



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 18/07/2013 to 18/07/2013

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
2013/07/18	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	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
2013/07/18	2025	01/08/2013	118.01	Put	Bond Future	8,115.0900	8.1151	8,111.9300	8.1119	(0.039)	0	0	0
2013/07/18	2025	01/08/2013			Bond Future	109.8949	109.8949	109.8981	109.8981	0.003	0.0000	0.0000	0
2013/07/18	2025	01/08/2013	118.00	Put	Bond Future	8,105.0900	8.1051	8,101.9300	8.1019	(0.039)	0	0	0
2013/07/18	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	2025	01/08/2013	117.99	Put	Bond Future	8,095.0900	8.0951	8,091.9300	8.0919	(0.039)	0	0	0
2013/07/18	2025	07/11/2013	111.00	Call	Bond Future	459.6800	0.4597	462.9000	0.4629	0.700	0	0	0
2013/07/18	2025	07/11/2013			Bond Future	111.4597	111.4597	111.4629	111.4629	0.003	0.0000	0.0000	0
2013/07/18	2025	07/11/2013	111.01	Call	Bond Future	449.6800	0.4497	452.9000	0.4529	0.716	0	0	0
2013/07/18	2025	07/11/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	2025	07/11/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	2025	07/11/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	2025	07/11/2013	110.99	Call	Bond Future	469.6800	0.4697	472.9000	0.4729	0.686	0	0	0
2013/07/18	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	2038	01/08/2013			Bond Future	107.8450	107.8450	108.1548	108.1548	0.287	0.0000	0.0000	0
2013/07/18	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	2038	01/08/2013	114.99	Put	Bond Future	7,145.0100	7.1450	6,835.2500	6.8352	(4.335)	0	0	0
2013/07/18	2038	01/08/2013	115.00	Put	Bond Future	7,155.0100	7.1550	6,845.2500	6.8452	(4.329)	0	0	0
2013/07/18	2038	01/08/2013	115.01	Put	Bond Future	7,165.0100	7.1650	6,855.2500	6.8552	(4.323)	0	0	0
2013/07/18	2038	07/11/2013			Bond Future	109.3808	109.3808	109.6948	109.6948	0.287	0.0000	0.0000	0
2013/07/18	2038	07/11/2013	109.99	Put	Bond Future	609.2200	0.6092	295.1600	0.2952	(51.551)	0	0	0
2013/07/18	2038	07/11/2013	110.00	Put	Bond Future	619.2200	0.6192	305.1600	0.3052	(50.719)	0	0	0
2013/07/18	2038	07/11/2013	110.01	Put	Bond Future	629.2200	0.6292	315.1600	0.3152	(49.913)	0	0	0
2013/07/18	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	2050	01/08/2013			Bond Future	109.3363	109.3363	109.3413	109.3413	0.005	0.0000	0.0000	122
2013/07/18	2050	01/08/2013	118.99	Put	Bond Future	9,653.7400	9.6537	9,648.6800	9.6487	(0.052)	0	0	0
2013/07/18	2050	01/08/2013	119.01	Put	Bond Future	9,673.7400	9.6737	9,668.6800	9.6687	(0.052)	0	0	0
2013/07/18	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	2050	01/08/2013	119.00	Put	Bond Future	9,663.7400	9.6637	9,658.6800	9.6587	(0.052)	0	0	0
2013/07/18	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	2050	07/11/2013	109.99	Call	Bond Future	903.0900	0.9031	908.4300	0.9084	0.591	0	0	0
2013/07/18	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	2050	07/11/2013			Bond Future	110.8931	110.8931	110.8984	110.8984	0.005	0.0000	0.0000	0
2013/07/18	2050	07/11/2013	110.00	Call	Bond Future	893.0900	0.8931	898.4300	0.8984	0.598	0	0	0
2013/07/18	2050	07/11/2013	110.01	Call	Bond Future	883.0900	0.8831	888.4300	0.8884	0.605	0	0	0
2013/07/18	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/07/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	AL37	01/08/2013			Index Future	405.4680	405.4680	405.1090	405.1090	(0.089)	0.0000	0.0000	0
2013/07/18	AL37	07/11/2013			Index Future	411.1870	411.1870	410.8230	410.8230	(0.089)	0.0000	0.0000	0
2013/07/18	AL37	06/02/2014			Index Future	416.7060	416.7060	416.3370	416.3370	(0.089)	0.0000	0.0000	0
2013/07/18	AL7T	01/08/2013			Index Future	481.6450	481.6450	480.7550	480.7550	(0.185)	0.0000	0.0000	1
2013/07/18	AL7T	07/11/2013			Index Future	488.4380	488.4380	487.5360	487.5360	(0.185)	0.0000	0.0000	0
2013/07/18	AL7T	06/02/2014			Index Future	494.9940	494.9940	494.0790	494.0790	(0.185)	0.0000	0.0000	0
2013/07/18	ALBI	01/08/2013			Index Future	433.0610	433.0610	432.2550	432.2550	(0.186)	0.0000	0.0000	671
2013/07/18	ALBI	07/11/2013			Index Future	439.1690	439.1690	438.3520	438.3520	(0.186)	0.0000	0.0000	165
2013/07/18	ALBI	06/02/2014			Index Future	445.0640	445.0640	444.2350	444.2350	(0.186)	0.0000	0.0000	0
2013/07/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/07/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/07/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/18	EL28	01/08/2013	115.01	Put	Bond Future	4,079.6700	4.0797	4,074.4000	4.0744	(0.129)	0	0	0
2013/07/18	EL28	01/08/2013			Bond Future	110.9303	110.9303	110.9356	110.9356	0.005	0.0000	0.0000	0
2013/07/18	EL28	01/08/2013	115.00	Put	Bond Future	4,069.6700	4.0697	4,064.4000	4.0644	(0.129)	0	0	0
2013/07/18	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	EL28	01/08/2013	114.99	Put	Bond Future	4,059.6700	4.0597	4,054.4000	4.0544	(0.130)	0	0	0
2013/07/18	EL28	07/11/2013			Bond Future	111.1153	111.1153	111.1206	111.1206	0.005	0.0000	0.0000	0
2013/07/18	EL28	07/11/2013	110.00	Call	Bond Future	1,115.2800	1.1153	1,120.6400	1.1206	0.481	0	0	0
2013/07/18	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	EL28	07/11/2013	110.01	Call	Bond Future	1,105.2800	1.1053	1,110.6400	1.1106	0.485	0	0	0
2013/07/18	EL28	07/11/2013	109.99	Call	Bond Future	1,125.2800	1.1253	1,130.6400	1.1306	0.476	0	0	0
2013/07/18	ES33	01/08/2013			Bond Future	9.1767	87.6567	9.2107	87.3843	0.371	0.0000	0.0000	6,292
2013/07/18	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	ES33	01/08/2013	9.00	Put	Bond Future	1,435.5200	1.4355	1,707.9200	1.7079	18.976	0	0	0
2013/07/18	ES33	01/08/2013	91.02	Call	Bond Future	76,605.3500	76.6053	76,332.9500	76.3330	(0.356)	0	0	0
2013/07/18	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	ES33	07/11/2013			Bond Future	9.2879	85.1119	9.3231	84.8356	0.379	0.0000	0.0000	0

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2013/07/18	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	ES33	07/11/2013	8.51	Put	Bond Future	6,475.9200	6.4759	6,752.2400	6.7522	4.267	0	0	0
2013/07/18	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	ES33	07/11/2013	8.49	Put	Bond Future	6,652.3500	6.6524	6,928.6700	6.9287	4.154	0	0	0
2013/07/18	ES33	07/11/2013	8.50	Put	Bond Future	6,564.0700	6.5641	6,840.3900	6.8404	4.210	0	0	0
2013/07/18	ES33	06/02/2014	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	ES33	06/02/2014			Bond Future	9.3936	86.2543	9.4300	85.9743	0.387	0.0000	0.0000	0
2013/07/18	ES33	06/02/2014	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	ES33	06/02/2014	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	ES33	06/02/2014	9.54	Call	Bond Future	1,118.1800	1.1182	838.1300	0.8381	(25.045)	0	0	0
2013/07/18	ES33	06/02/2014	9.55	Call	Bond Future	1,193.7100	1.1937	913.6600	0.9137	(23.460)	0	0	0
2013/07/18	ES33	06/02/2014	9.56	Call	Bond Future	1,269.1300	1.2691	989.0800	0.9891	(22.066)	0	0	0
2013/07/18	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	GOVI	01/08/2013			GOVI	432.4440	432.4440	431.6080	431.6080	(0.193)	0.0000	0.0000	410
2013/07/18	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	GOVI	01/08/2013	445.99	Put	GOVI	135,460.0000	13.5460	143,820.0000	14.3820	6.172	0	0	0
2013/07/18	GOVI	01/08/2013	446.01	Put	GOVI	135,660.0000	13.5660	144,020.0000	14.4020	6.162	0	0	0
2013/07/18	GOVI	01/08/2013	446.00	Put	GOVI	135,560.0000	13.5560	143,920.0000	14.3920	6.167	0	0	0
2013/07/18	GOVI	07/11/2013			GOVI	438.5440	438.5440	437.6960	437.6960	(0.193)	0.0000	0.0000	0
2013/07/18	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	GOVI	07/11/2013	445.99	Put	GOVI	74,460.0000	7.4460	82,940.0000	8.2940	11.389	0	0	0
2013/07/18	GOVI	07/11/2013	446.01	Put	GOVI	74,660.0000	7.4660	83,140.0000	8.3140	11.358	0	0	0
2013/07/18	GOVI	07/11/2013	446.00	Put	GOVI	74,560.0000	7.4560	83,040.0000	8.3040	11.373	0	0	0
2013/07/18	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	35,800.0000	3.5800	100.000	0	0	0
2013/07/18	GOVI	06/02/2014			GOVI	446.0000	446.0000	443.5700	443.5700	(0.545)	0.0000	0.0000	0
2013/07/18	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	35,700.0000	3.5700	100.000	0	0	0
2013/07/18	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	35,600.0000	3.5600	100.000	0	0	0
2013/07/18	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	GOVI	06/02/2104	442.00	Call	GOVI	2.0000	0.0002	2.0000	0.0002	0.000	0	0	0
2013/07/18	GOVI	06/02/2104			GOVI	442.0000	442.0000	442.0000	442.0000	0.000	0.0000	0.0000	0
2013/07/18	GOVI	06/02/2104	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	GOVI	06/02/2104	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	GOVI	06/02/2104	442.01	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2013/07/18	GOVI	06/02/2104	441.99	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2013/07/18	GOVI	06/02/2104	442.00	Put	GOVI	2.0000	0.0002	2.0000	0.0002	0.000	0	0	0
2013/07/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/07/18	IGOV	01/08/2013			Index Future	196.6390	196.6390	196.6660	196.6660	0.014	0.0000	0.0000	1,041
2013/07/18	IGOV	07/11/2013			Index Future	199.4390	199.4390	199.4670	199.4670	0.014	0.0000	0.0000	30
2013/07/18	IGOV	06/02/2014			Index Future	202.1400	202.1400	202.1680	202.1680	0.014	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
2013/07/18	ILBI	01/08/2013			Index Future	531.4470		532.4700		0.192	0.0000	0.0000	186
2013/07/18	ILBI	07/11/2013			Index Future	539.0750		540.1140		0.193	0.0000	0.0000	0
2013/07/18	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/07/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/07/18	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/07/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/07/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/07/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/07/18	JBAF	21/08/2013			Jibar Tradeable Future	5.1800	94.8200	5.1800	94.8200	0.000	0.0000	0.0000	0
2013/07/18	JBAF	18/09/2013			Jibar Tradeable Future	5.2100	94.7900	5.2100	94.7900	0.000	0.0000	0.0000	700
2013/07/18	JBAF	16/10/2013			Jibar Tradeable Future	5.2800	94.7200	5.2800	94.7200	0.000	0.0000	0.0000	0
2013/07/18	JBAF	20/11/2013			Jibar Tradeable Future	5.3000	94.7000	5.3000	94.7000	0.000	0.0000	0.0000	0
2013/07/18	JBAF	18/12/2013			Jibar Tradeable Future	5.3700	94.6300	5.3700	94.6300	0.000	0.0000	0.0000	1,500
2013/07/18	JBAF	15/01/2014			Jibar Tradeable Future	5.4100	94.5900	5.4100	94.5900	0.000	0.0000	0.0000	0
2013/07/18	JBAF	19/02/2014			Jibar Tradeable Future	5.4000	5.4000	5.4500	94.5500	0.926	0.0000	0.0000	0
2013/07/18	JBAF	19/03/2014			Jibar Tradeable Future	5.5400	94.4600	5.5400	94.4600	0.000	0.0000	0.0000	400
2013/07/18	JBAF	18/06/2014			Jibar Tradeable Future	5.7800	94.2200	5.7800	94.2200	0.000	0.0000	0.0000	1,000
2013/07/18	JBAF	17/09/2014			Jibar Tradeable Future	6.0200	93.9800	6.0200	93.9800	0.000	0.0000	0.0000	0
2013/07/18	JBAF	17/12/2014			Jibar Tradeable Future	6.2600	93.7400	6.2600	93.7400	0.000	0.0000	0.0000	0
2013/07/18	JBAF	18/03/2015			Jibar Tradeable Future	6.4900	93.5100	6.4900	93.5100	0.000	0.0000	0.0000	250
2013/07/18	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R023	01/08/2013	7.30	Put	Bond Future	1,432.8400	1.4328	1,666.1000	1.6661	16.280	0	0	0
2013/07/18	R023	01/08/2013			Bond Future	7.5085	104.9676	7.5428	104.7343	0.457	0.0000	0.0000	10,999
2013/07/18	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R023	01/08/2013	7.29	Put	Bond Future	1,502.2100	1.5022	1,735.4700	1.7355	15.528	0	0	0
2013/07/18	R023	01/08/2013	7.31	Put	Bond Future	1,363.5300	1.3635	1,596.7900	1.5968	17.107	0	0	0
2013/07/18	R023	07/11/2013	6.50	Put	Bond Future	7,636.8500	7.6368	7,873.4300	7.8734	3.098	0	0	0
2013/07/18	R023	07/11/2013			Bond Future	7.6000	102.5325	7.6358	102.2960	0.471	0.0000	0.0000	0
2013/07/18	R023	07/11/2013	6.49	Put	Bond Future	7,709.5800	7.7096	7,946.1600	7.9462	3.069	0	0	0
2013/07/18	R023	07/11/2013	6.51	Put	Bond Future	7,564.1700	7.5642	7,800.7500	7.8008	3.128	0	0	0
2013/07/18	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R023	06/02/2014			Bond Future	7.6872	103.9089	7.7244	103.6690	0.484	0.0000	0.0000	0
2013/07/18	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R023	06/02/2014	7.84	Call	Bond Future	979.6600	0.9797	739.7600	0.7398	(24.488)	0	0	0
2013/07/18	R023	06/02/2014	7.85	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
2013/07/18	R023	06/02/2014	7.85	Call	Bond Future	1,043.3400	1.0433	803.4400	0.8034	(22.993)	0	0	0
2013/07/18	R023	06/02/2014	7.86	Call	Bond Future	1,106.9800	1.1070	867.0800	0.8671	(21.672)	0	0	0
2013/07/18	R157	01/08/2013	116.11	Call	Bond Future	90,612.0900	90.6121	90,548.5700	90.5486	(0.070)	0	0	0
2013/07/18	R157	01/08/2013			Bond Future	5.9292	120.0677	5.9588	120.0042	0.500	0.0000	0.0000	21,590
2013/07/18	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R157	07/11/2013			Bond Future	6.0367	114.9550	6.0713	114.8906	0.573	0.0000	0.0000	212
2013/07/18	R157	07/11/2013	5.60	Call	Bond Future	422.3700	0.4224	397.9900	0.3980	(5.772)	0	0	0
2013/07/18	R157	07/11/2013	5.59	Put	Bond Future	1,252.7500	1.2528	1,293.0600	1.2931	3.218	0	0	0
2013/07/18	R157	07/11/2013	5.61	Put	Bond Future	1,228.0500	1.2281	1,267.8600	1.2679	3.242	0	0	0
2013/07/18	R157	07/11/2013	5.60	Put	Bond Future	1,240.3600	1.2404	1,280.4300	1.2804	3.231	0	0	0
2013/07/18	R157	07/11/2013	5.61	Call	Bond Future	428.8800	0.4289	404.2400	0.4042	(5.745)	0	0	0
2013/07/18	R157	07/11/2013	5.59	Call	Bond Future	415.9400	0.4159	391.8000	0.3918	(5.804)	0	0	0
2013/07/18	R157	06/02/2014	5.64	Call	Bond Future	542.4400	0.5424	517.2400	0.5172	(4.646)	0	0	0
2013/07/18	R157	06/02/2014	5.65	Put	Bond Future	1,360.8600	1.3609	1,400.8800	1.4009	2.941	0	0	0
2013/07/18	R157	06/02/2014			Bond Future	6.1540	116.4982	6.1948	116.4328	0.663	0.0000	0.0000	0
2013/07/18	R157	06/02/2014	5.65	Call	Bond Future	548.5000	0.5485	523.1200	0.5231	(4.627)	0	0	0
2013/07/18	R157	06/02/2014	5.66	Call	Bond Future	554.6100	0.5546	529.0300	0.5290	(4.612)	0	0	0
2013/07/18	R157	06/02/2014	5.64	Put	Bond Future	1,371.0000	1.3710	1,411.2000	1.4112	2.932	0	0	0
2013/07/18	R157	06/02/2014	5.66	Put	Bond Future	1,350.7800	1.3508	1,390.6000	1.3906	2.948	0	0	0
2013/07/18	R157	08/05/2014	5.20	Call	Bond Future	374.3300	0.3743	355.6900	0.3557	(4.980)	0	0	0
2013/07/18	R157	08/05/2014			Bond Future	6.2913	111.2664	6.3404	111.2001	0.781	0.0000	0.0000	0
2013/07/18	R157	08/05/2014	5.21	Call	Bond Future	377.9100	0.3779	359.1400	0.3591	(4.967)	0	0	0
2013/07/18	R157	08/05/2014	5.19	Call	Bond Future	370.7700	0.3708	352.2600	0.3523	(4.992)	0	0	0
2013/07/18	R157	08/05/2014	5.20	Put	Bond Future	1,861.7600	1.8618	1,909.4300	1.9094	2.560	0	0	0
2013/07/18	R157	08/05/2014	5.19	Put	Bond Future	1,871.9600	1.8720	1,919.7600	1.9198	2.553	0	0	0
2013/07/18	R157	08/05/2014	5.21	Put	Bond Future	1,851.5800	1.8516	1,899.1200	1.8991	2.568	0	0	0
2013/07/18	R157	07/08/2014	6.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R157	07/08/2014			Bond Future	6.4653	112.7927	6.5266	112.7254	0.948	0.0000	0.0000	0
2013/07/18	R157	07/08/2014	6.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R157	07/08/2014	6.74	Call	Bond Future	300.7200	0.3007	233.5000	0.2335	(22.353)	0	0	0
2013/07/18	R157	07/08/2014	6.76	Call	Bond Future	322.5600	0.3226	255.3400	0.2553	(20.840)	0	0	0
2013/07/18	R157	07/08/2014	6.75	Call	Bond Future	311.6400	0.3116	244.4200	0.2444	(21.570)	0	0	0
2013/07/18	R157	07/08/2014	6.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R186	01/08/2013	7.00	Put	Bond Future	8,045.9500	8.0460	8,409.2400	8.4092	4.515	0	0	4,100
2013/07/18	R186	01/08/2013	7.20	Call	Bond Future	71.8300	0.0718	45.7500	0.0458	(36.308)	0	0	6,800
2013/07/18	R186	01/08/2013	7.50	Put	Bond Future	3,410.2800	3.4103	3,679.9100	3.6799	7.906	0	0	0
2013/07/18	R186	01/08/2013	8.80	Call	Bond Future	8,847.9500	8.8479	8,477.4400	8.4774	(4.188)	0	0	0
2013/07/18	R186	01/08/2013	9.00	Call	Bond Future	10,522.7400	10.5227	10,152.0500	10.1521	(3.523)	0	0	0
2013/07/18	R186	01/08/2013			Bond Future	7.8132	123.3511	7.8525	122.9805	0.503	0.0000	0.0000	57,219
2013/07/18	R186	01/08/2013	7.25	Call	Bond Future	99.4500	0.0995	65.3100	0.0653	(34.329)	0	0	5,315
2013/07/18	R186	01/08/2013	7.80	Call	Bond Future	1,361.4500	1.3615	1,139.1500	1.1392	(16.328)	0	0	0
2013/07/18	R186	01/08/2013	128.26	Call	Bond Future	114,078.7200	114.0787	113,708.0900	113.7081	(0.325)	0	0	0
2013/07/18	R186	01/08/2013	6.75	Put	Bond Future	10,646.6700	10.6467	11,016.2900	11.0163	3.472	0	0	0
2013/07/18	R186	01/08/2013	7.20	Put	Bond Future	6,060.0200	6.0600	6,404.5700	6.4046	5.686	0	0	2,807
2013/07/18	R186	01/08/2013	7.50	Call	Bond Future	401.5600	0.4016	300.5600	0.3006	(25.152)	0	0	6,800
2013/07/18	R186	01/08/2013	8.00	Call	Bond Future	2,460.0400	2.4600	2,165.4500	2.1654	(11.975)	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
2013/07/18	R186	01/08/2013	9.00	Put	Bond Future	1.6000		0.0016	1.5400	0.0015	(3.750)	0	0	0
2013/07/18	R186	01/08/2013	6.50	Call	Bond Future	0.1300		0.0001	0.0500	0.0001	(61.538)	0	0	500
2013/07/18	R186	01/08/2013	6.80	Call	Bond Future	2.9700		0.0030	1.4100	0.0014	(52.525)	0	0	0
2013/07/18	R186	01/08/2013	7.80	Put	Bond Future	1,486.3800		1.4864	1,634.7100	1.6347	9.979	0	0	20
2013/07/18	R186	01/08/2013	6.50	Put	Bond Future	13,333.2600		13.3333	13,703.8100	13.7038	2.779	0	0	0
2013/07/18	R186	01/08/2013	6.75	Call	Bond Future	1.8500		0.0019	0.8400	0.0008	(54.595)	0	0	1,000
2013/07/18	R186	01/08/2013	7.25	Put	Bond Future	5,584.2600		5.5843	5,920.7500	5.9208	6.026	0	0	0
2013/07/18	R186	01/08/2013	128.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R186	01/08/2013	7.00	Call	Bond Future	16.4900		0.0165	9.1500	0.0092	(44.512)	0	0	0
2013/07/18	R186	01/08/2013	8.80	Put	Bond Future	7.5300		0.0075	7.6500	0.0077	1.594	0	0	6,800
2013/07/18	R186	01/08/2013	8.00	Put	Bond Future	713.8800		0.7139	789.9200	0.7899	10.652	0	0	0
2013/07/18	R186	01/08/2013	6.80	Put	Bond Future	10,118.9500		10.1189	10,488.0200	10.4880	3.647	0	0	0
2013/07/18	R186	07/11/2013	8.16	Put	Bond Future	2,949.5300		2.9495	3,082.0400	3.0820	4.493	0	0	0
2013/07/18	R186	07/11/2013	9.00	Put	Bond Future	922.1000		0.9221	972.4500	0.9725	5.460	0	0	1,200
2013/07/18	R186	07/11/2013			Bond Future	7.9014		125.0910	7.9422	124.7152	0.516	0.0000	0.0000	1,168
2013/07/18	R186	07/11/2013	6.50	Put	Bond Future	14,393.4400		14.3934	14,726.7300	14.7267	2.316	0	0	0
2013/07/18	R186	07/11/2013	8.15	Put	Bond Future	2,986.3800		2.9864	3,120.1700	3.1202	4.480	0	0	0
2013/07/18	R186	07/11/2013	6.75	Put	Bond Future	12,025.6000		12.0256	12,338.5700	12.3386	2.603	0	0	0
2013/07/18	R186	07/11/2013	8.14	Call	Bond Future	5,197.1700		5.1972	4,956.4600	4.9565	(4.632)	0	0	0
2013/07/18	R186	07/11/2013	8.25	Put	Bond Future	2,634.9500		2.6350	2,756.3200	2.7563	4.606	0	0	250
2013/07/18	R186	07/11/2013	8.75	Call	Bond Future	8,825.2000		8.8252	8,518.9000	8.5189	(3.471)	0	0	0
2013/07/18	R186	07/11/2013	8.00	Call	Bond Future	4,484.7500		4.4848	4,262.4200	4.2624	(4.957)	0	0	1,000
2013/07/18	R186	07/11/2013	8.15	Call	Bond Future	5,250.1500		5.2501	5,008.1700	5.0082	(4.609)	0	0	0
2013/07/18	R186	07/11/2013	6.50	Call	Bond Future	438.9700		0.4390	396.4900	0.3965	(9.677)	0	0	5,290
2013/07/18	R186	07/11/2013	8.16	Call	Bond Future	5,303.1200		5.3031	5,059.8600	5.0599	(4.587)	0	0	0
2013/07/18	R186	07/11/2013	8.00	Put	Bond Future	3,579.8300		3.5798	3,733.2700	3.7333	4.286	0	0	0
2013/07/18	R186	07/11/2013	8.25	Call	Bond Future	5,792.6800		5.7927	5,538.2800	5.5383	(4.392)	0	0	0
2013/07/18	R186	07/11/2013	8.75	Put	Bond Future	1,336.7500		1.3368	1,406.2200	1.4062	5.197	0	0	1,030
2013/07/18	R186	07/11/2013	9.00	Call	Bond Future	10,491.9200		10.4919	10,166.5000	10.1665	(3.102)	0	0	0
2013/07/18	R186	07/11/2013	6.75	Call	Bond Future	717.5400		0.7175	654.7400	0.6547	(8.752)	0	0	1,000
2013/07/18	R186	07/11/2013	8.14	Put	Bond Future	3,023.3200		3.0233	3,158.3800	3.1584	4.467	0	0	0
2013/07/18	R186	06/02/2014			Bond Future	7.9834		121.4800	8.0257	121.0990	0.530	0.0000	0.0000	0
2013/07/18	R186	06/02/2014	7.75	Call	Bond Future	4,326.9600		4.3270	4,141.8100	4.1418	(4.279)	0	0	0
2013/07/18	R186	06/02/2014	7.74	Put	Bond Future	6,514.3200		6.5143	6,711.2200	6.7112	3.023	0	0	0
2013/07/18	R186	06/02/2014	7.76	Put	Bond Future	6,408.2300		6.4082	6,603.0000	6.6030	3.039	0	0	0
2013/07/18	R186	06/02/2014	7.75	Put	Bond Future	6,461.1200		6.4611	6,656.9600	6.6570	3.031	0	0	0
2013/07/18	R186	06/02/2014	7.76	Call	Bond Future	4,366.5800		4.3666	4,180.3600	4.1804	(4.265)	0	0	0
2013/07/18	R186	06/02/2014	7.74	Call	Bond Future	4,287.5600		4.2876	4,103.4700	4.1035	(4.294)	0	0	0
2013/07/18	R186	08/05/2014			Bond Future	8.0686		123.1248	8.1125	122.7387	0.543	0.0000	0.0000	0
2013/07/18	R186	08/05/2014	7.09	Put	Bond Future	11,947.4200		11.9474	12,207.6300	12.2076	2.178	0	0	0
2013/07/18	R186	08/05/2014	7.10	Call	Bond Future	2,874.6400		2.8746	2,747.9000	2.7479	(4.409)	0	0	0
2013/07/18	R186	08/05/2014	7.11	Call	Bond Future	2,900.7300		2.9007	2,773.1600	2.7732	(4.398)	0	0	0
2013/07/18	R186	08/05/2014	7.09	Call	Bond Future	2,848.7200		2.8487	2,722.8000	2.7228	(4.420)	0	0	0
2013/07/18	R186	08/05/2014	7.11	Put	Bond Future	11,804.0600		11.8041	12,062.6200	12.0626	2.190	0	0	0
2013/07/18	R186	08/05/2014	7.10	Put	Bond Future	11,875.6000		11.8756	12,134.9900	12.1350	2.184	0	0	0
2013/07/18	R186	07/08/2014	8.31	Call	Bond Future	1,333.9900		1.3340	942.5300	0.9425	(29.345)	0	0	0
2013/07/18	R186	07/08/2014			Bond Future	8.1544		119.5226	8.1998	119.1312	0.557	0.0000	0.0000	0
2013/07/18	R186	07/08/2014	8.29	Call	Bond Future	1,163.7100		1.1637	772.2500	0.7722	(33.639)	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
2013/07/18	R186	07/08/2014	8.30	Call	Bond Future	1,248.8900	1.2489	857.4300	0.8574	(31.345)	0	0	0
2013/07/18	R186	07/08/2014	8.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R186	07/08/2014	8.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R186	07/08/2014	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R197	01/08/2013	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R197	01/08/2013	295.00	Put	Bond Future	16,671.1600	16.6712	16,664.4600	16.6645	(0.040)	0	0	0
2013/07/18	R197	01/08/2013			Bond Future	278.3288	278.3288	278.3355	278.3355	0.002	0.0000	0.0000	2,546
2013/07/18	R197	01/08/2013	294.99	Put	Bond Future	16,661.1600	16.6612	16,654.4600	16.6545	(0.040)	0	0	0
2013/07/18	R197	01/08/2013	295.01	Put	Bond Future	16,681.1600	16.6812	16,674.4600	16.6745	(0.040)	0	0	0
2013/07/18	R197	01/08/2013	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R197	01/08/2013	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R197	07/11/2013			Bond Future	282.2920	282.2920	282.2988	282.2988	0.002	0.0000	0.0000	0
2013/07/18	R197	07/11/2013	279.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R197	07/11/2013	280.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R197	07/11/2013	280.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R197	07/11/2013	279.99	Call	Bond Future	2,302.0100	2.3020	2,308.8100	2.3088	0.295	0	0	0
2013/07/18	R197	07/11/2013	280.00	Call	Bond Future	2,292.0100	2.2920	2,298.8100	2.2988	0.297	0	0	0
2013/07/18	R197	07/11/2013	280.01	Call	Bond Future	2,282.0100	2.2820	2,288.8100	2.2888	0.298	0	0	0
2013/07/18	R201	01/08/2013			Bond Future	5.3016	105.6022	5.3735	105.5051	1.357	0.0000	0.0000	0
2013/07/18	R201	01/08/2013	107.45	Call	Bond Future	68,356.5600	68.3566	68,259.4000	68.2594	(0.142)	0	0	0
2013/07/18	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R201	07/11/2013	4.79	Put	Bond Future	746.3600	0.7464	816.2700	0.8163	9.367	0	0	0
2013/07/18	R201	07/11/2013			Bond Future	5.3020	107.0918	5.3923	106.9933	1.704	0.0000	0.0000	0
2013/07/18	R201	07/11/2013	4.80	Put	Bond Future	738.5600	0.7386	808.1000	0.8081	9.416	0	0	0
2013/07/18	R201	07/11/2013	4.81	Put	Bond Future	730.8000	0.7308	799.9700	0.8000	9.465	0	0	0
2013/07/18	R201	07/11/2013	4.79	Call	Bond Future	185.3800	0.1854	156.7400	0.1567	(15.449)	0	0	0
2013/07/18	R201	07/11/2013	4.80	Call	Bond Future	188.5800	0.1886	159.5700	0.1596	(15.383)	0	0	0
2013/07/18	R201	07/11/2013	4.81	Call	Bond Future	191.8200	0.1918	162.4400	0.1624	(15.316)	0	0	0
2013/07/18	R201	06/02/2014	5.24	Put	Bond Future	449.3000	0.4493	500.6300	0.5006	11.424	0	0	0
2013/07/18	R201	06/02/2014			Bond Future	5.2666	104.1208	5.3845	104.0209	2.238	0.0000	0.0000	0
2013/07/18	R201	06/02/2014	5.26	Put	Bond Future	440.6900	0.4407	491.4000	0.4914	11.507	0	0	0
2013/07/18	R201	06/02/2014	5.24	Call	Bond Future	426.7000	0.4267	378.0800	0.3781	(11.394)	0	0	0
2013/07/18	R201	06/02/2014	5.25	Put	Bond Future	444.9800	0.4450	496.0000	0.4960	11.466	0	0	0
2013/07/18	R201	06/02/2014	5.25	Call	Bond Future	430.8700	0.4309	381.9400	0.3819	(11.356)	0	0	0
2013/07/18	R201	06/02/2014	5.26	Call	Bond Future	435.0700	0.4351	385.8300	0.3858	(11.318)	0	0	0
2013/07/18	R201	08/05/2014			Bond Future	5.1874	105.5306	5.3554	105.4293	3.240	0.0000	0.0000	0
2013/07/18	R201	08/05/2014	4.75	Call	Bond Future	286.9000	0.2869	247.7400	0.2477	(13.649)	0	0	0
2013/07/18	R201	08/05/2014	4.76	Call	Bond Future	289.3000	0.2893	249.9200	0.2499	(13.612)	0	0	0
2013/07/18	R201	08/05/2014	4.74	Call	Bond Future	284.5100	0.2845	245.5800	0.2456	(13.683)	0	0	0
2013/07/18	R201	08/05/2014	4.76	Put	Bond Future	547.7300	0.5477	609.6600	0.6097	11.307	0	0	0
2013/07/18	R201	08/05/2014	4.75	Put	Bond Future	551.3900	0.5514	613.5400	0.6135	11.272	0	0	0
2013/07/18	R201	08/05/2014	4.74	Put	Bond Future	555.0600	0.5551	617.4400	0.6174	11.238	0	0	0
2013/07/18	R201	07/08/2014	5.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R201	07/08/2014			Bond Future	4.9061	102.5689	5.1903	102.4662	5.792	0.0000	0.0000	0
2013/07/18	R201	07/08/2014	5.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R201	07/08/2014	5.31	Call	Bond Future	145.8900	0.1459	43.1900	0.0432	(70.396)	0	0	0

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2013/07/18	R201	07/08/2014	5.29	Call	Bond Future	138.6800	0.1387	35.9800	0.0360	(74.055)	0	0	0
2013/07/18	R201	07/08/2014	5.30	Call	Bond Future	142.2900	0.1423	39.5900	0.0396	(72.177)	0	0	0
2013/07/18	R201	07/08/2014	5.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R202	01/08/2013	222.99	Put	Bond Future	16,447.7300	16.4477	16,439.2900	16.4393	(0.051)	0	0	0
2013/07/18	R202	01/08/2013			Bond Future	206.5423	206.5423	206.5507	206.5507	0.004	0.0000	0.0000	43,856
2013/07/18	R202	01/08/2013	223.01	Put	Bond Future	16,467.7300	16.4677	16,459.2900	16.4593	(0.051)	0	0	0
2013/07/18	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R202	01/08/2013	223.00	Put	Bond Future	16,457.7300	16.4577	16,449.2900	16.4493	(0.051)	0	0	0
2013/07/18	R202	07/11/2013	209.01	Call	Bond Future	473.1100	0.4731	481.8200	0.4818	1.841	0	0	0
2013/07/18	R202	07/11/2013			Bond Future	209.4831	209.4831	209.4918	209.4918	0.004	0.0000	0.0000	164
2013/07/18	R202	07/11/2013	208.99	Call	Bond Future	493.1100	0.4931	501.8200	0.5018	1.766	0	0	0
2013/07/18	R202	07/11/2013	209.00	Call	Bond Future	483.1100	0.4831	491.8200	0.4918	1.803	0	0	0
2013/07/18	R202	07/11/2013	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R202	07/11/2013	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R202	07/11/2013	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R203	01/08/2013			Bond Future	6.6560	108.8655	6.6752	108.7953	0.288	0.0000	0.0000	3,016
2013/07/18	R203	01/08/2013	109.11	Call	Bond Future	95,652.2800	95.6523	95,582.1000	95.5821	(0.073)	0	0	0
2013/07/18	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R203	07/11/2013	6.01	Call	Bond Future	415.7300	0.4157	395.9400	0.3959	(4.760)	0	0	0
2013/07/18	R203	07/11/2013			Bond Future	6.7691	106.2417	6.7898	106.1705	0.306	0.0000	0.0000	3,131
2013/07/18	R203	07/11/2013	5.99	Call	Bond Future	400.4300	0.4004	381.1700	0.3812	(4.810)	0	0	0
2013/07/18	R203	07/11/2013	5.71	Put	Bond Future	3,945.1500	3.9451	4,003.4700	4.0035	1.478	0	0	0
2013/07/18	R203	07/11/2013	6.00	Call	Bond Future	407.9400	0.4079	388.4200	0.3884	(4.785)	0	0	0
2013/07/18	R203	07/11/2013	571.00	Call	Bond Future	104,012.1400	104.0121	103,940.9800	103.9410	(0.068)	0	0	0
2013/07/18	R203	07/11/2013	5.99	Put	Bond Future	3,118.2000	3.1182	3,170.1000	3.1701	1.664	0	0	0
2013/07/18	R203	07/11/2013	6.01	Put	Bond Future	3,062.6600	3.0627	3,114.0300	3.1140	1.677	0	0	0
2013/07/18	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R203	07/11/2013	5.71	Call	Bond Future	229.6100	0.2296	216.7700	0.2168	(5.592)	0	0	15
2013/07/18	R203	07/11/2013	6.00	Put	Bond Future	3,090.2800	3.0903	3,141.9200	3.1419	1.671	0	0	0
2013/07/18	R203	06/02/2014			Bond Future	6.8829	107.6678	6.9053	107.5956	0.326	0.0000	0.0000	0
2013/07/18	R203	06/02/2014	5.95	Put	Bond Future	3,635.1600	3.6352	3,687.0200	3.6870	1.427	0	0	0
2013/07/18	R203	06/02/2014	6.14	Put	Bond Future	3,168.2900	3.1683	3,216.3000	3.2163	1.515	0	0	0
2013/07/18	R203	06/02/2014	6.16	Put	Bond Future	3,121.1900	3.1212	3,168.7800	3.1688	1.525	0	0	0
2013/07/18	R203	06/02/2014	6.15	Put	Bond Future	3,144.6900	3.1447	3,192.4900	3.1925	1.520	0	0	0
2013/07/18	R203	06/02/2014	6.16	Call	Bond Future	764.6000	0.7646	739.9700	0.7400	(3.221)	0	0	0
2013/07/18	R203	06/02/2014	5.95	Call	Bond Future	581.7400	0.5817	561.3800	0.5614	(3.500)	0	0	16
2013/07/18	R203	06/02/2014	6.14	Call	Bond Future	745.5700	0.7456	721.3600	0.7214	(3.247)	0	0	0
2013/07/18	R203	06/02/2014	6.15	Call	Bond Future	755.0400	0.7550	730.6200	0.7306	(3.234)	0	0	0
2013/07/18	R203	08/05/2014	5.76	Call	Bond Future	620.1800	0.6202	601.3300	0.6013	(3.039)	0	0	0
2013/07/18	R203	08/05/2014	7.40	Put	Bond Future	1,456.8700	1.4569	1,482.8600	1.4829	1.784	0	0	0
2013/07/18	R203	08/05/2014	5.74	Call	Bond Future	606.9400	0.6069	588.3800	0.5884	(3.058)	0	0	0
2013/07/18	R203	08/05/2014			Bond Future	7.0029	104.9644	7.0273	104.8912	0.349	0.0000	0.0000	0
2013/07/18	R203	08/05/2014	5.76	Put	Bond Future	4,433.4900	4.4335	4,487.8500	4.4879	1.226	0	0	0
2013/07/18	R203	08/05/2014	5.75	Put	Bond Future	4,458.2200	4.4582	4,512.7300	4.5127	1.223	0	0	0

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2013/07/18	R203	08/05/2014	5.74	Put	Bond Future	4,483.0100	4.4830	4,537.6600	4.5377	1.219	0	0	0
2013/07/18	R203	08/05/2014	7.40	Call	Bond Future	2,639.8900	2.6399	2,592.6700	2.5927	(1.789)	0	0	16
2013/07/18	R203	08/05/2014	5.75	Call	Bond Future	613.5300	0.6135	594.8300	0.5948	(3.048)	0	0	0
2013/07/18	R203	07/08/2014	7.30	Call	Bond Future	464.7400	0.4647	390.5100	0.3905	(15.972)	0	0	0
2013/07/18	R203	07/08/2014			Bond Future	7.1326	106.4043	7.1593	106.3300	0.374	0.0000	0.0000	0
2013/07/18	R203	07/08/2014	7.31	Call	Bond Future	492.4200	0.4924	418.1900	0.4182	(15.075)	0	0	0
2013/07/18	R203	07/08/2014	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R203	07/08/2014	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R203	07/08/2014	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R203	07/08/2014	7.29	Call	Bond Future	437.0400	0.4370	362.8100	0.3628	(16.985)	0	0	0
2013/07/18	R204	01/08/2013			Bond Future	6.8749	105.9778	6.8991	105.8673	0.352	0.0000	0.0000	25,172
2013/07/18	R204	01/08/2013	110.75	Call	Bond Future	97,094.3200	97.0943	96,983.7600	96.9838	(0.114)	0	0	0
2013/07/18	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R204	07/11/2013			Bond Future	6.9760	107.4726	7.0018	107.3606	0.370	0.0000	0.0000	0
2013/07/18	R204	07/11/2013	7.00	Put	Bond Future	1,796.0800	1.7961	1,842.5200	1.8425	2.586	0	0	1,270
2013/07/18	R204	07/11/2013	6.29	Put	Bond Future	3,748.0800	3.7481	3,824.6600	3.8247	2.043	0	0	0
2013/07/18	R204	07/11/2013	6.31	Put	Bond Future	3,681.5600	3.6816	3,757.3400	3.7573	2.058	0	0	0
2013/07/18	R204	07/11/2013	6.29	Call	Bond Future	712.7600	0.7128	677.2400	0.6772	(4.983)	0	0	0
2013/07/18	R204	07/11/2013	6.30	Put	Bond Future	3,714.7400	3.7147	3,790.9200	3.7909	2.051	0	0	0
2013/07/18	R204	07/11/2013	7.00	Call	Bond Future	1,900.4900	1.9005	1,834.8300	1.8348	(3.455)	0	0	0
2013/07/18	R204	07/11/2013	6.30	Call	Bond Future	724.4400	0.7244	688.5200	0.6885	(4.958)	0	0	0
2013/07/18	R204	07/11/2013	6.31	Call	Bond Future	736.2600	0.7363	699.9400	0.6999	(4.933)	0	0	0
2013/07/18	R204	06/02/2014	6.39	Call	Bond Future	1,270.7000	1.2707	1,228.2800	1.2283	(3.338)	0	0	0
2013/07/18	R204	06/02/2014			Bond Future	7.0728	104.8847	7.1003	104.7710	0.388	0.0000	0.0000	0
2013/07/18	R204	06/02/2014	6.40	Call	Bond Future	1,284.5700	1.2846	1,241.8400	1.2418	(3.326)	0	0	0
2013/07/18	R204	06/02/2014	6.41	Call	Bond Future	1,298.5400	1.2985	1,255.5000	1.2555	(3.314)	0	0	0
2013/07/18	R204	06/02/2014	6.39	Put	Bond Future	4,148.9900	4.1490	4,220.2800	4.2203	1.718	0	0	0
2013/07/18	R204	06/02/2014	6.41	Put	Bond Future	4,091.1500	4.0912	4,161.8200	4.1618	1.727	0	0	0
2013/07/18	R204	06/02/2014	6.40	Put	Bond Future	4,120.0100	4.1200	4,190.9900	4.1910	1.723	0	0	0
2013/07/18	R204	08/05/2014			Bond Future	7.1787	106.3048	7.2080	106.1896	0.408	0.0000	0.0000	0
2013/07/18	R204	08/05/2014	6.05	Call	Bond Future	1,126.4400	1.1264	1,091.5400	1.0915	(3.098)	0	0	0
2013/07/18	R204	08/05/2014	6.06	Call	Bond Future	1,136.8800	1.1369	1,101.7500	1.1017	(3.090)	0	0	0
2013/07/18	R204	08/05/2014	6.04	Call	Bond Future	1,116.0700	1.1161	1,081.4000	1.0814	(3.106)	0	0	0
2013/07/18	R204	08/05/2014	6.05	Put	Bond Future	5,693.9200	5.6939	5,774.2800	5.7743	1.411	0	0	0
2013/07/18	R204	08/05/2014	6.04	Put	Bond Future	5,725.1000	5.7251	5,805.6900	5.8057	1.408	0	0	0
2013/07/18	R204	08/05/2014	6.06	Put	Bond Future	5,662.8200	5.6628	5,742.9500	5.7429	1.415	0	0	0
2013/07/18	R204	07/08/2014			Bond Future	7.2903	103.7317	7.3215	103.6149	0.429	0.0000	0.0000	0
2013/07/18	R204	07/08/2014	7.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R204	07/08/2014	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R204	07/08/2014	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R204	07/08/2014	7.46	Call	Bond Future	631.9200	0.6319	515.1100	0.5151	(18.485)	0	0	0
2013/07/18	R204	07/08/2014	7.44	Call	Bond Future	557.7100	0.5577	440.9000	0.4409	(20.945)	0	0	0
2013/07/18	R204	07/08/2014	7.45	Call	Bond Future	594.8200	0.5948	478.0100	0.4780	(19.638)	0	0	0
2013/07/18	R206	01/08/2013			Bond Future	5.3005	101.3653	5.3493	101.3439	0.920	0.0000	0.0000	0
2013/07/18	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R206	01/08/2013	103.94	Call	Bond Future	30,367.2100	30.3672	30,345.7700	30.3458	(0.071)	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
2013/07/18	R206	07/11/2013	4.31	Put	Bond Future	203.9300	0.2039	221.0400	0.2210	8.390	0	0	0
2013/07/18	R206	07/11/2013			Bond Future	5.2977	102.7951	5.4195	102.7734	2.300	0.0000	0.0000	0
2013/07/18	R206	07/11/2013	4.30	Put	Bond Future	205.3400	0.2053	222.5000	0.2225	8.357	0	0	0
2013/07/18	R206	07/11/2013	4.31	Call	Bond Future	27.2500	0.0273	22.6100	0.0226	(17.028)	0	0	0
2013/07/18	R206	07/11/2013	4.29	Call	Bond Future	26.4900	0.0265	21.9500	0.0219	(17.139)	0	0	0
2013/07/18	R206	07/11/2013	4.30	Call	Bond Future	26.8700	0.0269	22.2800	0.0223	(17.082)	0	0	0
2013/07/18	R206	07/11/2013	4.29	Put	Bond Future	206.7600	0.2068	223.9700	0.2240	8.324	0	0	0
2013/07/18	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R207	01/08/2013			Bond Future	7.1193	101.0928	7.1385	100.9946	0.270	0.0000	0.0000	22,835
2013/07/18	R207	01/08/2013	106.18	Call	Bond Future	93,521.6300	93.5216	93,423.4500	93.4234	(0.105)	0	0	0
2013/07/18	R207	07/11/2013	6.70	Call	Bond Future	1,037.1700	1.0372	997.6800	0.9977	(3.807)	0	0	0
2013/07/18	R207	07/11/2013			Bond Future	7.2155	102.5188	7.2358	102.4192	0.281	0.0000	0.0000	1,905
2013/07/18	R207	07/11/2013	6.71	Call	Bond Future	1,052.9600	1.0530	1,013.0800	1.0131	(3.787)	0	0	0
2013/07/18	R207	07/11/2013	6.69	Put	Bond Future	3,648.1400	3.6481	3,708.5800	3.7086	1.657	0	0	0
2013/07/18	R207	07/11/2013	6.71	Put	Bond Future	3,578.0700	3.5781	3,637.7400	3.6377	1.668	0	0	0
2013/07/18	R207	07/11/2013	6.69	Call	Bond Future	1,021.5500	1.0216	982.4400	0.9824	(3.828)	0	0	0
2013/07/18	R207	07/11/2013	6.70	Put	Bond Future	3,613.0000	3.6130	3,673.0600	3.6731	1.662	0	0	0
2013/07/18	R207	06/02/2014			Bond Future	7.3085	100.2554	7.3298	100.1544	0.292	0.0000	0.0000	0
2013/07/18	R207	06/02/2014	6.65	Call	Bond Future	1,405.9700	1.4060	1,366.8800	1.3669	(2.780)	0	0	0
2013/07/18	R207	06/02/2014	6.64	Put	Bond Future	4,616.6700	4.6167	4,678.8200	4.6788	1.346	0	0	0
2013/07/18	R207	06/02/2014	6.66	Put	Bond Future	4,549.6700	4.5497	4,611.2500	4.6113	1.354	0	0	0
2013/07/18	R207	06/02/2014	6.65	Put	Bond Future	4,583.1000	4.5831	4,644.9600	4.6450	1.350	0	0	0
2013/07/18	R207	06/02/2014	6.66	Call	Bond Future	1,421.7000	1.4217	1,382.3300	1.3823	(2.769)	0	0	0
2013/07/18	R207	06/02/2014	6.64	Call	Bond Future	1,390.3400	1.3903	1,351.5400	1.3515	(2.791)	0	0	0
2013/07/18	R207	08/05/2014	6.21	Put	Bond Future	6,878.1000	6.8781	6,949.5000	6.9495	1.038	0	0	0
2013/07/18	R207	08/05/2014	6.19	Put	Bond Future	6,952.6000	6.9526	7,024.4100	7.0244	1.033	0	0	0
2013/07/18	R207	08/05/2014			Bond Future	7.4111	101.6129	7.4336	101.5105	0.304	0.0000	0.0000	0
2013/07/18	R207	08/05/2014	6.20	Put	Bond Future	6,915.3000	6.9153	6,986.9100	6.9869	1.036	0	0	0
2013/07/18	R207	08/05/2014	6.20	Call	Bond Future	1,218.7300	1.2187	1,187.9800	1.1880	(2.523)	0	0	0
2013/07/18	R207	08/05/2014	6.21	Call	Bond Future	1,230.1700	1.2302	1,199.2100	1.1992	(2.517)	0	0	0
2013/07/18	R207	08/05/2014	6.19	Call	Bond Future	1,207.3700	1.2074	1,176.8200	1.1768	(2.530)	0	0	0
2013/07/18	R207	07/08/2014	7.69	Call	Bond Future	745.3700	0.7454	641.6000	0.6416	(13.922)	0	0	0
2013/07/18	R207	07/08/2014	7.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R207	07/08/2014			Bond Future	7.5182	99.3665	7.5420	99.2627	0.317	0.0000	0.0000	0
2013/07/18	R207	07/08/2014	7.70	Call	Bond Future	788.5300	0.7885	684.7600	0.6848	(13.160)	0	0	0
2013/07/18	R207	07/08/2014	7.71	Call	Bond Future	831.6700	0.8317	727.9000	0.7279	(12.477)	0	0	0
2013/07/18	R207	07/08/2014	7.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R207	07/08/2014	7.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R208	01/08/2013			Bond Future	7.2589	99.4006	7.2881	99.2343	0.403	0.0000	0.0000	18,025
2013/07/18	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R208	01/08/2013	101.40	Call	Bond Future	90,356.1600	90.3562	90,189.8500	90.1899	(0.184)	0	0	0
2013/07/18	R208	07/11/2013			Bond Future	7.3514	97.4069	7.3821	97.2382	0.417	0.0000	0.0000	0
2013/07/18	R208	07/11/2013	6.79	Put	Bond Future	4,229.3100	4.2293	4,338.8200	4.3388	2.589	0	0	0
2013/07/18	R208	07/11/2013	6.81	Put	Bond Future	4,148.5400	4.1485	4,256.8000	4.2568	2.610	0	0	0
2013/07/18	R208	07/11/2013	6.80	Put	Bond Future	4,188.8100	4.1888	4,297.6900	4.2977	2.599	0	0	0
2013/07/18	R208	07/11/2013	6.81	Call	Bond Future	1,111.8000	1.1118	1,051.3500	1.0514	(5.437)	0	0	0

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2013/07/18	R208	07/11/2013	7.50	Put	Bond Future	1,923.8100	1.9238	1,987.5600	1.9876	3.314	0	0	1,520
2013/07/18	R208	07/11/2013	6.79	Call	Bond Future	1,078.1600	1.0782	1,018.9600	1.0190	(5.491)	0	0	0
2013/07/18	R208	07/11/2013	7.50	Call	Bond Future	2,737.4000	2.7374	2,632.4400	2.6324	(3.834)	0	0	0
2013/07/18	R208	07/11/2013	6.80	Call	Bond Future	1,094.8900	1.0949	1,035.0600	1.0351	(5.464)	0	0	0
2013/07/18	R208	06/02/2014	6.74	Put	Bond Future	5,319.6200	5.3196	5,429.8500	5.4299	2.072	0	0	0
2013/07/18	R208	06/02/2014			Bond Future	7.4386	98.7144	7.4707	98.5434	0.432	0.0000	0.0000	0
2013/07/18	R208	06/02/2014	6.75	Put	Bond Future	5,280.8100	5.2808	5,390.5700	5.3906	2.078	0	0	0
2013/07/18	R208	06/02/2014	6.76	Put	Bond Future	5,242.1700	5.2422	5,351.4500	5.3514	2.085	0	0	0
2013/07/18	R208	06/02/2014	6.74	Call	Bond Future	1,504.1300	1.5041	1,443.3200	1.4433	(4.043)	0	0	0
2013/07/18	R208	06/02/2014	6.75	Call	Bond Future	1,521.2300	1.5212	1,459.9500	1.4600	(4.028)	0	0	0
2013/07/18	R208	06/02/2014	6.76	Call	Bond Future	1,538.4600	1.5385	1,476.7000	1.4767	(4.014)	0	0	0
2013/07/18	R208	08/05/2014	6.31	Call	Bond Future	1,254.2300	1.2542	1,206.7900	1.2068	(3.782)	0	0	0
2013/07/18	R208	08/05/2014			Bond Future	7.5294	96.6544	7.5630	96.4810	0.447	0.0000	0.0000	0
2013/07/18	R208	08/05/2014	6.29	Call	Bond Future	1,229.5800	1.2296	1,182.8400	1.1828	(3.801)	0	0	0
2013/07/18	R208	08/05/2014	6.31	Put	Bond Future	7,809.5000	7.8095	7,935.4000	7.9354	1.612	0	0	0
2013/07/18	R208	08/05/2014	6.30	Put	Bond Future	7,853.1200	7.8531	7,979.3700	7.9794	1.608	0	0	0
2013/07/18	R208	08/05/2014	6.29	Put	Bond Future	7,896.8500	7.8968	8,023.4500	8.0235	1.603	0	0	0
2013/07/18	R208	08/05/2014	6.30	Call	Bond Future	1,241.8600	1.2419	1,194.7700	1.1948	(3.792)	0	0	0
2013/07/18	R208	07/08/2014			Bond Future	7.6227	97.9802	7.6579	97.8045	0.462	0.0000	0.0000	0
2013/07/18	R208	07/08/2014	7.80	Call	Bond Future	880.1700	0.8802	704.4600	0.7045	(19.963)	0	0	0
2013/07/18	R208	07/08/2014	7.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R208	07/08/2014	7.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R208	07/08/2014	7.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R208	07/08/2014	7.81	Call	Bond Future	929.5000	0.9295	753.7900	0.7538	(18.904)	0	0	0
2013/07/18	R208	07/08/2014	7.79	Call	Bond Future	830.8000	0.8308	655.0900	0.6551	(21.149)	0	0	0
2013/07/18	R209	01/08/2013			Bond Future	8.5828	79.0430	8.6171	78.7659	0.400	0.0000	0.0000	19,898
2013/07/18	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R209	01/08/2013	8.00	Put	Bond Future	5,064.5100	5.0645	5,309.1300	5.3091	4.830	0	0	2,000
2013/07/18	R209	01/08/2013	79.36	Call	Bond Future	69,093.8400	69.0938	68,816.7500	68.8168	(0.401)	0	0	0
2013/07/18	R209	01/08/2013	8.00	Call	Bond Future	108.5000	0.1085	76.0300	0.0760	(29.926)	0	0	0
2013/07/18	R209	07/11/2013	8.80	Put	Bond Future	3,277.7500	3.2777	3,383.9800	3.3840	3.241	0	0	0
2013/07/18	R209	07/11/2013	9.50	Put	Bond Future	1,409.4000	1.4094	1,462.7000	1.4627	3.782	0	0	980
2013/07/18	R209	07/11/2013			Bond Future	8.6671	77.0135	8.7025	76.7326	0.408	0.0000	0.0000	319
2013/07/18	R209	07/11/2013	8.80	Call	Bond Future	4,325.8300	4.3258	4,151.0700	4.1511	(4.040)	0	0	0
2013/07/18	R209	07/11/2013	9.25	Call	Bond Future	6,367.0100	6.3670	6,155.6800	6.1557	(3.319)	0	0	0
2013/07/18	R209	07/11/2013	8.81	Call	Bond Future	4,367.4600	4.3675	4,191.8000	4.1918	(4.022)	0	0	0
2013/07/18	R209	07/11/2013	8.65	Call	Bond Future	3,728.2000	3.7282	3,567.2800	3.5673	(4.316)	0	0	0
2013/07/18	R209	07/11/2013	8.79	Call	Bond Future	4,284.3900	4.2844	4,110.5400	4.1105	(4.058)	0	0	0
2013/07/18	R209	07/11/2013	9.40	Call	Bond Future	7,112.3700	7.1124	6,890.8600	6.8909	(3.114)	0	0	0
2013/07/18	R209	07/11/2013	9.70	Put	Bond Future	1,082.1800	1.0822	1,124.5100	1.1245	3.912	0	0	1,520
2013/07/18	R209	07/11/2013	9.25	Put	Bond Future	1,932.3600	1.9324	2,002.0200	2.0020	3.605	0	0	1,000
2013/07/18	R209	07/11/2013	8.79	Put	Bond Future	3,314.3900	3.3144	3,421.5300	3.4215	3.233	0	0	0
2013/07/18	R209	07/11/2013	9.40	Put	Bond Future	1,602.0000	1.6020	1,661.4800	1.6615	3.713	0	0	5,000
2013/07/18	R209	07/11/2013	9.50	Call	Bond Future	7,622.8000	7.6228	7,395.1100	7.3951	(2.987)	0	0	0
2013/07/18	R209	07/11/2013	9.70	Call	Bond Future	8,668.7000	8.6687	8,430.0400	8.4300	(2.753)	0	0	0
2013/07/18	R209	07/11/2013	8.65	Put	Bond Future	3,864.7000	3.8647	3,984.7700	3.9848	3.107	0	0	4,700
2013/07/18	R209	07/11/2013	8.81	Put	Bond Future	3,241.4200	3.2414	3,346.7500	3.3468	3.250	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
2013/07/18	R209	06/02/2014	8.56	Call	Bond Future	4,363.9400		4.3639	4,214.5600	4.2146	(3.423)	0	0	0
2013/07/18	R209	06/02/2014			Bond Future	8.7452		78.0474	8.7815	77.7626	0.416	0.0000	0.0000	0
2013/07/18	R209	06/02/2014	8.54	Call	Bond Future	4,294.0700		4.2941	4,146.1500	4.1462	(3.445)	0	0	0
2013/07/18	R209	06/02/2014	8.55	Call	Bond Future	4,328.9400		4.3289	4,180.2800	4.1803	(3.434)	0	0	0
2013/07/18	R209	06/02/2014	8.54	Put	Bond Future	5,932.6200		5.9326	6,069.5300	6.0695	2.308	0	0	0
2013/07/18	R209	06/02/2014	8.56	Put	Bond Future	5,840.3700		5.8404	5,975.8200	5.9758	2.319	0	0	0
2013/07/18	R209	06/02/2014	8.55	Put	Bond Future	5,886.3600		5.8864	6,022.5300	6.0225	2.313	0	0	0
2013/07/18	R209	08/05/2014			Bond Future	8.8242		75.9591	8.8616	75.6705	0.424	0.0000	0.0000	0
2013/07/18	R209	08/05/2014	7.85	Call	Bond Future	2,924.8700		2.9249	2,820.7100	2.8207	(3.561)	0	0	0
2013/07/18	R209	08/05/2014	7.86	Call	Bond Future	2,949.0600		2.9491	2,844.2900	2.8443	(3.553)	0	0	0
2013/07/18	R209	08/05/2014	7.84	Call	Bond Future	2,900.8200		2.9008	2,797.2600	2.7973	(3.570)	0	0	0
2013/07/18	R209	08/05/2014	7.85	Put	Bond Future	11,087.1500		11.0871	11,271.6400	11.2716	1.664	0	0	0
2013/07/18	R209	08/05/2014	7.84	Put	Bond Future	11,153.7600		11.1538	11,338.8500	11.3388	1.659	0	0	0
2013/07/18	R209	08/05/2014	7.86	Put	Bond Future	11,020.8200		11.0208	11,204.7000	11.2047	1.668	0	0	0
2013/07/18	R209	07/08/2014	9.04	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R209	07/08/2014			Bond Future	8.9032		77.0011	8.9417	76.7085	0.432	0.0000	0.0000	0
2013/07/18	R209	07/08/2014	9.06	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R209	07/08/2014	9.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R209	07/08/2014	9.06	Call	Bond Future	1,180.8800		1.1809	888.2400	0.8882	(24.782)	0	0	0
2013/07/18	R209	07/08/2014	9.05	Call	Bond Future	1,106.4200		1.1064	813.7800	0.8138	(26.449)	0	0	0
2013/07/18	R209	07/08/2014	9.04	Call	Bond Future	1,031.8400		1.0318	739.2000	0.7392	(28.361)	0	0	0
2013/07/18	R210	01/08/2013	173.01	Put	Bond Future	13,683.7500		13.6838	13,677.9400	13.6779	(0.042)	0	0	0
2013/07/18	R210	01/08/2013			Bond Future	159.3263		159.3263	159.3321	159.3321	0.004	0.0000	0.0000	1,237
2013/07/18	R210	01/08/2013	173.00	Put	Bond Future	13,673.7500		13.6738	13,667.9400	13.6679	(0.042)	0	0	0
2013/07/18	R210	01/08/2013	172.99	Put	Bond Future	13,663.7500		13.6638	13,657.9400	13.6579	(0.043)	0	0	0
2013/07/18	R210	01/08/2013	173.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R210	01/08/2013	173.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R210	01/08/2013	172.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R210	07/11/2013	159.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R210	07/11/2013			Bond Future	159.6724		159.6724	159.6782	159.6782	0.004	0.0000	0.0000	0
2013/07/18	R210	07/11/2013	160.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R210	07/11/2013	160.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R210	07/11/2013	159.99	Put	Bond Future	317.5800		0.3176	311.8100	0.3118	(1.817)	0	0	0
2013/07/18	R210	07/11/2013	160.01	Put	Bond Future	337.5800		0.3376	331.8100	0.3318	(1.709)	0	0	0
2013/07/18	R210	07/11/2013	160.00	Put	Bond Future	327.5800		0.3276	321.8100	0.3218	(1.761)	0	0	0
2013/07/18	R211	01/08/2013	130.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R211	01/08/2013			Bond Future	128.4060		128.4060	128.4039	128.4039	(0.002)	0.0000	0.0000	522
2013/07/18	R211	01/08/2013	130.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R211	01/08/2013	129.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R211	01/08/2013	130.00	Put	Bond Future	1,593.9900		1.5940	1,596.1300	1.5961	0.134	0	0	0
2013/07/18	R211	01/08/2013	129.99	Put	Bond Future	1,583.9900		1.5840	1,586.1300	1.5861	0.135	0	0	0
2013/07/18	R211	01/08/2013	130.01	Put	Bond Future	1,603.9900		1.6040	1,606.1300	1.6061	0.133	0	0	0
2013/07/18	R211	07/11/2013			Bond Future	130.2344		130.2344	130.2322	130.2322	(0.002)	0.0000	0.0000	0
2013/07/18	R211	07/11/2013	130.00	Call	Bond Future	234.4000		0.2344	232.2100	0.2322	(0.934)	0	0	0
2013/07/18	R211	07/11/2013	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R211	07/11/2013	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2013/07/18	R211	07/11/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R211	07/11/2013	130.01	Call	Bond Future	224.4000	0.2244	222.2100	0.2222	(0.976)	0	0	0
2013/07/18	R211	07/11/2013	129.99	Call	Bond Future	244.4000	0.2444	242.2100	0.2422	(0.896)	0	0	0
2013/07/18	R212	01/08/2013			Bond Future	131.3696	131.3696	131.3721	131.3721	0.002	0.0000	0.0000	21,791
2013/07/18	R212	01/08/2013	137.99	Put	Bond Future	6,620.4300	6.6204	6,617.9300	6.6179	(0.038)	0	0	0
2013/07/18	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R212	01/08/2013	138.01	Put	Bond Future	6,640.4300	6.6404	6,637.9300	6.6379	(0.038)	0	0	0
2013/07/18	R212	01/08/2013	138.00	Put	Bond Future	6,630.4300	6.6304	6,627.9300	6.6279	(0.038)	0	0	0
2013/07/18	R212	07/11/2013	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R212	07/11/2013			Bond Future	133.2401	133.2401	133.2426	133.2426	0.002	0.0000	0.0000	0
2013/07/18	R212	07/11/2013	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R212	07/11/2013	132.99	Call	Bond Future	250.0800	0.2501	252.6300	0.2526	1.020	0	0	0
2013/07/18	R212	07/11/2013	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R212	07/11/2013	133.00	Call	Bond Future	240.0800	0.2401	242.6300	0.2426	1.062	0	0	0
2013/07/18	R212	07/11/2013	133.01	Call	Bond Future	230.0800	0.2301	232.6300	0.2326	1.108	0	0	0
2013/07/18	R213	01/08/2013	91.25	Call	Bond Future	79,840.4000	79.8404	79,516.2300	79.5162	(0.406)	0	0	0
2013/07/18	R213	01/08/2013			Bond Future	8.3783	90.4554	8.4176	90.1313	0.469	0.0000	0.0000	7,971
2013/07/18	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R213	07/11/2013	8.60	Call	Bond Future	4,346.2700	4.3463	4,145.6800	4.1457	(4.615)	0	0	0
2013/07/18	R213	07/11/2013			Bond Future	8.4672	88.1945	8.5077	87.8658	0.479	0.0000	0.0000	289
2013/07/18	R213	07/11/2013	8.61	Call	Bond Future	4,389.2900	4.3893	4,187.6200	4.1876	(4.595)	0	0	0
2013/07/18	R213	07/11/2013	8.59	Put	Bond Future	3,313.5800	3.3136	3,442.7900	3.4428	3.899	0	0	0
2013/07/18	R213	07/11/2013	8.61	Put	Bond Future	3,239.8100	3.2398	3,366.8600	3.3669	3.922	0	0	0
2013/07/18	R213	07/11/2013	8.60	Put	Bond Future	3,276.5300	3.2765	3,404.6600	3.4047	3.911	0	0	0
2013/07/18	R213	07/11/2013	8.59	Call	Bond Future	4,303.4600	4.3035	4,103.9500	4.1039	(4.636)	0	0	0
2013/07/18	R213	06/02/2014			Bond Future	8.5511	89.3784	8.5929	89.0452	0.489	0.0000	0.0000	0
2013/07/18	R213	06/02/2014	8.29	Put	Bond Future	6,217.7400	6.2177	6,386.6100	6.3866	2.716	0	0	0
2013/07/18	R213	06/02/2014	8.31	Put	Bond Future	6,121.6500	6.1216	6,288.7900	6.2888	2.730	0	0	0
2013/07/18	R213	06/02/2014	8.29	Call	Bond Future	4,095.3700	4.0954	3,931.0200	3.9310	(4.013)	0	0	0
2013/07/18	R213	06/02/2014	8.30	Put	Bond Future	6,169.5600	6.1696	6,337.5600	6.3376	2.723	0	0	0
2013/07/18	R213	06/02/2014	8.30	Call	Bond Future	4,129.8700	4.1299	3,964.6500	3.9646	(4.001)	0	0	0
2013/07/18	R213	06/02/2014	8.31	Call	Bond Future	4,164.5300	4.1645	3,998.4500	3.9985	(3.988)	0	0	0
2013/07/18	R213	08/05/2014	7.65	Put	Bond Future	11,153.2300	11.1532	11,372.9900	11.3730	1.970	0	0	0
2013/07/18	R213	08/05/2014			Bond Future	8.6326	87.0501	8.6757	86.7123	0.499	0.0000	0.0000	0
2013/07/18	R213	08/05/2014	7.64	Put	Bond Future	11,218.9400	11.2189	11,439.4000	11.4394	1.965	0	0	0
2013/07/18	R213	08/05/2014	7.66	Put	Bond Future	11,087.7600	11.0878	11,306.8300	11.3068	1.976	0	0	0
2013/07/18	R213	08/05/2014	7.65	Call	Bond Future	2,900.8400	2.9008	2,782.8500	2.7829	(4.067)	0	0	0
2013/07/18	R213	08/05/2014	7.66	Call	Bond Future	2,924.9500	2.9250	2,806.2700	2.8063	(4.058)	0	0	0
2013/07/18	R213	08/05/2014	7.64	Call	Bond Future	2,876.8500	2.8769	2,759.5600	2.7596	(4.077)	0	0	0
2013/07/18	R213	07/08/2014	8.86	Call	Bond Future	1,106.6300	1.1066	764.2700	0.7643	(30.937)	0	0	0
2013/07/18	R213	07/08/2014			Bond Future	8.7155	88.2441	8.7599	87.9018	0.510	0.0000	0.0000	0
2013/07/18	R213	07/08/2014	8.84	Call	Bond Future	954.7000	0.9547	612.3400	0.6123	(35.860)	0	0	0
2013/07/18	R213	07/08/2014	8.85	Call	Bond Future	1,030.7100	1.0307	688.3500	0.6883	(33.216)	0	0	0
2013/07/18	R213	07/08/2014	8.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/07/18	R213	07/08/2014	8.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R213	07/08/2014	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R214	01/08/2013			Bond Future	8.7430	79.5703	8.7773	79.2852	0.392	0.0000	0.0000	840
2013/07/18	R214	01/08/2013	84.31	Call	Bond Future	69,122.4400	69.1224	68,837.3000	68.8373	(0.413)	0	0	0
2013/07/18	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R214	07/11/2013	7.80	Call	Bond Future	1,028.1100	1.0281	959.5700	0.9596	(6.667)	0	0	0
2013/07/18	R214	07/11/2013			Bond Future	8.8291	77.4085	8.8645	77.1194	0.400	0.0000	0.0000	0
2013/07/18	R214	07/11/2013	7.81	Call	Bond Future	1,044.7800	1.0448	975.4200	0.9754	(6.639)	0	0	0
2013/07/18	R214	07/11/2013	7.79	Call	Bond Future	1,011.6300	1.0116	943.9100	0.9439	(6.694)	0	0	0
2013/07/18	R214	07/11/2013	7.81	Put	Bond Future	10,230.4200	10.2304	10,450.1500	10.4502	2.148	0	0	0
2013/07/18	R214	07/11/2013	7.80	Put	Bond Future	10,312.7000	10.3127	10,533.2500	10.5333	2.139	0	0	0
2013/07/18	R214	07/11/2013	7.79	Put	Bond Future	10,395.3700	10.3954	10,616.7400	10.6167	2.130	0	0	0
2013/07/18	R214	06/02/2014			Bond Future	8.9103	78.4476	8.9467	78.1545	0.409	0.0000	0.0000	0
2013/07/18	R214	06/02/2014	8.99	Put	Bond Future	4,931.7100	4.9317	5,051.2500	5.0513	2.424	0	0	0
2013/07/18	R214	06/02/2014	9.01	Put	Bond Future	4,852.8900	4.8529	4,971.0300	4.9710	2.434	0	0	0
2013/07/18	R214	06/02/2014	8.99	Call	Bond Future	5,570.7300	5.5707	5,397.1800	5.3972	(3.115)	0	0	0
2013/07/18	R214	06/02/2014	9.00	Put	Bond Future	4,891.8200	4.8918	5,010.6600	5.0107	2.429	0	0	0
2013/07/18	R214	06/02/2014	9.00	Call	Bond Future	5,610.4000	5.6104	5,436.1500	5.4362	(3.106)	0	0	0
2013/07/18	R214	06/02/2014	9.01	Call	Bond Future	5,650.8800	5.6509	5,475.9300	5.4759	(3.096)	0	0	0
2013/07/18	R248	01/08/2013	7.86	Put	Bond Future	11,647.2600	11.6473	11,584.3200	11.5843	(0.540)	0	0	0
2013/07/18	R248	01/08/2013			Bond Future	8.8535	102.6584	8.8476	102.7214	(0.067)	0.0000	0.0000	603
2013/07/18	R248	01/08/2013	7.85	Put	Bond Future	11,776.5600	11.7766	11,713.6200	11.7136	(0.534)	0	0	0
2013/07/18	R248	01/08/2013	7.84	Put	Bond Future	11,906.1100	11.9061	11,843.1700	11.8432	(0.529)	0	0	0
2013/07/18	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R248	07/11/2013			Bond Future	8.9435	99.6856	8.9374	99.7494	(0.068)	0.0000	0.0000	0
2013/07/18	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R248	07/11/2013	7.86	Put	Bond Future	12,577.2100	12.5772	12,513.3200	12.5133	(0.508)	0	0	0
2013/07/18	R248	07/11/2013	7.85	Put	Bond Future	12,706.2800	12.7063	12,642.3900	12.6424	(0.503)	0	0	0
2013/07/18	R248	07/11/2013	7.84	Put	Bond Future	12,835.6100	12.8356	12,771.7200	12.7717	(0.498)	0	0	0
2013/07/18	R248	06/02/2014	9.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R248	06/02/2014			Bond Future	9.0285	101.0236	9.0222	101.0883	(0.070)	0.0000	0.0000	0
2013/07/18	R248	06/02/2014	9.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/18	R248	06/02/2014	9.11	Call	Bond Future	829.2400	0.8292	893.8700	0.8939	7.794	0	0	0
2013/07/18	R248	06/02/2014	9.09	Call	Bond Future	626.8900	0.6269	691.5200	0.6915	10.310	0	0	0
2013/07/18	R248	06/02/2014	9.10	Call	Bond Future	728.1600	0.7282	792.7900	0.7928	8.876	0	0	0
2013/07/18	R248	06/02/2014	9.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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