



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 17/07/2013 to 17/07/2013

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
2013/07/17	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/07/17	2025	01/08/2013	118.01	Put	Bond Future	8,011.7300	8.0117	8,115.0900	8.1151	1.290	0	0	0
2013/07/17	2025	01/08/2013			Bond Future	109.9983	109.9983	109.8949	109.8949	(0.094)	0.0000	0.0000	0
2013/07/17	2025	01/08/2013	118.00	Put	Bond Future	8,001.7300	8.0017	8,105.0900	8.1051	1.292	0	0	0
2013/07/17	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	2025	01/08/2013	117.99	Put	Bond Future	7,991.7300	7.9917	8,095.0900	8.0951	1.293	0	0	0
2013/07/17	2025	07/11/2013	111.00	Call	Bond Future	564.5700	0.5646	459.6800	0.4597	(18.579)	0	0	0
2013/07/17	2025	07/11/2013			Bond Future	111.5646	111.5646	111.4597	111.4597	(0.094)	0.0000	0.0000	0
2013/07/17	2025	07/11/2013	111.01	Call	Bond Future	554.5700	0.5546	449.6800	0.4497	(18.914)	0	0	0
2013/07/17	2025	07/11/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	2025	07/11/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	2025	07/11/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	2025	07/11/2013	110.99	Call	Bond Future	574.5700	0.5746	469.6800	0.4697	(18.255)	0	0	0
2013/07/17	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	2038	01/08/2013			Bond Future	107.7292	107.7292	107.8450	107.8450	0.108	0.0000	0.0000	0
2013/07/17	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	2038	01/08/2013	114.99	Put	Bond Future	7,260.8500	7.2609	7,145.0100	7.1450	(1.595)	0	0	0
2013/07/17	2038	01/08/2013	115.00	Put	Bond Future	7,270.8500	7.2709	7,155.0100	7.1550	(1.593)	0	0	0
2013/07/17	2038	01/08/2013	115.01	Put	Bond Future	7,280.8500	7.2809	7,165.0100	7.1650	(1.591)	0	0	0
2013/07/17	2038	07/11/2013			Bond Future	109.2632	109.2632	109.3808	109.3808	0.108	0.0000	0.0000	0
2013/07/17	2038	07/11/2013	109.99	Put	Bond Future	726.8100	0.7268	609.2200	0.6092	(16.179)	0	0	0
2013/07/17	2038	07/11/2013	110.00	Put	Bond Future	736.8100	0.7368	619.2200	0.6192	(15.959)	0	0	0
2013/07/17	2038	07/11/2013	110.01	Put	Bond Future	746.8100	0.7468	629.2200	0.6292	(15.746)	0	0	0
2013/07/17	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	2050	01/08/2013			Bond Future	109.3208	109.3208	109.3363	109.3363	0.014	0.0000	0.0000	122
2013/07/17	2050	01/08/2013	118.99	Put	Bond Future	9,669.1800	9.6692	9,653.7400	9.6537	(0.160)	0	0	0
2013/07/17	2050	01/08/2013	119.01	Put	Bond Future	9,689.1800	9.6892	9,673.7400	9.6737	(0.159)	0	0	0
2013/07/17	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	2050	01/08/2013	119.00	Put	Bond Future	9,679.1800	9.6792	9,663.7400	9.6637	(0.160)	0	0	0
2013/07/17	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	2050	07/11/2013	109.99	Call	Bond Future	887.3600	0.8874	903.0900	0.9031	1.773	0	0	0
2013/07/17	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	2050	07/11/2013			Bond Future	110.8774	110.8774	110.8931	110.8931	0.014	0.0000	0.0000	0
2013/07/17	2050	07/11/2013	110.00	Call	Bond Future	877.3600	0.8774	893.0900	0.8931	1.793	0	0	0
2013/07/17	2050	07/11/2013	110.01	Call	Bond Future	867.3600	0.8674	883.0900	0.8831	1.814	0	0	0
2013/07/17	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	5706	15/09/2015			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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/07/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	AL37	01/08/2013			Index Future	404.0710	404.0710	405.4680	405.4680	0.346	0.0000	0.0000	0
2013/07/17	AL37	07/11/2013			Index Future	409.7710	409.7710	411.1870	411.1870	0.346	0.0000	0.0000	0
2013/07/17	AL37	06/02/2014			Index Future	415.2710	415.2710	416.7060	416.7060	0.346	0.0000	0.0000	0
2013/07/17	AL7T	01/08/2013			Index Future	479.4700	479.4700	481.6450	481.6450	0.454	0.0000	0.0000	1
2013/07/17	AL7T	07/11/2013			Index Future	486.2330	486.2330	488.4380	488.4380	0.453	0.0000	0.0000	0
2013/07/17	AL7T	06/02/2014			Index Future	492.7590	492.7590	494.9940	494.9940	0.454	0.0000	0.0000	0
2013/07/17	ALBI	01/08/2013			Index Future	431.0970	431.0970	433.0610	433.0610	0.456	0.0000	0.0000	671
2013/07/17	ALBI	07/11/2013			Index Future	437.1780	437.1780	439.1690	439.1690	0.455	0.0000	0.0000	165
2013/07/17	ALBI	06/02/2014			Index Future	443.0460	443.0460	445.0640	445.0640	0.455	0.0000	0.0000	0
2013/07/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	C206	15/01/2014			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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/07/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/07/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/17	EL28	01/08/2013	115.01	Put	Bond Future	4,095.3400	4.0953	4,079.6700	4.0797	(0.383)	0	0	0
2013/07/17	EL28	01/08/2013			Bond Future	110.9147	110.9147	110.9303	110.9303	0.014	0.0000	0.0000	0
2013/07/17	EL28	01/08/2013	115.00	Put	Bond Future	4,085.3400	4.0853	4,069.6700	4.0697	(0.384)	0	0	0
2013/07/17	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	EL28	01/08/2013	114.99	Put	Bond Future	4,075.3400	4.0753	4,059.6700	4.0597	(0.385)	0	0	0
2013/07/17	EL28	07/11/2013			Bond Future	111.0993	111.0993	111.1153	111.1153	0.014	0.0000	0.0000	0
2013/07/17	EL28	07/11/2013	110.00	Call	Bond Future	1,099.3400	1.0993	1,115.2800	1.1153	1.450	0	0	0
2013/07/17	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	EL28	07/11/2013	110.01	Call	Bond Future	1,089.3400	1.0893	1,105.2800	1.1053	1.463	0	0	0
2013/07/17	EL28	07/11/2013	109.99	Call	Bond Future	1,109.3400	1.1093	1,125.2800	1.1253	1.437	0	0	0
2013/07/17	ES33	01/08/2013			Bond Future	9.2555	87.0283	9.1767	87.6567	(0.851)	0.0000	0.0000	6,292
2013/07/17	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	ES33	01/08/2013	9.00	Put	Bond Future	2,063.9500	2.0640	1,435.5200	1.4355	(30.448)	0	0	0
2013/07/17	ES33	01/08/2013	91.02	Call	Bond Future	75,976.9200	75.9769	76,605.3500	76.6053	0.827	0	0	0
2013/07/17	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	ES33	07/11/2013			Bond Future	9.3694	84.4746	9.2879	85.1119	(0.870)	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
2013/07/17	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	ES33	07/11/2013	8.51	Put	Bond Future	7,113.1800	7.1132	6,475.9200	6.4759	(8.959)	0	0	0
2013/07/17	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	ES33	07/11/2013	8.49	Put	Bond Future	7,289.6100	7.2896	6,652.3500	6.6524	(8.742)	0	0	0
2013/07/17	ES33	07/11/2013	8.50	Put	Bond Future	7,201.3300	7.2013	6,564.0700	6.5641	(8.849)	0	0	0
2013/07/17	ES33	06/02/2014	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	ES33	06/02/2014			Bond Future	9.4777	85.6088	9.3936	86.2543	(0.888)	0.0000	0.0000	0
2013/07/17	ES33	06/02/2014	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	ES33	06/02/2014	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	ES33	06/02/2014	9.54	Call	Bond Future	472.6000	0.4726	1,118.1800	1.1182	136.602	0	0	0
2013/07/17	ES33	06/02/2014	9.55	Call	Bond Future	548.1300	0.5481	1,193.7100	1.1937	117.779	0	0	0
2013/07/17	ES33	06/02/2014	9.56	Call	Bond Future	623.5500	0.6235	1,269.1300	1.2691	103.533	0	0	0
2013/07/17	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	GOVI	01/08/2013			GOVI	430.5150	430.5150	432.4440	432.4440	0.448	0.0000	0.0000	410
2013/07/17	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	GOVI	01/08/2013	445.99	Put	GOVI	154,750.0000	15.4750	135,460.0000	13.5460	(12.465)	0	0	0
2013/07/17	GOVI	01/08/2013	446.01	Put	GOVI	154,950.0000	15.4950	135,660.0000	13.5660	(12.449)	0	0	0
2013/07/17	GOVI	01/08/2013	446.00	Put	GOVI	154,850.0000	15.4850	135,560.0000	13.5560	(12.457)	0	0	0
2013/07/17	GOVI	07/11/2013			GOVI	436.5880	436.5880	438.5440	438.5440	0.448	0.0000	0.0000	0
2013/07/17	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	GOVI	07/11/2013	445.99	Put	GOVI	94,020.0000	9.4020	74,460.0000	7.4460	(20.804)	0	0	0
2013/07/17	GOVI	07/11/2013	446.01	Put	GOVI	94,220.0000	9.4220	74,660.0000	7.4660	(20.760)	0	0	0
2013/07/17	GOVI	07/11/2013	446.00	Put	GOVI	94,120.0000	9.4120	74,560.0000	7.4560	(20.782)	0	0	0
2013/07/17	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	GOVI	06/02/2104	442.00	Call	GOVI	2.0000	0.0002	2.0000	0.0002	0.000	0	0	0
2013/07/17	GOVI	06/02/2104	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	GOVI	06/02/2104			GOVI	442.0000	442.0000	442.0000	442.0000	0.000	0.0000	0.0000	0
2013/07/17	GOVI	06/02/2104	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	GOVI	06/02/2104	442.01	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2013/07/17	GOVI	06/02/2104	442.00	Put	GOVI	2.0000	0.0002	2.0000	0.0002	0.000	0	0	0
2013/07/17	GOVI	06/02/2104	441.99	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2013/07/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/07/17	IGOV	01/08/2013			Index Future	196.2570	196.2570	196.6390	196.6390	0.195	0.0000	0.0000	1,041
2013/07/17	IGOV	07/11/2013			Index Future	199.0510	199.0510	199.4390	199.4390	0.195	0.0000	0.0000	30
2013/07/17	IGOV	06/02/2014			Index Future	201.7470	201.7470	202.1400	202.1400	0.195	0.0000	0.0000	0
2013/07/17	ILBI	01/08/2013			Index Future	529.8650	529.8650	531.4470	531.4470	0.299	0.0000	0.0000	186
2013/07/17	ILBI	07/11/2013			Index Future	537.4690	537.4690	539.0750	539.0750	0.299	0.0000	0.0000	0
2013/07/17	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/07/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	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
2013/07/17	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/07/17	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/07/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/07/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/07/17	JBAF	17/07/2013			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	0
2013/07/17	JBAF	21/08/2013			Jibar Tradeable Future	5.1900	94.8100	5.1800	94.8200	(0.193)	0.0000	0.0000	0
2013/07/17	JBAF	18/09/2013			Jibar Tradeable Future	5.2100	94.7900	5.2100	94.7900	0.000	0.0000	0.0000	700
2013/07/17	JBAF	16/10/2013			Jibar Tradeable Future	5.2800	94.7200	5.2800	94.7200	0.000	0.0000	0.0000	0
2013/07/17	JBAF	20/11/2013			Jibar Tradeable Future	5.3100	94.6900	5.3000	94.7000	(0.188)	0.0000	0.0000	0
2013/07/17	JBAF	18/12/2013			Jibar Tradeable Future	5.3900	94.6100	5.3700	94.6300	(0.371)	0.0000	0.0000	1,500
2013/07/17	JBAF	15/01/2014			Jibar Tradeable Future	5.4400	94.5600	5.4100	94.5900	(0.551)	0.0000	0.0000	0
2013/07/17	JBAF	19/03/2014			Jibar Tradeable Future	5.5600	94.4400	5.5400	94.4600	(0.360)	0.0000	0.0000	400
2013/07/17	JBAF	18/06/2014			Jibar Tradeable Future	5.8200	94.1800	5.7800	94.2200	(0.687)	0.0000	0.0000	1,000
2013/07/17	JBAF	17/09/2014			Jibar Tradeable Future	6.0700	93.9300	6.0200	93.9800	(0.824)	0.0000	0.0000	0
2013/07/17	JBAF	17/12/2014			Jibar Tradeable Future	6.3000	93.7000	6.2600	93.7400	(0.635)	0.0000	0.0000	0
2013/07/17	JBAF	18/03/2015			Jibar Tradeable Future	6.5400	93.4600	6.4900	93.5100	(0.765)	0.0000	0.0000	250
2013/07/17	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R023	01/08/2013	7.30	Put	Bond Future	1,964.1100	1.9641	1,432.8400	1.4328	(27.049)	0	0	0
2013/07/17	R023	01/08/2013			Bond Future	7.5868	104.4363	7.5085	104.9676	(1.032)	0.0000	0.0000	10,999
2013/07/17	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R023	01/08/2013	7.29	Put	Bond Future	2,033.4800	2.0335	1,502.2100	1.5022	(26.126)	0	0	0
2013/07/17	R023	01/08/2013	7.31	Put	Bond Future	1,894.8000	1.8948	1,363.5300	1.3635	(28.038)	0	0	0
2013/07/17	R023	07/11/2013	6.50	Put	Bond Future	8,175.6500	8.1757	7,636.8500	7.6368	(6.590)	0	0	0
2013/07/17	R023	07/11/2013			Bond Future	7.6816	101.9938	7.6000	102.5325	(1.062)	0.0000	0.0000	0
2013/07/17	R023	07/11/2013	6.49	Put	Bond Future	8,248.3800	8.2484	7,709.5800	7.7096	(6.532)	0	0	0
2013/07/17	R023	07/11/2013	6.51	Put	Bond Future	8,102.9700	8.1030	7,564.1700	7.5642	(6.649)	0	0	0
2013/07/17	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R023	06/02/2014			Bond Future	7.7721	103.3631	7.6872	103.9089	(1.092)	0.0000	0.0000	0
2013/07/17	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R023	06/02/2014	7.84	Call	Bond Future	433.8800	0.4339	979.6600	0.9797	125.791	0	0	0
2013/07/17	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R023	06/02/2014	7.85	Call	Bond Future	497.5600	0.4976	1,043.3400	1.0433	109.691	0	0	0
2013/07/17	R023	06/02/2014	7.86	Call	Bond Future	561.2000	0.5612	1,106.9800	1.1070	97.252	0	0	0
2013/07/17	R157	01/08/2013	116.11	Call	Bond Future	90,463.1000	90.4631	90,612.0900	90.6121	0.165	0	0	0
2013/07/17	R157	01/08/2013			Bond Future	5.9988	119.9187	5.9292	120.0677	(1.160)	5.9940	5.9940	21,590
2013/07/17	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2013/07/17	R157	07/11/2013			Bond Future	6.1178	114.8040	6.0367	114.9550	(1.325)	6.1050	6.1050	212
2013/07/17	R157	07/11/2013	5.60	Call	Bond Future	378.8100	0.3788	422.3700	0.4224	11.499	0	0	0
2013/07/17	R157	07/11/2013	5.59	Put	Bond Future	1,360.7200	1.3607	1,252.7500	1.2528	(7.935)	0	0	0
2013/07/17	R157	07/11/2013	5.61	Put	Bond Future	1,334.9900	1.3350	1,228.0500	1.2281	(8.011)	0	0	0
2013/07/17	R157	07/11/2013	5.60	Put	Bond Future	1,347.8200	1.3478	1,240.3600	1.2404	(7.973)	0	0	0
2013/07/17	R157	07/11/2013	5.61	Call	Bond Future	384.8000	0.3848	428.8800	0.4289	11.455	0	0	0
2013/07/17	R157	07/11/2013	5.59	Call	Bond Future	372.8900	0.3729	415.9400	0.4159	11.545	0	0	0
2013/07/17	R157	06/02/2014	5.64	Call	Bond Future	494.5900	0.4946	542.4400	0.5424	9.675	0	0	0
2013/07/17	R157	06/02/2014	5.65	Put	Bond Future	1,465.3900	1.4654	1,360.8600	1.3609	(7.133)	0	0	0
2013/07/17	R157	06/02/2014			Bond Future	6.2494	116.3454	6.1540	116.4982	(1.526)	0.0000	0.0000	0
2013/07/17	R157	06/02/2014	5.65	Call	Bond Future	500.2500	0.5002	548.5000	0.5485	9.645	0	0	0
2013/07/17	R157	06/02/2014	5.66	Call	Bond Future	505.9500	0.5059	554.6100	0.5546	9.618	0	0	0
2013/07/17	R157	06/02/2014	5.64	Put	Bond Future	1,475.9300	1.4759	1,371.0000	1.3710	(7.109)	0	0	0
2013/07/17	R157	06/02/2014	5.66	Put	Bond Future	1,454.9000	1.4549	1,350.7800	1.3508	(7.157)	0	0	0
2013/07/17	R157	08/05/2014	5.20	Call	Bond Future	339.1200	0.3391	374.3300	0.3743	10.383	0	0	0
2013/07/17	R157	08/05/2014			Bond Future	6.4061	111.1115	6.2913	111.2664	(1.792)	0.0000	0.0000	0
2013/07/17	R157	08/05/2014	5.21	Call	Bond Future	342.4400	0.3424	377.9100	0.3779	10.358	0	0	0
2013/07/17	R157	08/05/2014	5.19	Call	Bond Future	335.8400	0.3358	370.7700	0.3708	10.401	0	0	0
2013/07/17	R157	08/05/2014	5.20	Put	Bond Future	1,981.3800	1.9814	1,861.7600	1.8618	(6.037)	0	0	0
2013/07/17	R157	08/05/2014	5.19	Put	Bond Future	1,991.8600	1.9919	1,871.9600	1.8720	(6.019)	0	0	0
2013/07/17	R157	08/05/2014	5.21	Put	Bond Future	1,970.9400	1.9709	1,851.5800	1.8516	(6.056)	0	0	0
2013/07/17	R157	07/08/2014	6.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R157	07/08/2014			Bond Future	6.6085	112.6357	6.4653	112.7927	(2.167)	0.0000	0.0000	0
2013/07/17	R157	07/08/2014	6.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R157	07/08/2014	6.74	Call	Bond Future	143.7800	0.1438	300.7200	0.3007	109.153	0	0	0
2013/07/17	R157	07/08/2014	6.76	Call	Bond Future	165.6200	0.1656	322.5600	0.3226	94.759	0	0	0
2013/07/17	R157	07/08/2014	6.75	Call	Bond Future	154.7000	0.1547	311.6400	0.3116	101.448	0	0	0
2013/07/17	R157	07/08/2014	6.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R186	01/08/2013	7.00	Put	Bond Future	8,729.9800	8.7300	8,045.9500	8.0460	(7.835)	0	0	4,100
2013/07/17	R186	01/08/2013	7.20	Call	Bond Future	55.0800	0.0551	71.8300	0.0718	30.410	0	0	6,800
2013/07/17	R186	01/08/2013	7.50	Put	Bond Future	4,010.1000	4.0101	3,410.2800	3.4103	(14.958)	0	0	0
2013/07/17	R186	01/08/2013	8.80	Call	Bond Future	8,170.4400	8.1704	8,847.9500	8.8479	8.292	0	0	0
2013/07/17	R186	01/08/2013	9.00	Call	Bond Future	9,837.8300	9.8378	10,522.7400	10.5227	6.962	0	0	0
2013/07/17	R186	01/08/2013			Bond Future	7.8863	122.6633	7.8132	123.3511	(0.927)	7.8880	7.8880	57,219
2013/07/17	R186	01/08/2013	7.25	Call	Bond Future	76.3300	0.0763	99.4500	0.0995	30.290	0	0	5,315
2013/07/17	R186	01/08/2013	7.80	Call	Bond Future	1,106.7900	1.1068	1,361.4500	1.3615	23.009	0	0	0
2013/07/17	R186	01/08/2013	128.26	Call	Bond Future	113,390.9300	113.3909	114,078.7200	114.0787	0.607	0	0	0
2013/07/17	R186	01/08/2013	6.75	Put	Bond Future	11,334.0900	11.3341	10,646.6700	10.6467	(6.065)	0	0	0
2013/07/17	R186	01/08/2013	7.20	Put	Bond Future	6,731.0600	6.7311	6,060.0200	6.0600	(9.969)	0	0	2,807
2013/07/17	R186	01/08/2013	7.50	Call	Bond Future	313.5900	0.3136	401.5600	0.4016	28.053	0	0	6,800
2013/07/17	R186	01/08/2013	8.00	Call	Bond Future	2,062.3100	2.0623	2,460.0400	2.4600	19.286	0	0	0
2013/07/17	R186	01/08/2013	9.00	Put	Bond Future	4.4800	0.0045	1.6000	0.0016	(64.286)	0	0	0
2013/07/17	R186	01/08/2013	6.50	Call	Bond Future	0.1100	0.0001	0.1300	0.0001	18.182	0	0	500
2013/07/17	R186	01/08/2013	6.80	Call	Bond Future	2.3500	0.0024	2.9700	0.0030	26.383	0	0	0
2013/07/17	R186	01/08/2013	7.80	Put	Bond Future	1,919.5100	1.9195	1,486.3800	1.4864	(22.565)	0	0	20
2013/07/17	R186	01/08/2013	6.50	Put	Bond Future	14,021.0300	14.0210	13,333.2600	13.3333	(4.905)	0	0	0
2013/07/17	R186	01/08/2013	6.75	Call	Bond Future	1.4800	0.0015	1.8500	0.0019	25.000	0	0	1,000

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
2013/07/17	R186	01/08/2013	7.25	Put	Bond Future	6,248.9300	6.2489	5,584.2600	5.5843	(10.637)	0	0	0
2013/07/17	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R186	01/08/2013	7.00	Call	Bond Future	12.7300	0.0127	16.4900	0.0165	29.537	0	0	0
2013/07/17	R186	01/08/2013	8.80	Put	Bond Future	17.8100	0.0178	7.5300	0.0075	(57.720)	0	0	6,800
2013/07/17	R186	01/08/2013	8.00	Put	Bond Future	1,003.9400	1.0039	713.8800	0.7139	(28.892)	0	0	0
2013/07/17	R186	01/08/2013	6.80	Put	Bond Future	10,806.1200	10.8061	10,118.9500	10.1189	(6.359)	0	0	0
2013/07/17	R186	07/11/2013	8.16	Put	Bond Future	3,280.5100	3.2805	2,949.5300	2.9495	(10.089)	0	0	0
2013/07/17	R186	07/11/2013	9.00	Put	Bond Future	1,073.7800	1.0738	922.1000	0.9221	(14.126)	0	0	1,200
2013/07/17	R186	07/11/2013			Bond Future	7.9773	124.3936	7.9014	125.0910	(0.951)	7.9780	7.9780	1,168
2013/07/17	R186	07/11/2013	6.50	Put	Bond Future	15,046.0800	15.0461	14,393.4400	14.3934	(4.338)	0	0	0
2013/07/17	R186	07/11/2013	8.15	Put	Bond Future	3,319.8600	3.3199	2,986.3800	2.9864	(10.045)	0	0	0
2013/07/17	R186	07/11/2013	6.75	Put	Bond Future	12,652.3500	12.6523	12,025.6000	12.0256	(4.954)	0	0	0
2013/07/17	R186	07/11/2013	8.14	Call	Bond Future	4,836.0400	4.8360	5,197.1700	5.1972	7.467	0	0	0
2013/07/17	R186	07/11/2013	8.25	Put	Bond Future	2,942.5800	2.9426	2,634.9500	2.6350	(10.454)	0	0	250
2013/07/17	R186	07/11/2013	8.75	Call	Bond Future	8,325.6000	8.3256	8,825.2000	8.8252	6.001	0	0	0
2013/07/17	R186	07/11/2013	8.00	Call	Bond Future	4,160.3800	4.1604	4,484.7500	4.4848	7.797	0	0	1,000
2013/07/17	R186	07/11/2013	8.15	Call	Bond Future	4,886.2500	4.8863	5,250.1500	5.2501	7.447	0	0	0
2013/07/17	R186	07/11/2013	6.50	Call	Bond Future	394.2300	0.3942	438.9700	0.4390	11.349	0	0	5,290
2013/07/17	R186	07/11/2013	8.16	Call	Bond Future	4,936.7200	4.9367	5,303.1200	5.3031	7.422	0	0	0
2013/07/17	R186	07/11/2013	8.00	Put	Bond Future	3,952.8400	3.9528	3,579.8300	3.5798	(9.437)	0	0	0
2013/07/17	R186	07/11/2013	8.25	Call	Bond Future	5,402.9300	5.4029	5,792.6800	5.7927	7.214	0	0	0
2013/07/17	R186	07/11/2013	8.75	Put	Bond Future	1,534.5300	1.5345	1,336.7500	1.3368	(12.889)	0	0	1,030
2013/07/17	R186	07/11/2013	9.00	Call	Bond Future	9,946.2200	9.9462	10,491.9200	10.4919	5.487	0	0	0
2013/07/17	R186	07/11/2013	6.75	Call	Bond Future	646.9100	0.6469	717.5400	0.7175	10.918	0	0	1,000
2013/07/17	R186	07/11/2013	8.14	Put	Bond Future	3,359.5700	3.3596	3,023.3200	3.0233	(10.009)	0	0	0
2013/07/17	R186	06/02/2014			Bond Future	8.0620	120.7734	7.9834	121.4800	(0.974)	0.0000	0.0000	0
2013/07/17	R186	06/02/2014	7.75	Call	Bond Future	4,041.3100	4.0413	4,326.9600	4.3270	7.068	0	0	0
2013/07/17	R186	06/02/2014	7.74	Put	Bond Future	6,937.1300	6.9371	6,514.3200	6.5143	(6.095)	0	0	0
2013/07/17	R186	06/02/2014	7.76	Put	Bond Future	6,827.2400	6.8272	6,408.2300	6.4082	(6.137)	0	0	0
2013/07/17	R186	06/02/2014	7.75	Put	Bond Future	6,882.0400	6.8820	6,461.1200	6.4611	(6.116)	0	0	0
2013/07/17	R186	06/02/2014	7.76	Call	Bond Future	4,079.0200	4.0790	4,366.5800	4.3666	7.050	0	0	0
2013/07/17	R186	06/02/2014	7.74	Call	Bond Future	4,003.8000	4.0038	4,287.5600	4.2876	7.087	0	0	0
2013/07/17	R186	08/05/2014			Bond Future	8.1500	122.4088	8.0686	123.1248	(0.999)	0.0000	0.0000	0
2013/07/17	R186	08/05/2014	7.09	Put	Bond Future	12,503.8100	12.5038	11,947.4200	11.9474	(4.450)	0	0	0
2013/07/17	R186	08/05/2014	7.10	Call	Bond Future	2,713.7000	2.7137	2,874.6400	2.8746	5.931	0	0	0
2013/07/17	R186	08/05/2014	7.11	Call	Bond Future	2,738.4900	2.7385	2,900.7300	2.9007	5.924	0	0	0
2013/07/17	R186	08/05/2014	7.09	Call	Bond Future	2,689.0600	2.6891	2,848.7200	2.8487	5.937	0	0	0
2013/07/17	R186	08/05/2014	7.11	Put	Bond Future	12,357.8700	12.3579	11,804.0600	11.8041	(4.481)	0	0	0
2013/07/17	R186	08/05/2014	7.10	Put	Bond Future	12,430.7100	12.4307	11,875.6000	11.8756	(4.466)	0	0	0
2013/07/17	R186	07/08/2014	8.31	Call	Bond Future	608.1000	0.6081	1,333.9900	1.3340	119.370	0	0	0
2013/07/17	R186	07/08/2014			Bond Future	8.2388	118.7967	8.1544	119.5226	(1.024)	0.0000	0.0000	0
2013/07/17	R186	07/08/2014	8.29	Call	Bond Future	437.8200	0.4378	1,163.7100	1.1637	165.796	0	0	0
2013/07/17	R186	07/08/2014	8.30	Call	Bond Future	523.0000	0.5230	1,248.8900	1.2489	138.793	0	0	0
2013/07/17	R186	07/08/2014	8.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R186	07/08/2014	8.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R186	07/08/2014	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R197	01/08/2013	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2013/07/17	R197	01/08/2013	295.00	Put	Bond Future	18,542.6200	18.5426	16,671.1600	16.6712	(10.093)	0	0	0
2013/07/17	R197	01/08/2013			Bond Future	276.4574	276.4574	278.3288	278.3288	0.677	0.0000	0.0000	2,546
2013/07/17	R197	01/08/2013	294.99	Put	Bond Future	18,532.6200	18.5326	16,661.1600	16.6612	(10.098)	0	0	0
2013/07/17	R197	01/08/2013	295.01	Put	Bond Future	18,552.6200	18.5526	16,681.1600	16.6812	(10.087)	0	0	0
2013/07/17	R197	01/08/2013	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R197	01/08/2013	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R197	07/11/2013			Bond Future	280.3940	280.3940	282.2920	282.2920	0.677	0.0000	0.0000	0
2013/07/17	R197	07/11/2013	279.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R197	07/11/2013	280.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R197	07/11/2013	280.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R197	07/11/2013	279.99	Call	Bond Future	404.0200	0.4040	2,302.0100	2.3020	469.776	0	0	0
2013/07/17	R197	07/11/2013	280.00	Call	Bond Future	394.0200	0.3940	2,292.0100	2.2920	481.699	0	0	0
2013/07/17	R197	07/11/2013	280.01	Call	Bond Future	384.0200	0.3840	2,282.0100	2.2820	494.242	0	0	0
2013/07/17	R201	01/08/2013			Bond Future	5.3642	105.5177	5.3016	105.6022	(1.167)	0.0000	0.0000	0
2013/07/17	R201	01/08/2013	107.45	Call	Bond Future	68,271.9800	68.2720	68,356.5600	68.3566	0.124	0	0	0
2013/07/17	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R201	07/11/2013	4.79	Put	Bond Future	811.8700	0.8119	746.3600	0.7464	(8.069)	0	0	0
2013/07/17	R201	07/11/2013			Bond Future	5.3805	107.0061	5.3020	107.0918	(1.460)	0.0000	0.0000	0
2013/07/17	R201	07/11/2013	4.80	Put	Bond Future	803.9800	0.8040	738.5600	0.7386	(8.137)	0	0	0
2013/07/17	R201	07/11/2013	4.81	Put	Bond Future	796.1300	0.7961	730.8000	0.7308	(8.206)	0	0	0
2013/07/17	R201	07/11/2013	4.79	Call	Bond Future	165.1800	0.1652	185.3800	0.1854	12.229	0	0	0
2013/07/17	R201	07/11/2013	4.80	Call	Bond Future	168.2900	0.1683	188.5800	0.1886	12.057	0	0	0
2013/07/17	R201	07/11/2013	4.81	Call	Bond Future	171.4400	0.1714	191.8200	0.1918	11.888	0	0	0
2013/07/17	R201	06/02/2014	5.24	Put	Bond Future	495.5700	0.4956	449.3000	0.4493	(9.337)	0	0	0
2013/07/17	R201	06/02/2014			Bond Future	5.3688	104.0342	5.2666	104.1208	(1.903)	0.0000	0.0000	0
2013/07/17	R201	06/02/2014	5.26	Put	Bond Future	486.7400	0.4867	440.6900	0.4407	(9.461)	0	0	0
2013/07/17	R201	06/02/2014	5.24	Call	Bond Future	386.3400	0.3863	426.7000	0.4267	10.447	0	0	0
2013/07/17	R201	06/02/2014	5.25	Put	Bond Future	490.9900	0.4910	444.9800	0.4450	(9.371)	0	0	0
2013/07/17	R201	06/02/2014	5.25	Call	Bond Future	390.2500	0.3902	430.8700	0.4309	10.409	0	0	0
2013/07/17	R201	06/02/2014	5.26	Call	Bond Future	394.4900	0.3945	435.0700	0.4351	10.287	0	0	0
2013/07/17	R201	08/05/2014			Bond Future	5.3330	105.4429	5.1874	105.5306	(2.730)	0.0000	0.0000	0
2013/07/17	R201	08/05/2014	4.75	Call	Bond Future	253.9500	0.2539	286.9000	0.2869	12.975	0	0	0
2013/07/17	R201	08/05/2014	4.76	Call	Bond Future	256.1600	0.2562	289.3000	0.2893	12.937	0	0	0
2013/07/17	R201	08/05/2014	4.74	Call	Bond Future	251.7600	0.2518	284.5100	0.2845	13.008	0	0	0
2013/07/17	R201	08/05/2014	4.76	Put	Bond Future	602.3700	0.6024	547.7300	0.5477	(9.071)	0	0	0
2013/07/17	R201	08/05/2014	4.75	Put	Bond Future	606.2200	0.6062	551.3900	0.5514	(9.045)	0	0	0
2013/07/17	R201	08/05/2014	4.74	Put	Bond Future	610.0900	0.6101	555.0600	0.5551	(9.020)	0	0	0
2013/07/17	R201	07/08/2014	5.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R201	07/08/2014			Bond Future	5.1523	102.4800	4.9061	102.5689	(4.778)	0.0000	0.0000	0
2013/07/17	R201	07/08/2014	5.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R201	07/08/2014	5.31	Call	Bond Future	56.9100	0.0569	145.8900	0.1459	156.352	0	0	0
2013/07/17	R201	07/08/2014	5.29	Call	Bond Future	49.7000	0.0497	138.6800	0.1387	179.034	0	0	0
2013/07/17	R201	07/08/2014	5.30	Call	Bond Future	53.3100	0.0533	142.2900	0.1423	166.911	0	0	0
2013/07/17	R201	07/08/2014	5.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R202	01/08/2013	222.99	Put	Bond Future	16,473.3500	16.4734	16,447.7300	16.4477	(0.156)	0	0	0
2013/07/17	R202	01/08/2013	223.01	Put	Bond Future	16,493.3500	16.4934	16,467.7300	16.4677	(0.155)	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
2013/07/17	R202	01/08/2013			Bond Future	206.5167	206.5167	206.5423	206.5423	0.012	0.0000	0.0000	43,856
2013/07/17	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R202	01/08/2013	223.00	Put	Bond Future	16,483.3500	16.4834	16,457.7300	16.4577	(0.155)	0	0	0
2013/07/17	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R202	07/11/2013	209.01	Call	Bond Future	447.2900	0.4473	473.1100	0.4731	5.773	0	0	0
2013/07/17	R202	07/11/2013			Bond Future	209.4573	209.4573	209.4831	209.4831	0.012	0.0000	0.0000	164
2013/07/17	R202	07/11/2013	208.99	Call	Bond Future	467.2900	0.4673	493.1100	0.4931	5.525	0	0	0
2013/07/17	R202	07/11/2013	209.00	Call	Bond Future	457.2900	0.4573	483.1100	0.4831	5.646	0	0	0
2013/07/17	R202	07/11/2013	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R202	07/11/2013	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R202	07/11/2013	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R203	01/08/2013			Bond Future	6.7302	108.5938	6.6560	108.8655	(1.103)	0.0000	0.0000	3,016
2013/07/17	R203	01/08/2013	109.11	Call	Bond Future	95,380.6200	95.3806	95,652.2800	95.6523	0.285	0	0	0
2013/07/17	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R203	07/11/2013	6.01	Call	Bond Future	362.1500	0.3622	415.7300	0.4157	14.795	0	0	0
2013/07/17	R203	07/11/2013			Bond Future	6.8494	105.9662	6.7691	106.2417	(1.173)	0.0000	0.0000	3,131
2013/07/17	R203	07/11/2013	5.99	Call	Bond Future	348.7700	0.3488	400.4300	0.4004	14.812	0	0	0
2013/07/17	R203	07/11/2013	5.71	Put	Bond Future	4,191.4600	4.1915	3,945.1500	3.9451	(5.876)	0	0	0
2013/07/17	R203	07/11/2013	6.00	Call	Bond Future	355.3300	0.3553	407.9400	0.4079	14.806	0	0	0
2013/07/17	R203	07/11/2013	571.00	Call	Bond Future	103,736.7200	103.7367	104,012.1400	104.0121	0.265	0	0	0
2013/07/17	R203	07/11/2013	5.99	Put	Bond Future	3,341.9600	3.3420	3,118.2000	3.1182	(6.695)	0	0	0
2013/07/17	R203	07/11/2013	6.01	Put	Bond Future	3,284.5000	3.2845	3,062.6600	3.0627	(6.754)	0	0	0
2013/07/17	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R203	07/11/2013	5.71	Call	Bond Future	200.5000	0.2005	229.6100	0.2296	14.519	0	0	15
2013/07/17	R203	07/11/2013	6.00	Put	Bond Future	3,313.0900	3.3131	3,090.2800	3.0903	(6.725)	0	0	0
2013/07/17	R203	06/02/2014			Bond Future	6.9698	107.3889	6.8829	107.6678	(1.247)	0.0000	0.0000	0
2013/07/17	R203	06/02/2014	5.95	Put	Bond Future	3,857.4900	3.8575	3,635.1600	3.6352	(5.764)	0	0	0
2013/07/17	R203	06/02/2014	6.14	Put	Bond Future	3,378.1100	3.3781	3,168.2900	3.1683	(6.211)	0	0	0
2013/07/17	R203	06/02/2014	6.16	Put	Bond Future	3,329.6300	3.3296	3,121.1900	3.1212	(6.260)	0	0	0
2013/07/17	R203	06/02/2014	6.15	Put	Bond Future	3,353.8300	3.3538	3,144.6900	3.1447	(6.236)	0	0	0
2013/07/17	R203	06/02/2014	6.16	Call	Bond Future	694.1400	0.6941	764.6000	0.7646	10.151	0	0	0
2013/07/17	R203	06/02/2014	5.95	Call	Bond Future	525.1700	0.5252	581.7400	0.5817	10.772	0	0	16
2013/07/17	R203	06/02/2014	6.14	Call	Bond Future	676.4900	0.6765	745.5700	0.7456	10.212	0	0	0
2013/07/17	R203	06/02/2014	6.15	Call	Bond Future	685.2800	0.6853	755.0400	0.7550	10.180	0	0	0
2013/07/17	R203	08/05/2014	5.76	Call	Bond Future	566.4100	0.5664	620.1800	0.6202	9.493	0	0	0
2013/07/17	R203	08/05/2014	7.40	Put	Bond Future	1,568.1700	1.5682	1,456.8700	1.4569	(7.097)	0	0	0
2013/07/17	R203	08/05/2014	5.74	Call	Bond Future	554.1300	0.5541	606.9400	0.6069	9.530	0	0	0
2013/07/17	R203	08/05/2014			Bond Future	7.0973	104.6818	7.0029	104.9644	(1.330)	0.0000	0.0000	0
2013/07/17	R203	08/05/2014	5.76	Put	Bond Future	4,662.3900	4.6624	4,433.4900	4.4335	(4.909)	0	0	0
2013/07/17	R203	08/05/2014	5.75	Put	Bond Future	4,687.6100	4.6876	4,458.2200	4.4582	(4.894)	0	0	0
2013/07/17	R203	08/05/2014	5.74	Put	Bond Future	4,712.8700	4.7129	4,483.0100	4.4830	(4.877)	0	0	0
2013/07/17	R203	08/05/2014	7.40	Call	Bond Future	2,468.5200	2.4685	2,639.8900	2.6399	6.942	0	0	16
2013/07/17	R203	08/05/2014	5.75	Call	Bond Future	560.2500	0.5602	613.5300	0.6135	9.510	0	0	0
2013/07/17	R203	07/08/2014	7.30	Call	Bond Future	178.2200	0.1782	464.7400	0.4647	160.768	0	0	0
2013/07/17	R203	07/08/2014			Bond Future	7.2357	106.1177	7.1326	106.4043	(1.424)	0.0000	0.0000	0
2013/07/17	R203	07/08/2014	7.31	Call	Bond Future	205.9000	0.2059	492.4200	0.4924	139.155	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
2013/07/17	R203	07/08/2014	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R203	07/08/2014	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R203	07/08/2014	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R203	07/08/2014	7.29	Call	Bond Future	150.5200	0.1505	437.0400	0.4370	190.353	0	0	0
2013/07/17	R204	01/08/2013			Bond Future	6.9588	105.5956	6.8749	105.9778	(1.206)	0.0000	0.0000	25,172
2013/07/17	R204	01/08/2013	110.75	Call	Bond Future	96,712.1200	96.7121	97,094.3200	97.0943	0.395	0	0	0
2013/07/17	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R204	07/11/2013			Bond Future	7.0653	107.0851	6.9760	107.4726	(1.264)	0.0000	0.0000	0
2013/07/17	R204	07/11/2013	7.00	Put	Bond Future	1,995.2200	1.9952	1,796.0800	1.7961	(9.981)	0	0	1,270
2013/07/17	R204	07/11/2013	6.29	Put	Bond Future	4,043.3000	4.0433	3,748.0800	3.7481	(7.301)	0	0	0
2013/07/17	R204	07/11/2013	6.31	Put	Bond Future	3,974.4300	3.9744	3,681.5600	3.6816	(7.369)	0	0	0
2013/07/17	R204	07/11/2013	6.29	Call	Bond Future	620.4800	0.6205	712.7600	0.7128	14.872	0	0	0
2013/07/17	R204	07/11/2013	6.30	Put	Bond Future	4,008.7900	4.0088	3,714.7400	3.7147	(7.335)	0	0	0
2013/07/17	R204	07/11/2013	7.00	Call	Bond Future	1,712.1300	1.7121	1,900.4900	1.9005	11.002	0	0	0
2013/07/17	R204	07/11/2013	6.30	Call	Bond Future	630.9900	0.6310	724.4400	0.7244	14.810	0	0	0
2013/07/17	R204	07/11/2013	6.31	Call	Bond Future	641.6300	0.6416	736.2600	0.7363	14.748	0	0	0
2013/07/17	R204	06/02/2014	6.39	Call	Bond Future	1,159.3100	1.1593	1,270.7000	1.2707	9.608	0	0	0
2013/07/17	R204	06/02/2014			Bond Future	7.1677	104.4922	7.0728	104.8847	(1.324)	0.0000	0.0000	0
2013/07/17	R204	06/02/2014	6.40	Call	Bond Future	1,172.2400	1.1722	1,284.5700	1.2846	9.583	0	0	0
2013/07/17	R204	06/02/2014	6.41	Call	Bond Future	1,185.2600	1.1853	1,298.5400	1.2985	9.557	0	0	0
2013/07/17	R204	06/02/2014	6.39	Put	Bond Future	4,430.0800	4.4301	4,148.9900	4.1490	(6.345)	0	0	0
2013/07/17	R204	06/02/2014	6.41	Put	Bond Future	4,370.3500	4.3704	4,091.1500	4.0912	(6.389)	0	0	0
2013/07/17	R204	06/02/2014	6.40	Put	Bond Future	4,400.1600	4.4002	4,120.0100	4.1200	(6.367)	0	0	0
2013/07/17	R204	08/05/2014			Bond Future	7.2799	105.9071	7.1787	106.3048	(1.390)	0.0000	0.0000	0
2013/07/17	R204	08/05/2014	6.05	Call	Bond Future	1,038.0300	1.0380	1,126.4400	1.1264	8.517	0	0	0
2013/07/17	R204	08/05/2014	6.06	Call	Bond Future	1,047.7900	1.0478	1,136.8800	1.1369	8.503	0	0	0
2013/07/17	R204	08/05/2014	6.04	Call	Bond Future	1,028.3400	1.0283	1,116.0700	1.1161	8.531	0	0	0
2013/07/17	R204	08/05/2014	6.05	Put	Bond Future	6,003.2900	6.0033	5,693.9200	5.6939	(5.153)	0	0	0
2013/07/17	R204	08/05/2014	6.04	Put	Bond Future	6,035.1500	6.0351	5,725.1000	5.7251	(5.137)	0	0	0
2013/07/17	R204	08/05/2014	6.06	Put	Bond Future	5,971.5100	5.9715	5,662.8200	5.6628	(5.169)	0	0	0
2013/07/17	R204	07/08/2014			Bond Future	7.3984	103.3284	7.2903	103.7317	(1.462)	0.0000	0.0000	0
2013/07/17	R204	07/08/2014	7.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R204	07/08/2014	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R204	07/08/2014	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R204	07/08/2014	7.46	Call	Bond Future	228.6800	0.2287	631.9200	0.6319	176.334	0	0	0
2013/07/17	R204	07/08/2014	7.44	Call	Bond Future	154.4700	0.1545	557.7100	0.5577	261.047	0	0	0
2013/07/17	R204	07/08/2014	7.45	Call	Bond Future	191.5800	0.1916	594.8200	0.5948	210.481	0	0	0
2013/07/17	R206	01/08/2013			Bond Future	5.3671	101.3360	5.3005	101.3653	(1.241)	0.0000	0.0000	0
2013/07/17	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R206	01/08/2013	103.94	Call	Bond Future	30,337.9400	30.3379	30,367.2100	30.3672	0.096	0	0	0
2013/07/17	R206	07/11/2013	4.31	Put	Bond Future	228.0200	0.2280	203.9300	0.2039	(10.565)	0	0	0
2013/07/17	R206	07/11/2013			Bond Future	5.4636	102.7655	5.2977	102.7951	(3.038)	0.0000	0.0000	0
2013/07/17	R206	07/11/2013	4.30	Put	Bond Future	229.4900	0.2295	205.3400	0.2053	(10.523)	0	0	0
2013/07/17	R206	07/11/2013	4.31	Call	Bond Future	21.7000	0.0217	27.2500	0.0273	25.576	0	0	0
2013/07/17	R206	07/11/2013	4.29	Call	Bond Future	21.0600	0.0211	26.4900	0.0265	25.783	0	0	0
2013/07/17	R206	07/11/2013	4.30	Call	Bond Future	21.3800	0.0214	26.8700	0.0269	25.678	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
2013/07/17	R206	07/11/2013	4.29	Put	Bond Future	230.9700	0.2310	206.7600	0.2068	(10.482)	0	0	0
2013/07/17	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R207	01/08/2013			Bond Future	7.2079	100.6403	7.1193	101.0928	(1.230)	0.0000	0.0000	22,835
2013/07/17	R207	01/08/2013	106.18	Call	Bond Future	93,069.1500	93.0692	93,521.6300	93.5216	0.486	0	0	0
2013/07/17	R207	07/11/2013	6.70	Call	Bond Future	907.6200	0.9076	1,037.1700	1.0372	14.274	0	0	0
2013/07/17	R207	07/11/2013			Bond Future	7.3091	102.0600	7.2155	102.5188	(1.280)	0.0000	0.0000	1,508
2013/07/17	R207	07/11/2013	6.71	Call	Bond Future	921.8900	0.9219	1,052.9600	1.0530	14.218	0	0	0
2013/07/17	R207	07/11/2013	6.69	Put	Bond Future	3,978.8400	3.9788	3,648.1400	3.6481	(8.311)	0	0	0
2013/07/17	R207	07/11/2013	6.71	Put	Bond Future	3,905.7500	3.9057	3,578.0700	3.5781	(8.390)	0	0	0
2013/07/17	R207	07/11/2013	6.69	Call	Bond Future	893.5000	0.8935	1,021.5500	1.0216	14.331	0	0	0
2013/07/17	R207	07/11/2013	6.70	Put	Bond Future	3,942.2000	3.9422	3,613.0000	3.6130	(8.351)	0	0	0
2013/07/17	R207	06/02/2014			Bond Future	7.4069	99.7907	7.3085	100.2554	(1.329)	0.0000	0.0000	0
2013/07/17	R207	06/02/2014	6.65	Call	Bond Future	1,279.2100	1.2792	1,405.9700	1.4060	9.909	0	0	0
2013/07/17	R207	06/02/2014	6.64	Put	Bond Future	4,955.7200	4.9557	4,616.6700	4.6167	(6.842)	0	0	0
2013/07/17	R207	06/02/2014	6.66	Put	Bond Future	4,886.4700	4.8865	4,549.6700	4.5497	(6.893)	0	0	0
2013/07/17	R207	06/02/2014	6.65	Put	Bond Future	4,921.0200	4.9210	4,583.1000	4.5831	(6.867)	0	0	0
2013/07/17	R207	06/02/2014	6.66	Call	Bond Future	1,293.8200	1.2938	1,421.7000	1.4217	9.884	0	0	0
2013/07/17	R207	06/02/2014	6.64	Call	Bond Future	1,264.7100	1.2647	1,390.3400	1.3903	9.934	0	0	0
2013/07/17	R207	08/05/2014	6.21	Put	Bond Future	7,251.8400	7.2518	6,878.1000	6.8781	(5.154)	0	0	0
2013/07/17	R207	08/05/2014	6.19	Put	Bond Future	7,327.8700	7.3279	6,952.6000	6.9526	(5.121)	0	0	0
2013/07/17	R207	08/05/2014			Bond Future	7.5150	101.1419	7.4111	101.6129	(1.383)	0.0000	0.0000	0
2013/07/17	R207	08/05/2014	6.20	Put	Bond Future	7,289.8100	7.2898	6,915.3000	6.9153	(5.137)	0	0	0
2013/07/17	R207	08/05/2014	6.20	Call	Bond Future	1,122.2400	1.1222	1,218.7300	1.2187	8.598	0	0	0
2013/07/17	R207	08/05/2014	6.21	Call	Bond Future	1,132.9100	1.1329	1,230.1700	1.2302	8.585	0	0	0
2013/07/17	R207	08/05/2014	6.19	Call	Bond Future	1,111.6400	1.1116	1,207.3700	1.2074	8.612	0	0	0
2013/07/17	R207	07/08/2014	7.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R207	07/08/2014	7.69	Call	Bond Future	267.9000	0.2679	745.3700	0.7454	178.227	0	0	0
2013/07/17	R207	07/08/2014			Bond Future	7.6280	98.8890	7.5182	99.3665	(1.441)	0.0000	0.0000	0
2013/07/17	R207	07/08/2014	7.70	Call	Bond Future	311.0600	0.3111	788.5300	0.7885	153.498	0	0	0
2013/07/17	R207	07/08/2014	7.71	Call	Bond Future	354.2000	0.3542	831.6700	0.8317	134.802	0	0	0
2013/07/17	R207	07/08/2014	7.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R207	07/08/2014	7.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R208	01/08/2013			Bond Future	7.3373	98.9559	7.2589	99.4006	(1.069)	0.0000	0.0000	18,025
2013/07/17	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R208	01/08/2013	101.40	Call	Bond Future	89,911.3900	89.9114	90,356.1600	90.3562	0.495	0	0	0
2013/07/17	R208	07/11/2013			Bond Future	7.4336	96.9558	7.3514	97.4069	(1.106)	0.0000	0.0000	0
2013/07/17	R208	07/11/2013	6.79	Put	Bond Future	4,572.2200	4.5722	4,229.3100	4.2293	(7.500)	0	0	0
2013/07/17	R208	07/11/2013	6.81	Put	Bond Future	4,488.6700	4.4887	4,148.5400	4.1485	(7.578)	0	0	0
2013/07/17	R208	07/11/2013	6.80	Put	Bond Future	4,530.3300	4.5303	4,188.8100	4.1888	(7.539)	0	0	0
2013/07/17	R208	07/11/2013	6.81	Call	Bond Future	1,000.9200	1.0009	1,111.8000	1.1118	11.078	0	0	0
2013/07/17	R208	07/11/2013	7.50	Put	Bond Future	2,155.2400	2.1552	1,923.8100	1.9238	(10.738)	0	0	1,520
2013/07/17	R208	07/11/2013	6.79	Call	Bond Future	970.0600	0.9701	1,078.1600	1.0782	11.144	0	0	0
2013/07/17	R208	07/11/2013	7.50	Call	Bond Future	2,517.8200	2.5178	2,737.4000	2.7374	8.721	0	0	0
2013/07/17	R208	07/11/2013	6.80	Call	Bond Future	985.4000	0.9854	1,094.8900	1.0949	11.111	0	0	0
2013/07/17	R208	06/02/2014	6.74	Put	Bond Future	5,651.5700	5.6516	5,319.6200	5.3196	(5.874)	0	0	0
2013/07/17	R208	06/02/2014			Bond Future	7.5245	98.2576	7.4386	98.7144	(1.142)	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
2013/07/17	R208	06/02/2014	6.75	Put	Bond Future	5,611.1200	5.6111	5,280.8100	5.2808	(5.887)	0	0	0
2013/07/17	R208	06/02/2014	6.76	Put	Bond Future	5,571.3600	5.5714	5,242.1700	5.2422	(5.909)	0	0	0
2013/07/17	R208	06/02/2014	6.74	Call	Bond Future	1,379.2500	1.3793	1,504.1300	1.5041	9.054	0	0	0
2013/07/17	R208	06/02/2014	6.75	Call	Bond Future	1,394.7100	1.3947	1,521.2300	1.5212	9.071	0	0	0
2013/07/17	R208	06/02/2014	6.76	Call	Bond Future	1,410.8200	1.4108	1,538.4600	1.5385	9.047	0	0	0
2013/07/17	R208	08/05/2014	6.31	Call	Bond Future	1,168.2200	1.1682	1,254.2300	1.2542	7.362	0	0	0
2013/07/17	R208	08/05/2014			Bond Future	7.6194	96.1914	7.5294	96.6544	(1.181)	0.0000	0.0000	0
2013/07/17	R208	08/05/2014	6.29	Call	Bond Future	1,145.0700	1.1451	1,229.5800	1.2296	7.380	0	0	0
2013/07/17	R208	08/05/2014	6.31	Put	Bond Future	8,186.4500	8.1864	7,809.5000	7.8095	(4.605)	0	0	0
2013/07/17	R208	08/05/2014	6.30	Put	Bond Future	8,230.8200	8.2308	7,853.1200	7.8531	(4.589)	0	0	0
2013/07/17	R208	08/05/2014	6.29	Put	Bond Future	8,275.3000	8.2753	7,896.8500	7.8968	(4.573)	0	0	0
2013/07/17	R208	08/05/2014	6.30	Call	Bond Future	1,156.6000	1.1566	1,241.8600	1.2419	7.372	0	0	0
2013/07/17	R208	07/08/2014			Bond Future	7.7170	97.5109	7.6227	97.9802	(1.222)	0.0000	0.0000	0
2013/07/17	R208	07/08/2014	7.80	Call	Bond Future	410.8300	0.4108	880.1700	0.8802	114.242	0	0	0
2013/07/17	R208	07/08/2014	7.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R208	07/08/2014	7.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R208	07/08/2014	7.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R208	07/08/2014	7.81	Call	Bond Future	460.1600	0.4602	929.5000	0.9295	101.995	0	0	0
2013/07/17	R208	07/08/2014	7.79	Call	Bond Future	361.4600	0.3615	830.8000	0.8308	129.846	0	0	0
2013/07/17	R209	01/08/2013			Bond Future	8.6558	78.4553	8.5828	79.0430	(0.843)	0.0000	0.0000	19,898
2013/07/17	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R209	01/08/2013	8.00	Put	Bond Future	5,627.7400	5.6277	5,064.5100	5.0645	(10.008)	0	0	2,000
2013/07/17	R209	01/08/2013	79.36	Call	Bond Future	68,506.2100	68.5062	69,093.8400	69.0938	0.858	0	0	0
2013/07/17	R209	01/08/2013	8.00	Call	Bond Future	84.1000	0.0841	108.5000	0.1085	29.013	0	0	0
2013/07/17	R209	07/11/2013	8.80	Put	Bond Future	3,565.9000	3.5659	3,277.7500	3.2777	(8.081)	0	0	0
2013/07/17	R209	07/11/2013	9.50	Put	Bond Future	1,572.9500	1.5729	1,409.4000	1.4094	(10.398)	0	0	980
2013/07/17	R209	07/11/2013			Bond Future	8.7423	76.4177	8.6671	77.0135	(0.860)	0.0000	0.0000	319
2013/07/17	R209	07/11/2013	8.80	Call	Bond Future	4,018.1600	4.0182	4,325.8300	4.3258	7.657	0	0	0
2013/07/17	R209	07/11/2013	9.25	Call	Bond Future	5,976.7800	5.9768	6,367.0100	6.3670	6.529	0	0	0
2013/07/17	R209	07/11/2013	8.81	Call	Bond Future	4,057.8300	4.0578	4,367.4600	4.3675	7.630	0	0	0
2013/07/17	R209	07/11/2013	8.65	Call	Bond Future	3,449.9100	3.4499	3,728.2000	3.7282	8.067	0	0	0
2013/07/17	R209	07/11/2013	8.79	Call	Bond Future	3,978.7000	3.9787	4,284.3900	4.2844	7.683	0	0	0
2013/07/17	R209	07/11/2013	9.40	Call	Bond Future	6,696.2600	6.6963	7,112.3700	7.1124	6.214	0	0	0
2013/07/17	R209	07/11/2013	9.70	Put	Bond Future	1,218.1300	1.2181	1,082.1800	1.0822	(11.161)	0	0	1,520
2013/07/17	R209	07/11/2013	9.25	Put	Bond Future	2,137.9500	2.1379	1,932.3600	1.9324	(9.616)	0	0	1,000
2013/07/17	R209	07/11/2013	8.79	Put	Bond Future	3,604.5200	3.6045	3,314.3900	3.3144	(8.049)	0	0	0
2013/07/17	R209	07/11/2013	9.40	Put	Bond Future	1,781.7100	1.7817	1,602.0000	1.6020	(10.086)	0	0	5,000
2013/07/17	R209	07/11/2013	9.50	Call	Bond Future	7,190.5300	7.1905	7,622.8000	7.6228	6.012	0	0	0
2013/07/17	R209	07/11/2013	9.70	Call	Bond Future	8,208.8300	8.2088	8,668.7000	8.6687	5.602	0	0	0
2013/07/17	R209	07/11/2013	8.65	Put	Bond Future	4,182.2300	4.1822	3,864.7000	3.8647	(7.592)	0	0	4,700
2013/07/17	R209	07/11/2013	8.81	Put	Bond Future	3,527.6100	3.5276	3,241.4200	3.2414	(8.113)	0	0	0
2013/07/17	R209	06/02/2014	8.56	Call	Bond Future	4,097.7800	4.0978	4,363.9400	4.3639	6.495	0	0	0
2013/07/17	R209	06/02/2014	8.54	Call	Bond Future	4,030.9300	4.0309	4,294.0700	4.2941	6.528	0	0	0
2013/07/17	R209	06/02/2014			Bond Future	8.8225	77.4437	8.7452	78.0474	(0.877)	0.0000	0.0000	0
2013/07/17	R209	06/02/2014	8.55	Call	Bond Future	4,064.2900	4.0643	4,328.9400	4.3289	6.512	0	0	0
2013/07/17	R209	06/02/2014	8.54	Put	Bond Future	6,273.1900	6.2732	5,932.6200	5.9326	(5.429)	0	0	0
2013/07/17	R209	06/02/2014	8.56	Put	Bond Future	6,177.9200	6.1779	5,840.3700	5.8404	(5.464)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/07/17	R209	06/02/2014	8.55	Put	Bond Future	6,225.4200	6.2254	5,886.3600	5.8864	(5.446)	0	0	0
2013/07/17	R209	08/05/2014			Bond Future	8.9038	75.3474	8.8242	75.9591	(0.893)	0.0000	0.0000	0
2013/07/17	R209	08/05/2014	7.85	Call	Bond Future	2,744.0400	2.7440	2,924.8700	2.9249	6.590	0	0	0
2013/07/17	R209	08/05/2014	7.86	Call	Bond Future	2,767.0500	2.7670	2,949.0600	2.9491	6.578	0	0	0
2013/07/17	R209	08/05/2014	7.84	Call	Bond Future	2,721.1600	2.7212	2,900.8200	2.9008	6.602	0	0	0
2013/07/17	R209	08/05/2014	7.85	Put	Bond Future	11,518.0600	11.5181	11,087.1500	11.0871	(3.741)	0	0	0
2013/07/17	R209	08/05/2014	7.84	Put	Bond Future	11,585.8400	11.5858	11,153.7600	11.1538	(3.729)	0	0	0
2013/07/17	R209	08/05/2014	7.86	Put	Bond Future	11,450.5500	11.4506	11,020.8200	11.0208	(3.753)	0	0	0
2013/07/17	R209	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R209	07/08/2014			Bond Future	8.9851	76.3809	8.9032	77.0011	(0.911)	0.0000	0.0000	0
2013/07/17	R209	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R209	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R209	07/08/2014	9.06	Call	Bond Future	560.7000	0.5607	1,180.8800	1.1809	110.608	0	0	0
2013/07/17	R209	07/08/2014	9.05	Call	Bond Future	486.2400	0.4862	1,106.4200	1.1064	127.546	0	0	0
2013/07/17	R209	07/08/2014	9.04	Call	Bond Future	411.6600	0.4117	1,031.8400	1.0318	150.653	0	0	0
2013/07/17	R210	01/08/2013	173.01	Put	Bond Future	13,603.4800	13.6035	13,683.7500	13.6838	0.590	0	0	0
2013/07/17	R210	01/08/2013			Bond Future	159.4065	159.4065	159.3263	159.3263	(0.050)	0.0000	0.0000	1,237
2013/07/17	R210	01/08/2013	173.00	Put	Bond Future	13,593.4800	13.5935	13,673.7500	13.6738	0.591	0	0	0
2013/07/17	R210	01/08/2013	172.99	Put	Bond Future	13,583.4800	13.5835	13,663.7500	13.6638	0.591	0	0	0
2013/07/17	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R210	07/11/2013			Bond Future	159.7538	159.7538	159.6724	159.6724	(0.051)	0.0000	0.0000	0
2013/07/17	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R210	07/11/2013	159.99	Put	Bond Future	236.2400	0.2362	317.5800	0.3176	34.431	0	0	0
2013/07/17	R210	07/11/2013	160.01	Put	Bond Future	256.2400	0.2562	337.5800	0.3376	31.744	0	0	0
2013/07/17	R210	07/11/2013	160.00	Put	Bond Future	246.2400	0.2462	327.5800	0.3276	33.033	0	0	0
2013/07/17	R211	01/08/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R211	01/08/2013			Bond Future	128.4127	128.4127	128.4060	128.4060	(0.005)	0.0000	0.0000	522
2013/07/17	R211	01/08/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R211	01/08/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R211	01/08/2013	130.00	Put	Bond Future	1,587.2800	1.5873	1,593.9900	1.5940	0.423	0	0	0
2013/07/17	R211	01/08/2013	129.99	Put	Bond Future	1,577.2800	1.5773	1,583.9900	1.5840	0.425	0	0	0
2013/07/17	R211	01/08/2013	130.01	Put	Bond Future	1,597.2800	1.5973	1,603.9900	1.6040	0.420	0	0	0
2013/07/17	R211	07/11/2013			Bond Future	130.2413	130.2413	130.2344	130.2344	(0.005)	0.0000	0.0000	0
2013/07/17	R211	07/11/2013	130.00	Call	Bond Future	241.2600	0.2413	234.4000	0.2344	(2.843)	0	0	0
2013/07/17	R211	07/11/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R211	07/11/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R211	07/11/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R211	07/11/2013	130.01	Call	Bond Future	231.2600	0.2313	224.4000	0.2244	(2.966)	0	0	0
2013/07/17	R211	07/11/2013	129.99	Call	Bond Future	251.2600	0.2513	244.4000	0.2444	(2.730)	0	0	0
2013/07/17	R212	01/08/2013			Bond Future	131.3616	131.3616	131.3696	131.3696	0.006	0.0000	0.0000	21,791
2013/07/17	R212	01/08/2013	137.99	Put	Bond Future	6,628.4500	6.6285	6,620.4300	6.6204	(0.121)	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
2013/07/17	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R212	01/08/2013	138.01	Put	Bond Future	6,648.4500	6.6485	6,640.4300	6.6404	(0.121)	0	0	0
2013/07/17	R212	01/08/2013	138.00	Put	Bond Future	6,638.4500	6.6385	6,630.4300	6.6304	(0.121)	0	0	0
2013/07/17	R212	07/11/2013	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R212	07/11/2013			Bond Future	133.2321	133.2321	133.2401	133.2401	0.006	0.0000	0.0000	0
2013/07/17	R212	07/11/2013	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R212	07/11/2013	132.99	Call	Bond Future	242.1300	0.2421	250.0800	0.2501	3.283	0	0	0
2013/07/17	R212	07/11/2013	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R212	07/11/2013	133.00	Call	Bond Future	232.1300	0.2321	240.0800	0.2401	3.425	0	0	0
2013/07/17	R212	07/11/2013	133.01	Call	Bond Future	222.1300	0.2221	230.0800	0.2301	3.579	0	0	0
2013/07/17	R213	01/08/2013	91.25	Call	Bond Future	79,238.9900	79.2390	79,840.4000	79.8404	0.759	0	0	0
2013/07/17	R213	01/08/2013			Bond Future	8.4514	89.8540	8.3783	90.4554	(0.865)	0.0000	0.0000	7,971
2013/07/17	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R213	07/11/2013	8.60	Call	Bond Future	4,017.9300	4.0179	4,346.2700	4.3463	8.172	0	0	0
2013/07/17	R213	07/11/2013	8.61	Call	Bond Future	4,058.5200	4.0585	4,389.2900	4.3893	8.150	0	0	0
2013/07/17	R213	07/11/2013			Bond Future	8.5426	87.5847	8.4672	88.1945	(0.883)	0.0000	0.0000	289
2013/07/17	R213	07/11/2013	8.59	Put	Bond Future	3,597.4800	3.5975	3,313.5800	3.3136	(7.892)	0	0	0
2013/07/17	R213	07/11/2013	8.61	Put	Bond Future	3,518.8600	3.5189	3,239.8100	3.2398	(7.930)	0	0	0
2013/07/17	R213	07/11/2013	8.60	Put	Bond Future	3,558.0100	3.5580	3,276.5300	3.2765	(7.911)	0	0	0
2013/07/17	R213	07/11/2013	8.59	Call	Bond Future	3,977.5400	3.9775	4,303.4600	4.3035	8.194	0	0	0
2013/07/17	R213	06/02/2014			Bond Future	8.6288	88.7606	8.5511	89.3784	(0.901)	0.0000	0.0000	0
2013/07/17	R213	06/02/2014	8.29	Put	Bond Future	6,589.3400	6.5893	6,217.7400	6.2177	(5.639)	0	0	0
2013/07/17	R213	06/02/2014	8.31	Put	Bond Future	6,490.1600	6.4902	6,121.6500	6.1216	(5.678)	0	0	0
2013/07/17	R213	06/02/2014	8.29	Call	Bond Future	3,849.1700	3.8492	4,095.3700	4.0954	6.396	0	0	0
2013/07/17	R213	06/02/2014	8.30	Put	Bond Future	6,539.6200	6.5396	6,169.5600	6.1696	(5.659)	0	0	0
2013/07/17	R213	06/02/2014	8.30	Call	Bond Future	3,882.1300	3.8821	4,129.8700	4.1299	6.382	0	0	0
2013/07/17	R213	06/02/2014	8.31	Call	Bond Future	3,915.2400	3.9152	4,164.5300	4.1645	6.367	0	0	0
2013/07/17	R213	08/05/2014	7.65	Put	Bond Future	11,613.0200	11.6130	11,153.2300	11.1532	(3.959)	0	0	0
2013/07/17	R213	08/05/2014			Bond Future	8.7127	86.4239	8.6326	87.0501	(0.919)	0.0000	0.0000	0
2013/07/17	R213	08/05/2014	7.64	Put	Bond Future	11,679.8900	11.6799	11,218.9400	11.2189	(3.947)	0	0	0
2013/07/17	R213	08/05/2014	7.66	Put	Bond Future	11,546.4100	11.5464	11,087.7600	11.0878	(3.972)	0	0	0
2013/07/17	R213	08/05/2014	7.65	Call	Bond Future	2,734.4000	2.7344	2,900.8400	2.9008	6.087	0	0	0
2013/07/17	R213	08/05/2014	7.66	Call	Bond Future	2,757.3700	2.7574	2,924.9500	2.9250	6.078	0	0	0
2013/07/17	R213	08/05/2014	7.64	Call	Bond Future	2,711.5700	2.7116	2,876.8500	2.8769	6.095	0	0	0
2013/07/17	R213	07/08/2014	8.86	Call	Bond Future	471.8300	0.4718	1,106.6300	1.1066	134.540	0	0	0
2013/07/17	R213	07/08/2014			Bond Future	8.7981	87.6093	8.7155	88.2441	(0.938)	0.0000	0.0000	0
2013/07/17	R213	07/08/2014	8.84	Call	Bond Future	319.9000	0.3199	954.7000	0.9547	198.437	0	0	0
2013/07/17	R213	07/08/2014	8.85	Call	Bond Future	395.9100	0.3959	1,030.7100	1.0307	160.339	0	0	0
2013/07/17	R213	07/08/2014	8.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R213	07/08/2014	8.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R213	07/08/2014	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R214	01/08/2013			Bond Future	8.8160	78.9654	8.7430	79.5703	(0.828)	0.0000	0.0000	840
2013/07/17	R214	01/08/2013	84.31	Call	Bond Future	68,517.5300	68.5175	69,122.4400	69.1224	0.883	0	0	0
2013/07/17	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2013/07/17	R214 07/11/2013	7.80	Call	Bond Future	924.0000	0.9240	1,028.1100	1.0281	11.267	0	0	0
2013/07/17	R214 07/11/2013			Bond Future	8.9044	76.7952	8.8291	77.4085	(0.845)	0.0000	0.0000	0
2013/07/17	R214 07/11/2013	7.81	Call	Bond Future	939.2500	0.9392	1,044.7800	1.0448	11.236	0	0	0
2013/07/17	R214 07/11/2013	7.79	Call	Bond Future	908.9300	0.9089	1,011.6300	1.0116	11.299	0	0	0
2013/07/17	R214 07/11/2013	7.81	Put	Bond Future	10,738.1700	10.7382	10,230.4200	10.2304	(4.728)	0	0	0
2013/07/17	R214 07/11/2013	7.80	Put	Bond Future	10,821.8700	10.8219	10,312.7000	10.3127	(4.705)	0	0	0
2013/07/17	R214 07/11/2013	7.79	Put	Bond Future	10,905.9500	10.9060	10,395.3700	10.3954	(4.682)	0	0	0
2013/07/17	R214 06/02/2014			Bond Future	8.9878	77.8262	8.9103	78.4476	(0.862)	0.0000	0.0000	0
2013/07/17	R214 06/02/2014	8.99	Put	Bond Future	0.0000	0.0000	4,931.7100	4.9317	100.000	0	0	0
2013/07/17	R214 06/02/2014	9.01	Put	Bond Future	0.0000	0.0000	4,852.8900	4.8529	100.000	0	0	0
2013/07/17	R214 06/02/2014	8.99	Call	Bond Future	17.6000	0.0176	5,570.7300	5.5707	31551.875	0	0	0
2013/07/17	R214 06/02/2014	9.00	Put	Bond Future	0.0000	0.0000	4,891.8200	4.8918	100.000	0	0	0
2013/07/17	R214 06/02/2014	9.00	Call	Bond Future	97.1600	0.0972	5,610.4000	5.6104	5674.393	0	0	0
2013/07/17	R214 06/02/2014	9.01	Call	Bond Future	176.5700	0.1766	5,650.8800	5.6509	3100.362	0	0	0
2013/07/17	R248 01/08/2013	7.86	Put	Bond Future	12,418.9500	12.4189	11,647.2600	11.6473	(6.214)	0	0	0
2013/07/17	R248 01/08/2013			Bond Future	8.9267	101.8867	8.8535	102.6584	(0.819)	0.0000	0.0000	603
2013/07/17	R248 01/08/2013	7.85	Put	Bond Future	12,548.2500	12.5483	11,776.5600	11.7766	(6.150)	0	0	0
2013/07/17	R248 01/08/2013	7.84	Put	Bond Future	12,677.8000	12.6778	11,906.1100	11.9061	(6.087)	0	0	0
2013/07/17	R248 01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R248 01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R248 01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R248 07/11/2013			Bond Future	9.0190	98.9031	8.9435	99.6856	(0.838)	0.0000	0.0000	0
2013/07/17	R248 07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R248 07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R248 07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R248 07/11/2013	7.86	Put	Bond Future	13,359.7100	13.3597	12,577.2100	12.5772	(5.857)	0	0	0
2013/07/17	R248 07/11/2013	7.85	Put	Bond Future	13,488.7800	13.4888	12,706.2800	12.7063	(5.801)	0	0	0
2013/07/17	R248 07/11/2013	7.84	Put	Bond Future	13,618.1100	13.6181	12,835.6100	12.8356	(5.746)	0	0	0
2013/07/17	R248 06/02/2014	9.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/17	R248 06/02/2014			Bond Future	9.1064	100.2308	9.0285	101.0236	(0.855)	0.0000	0.0000	0
2013/07/17	R248 06/02/2014	9.10	Put	Bond Future	64.6100	0.0646	0.0000	0.0000	(100.000)	0	0	0
2013/07/17	R248 06/02/2014	9.11	Call	Bond Future	36.4700	0.0365	829.2400	0.8292	2173.759	0	0	0
2013/07/17	R248 06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	626.8900	0.6269	100.000	0	0	0
2013/07/17	R248 06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	728.1600	0.7282	100.000	0	0	0
2013/07/17	R248 06/02/2014	9.09	Put	Bond Future	165.8800	0.1659	0.0000	0.0000	(100.000)	0	0	0

Total

339628