



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 21/06/2013 to 21/06/2013

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
2013/06/21	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	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
2013/06/21	2025	01/08/2013			Bond Future	108.2759	108.2759	108.3085	108.3085	0.030	0.0000	0.0000	0
2013/06/21	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	2025	01/08/2013	117.99	Put	Bond Future	9,714.0900	9.7141	9,681.5100	9.6815	(0.335)	0	0	0
2013/06/21	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	2025	01/08/2013	118.00	Put	Bond Future	9,724.0900	9.7241	9,691.5100	9.6915	(0.335)	0	0	0
2013/06/21	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	2025	01/08/2013	118.01	Put	Bond Future	9,734.0900	9.7341	9,701.5100	9.7015	(0.335)	0	0	0
2013/06/21	2038	01/08/2013			Bond Future	102.1233	102.1233	102.1560	102.1560	0.032	0.0000	0.0000	0
2013/06/21	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	2038	01/08/2013	114.99	Put	Bond Future	12,866.6700	12.8667	12,834.0200	12.8340	(0.254)	0	0	0
2013/06/21	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	2038	01/08/2013	115.00	Put	Bond Future	12,876.6700	12.8767	12,844.0200	12.8440	(0.254)	0	0	0
2013/06/21	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	2038	01/08/2013	115.01	Put	Bond Future	12,886.6700	12.8867	12,854.0200	12.8540	(0.253)	0	0	0
2013/06/21	2050	01/08/2013			Bond Future	102.8599	102.8599	103.0165	103.0165	0.152	0.0000	0.0000	122
2013/06/21	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	2050	01/08/2013	118.99	Put	Bond Future	16,130.1400	16.1301	15,973.5500	15.9736	(0.971)	0	0	0
2013/06/21	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	2050	01/08/2013	119.00	Put	Bond Future	16,140.1400	16.1401	15,983.5500	15.9836	(0.970)	0	0	0
2013/06/21	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	2050	01/08/2013	119.01	Put	Bond Future	16,150.1400	16.1501	15,993.5500	15.9936	(0.970)	0	0	0
2013/06/21	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	AL37	01/08/2013			Index Future	394.9250	394.9250	396.2500	396.2500	0.336	0.0000	0.0000	56
2013/06/21	AL37	07/11/2013			Index Future	400.4970	400.4970	401.8410	401.8410	0.336	0.0000	0.0000	0
2013/06/21	AL7T	01/08/2013			Index Future	467.3490	467.3490	469.1140	469.1140	0.378	0.0000	0.0000	1
2013/06/21	AL7T	07/11/2013			Index Future	473.9440	473.9440	475.7330	475.7330	0.377	0.0000	0.0000	0
2013/06/21	ALBI	01/08/2013			Index Future	420.1800	420.1800	421.9280	421.9280	0.416	0.0000	0.0000	738
2013/06/21	ALBI	07/11/2013			Index Future	426.1090	426.1090	427.8820	427.8820	0.416	0.0000	0.0000	85
2013/06/21	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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2013/06/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/06/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	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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2013/06/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/21	EL28	01/08/2013			Bond Future	107.4029	107.4029	107.5030	107.5030	0.093	0.0000	0.0000	0
2013/06/21	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	EL28	01/08/2013	114.99	Put	Bond Future	7,587.0800	7.5871	7,486.9600	7.4870	(1.320)	0	0	0
2013/06/21	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	EL28	01/08/2013	115.00	Put	Bond Future	7,597.0800	7.5971	7,496.9600	7.4970	(1.318)	0	0	0
2013/06/21	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	EL28	01/08/2013	115.01	Put	Bond Future	7,607.0800	7.6071	7,506.9600	7.5070	(1.316)	0	0	0
2013/06/21	ES33	01/08/2013			Bond Future	9.6433	84.0390	9.5710	84.5838	(0.750)	0.0000	0.0000	6,292
2013/06/21	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	ES33	01/08/2013	9.00	Put	Bond Future	5,053.1900	5.0532	4,508.4200	4.5084	(10.781)	0	0	0
2013/06/21	ES33	01/08/2013	91.02	Call	Bond Future	72,987.6800	72.9877	73,532.4500	73.5324	0.746	0	0	0
2013/06/21	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	ES33	07/11/2013			Bond Future	9.7708	81.4436	9.6959	81.9960	(0.766)	0.0000	0.0000	0
2013/06/21	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	ES33	07/11/2013	8.49	Put	Bond Future	10,320.6300	10.3206	9,768.2500	9.7683	(5.352)	0	0	0
2013/06/21	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	ES33	07/11/2013	8.50	Put	Bond Future	10,232.3500	10.2324	9,679.9700	9.6800	(5.398)	0	0	0
2013/06/21	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	ES33	07/11/2013	8.51	Put	Bond Future	10,144.2000	10.1442	9,591.8200	9.5918	(5.445)	0	0	0
2013/06/21	GOVI	01/08/2013			GOVI	419.5150	419.5150	421.2040	421.2040	0.403	0.0000	0.0000	391
2013/06/21	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	GOVI	01/08/2013	445.99	Put	GOVI	264,750.0000	26.4750	247,860.0000	24.7860	(6.380)	0	0	0
2013/06/21	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	GOVI	01/08/2013	446.00	Put	GOVI	264,850.0000	26.4850	247,960.0000	24.7960	(6.377)	0	0	0
2013/06/21	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	GOVI	01/08/2013	446.01	Put	GOVI	264,950.0000	26.4950	248,060.0000	24.8060	(6.375)	0	0	0
2013/06/21	GOVI	07/11/2013			GOVI	425.4350	425.4350	427.1480	427.1480	0.403	0.0000	0.0000	0
2013/06/21	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	GOVI	07/11/2013	445.99	Put	GOVI	205,550.0000	20.5550	188,420.0000	18.8420	(8.334)	0	0	0
2013/06/21	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	GOVI	07/11/2013	446.00	Put	GOVI	205,650.0000	20.5650	188,520.0000	18.8520	(8.330)	0	0	0
2013/06/21	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	GOVI	07/11/2013	446.01	Put	GOVI	205,750.0000	20.5750	188,620.0000	18.8620	(8.326)	0	0	0
2013/06/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/06/21	IGOV	01/08/2013			Index Future	193.3530	193.3530	193.2920	193.2920	(0.032)	0.0000	0.0000	1,051
2013/06/21	IGOV	07/11/2013			Index Future	196.1070	196.1070	196.0450	196.0450	(0.032)	0.0000	0.0000	7
2013/06/21	ILBI	01/08/2013			Index Future	540.9950	540.9950	540.9950	540.9950	0.000	0.0000	0.0000	186
2013/06/21	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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2013/06/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/06/21	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/06/21	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/06/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/06/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/06/21	JBAF	17/07/2013			Jibar Tradeable Future	5.1900	94.8100	5.2200	94.7800	0.578	0.0000	0.0000	0
2013/06/21	JBAF	21/08/2013			Jibar Tradeable Future	5.2600	94.7400	5.2400	94.7600	(0.380)	0.0000	0.0000	0
2013/06/21	JBAF	18/09/2013			Jibar Tradeable Future	5.2900	94.7100	5.3000	94.7000	0.189	0.0000	0.0000	700
2013/06/21	JBAF	16/10/2013			Jibar Tradeable Future	5.4800	94.5200	5.4000	94.6000	(1.460)	0.0000	0.0000	0
2013/06/21	JBAF	20/11/2013			Jibar Tradeable Future	5.5700	94.4300	5.4800	94.5200	(1.616)	0.0000	0.0000	0
2013/06/21	JBAF	18/12/2013			Jibar Tradeable Future	5.7600	94.2400	5.6400	94.3600	(2.083)	0.0000	0.0000	1,500
2013/06/21	JBAF	15/01/2014			Jibar Tradeable Future	5.6500	94.3500	5.6500	94.3500	0.000	0.0000	0.0000	0
2013/06/21	JBAF	19/03/2014			Jibar Tradeable Future	6.2300	93.7700	6.1100	93.8900	(1.926)	0.0000	0.0000	400
2013/06/21	JBAF	18/06/2014			Jibar Tradeable Future	6.5600	93.4400	6.4100	93.5900	(2.287)	0.0000	0.0000	1,000
2013/06/21	JBAF	17/09/2014			Jibar Tradeable Future	6.8600	93.1400	6.7300	93.2700	(1.895)	0.0000	0.0000	0
2013/06/21	JBAF	17/12/2014			Jibar Tradeable Future	7.1500	92.8500	7.0100	92.9900	(1.958)	0.0000	0.0000	0
2013/06/21	JBAF	18/03/2015			Jibar Tradeable Future	7.4200	92.5800	7.2800	92.7200	(1.887)	0.0000	0.0000	250
2013/06/21	R023	01/08/2013			Bond Future	7.9961	101.7153	7.9289	102.1558	(0.841)	0.0000	0.0000	9,547
2013/06/21	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R023	01/08/2013	7.29	Put	Bond Future	4,754.5600	4.7546	4,314.0700	4.3141	(9.265)	0	0	0
2013/06/21	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R023	01/08/2013	7.30	Put	Bond Future	4,685.1900	4.6852	4,244.7000	4.2447	(9.402)	0	0	0
2013/06/21	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R023	01/08/2013	7.31	Put	Bond Future	4,615.8800	4.6159	4,175.3900	4.1754	(9.543)	0	0	0
2013/06/21	R023	07/11/2013			Bond Future	8.1085	99.2348	8.0383	99.6815	(0.865)	0.0000	0.0000	0
2013/06/21	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R023	07/11/2013	6.49	Put	Bond Future	11,007.3500	11.0073	10,560.6400	10.5606	(4.058)	0	0	0
2013/06/21	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R023	07/11/2013	6.50	Put	Bond Future	10,934.6200	10.9346	10,487.9100	10.4879	(4.085)	0	0	0
2013/06/21	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R023	07/11/2013	6.51	Put	Bond Future	10,861.9400	10.8619	10,415.2300	10.4152	(4.113)	0	0	0
2013/06/21	R157	01/08/2013			Bond Future	6.5290	118.7918	6.4848	118.8853	(0.678)	0.0000	0.0000	23,011
2013/06/21	R157	01/08/2013	116.11	Call	Bond Future	89,336.2100	89.3362	89,429.6700	89.4297	0.105	0	0	0
2013/06/21	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R157	07/11/2013			Bond Future	6.7359	113.6617	6.6843	113.7565	(0.766)	0.0000	0.0000	0
2013/06/21	R157	07/11/2013	5.59	Call	Bond Future	133.1200	0.1331	145.0900	0.1451	8.992	0	0	0
2013/06/21	R157	07/11/2013	5.59	Put	Bond Future	2,263.2000	2.2632	2,180.4300	2.1804	(3.657)	0	0	0
2013/06/21	R157	07/11/2013	5.60	Call	Bond Future	135.8100	0.1358	147.9900	0.1480	8.968	0	0	0
2013/06/21	R157	07/11/2013	5.60	Put	Bond Future	2,247.0700	2.2471	2,164.5100	2.1645	(3.674)	0	0	0
2013/06/21	R157	07/11/2013	5.61	Call	Bond Future	138.5500	0.1386	150.9300	0.1509	8.935	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
2013/06/21	R157	07/11/2013	5.61	Put	Bond Future	2,230.9900	2.2310	2,148.6300	2.1486	(3.692)	0	0	0
2013/06/21	R157	06/02/2014			Bond Future	6.9765	115.1899	6.9157	115.2858	(0.871)	0.0000	0.0000	0
2013/06/21	R157	06/02/2014	5.66	Call	Bond Future	196.8400	0.1968	212.5300	0.2125	7.971	0	0	0
2013/06/21	R157	06/02/2014	5.66	Put	Bond Future	2,301.2700	2.3013	2,221.0500	2.2210	(3.486)	0	0	0
2013/06/21	R157	06/02/2014	5.64	Call	Bond Future	191.5200	0.1915	206.8600	0.2069	8.010	0	0	0
2013/06/21	R157	06/02/2014	5.64	Put	Bond Future	2,328.3400	2.3283	2,247.7700	2.2478	(3.460)	0	0	0
2013/06/21	R157	06/02/2014	5.65	Call	Bond Future	194.1600	0.1942	209.6800	0.2097	7.993	0	0	0
2013/06/21	R157	06/02/2014	5.65	Put	Bond Future	2,314.7800	2.3148	2,234.3900	2.2344	(3.473)	0	0	0
2013/06/21	R157	08/05/2014			Bond Future	7.2818	109.9406	7.2086	110.0378	(1.006)	0.0000	0.0000	0
2013/06/21	R157	08/05/2014	5.21	Call	Bond Future	118.7500	0.1188	129.2200	0.1292	8.817	0	0	0
2013/06/21	R157	08/05/2014	5.21	Put	Bond Future	2,918.1800	2.9182	2,831.4300	2.8314	(2.973)	0	0	0
2013/06/21	R157	08/05/2014	5.19	Call	Bond Future	115.8500	0.1159	126.0900	0.1261	8.839	0	0	0
2013/06/21	R157	08/05/2014	5.19	Put	Bond Future	2,942.8000	2.9428	2,855.8200	2.8558	(2.956)	0	0	0
2013/06/21	R157	08/05/2014	5.20	Call	Bond Future	117.2900	0.1173	127.6500	0.1277	8.833	0	0	0
2013/06/21	R157	08/05/2014	5.20	Put	Bond Future	2,930.4800	2.9305	2,843.6200	2.8436	(2.964)	0	0	0
2013/06/21	R186	01/08/2013			Bond Future	8.3045	118.8329	8.2526	119.2986	(0.624)	0.0000	0.0000	59,181
2013/06/21	R186	01/08/2013	7.20	Call	Bond Future	55.4500	0.0554	65.2900	0.0653	17.746	0	0	6,800
2013/06/21	R186	01/08/2013	7.20	Put	Bond Future	10,561.8400	10.5618	10,106.0100	10.1060	(4.316)	0	0	2,957
2013/06/21	R186	01/08/2013	7.25	Call	Bond Future	70.1400	0.0701	82.3800	0.0824	17.451	0	0	5,315
2013/06/21	R186	01/08/2013	7.25	Put	Bond Future	10,073.1500	10.0732	9,619.7200	9.6197	(4.501)	0	0	0
2013/06/21	R186	01/08/2013	7.80	Call	Bond Future	582.7200	0.5827	663.1300	0.6631	13.799	0	0	0
2013/06/21	R186	01/08/2013	7.80	Put	Bond Future	5,225.8500	5.2259	4,840.5900	4.8406	(7.372)	0	0	20
2013/06/21	R186	01/08/2013	8.00	Call	Bond Future	1,039.8700	1.0399	1,168.5600	1.1686	12.376	0	0	0
2013/06/21	R186	01/08/2013	8.00	Put	Bond Future	3,811.9100	3.8119	3,474.9300	3.4749	(8.840)	0	0	0
2013/06/21	R186	01/08/2013	7.00	Call	Bond Future	20.0100	0.0200	23.7700	0.0238	18.791	0	0	0
2013/06/21	R186	01/08/2013	7.00	Put	Bond Future	12,567.6700	12.5677	12,105.7600	12.1058	(3.675)	0	0	4,100
2013/06/21	R186	01/08/2013	9.00	Call	Bond Future	6,365.2300	6.3652	6,762.6000	6.7626	6.243	0	0	0
2013/06/21	R186	01/08/2013	9.00	Put	Bond Future	362.2900	0.3623	293.9900	0.2940	(18.852)	0	0	0
2013/06/21	R186	01/08/2013	128.26	Call	Bond Future	109,560.5200	109.5605	110,026.1900	110.0262	0.425	0	0	0
2013/06/21	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R186	01/08/2013	7.50	Call	Bond Future	203.8400	0.2038	236.1900	0.2362	15.870	0	0	6,800
2013/06/21	R186	01/08/2013	7.50	Put	Bond Future	7,730.7600	7.7308	7,297.4400	7.2974	(5.605)	0	0	0
2013/06/21	R186	01/08/2013	6.75	Call	Bond Future	4.9400	0.0049	5.9000	0.0059	19.433	0	0	1,000
2013/06/21	R186	01/08/2013	6.75	Put	Bond Future	15,167.9600	15.1680	14,703.2500	14.7033	(3.064)	0	0	0
2013/06/21	R186	01/08/2013	6.80	Call	Bond Future	6.6300	0.0066	7.9200	0.0079	19.457	0	0	0
2013/06/21	R186	01/08/2013	6.80	Put	Bond Future	14,640.8100	14.6408	14,176.4300	14.1764	(3.172)	0	0	100
2013/06/21	R186	01/08/2013	8.80	Call	Bond Future	4,969.8300	4.9698	5,328.1500	5.3282	7.210	0	0	0
2013/06/21	R186	01/08/2013	8.80	Put	Bond Future	647.6100	0.6476	540.2600	0.5403	(16.576)	0	0	6,800
2013/06/21	R186	01/08/2013	6.50	Call	Bond Future	1.0100	0.0010	1.2100	0.0012	19.802	0	0	500
2013/06/21	R186	01/08/2013	6.50	Put	Bond Future	17,852.3400	17.8523	17,386.8700	17.3869	(2.607)	0	0	0
2013/06/21	R186	07/11/2013			Bond Future	8.4115	120.5097	8.3576	120.9819	(0.640)	0.0000	0.0000	540
2013/06/21	R186	07/11/2013	6.50	Call	Bond Future	188.7900	0.1888	208.2400	0.2082	10.302	0	0	5,290
2013/06/21	R186	07/11/2013	6.50	Put	Bond Future	18,724.5400	18.7245	18,271.8200	18.2718	(2.418)	0	0	0
2013/06/21	R186	07/11/2013	6.75	Call	Bond Future	322.2800	0.3223	353.5100	0.3535	9.690	0	0	1,000
2013/06/21	R186	07/11/2013	6.75	Put	Bond Future	16,211.6200	16.2116	15,770.6800	15.7707	(2.720)	0	0	0
2013/06/21	R186	07/11/2013	8.00	Call	Bond Future	2,550.2600	2.5503	2,718.4600	2.7185	6.595	0	0	1,000
2013/06/21	R186	07/11/2013	8.00	Put	Bond Future	6,226.6200	6.2266	5,922.6500	5.9226	(4.882)	0	0	0

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2013/06/21	R186	07/11/2013	8.15	Call	Bond Future	3,065.1500	3.0651	3,256.9200	3.2569	6.256	0	0	0
2013/06/21	R186	07/11/2013	8.15	Put	Bond Future	5,382.6600	5.3827	5,102.2600	5.1023	(5.209)	0	0	0
2013/06/21	R186	07/11/2013	8.16	Call	Bond Future	3,101.6400	3.1016	3,295.0000	3.2950	6.234	0	0	0
2013/06/21	R186	07/11/2013	8.16	Put	Bond Future	5,329.3300	5.3293	5,050.5200	5.0505	(5.232)	0	0	0
2013/06/21	R186	07/11/2013	8.75	Call	Bond Future	5,732.5900	5.7326	6,018.8700	6.0189	4.994	0	0	0
2013/06/21	R186	07/11/2013	8.75	Put	Bond Future	2,825.4200	2.8254	2,639.5300	2.6395	(6.579)	0	0	1,030
2013/06/21	R186	07/11/2013	9.00	Call	Bond Future	7,084.1900	7.0842	7,405.9200	7.4059	4.542	0	0	0
2013/06/21	R186	07/11/2013	9.00	Put	Bond Future	2,095.6500	2.0956	1,945.2100	1.9452	(7.179)	0	0	1,200
2013/06/21	R186	07/11/2013	8.14	Call	Bond Future	3,028.9200	3.0289	3,219.1000	3.2191	6.279	0	0	0
2013/06/21	R186	07/11/2013	8.14	Put	Bond Future	5,436.3500	5.4363	5,154.3600	5.1544	(5.187)	0	0	0
2013/06/21	R186	06/02/2014			Bond Future	8.5116	116.8396	8.4558	117.3180	(0.656)	0.0000	0.0000	0
2013/06/21	R186	06/02/2014	7.75	Call	Bond Future	2,466.9800	2.4670	2,613.1100	2.6131	5.923	0	0	0
2013/06/21	R186	06/02/2014	7.75	Put	Bond Future	9,241.5900	9.2416	8,909.2700	8.9093	(3.596)	0	0	0
2013/06/21	R186	06/02/2014	7.76	Call	Bond Future	2,494.1700	2.4942	2,641.4900	2.6415	5.907	0	0	0
2013/06/21	R186	06/02/2014	7.76	Put	Bond Future	9,176.2700	9.1763	8,845.1400	8.8451	(3.609)	0	0	0
2013/06/21	R186	06/02/2014	7.74	Call	Bond Future	2,439.9900	2.4400	2,584.9300	2.5849	5.940	0	0	0
2013/06/21	R186	06/02/2014	7.74	Put	Bond Future	9,307.2000	9.3072	8,973.6900	8.9737	(3.583)	0	0	0
2013/06/21	R186	08/05/2014			Bond Future	8.6162	118.4218	8.5583	118.9067	(0.672)	0.0000	0.0000	0
2013/06/21	R186	08/05/2014	7.10	Call	Bond Future	1,531.8000	1.5318	1,625.1000	1.6251	6.091	0	0	0
2013/06/21	R186	08/05/2014	7.10	Put	Bond Future	15,235.7600	15.2358	14,844.1300	14.8441	(2.570)	0	0	0
2013/06/21	R186	08/05/2014	7.11	Call	Bond Future	1,548.3300	1.5483	1,642.4400	1.6424	6.078	0	0	0
2013/06/21	R186	08/05/2014	7.11	Put	Bond Future	15,154.6600	15.1547	14,763.8400	14.7638	(2.579)	0	0	0
2013/06/21	R186	08/05/2014	7.09	Call	Bond Future	1,515.4000	1.5154	1,607.8900	1.6079	6.103	0	0	0
2013/06/21	R186	08/05/2014	7.09	Put	Bond Future	15,317.1000	15.3171	14,924.6600	14.9247	(2.562)	0	0	0
2013/06/21	R197	01/08/2013			Bond Future	280.5229	280.5229	278.2506	278.2506	(0.810)	0.0000	0.0000	2,546
2013/06/21	R197	01/08/2013	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R197	01/08/2013	294.99	Put	Bond Future	14,467.1400	14.4671	16,739.4500	16.7394	15.707	0	0	0
2013/06/21	R197	01/08/2013	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R197	01/08/2013	295.00	Put	Bond Future	14,477.1400	14.4771	16,749.4500	16.7494	15.696	0	0	0
2013/06/21	R197	01/08/2013	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R197	01/08/2013	295.01	Put	Bond Future	14,487.1400	14.4871	16,759.4500	16.7594	15.685	0	0	0
2013/06/21	R201	01/08/2013			Bond Future	5.9415	104.7422	5.9836	104.6860	0.708	0.0000	0.0000	0
2013/06/21	R201	01/08/2013	107.45	Call	Bond Future	67,496.5000	67.4965	67,440.3500	67.4403	(0.083)	0	0	0
2013/06/21	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R201	07/11/2013			Bond Future	6.1056	106.2202	6.1585	106.1632	0.866	0.0000	0.0000	0
2013/06/21	R201	07/11/2013	4.79	Call	Bond Future	45.2900	0.0453	39.7300	0.0397	(12.276)	0	0	0
2013/06/21	R201	07/11/2013	4.79	Put	Bond Future	1,477.9100	1.4779	1,529.3400	1.5293	3.480	0	0	0
2013/06/21	R201	07/11/2013	4.80	Call	Bond Future	46.2900	0.0463	40.6300	0.0406	(12.227)	0	0	0
2013/06/21	R201	07/11/2013	4.80	Put	Bond Future	1,467.9100	1.4679	1,519.2400	1.5192	3.497	0	0	0
2013/06/21	R201	07/11/2013	4.81	Call	Bond Future	47.3100	0.0473	41.5400	0.0415	(12.196)	0	0	0
2013/06/21	R201	07/11/2013	4.81	Put	Bond Future	1,457.9300	1.4579	1,509.1500	1.5091	3.513	0	0	0
2013/06/21	R201	06/02/2014			Bond Future	6.3122	103.2396	6.3813	103.1818	1.095	0.0000	0.0000	0
2013/06/21	R201	06/02/2014	5.26	Call	Bond Future	137.3300	0.1373	124.5700	0.1246	(9.291)	0	0	0
2013/06/21	R201	06/02/2014	5.26	Put	Bond Future	1,024.2100	1.0242	1,069.2700	1.0693	4.399	0	0	0
2013/06/21	R201	06/02/2014	5.24	Call	Bond Future	133.5100	0.1335	121.0200	0.1210	(9.355)	0	0	0
2013/06/21	R201	06/02/2014	5.24	Put	Bond Future	1,037.3700	1.0374	1,082.7000	1.0827	4.370	0	0	0

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2013/06/21	R201	06/02/2014	5.25	Call	Bond Future	135.2900	0.1353	122.6700	0.1227	(9.328)	0	0	0
2013/06/21	R201	06/02/2014	5.25	Put	Bond Future	1,030.6600	1.0307	1,075.8600	1.0759	4.386	0	0	0
2013/06/21	R201	08/05/2014			Bond Future	6.6794	104.6376	6.7782	104.5790	1.479	0.0000	0.0000	0
2013/06/21	R201	08/05/2014	4.76	Call	Bond Future	76.3500	0.0763	68.0600	0.0681	(10.858)	0	0	0
2013/06/21	R201	08/05/2014	4.76	Put	Bond Future	1,227.7700	1.2278	1,278.1000	1.2781	4.099	0	0	0
2013/06/21	R201	08/05/2014	4.74	Call	Bond Future	74.6800	0.0747	66.5400	0.0665	(10.900)	0	0	0
2013/06/21	R201	08/05/2014	4.74	Put	Bond Future	1,238.2200	1.2382	1,288.7000	1.2887	4.077	0	0	0
2013/06/21	R201	08/05/2014	4.75	Call	Bond Future	75.5100	0.0755	67.3000	0.0673	(10.873)	0	0	0
2013/06/21	R201	08/05/2014	4.75	Put	Bond Future	1,232.9900	1.2330	1,283.4000	1.2834	4.088	0	0	0
2013/06/21	R202	01/08/2013			Bond Future	201.6419	201.6419	201.7047	201.7047	0.031	0.0000	0.0000	44,020
2013/06/21	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R202	01/08/2013	222.99	Put	Bond Future	21,348.0700	21.3481	21,285.2600	21.2853	(0.294)	0	0	0
2013/06/21	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R202	01/08/2013	223.00	Put	Bond Future	21,358.0700	21.3581	21,295.2600	21.2953	(0.294)	0	0	0
2013/06/21	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R202	01/08/2013	223.01	Put	Bond Future	21,368.0700	21.3681	21,305.2600	21.3053	(0.294)	0	0	0
2013/06/21	R203	01/08/2013			Bond Future	7.3310	106.4257	7.2416	106.7447	(1.219)	0.0000	0.0000	4,182
2013/06/21	R203	01/08/2013	109.11	Call	Bond Future	93,212.5300	93.2125	93,531.5300	93.5315	0.342	0	0	0
2013/06/21	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R203	07/11/2013			Bond Future	7.5000	103.7681	7.4032	104.0915	(1.291)	0.0000	0.0000	0
2013/06/21	R203	07/11/2013	5.71	Call	Bond Future	52.4400	0.0524	65.2400	0.0652	24.409	0	0	15
2013/06/21	R203	07/11/2013	5.71	Put	Bond Future	6,241.5900	6.2416	5,930.9300	5.9309	(4.977)	0	0	0
2013/06/21	R203	07/11/2013	5.99	Call	Bond Future	101.8400	0.1018	124.5200	0.1245	22.270	0	0	0
2013/06/21	R203	07/11/2013	5.99	Put	Bond Future	5,293.2200	5.2932	4,992.4400	4.9924	(5.682)	0	0	0
2013/06/21	R203	07/11/2013	6.00	Call	Bond Future	104.1600	0.1042	127.2800	0.1273	22.197	0	0	0
2013/06/21	R203	07/11/2013	6.00	Put	Bond Future	5,260.1100	5.2601	4,959.7700	4.9598	(5.710)	0	0	0
2013/06/21	R203	07/11/2013	6.01	Call	Bond Future	106.5300	0.1065	130.0900	0.1301	22.116	0	0	0
2013/06/21	R203	07/11/2013	6.01	Put	Bond Future	5,227.0700	5.2271	4,927.1700	4.9272	(5.737)	0	0	0
2013/06/21	R203	07/11/2013	571.00	Call	Bond Future	101,538.5300	101.5385	101,861.9900	101.8620	0.319	0	0	0
2013/06/21	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R203	06/02/2014			Bond Future	7.6736	105.1631	7.5687	105.4909	(1.366)	0.0000	0.0000	0
2013/06/21	R203	06/02/2014	6.16	Call	Bond Future	269.6400	0.2696	313.3700	0.3134	16.218	0	0	0
2013/06/21	R203	06/02/2014	6.16	Put	Bond Future	5,130.9500	5.1310	4,846.9100	4.8469	(5.536)	0	0	0
2013/06/21	R203	06/02/2014	5.95	Call	Bond Future	194.6000	0.1946	228.0500	0.2280	17.189	0	0	16
2013/06/21	R203	06/02/2014	5.95	Put	Bond Future	5,752.7400	5.7527	5,458.4200	5.4584	(5.116)	0	0	0
2013/06/21	R203	06/02/2014	6.14	Call	Bond Future	261.6200	0.2616	304.2700	0.3043	16.302	0	0	0
2013/06/21	R203	06/02/2014	6.14	Put	Bond Future	5,189.0600	5.1891	4,903.9400	4.9039	(5.495)	0	0	0
2013/06/21	R203	06/02/2014	6.15	Call	Bond Future	265.6000	0.2656	308.7900	0.3088	16.261	0	0	0
2013/06/21	R203	06/02/2014	6.15	Put	Bond Future	5,159.9700	5.1600	4,875.3900	4.8754	(5.515)	0	0	0
2013/06/21	R203	08/05/2014			Bond Future	7.8620	102.4260	7.7480	102.7582	(1.449)	0.0000	0.0000	0
2013/06/21	R203	08/05/2014	5.76	Call	Bond Future	226.2100	0.2262	260.7400	0.2607	15.265	0	0	0
2013/06/21	R203	08/05/2014	5.76	Put	Bond Future	6,577.9400	6.5779	6,280.2900	6.2803	(4.525)	0	0	0
2013/06/21	R203	08/05/2014	7.40	Call	Bond Future	1,350.5300	1.3505	1,484.8700	1.4849	9.947	0	0	16
2013/06/21	R203	08/05/2014	7.40	Put	Bond Future	2,705.9300	2.7059	2,508.0900	2.5081	(7.311)	0	0	0
2013/06/21	R203	08/05/2014	5.74	Call	Bond Future	220.3800	0.2204	254.1700	0.2542	15.333	0	0	0
2013/06/21	R203	08/05/2014	5.74	Put	Bond Future	6,634.8700	6.6349	6,336.4800	6.3365	(4.497)	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
2013/06/21	R203	08/05/2014	5.75	Call	Bond Future	223.2800	0.2233	257.4400	0.2574	15.299	0	0	0
2013/06/21	R203	08/05/2014	5.75	Put	Bond Future	6,606.3900	6.6064	6,308.3700	6.3084	(4.511)	0	0	0
2013/06/21	R204	01/08/2013			Bond Future	7.5126	103.1148	7.4240	103.5067	(1.179)	0.0000	0.0000	25,172
2013/06/21	R204	01/08/2013	110.75	Call	Bond Future	94,231.2600	94.2313	94,623.1800	94.6232	0.416	0	0	0
2013/06/21	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R204	07/11/2013			Bond Future	7.6552	104.5698	7.5609	104.9672	(1.233)	0.0000	0.0000	0
2013/06/21	R204	07/11/2013	6.29	Call	Bond Future	217.7900	0.2178	258.9300	0.2589	18.890	0	0	0
2013/06/21	R204	07/11/2013	6.29	Put	Bond Future	6,155.9700	6.1560	5,799.7100	5.7997	(5.787)	0	0	0
2013/06/21	R204	07/11/2013	6.30	Call	Bond Future	222.3800	0.2224	264.2200	0.2642	18.815	0	0	0
2013/06/21	R204	07/11/2013	6.30	Put	Bond Future	6,115.5400	6.1155	5,759.9800	5.7600	(5.814)	0	0	0
2013/06/21	R204	07/11/2013	6.31	Call	Bond Future	227.0500	0.2270	269.6100	0.2696	18.745	0	0	0
2013/06/21	R204	07/11/2013	6.31	Put	Bond Future	6,075.2100	6.0752	5,720.3700	5.7204	(5.841)	0	0	0
2013/06/21	R204	07/11/2013	7.00	Call	Bond Future	776.2900	0.7763	887.7600	0.8878	14.359	0	0	0
2013/06/21	R204	07/11/2013	7.00	Put	Bond Future	3,574.7400	3.5747	3,288.8100	3.2888	(7.999)	0	0	1,270
2013/06/21	R204	06/02/2014			Bond Future	7.7946	101.9449	7.6942	102.3476	(1.288)	0.0000	0.0000	0
2013/06/21	R204	06/02/2014	6.40	Call	Bond Future	483.6800	0.4837	550.8900	0.5509	13.896	0	0	0
2013/06/21	R204	06/02/2014	6.40	Put	Bond Future	6,258.9100	6.2589	5,923.4600	5.9235	(5.360)	0	0	0
2013/06/21	R204	06/02/2014	6.41	Call	Bond Future	490.2500	0.4902	558.1900	0.5582	13.858	0	0	0
2013/06/21	R204	06/02/2014	6.41	Put	Bond Future	6,222.6500	6.2226	5,887.9300	5.8879	(5.379)	0	0	0
2013/06/21	R204	06/02/2014	6.39	Call	Bond Future	477.1800	0.4772	543.6700	0.5437	13.934	0	0	0
2013/06/21	R204	06/02/2014	6.39	Put	Bond Future	6,295.2600	6.2953	5,959.0900	5.9591	(5.340)	0	0	0
2013/06/21	R204	08/05/2014			Bond Future	7.9484	103.3254	7.8414	103.7335	(1.347)	0.0000	0.0000	0
2013/06/21	R204	08/05/2014	6.05	Call	Bond Future	465.4600	0.4655	523.7900	0.5238	12.532	0	0	0
2013/06/21	R204	08/05/2014	6.05	Put	Bond Future	8,012.3500	8.0124	7,662.5900	7.6626	(4.365)	0	0	0
2013/06/21	R204	08/05/2014	6.06	Call	Bond Future	470.8000	0.4708	529.6800	0.5297	12.506	0	0	0
2013/06/21	R204	08/05/2014	6.06	Put	Bond Future	7,976.1500	7.9762	7,626.9400	7.6269	(4.378)	0	0	0
2013/06/21	R204	08/05/2014	6.04	Call	Bond Future	460.1600	0.4602	517.9600	0.5180	12.561	0	0	0
2013/06/21	R204	08/05/2014	6.04	Put	Bond Future	8,048.6000	8.0486	7,698.3100	7.6983	(4.352)	0	0	0
2013/06/21	R206	01/08/2013			Bond Future	5.6063	101.2311	5.5850	101.2404	(0.380)	0.0000	0.0000	0
2013/06/21	R206	01/08/2013	103.94	Call	Bond Future	30,232.9900	30.2330	30,242.3200	30.2423	0.031	0	0	0
2013/06/21	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R206	07/11/2013			Bond Future	6.0578	102.6596	6.0048	102.6690	(0.875)	0.0000	0.0000	0
2013/06/21	R206	07/11/2013	4.29	Call	Bond Future	16.8900	0.0169	17.8900	0.0179	5.921	0	0	0
2013/06/21	R206	07/11/2013	4.29	Put	Bond Future	332.7300	0.3327	324.3000	0.3243	(2.534)	0	0	0
2013/06/21	R206	07/11/2013	4.30	Call	Bond Future	17.1100	0.0171	18.1200	0.0181	5.903	0	0	0
2013/06/21	R206	07/11/2013	4.30	Put	Bond Future	331.1500	0.3312	322.7300	0.3227	(2.543)	0	0	0
2013/06/21	R206	07/11/2013	4.31	Call	Bond Future	17.3400	0.0173	18.3600	0.0184	5.882	0	0	0
2013/06/21	R206	07/11/2013	4.31	Put	Bond Future	329.5900	0.3296	321.1800	0.3212	(2.552)	0	0	0
2013/06/21	R207	01/08/2013			Bond Future	7.7047	98.1514	7.6369	98.4868	(0.881)	0.0000	0.0000	23,757
2013/06/21	R207	01/08/2013	106.18	Call	Bond Future	90,580.2400	90.5802	90,915.6300	90.9156	0.370	0	0	0
2013/06/21	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R207	07/11/2013			Bond Future	7.8331	99.5364	7.7615	99.8765	(0.914)	0.0000	0.0000	0
2013/06/21	R207	07/11/2013	6.69	Call	Bond Future	393.6800	0.3937	443.0200	0.4430	12.533	0	0	0
2013/06/21	R207	07/11/2013	6.69	Put	Bond Future	6,002.6400	6.0026	5,711.8900	5.7119	(4.844)	0	0	0
2013/06/21	R207	07/11/2013	6.70	Call	Bond Future	401.0800	0.4011	451.1600	0.4512	12.486	0	0	0

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2013/06/21	R207	07/11/2013	6.70	Put	Bond Future	5,959.2800	5.9593	5,669.2700	5.6693	(4.867)	0	0	0
2013/06/21	R207	07/11/2013	6.71	Call	Bond Future	408.5800	0.4086	459.4200	0.4594	12.443	0	0	0
2013/06/21	R207	07/11/2013	6.71	Put	Bond Future	5,916.0600	5.9161	5,626.8100	5.6268	(4.889)	0	0	0
2013/06/21	R207	06/02/2014			Bond Future	7.9586	97.2350	7.8832	97.5796	(0.948)	0.0000	0.0000	0
2013/06/21	R207	06/02/2014	6.66	Call	Bond Future	601.8400	0.6018	662.8900	0.6629	10.144	0	0	0
2013/06/21	R207	06/02/2014	6.66	Put	Bond Future	6,750.1700	6.7502	6,466.6600	6.4667	(4.200)	0	0	0
2013/06/21	R207	06/02/2014	6.64	Call	Bond Future	585.8600	0.5859	645.6000	0.6456	10.197	0	0	0
2013/06/21	R207	06/02/2014	6.64	Put	Bond Future	6,832.5500	6.8325	6,547.7300	6.5477	(4.169)	0	0	0
2013/06/21	R207	06/02/2014	6.65	Call	Bond Future	593.8100	0.5938	654.2100	0.6542	10.172	0	0	0
2013/06/21	R207	06/02/2014	6.65	Put	Bond Future	6,791.3000	6.7913	6,507.1400	6.5071	(4.184)	0	0	0
2013/06/21	R207	08/05/2014			Bond Future	8.0975	98.5518	8.0178	98.9010	(0.984)	0.0000	0.0000	0
2013/06/21	R207	08/05/2014	6.21	Call	Bond Future	533.1700	0.5332	582.1000	0.5821	9.177	0	0	0
2013/06/21	R207	08/05/2014	6.21	Put	Bond Future	9,242.2200	9.2422	8,941.8900	8.9419	(3.250)	0	0	0
2013/06/21	R207	08/05/2014	6.19	Call	Bond Future	521.0100	0.5210	569.0200	0.5690	9.215	0	0	0
2013/06/21	R207	08/05/2014	6.19	Put	Bond Future	9,327.3600	9.3274	9,026.1100	9.0261	(3.230)	0	0	0
2013/06/21	R207	08/05/2014	6.20	Call	Bond Future	527.0600	0.5271	575.5300	0.5755	9.196	0	0	0
2013/06/21	R207	08/05/2014	6.20	Put	Bond Future	9,284.7500	9.2848	8,983.9600	8.9840	(3.240)	0	0	0
2013/06/21	R208	01/08/2013			Bond Future	7.7839	96.4705	7.7215	96.8127	(0.801)	0.0000	0.0000	18,200
2013/06/21	R208	01/08/2013	101.40	Call	Bond Future	87,426.0300	87.4260	87,768.2400	87.7682	0.391	0	0	0
2013/06/21	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R208	07/11/2013			Bond Future	7.9017	94.4359	7.8363	94.7829	(0.827)	0.0000	0.0000	0
2013/06/21	R208	07/11/2013	6.79	Call	Bond Future	462.1300	0.4621	514.2100	0.5142	11.270	0	0	0
2013/06/21	R208	07/11/2013	6.79	Put	Bond Future	6,584.2300	6.5842	6,289.3200	6.2893	(4.479)	0	0	0
2013/06/21	R208	07/11/2013	6.80	Call	Bond Future	470.7000	0.4707	523.5600	0.5236	11.230	0	0	0
2013/06/21	R208	07/11/2013	6.80	Put	Bond Future	6,535.5700	6.5356	6,241.4400	6.2414	(4.500)	0	0	0
2013/06/21	R208	07/11/2013	6.81	Call	Bond Future	479.3800	0.4794	533.0300	0.5330	11.192	0	0	0
2013/06/21	R208	07/11/2013	6.81	Put	Bond Future	6,487.0700	6.4871	6,193.7300	6.1937	(4.522)	0	0	0
2013/06/21	R208	07/11/2013	7.50	Call	Bond Future	1,429.4000	1.4294	1,553.2500	1.5532	8.664	0	0	0
2013/06/21	R208	07/11/2013	7.50	Put	Bond Future	3,586.7600	3.5868	3,363.6200	3.3636	(6.221)	0	0	1,520
2013/06/21	R208	06/02/2014			Bond Future	8.0140	95.7055	7.9456	96.0571	(0.854)	0.0000	0.0000	0
2013/06/21	R208	06/02/2014	6.75	Call	Bond Future	704.2400	0.7042	768.2800	0.7683	9.093	0	0	0
2013/06/21	R208	06/02/2014	6.75	Put	Bond Future	7,472.7500	7.4727	7,185.1600	7.1852	(3.849)	0	0	0
2013/06/21	R208	06/02/2014	6.76	Call	Bond Future	714.1100	0.7141	778.8500	0.7789	9.066	0	0	0
2013/06/21	R208	06/02/2014	6.76	Put	Bond Future	7,426.7500	7.4267	7,139.8600	7.1399	(3.863)	0	0	0
2013/06/21	R208	06/02/2014	6.74	Call	Bond Future	694.8700	0.6949	758.2300	0.7582	9.118	0	0	0
2013/06/21	R208	06/02/2014	6.74	Put	Bond Future	7,519.2900	7.5193	7,231.0200	7.2310	(3.834)	0	0	0
2013/06/21	R208	08/05/2014			Bond Future	8.1320	93.6050	8.0604	93.9613	(0.881)	0.0000	0.0000	0
2013/06/21	R208	08/05/2014	6.30	Call	Bond Future	598.6500	0.5987	649.0400	0.6490	8.417	0	0	0
2013/06/21	R208	08/05/2014	6.30	Put	Bond Future	10,259.3400	10.2593	9,953.3600	9.9534	(2.982)	0	0	0
2013/06/21	R208	08/05/2014	6.31	Call	Bond Future	605.7200	0.6057	656.6100	0.6566	8.402	0	0	0
2013/06/21	R208	08/05/2014	6.31	Put	Bond Future	10,210.4200	10.2104	9,904.9400	9.9049	(2.992)	0	0	0
2013/06/21	R208	08/05/2014	6.29	Call	Bond Future	591.6400	0.5916	641.5400	0.6415	8.434	0	0	0
2013/06/21	R208	08/05/2014	6.29	Put	Bond Future	10,308.3400	10.3083	10,001.8700	10.0019	(2.973)	0	0	0
2013/06/21	R209	01/08/2013			Bond Future	9.0316	75.5370	8.9496	76.1590	(0.909)	0.0000	0.0000	12,032
2013/06/21	R209	01/08/2013	8.00	Call	Bond Future	92.1500	0.0921	119.4800	0.1195	29.658	0	0	0
2013/06/21	R209	01/08/2013	8.00	Put	Bond Future	8,554.1400	8.5541	7,959.4200	7.9594	(6.952)	0	0	2,000

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2013/06/21	R209	01/08/2013	79.36	Call	Bond Future	65,587.8600	65.5879	66,209.9100	66.2099	0.948	0	0	0
2013/06/21	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R209	07/11/2013			Bond Future	9.1300	73.4586	9.0453	74.0893	(0.927)	0.0000	0.0000	0
2013/06/21	R209	07/11/2013	8.65	Call	Bond Future	2,155.0500	2.1550	2,383.4500	2.3834	10.598	0	0	0
2013/06/21	R209	07/11/2013	8.65	Put	Bond Future	5,846.5300	5.8465	5,444.1800	5.4442	(6.882)	0	0	4,700
2013/06/21	R209	07/11/2013	8.79	Call	Bond Future	2,546.3400	2.5463	2,803.1200	2.8031	10.084	0	0	0
2013/06/21	R209	07/11/2013	8.79	Put	Bond Future	5,131.3200	5.1313	4,757.3500	4.7574	(7.288)	0	0	0
2013/06/21	R209	07/11/2013	8.80	Call	Bond Future	2,575.7900	2.5758	2,834.6200	2.8346	10.049	0	0	0
2013/06/21	R209	07/11/2013	8.80	Put	Bond Future	5,082.6900	5.0827	4,710.7700	4.7108	(7.317)	0	0	0
2013/06/21	R209	07/11/2013	9.50	Call	Bond Future	5,115.6500	5.1156	5,514.2200	5.5142	7.791	0	0	0
2013/06/21	R209	07/11/2013	9.50	Put	Bond Future	2,457.2300	2.4572	2,225.0500	2.2250	(9.449)	0	0	980
2013/06/21	R209	07/11/2013	9.70	Call	Bond Future	5,986.1500	5.9862	6,419.9800	6.4200	7.247	0	0	0
2013/06/21	R209	07/11/2013	9.70	Put	Bond Future	1,954.6100	1.9546	1,757.6900	1.7577	(10.075)	0	0	1,520
2013/06/21	R209	07/11/2013	8.81	Call	Bond Future	2,605.4500	2.6055	2,866.3300	2.8663	10.013	0	0	0
2013/06/21	R209	07/11/2013	8.81	Put	Bond Future	5,034.3900	5.0344	4,664.5200	4.6645	(7.347)	0	0	0
2013/06/21	R209	07/11/2013	9.40	Call	Bond Future	4,700.8600	4.7009	5,080.7200	5.0807	8.081	0	0	0
2013/06/21	R209	07/11/2013	9.40	Put	Bond Future	2,745.4700	2.7455	2,494.5800	2.4946	(9.138)	0	0	5,000
2013/06/21	R209	06/02/2014			Bond Future	9.2214	74.4462	9.1342	75.0853	(0.946)	0.0000	0.0000	0
2013/06/21	R209	06/02/2014	8.54	Call	Bond Future	2,686.7100	2.6867	2,915.4900	2.9155	8.515	0	0	0
2013/06/21	R209	06/02/2014	8.54	Put	Bond Future	7,926.5000	7.9265	7,516.1300	7.5161	(5.177)	0	0	0
2013/06/21	R209	06/02/2014	8.55	Call	Bond Future	2,712.4800	2.7125	2,942.8200	2.9428	8.492	0	0	0
2013/06/21	R209	06/02/2014	8.55	Put	Bond Future	7,871.1400	7.8711	7,462.3300	7.4623	(5.194)	0	0	0
2013/06/21	R209	06/02/2014	8.56	Call	Bond Future	2,738.4000	2.7384	2,970.2900	2.9703	8.468	0	0	0
2013/06/21	R209	06/02/2014	8.56	Put	Bond Future	7,816.0700	7.8161	7,408.8100	7.4088	(5.211)	0	0	0
2013/06/21	R209	08/05/2014			Bond Future	9.3144	72.3093	9.2246	72.9572	(0.965)	0.0000	0.0000	0
2013/06/21	R209	08/05/2014	7.84	Call	Bond Future	1,700.0300	1.7000	1,850.4100	1.8504	8.846	0	0	0
2013/06/21	R209	08/05/2014	7.84	Put	Bond Future	13,602.8000	13.6028	13,105.2800	13.1053	(3.657)	0	0	0
2013/06/21	R209	08/05/2014	7.85	Call	Bond Future	1,716.5600	1.7166	1,868.0900	1.8681	8.828	0	0	0
2013/06/21	R209	08/05/2014	7.85	Put	Bond Future	13,528.6700	13.5287	13,032.3000	13.0323	(3.669)	0	0	0
2013/06/21	R209	08/05/2014	7.86	Call	Bond Future	1,733.2200	1.7332	1,885.8900	1.8859	8.808	0	0	0
2013/06/21	R209	08/05/2014	7.86	Put	Bond Future	13,454.8100	13.4548	12,959.5800	12.9596	(3.681)	0	0	0
2013/06/21	R210	01/08/2013			Bond Future	155.1640	155.1640	155.2117	155.2117	0.031	0.0000	0.0000	1,237
2013/06/21	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R210	01/08/2013	172.99	Put	Bond Future	17,826.0500	17.8261	17,778.3000	17.7783	(0.268)	0	0	0
2013/06/21	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R210	01/08/2013	173.00	Put	Bond Future	17,836.0500	17.8361	17,788.3000	17.7883	(0.268)	0	0	0
2013/06/21	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R210	01/08/2013	173.01	Put	Bond Future	17,846.0500	17.8461	17,798.3000	17.7983	(0.268)	0	0	0
2013/06/21	R211	01/08/2013			Bond Future	129.9204	129.9204	129.5000	129.5000	(0.324)	0.0000	0.0000	522
2013/06/21	R211	01/08/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R211	01/08/2013	129.99	Put	Bond Future	69.6000	0.0696	490.0100	0.4900	604.037	0	0	0
2013/06/21	R211	01/08/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R211	01/08/2013	130.00	Put	Bond Future	79.6000	0.0796	500.0100	0.5000	528.153	0	0	0
2013/06/21	R211	01/08/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R211	01/08/2013	130.01	Put	Bond Future	89.6000	0.0896	510.0100	0.5100	469.208	0	0	0

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2013/06/21	R212	01/08/2013			Bond Future	126.3162	126.3162	128.8145	128.8145	1.978	0.0000	0.0000	21,791
2013/06/21	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R212	01/08/2013	137.99	Put	Bond Future	11,673.8200	11.6738	9,175.4500	9.1754	(21.401)	0	0	0
2013/06/21	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R212	01/08/2013	138.00	Put	Bond Future	11,683.8200	11.6838	9,185.4500	9.1854	(21.383)	0	0	0
2013/06/21	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R212	01/08/2013	138.01	Put	Bond Future	11,693.8200	11.6938	9,195.4500	9.1954	(21.365)	0	0	0
2013/06/21	R213	01/08/2013			Bond Future	8.8587	86.6100	8.7968	87.0913	(0.699)	0.0000	0.0000	7,971
2013/06/21	R213	01/08/2013	91.25	Call	Bond Future	75,994.9900	75.9950	76,476.2900	76.4763	0.633	0	0	0
2013/06/21	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R213	07/11/2013			Bond Future	8.9633	84.2954	8.8994	84.7834	(0.713)	0.0000	0.0000	0
2013/06/21	R213	07/11/2013	8.59	Call	Bond Future	2,496.0600	2.4961	2,683.3500	2.6833	7.503	0	0	0
2013/06/21	R213	07/11/2013	8.59	Put	Bond Future	5,405.3200	5.4053	5,104.5800	5.1046	(5.564)	0	0	0
2013/06/21	R213	07/11/2013	8.60	Call	Bond Future	2,525.6200	2.5256	2,714.4700	2.7145	7.477	0	0	0
2013/06/21	R213	07/11/2013	8.60	Put	Bond Future	5,355.0200	5.3550	5,055.8400	5.0558	(5.587)	0	0	0
2013/06/21	R213	07/11/2013	8.61	Call	Bond Future	2,555.3900	2.5554	2,745.8100	2.7458	7.452	0	0	0
2013/06/21	R213	07/11/2013	8.61	Put	Bond Future	5,305.0500	5.3050	5,007.4400	5.0074	(5.610)	0	0	0
2013/06/21	R213	06/02/2014			Bond Future	9.0626	85.4286	8.9966	85.9231	(0.728)	0.0000	0.0000	0
2013/06/21	R213	06/02/2014	8.31	Call	Bond Future	2,480.0400	2.4800	2,642.1300	2.6421	6.536	0	0	0
2013/06/21	R213	06/02/2014	8.31	Put	Bond Future	8,386.9000	8.3869	8,054.5000	8.0545	(3.963)	0	0	0
2013/06/21	R213	06/02/2014	8.29	Call	Bond Future	2,430.9300	2.4309	2,590.6600	2.5907	6.571	0	0	0
2013/06/21	R213	06/02/2014	8.29	Put	Bond Future	8,503.0400	8.5030	8,168.2800	8.1683	(3.937)	0	0	0
2013/06/21	R213	06/02/2014	8.30	Call	Bond Future	2,455.4100	2.4554	2,616.3200	2.6163	6.553	0	0	0
2013/06/21	R213	06/02/2014	8.30	Put	Bond Future	8,444.8400	8.4448	8,111.2600	8.1113	(3.950)	0	0	0
2013/06/21	R213	08/05/2014			Bond Future	9.1598	83.0469	9.0918	83.5482	(0.743)	0.0000	0.0000	0
2013/06/21	R213	08/05/2014	7.66	Call	Bond Future	1,657.4800	1.6575	1,767.3400	1.7673	6.628	0	0	0
2013/06/21	R213	08/05/2014	7.66	Put	Bond Future	13,823.4400	13.8234	13,432.0400	13.4320	(2.831)	0	0	0
2013/06/21	R213	08/05/2014	7.64	Call	Bond Future	1,625.4100	1.6254	1,733.5800	1.7336	6.655	0	0	0
2013/06/21	R213	08/05/2014	7.64	Put	Bond Future	13,970.6500	13.9707	13,577.5600	13.5776	(2.814)	0	0	0
2013/06/21	R213	08/05/2014	7.65	Call	Bond Future	1,641.3900	1.6414	1,750.4100	1.7504	6.642	0	0	0
2013/06/21	R213	08/05/2014	7.65	Put	Bond Future	13,896.9300	13.8969	13,504.6900	13.5047	(2.822)	0	0	0
2013/06/21	R214	01/08/2013			Bond Future	9.0908	76.7583	9.0037	77.4462	(0.958)	0.0000	0.0000	840
2013/06/21	R214	01/08/2013	84.31	Call	Bond Future	66,310.3600	66.3104	66,998.2800	66.9983	1.037	0	0	0
2013/06/21	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R214	07/11/2013			Bond Future	9.1879	74.5572	9.0980	75.2549	(0.979)	0.0000	0.0000	0
2013/06/21	R214	07/11/2013	7.80	Call	Bond Future	602.0600	0.6021	692.1300	0.6921	14.960	0	0	0
2013/06/21	R214	07/11/2013	7.80	Put	Bond Future	12,737.9200	12.7379	12,130.3400	12.1303	(4.770)	0	0	0
2013/06/21	R214	07/11/2013	7.81	Call	Bond Future	612.7300	0.6127	704.1200	0.7041	14.915	0	0	0
2013/06/21	R214	07/11/2013	7.81	Put	Bond Future	12,649.6400	12.6496	12,043.3800	12.0434	(4.793)	0	0	0
2013/06/21	R214	07/11/2013	7.79	Call	Bond Future	591.5300	0.5915	680.2900	0.6803	15.005	0	0	0
2013/06/21	R214	07/11/2013	7.79	Put	Bond Future	12,826.5400	12.8265	12,217.6500	12.2177	(4.747)	0	0	0
2013/06/21	R248	01/08/2013			Bond Future	9.1570	99.5257	9.0495	100.6148	(1.174)	0.0000	0.0000	603
2013/06/21	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R248	01/08/2013	7.84	Put	Bond Future	15,038.8100	15.0388	13,949.7300	13.9497	(7.242)	0	0	0
2013/06/21	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/06/21	R248	01/08/2013	7.85	Put	Bond Future	14,909.2600	14.9093	13,820.1800	13.8202	(7.305)	0	0	0
2013/06/21	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R248	01/08/2013	7.86	Put	Bond Future	14,779.9600	14.7800	13,690.8800	13.6909	(7.369)	0	0	0
2013/06/21	R248	07/11/2013			Bond Future	9.2570	96.5092	9.1459	97.6136	(1.200)	0.0000	0.0000	0
2013/06/21	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R248	07/11/2013	7.84	Put	Bond Future	16,011.9500	16.0119	14,907.5900	14.9076	(6.897)	0	0	0
2013/06/21	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R248	07/11/2013	7.85	Put	Bond Future	15,882.6200	15.8826	14,778.2600	14.7783	(6.953)	0	0	0
2013/06/21	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/21	R248	07/11/2013	7.86	Put	Bond Future	15,753.5500	15.7536	14,649.1900	14.6492	(7.010)	0	0	0

Total **328880**