	0	0	0
2013/07/15	R208	08/05/2014			Bond Future	7.7723	95.4109	7.6958	95.8004	(0.984)	0.0000	0.0000	0
2013/07/15	R208	08/05/2014	6.29	Call	Bond Future	991.0400	0.9910	1,061.2900	1.0613	7.089	0	0	0
2013/07/15	R208	08/05/2014	6.31	Put	Bond Future	8,810.4100	8.8104	8,492.3500	8.4924	(3.610)	0	0	0
2013/07/15	R208	08/05/2014	6.30	Put	Bond Future	8,856.0600	8.8561	8,537.4000	8.5374	(3.598)	0	0	0
2013/07/15	R208	08/05/2014	6.29	Put	Bond Future	8,901.8200	8.9018	8,582.5500	8.5825	(3.587)	0	0	0
2013/07/15	R208	08/05/2014	6.30	Call	Bond Future	1,001.2900	1.0013	1,072.1500	1.0722	7.077	0	0	0
2013/07/15	R209	01/08/2013			Bond Future	8.7481	77.7219	8.6969	78.1273	(0.585)	0.0000	0.0000	19,898
2013/07/15	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R209	01/08/2013	8.00	Put	Bond Future	6,364.7800	6.3648	5,949.0200	5.9490	(6.532)	0	0	2,000

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2013/07/15	R209	01/08/2013	79.36	Call	Bond Future	67,772.7400	67.7727	68,178.2300	68.1782	0.598	0	0	0
2013/07/15	R209	01/08/2013	8.00	Call	Bond Future	87.6700	0.0877	77.4000	0.0774	(11.714)	0	0	0
2013/07/15	R209	07/11/2013	8.80	Put	Bond Future	3,982.2500	3.9823	3,736.5100	3.7365	(6.171)	0	0	0
2013/07/15	R209	07/11/2013	9.50	Put	Bond Future	1,826.8900	1.8269	1,672.8900	1.6729	(8.430)	0	0	980
2013/07/15	R209	07/11/2013			Bond Future	8.8375	75.6740	8.7847	76.0851	(0.597)	0.0000	0.0000	0
2013/07/15	R209	07/11/2013	8.80	Call	Bond Future	3,690.7300	3.6907	3,856.1000	3.8561	4.481	0	0	0
2013/07/15	R209	07/11/2013	9.25	Call	Bond Future	5,541.8100	5.5418	5,767.4300	5.7674	4.071	0	0	0
2013/07/15	R209	07/11/2013	8.81	Call	Bond Future	3,727.9600	3.7280	3,894.6700	3.8947	4.472	0	0	0
2013/07/15	R209	07/11/2013	8.65	Call	Bond Future	3,158.9700	3.1590	3,304.3200	3.3043	4.601	0	0	0
2013/07/15	R209	07/11/2013	8.79	Call	Bond Future	3,653.7000	3.6537	3,817.7200	3.8177	4.489	0	0	0
2013/07/15	R209	07/11/2013	9.40	Call	Bond Future	6,227.7700	6.2278	6,472.5700	6.4726	3.931	0	0	0
2013/07/15	R209	07/11/2013	9.70	Put	Bond Future	1,432.1800	1.4322	1,301.3800	1.3014	(9.133)	0	0	1,520
2013/07/15	R209	07/11/2013	9.25	Put	Bond Future	2,446.7600	2.4468	2,261.2700	2.2613	(7.581)	0	0	1,000
2013/07/15	R209	07/11/2013	8.79	Put	Bond Future	4,023.3000	4.0233	3,776.2100	3.7762	(6.141)	0	0	0
2013/07/15	R209	07/11/2013	9.40	Put	Bond Future	2,057.0000	2.0570	1,890.6900	1.8907	(8.085)	0	0	5,000
2013/07/15	R209	07/11/2013	9.50	Call	Bond Future	6,700.6900	6.7007	6,957.8000	6.9578	3.837	0	0	0
2013/07/15	R209	07/11/2013	9.70	Call	Bond Future	7,679.1000	7.6791	7,959.4100	7.9594	3.650	0	0	0
2013/07/15	R209	07/11/2013	8.65	Put	Bond Future	4,635.0700	4.6351	4,369.3100	4.3693	(5.734)	0	0	4,700
2013/07/15	R209	07/11/2013	8.81	Put	Bond Future	3,941.5200	3.9415	3,697.1200	3.6971	(6.201)	0	0	0
2013/07/15	R209	06/02/2014	8.56	Call	Bond Future	3,802.4200	3.8024	3,954.2100	3.9542	3.992	0	0	0
2013/07/15	R209	06/02/2014			Bond Future	8.9204	76.6901	8.8661	77.1067	(0.609)	0.0000	0.0000	0
2013/07/15	R209	06/02/2014	8.54	Call	Bond Future	3,739.2500	3.7393	3,889.0300	3.8890	4.006	0	0	0
2013/07/15	R209	06/02/2014	8.55	Call	Bond Future	3,770.7600	3.7708	3,921.5500	3.9215	3.999	0	0	0
2013/07/15	R209	06/02/2014	8.54	Put	Bond Future	6,735.1100	6.7351	6,468.3300	6.4683	(3.961)	0	0	0
2013/07/15	R209	06/02/2014	8.56	Put	Bond Future	6,636.1600	6.6362	6,371.3900	6.3714	(3.990)	0	0	0
2013/07/15	R209	06/02/2014	8.55	Put	Bond Future	6,685.4900	6.6855	6,419.7200	6.4197	(3.975)	0	0	0
2013/07/15	R209	08/05/2014			Bond Future	9.0045	74.5835	8.9486	75.0057	(0.621)	0.0000	0.0000	0
2013/07/15	R209	08/05/2014	7.85	Call	Bond Future	2,541.2900	2.5413	2,645.0900	2.6451	4.085	0	0	0
2013/07/15	R209	08/05/2014	7.86	Call	Bond Future	2,562.9000	2.5629	2,667.4500	2.6675	4.079	0	0	0
2013/07/15	R209	08/05/2014	7.84	Call	Bond Future	2,519.8000	2.5198	2,622.8600	2.6229	4.090	0	0	0
2013/07/15	R209	08/05/2014	7.85	Put	Bond Future	12,079.2000	12.0792	11,760.7600	11.7608	(2.636)	0	0	0
2013/07/15	R209	08/05/2014	7.84	Put	Bond Future	12,148.3700	12.1484	11,829.1900	11.8292	(2.627)	0	0	0
2013/07/15	R209	08/05/2014	7.86	Put	Bond Future	12,010.2900	12.0103	11,692.6000	11.6926	(2.645)	0	0	0
2013/07/15	R210	01/08/2013	173.01	Put	Bond Future	13,614.9300	13.6149	13,609.3000	13.6093	(0.041)	0	0	0
2013/07/15	R210	01/08/2013			Bond Future	159.3951	159.3951	159.4007	159.4007	0.004	0.0000	0.0000	1,237
2013/07/15	R210	01/08/2013	173.00	Put	Bond Future	13,604.9300	13.6049	13,599.3000	13.5993	(0.041)	0	0	0
2013/07/15	R210	01/08/2013	172.99	Put	Bond Future	13,594.9300	13.5949	13,589.3000	13.5893	(0.041)	0	0	0
2013/07/15	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R211	01/08/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R211	01/08/2013			Bond Future	128.4170	128.4170	128.4149	128.4149	(0.002)	0.0000	0.0000	522
2013/07/15	R211	01/08/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R211	01/08/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R211	01/08/2013	130.00	Put	Bond Future	1,582.9900	1.5830	1,585.1300	1.5851	0.135	0	0	0
2013/07/15	R211	01/08/2013	129.99	Put	Bond Future	1,572.9900	1.5730	1,575.1300	1.5751	0.136	0	0	0

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2013/07/15	R211	01/08/2013	130.01	Put	Bond Future	1,592.9900	1.5930	1,595.1300	1.5951	0.134	0	0	0
2013/07/15	R212	01/08/2013			Bond Future	130.5520	130.5520	130.4547	130.4547	(0.074)	0.0000	0.0000	21,791
2013/07/15	R212	01/08/2013	137.99	Put	Bond Future	7,438.0000	7.4380	7,535.2600	7.5353	1.308	0	0	0
2013/07/15	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R212	01/08/2013	138.01	Put	Bond Future	7,458.0000	7.4580	7,555.2600	7.5553	1.304	0	0	0
2013/07/15	R212	01/08/2013	138.00	Put	Bond Future	7,448.0000	7.4480	7,545.2600	7.5453	1.306	0	0	0
2013/07/15	R213	01/08/2013	91.25	Call	Bond Future	78,365.0300	78.3650	78,861.8800	78.8619	0.634	0	0	0
2013/07/15	R213	01/08/2013			Bond Future	8.5589	88.9800	8.4976	89.4769	(0.716)	0.0000	0.0000	8,086
2013/07/15	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R213	07/11/2013	8.60	Call	Bond Future	3,620.3400	3.6203	3,830.6500	3.8306	5.809	0	0	0
2013/07/15	R213	07/11/2013	8.61	Call	Bond Future	3,657.9600	3.6580	3,869.9600	3.8700	5.796	0	0	0
2013/07/15	R213	07/11/2013			Bond Future	8.6536	86.6985	8.5903	87.2023	(0.732)	0.0000	0.0000	173
2013/07/15	R213	07/11/2013	8.59	Put	Bond Future	4,089.1200	4.0891	3,793.8700	3.7939	(7.220)	0	0	0
2013/07/15	R213	07/11/2013	8.61	Put	Bond Future	4,004.5600	4.0046	3,712.6800	3.7127	(7.289)	0	0	0
2013/07/15	R213	07/11/2013	8.60	Put	Bond Future	4,046.6800	4.0467	3,753.1100	3.7531	(7.255)	0	0	0
2013/07/15	R213	07/11/2013	8.59	Call	Bond Future	3,582.9200	3.5829	3,791.5500	3.7915	5.823	0	0	0
2013/07/15	R213	06/02/2014			Bond Future	8.7433	87.8626	8.6780	88.3731	(0.747)	0.0000	0.0000	0
2013/07/15	R213	06/02/2014	8.29	Put	Bond Future	7,149.3000	7.1493	6,819.4700	6.8195	(4.613)	0	0	0
2013/07/15	R213	06/02/2014	8.31	Put	Bond Future	7,045.7300	7.0457	6,718.3600	6.7184	(4.646)	0	0	0
2013/07/15	R213	06/02/2014	8.29	Call	Bond Future	3,511.1200	3.5111	3,691.8500	3.6919	5.147	0	0	0
2013/07/15	R213	06/02/2014	8.30	Put	Bond Future	7,097.3800	7.0974	6,768.7800	6.7688	(4.630)	0	0	0
2013/07/15	R213	06/02/2014	8.30	Call	Bond Future	3,541.8800	3.5419	3,723.8400	3.7238	5.137	0	0	0
2013/07/15	R213	06/02/2014	8.31	Call	Bond Future	3,572.8000	3.5728	3,755.9900	3.7560	5.127	0	0	0
2013/07/15	R213	08/05/2014	7.65	Put	Bond Future	12,281.6500	12.2816	11,893.1400	11.8931	(3.163)	0	0	0
2013/07/15	R213	08/05/2014			Bond Future	8.8306	85.5137	8.7634	86.0312	(0.762)	0.0000	0.0000	0
2013/07/15	R213	08/05/2014	7.64	Put	Bond Future	12,350.1600	12.3502	11,960.7400	11.9607	(3.153)	0	0	0
2013/07/15	R213	08/05/2014	7.66	Put	Bond Future	12,213.3900	12.2134	11,825.7900	11.8258	(3.174)	0	0	0
2013/07/15	R213	08/05/2014	7.65	Call	Bond Future	2,492.9200	2.4929	2,621.9000	2.6219	5.174	0	0	0
2013/07/15	R213	08/05/2014	7.66	Call	Bond Future	2,514.2400	2.5142	2,644.1300	2.6441	5.166	0	0	0
2013/07/15	R213	08/05/2014	7.64	Call	Bond Future	2,471.7300	2.4717	2,599.8000	2.5998	5.181	0	0	0
2013/07/15	R214	01/08/2013			Bond Future	8.8681	78.5386	8.8269	78.8754	(0.464)	0.0000	0.0000	840
2013/07/15	R214	01/08/2013	84.31	Call	Bond Future	68,090.6600	68.0907	68,427.4800	68.4275	0.495	0	0	0
2013/07/15	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R214	07/11/2013	7.80	Call	Bond Future	889.8400	0.8898	918.4600	0.9185	3.216	0	0	0
2013/07/15	R214	07/11/2013			Bond Future	8.9581	76.3623	8.9157	76.7039	(0.474)	0.0000	0.0000	0
2013/07/15	R214	07/11/2013	7.81	Call	Bond Future	904.4200	0.9044	933.5800	0.9336	3.224	0	0	0
2013/07/15	R214	07/11/2013	7.79	Call	Bond Future	875.4300	0.8754	903.5200	0.9035	3.209	0	0	0
2013/07/15	R214	07/11/2013	7.81	Put	Bond Future	11,136.2300	11.1362	10,823.8700	10.8239	(2.805)	0	0	0
2013/07/15	R214	07/11/2013	7.80	Put	Bond Future	11,220.6000	11.2206	10,907.7000	10.9077	(2.789)	0	0	0
2013/07/15	R214	07/11/2013	7.79	Put	Bond Future	11,305.3400	11.3053	10,991.9100	10.9919	(2.772)	0	0	0
2013/07/15	R248	01/08/2013	7.86	Put	Bond Future	12,806.1900	12.8062	12,375.8700	12.3759	(3.360)	0	0	0
2013/07/15	R248	01/08/2013			Bond Future	8.9638	101.4995	8.9226	101.9298	(0.460)	0.0000	0.0000	603

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2013/07/15	R248	01/08/2013	7.85	Put	Bond Future	12,935.4900	12.9355	12,505.1700	12.5052	(3.327)	0	0	0
2013/07/15	R248	01/08/2013	7.84	Put	Bond Future	13,065.0400	13.0650	12,634.7200	12.6347	(3.294)	0	0	0
2013/07/15	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R248	07/11/2013			Bond Future	9.0574	98.5103	9.0148	98.9467	(0.470)	0.0000	0.0000	0
2013/07/15	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/15	R248	07/11/2013	7.86	Put	Bond Future	13,752.4100	13.7524	13,316.0900	13.3161	(3.173)	0	0	0
2013/07/15	R248	07/11/2013	7.85	Put	Bond Future	13,881.4800	13.8815	13,445.1600	13.4452	(3.143)	0	0	0
2013/07/15	R248	07/11/2013	7.84	Put	Bond Future	14,010.8100	14.0108	13,574.4900	13.5745	(3.114)	0	0	0

Total **339110**