



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 19/07/2013 to 19/07/2013

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
2013/07/19	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	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
2013/07/19	2025	01/08/2013	118.01	Put	Bond Future	8,111.9300	8.1119	8,108.7800	8.1088	(0.039)	0	0	0
2013/07/19	2025	01/08/2013			Bond Future	109.8981	109.8981	109.9012	109.9012	0.003	0.0000	0.0000	0
2013/07/19	2025	01/08/2013	118.00	Put	Bond Future	8,101.9300	8.1019	8,098.7800	8.0988	(0.039)	0	0	0
2013/07/19	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	2025	01/08/2013	117.99	Put	Bond Future	8,091.9300	8.0919	8,088.7800	8.0888	(0.039)	0	0	0
2013/07/19	2025	07/11/2013	111.00	Call	Bond Future	462.9000	0.4629	466.1300	0.4661	0.698	0	0	0
2013/07/19	2025	07/11/2013			Bond Future	111.4629	111.4629	111.4661	111.4661	0.003	0.0000	0.0000	0
2013/07/19	2025	07/11/2013	111.01	Call	Bond Future	452.9000	0.4529	456.1300	0.4561	0.713	0	0	0
2013/07/19	2025	07/11/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	2025	07/11/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	2025	07/11/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	2025	07/11/2013	110.99	Call	Bond Future	472.9000	0.4729	476.1300	0.4761	0.683	0	0	0
2013/07/19	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	2038	01/08/2013			Bond Future	108.1548	108.1548	108.3634	108.3634	0.193	0.0000	0.0000	0
2013/07/19	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	2038	01/08/2013	114.99	Put	Bond Future	6,835.2500	6.8352	6,626.5800	6.6266	(3.053)	0	0	0
2013/07/19	2038	01/08/2013	115.00	Put	Bond Future	6,845.2500	6.8452	6,636.5800	6.6366	(3.048)	0	0	0
2013/07/19	2038	01/08/2013	115.01	Put	Bond Future	6,855.2500	6.8552	6,646.5800	6.6466	(3.044)	0	0	0
2013/07/19	2038	07/11/2013			Bond Future	109.6948	109.6948	109.9062	109.9062	0.193	0.0000	0.0000	0
2013/07/19	2038	07/11/2013	109.99	Put	Bond Future	295.1600	0.2952	83.7700	0.0838	(71.619)	0	0	0
2013/07/19	2038	07/11/2013	110.00	Put	Bond Future	305.1600	0.3052	93.7700	0.0938	(69.272)	0	0	0
2013/07/19	2038	07/11/2013	110.01	Put	Bond Future	315.1600	0.3152	103.7700	0.1038	(67.074)	0	0	0
2013/07/19	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	2050	01/08/2013			Bond Future	109.3413	109.3413	109.3466	109.3466	0.005	0.0000	0.0000	122
2013/07/19	2050	01/08/2013	118.99	Put	Bond Future	9,648.6800	9.6487	9,643.3600	9.6434	(0.055)	0	0	0
2013/07/19	2050	01/08/2013	119.01	Put	Bond Future	9,668.6800	9.6687	9,663.3600	9.6634	(0.055)	0	0	0
2013/07/19	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	2050	01/08/2013	119.00	Put	Bond Future	9,658.6800	9.6587	9,653.3600	9.6534	(0.055)	0	0	0
2013/07/19	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	2050	07/11/2013	109.99	Call	Bond Future	908.4300	0.9084	913.5000	0.9135	0.558	0	0	0
2013/07/19	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	2050	07/11/2013			Bond Future	110.8984	110.8984	110.9035	110.9035	0.005	0.0000	0.0000	0
2013/07/19	2050	07/11/2013	110.00	Call	Bond Future	898.4300	0.8984	903.5000	0.9035	0.564	0	0	0
2013/07/19	2050	07/11/2013	110.01	Call	Bond Future	888.4300	0.8884	893.5000	0.8935	0.571	0	0	0
2013/07/19	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	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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2013/07/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	AL37	01/08/2013			Index Future	405.1090	405.1090	404.5080	404.5080	(0.148)	0.0000	0.0000	0
2013/07/19	AL37	07/11/2013			Index Future	410.8230	410.8230	410.2130	410.2130	(0.148)	0.0000	0.0000	0
2013/07/19	AL37	06/02/2014			Index Future	416.3370	416.3370	415.7190	415.7190	(0.148)	0.0000	0.0000	0
2013/07/19	AL7T	01/08/2013			Index Future	480.7550	480.7550	479.7850	479.7850	(0.202)	0.0000	0.0000	1
2013/07/19	AL7T	07/11/2013			Index Future	487.5360	487.5360	486.5530	486.5530	(0.202)	0.0000	0.0000	0
2013/07/19	AL7T	06/02/2014			Index Future	494.0790	494.0790	493.0820	493.0820	(0.202)	0.0000	0.0000	0
2013/07/19	ALBI	01/08/2013			Index Future	432.2550	432.2550	431.5850	431.5850	(0.155)	0.0000	0.0000	671
2013/07/19	ALBI	07/11/2013			Index Future	438.3520	438.3520	437.6720	437.6720	(0.155)	0.0000	0.0000	165
2013/07/19	ALBI	06/02/2014			Index Future	444.2350	444.2350	443.5460	443.5460	(0.155)	0.0000	0.0000	0
2013/07/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	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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2013/07/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/07/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/19	EL28	01/08/2013	115.01	Put	Bond Future	4,074.4000	4.0744	4,069.1300	4.0691	(0.129)	0	0	0
2013/07/19	EL28	01/08/2013			Bond Future	110.9356	110.9356	110.9409	110.9409	0.005	0.0000	0.0000	0
2013/07/19	EL28	01/08/2013	115.00	Put	Bond Future	4,064.4000	4.0644	4,059.1300	4.0591	(0.130)	0	0	0
2013/07/19	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	EL28	01/08/2013	114.99	Put	Bond Future	4,054.4000	4.0544	4,049.1300	4.0491	(0.130)	0	0	0
2013/07/19	EL28	07/11/2013			Bond Future	111.1206	111.1206	111.1259	111.1259	0.005	0.0000	0.0000	0
2013/07/19	EL28	07/11/2013	110.00	Call	Bond Future	1,120.6400	1.1206	1,125.8700	1.1259	0.467	0	0	0
2013/07/19	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	EL28	07/11/2013	110.01	Call	Bond Future	1,110.6400	1.1106	1,115.8700	1.1159	0.471	0	0	0
2013/07/19	EL28	07/11/2013	109.99	Call	Bond Future	1,130.6400	1.1306	1,135.8700	1.1359	0.463	0	0	0
2013/07/19	ES33	01/08/2013			Bond Future	9.2107	87.3843	9.2297	87.2332	0.206	0.0000	0.0000	6,292
2013/07/19	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	ES33	01/08/2013	9.00	Put	Bond Future	1,707.9200	1.7079	1,859.0100	1.8590	8.846	0	0	0
2013/07/19	ES33	01/08/2013	91.02	Call	Bond Future	76,332.9500	76.3330	76,181.8600	76.1819	(0.198)	0	0	0
2013/07/19	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	ES33	07/11/2013			Bond Future	9.3231	84.8356	9.3427	84.6823	0.210	0.0000	0.0000	0

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2013/07/19	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	ES33	07/11/2013	8.51	Put	Bond Future	6,752.2400	6.7522	6,905.5200	6.9055	2.270	0	0	0
2013/07/19	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	ES33	07/11/2013	8.49	Put	Bond Future	6,928.6700	6.9287	7,081.9500	7.0820	2.212	0	0	0
2013/07/19	ES33	07/11/2013	8.50	Put	Bond Future	6,840.3900	6.8404	6,993.6700	6.9937	2.241	0	0	0
2013/07/19	ES33	06/02/2014	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	ES33	06/02/2014			Bond Future	9.4300	85.9743	9.4502	85.8189	0.215	0.0000	0.0000	0
2013/07/19	ES33	06/02/2014	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	ES33	06/02/2014	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	ES33	06/02/2014	9.54	Call	Bond Future	838.1300	0.8381	682.7200	0.6827	(18.542)	0	0	0
2013/07/19	ES33	06/02/2014	9.55	Call	Bond Future	913.6600	0.9137	758.2500	0.7583	(17.010)	0	0	0
2013/07/19	ES33	06/02/2014	9.56	Call	Bond Future	989.0800	0.9891	833.6700	0.8337	(15.713)	0	0	0
2013/07/19	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	GOVI	01/08/2013			GOVI	431.6080	431.6080	430.9350	430.9350	(0.156)	0.0000	0.0000	405
2013/07/19	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	GOVI	01/08/2013	445.99	Put	GOVI	143,820.0000	14.3820	150,550.0000	15.0550	4.679	0	0	0
2013/07/19	GOVI	01/08/2013	446.01	Put	GOVI	144,020.0000	14.4020	150,750.0000	15.0750	4.673	0	0	0
2013/07/19	GOVI	01/08/2013	446.00	Put	GOVI	143,920.0000	14.3920	150,650.0000	15.0650	4.676	0	0	0
2013/07/19	GOVI	07/11/2013			GOVI	437.6960	437.6960	437.0140	437.0140	(0.156)	0.0000	0.0000	0
2013/07/19	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	GOVI	07/11/2013	445.99	Put	GOVI	82,940.0000	8.2940	89,760.0000	8.9760	8.223	0	0	0
2013/07/19	GOVI	07/11/2013	446.01	Put	GOVI	83,140.0000	8.3140	89,960.0000	8.9960	8.203	0	0	0
2013/07/19	GOVI	07/11/2013	446.00	Put	GOVI	83,040.0000	8.3040	89,860.0000	8.9860	8.213	0	0	0
2013/07/19	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	GOVI	06/02/2014	439.99	Call	GOVI	35,800.0000	3.5800	28,890.0000	2.8890	(19.302)	0	0	0
2013/07/19	GOVI	06/02/2014			GOVI	443.5700	443.5700	442.8790	442.8790	(0.156)	0.0000	0.0000	0
2013/07/19	GOVI	06/02/2014	440.00	Call	GOVI	35,700.0000	3.5700	28,790.0000	2.8790	(19.356)	0	0	0
2013/07/19	GOVI	06/02/2014	440.01	Call	GOVI	35,600.0000	3.5600	28,690.0000	2.8690	(19.410)	0	0	0
2013/07/19	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	GOVI	06/02/2104	442.00	Call	GOVI	2.0000	0.0002	2.0000	0.0002	0.000	0	0	0
2013/07/19	GOVI	06/02/2104			GOVI	442.0000	442.0000	442.0000	442.0000	0.000	0.0000	0.0000	0
2013/07/19	GOVI	06/02/2104	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	GOVI	06/02/2104	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	GOVI	06/02/2104	442.01	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2013/07/19	GOVI	06/02/2104	441.99	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2013/07/19	GOVI	06/02/2104	442.00	Put	GOVI	2.0000	0.0002	2.0000	0.0002	0.000	0	0	0
2013/07/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/07/19	IGOV	01/08/2013			Index Future	196.6660	196.6660	196.6860	196.6860	0.010	0.0000	0.0000	1,041
2013/07/19	IGOV	07/11/2013			Index Future	199.4670	199.4670	199.4870	199.4870	0.010	0.0000	0.0000	30
2013/07/19	IGOV	06/02/2014			Index Future	202.1680	202.1680	202.1880	202.1880	0.010	0.0000	0.0000	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
2013/07/19	ILBI	01/08/2013			Index Future	532.4700		532.4700	532.5460	532.5460	0.014	0.0000	0.0000	186
2013/07/19	ILBI	07/11/2013			Index Future	540.1140		540.1140	540.1910	540.1910	0.014	0.0000	0.0000	0
2013/07/19	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/07/19	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/07/19	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/07/19	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/07/19	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/07/19	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/07/19	JBAF	21/08/2013			Jibar Tradeable Future	5.1800		94.8200	5.1700	94.8300	(0.193)	0.0000	0.0000	0
2013/07/19	JBAF	18/09/2013			Jibar Tradeable Future	5.2100		94.7900	5.1900	94.8100	(0.384)	0.0000	0.0000	700
2013/07/19	JBAF	16/10/2013			Jibar Tradeable Future	5.2800		94.7200	5.2300	94.7700	(0.947)	0.0000	0.0000	0
2013/07/19	JBAF	20/11/2013			Jibar Tradeable Future	5.3000		94.7000	5.2700	94.7300	(0.566)	0.0000	0.0000	0
2013/07/19	JBAF	18/12/2013			Jibar Tradeable Future	5.3700		94.6300	5.3500	94.6500	(0.372)	0.0000	0.0000	1,500
2013/07/19	JBAF	15/01/2014			Jibar Tradeable Future	5.4100		94.5900	5.3800	94.6200	(0.555)	0.0000	0.0000	0
2013/07/19	JBAF	19/02/2014			Jibar Tradeable Future	5.4500		94.5500	5.5500	94.4500	1.835	0.0000	0.0000	0
2013/07/19	JBAF	19/03/2014			Jibar Tradeable Future	5.5400		94.4600	5.8000	94.2000	4.693	0.0000	0.0000	400
2013/07/19	JBAF	18/06/2014			Jibar Tradeable Future	5.7800		94.2200	6.0600	93.9400	4.844	0.0000	0.0000	1,000
2013/07/19	JBAF	17/09/2014			Jibar Tradeable Future	6.0200		93.9800	6.3100	93.6900	4.817	0.0000	0.0000	0
2013/07/19	JBAF	17/12/2014			Jibar Tradeable Future	6.2600		93.7400	6.5400	93.4600	4.473	0.0000	0.0000	0
2013/07/19	JBAF	18/03/2015			Jibar Tradeable Future	6.4900		93.5100	6.7700	93.2300	4.314	0.0000	0.0000	250
2013/07/19	R023	01/08/2013	7.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R023	01/08/2013	7.30	Put	Bond Future	1,666.1000		1.6661	1,898.5300	1.8985	13.951	0	0	0
2013/07/19	R023	01/08/2013			Bond Future	7.5428		104.7343	7.5771	104.5019	0.454	0.0000	0.0000	10,999
2013/07/19	R023	01/08/2013	7.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R023	01/08/2013	7.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R023	01/08/2013	7.29	Put	Bond Future	1,735.4700		1.7355	1,967.9000	1.9679	13.393	0	0	0
2013/07/19	R023	01/08/2013	7.31	Put	Bond Future	1,596.7900		1.5968	1,829.2200	1.8292	14.556	0	0	0
2013/07/19	R023	07/11/2013	6.50	Put	Bond Future	7,873.4300		7.8734	8,109.1600	8.1092	2.994	0	0	0
2013/07/19	R023	07/11/2013			Bond Future	7.6358		102.2960	7.6715	102.0602	0.468	0.0000	0.0000	0
2013/07/19	R023	07/11/2013	6.49	Put	Bond Future	7,946.1600		7.9462	8,181.8900	8.1819	2.967	0	0	0
2013/07/19	R023	07/11/2013	6.51	Put	Bond Future	7,800.7500		7.8008	8,036.4800	8.0365	3.022	0	0	0
2013/07/19	R023	07/11/2013	6.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R023	07/11/2013	6.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R023	07/11/2013	6.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R023	06/02/2014			Bond Future	7.7244		103.6690	7.7616	103.4301	0.482	0.0000	0.0000	0
2013/07/19	R023	06/02/2014	7.84	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R023	06/02/2014	7.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R023	06/02/2014	7.84	Call	Bond Future	739.7600		0.7398	500.8600	0.5009	(32.294)	0	0	0
2013/07/19	R023	06/02/2014	7.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2013/07/19	R023	06/02/2014	7.85	Call	Bond Future	803.4400	0.8034	564.5400	0.5645	(29.735)	0	0	0
2013/07/19	R023	06/02/2014	7.86	Call	Bond Future	867.0800	0.8671	628.1800	0.6282	(27.552)	0	0	0
2013/07/19	R157	01/08/2013	116.11	Call	Bond Future	90,548.5700	90.5486	90,463.4400	90.4634	(0.094)	0	0	0
2013/07/19	R157	01/08/2013			Bond Future	5.9588	120.0042	5.9986	119.9191	0.668	6.0470	6.0470	21,590
2013/07/19	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R157	07/11/2013			Bond Future	6.0713	114.8906	6.1177	114.8042	0.764	0.0000	0.0000	212
2013/07/19	R157	07/11/2013	5.60	Call	Bond Future	397.9900	0.3980	367.7000	0.3677	(7.611)	0	0	0
2013/07/19	R157	07/11/2013	5.59	Put	Bond Future	1,293.0600	1.2931	1,349.4600	1.3495	4.362	0	0	0
2013/07/19	R157	07/11/2013	5.61	Put	Bond Future	1,267.8600	1.2679	1,323.6100	1.3236	4.397	0	0	0
2013/07/19	R157	07/11/2013	5.60	Put	Bond Future	1,280.4300	1.2804	1,336.5000	1.3365	4.379	0	0	0
2013/07/19	R157	07/11/2013	5.61	Call	Bond Future	404.2400	0.4042	373.6300	0.3736	(7.572)	0	0	0
2013/07/19	R157	07/11/2013	5.59	Call	Bond Future	391.8000	0.3918	361.8400	0.3618	(7.647)	0	0	0
2013/07/19	R157	06/02/2014	5.64	Call	Bond Future	517.2400	0.5172	485.3500	0.4853	(6.165)	0	0	0
2013/07/19	R157	06/02/2014	5.65	Put	Bond Future	1,400.8800	1.4009	1,456.3300	1.4563	3.958	0	0	0
2013/07/19	R157	06/02/2014			Bond Future	6.1948	116.4328	6.2495	116.3452	0.883	0.0000	0.0000	0
2013/07/19	R157	06/02/2014	5.65	Call	Bond Future	523.1200	0.5231	490.9800	0.4910	(6.144)	0	0	0
2013/07/19	R157	06/02/2014	5.66	Call	Bond Future	529.0300	0.5290	496.6500	0.4966	(6.121)	0	0	0
2013/07/19	R157	06/02/2014	5.64	Put	Bond Future	1,411.2000	1.4112	1,466.9000	1.4669	3.947	0	0	0
2013/07/19	R157	06/02/2014	5.66	Put	Bond Future	1,390.6000	1.3906	1,445.8100	1.4458	3.970	0	0	0
2013/07/19	R157	08/05/2014	5.20	Call	Bond Future	355.6900	0.3557	332.1900	0.3322	(6.607)	0	0	0
2013/07/19	R157	08/05/2014			Bond Future	6.3404	111.2001	6.4063	111.1113	1.039	0.0000	0.0000	0
2013/07/19	R157	08/05/2014	5.21	Call	Bond Future	359.1400	0.3591	335.4700	0.3355	(6.591)	0	0	0
2013/07/19	R157	08/05/2014	5.19	Call	Bond Future	352.2600	0.3523	328.9300	0.3289	(6.623)	0	0	0
2013/07/19	R157	08/05/2014	5.20	Put	Bond Future	1,909.4300	1.9094	1,974.7100	1.9747	3.419	0	0	0
2013/07/19	R157	08/05/2014	5.19	Put	Bond Future	1,919.7600	1.9198	1,985.2100	1.9852	3.409	0	0	0
2013/07/19	R157	08/05/2014	5.21	Put	Bond Future	1,899.1200	1.8991	1,964.2300	1.9642	3.428	0	0	0
2013/07/19	R157	07/08/2014	6.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R157	07/08/2014			Bond Future	6.5266	112.7254	6.6088	112.6354	1.259	0.0000	0.0000	0
2013/07/19	R157	07/08/2014	6.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R157	07/08/2014	6.74	Call	Bond Future	233.5000	0.2335	143.5000	0.1435	(38.544)	0	0	0
2013/07/19	R157	07/08/2014	6.76	Call	Bond Future	255.3400	0.2553	165.3400	0.1653	(35.247)	0	0	0
2013/07/19	R157	07/08/2014	6.75	Call	Bond Future	244.4200	0.2444	154.4200	0.1544	(36.822)	0	0	0
2013/07/19	R157	07/08/2014	6.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R186	01/08/2013	7.00	Put	Bond Future	8,409.2400	8.4092	8,586.0400	8.5860	2.102	0	0	4,100
2013/07/19	R186	01/08/2013	7.20	Call	Bond Future	45.7500	0.0458	31.9000	0.0319	(30.273)	0	0	6,800
2013/07/19	R186	01/08/2013	7.50	Put	Bond Future	3,679.9100	3.6799	3,802.3100	3.8023	3.326	0	0	0
2013/07/19	R186	01/08/2013	8.80	Call	Bond Future	8,477.4400	8.4774	8,295.9500	8.2960	(2.141)	0	0	0
2013/07/19	R186	01/08/2013	9.00	Call	Bond Future	10,152.0500	10.1521	9,971.3700	9.9714	(1.780)	0	0	0
2013/07/19	R186	01/08/2013			Bond Future	7.8525	122.9805	7.8717	122.8001	0.245	0.0000	0.0000	57,219
2013/07/19	R186	01/08/2013	7.25	Call	Bond Future	65.3100	0.0653	46.8500	0.0468	(28.265)	0	0	5,315
2013/07/19	R186	01/08/2013	7.80	Call	Bond Future	1,139.1500	1.1392	1,011.2700	1.0113	(11.226)	0	0	0
2013/07/19	R186	01/08/2013	128.26	Call	Bond Future	113,708.0900	113.7081	113,527.7400	113.5277	(0.159)	0	0	0
2013/07/19	R186	01/08/2013	6.75	Put	Bond Future	11,016.2900	11.0163	11,196.2200	11.1962	1.633	0	0	0
2013/07/19	R186	01/08/2013	7.20	Put	Bond Future	6,404.5700	6.4046	6,571.0700	6.5711	2.600	0	0	2,807
2013/07/19	R186	01/08/2013	7.50	Call	Bond Future	300.5600	0.3006	242.6100	0.2426	(19.281)	0	0	6,800
2013/07/19	R186	01/08/2013	8.00	Call	Bond Future	2,165.4500	2.1654	2,001.2800	2.0013	(7.581)	0	0	0

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2013/07/19	R186	01/08/2013	9.00	Put	Bond Future		1.5400	0.0015	1.2100	0.0012	(21.429)	0	0	0
2013/07/19	R186	01/08/2013	6.50	Call	Bond Future		0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	500
2013/07/19	R186	01/08/2013	6.80	Call	Bond Future		1.4100	0.0014	0.7400	0.0007	(47.518)	0	0	0
2013/07/19	R186	01/08/2013	7.80	Put	Bond Future		1,634.7100	1.6347	1,687.1800	1.6872	3.210	0	0	20
2013/07/19	R186	01/08/2013	6.50	Put	Bond Future		13,703.8100	13.7038	13,884.1300	13.8841	1.316	0	0	0
2013/07/19	R186	01/08/2013	6.75	Call	Bond Future		0.8400	0.0008	0.4200	0.0004	(50.000)	0	0	1,000
2013/07/19	R186	01/08/2013	7.25	Put	Bond Future		5,920.7500	5.9208	6,082.6400	6.0826	2.734	0	0	0
2013/07/19	R186	01/08/2013	128.26	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R186	01/08/2013	7.00	Call	Bond Future		9.1500	0.0092	5.6000	0.0056	(38.798)	0	0	0
2013/07/19	R186	01/08/2013	8.80	Put	Bond Future		7.6500	0.0077	6.5100	0.0065	(14.902)	0	0	6,800
2013/07/19	R186	01/08/2013	8.00	Put	Bond Future		789.9200	0.7899	806.1000	0.8061	2.048	0	0	0
2013/07/19	R186	01/08/2013	6.80	Put	Bond Future		10,488.0200	10.4880	10,667.7000	10.6677	1.713	0	0	0
2013/07/19	R186	07/11/2013	8.16	Put	Bond Future		3,082.0400	3.0820	3,139.3800	3.1394	1.860	0	0	0
2013/07/19	R186	07/11/2013	9.00	Put	Bond Future		972.4500	0.9725	991.8300	0.9918	1.993	0	0	1,200
2013/07/19	R186	07/11/2013			Bond Future		7.9422	124.7152	7.9622	124.5323	0.251	0.0000	0.0000	1,168
2013/07/19	R186	07/11/2013	6.50	Put	Bond Future		14,726.7300	14.7267	14,886.5700	14.8866	1.085	0	0	0
2013/07/19	R186	07/11/2013	8.15	Put	Bond Future		3,120.1700	3.1202	3,178.1200	3.1781	1.857	0	0	0
2013/07/19	R186	07/11/2013	6.75	Put	Bond Future		12,338.5700	12.3386	12,487.5800	12.4876	1.208	0	0	0
2013/07/19	R186	07/11/2013	8.14	Call	Bond Future		4,956.4600	4.9565	4,832.1100	4.8321	(2.509)	0	0	0
2013/07/19	R186	07/11/2013	8.25	Put	Bond Future		2,756.3200	2.7563	2,808.3000	2.8083	1.886	0	0	250
2013/07/19	R186	07/11/2013	8.75	Call	Bond Future		8,518.9000	8.5189	8,363.8200	8.3638	(1.820)	0	0	0
2013/07/19	R186	07/11/2013	8.00	Call	Bond Future		4,262.4200	4.2624	4,147.0200	4.1470	(2.707)	0	0	1,000
2013/07/19	R186	07/11/2013	8.15	Call	Bond Future		5,008.1700	5.0082	4,883.2000	4.8832	(2.495)	0	0	0
2013/07/19	R186	07/11/2013	6.50	Call	Bond Future		396.4900	0.3965	373.4100	0.3734	(5.821)	0	0	5,290
2013/07/19	R186	07/11/2013	8.16	Call	Bond Future		5,059.8600	5.0599	4,934.2800	4.9343	(2.482)	0	0	0
2013/07/19	R186	07/11/2013	8.00	Put	Bond Future		3,733.2700	3.7333	3,800.7900	3.8008	1.809	0	0	0
2013/07/19	R186	07/11/2013	8.25	Call	Bond Future		5,538.2800	5.5383	5,407.3400	5.4073	(2.364)	0	0	0
2013/07/19	R186	07/11/2013	8.75	Put	Bond Future		1,406.2200	1.4062	1,434.0600	1.4341	1.980	0	0	1,030
2013/07/19	R186	07/11/2013	9.00	Call	Bond Future		10,166.5000	10.1665	10,002.9600	10.0030	(1.609)	0	0	0
2013/07/19	R186	07/11/2013	6.75	Call	Bond Future		654.7400	0.6547	620.8300	0.6208	(5.179)	0	0	1,000
2013/07/19	R186	07/11/2013	8.14	Put	Bond Future		3,158.3800	3.1584	3,216.9500	3.2169	1.854	0	0	0
2013/07/19	R186	06/02/2014			Bond Future		8.0257	121.0990	8.0464	120.9135	0.257	0.0000	0.0000	0
2013/07/19	R186	06/02/2014	7.75	Call	Bond Future		4,141.8100	4.1418	4,046.7400	4.0467	(2.295)	0	0	0
2013/07/19	R186	06/02/2014	7.74	Put	Bond Future		6,711.2200	6.7112	6,802.1400	6.8021	1.355	0	0	0
2013/07/19	R186	06/02/2014	7.76	Put	Bond Future		6,603.0000	6.6030	6,692.8800	6.6929	1.361	0	0	0
2013/07/19	R186	06/02/2014	7.75	Put	Bond Future		6,656.9600	6.6570	6,747.3600	6.7474	1.358	0	0	0
2013/07/19	R186	06/02/2014	7.76	Call	Bond Future		4,180.3600	4.1804	4,084.7700	4.0848	(2.287)	0	0	0
2013/07/19	R186	06/02/2014	7.74	Call	Bond Future		4,103.4700	4.1035	4,008.9200	4.0089	(2.304)	0	0	0
2013/07/19	R186	08/05/2014			Bond Future		8.1125	122.7387	8.1338	122.5507	0.264	0.0000	0.0000	0
2013/07/19	R186	08/05/2014	7.09	Put	Bond Future		12,207.6300	12.2076	12,331.0000	12.3310	1.011	0	0	0
2013/07/19	R186	08/05/2014	7.10	Call	Bond Future		2,747.9000	2.7479	2,682.8800	2.6829	(2.366)	0	0	0
2013/07/19	R186	08/05/2014	7.11	Call	Bond Future		2,773.1600	2.7732	2,707.7300	2.7077	(2.359)	0	0	0
2013/07/19	R186	08/05/2014	7.09	Call	Bond Future		2,722.8000	2.7228	2,658.1900	2.6582	(2.373)	0	0	0
2013/07/19	R186	08/05/2014	7.11	Put	Bond Future		12,062.6200	12.0626	12,185.1700	12.1852	1.016	0	0	0
2013/07/19	R186	08/05/2014	7.10	Put	Bond Future		12,134.9900	12.1350	12,257.9500	12.2580	1.013	0	0	0
2013/07/19	R186	07/08/2014	8.31	Call	Bond Future		942.5300	0.9425	751.9800	0.7520	(20.217)	0	0	0
2013/07/19	R186	07/08/2014			Bond Future		8.1998	119.1312	8.2220	118.9406	0.270	0.0000	0.0000	0
2013/07/19	R186	07/08/2014	8.29	Call	Bond Future		772.2500	0.7722	581.7000	0.5817	(24.675)	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
2013/07/19	R186	07/08/2014	8.30	Call	Bond Future	857.4300	0.8574	666.8800	0.6669	(22.223)	0	0	0
2013/07/19	R186	07/08/2014	8.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R186	07/08/2014	8.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R186	07/08/2014	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R197	01/08/2013	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R197	01/08/2013	295.00	Put	Bond Future	16,664.4600	16.6645	16,657.7700	16.6578	(0.040)	0	0	0
2013/07/19	R197	01/08/2013			Bond Future	278.3355	278.3355	278.3422	278.3422	0.002	0.0000	0.0000	2,546
2013/07/19	R197	01/08/2013	294.99	Put	Bond Future	16,654.4600	16.6545	16,647.7700	16.6478	(0.040)	0	0	0
2013/07/19	R197	01/08/2013	295.01	Put	Bond Future	16,674.4600	16.6745	16,667.7700	16.6678	(0.040)	0	0	0
2013/07/19	R197	01/08/2013	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R197	01/08/2013	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R197	07/11/2013			Bond Future	282.2988	282.2988	282.3056	282.3056	0.002	0.0000	0.0000	0
2013/07/19	R197	07/11/2013	279.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R197	07/11/2013	280.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R197	07/11/2013	280.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R197	07/11/2013	279.99	Call	Bond Future	2,308.8100	2.3088	2,315.6100	2.3156	0.295	0	0	0
2013/07/19	R197	07/11/2013	280.00	Call	Bond Future	2,298.8100	2.2988	2,305.6100	2.3056	0.296	0	0	0
2013/07/19	R197	07/11/2013	280.01	Call	Bond Future	2,288.8100	2.2888	2,295.6100	2.2956	0.297	0	0	0
2013/07/19	R201	01/08/2013			Bond Future	5.3735	105.5051	5.3938	105.4777	0.377	0.0000	0.0000	0
2013/07/19	R201	01/08/2013	107.45	Call	Bond Future	68,259.4000	68.2594	68,232.0400	68.2320	(0.040)	0	0	0
2013/07/19	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R201	07/11/2013	4.79	Put	Bond Future	816.2700	0.8163	835.5500	0.8356	2.362	0	0	0
2013/07/19	R201	07/11/2013			Bond Future	5.3923	106.9933	5.4178	106.9655	0.473	0.0000	0.0000	0
2013/07/19	R201	07/11/2013	4.80	Put	Bond Future	808.1000	0.8081	827.2800	0.8273	2.373	0	0	0
2013/07/19	R201	07/11/2013	4.81	Put	Bond Future	799.9700	0.8000	819.0400	0.8190	2.384	0	0	0
2013/07/19	R201	07/11/2013	4.79	Call	Bond Future	156.7400	0.1567	148.2400	0.1482	(5.423)	0	0	0
2013/07/19	R201	07/11/2013	4.80	Call	Bond Future	159.5700	0.1596	150.9700	0.1510	(5.389)	0	0	0
2013/07/19	R201	07/11/2013	4.81	Call	Bond Future	162.4400	0.1624	153.7300	0.1537	(5.362)	0	0	0
2013/07/19	R201	06/02/2014	5.24	Put	Bond Future	500.6300	0.5006	515.0200	0.5150	2.874	0	0	0
2013/07/19	R201	06/02/2014			Bond Future	5.3845	104.0209	5.4178	103.9927	0.619	0.0000	0.0000	0
2013/07/19	R201	06/02/2014	5.26	Put	Bond Future	491.4000	0.4914	505.6100	0.5056	2.892	0	0	0
2013/07/19	R201	06/02/2014	5.24	Call	Bond Future	378.0800	0.3781	364.2500	0.3642	(3.658)	0	0	0
2013/07/19	R201	06/02/2014	5.25	Put	Bond Future	496.0000	0.4960	510.3000	0.5103	2.883	0	0	0
2013/07/19	R201	06/02/2014	5.25	Call	Bond Future	381.9400	0.3819	368.0200	0.3680	(3.645)	0	0	0
2013/07/19	R201	06/02/2014	5.26	Call	Bond Future	385.8300	0.3858	371.8200	0.3718	(3.631)	0	0	0
2013/07/19	R201	08/05/2014			Bond Future	5.3554	105.4293	5.4029	105.4007	0.887	0.0000	0.0000	0
2013/07/19	R201	08/05/2014	4.75	Call	Bond Future	247.7400	0.2477	236.9300	0.2369	(4.363)	0	0	0
2013/07/19	R201	08/05/2014	4.76	Call	Bond Future	249.9200	0.2499	239.0400	0.2390	(4.353)	0	0	0
2013/07/19	R201	08/05/2014	4.74	Call	Bond Future	245.5800	0.2456	234.8300	0.2348	(4.377)	0	0	0
2013/07/19	R201	08/05/2014	4.76	Put	Bond Future	609.6600	0.6097	627.3900	0.6274	2.908	0	0	0
2013/07/19	R201	08/05/2014	4.75	Put	Bond Future	613.5400	0.6135	631.3400	0.6313	2.901	0	0	0
2013/07/19	R201	08/05/2014	4.74	Put	Bond Future	617.4400	0.6174	635.3000	0.6353	2.893	0	0	0
2013/07/19	R201	07/08/2014	5.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R201	07/08/2014			Bond Future	5.1903	102.4662	5.2706	102.4373	1.548	0.0000	0.0000	0
2013/07/19	R201	07/08/2014	5.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R201	07/08/2014	5.31	Call	Bond Future	43.1900	0.0432	14.2000	0.0142	(67.122)	0	0	0

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2013/07/19	R201	07/08/2014	5.29	Call	Bond Future	35.9800	0.0360	6.9900	0.0070	(80.573)	0	0	0
2013/07/19	R201	07/08/2014	5.30	Call	Bond Future	39.5900	0.0396	10.6000	0.0106	(73.226)	0	0	0
2013/07/19	R201	07/08/2014	5.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R202	01/08/2013	222.99	Put	Bond Future	16,439.2900	16.4393	16,430.5400	16.4305	(0.053)	0	0	0
2013/07/19	R202	01/08/2013			Bond Future	206.5507	206.5507	206.5595	206.5595	0.004	0.0000	0.0000	43,856
2013/07/19	R202	01/08/2013	223.01	Put	Bond Future	16,459.2900	16.4593	16,450.5400	16.4505	(0.053)	0	0	0
2013/07/19	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R202	01/08/2013	223.00	Put	Bond Future	16,449.2900	16.4493	16,440.5400	16.4405	(0.053)	0	0	0
2013/07/19	R202	07/11/2013	209.01	Call	Bond Future	481.8200	0.4818	490.5300	0.4905	1.808	0	0	0
2013/07/19	R202	07/11/2013			Bond Future	209.4918	209.4918	209.5005	209.5005	0.004	0.0000	0.0000	164
2013/07/19	R202	07/11/2013	208.99	Call	Bond Future	501.8200	0.5018	510.5300	0.5105	1.736	0	0	0
2013/07/19	R202	07/11/2013	209.00	Call	Bond Future	491.8200	0.4918	500.5300	0.5005	1.771	0	0	0
2013/07/19	R202	07/11/2013	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R202	07/11/2013	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R202	07/11/2013	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R203	01/08/2013			Bond Future	6.6752	108.7953	6.7044	108.6883	0.438	0.0000	0.0000	3,016
2013/07/19	R203	01/08/2013	109.11	Call	Bond Future	95,582.1000	95.5821	95,475.1200	95.4751	(0.112)	0	0	0
2013/07/19	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R203	07/11/2013	6.01	Call	Bond Future	395.9400	0.3959	369.1100	0.3691	(6.776)	0	0	0
2013/07/19	R203	07/11/2013			Bond Future	6.7898	106.1705	6.8215	106.0620	0.466	0.0000	0.0000	3,131
2013/07/19	R203	07/11/2013	5.99	Call	Bond Future	381.1700	0.3812	355.0700	0.3551	(6.847)	0	0	0
2013/07/19	R203	07/11/2013	5.71	Put	Bond Future	4,003.4700	4.0035	4,094.9600	4.0950	2.285	0	0	0
2013/07/19	R203	07/11/2013	6.00	Call	Bond Future	388.4200	0.3884	361.9500	0.3620	(6.815)	0	0	0
2013/07/19	R203	07/11/2013	571.00	Call	Bond Future	103,940.9800	103.9410	103,832.4500	103.8325	(0.104)	0	0	0
2013/07/19	R203	07/11/2013	5.99	Put	Bond Future	3,170.1000	3.1701	3,252.5300	3.2525	2.600	0	0	0
2013/07/19	R203	07/11/2013	6.01	Put	Bond Future	3,114.0300	3.1140	3,195.7300	3.1957	2.624	0	0	0
2013/07/19	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R203	07/11/2013	5.71	Call	Bond Future	216.7700	0.2168	199.7300	0.1997	(7.861)	0	0	15
2013/07/19	R203	07/11/2013	6.00	Put	Bond Future	3,141.9200	3.1419	3,223.9800	3.2240	2.612	0	0	0
2013/07/19	R203	06/02/2014			Bond Future	6.9053	107.5956	6.9396	107.4855	0.496	0.0000	0.0000	0
2013/07/19	R203	06/02/2014	5.95	Put	Bond Future	3,687.0200	3.6870	3,768.5600	3.7686	2.212	0	0	0
2013/07/19	R203	06/02/2014	6.14	Put	Bond Future	3,216.3000	3.2163	3,292.2000	3.2922	2.360	0	0	0
2013/07/19	R203	06/02/2014	6.16	Put	Bond Future	3,168.7800	3.1688	3,244.0700	3.2441	2.376	0	0	0
2013/07/19	R203	06/02/2014	6.15	Put	Bond Future	3,192.4900	3.1925	3,268.0900	3.2681	2.368	0	0	0
2013/07/19	R203	06/02/2014	6.16	Call	Bond Future	739.9700	0.7400	705.2000	0.7052	(4.699)	0	0	0
2013/07/19	R203	06/02/2014	5.95	Call	Bond Future	561.3800	0.5614	532.8600	0.5329	(5.080)	0	0	16
2013/07/19	R203	06/02/2014	6.14	Call	Bond Future	721.3600	0.7214	687.2000	0.6872	(4.735)	0	0	0
2013/07/19	R203	06/02/2014	6.15	Call	Bond Future	730.6200	0.7306	696.1600	0.6962	(4.717)	0	0	0
2013/07/19	R203	08/05/2014	5.76	Call	Bond Future	601.3300	0.6013	574.6000	0.5746	(4.445)	0	0	0
2013/07/19	R203	08/05/2014	7.40	Put	Bond Future	1,482.8600	1.4829	1,524.9400	1.5249	2.838	0	0	0
2013/07/19	R203	08/05/2014	5.74	Call	Bond Future	588.3800	0.5884	562.0900	0.5621	(4.468)	0	0	0
2013/07/19	R203	08/05/2014			Bond Future	7.0273	104.8912	7.0646	104.7797	0.530	0.0000	0.0000	0
2013/07/19	R203	08/05/2014	5.76	Put	Bond Future	4,487.8500	4.4879	4,572.6800	4.5727	1.890	0	0	0
2013/07/19	R203	08/05/2014	5.75	Put	Bond Future	4,512.7300	4.5127	4,597.7800	4.5978	1.885	0	0	0

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2013/07/19	R203	08/05/2014	5.74	Put	Bond Future	4,537.6600	4.5377	4,622.9300	4.6229	1.879	0	0	0
2013/07/19	R203	08/05/2014	7.40	Call	Bond Future	2,592.6700	2.5927	2,523.1900	2.5232	(2.680)	0	0	16
2013/07/19	R203	08/05/2014	5.75	Call	Bond Future	594.8300	0.5948	568.3200	0.5683	(4.457)	0	0	0
2013/07/19	R203	07/08/2014	7.30	Call	Bond Future	390.5100	0.3905	277.4300	0.2774	(28.957)	0	0	0
2013/07/19	R203	07/08/2014			Bond Future	7.1593	106.3300	7.2000	106.2169	0.568	0.0000	0.0000	0
2013/07/19	R203	07/08/2014	7.31	Call	Bond Future	418.1900	0.4182	305.1100	0.3051	(27.040)	0	0	0
2013/07/19	R203	07/08/2014	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R203	07/08/2014	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R203	07/08/2014	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R203	07/08/2014	7.29	Call	Bond Future	362.8100	0.3628	249.7300	0.2497	(31.168)	0	0	0
2013/07/19	R204	01/08/2013			Bond Future	6.8991	105.8673	6.9334	105.7111	0.497	0.0000	0.0000	25,172
2013/07/19	R204	01/08/2013	110.75	Call	Bond Future	96,983.7600	96.9838	96,827.6200	96.8276	(0.161)	0	0	0
2013/07/19	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R204	07/11/2013			Bond Future	7.0018	107.3606	7.0383	107.2022	0.521	0.0000	0.0000	0
2013/07/19	R204	07/11/2013	7.00	Put	Bond Future	1,842.5200	1.8425	1,913.3200	1.9133	3.843	0	0	1,270
2013/07/19	R204	07/11/2013	6.29	Put	Bond Future	3,824.6600	3.8247	3,937.3500	3.9374	2.946	0	0	0
2013/07/19	R204	07/11/2013	6.31	Put	Bond Future	3,757.3400	3.7573	3,868.9500	3.8689	2.970	0	0	0
2013/07/19	R204	07/11/2013	6.29	Call	Bond Future	677.2400	0.6772	631.5500	0.6316	(6.747)	0	0	0
2013/07/19	R204	07/11/2013	6.30	Put	Bond Future	3,790.9200	3.7909	3,903.0700	3.9031	2.958	0	0	0
2013/07/19	R204	07/11/2013	7.00	Call	Bond Future	1,834.8300	1.8348	1,747.2500	1.7472	(4.773)	0	0	0
2013/07/19	R204	07/11/2013	6.30	Call	Bond Future	688.5200	0.6885	642.2900	0.6423	(6.714)	0	0	0
2013/07/19	R204	07/11/2013	6.31	Call	Bond Future	699.9400	0.6999	653.1700	0.6532	(6.682)	0	0	0
2013/07/19	R204	06/02/2014	6.39	Call	Bond Future	1,228.2800	1.2283	1,172.0000	1.1720	(4.582)	0	0	0
2013/07/19	R204	06/02/2014			Bond Future	7.1003	104.7710	7.1391	104.6104	0.547	0.0000	0.0000	0
2013/07/19	R204	06/02/2014	6.40	Call	Bond Future	1,241.8400	1.2418	1,185.1400	1.1851	(4.566)	0	0	0
2013/07/19	R204	06/02/2014	6.41	Call	Bond Future	1,255.5000	1.2555	1,198.3800	1.1984	(4.550)	0	0	0
2013/07/19	R204	06/02/2014	6.39	Put	Bond Future	4,220.2800	4.2203	4,324.5900	4.3246	2.472	0	0	0
2013/07/19	R204	06/02/2014	6.41	Put	Bond Future	4,161.8200	4.1618	4,265.2900	4.2653	2.486	0	0	0
2013/07/19	R204	06/02/2014	6.40	Put	Bond Future	4,190.9900	4.1910	4,294.8800	4.2949	2.479	0	0	0
2013/07/19	R204	08/05/2014			Bond Future	7.2080	106.1896	7.2494	106.0268	0.574	0.0000	0.0000	0
2013/07/19	R204	08/05/2014	6.05	Call	Bond Future	1,091.5400	1.0915	1,045.0300	1.0450	(4.261)	0	0	0
2013/07/19	R204	08/05/2014	6.06	Call	Bond Future	1,101.7500	1.1017	1,054.9300	1.0549	(4.250)	0	0	0
2013/07/19	R204	08/05/2014	6.04	Call	Bond Future	1,081.4000	1.0814	1,035.2100	1.0352	(4.271)	0	0	0
2013/07/19	R204	08/05/2014	6.05	Put	Bond Future	5,774.2800	5.7743	5,890.5400	5.8905	2.013	0	0	0
2013/07/19	R204	08/05/2014	6.04	Put	Bond Future	5,805.6900	5.8057	5,922.2700	5.9223	2.008	0	0	0
2013/07/19	R204	08/05/2014	6.06	Put	Bond Future	5,742.9500	5.7429	5,858.9000	5.8589	2.019	0	0	0
2013/07/19	R204	07/08/2014			Bond Future	7.3215	103.6149	7.3658	103.4499	0.605	0.0000	0.0000	0
2013/07/19	R204	07/08/2014	7.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R204	07/08/2014	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R204	07/08/2014	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R204	07/08/2014	7.46	Call	Bond Future	515.1100	0.5151	350.0900	0.3501	(32.036)	0	0	0
2013/07/19	R204	07/08/2014	7.44	Call	Bond Future	440.9000	0.4409	275.8800	0.2759	(37.428)	0	0	0
2013/07/19	R204	07/08/2014	7.45	Call	Bond Future	478.0100	0.4780	312.9900	0.3130	(34.522)	0	0	0
2013/07/19	R206	01/08/2013			Bond Future	5.3493	101.3439	5.3867	101.3274	0.700	0.0000	0.0000	0
2013/07/19	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R206	01/08/2013	103.94	Call	Bond Future	30,345.7700	30.3458	30,329.3300	30.3293	(0.054)	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
2013/07/19	R206	07/11/2013	4.31	Put	Bond Future	221.0400	0.2210	234.5600	0.2346	6.117	0	0	0
2013/07/19	R206	07/11/2013			Bond Future	5.4195	102.7734	5.5131	102.7567	1.727	0.0000	0.0000	0
2013/07/19	R206	07/11/2013	4.30	Put	Bond Future	222.5000	0.2225	236.0500	0.2361	6.090	0	0	0
2013/07/19	R206	07/11/2013	4.31	Call	Bond Future	22.6100	0.0226	19.4200	0.0194	(14.109)	0	0	0
2013/07/19	R206	07/11/2013	4.29	Call	Bond Future	21.9500	0.0219	18.8300	0.0188	(14.214)	0	0	0
2013/07/19	R206	07/11/2013	4.30	Call	Bond Future	22.2800	0.0223	19.1200	0.0191	(14.183)	0	0	0
2013/07/19	R206	07/11/2013	4.29	Put	Bond Future	223.9700	0.2240	237.5600	0.2376	6.068	0	0	0
2013/07/19	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R207	01/08/2013			Bond Future	7.1385	100.9946	7.1778	100.7941	0.551	0.0000	0.0000	22,835
2013/07/19	R207	01/08/2013	106.18	Call	Bond Future	93,423.4500	93.4234	93,222.8600	93.2229	(0.215)	0	0	0
2013/07/19	R207	07/11/2013	6.70	Call	Bond Future	997.6800	0.9977	927.8200	0.9278	(7.002)	0	0	0
2013/07/19	R207	07/11/2013			Bond Future	7.2358	102.4192	7.2773	102.2157	0.573	0.0000	0.0000	1,905
2013/07/19	R207	07/11/2013	6.71	Call	Bond Future	1,013.0800	1.0131	942.4800	0.9425	(6.969)	0	0	0
2013/07/19	R207	07/11/2013	6.69	Put	Bond Future	3,708.5800	3.7086	3,842.9600	3.8430	3.623	0	0	0
2013/07/19	R207	07/11/2013	6.71	Put	Bond Future	3,637.7400	3.6377	3,770.6400	3.7706	3.653	0	0	0
2013/07/19	R207	07/11/2013	6.69	Call	Bond Future	982.4400	0.9824	913.3200	0.9133	(7.036)	0	0	0
2013/07/19	R207	07/11/2013	6.70	Put	Bond Future	3,673.0600	3.6731	3,806.7000	3.8067	3.638	0	0	0
2013/07/19	R207	06/02/2014			Bond Future	7.3298	100.1544	7.3735	99.9482	0.596	0.0000	0.0000	0
2013/07/19	R207	06/02/2014	6.65	Call	Bond Future	1,366.8800	1.3669	1,295.0500	1.2950	(5.255)	0	0	0
2013/07/19	R207	06/02/2014	6.64	Put	Bond Future	4,678.8200	4.6788	4,813.8400	4.8138	2.886	0	0	0
2013/07/19	R207	06/02/2014	6.66	Put	Bond Future	4,611.2500	4.6113	4,745.1500	4.7451	2.904	0	0	0
2013/07/19	R207	06/02/2014	6.65	Put	Bond Future	4,644.9600	4.6450	4,779.4100	4.7794	2.895	0	0	0
2013/07/19	R207	06/02/2014	6.66	Call	Bond Future	1,382.3300	1.3823	1,309.9500	1.3100	(5.236)	0	0	0
2013/07/19	R207	06/02/2014	6.64	Call	Bond Future	1,351.5400	1.3515	1,280.2800	1.2803	(5.273)	0	0	0
2013/07/19	R207	08/05/2014	6.21	Put	Bond Future	6,949.5000	6.9495	7,101.4100	7.1014	2.186	0	0	0
2013/07/19	R207	08/05/2014	6.19	Put	Bond Future	7,024.4100	7.0244	7,177.1100	7.1771	2.174	0	0	0
2013/07/19	R207	08/05/2014			Bond Future	7.4336	101.5105	7.4798	101.3015	0.620	0.0000	0.0000	0
2013/07/19	R207	08/05/2014	6.20	Put	Bond Future	6,986.9100	6.9869	7,139.2100	7.1392	2.180	0	0	0
2013/07/19	R207	08/05/2014	6.20	Call	Bond Future	1,187.9800	1.1880	1,131.2000	1.1312	(4.780)	0	0	0
2013/07/19	R207	08/05/2014	6.21	Call	Bond Future	1,199.2100	1.1992	1,142.0400	1.1420	(4.767)	0	0	0
2013/07/19	R207	08/05/2014	6.19	Call	Bond Future	1,176.8200	1.1768	1,120.4400	1.1204	(4.791)	0	0	0
2013/07/19	R207	07/08/2014	7.69	Call	Bond Future	641.6000	0.6416	429.6400	0.4296	(33.036)	0	0	0
2013/07/19	R207	07/08/2014	7.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R207	07/08/2014			Bond Future	7.5420	99.2627	7.5908	99.0507	0.647	0.0000	0.0000	0
2013/07/19	R207	07/08/2014	7.70	Call	Bond Future	684.7600	0.6848	472.8000	0.4728	(30.954)	0	0	0
2013/07/19	R207	07/08/2014	7.71	Call	Bond Future	727.9000	0.7279	515.9400	0.5159	(29.119)	0	0	0
2013/07/19	R207	07/08/2014	7.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R207	07/08/2014	7.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R208	01/08/2013			Bond Future	7.2881	99.2343	7.3224	99.0400	0.470	0.0000	0.0000	18,025
2013/07/19	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R208	01/08/2013	101.40	Call	Bond Future	90,189.8500	90.1899	89,995.5300	89.9955	(0.215)	0	0	0
2013/07/19	R208	07/11/2013			Bond Future	7.3821	97.2382	7.4180	97.0411	0.487	0.0000	0.0000	0
2013/07/19	R208	07/11/2013	6.79	Put	Bond Future	4,338.8200	4.3388	4,470.7000	4.4707	3.040	0	0	0
2013/07/19	R208	07/11/2013	6.81	Put	Bond Future	4,256.8000	4.2568	4,387.2600	4.3873	3.065	0	0	0
2013/07/19	R208	07/11/2013	6.80	Put	Bond Future	4,297.6900	4.2977	4,428.8700	4.4289	3.052	0	0	0
2013/07/19	R208	07/11/2013	6.81	Call	Bond Future	1,051.3500	1.0514	984.7500	0.9847	(6.335)	0	0	0

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2013/07/19	R208	07/11/2013	7.50	Put	Bond Future	1,987.5600	1.9876	2,066.0900	2.0661	3.951	0	0	1,520
2013/07/19	R208	07/11/2013	6.79	Call	Bond Future	1,018.9600	1.0190	953.7800	0.9538	(6.397)	0	0	0
2013/07/19	R208	07/11/2013	7.50	Call	Bond Future	2,632.4400	2.6324	2,513.9100	2.5139	(4.503)	0	0	0
2013/07/19	R208	07/11/2013	6.80	Call	Bond Future	1,035.0600	1.0351	969.1800	0.9692	(6.365)	0	0	0
2013/07/19	R208	06/02/2014	6.74	Put	Bond Future	5,429.8500	5.4299	5,561.6600	5.5617	2.428	0	0	0
2013/07/19	R208	06/02/2014			Bond Future	7.4707	98.5434	7.5083	98.3435	0.503	0.0000	0.0000	0
2013/07/19	R208	06/02/2014	6.75	Put	Bond Future	5,390.5700	5.3906	5,521.8400	5.5218	2.435	0	0	0
2013/07/19	R208	06/02/2014	6.76	Put	Bond Future	5,351.4500	5.3514	5,482.1800	5.4822	2.443	0	0	0
2013/07/19	R208	06/02/2014	6.74	Call	Bond Future	1,443.3200	1.4433	1,375.3200	1.3753	(4.711)	0	0	0
2013/07/19	R208	06/02/2014	6.75	Call	Bond Future	1,459.9500	1.4600	1,391.4100	1.3914	(4.695)	0	0	0
2013/07/19	R208	06/02/2014	6.76	Call	Bond Future	1,476.7000	1.4767	1,407.6200	1.4076	(4.678)	0	0	0
2013/07/19	R208	08/05/2014	6.31	Call	Bond Future	1,206.7900	1.2068	1,153.6900	1.1537	(4.400)	0	0	0
2013/07/19	R208	08/05/2014			Bond Future	7.5630	96.4810	7.6024	96.2785	0.521	0.0000	0.0000	0
2013/07/19	R208	08/05/2014	6.29	Call	Bond Future	1,182.8400	1.1828	1,130.5200	1.1305	(4.423)	0	0	0
2013/07/19	R208	08/05/2014	6.31	Put	Bond Future	7,935.4000	7.9354	8,084.8000	8.0848	1.883	0	0	0
2013/07/19	R208	08/05/2014	6.30	Put	Bond Future	7,979.3700	7.9794	8,129.1600	8.1292	1.877	0	0	0
2013/07/19	R208	08/05/2014	6.29	Put	Bond Future	8,023.4500	8.0235	8,173.6300	8.1736	1.872	0	0	0
2013/07/19	R208	08/05/2014	6.30	Call	Bond Future	1,194.7700	1.1948	1,142.0600	1.1421	(4.412)	0	0	0
2013/07/19	R208	07/08/2014			Bond Future	7.6579	97.8045	7.6992	97.5992	0.539	0.0000	0.0000	0
2013/07/19	R208	07/08/2014	7.80	Call	Bond Future	704.4600	0.7045	499.1900	0.4992	(29.139)	0	0	0
2013/07/19	R208	07/08/2014	7.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R208	07/08/2014	7.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R208	07/08/2014	7.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R208	07/08/2014	7.81	Call	Bond Future	753.7900	0.7538	548.5200	0.5485	(27.232)	0	0	0
2013/07/19	R208	07/08/2014	7.79	Call	Bond Future	655.0900	0.6551	449.8200	0.4498	(31.335)	0	0	0
2013/07/19	R209	01/08/2013			Bond Future	8.6171	78.7659	8.6363	78.6114	0.223	0.0000	0.0000	19,898
2013/07/19	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R209	01/08/2013	8.00	Put	Bond Future	5,309.1300	5.3091	5,443.6700	5.4437	2.534	0	0	2,000
2013/07/19	R209	01/08/2013	79.36	Call	Bond Future	68,816.7500	68.8168	68,662.2400	68.6622	(0.225)	0	0	0
2013/07/19	R209	01/08/2013	8.00	Call	Bond Future	76.0300	0.0760	56.0600	0.0561	(26.266)	0	0	0
2013/07/19	R209	07/11/2013	8.80	Put	Bond Future	3,383.9800	3.3840	3,437.1900	3.4372	1.572	0	0	0
2013/07/19	R209	07/11/2013	9.50	Put	Bond Future	1,462.7000	1.4627	1,487.3100	1.4873	1.683	0	0	980
2013/07/19	R209	07/11/2013			Bond Future	8.7025	76.7326	8.7223	76.5759	0.228	0.0000	0.0000	319
2013/07/19	R209	07/11/2013	8.80	Call	Bond Future	4,151.0700	4.1511	4,047.6000	4.0476	(2.493)	0	0	0
2013/07/19	R209	07/11/2013	9.25	Call	Bond Future	6,155.6800	6.1557	6,032.2300	6.0322	(2.005)	0	0	0
2013/07/19	R209	07/11/2013	8.81	Call	Bond Future	4,191.8000	4.1918	4,087.8300	4.0878	(2.480)	0	0	0
2013/07/19	R209	07/11/2013	8.65	Call	Bond Future	3,567.2800	3.5673	3,471.5600	3.4716	(2.683)	0	0	0
2013/07/19	R209	07/11/2013	8.79	Call	Bond Future	4,110.5400	4.1105	4,007.5800	4.0076	(2.505)	0	0	0
2013/07/19	R209	07/11/2013	9.40	Call	Bond Future	6,890.8600	6.8909	6,762.0200	6.7620	(1.870)	0	0	0
2013/07/19	R209	07/11/2013	9.70	Put	Bond Future	1,124.5100	1.1245	1,143.4900	1.1435	1.688	0	0	1,520
2013/07/19	R209	07/11/2013	9.25	Put	Bond Future	2,002.0200	2.0020	2,035.2500	2.0353	1.660	0	0	1,000
2013/07/19	R209	07/11/2013	8.79	Put	Bond Future	3,421.5300	3.4215	3,475.2500	3.4752	1.570	0	0	0
2013/07/19	R209	07/11/2013	9.40	Put	Bond Future	1,661.4800	1.6615	1,689.3200	1.6893	1.676	0	0	5,000
2013/07/19	R209	07/11/2013	9.50	Call	Bond Future	7,395.1100	7.3951	7,263.0400	7.2630	(1.786)	0	0	0
2013/07/19	R209	07/11/2013	9.70	Call	Bond Future	8,430.0400	8.4300	8,292.3400	8.2923	(1.633)	0	0	0
2013/07/19	R209	07/11/2013	8.65	Put	Bond Future	3,984.7700	3.9848	4,045.7300	4.0457	1.530	0	0	4,700
2013/07/19	R209	07/11/2013	8.81	Put	Bond Future	3,346.7500	3.3468	3,399.4600	3.3995	1.575	0	0	0

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2013/07/19	R209	06/02/2014	8.56	Call	Bond Future	4,214.5600		4.2146	4,126.9700	4.1270	(2.078)	0	0	0
2013/07/19	R209	06/02/2014			Bond Future	8.7815		77.7626	8.8019	77.6037	0.232	0.0000	0.0000	0
2013/07/19	R209	06/02/2014	8.54	Call	Bond Future	4,146.1500		4.1462	4,059.3800	4.0594	(2.093)	0	0	0
2013/07/19	R209	06/02/2014	8.55	Call	Bond Future	4,180.2800		4.1803	4,093.1000	4.0931	(2.086)	0	0	0
2013/07/19	R209	06/02/2014	8.54	Put	Bond Future	6,069.5300		6.0695	6,141.6400	6.1416	1.188	0	0	0
2013/07/19	R209	06/02/2014	8.56	Put	Bond Future	5,975.8200		5.9758	6,047.1100	6.0471	1.193	0	0	0
2013/07/19	R209	06/02/2014	8.55	Put	Bond Future	6,022.5300		6.0225	6,094.2300	6.0942	1.191	0	0	0
2013/07/19	R209	08/05/2014			Bond Future	8.8616		75.6705	8.8826	75.5094	0.237	0.0000	0.0000	0
2013/07/19	R209	08/05/2014	7.85	Call	Bond Future	2,820.7100		2.8207	2,759.6500	2.7596	(2.165)	0	0	0
2013/07/19	R209	08/05/2014	7.86	Call	Bond Future	2,844.2900		2.8443	2,782.8800	2.7829	(2.159)	0	0	0
2013/07/19	R209	08/05/2014	7.84	Call	Bond Future	2,797.2600		2.7973	2,736.5400	2.7365	(2.171)	0	0	0
2013/07/19	R209	08/05/2014	7.85	Put	Bond Future	11,271.6400		11.2716	11,371.6300	11.3716	0.887	0	0	0
2013/07/19	R209	08/05/2014	7.84	Put	Bond Future	11,338.8500		11.3388	11,439.1800	11.4392	0.885	0	0	0
2013/07/19	R209	08/05/2014	7.86	Put	Bond Future	11,204.7000		11.2047	11,304.3400	11.3043	0.889	0	0	0
2013/07/19	R209	07/08/2014	9.04	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R209	07/08/2014			Bond Future	8.9417		76.7085	8.9633	76.5452	0.241	0.0000	0.0000	0
2013/07/19	R209	07/08/2014	9.06	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R209	07/08/2014	9.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R209	07/08/2014	9.06	Call	Bond Future	888.2400		0.8882	725.0200	0.7250	(18.376)	0	0	0
2013/07/19	R209	07/08/2014	9.05	Call	Bond Future	813.7800		0.8138	650.5600	0.6506	(20.057)	0	0	0
2013/07/19	R209	07/08/2014	9.04	Call	Bond Future	739.2000		0.7392	575.9800	0.5760	(22.081)	0	0	0
2013/07/19	R210	01/08/2013	173.01	Put	Bond Future	13,677.9400		13.6779	13,672.3200	13.6723	(0.041)	0	0	0
2013/07/19	R210	01/08/2013			Bond Future	159.3321		159.3321	159.3377	159.3377	0.004	0.0000	0.0000	1,237
2013/07/19	R210	01/08/2013	173.00	Put	Bond Future	13,667.9400		13.6679	13,662.3200	13.6623	(0.041)	0	0	0
2013/07/19	R210	01/08/2013	172.99	Put	Bond Future	13,657.9400		13.6579	13,652.3200	13.6523	(0.041)	0	0	0
2013/07/19	R210	01/08/2013	173.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R210	01/08/2013	173.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R210	01/08/2013	172.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R210	07/11/2013	159.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R210	07/11/2013			Bond Future	159.6782		159.6782	159.6840	159.6840	0.004	0.0000	0.0000	0
2013/07/19	R210	07/11/2013	160.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R210	07/11/2013	160.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R210	07/11/2013	159.99	Put	Bond Future	311.8100		0.3118	306.0400	0.3060	(1.850)	0	0	0
2013/07/19	R210	07/11/2013	160.01	Put	Bond Future	331.8100		0.3318	326.0400	0.3260	(1.739)	0	0	0
2013/07/19	R210	07/11/2013	160.00	Put	Bond Future	321.8100		0.3218	316.0400	0.3160	(1.793)	0	0	0
2013/07/19	R211	01/08/2013	130.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R211	01/08/2013			Bond Future	128.4039		128.4039	128.4017	128.4017	(0.002)	0.0000	0.0000	522
2013/07/19	R211	01/08/2013	130.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R211	01/08/2013	129.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R211	01/08/2013	130.00	Put	Bond Future	1,596.1300		1.5961	1,598.2700	1.5983	0.134	0	0	0
2013/07/19	R211	01/08/2013	129.99	Put	Bond Future	1,586.1300		1.5861	1,588.2700	1.5883	0.135	0	0	0
2013/07/19	R211	01/08/2013	130.01	Put	Bond Future	1,606.1300		1.6061	1,608.2700	1.6083	0.133	0	0	0
2013/07/19	R211	07/11/2013			Bond Future	130.2322		130.2322	130.2300	130.2300	(0.002)	0.0000	0.0000	0
2013/07/19	R211	07/11/2013	130.00	Call	Bond Future	232.2100		0.2322	230.0200	0.2300	(0.943)	0	0	0
2013/07/19	R211	07/11/2013	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	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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2013/07/19	R211	07/11/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R211	07/11/2013	130.01	Call	Bond Future	222.2100	0.2222	220.0200	0.2200	(0.986)	0	0	0
2013/07/19	R211	07/11/2013	129.99	Call	Bond Future	242.2100	0.2422	240.0200	0.2400	(0.904)	0	0	0
2013/07/19	R212	01/08/2013			Bond Future	131.3721	131.3721	131.3746	131.3746	0.002	0.0000	0.0000	21,791
2013/07/19	R212	01/08/2013	137.99	Put	Bond Future	6,617.9300	6.6179	6,615.4200	6.6154	(0.038)	0	0	0
2013/07/19	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R212	01/08/2013	138.01	Put	Bond Future	6,637.9300	6.6379	6,635.4200	6.6354	(0.038)	0	0	0
2013/07/19	R212	01/08/2013	138.00	Put	Bond Future	6,627.9300	6.6279	6,625.4200	6.6254	(0.038)	0	0	0
2013/07/19	R212	07/11/2013	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R212	07/11/2013			Bond Future	133.2426	133.2426	133.2452	133.2452	0.002	0.0000	0.0000	0
2013/07/19	R212	07/11/2013	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R212	07/11/2013	132.99	Call	Bond Future	252.6300	0.2526	255.1800	0.2552	1.009	0	0	0
2013/07/19	R212	07/11/2013	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R212	07/11/2013	133.00	Call	Bond Future	242.6300	0.2426	245.1800	0.2452	1.051	0	0	0
2013/07/19	R212	07/11/2013	133.01	Call	Bond Future	232.6300	0.2326	235.1800	0.2352	1.096	0	0	0
2013/07/19	R213	01/08/2013	91.25	Call	Bond Future	79,516.2300	79.5162	79,358.6600	79.3587	(0.198)	0	0	0
2013/07/19	R213	01/08/2013			Bond Future	8.4176	90.1313	8.4368	89.9737	0.228	0.0000	0.0000	7,971
2013/07/19	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R213	07/11/2013	8.60	Call	Bond Future	4,145.6800	4.1457	4,041.0900	4.0411	(2.523)	0	0	0
2013/07/19	R213	07/11/2013			Bond Future	8.5077	87.8658	8.5275	87.7060	0.233	0.0000	0.0000	289
2013/07/19	R213	07/11/2013	8.61	Call	Bond Future	4,187.6200	4.1876	4,082.5000	4.0825	(2.510)	0	0	0
2013/07/19	R213	07/11/2013	8.59	Put	Bond Future	3,442.7900	3.4428	3,498.5800	3.4986	1.620	0	0	0
2013/07/19	R213	07/11/2013	8.61	Put	Bond Future	3,366.8600	3.3669	3,421.6000	3.4216	1.626	0	0	0
2013/07/19	R213	07/11/2013	8.60	Put	Bond Future	3,404.6600	3.4047	3,459.9300	3.4599	1.623	0	0	0
2013/07/19	R213	07/11/2013	8.59	Call	Bond Future	4,103.9500	4.1039	3,999.8800	3.9999	(2.536)	0	0	0
2013/07/19	R213	06/02/2014			Bond Future	8.5929	89.0452	8.6133	88.8832	0.238	0.0000	0.0000	0
2013/07/19	R213	06/02/2014	8.29	Put	Bond Future	6,386.6100	6.3866	6,463.7500	6.4638	1.208	0	0	0
2013/07/19	R213	06/02/2014	8.31	Put	Bond Future	6,288.7900	6.2888	6,365.0700	6.3651	1.213	0	0	0
2013/07/19	R213	06/02/2014	8.29	Call	Bond Future	3,931.0200	3.9310	3,846.1700	3.8462	(2.158)	0	0	0
2013/07/19	R213	06/02/2014	8.30	Put	Bond Future	6,337.5600	6.3376	6,414.2700	6.4143	1.210	0	0	0
2013/07/19	R213	06/02/2014	8.30	Call	Bond Future	3,964.6500	3.9646	3,879.3700	3.8794	(2.151)	0	0	0
2013/07/19	R213	06/02/2014	8.31	Call	Bond Future	3,998.4500	3.9985	3,912.7400	3.9127	(2.144)	0	0	0
2013/07/19	R213	08/05/2014	7.65	Put	Bond Future	11,372.9900	11.3730	11,476.3700	11.4764	0.909	0	0	0
2013/07/19	R213	08/05/2014			Bond Future	8.6757	86.7123	8.6967	86.5481	0.243	0.0000	0.0000	0
2013/07/19	R213	08/05/2014	7.64	Put	Bond Future	11,439.4000	11.4394	11,543.1300	11.5431	0.907	0	0	0
2013/07/19	R213	08/05/2014	7.66	Put	Bond Future	11,306.8300	11.3068	11,409.8600	11.4099	0.911	0	0	0
2013/07/19	R213	08/05/2014	7.65	Call	Bond Future	2,782.8500	2.7829	2,722.0100	2.7220	(2.186)	0	0	0
2013/07/19	R213	08/05/2014	7.66	Call	Bond Future	2,806.2700	2.8063	2,745.0800	2.7451	(2.180)	0	0	0
2013/07/19	R213	08/05/2014	7.64	Call	Bond Future	2,759.5600	2.7596	2,699.0700	2.6991	(2.192)	0	0	0
2013/07/19	R213	07/08/2014	8.86	Call	Bond Future	764.2700	0.7643	597.7900	0.5978	(2.1783)	0	0	0
2013/07/19	R213	07/08/2014			Bond Future	8.7599	87.9018	8.7816	87.7353	0.248	0.0000	0.0000	0
2013/07/19	R213	07/08/2014	8.84	Call	Bond Future	612.3400	0.6123	445.8600	0.4459	(2.188)	0	0	0
2013/07/19	R213	07/08/2014	8.85	Call	Bond Future	688.3500	0.6883	521.8700	0.5219	(2.185)	0	0	0
2013/07/19	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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2013/07/19	R213	07/08/2014	8.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R213	07/08/2014	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R214	01/08/2013			Bond Future	8.7773	79.2852	8.7965	79.1262	0.219	0.0000	0.0000	840
2013/07/19	R214	01/08/2013	84.31	Call	Bond Future	68,837.3000	68.8373	68,678.3300	68.6783	(0.231)	0	0	0
2013/07/19	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R214	07/11/2013	7.80	Call	Bond Future	959.5700	0.9596	917.5800	0.9176	(4.376)	0	0	0
2013/07/19	R214	07/11/2013			Bond Future	8.8645	77.1194	8.8843	76.9582	0.223	0.0000	0.0000	0
2013/07/19	R214	07/11/2013	7.81	Call	Bond Future	975.4200	0.9754	932.9300	0.9329	(4.356)	0	0	0
2013/07/19	R214	07/11/2013	7.79	Call	Bond Future	943.9100	0.9439	902.4100	0.9024	(4.397)	0	0	0
2013/07/19	R214	07/11/2013	7.81	Put	Bond Future	10,450.1500	10.4502	10,568.8600	10.5689	1.136	0	0	0
2013/07/19	R214	07/11/2013	7.80	Put	Bond Future	10,533.2500	10.5333	10,652.4600	10.6525	1.132	0	0	0
2013/07/19	R214	07/11/2013	7.79	Put	Bond Future	10,616.7400	10.6167	10,736.4400	10.7364	1.127	0	0	0
2013/07/19	R214	06/02/2014			Bond Future	8.9467	78.1545	8.9671	77.9911	0.228	0.0000	0.0000	0
2013/07/19	R214	06/02/2014	8.99	Put	Bond Future	5,051.2500	5.0513	5,113.3300	5.1133	1.229	0	0	0
2013/07/19	R214	06/02/2014	9.01	Put	Bond Future	4,971.0300	4.9710	5,032.3400	5.0323	1.233	0	0	0
2013/07/19	R214	06/02/2014	8.99	Call	Bond Future	5,397.1800	5.3972	5,295.8700	5.2959	(1.877)	0	0	0
2013/07/19	R214	06/02/2014	9.00	Put	Bond Future	5,010.6600	5.0107	5,072.3500	5.0724	1.231	0	0	0
2013/07/19	R214	06/02/2014	9.00	Call	Bond Future	5,436.1500	5.4362	5,334.4500	5.3345	(1.871)	0	0	0
2013/07/19	R214	06/02/2014	9.01	Call	Bond Future	5,475.9300	5.4759	5,373.8500	5.3738	(1.864)	0	0	0
2013/07/19	R248	01/08/2013	7.86	Put	Bond Future	11,584.3200	11.5843	11,734.7400	11.7347	1.298	0	0	0
2013/07/19	R248	01/08/2013			Bond Future	8.8476	102.7214	8.8618	102.5710	0.160	0.0000	0.0000	603
2013/07/19	R248	01/08/2013	7.85	Put	Bond Future	11,713.6200	11.7136	11,864.0400	11.8640	1.284	0	0	0
2013/07/19	R248	01/08/2013	7.84	Put	Bond Future	11,843.1700	11.8432	11,993.5900	11.9936	1.270	0	0	0
2013/07/19	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R248	07/11/2013			Bond Future	8.9374	99.7494	8.9520	99.5968	0.164	0.0000	0.0000	0
2013/07/19	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R248	07/11/2013	7.86	Put	Bond Future	12,513.3200	12.5133	12,665.9200	12.6659	1.220	0	0	0
2013/07/19	R248	07/11/2013	7.85	Put	Bond Future	12,642.3900	12.6424	12,794.9900	12.7950	1.207	0	0	0
2013/07/19	R248	07/11/2013	7.84	Put	Bond Future	12,771.7200	12.7717	12,924.3200	12.9243	1.195	0	0	0
2013/07/19	R248	06/02/2014	9.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R248	06/02/2014			Bond Future	9.0222	101.0883	9.0373	100.9336	0.167	0.0000	0.0000	0
2013/07/19	R248	06/02/2014	9.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/19	R248	06/02/2014	9.11	Call	Bond Future	893.8700	0.8939	739.1800	0.7392	(17.306)	0	0	0
2013/07/19	R248	06/02/2014	9.09	Call	Bond Future	691.5200	0.6915	536.8300	0.5368	(22.370)	0	0	0
2013/07/19	R248	06/02/2014	9.10	Call	Bond Future	792.7900	0.7928	638.1000	0.6381	(19.512)	0	0	0
2013/07/19	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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