



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 22/07/2013 to 22/07/2013

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
2013/07/22	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	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
2013/07/22	2025	01/08/2013	118.01	Put	Bond Future	8,108.7800	8.1088	8,105.5100	8.1055	(0.040)	0	0	0
2013/07/22	2025	01/08/2013			Bond Future	109.9012	109.9012	109.9045	109.9045	0.003	0.0000	0.0000	0
2013/07/22	2025	01/08/2013	118.00	Put	Bond Future	8,098.7800	8.0988	8,095.5100	8.0955	(0.040)	0	0	0
2013/07/22	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	2025	01/08/2013	117.99	Put	Bond Future	8,088.7800	8.0888	8,085.5100	8.0855	(0.040)	0	0	0
2013/07/22	2025	07/11/2013	111.00	Call	Bond Future	466.1300	0.4661	469.3600	0.4694	0.693	0	0	0
2013/07/22	2025	07/11/2013			Bond Future	111.4661	111.4661	111.4694	111.4694	0.003	0.0000	0.0000	0
2013/07/22	2025	07/11/2013	111.01	Call	Bond Future	456.1300	0.4561	459.3600	0.4594	0.708	0	0	0
2013/07/22	2025	07/11/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	2025	07/11/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	2025	07/11/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	2025	07/11/2013	110.99	Call	Bond Future	476.1300	0.4761	479.3600	0.4794	0.678	0	0	0
2013/07/22	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	2038	01/08/2013			Bond Future	108.3634	108.3634	108.3679	108.3679	0.004	0.0000	0.0000	0
2013/07/22	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	2038	01/08/2013	114.99	Put	Bond Future	6,626.5800	6.6266	6,622.1000	6.6221	(0.068)	0	0	0
2013/07/22	2038	01/08/2013	115.00	Put	Bond Future	6,636.5800	6.6366	6,632.1000	6.6321	(0.068)	0	0	0
2013/07/22	2038	01/08/2013	115.01	Put	Bond Future	6,646.5800	6.6466	6,642.1000	6.6421	(0.067)	0	0	0
2013/07/22	2038	07/11/2013			Bond Future	109.9062	109.9062	109.9109	109.9109	0.004	0.0000	0.0000	0
2013/07/22	2038	07/11/2013	109.99	Put	Bond Future	83.7700	0.0838	79.0800	0.0791	(5.599)	0	0	0
2013/07/22	2038	07/11/2013	110.00	Put	Bond Future	93.7700	0.0938	89.0800	0.0891	(5.002)	0	0	0
2013/07/22	2038	07/11/2013	110.01	Put	Bond Future	103.7700	0.1038	99.0800	0.0991	(4.520)	0	0	0
2013/07/22	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	2050	01/08/2013			Bond Future	109.3466	109.3466	109.3517	109.3517	0.005	0.0000	0.0000	122
2013/07/22	2050	01/08/2013	118.99	Put	Bond Future	9,643.3600	9.6434	9,638.3000	9.6383	(0.052)	0	0	0
2013/07/22	2050	01/08/2013	119.01	Put	Bond Future	9,663.3600	9.6634	9,658.3000	9.6583	(0.052)	0	0	0
2013/07/22	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	2050	01/08/2013	119.00	Put	Bond Future	9,653.3600	9.6534	9,648.3000	9.6483	(0.052)	0	0	0
2013/07/22	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	2050	07/11/2013	109.99	Call	Bond Future	913.5000	0.9135	918.8300	0.9188	0.583	0	0	0
2013/07/22	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	2050	07/11/2013			Bond Future	110.9035	110.9035	110.9088	110.9088	0.005	0.0000	0.0000	0
2013/07/22	2050	07/11/2013	110.00	Call	Bond Future	903.5000	0.9035	908.8300	0.9088	0.590	0	0	0
2013/07/22	2050	07/11/2013	110.01	Call	Bond Future	893.5000	0.8935	898.8300	0.8988	0.597	0	0	0
2013/07/22	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	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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2013/07/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	AL37	01/08/2013			Index Future	404.5080	404.5080	404.8790	404.8790	0.092	0.0000	0.0000	0
2013/07/22	AL37	07/11/2013			Index Future	410.2130	410.2130	410.5900	410.5900	0.092	0.0000	0.0000	0
2013/07/22	AL37	06/02/2014			Index Future	415.7190	415.7190	416.0990	416.0990	0.091	0.0000	0.0000	0
2013/07/22	AL7T	01/08/2013			Index Future	479.7850	479.7850	479.9810	479.9810	0.041	0.0000	0.0000	1
2013/07/22	AL7T	07/11/2013			Index Future	486.5530	486.5530	486.7510	486.7510	0.041	0.0000	0.0000	0
2013/07/22	AL7T	06/02/2014			Index Future	493.0820	493.0820	493.2830	493.2830	0.041	0.0000	0.0000	0
2013/07/22	ALBI	01/08/2013			Index Future	431.5850	431.5850	431.7760	431.7760	0.044	0.0000	0.0000	671
2013/07/22	ALBI	07/11/2013			Index Future	437.6720	437.6720	437.8660	437.8660	0.044	0.0000	0.0000	165
2013/07/22	ALBI	06/02/2014			Index Future	443.5460	443.5460	443.7410	443.7410	0.044	0.0000	0.0000	0
2013/07/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	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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2013/07/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/07/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/22	EL28	01/08/2013	115.01	Put	Bond Future	4,069.1300	4.0691	4,063.8600	4.0639	(0.130)	0	0	0
2013/07/22	EL28	01/08/2013			Bond Future	110.9409	110.9409	110.9461	110.9461	0.005	0.0000	0.0000	0
2013/07/22	EL28	01/08/2013	115.00	Put	Bond Future	4,059.1300	4.0591	4,053.8600	4.0539	(0.130)	0	0	0
2013/07/22	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	EL28	01/08/2013	114.99	Put	Bond Future	4,049.1300	4.0491	4,043.8600	4.0439	(0.130)	0	0	0
2013/07/22	EL28	07/11/2013			Bond Future	111.1259	111.1259	111.1312	111.1312	0.005	0.0000	0.0000	0
2013/07/22	EL28	07/11/2013	110.00	Call	Bond Future	1,125.8700	1.1259	1,131.2300	1.1312	0.476	0	0	0
2013/07/22	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	EL28	07/11/2013	110.01	Call	Bond Future	1,115.8700	1.1159	1,121.2300	1.1212	0.480	0	0	0
2013/07/22	EL28	07/11/2013	109.99	Call	Bond Future	1,135.8700	1.1359	1,141.2300	1.1412	0.472	0	0	0
2013/07/22	ES33	01/08/2013			Bond Future	9.2297	87.2332	9.2286	87.2422	(0.012)	0.0000	0.0000	6,292
2013/07/22	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	ES33	01/08/2013	9.00	Put	Bond Future	1,859.0100	1.8590	1,850.0200	1.8500	(0.484)	0	0	0
2013/07/22	ES33	01/08/2013	91.02	Call	Bond Future	76,181.8600	76.1819	76,190.8500	76.1909	0.012	0	0	0
2013/07/22	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	ES33	07/11/2013			Bond Future	9.3427	84.6823	9.3415	84.6914	(0.013)	0.0000	0.0000	0

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2013/07/22	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	ES33	07/11/2013	8.51	Put	Bond Future	6,905.5200	6.9055	6,896.3900	6.8964	(0.132)	0	0	0
2013/07/22	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	ES33	07/11/2013	8.49	Put	Bond Future	7,081.9500	7.0820	7,072.8200	7.0728	(0.129)	0	0	0
2013/07/22	ES33	07/11/2013	8.50	Put	Bond Future	6,993.6700	6.9937	6,984.5400	6.9845	(0.131)	0	0	0
2013/07/22	ES33	06/02/2014	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	ES33	06/02/2014			Bond Future	9.4502	85.8189	9.4490	85.8281	(0.013)	0.0000	0.0000	0
2013/07/22	ES33	06/02/2014	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	ES33	06/02/2014	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	ES33	06/02/2014	9.54	Call	Bond Future	682.7200	0.6827	691.9100	0.6919	1.346	0	0	0
2013/07/22	ES33	06/02/2014	9.55	Call	Bond Future	758.2500	0.7583	767.4400	0.7674	1.212	0	0	0
2013/07/22	ES33	06/02/2014	9.56	Call	Bond Future	833.6700	0.8337	842.8600	0.8429	1.102	0	0	0
2013/07/22	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	GOVI	01/08/2013			GOVI	430.9350	430.9350	431.1520	431.1520	0.050	0.0000	0.0000	409
2013/07/22	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	GOVI	01/08/2013	445.99	Put	GOVI	150,550.0000	15.0550	148,380.0000	14.8380	(1.441)	0	0	0
2013/07/22	GOVI	01/08/2013	446.01	Put	GOVI	150,750.0000	15.0750	148,580.0000	14.8580	(1.439)	0	0	0
2013/07/22	GOVI	01/08/2013	446.00	Put	GOVI	150,650.0000	15.0650	148,480.0000	14.8480	(1.440)	0	0	0
2013/07/22	GOVI	07/11/2013			GOVI	437.0140	437.0140	437.2330	437.2330	0.050	0.0000	0.0000	0
2013/07/22	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	GOVI	07/11/2013	445.99	Put	GOVI	89,760.0000	8.9760	87,570.0000	8.7570	(2.440)	0	0	0
2013/07/22	GOVI	07/11/2013	446.01	Put	GOVI	89,960.0000	8.9960	87,770.0000	8.7770	(2.434)	0	0	0
2013/07/22	GOVI	07/11/2013	446.00	Put	GOVI	89,860.0000	8.9860	87,670.0000	8.7670	(2.437)	0	0	0
2013/07/22	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	GOVI	06/02/2014	439.99	Call	GOVI	28,890.0000	2.8890	31,100.0000	3.1100	7.650	0	0	0
2013/07/22	GOVI	06/02/2014			GOVI	442.8790	442.8790	443.1000	443.1000	0.050	0.0000	0.0000	0
2013/07/22	GOVI	06/02/2014	440.00	Call	GOVI	28,790.0000	2.8790	31,000.0000	3.1000	7.676	0	0	0
2013/07/22	GOVI	06/02/2014	440.01	Call	GOVI	28,690.0000	2.8690	30,900.0000	3.0900	7.703	0	0	0
2013/07/22	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	GOVI	08/05/2014	442.00	Call	GOVI	2.0000	0.0002	71,000.0000	7.1000	3549900.000	0	0	0
2013/07/22	GOVI	08/05/2014			GOVI	442.0000	442.0000	449.1000	449.1000	1.606	0.0000	0.0000	0
2013/07/22	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	70,900.0000	7.0900	100.000	0	0	0
2013/07/22	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	GOVI	08/05/2014	442.01	Put	GOVI	100.0000	0.0100	0.0000	0.0000	(100.000)	0	0	0
2013/07/22	GOVI	08/05/2014	441.99	Call	GOVI	100.0000	0.0100	71,100.0000	7.1100	71000.000	0	0	0
2013/07/22	GOVI	08/05/2014	442.00	Put	GOVI	2.0000	0.0002	0.0000	0.0000	(100.000)	0	0	0
2013/07/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/07/22	IGOV	01/08/2013			Index Future	196.6860	196.6860	197.5300	197.5300	0.429	0.0000	0.0000	1,041
2013/07/22	IGOV	07/11/2013			Index Future	199.4870	199.4870	200.3420	200.3420	0.429	0.0000	0.0000	30
2013/07/22	IGOV	06/02/2014			Index Future	202.1880	202.1880	203.0550	203.0550	0.429	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
2013/07/22	ILBI	01/08/2013			Index Future	532.5460		532.5460	532.6020	532.6020	0.011	0.0000	0.0000	186
2013/07/22	ILBI	07/11/2013			Index Future	540.1910		540.1910	540.2480	540.2480	0.011	0.0000	0.0000	0
2013/07/22	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/07/22	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/07/22	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/07/22	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/07/22	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/07/22	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/07/22	JBAF	21/08/2013			Jibar Tradeable Future	5.1700		94.8300	5.1600	94.8400	(0.193)	0.0000	0.0000	0
2013/07/22	JBAF	18/09/2013			Jibar Tradeable Future	5.1900		94.8100	5.2000	94.8000	0.193	0.0000	0.0000	700
2013/07/22	JBAF	16/10/2013			Jibar Tradeable Future	5.2300		94.7700	5.2500	94.7500	0.382	0.0000	0.0000	0
2013/07/22	JBAF	20/11/2013			Jibar Tradeable Future	5.2700		94.7300	5.3200	94.6800	0.949	0.0000	0.0000	0
2013/07/22	JBAF	18/12/2013			Jibar Tradeable Future	5.3500		94.6500	5.3700	94.6300	0.374	0.0000	0.0000	1,500
2013/07/22	JBAF	15/01/2014			Jibar Tradeable Future	5.3800		94.6200	5.4100	94.5900	0.558	0.0000	0.0000	0
2013/07/22	JBAF	19/02/2014			Jibar Tradeable Future	5.5500		94.4500	5.5500	94.4500	0.000	0.0000	0.0000	0
2013/07/22	JBAF	19/03/2014			Jibar Tradeable Future	5.8000		94.2000	5.6000	94.4000	(3.448)	0.0000	0.0000	400
2013/07/22	JBAF	18/06/2014			Jibar Tradeable Future	6.0600		93.9400	5.8400	94.1600	(3.630)	0.0000	0.0000	1,000
2013/07/22	JBAF	17/09/2014			Jibar Tradeable Future	6.3100		93.6900	6.1100	93.8900	(3.170)	0.0000	0.0000	0
2013/07/22	JBAF	17/12/2014			Jibar Tradeable Future	6.5400		93.4600	6.3500	93.6500	(2.905)	0.0000	0.0000	0
2013/07/22	JBAF	18/03/2015			Jibar Tradeable Future	6.7700		93.2300	6.5800	93.4200	(2.806)	0.0000	0.0000	250
2013/07/22	JBAF	17/06/2015			Jibar Tradeable Future	7.0000		7.0000	6.8100	93.1900	(2.714)	0.0000	0.0000	0
2013/07/22	R023	01/08/2013	7.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R023	01/08/2013	7.30	Put	Bond Future	1,898.5300		1.8985	1,926.2200	1.9262	1.458	0	0	0
2013/07/22	R023	01/08/2013			Bond Future	7.5771		104.5019	7.5812	104.4742	0.054	0.0000	0.0000	10,999
2013/07/22	R023	01/08/2013	7.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R023	01/08/2013	7.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R023	01/08/2013	7.29	Put	Bond Future	1,967.9000		1.9679	1,995.5900	1.9956	1.407	0	0	0
2013/07/22	R023	01/08/2013	7.31	Put	Bond Future	1,829.2200		1.8292	1,856.9100	1.8569	1.514	0	0	0
2013/07/22	R023	07/11/2013	6.50	Put	Bond Future	8,109.1600		8.1092	8,137.2800	8.1373	0.347	0	0	0
2013/07/22	R023	07/11/2013			Bond Future	7.6715		102.0602	7.6758	102.0321	0.056	0.0000	0.0000	0
2013/07/22	R023	07/11/2013	6.49	Put	Bond Future	8,181.8900		8.1819	8,210.0100	8.2100	0.344	0	0	0
2013/07/22	R023	07/11/2013	6.51	Put	Bond Future	8,036.4800		8.0365	8,064.6000	8.0646	0.350	0	0	0
2013/07/22	R023	07/11/2013	6.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R023	07/11/2013	6.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R023	07/11/2013	6.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R023	06/02/2014			Bond Future	7.7616		103.4301	7.7661	103.4014	0.058	0.0000	0.0000	0
2013/07/22	R023	06/02/2014	7.84	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R023	06/02/2014	7.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R023	06/02/2014	7.84	Call	Bond Future	500.8600		0.5009	472.2000	0.4722	(5.722)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/07/22	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R023	06/02/2014	7.85	Call	Bond Future	564.5400	0.5645	535.8800	0.5359	(5.077)	0	0	0
2013/07/22	R023	06/02/2014	7.86	Call	Bond Future	628.1800	0.6282	599.5200	0.5995	(4.562)	0	0	0
2013/07/22	R157	01/08/2013	116.11	Call	Bond Future	90,463.4400	90.4634	90,509.2500	90.5092	0.051	0	0	0
2013/07/22	R157	01/08/2013			Bond Future	5.9986	119.9191	5.9772	119.9649	(0.357)	0.0000	0.0000	21,590
2013/07/22	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R157	07/11/2013			Bond Future	6.1177	114.8042	6.0927	114.8506	(0.408)	0.0000	0.0000	212
2013/07/22	R157	07/11/2013	5.60	Call	Bond Future	367.7000	0.3677	373.0500	0.3730	1.455	0	0	0
2013/07/22	R157	07/11/2013	5.59	Put	Bond Future	1,349.4600	1.3495	1,308.2800	1.3083	(3.052)	0	0	0
2013/07/22	R157	07/11/2013	5.61	Put	Bond Future	1,323.6100	1.3236	1,282.6700	1.2827	(3.093)	0	0	0
2013/07/22	R157	07/11/2013	5.60	Put	Bond Future	1,336.5000	1.3365	1,295.4400	1.2954	(3.072)	0	0	0
2013/07/22	R157	07/11/2013	5.61	Call	Bond Future	373.6300	0.3736	379.1000	0.3791	1.464	0	0	0
2013/07/22	R157	07/11/2013	5.59	Call	Bond Future	361.8400	0.3618	367.0700	0.3671	1.445	0	0	0
2013/07/22	R157	06/02/2014	5.64	Call	Bond Future	485.3500	0.4853	495.1100	0.4951	2.011	0	0	0
2013/07/22	R157	06/02/2014	5.65	Put	Bond Future	1,456.3300	1.4563	1,419.2500	1.4193	(2.546)	0	0	0
2013/07/22	R157	06/02/2014			Bond Future	6.2495	116.3452	6.2202	116.3922	(0.469)	0.0000	0.0000	0
2013/07/22	R157	06/02/2014	5.65	Call	Bond Future	490.9800	0.4910	500.8500	0.5009	2.010	0	0	0
2013/07/22	R157	06/02/2014	5.66	Call	Bond Future	496.6500	0.4966	506.6200	0.5066	2.007	0	0	0
2013/07/22	R157	06/02/2014	5.64	Put	Bond Future	1,466.9000	1.4669	1,429.7100	1.4297	(2.535)	0	0	0
2013/07/22	R157	06/02/2014	5.66	Put	Bond Future	1,445.8100	1.4458	1,408.8300	1.4088	(2.558)	0	0	0
2013/07/22	R157	08/05/2014	5.20	Call	Bond Future	332.1900	0.3322	340.1700	0.3402	2.402	0	0	0
2013/07/22	R157	08/05/2014			Bond Future	6.4063	111.1113	6.3710	111.1589	(0.551)	0.0000	0.0000	0
2013/07/22	R157	08/05/2014	5.21	Call	Bond Future	335.4700	0.3355	343.5300	0.3435	2.403	0	0	0
2013/07/22	R157	08/05/2014	5.19	Call	Bond Future	328.9300	0.3289	336.8400	0.3368	2.405	0	0	0
2013/07/22	R157	08/05/2014	5.20	Put	Bond Future	1,974.7100	1.9747	1,935.1200	1.9351	(2.005)	0	0	0
2013/07/22	R157	08/05/2014	5.19	Put	Bond Future	1,985.2100	1.9852	1,945.5500	1.9456	(1.998)	0	0	0
2013/07/22	R157	08/05/2014	5.21	Put	Bond Future	1,964.2300	1.9642	1,924.7200	1.9247	(2.011)	0	0	0
2013/07/22	R157	07/08/2014	6.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R157	07/08/2014			Bond Future	6.6088	112.6354	6.5647	112.6837	(0.666)	0.0000	0.0000	0
2013/07/22	R157	07/08/2014	6.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R157	07/08/2014	6.74	Call	Bond Future	143.5000	0.1435	191.7300	0.1917	33.610	0	0	0
2013/07/22	R157	07/08/2014	6.76	Call	Bond Future	165.3400	0.1653	213.5700	0.2136	29.170	0	0	0
2013/07/22	R157	07/08/2014	6.75	Call	Bond Future	154.4200	0.1544	202.6500	0.2027	31.233	0	0	0
2013/07/22	R157	07/08/2014	6.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R186	01/08/2013	7.00	Put	Bond Future	8,586.0400	8.5860	8,573.4200	8.5734	(0.147)	0	0	4,100
2013/07/22	R186	01/08/2013	7.20	Call	Bond Future	31.9000	0.0319	13.2500	0.0132	(58.464)	0	0	6,800
2013/07/22	R186	01/08/2013	7.50	Put	Bond Future	3,802.3100	3.8023	3,709.5700	3.7096	(2.439)	0	0	0
2013/07/22	R186	01/08/2013	8.80	Call	Bond Future	8,295.9500	8.2960	8,299.7800	8.2998	0.046	0	0	0
2013/07/22	R186	01/08/2013	9.00	Call	Bond Future	9,971.3700	9.9714	9,978.9200	9.9789	0.076	0	0	0
2013/07/22	R186	01/08/2013			Bond Future	7.8717	122.8001	7.8708	122.8087	(0.012)	0.0000	0.0000	57,219
2013/07/22	R186	01/08/2013	7.25	Call	Bond Future	46.8500	0.0468	21.3000	0.0213	(54.536)	0	0	5,315
2013/07/22	R186	01/08/2013	7.80	Call	Bond Future	1,011.2700	1.0113	856.1100	0.8561	(15.343)	0	0	0
2013/07/22	R186	01/08/2013	128.26	Call	Bond Future	113,527.7400	113.5277	113,536.2800	113.5363	0.008	0	0	0
2013/07/22	R186	01/08/2013	6.75	Put	Bond Future	11,196.2200	11.1962	11,187.3200	11.1873	(0.079)	0	0	0
2013/07/22	R186	01/08/2013	7.20	Put	Bond Future	6,571.0700	6.5711	6,543.8800	6.5439	(0.414)	0	0	2,807
2013/07/22	R186	01/08/2013	7.50	Call	Bond Future	242.6100	0.2426	158.4100	0.1584	(34.706)	0	0	6,800

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2013/07/22	R186	01/08/2013	8.00	Call	Bond Future	2,001.2800	2.0013	1,856.5200	1.8565	(7.233)	0	0	0
2013/07/22	R186	01/08/2013	9.00	Put	Bond Future	1.2100	0.0012	0.2200	0.0002	(81.818)	0	0	0
2013/07/22	R186	01/08/2013	6.50	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	500
2013/07/22	R186	01/08/2013	6.80	Call	Bond Future	0.7400	0.0007	0.1200	0.0001	(83.784)	0	0	0
2013/07/22	R186	01/08/2013	7.80	Put	Bond Future	1,687.1800	1.6872	1,523.4800	1.5235	(9.703)	0	0	20
2013/07/22	R186	01/08/2013	6.50	Put	Bond Future	13,884.1300	13.8841	13,875.5700	13.8756	(0.062)	0	0	0
2013/07/22	R186	01/08/2013	6.75	Call	Bond Future	0.4200	0.0004	0.0600	0.0001	(85.714)	0	0	1,000
2013/07/22	R186	01/08/2013	7.25	Put	Bond Future	6,082.6400	6.0826	6,048.5500	6.0486	(0.560)	0	0	0
2013/07/22	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R186	01/08/2013	7.00	Call	Bond Future	5.6000	0.0056	1.5200	0.0015	(72.857)	0	0	0
2013/07/22	R186	01/08/2013	8.80	Put	Bond Future	6.5100	0.0065	1.8000	0.0018	(72.350)	0	0	6,800
2013/07/22	R186	01/08/2013	8.00	Put	Bond Future	806.1000	0.8061	652.8000	0.6528	(19.017)	0	0	0
2013/07/22	R186	01/08/2013	6.80	Put	Bond Future	10,667.7000	10.6677	10,658.5400	10.6585	(0.086)	0	0	0
2013/07/22	R186	07/11/2013	8.16	Put	Bond Future	3,139.3800	3.1394	3,082.7300	3.0827	(1.804)	0	0	0
2013/07/22	R186	07/11/2013	9.00	Put	Bond Future	991.8300	0.9918	954.7000	0.9547	(3.744)	0	0	1,200
2013/07/22	R186	07/11/2013			Bond Future	7.9622	124.5323	7.9612	124.5409	(0.012)	0.0000	0.0000	1,168
2013/07/22	R186	07/11/2013	6.50	Put	Bond Future	14,886.5700	14.8866	14,858.1900	14.8582	(0.191)	0	0	0
2013/07/22	R186	07/11/2013	8.15	Put	Bond Future	3,178.1200	3.1781	3,121.3500	3.1213	(1.786)	0	0	0
2013/07/22	R186	07/11/2013	6.75	Put	Bond Future	12,487.5800	12.4876	12,452.1400	12.4521	(0.284)	0	0	0
2013/07/22	R186	07/11/2013	8.14	Call	Bond Future	4,832.1100	4.8321	4,783.7600	4.7838	(1.001)	0	0	0
2013/07/22	R186	07/11/2013	8.25	Put	Bond Future	2,808.3000	2.8083	2,752.8600	2.7529	(1.974)	0	0	250
2013/07/22	R186	07/11/2013	8.75	Call	Bond Future	8,363.8200	8.3638	8,328.1100	8.3281	(0.427)	0	0	0
2013/07/22	R186	07/11/2013	8.00	Call	Bond Future	4,147.0200	4.1470	4,097.5600	4.0976	(1.193)	0	0	1,000
2013/07/22	R186	07/11/2013	8.15	Call	Bond Future	4,883.2000	4.8832	4,834.9600	4.8350	(0.988)	0	0	0
2013/07/22	R186	07/11/2013	6.50	Call	Bond Future	373.4100	0.3734	353.5600	0.3536	(5.316)	0	0	5,290
2013/07/22	R186	07/11/2013	8.16	Call	Bond Future	4,934.2800	4.9343	4,886.1600	4.8862	(0.975)	0	0	0
2013/07/22	R186	07/11/2013	8.00	Put	Bond Future	3,800.7900	3.8008	3,742.8000	3.7428	(1.526)	0	0	0
2013/07/22	R186	07/11/2013	8.25	Call	Bond Future	5,407.3400	5.4073	5,360.4300	5.3604	(0.868)	0	0	0
2013/07/22	R186	07/11/2013	8.75	Put	Bond Future	1,434.0600	1.4341	1,389.8200	1.3898	(3.085)	0	0	1,030
2013/07/22	R186	07/11/2013	9.00	Call	Bond Future	10,002.9600	10.0030	9,974.3600	9.9744	(0.286)	0	0	0
2013/07/22	R186	07/11/2013	6.75	Call	Bond Future	620.8300	0.6208	593.9200	0.5939	(4.335)	0	0	1,000
2013/07/22	R186	07/11/2013	8.14	Put	Bond Future	3,216.9500	3.2169	3,160.0700	3.1601	(1.768)	0	0	0
2013/07/22	R186	06/02/2014			Bond Future	8.0464	120.9135	8.0454	120.9222	(0.012)	0.0000	0.0000	0
2013/07/22	R186	06/02/2014	7.75	Call	Bond Future	4,046.7400	4.0467	4,011.9700	4.0120	(0.859)	0	0	0
2013/07/22	R186	06/02/2014	7.74	Put	Bond Future	6,802.1400	6.8021	6,758.7800	6.7588	(0.637)	0	0	0
2013/07/22	R186	06/02/2014	7.76	Put	Bond Future	6,692.8800	6.6929	6,649.4700	6.6495	(0.649)	0	0	0
2013/07/22	R186	06/02/2014	7.75	Put	Bond Future	6,747.3600	6.7474	6,703.9800	6.7040	(0.643)	0	0	0
2013/07/22	R186	06/02/2014	7.76	Call	Bond Future	4,084.7700	4.0848	4,049.9700	4.0500	(0.852)	0	0	0
2013/07/22	R186	06/02/2014	7.74	Call	Bond Future	4,008.9200	4.0089	3,974.1700	3.9742	(0.867)	0	0	0
2013/07/22	R186	08/05/2014			Bond Future	8.1338	122.5507	8.1328	122.5595	(0.012)	0.0000	0.0000	0
2013/07/22	R186	08/05/2014	7.09	Put	Bond Future	12,331.0000	12.3310	12,297.7100	12.2977	(0.270)	0	0	0
2013/07/22	R186	08/05/2014	7.10	Call	Bond Future	2,682.8800	2.6829	2,658.2900	2.6583	(0.917)	0	0	0
2013/07/22	R186	08/05/2014	7.11	Call	Bond Future	2,707.7300	2.7077	2,683.0700	2.6831	(0.911)	0	0	0
2013/07/22	R186	08/05/2014	7.09	Call	Bond Future	2,658.1900	2.6582	2,633.6700	2.6337	(0.922)	0	0	0
2013/07/22	R186	08/05/2014	7.11	Put	Bond Future	12,185.1700	12.1852	12,151.7400	12.1517	(0.274)	0	0	0
2013/07/22	R186	08/05/2014	7.10	Put	Bond Future	12,257.9500	12.2580	12,224.5900	12.2246	(0.272)	0	0	0
2013/07/22	R186	07/08/2014	8.31	Call	Bond Future	751.9800	0.7520	760.8200	0.7608	1.176	0	0	0
2013/07/22	R186	07/08/2014			Bond Future	8.2220	118.9406	8.2210	118.9495	(0.013)	0.0000	0.0000	0

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2013/07/22	R186	07/08/2014	8.29	Call	Bond Future	581.7000	0.5817	590.5400	0.5905	1.520	0	0	0
2013/07/22	R186	07/08/2014	8.30	Call	Bond Future	666.8800	0.6669	675.7200	0.6757	1.326	0	0	0
2013/07/22	R186	07/08/2014	8.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R186	07/08/2014	8.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R186	07/08/2014	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R197	01/08/2013	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R197	01/08/2013	295.00	Put	Bond Future	16,657.7700	16.6578	16,651.0700	16.6511	(0.040)	0	0	0
2013/07/22	R197	01/08/2013			Bond Future	278.3422	278.3422	278.3489	278.3489	0.002	0.0000	0.0000	2,546
2013/07/22	R197	01/08/2013	294.99	Put	Bond Future	16,647.7700	16.6478	16,641.0700	16.6411	(0.040)	0	0	0
2013/07/22	R197	01/08/2013	295.01	Put	Bond Future	16,667.7700	16.6678	16,661.0700	16.6611	(0.040)	0	0	0
2013/07/22	R197	01/08/2013	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R197	01/08/2013	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R197	07/11/2013			Bond Future	282.3056	282.3056	282.3122	282.3122	0.002	0.0000	0.0000	0
2013/07/22	R197	07/11/2013	279.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R197	07/11/2013	280.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R197	07/11/2013	280.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R197	07/11/2013	279.99	Call	Bond Future	2,315.6100	2.3156	2,322.1800	2.3222	0.284	0	0	0
2013/07/22	R197	07/11/2013	280.00	Call	Bond Future	2,305.6100	2.3056	2,312.1800	2.3122	0.285	0	0	0
2013/07/22	R197	07/11/2013	280.01	Call	Bond Future	2,295.6100	2.2956	2,302.1800	2.3022	0.286	0	0	0
2013/07/22	R201	01/08/2013			Bond Future	5.3938	105.4777	5.3730	105.5058	(0.385)	0.0000	0.0000	0
2013/07/22	R201	01/08/2013	107.45	Call	Bond Future	68,232.0400	68.2320	68,260.1000	68.2601	0.041	0	0	0
2013/07/22	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R201	07/11/2013	4.79	Put	Bond Future	835.5500	0.8356	809.9000	0.8099	(3.070)	0	0	0
2013/07/22	R201	07/11/2013			Bond Future	5.4178	106.9655	5.3917	106.9939	(0.482)	0.0000	0.0000	0
2013/07/22	R201	07/11/2013	4.80	Put	Bond Future	827.2800	0.8273	801.7000	0.8017	(3.092)	0	0	0
2013/07/22	R201	07/11/2013	4.81	Put	Bond Future	819.0400	0.8190	793.5300	0.7935	(3.115)	0	0	0
2013/07/22	R201	07/11/2013	4.79	Call	Bond Future	148.2400	0.1482	151.0500	0.1511	1.896	0	0	0
2013/07/22	R201	07/11/2013	4.80	Call	Bond Future	150.9700	0.1510	153.8500	0.1538	1.908	0	0	0
2013/07/22	R201	07/11/2013	4.81	Call	Bond Future	153.7300	0.1537	156.6800	0.1567	1.919	0	0	0
2013/07/22	R201	06/02/2014	5.24	Put	Bond Future	515.0200	0.5150	496.0400	0.4960	(3.685)	0	0	0
2013/07/22	R201	06/02/2014			Bond Future	5.4178	103.9927	5.3839	104.0214	(0.627)	0.0000	0.0000	0
2013/07/22	R201	06/02/2014	5.26	Put	Bond Future	505.6100	0.5056	486.8100	0.4868	(3.718)	0	0	0
2013/07/22	R201	06/02/2014	5.24	Call	Bond Future	364.2500	0.3642	374.0300	0.3740	2.685	0	0	0
2013/07/22	R201	06/02/2014	5.25	Put	Bond Future	510.3000	0.5103	491.4100	0.4914	(3.702)	0	0	0
2013/07/22	R201	06/02/2014	5.25	Call	Bond Future	368.0200	0.3680	377.8900	0.3779	2.682	0	0	0
2013/07/22	R201	06/02/2014	5.26	Call	Bond Future	371.8200	0.3718	381.7800	0.3818	2.679	0	0	0
2013/07/22	R201	08/05/2014			Bond Future	5.4029	105.4007	5.3546	105.4299	(0.896)	0.0000	0.0000	0
2013/07/22	R201	08/05/2014	4.75	Call	Bond Future	236.9300	0.2369	245.3500	0.2454	3.554	0	0	0
2013/07/22	R201	08/05/2014	4.76	Call	Bond Future	239.0400	0.2390	247.5200	0.2475	3.548	0	0	0
2013/07/22	R201	08/05/2014	4.74	Call	Bond Future	234.8300	0.2348	243.1900	0.2432	3.560	0	0	0
2013/07/22	R201	08/05/2014	4.76	Put	Bond Future	627.3900	0.6274	606.7300	0.6067	(3.293)	0	0	0
2013/07/22	R201	08/05/2014	4.75	Put	Bond Future	631.3400	0.6313	610.6200	0.6106	(3.282)	0	0	0
2013/07/22	R201	08/05/2014	4.74	Put	Bond Future	635.3000	0.6353	614.5200	0.6145	(3.271)	0	0	0
2013/07/22	R201	07/08/2014	5.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R201	07/08/2014			Bond Future	5.2706	102.4373	5.1888	102.4668	(1.552)	0.0000	0.0000	0
2013/07/22	R201	07/08/2014	5.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/07/22	R201	07/08/2014	5.31	Call	Bond Future	14.2000	0.0142	43.7200	0.0437	207.887	0	0	0
2013/07/22	R201	07/08/2014	5.29	Call	Bond Future	6.9900	0.0070	36.5100	0.0365	422.318	0	0	0
2013/07/22	R201	07/08/2014	5.30	Call	Bond Future	10.6000	0.0106	40.1200	0.0401	278.491	0	0	0
2013/07/22	R201	07/08/2014	5.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R202	01/08/2013	222.99	Put	Bond Future	16,430.5400	16.4305	12,941.6900	12.9417	(21.234)	0	0	0
2013/07/22	R202	01/08/2013			Bond Future	206.5595	206.5595	210.0483	210.0483	1.689	0.0000	0.0000	43,856
2013/07/22	R202	01/08/2013	223.01	Put	Bond Future	16,450.5400	16.4505	12,961.6900	12.9617	(21.208)	0	0	0
2013/07/22	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R202	01/08/2013	223.00	Put	Bond Future	16,440.5400	16.4405	12,951.6900	12.9517	(21.221)	0	0	0
2013/07/22	R202	07/11/2013	209.01	Call	Bond Future	490.5300	0.4905	4,029.1300	4.0291	721.383	0	0	0
2013/07/22	R202	07/11/2013			Bond Future	209.5005	209.5005	213.0391	213.0391	1.689	0.0000	0.0000	164
2013/07/22	R202	07/11/2013	208.99	Call	Bond Future	510.5300	0.5105	4,049.1300	4.0491	693.123	0	0	0
2013/07/22	R202	07/11/2013	209.00	Call	Bond Future	500.5300	0.5005	4,039.1300	4.0391	706.971	0	0	0
2013/07/22	R202	07/11/2013	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R202	07/11/2013	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R202	07/11/2013	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R203	01/08/2013			Bond Future	6.7044	108.6883	6.6831	108.7663	(0.318)	0.0000	0.0000	3,016
2013/07/22	R203	01/08/2013	109.11	Call	Bond Future	95,475.1200	95.4751	95,553.0900	95.5531	0.082	0	0	0
2013/07/22	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R203	07/11/2013	6.01	Call	Bond Future	369.1100	0.3691	372.5500	0.3726	0.932	0	0	0
2013/07/22	R203	07/11/2013			Bond Future	6.8215	106.0620	6.7984	106.1410	(0.338)	0.0000	0.0000	3,131
2013/07/22	R203	07/11/2013	5.99	Call	Bond Future	355.0700	0.3551	358.2700	0.3583	0.901	0	0	0
2013/07/22	R203	07/11/2013	5.71	Put	Bond Future	4,094.9600	4.0950	4,016.6500	4.0167	(1.912)	0	0	0
2013/07/22	R203	07/11/2013	6.00	Call	Bond Future	361.9500	0.3620	365.2800	0.3653	0.920	0	0	0
2013/07/22	R203	07/11/2013	571.00	Call	Bond Future	103,832.4500	103.8325	103,911.4700	103.9115	0.076	0	0	0
2013/07/22	R203	07/11/2013	5.99	Put	Bond Future	3,252.5300	3.2525	3,176.7100	3.1767	(2.331)	0	0	0
2013/07/22	R203	07/11/2013	6.01	Put	Bond Future	3,195.7300	3.1957	3,120.1500	3.1201	(2.365)	0	0	0
2013/07/22	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R203	07/11/2013	5.71	Call	Bond Future	199.7300	0.1997	200.4400	0.2004	0.355	0	0	15
2013/07/22	R203	07/11/2013	6.00	Put	Bond Future	3,223.9800	3.2240	3,148.2900	3.1483	(2.348)	0	0	0
2013/07/22	R203	06/02/2014			Bond Future	6.9396	107.4855	6.9147	107.5656	(0.359)	0.0000	0.0000	0
2013/07/22	R203	06/02/2014	5.95	Put	Bond Future	3,768.5600	3.7686	3,697.4700	3.6975	(1.886)	0	0	0
2013/07/22	R203	06/02/2014	6.14	Put	Bond Future	3,292.2000	3.2922	3,223.9500	3.2239	(2.073)	0	0	0
2013/07/22	R203	06/02/2014	6.16	Put	Bond Future	3,244.0700	3.2441	3,176.1400	3.1761	(2.094)	0	0	0
2013/07/22	R203	06/02/2014	6.15	Put	Bond Future	3,268.0900	3.2681	3,200.0000	3.2000	(2.083)	0	0	0
2013/07/22	R203	06/02/2014	6.16	Call	Bond Future	705.2000	0.7052	717.3000	0.7173	1.716	0	0	0
2013/07/22	R203	06/02/2014	5.95	Call	Bond Future	532.8600	0.5329	541.8000	0.5418	1.678	0	0	16
2013/07/22	R203	06/02/2014	6.14	Call	Bond Future	687.2000	0.6872	698.9800	0.6990	1.714	0	0	0
2013/07/22	R203	06/02/2014	6.15	Call	Bond Future	696.1600	0.6962	708.1000	0.7081	1.715	0	0	0
2013/07/22	R203	08/05/2014	5.76	Call	Bond Future	574.6000	0.5746	584.8900	0.5849	1.791	0	0	0
2013/07/22	R203	08/05/2014	7.40	Put	Bond Future	1,524.9400	1.5249	1,481.9000	1.4819	(2.822)	0	0	0
2013/07/22	R203	08/05/2014	5.74	Call	Bond Future	562.0900	0.5621	572.1500	0.5722	1.790	0	0	0
2013/07/22	R203	08/05/2014			Bond Future	7.0646	104.7797	7.0375	104.8608	(0.383)	0.0000	0.0000	0
2013/07/22	R203	08/05/2014	5.76	Put	Bond Future	4,572.6800	4.5727	4,501.8600	4.5019	(1.549)	0	0	0

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2013/07/22	R203	08/05/2014	5.75	Put	Bond Future	4,597.7800	4.5978	4,526.8400	4.5268	(1.543)	0	0	0
2013/07/22	R203	08/05/2014	5.74	Put	Bond Future	4,622.9300	4.6229	4,551.8800	4.5519	(1.537)	0	0	0
2013/07/22	R203	08/05/2014	7.40	Call	Bond Future	2,523.1900	2.5232	2,561.2600	2.5613	1.509	0	0	16
2013/07/22	R203	08/05/2014	5.75	Call	Bond Future	568.3200	0.5683	578.4900	0.5785	1.789	0	0	0
2013/07/22	R203	07/08/2014	7.30	Call	Bond Future	277.4300	0.2774	359.6600	0.3597	29.640	0	0	0
2013/07/22	R203	07/08/2014			Bond Future	7.2000	106.2169	7.1704	106.2992	(0.411)	0.0000	0.0000	0
2013/07/22	R203	07/08/2014	7.31	Call	Bond Future	305.1100	0.3051	387.3400	0.3873	26.951	0	0	0
2013/07/22	R203	07/08/2014	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R203	07/08/2014	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R203	07/08/2014	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R203	07/08/2014	7.29	Call	Bond Future	249.7300	0.2497	331.9600	0.3320	32.928	0	0	0
2013/07/22	R204	01/08/2013			Bond Future	6.9334	105.7111	6.9172	105.7846	(0.233)	0.0000	0.0000	25,172
2013/07/22	R204	01/08/2013	110.75	Call	Bond Future	96,827.6200	96.8276	96,901.1200	96.9011	0.076	0	0	0
2013/07/22	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R204	07/11/2013			Bond Future	7.0383	107.2022	7.0211	107.2767	(0.244)	0.0000	0.0000	0
2013/07/22	R204	07/11/2013	7.00	Put	Bond Future	1,913.3200	1.9133	1,850.9700	1.8510	(3.259)	0	0	1,270
2013/07/22	R204	07/11/2013	6.29	Put	Bond Future	3,937.3500	3.9374	3,861.6900	3.8617	(1.922)	0	0	0
2013/07/22	R204	07/11/2013	6.31	Put	Bond Future	3,868.9500	3.8689	3,793.4800	3.7935	(1.951)	0	0	0
2013/07/22	R204	07/11/2013	6.29	Call	Bond Future	631.5500	0.6316	630.4300	0.6304	(0.177)	0	0	0
2013/07/22	R204	07/11/2013	6.30	Put	Bond Future	3,903.0700	3.9031	3,827.5100	3.8275	(1.936)	0	0	0
2013/07/22	R204	07/11/2013	7.00	Call	Bond Future	1,747.2500	1.7472	1,759.4400	1.7594	0.698	0	0	0
2013/07/22	R204	07/11/2013	6.30	Call	Bond Future	642.2900	0.6423	641.2700	0.6413	(0.159)	0	0	0
2013/07/22	R204	07/11/2013	6.31	Call	Bond Future	653.1700	0.6532	652.2400	0.6522	(0.142)	0	0	0
2013/07/22	R204	06/02/2014	6.39	Call	Bond Future	1,172.0000	1.1720	1,179.8300	1.1798	0.668	0	0	0
2013/07/22	R204	06/02/2014			Bond Future	7.1391	104.6104	7.1209	104.6859	(0.256)	0.0000	0.0000	0
2013/07/22	R204	06/02/2014	6.40	Call	Bond Future	1,185.1400	1.1851	1,193.1000	1.1931	0.672	0	0	0
2013/07/22	R204	06/02/2014	6.41	Call	Bond Future	1,198.3800	1.1984	1,206.4700	1.2065	0.675	0	0	0
2013/07/22	R204	06/02/2014	6.39	Put	Bond Future	4,324.5900	4.3246	4,256.9400	4.2569	(1.564)	0	0	0
2013/07/22	R204	06/02/2014	6.41	Put	Bond Future	4,265.2900	4.2653	4,197.9000	4.1979	(1.580)	0	0	0
2013/07/22	R204	06/02/2014	6.40	Put	Bond Future	4,294.8800	4.2949	4,227.3600	4.2274	(1.572)	0	0	0
2013/07/22	R204	08/05/2014			Bond Future	7.2494	106.0268	7.2299	106.1033	(0.269)	0.0000	0.0000	0
2013/07/22	R204	08/05/2014	6.05	Call	Bond Future	1,045.0300	1.0450	1,053.3200	1.0533	0.793	0	0	0
2013/07/22	R204	08/05/2014	6.06	Call	Bond Future	1,054.9300	1.0549	1,063.3100	1.0633	0.794	0	0	0
2013/07/22	R204	08/05/2014	6.04	Call	Bond Future	1,035.2100	1.0352	1,043.4000	1.0434	0.791	0	0	0
2013/07/22	R204	08/05/2014	6.05	Put	Bond Future	5,890.5400	5.8905	5,822.3200	5.8223	(1.158)	0	0	0
2013/07/22	R204	08/05/2014	6.04	Put	Bond Future	5,922.2700	5.9223	5,853.9500	5.8539	(1.154)	0	0	0
2013/07/22	R204	08/05/2014	6.06	Put	Bond Future	5,858.9000	5.8589	5,790.7700	5.7908	(1.163)	0	0	0
2013/07/22	R204	07/08/2014			Bond Future	7.3658	103.4499	7.3450	103.5274	(0.282)	0.0000	0.0000	0
2013/07/22	R204	07/08/2014	7.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R204	07/08/2014	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R204	07/08/2014	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R204	07/08/2014	7.46	Call	Bond Future	350.0900	0.3501	427.6000	0.4276	22.140	0	0	0
2013/07/22	R204	07/08/2014	7.44	Call	Bond Future	275.8800	0.2759	353.3900	0.3534	28.096	0	0	0
2013/07/22	R204	07/08/2014	7.45	Call	Bond Future	312.9900	0.3130	390.5000	0.3905	24.764	0	0	0
2013/07/22	R206	01/08/2013			Bond Future	5.3867	101.3274	5.3648	101.3371	(0.407)	0.0000	0.0000	0
2013/07/22	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/07/22	R206	01/08/2013	103.94	Call	Bond Future	30,329.3300		30.3293	30,338.9800	30.3390	0.032	0	0	0
2013/07/22	R206	07/11/2013	4.31	Put	Bond Future	234.5600		0.2346	225.6900	0.2257	(3.782)	0	0	0
2013/07/22	R206	07/11/2013			Bond Future	5.5131		102.7567	5.4584	102.7664	(0.992)	0.0000	0.0000	0
2013/07/22	R206	07/11/2013	4.30	Put	Bond Future	236.0500		0.2361	227.1700	0.2272	(3.762)	0	0	0
2013/07/22	R206	07/11/2013	4.31	Call	Bond Future	19.4200		0.0194	20.3200	0.0203	4.634	0	0	0
2013/07/22	R206	07/11/2013	4.29	Call	Bond Future	18.8300		0.0188	19.7000	0.0197	4.620	0	0	0
2013/07/22	R206	07/11/2013	4.30	Call	Bond Future	19.1200		0.0191	20.0100	0.0200	4.655	0	0	0
2013/07/22	R206	07/11/2013	4.29	Put	Bond Future	237.5600		0.2376	228.6600	0.2287	(3.746)	0	0	0
2013/07/22	R207	01/08/2013	106.18	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R207	01/08/2013			Bond Future	7.1778		100.7941	7.1567	100.9017	(0.294)	0.0000	0.0000	22,835
2013/07/22	R207	01/08/2013	106.18	Call	Bond Future	93,222.8600		93.2229	93,330.4900	93.3305	0.115	0	0	0
2013/07/22	R207	07/11/2013	6.70	Call	Bond Future	927.8200		0.9278	936.4800	0.9365	0.933	0	0	0
2013/07/22	R207	07/11/2013			Bond Future	7.2773		102.2157	7.2550	102.3249	(0.306)	0.0000	0.0000	1,905
2013/07/22	R207	07/11/2013	6.71	Call	Bond Future	942.4800		0.9425	951.3800	0.9514	0.944	0	0	0
2013/07/22	R207	07/11/2013	6.69	Put	Bond Future	3,842.9600		3.8430	3,742.1500	3.7421	(2.623)	0	0	0
2013/07/22	R207	07/11/2013	6.71	Put	Bond Future	3,770.6400		3.7706	3,670.3200	3.6703	(2.661)	0	0	0
2013/07/22	R207	07/11/2013	6.69	Call	Bond Future	913.3200		0.9133	921.7300	0.9217	0.921	0	0	0
2013/07/22	R207	07/11/2013	6.70	Put	Bond Future	3,806.7000		3.8067	3,706.1400	3.7061	(2.642)	0	0	0
2013/07/22	R207	06/02/2014			Bond Future	7.3735		99.9482	7.3501	100.0587	(0.318)	0.0000	0.0000	0
2013/07/22	R207	06/02/2014	6.65	Call	Bond Future	1,295.0500		1.2950	1,312.4600	1.3125	1.344	0	0	0
2013/07/22	R207	06/02/2014	6.64	Put	Bond Future	4,813.8400		4.8138	4,720.4600	4.7205	(1.940)	0	0	0
2013/07/22	R207	06/02/2014	6.66	Put	Bond Future	4,745.1500		4.7451	4,652.2200	4.6522	(1.958)	0	0	0
2013/07/22	R207	06/02/2014	6.65	Put	Bond Future	4,779.4100		4.7794	4,686.2600	4.6863	(1.949)	0	0	0
2013/07/22	R207	06/02/2014	6.66	Call	Bond Future	1,309.9500		1.3100	1,327.5800	1.3276	1.346	0	0	0
2013/07/22	R207	06/02/2014	6.64	Call	Bond Future	1,280.2800		1.2803	1,297.4600	1.2975	1.342	0	0	0
2013/07/22	R207	08/05/2014	6.21	Put	Bond Future	7,101.4100		7.1014	7,004.2100	7.0042	(1.369)	0	0	0
2013/07/22	R207	08/05/2014	6.19	Put	Bond Future	7,177.1100		7.1771	7,079.6100	7.0796	(1.358)	0	0	0
2013/07/22	R207	08/05/2014			Bond Future	7.4798		101.3015	7.4550	101.4135	(0.331)	0.0000	0.0000	0
2013/07/22	R207	08/05/2014	6.20	Put	Bond Future	7,139.2100		7.1392	7,041.8600	7.0419	(1.364)	0	0	0
2013/07/22	R207	08/05/2014	6.20	Call	Bond Future	1,131.2000		1.1312	1,145.9200	1.1459	1.301	0	0	0
2013/07/22	R207	08/05/2014	6.21	Call	Bond Future	1,142.0400		1.1420	1,156.9100	1.1569	1.302	0	0	0
2013/07/22	R207	08/05/2014	6.19	Call	Bond Future	1,120.4400		1.1204	1,135.0100	1.1350	1.300	0	0	0
2013/07/22	R207	07/08/2014	7.69	Call	Bond Future	429.6400		0.4296	543.2600	0.5433	26.445	0	0	0
2013/07/22	R207	07/08/2014	7.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R207	07/08/2014			Bond Future	7.5908		99.0507	7.5646	99.1643	(0.345)	0.0000	0.0000	0
2013/07/22	R207	07/08/2014	7.70	Call	Bond Future	472.8000		0.4728	586.4200	0.5864	24.031	0	0	0
2013/07/22	R207	07/08/2014	7.71	Call	Bond Future	515.9400		0.5159	629.5600	0.6296	22.022	0	0	0
2013/07/22	R207	07/08/2014	7.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R207	07/08/2014	7.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R208	01/08/2013			Bond Future	7.3224		99.0400	7.3114	99.1024	(0.150)	0.0000	0.0000	18,025
2013/07/22	R208	01/08/2013	101.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R208	01/08/2013	101.40	Call	Bond Future	89,995.5300		89.9955	90,057.8900	90.0579	0.069	0	0	0
2013/07/22	R208	07/11/2013			Bond Future	7.4180		97.0411	7.4065	97.1043	(0.156)	0.0000	0.0000	0
2013/07/22	R208	07/11/2013	6.79	Put	Bond Future	4,470.7000		4.4707	4,399.2800	4.3993	(1.598)	0	0	0
2013/07/22	R208	07/11/2013	6.81	Put	Bond Future	4,387.2600		4.3873	4,315.9500	4.3160	(1.625)	0	0	0
2013/07/22	R208	07/11/2013	6.80	Put	Bond Future	4,428.8700		4.4289	4,357.5000	4.3575	(1.611)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/07/22	R208	07/11/2013	6.81	Call	Bond Future	984.7500	0.9847	976.6800	0.9767	(0.819)	0	0	0
2013/07/22	R208	07/11/2013	7.50	Put	Bond Future	2,066.0900	2.0661	2,006.3800	2.0064	(2.890)	0	0	1,520
2013/07/22	R208	07/11/2013	6.79	Call	Bond Future	953.7800	0.9538	945.6000	0.9456	(0.858)	0	0	0
2013/07/22	R208	07/11/2013	7.50	Call	Bond Future	2,513.9100	2.5139	2,517.4400	2.5174	0.140	0	0	0
2013/07/22	R208	07/11/2013	6.80	Call	Bond Future	969.1800	0.9692	961.0500	0.9611	(0.839)	0	0	0
2013/07/22	R208	06/02/2014	6.74	Put	Bond Future	5,561.6600	5.5617	5,497.7600	5.4978	(1.149)	0	0	0
2013/07/22	R208	06/02/2014			Bond Future	7.5083	98.3435	7.4963	98.4076	(0.161)	0.0000	0.0000	0
2013/07/22	R208	06/02/2014	6.75	Put	Bond Future	5,521.8400	5.5218	5,458.0200	5.4580	(1.156)	0	0	0
2013/07/22	R208	06/02/2014	6.76	Put	Bond Future	5,482.1800	5.4822	5,418.4500	5.4185	(1.162)	0	0	0
2013/07/22	R208	06/02/2014	6.74	Call	Bond Future	1,375.3200	1.3753	1,375.4600	1.3755	0.010	0	0	0
2013/07/22	R208	06/02/2014	6.75	Call	Bond Future	1,391.4100	1.3914	1,391.6300	1.3916	0.016	0	0	0
2013/07/22	R208	06/02/2014	6.76	Call	Bond Future	1,407.6200	1.4076	1,407.9300	1.4079	0.022	0	0	0
2013/07/22	R208	08/05/2014	6.31	Call	Bond Future	1,153.6900	1.1537	1,155.1900	1.1552	0.130	0	0	0
2013/07/22	R208	08/05/2014			Bond Future	7.6024	96.2785	7.5898	96.3434	(0.166)	0.0000	0.0000	0
2013/07/22	R208	08/05/2014	6.29	Call	Bond Future	1,130.5200	1.1305	1,131.9000	1.1319	0.122	0	0	0
2013/07/22	R208	08/05/2014	6.31	Put	Bond Future	8,084.8000	8.0848	8,021.3900	8.0214	(0.784)	0	0	0
2013/07/22	R208	08/05/2014	6.30	Put	Bond Future	8,129.1600	8.1292	8,065.6900	8.0657	(0.781)	0	0	0
2013/07/22	R208	08/05/2014	6.29	Put	Bond Future	8,173.6300	8.1736	8,110.1000	8.1101	(0.777)	0	0	0
2013/07/22	R208	08/05/2014	6.30	Call	Bond Future	1,142.0600	1.1421	1,143.5000	1.1435	0.126	0	0	0
2013/07/22	R208	07/08/2014			Bond Future	7.6992	97.5992	7.6859	97.6650	(0.172)	0.0000	0.0000	0
2013/07/22	R208	07/08/2014	7.80	Call	Bond Future	499.1900	0.4992	564.9900	0.5650	13.181	0	0	0
2013/07/22	R208	07/08/2014	7.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R208	07/08/2014	7.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R208	07/08/2014	7.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R208	07/08/2014	7.81	Call	Bond Future	548.5200	0.5485	614.3200	0.6143	11.996	0	0	0
2013/07/22	R208	07/08/2014	7.79	Call	Bond Future	449.8200	0.4498	515.6200	0.5156	14.628	0	0	0
2013/07/22	R209	01/08/2013			Bond Future	8.6363	78.6114	8.6355	78.6183	(0.010)	0.0000	0.0000	19,898
2013/07/22	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R209	01/08/2013	8.00	Put	Bond Future	5,443.6700	5.4437	5,407.5300	5.4075	(0.664)	0	0	2,000
2013/07/22	R209	01/08/2013	79.36	Call	Bond Future	68,662.2400	68.6622	68,669.2300	68.6692	0.010	0	0	0
2013/07/22	R209	01/08/2013	8.00	Call	Bond Future	56.0600	0.0561	26.9100	0.0269	(51.998)	0	0	0
2013/07/22	R209	07/11/2013	8.80	Put	Bond Future	3,437.1900	3.4372	3,383.3900	3.3834	(1.565)	0	0	0
2013/07/22	R209	07/11/2013	9.50	Put	Bond Future	1,487.3100	1.4873	1,444.6700	1.4447	(2.867)	0	0	980
2013/07/22	R209	07/11/2013			Bond Future	8.7223	76.5759	8.7214	76.5829	(0.010)	0.0000	0.0000	319
2013/07/22	R209	07/11/2013	8.80	Call	Bond Future	4,047.6000	4.0476	4,000.8300	4.0008	(1.155)	0	0	0
2013/07/22	R209	07/11/2013	9.25	Call	Bond Future	6,032.2300	6.0322	5,991.4000	5.9914	(0.677)	0	0	0
2013/07/22	R209	07/11/2013	8.81	Call	Bond Future	4,087.8300	4.0878	4,041.1300	4.0411	(1.142)	0	0	0
2013/07/22	R209	07/11/2013	8.65	Call	Bond Future	3,471.5600	3.4716	3,424.1800	3.4242	(1.365)	0	0	0
2013/07/22	R209	07/11/2013	8.79	Call	Bond Future	4,007.5800	4.0076	3,960.7400	3.9607	(1.169)	0	0	0
2013/07/22	R209	07/11/2013	9.40	Call	Bond Future	6,762.0200	6.7620	6,724.2200	6.7242	(0.559)	0	0	0
2013/07/22	R209	07/11/2013	9.70	Put	Bond Future	1,143.4900	1.1435	1,105.5500	1.1056	(3.318)	0	0	1,520
2013/07/22	R209	07/11/2013	9.25	Put	Bond Future	2,035.2500	2.0353	1,987.3900	1.9874	(2.352)	0	0	1,000
2013/07/22	R209	07/11/2013	8.79	Put	Bond Future	3,475.2500	3.4752	3,421.3800	3.4214	(1.550)	0	0	0
2013/07/22	R209	07/11/2013	9.40	Put	Bond Future	1,689.3200	1.6893	1,644.4900	1.6445	(2.654)	0	0	5,000
2013/07/22	R209	07/11/2013	9.50	Call	Bond Future	7,263.0400	7.2630	7,227.4300	7.2274	(0.490)	0	0	0
2013/07/22	R209	07/11/2013	9.70	Call	Bond Future	8,292.3400	8.2923	8,261.4300	8.2614	(0.373)	0	0	0
2013/07/22	R209	07/11/2013	8.65	Put	Bond Future	4,045.7300	4.0457	3,991.3200	3.9913	(1.345)	0	0	4,700

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2013/07/22	R209	07/11/2013	8.81	Put	Bond Future	3,399.4600	3.3995	3,345.7300	3.3457	(1.581)	0	0	0
2013/07/22	R209	06/02/2014	8.56	Call	Bond Future	4,126.9700	4.1270	4,093.3800	4.0934	(0.814)	0	0	0
2013/07/22	R209	06/02/2014			Bond Future	8.8019	77.6037	8.8010	77.6109	(0.010)	0.0000	0.0000	0
2013/07/22	R209	06/02/2014	8.54	Call	Bond Future	4,059.3800	4.0594	4,025.7900	4.0258	(0.827)	0	0	0
2013/07/22	R209	06/02/2014	8.55	Call	Bond Future	4,093.1000	4.0931	4,059.5100	4.0595	(0.821)	0	0	0
2013/07/22	R209	06/02/2014	8.54	Put	Bond Future	6,141.6400	6.1416	6,100.8900	6.1009	(0.664)	0	0	0
2013/07/22	R209	06/02/2014	8.56	Put	Bond Future	6,047.1100	6.0471	6,006.3600	6.0064	(0.674)	0	0	0
2013/07/22	R209	06/02/2014	8.55	Put	Bond Future	6,094.2300	6.0942	6,053.4800	6.0535	(0.669)	0	0	0
2013/07/22	R209	08/05/2014			Bond Future	8.8826	75.5094	8.8816	75.5166	(0.011)	0.0000	0.0000	0
2013/07/22	R209	08/05/2014	7.85	Call	Bond Future	2,759.6500	2.7596	2,735.1900	2.7352	(0.886)	0	0	0
2013/07/22	R209	08/05/2014	7.86	Call	Bond Future	2,782.8800	2.7829	2,758.3700	2.7584	(0.881)	0	0	0
2013/07/22	R209	08/05/2014	7.84	Call	Bond Future	2,736.5400	2.7365	2,712.1300	2.7121	(0.892)	0	0	0
2013/07/22	R209	08/05/2014	7.85	Put	Bond Future	11,371.6300	11.3716	11,339.9600	11.3400	(0.279)	0	0	0
2013/07/22	R209	08/05/2014	7.84	Put	Bond Future	11,439.1800	11.4392	11,407.5600	11.4076	(0.276)	0	0	0
2013/07/22	R209	08/05/2014	7.86	Put	Bond Future	11,304.3400	11.3043	11,272.6200	11.2726	(0.281)	0	0	0
2013/07/22	R209	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R209	07/08/2014			Bond Future	8.9633	76.5452	8.9623	76.5525	(0.011)	0.0000	0.0000	0
2013/07/22	R209	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R209	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R209	07/08/2014	9.06	Call	Bond Future	725.0200	0.7250	732.2800	0.7323	1.001	0	0	0
2013/07/22	R209	07/08/2014	9.05	Call	Bond Future	650.5600	0.6506	657.8200	0.6578	1.116	0	0	0
2013/07/22	R209	07/08/2014	9.04	Call	Bond Future	575.9800	0.5760	583.2400	0.5832	1.260	0	0	0
2013/07/22	R210	01/08/2013	173.01	Put	Bond Future	13,672.3200	13.6723	13,666.5000	13.6665	(0.043)	0	0	0
2013/07/22	R210	01/08/2013			Bond Future	159.3377	159.3377	159.3435	159.3435	0.004	0.0000	0.0000	1,237
2013/07/22	R210	01/08/2013	173.00	Put	Bond Future	13,662.3200	13.6623	13,656.5000	13.6565	(0.043)	0	0	0
2013/07/22	R210	01/08/2013	172.99	Put	Bond Future	13,652.3200	13.6523	13,646.5000	13.6465	(0.043)	0	0	0
2013/07/22	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R210	07/11/2013			Bond Future	159.6840	159.6840	159.6897	159.6897	0.004	0.0000	0.0000	0
2013/07/22	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R210	07/11/2013	159.99	Put	Bond Future	306.0400	0.3060	300.2700	0.3003	(1.885)	0	0	0
2013/07/22	R210	07/11/2013	160.01	Put	Bond Future	326.0400	0.3260	320.2700	0.3203	(1.770)	0	0	0
2013/07/22	R210	07/11/2013	160.00	Put	Bond Future	316.0400	0.3160	310.2700	0.3103	(1.826)	0	0	0
2013/07/22	R211	01/08/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R211	01/08/2013			Bond Future	128.4017	128.4017	128.3996	128.3996	(0.002)	0.0000	0.0000	522
2013/07/22	R211	01/08/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R211	01/08/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R211	01/08/2013	130.00	Put	Bond Future	1,598.2700	1.5983	1,600.4100	1.6004	0.134	0	0	0
2013/07/22	R211	01/08/2013	129.99	Put	Bond Future	1,588.2700	1.5883	1,590.4100	1.5904	0.135	0	0	0
2013/07/22	R211	01/08/2013	130.01	Put	Bond Future	1,608.2700	1.6083	1,610.4100	1.6104	0.133	0	0	0
2013/07/22	R211	07/11/2013			Bond Future	130.2300	130.2300	130.2278	130.2278	(0.002)	0.0000	0.0000	0
2013/07/22	R211	07/11/2013	130.00	Call	Bond Future	230.0200	0.2300	227.8200	0.2278	(0.956)	0	0	0
2013/07/22	R211	07/11/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/07/22	R211	07/11/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R211	07/11/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R211	07/11/2013	130.01	Call	Bond Future	220.0200	0.2200	217.8200	0.2178	(1.000)	0	0	0
2013/07/22	R211	07/11/2013	129.99	Call	Bond Future	240.0200	0.2400	237.8200	0.2378	(0.917)	0	0	0
2013/07/22	R212	01/08/2013			Bond Future	131.3746	131.3746	131.3770	131.3770	0.002	0.0000	0.0000	21,791
2013/07/22	R212	01/08/2013	137.99	Put	Bond Future	6,615.4200	6.6154	6,613.0200	6.6130	(0.036)	0	0	0
2013/07/22	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R212	01/08/2013	138.01	Put	Bond Future	6,635.4200	6.6354	6,633.0200	6.6330	(0.036)	0	0	0
2013/07/22	R212	01/08/2013	138.00	Put	Bond Future	6,625.4200	6.6254	6,623.0200	6.6230	(0.036)	0	0	0
2013/07/22	R212	07/11/2013	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R212	07/11/2013			Bond Future	133.2452	133.2452	133.2476	133.2476	0.002	0.0000	0.0000	0
2013/07/22	R212	07/11/2013	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R212	07/11/2013	132.99	Call	Bond Future	255.1800	0.2552	257.6300	0.2576	0.960	0	0	0
2013/07/22	R212	07/11/2013	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R212	07/11/2013	133.00	Call	Bond Future	245.1800	0.2452	247.6300	0.2476	0.999	0	0	0
2013/07/22	R212	07/11/2013	133.01	Call	Bond Future	235.1800	0.2352	237.6300	0.2376	1.042	0	0	0
2013/07/22	R213	01/08/2013	91.25	Call	Bond Future	79,358.6600	79.3587	79,324.9400	79.3249	(0.042)	0	0	0
2013/07/22	R213	01/08/2013			Bond Future	8.4368	89.9737	8.4409	89.9400	0.049	0.0000	0.0000	7,971
2013/07/22	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R213	07/11/2013	8.60	Call	Bond Future	4,041.0900	4.0411	3,971.6300	3.9716	(1.719)	0	0	0
2013/07/22	R213	07/11/2013			Bond Future	8.5275	87.7060	8.5318	87.6717	0.050	0.0000	0.0000	289
2013/07/22	R213	07/11/2013	8.61	Call	Bond Future	4,082.5000	4.0825	4,012.9600	4.0130	(1.703)	0	0	0
2013/07/22	R213	07/11/2013	8.59	Put	Bond Future	3,498.5800	3.4986	3,463.4500	3.4635	(1.004)	0	0	0
2013/07/22	R213	07/11/2013	8.61	Put	Bond Future	3,421.6000	3.4216	3,386.3000	3.3863	(1.032)	0	0	0
2013/07/22	R213	07/11/2013	8.60	Put	Bond Future	3,459.9300	3.4599	3,424.7100	3.4247	(1.018)	0	0	0
2013/07/22	R213	07/11/2013	8.59	Call	Bond Future	3,999.8800	3.9999	3,930.5100	3.9305	(1.734)	0	0	0
2013/07/22	R213	06/02/2014			Bond Future	8.6133	88.8832	8.6177	88.8484	0.051	0.0000	0.0000	0
2013/07/22	R213	06/02/2014	8.29	Put	Bond Future	6,463.7500	6.4638	6,446.3100	6.4463	(0.270)	0	0	0
2013/07/22	R213	06/02/2014	8.31	Put	Bond Future	6,365.0700	6.3651	6,347.3800	6.3474	(0.278)	0	0	0
2013/07/22	R213	06/02/2014	8.29	Call	Bond Future	3,846.1700	3.8462	3,793.9600	3.7940	(1.357)	0	0	0
2013/07/22	R213	06/02/2014	8.30	Put	Bond Future	6,414.2700	6.4143	6,396.7100	6.3967	(0.274)	0	0	0
2013/07/22	R213	06/02/2014	8.30	Call	Bond Future	3,879.3700	3.8794	3,827.0400	3.8270	(1.349)	0	0	0
2013/07/22	R213	06/02/2014	8.31	Call	Bond Future	3,912.7400	3.9127	3,860.2800	3.8603	(1.341)	0	0	0
2013/07/22	R213	08/05/2014	7.65	Put	Bond Future	11,476.3700	11.4764	11,473.9200	11.4739	(0.021)	0	0	0
2013/07/22	R213	08/05/2014			Bond Future	8.6967	86.5481	8.7013	86.5129	0.052	0.0000	0.0000	0
2013/07/22	R213	08/05/2014	7.64	Put	Bond Future	11,543.1300	11.5431	11,540.8200	11.5408	(0.020)	0	0	0
2013/07/22	R213	08/05/2014	7.66	Put	Bond Future	11,409.8600	11.4099	11,407.2700	11.4073	(0.023)	0	0	0
2013/07/22	R213	08/05/2014	7.65	Call	Bond Future	2,722.0100	2.7220	2,684.3400	2.6843	(1.384)	0	0	0
2013/07/22	R213	08/05/2014	7.66	Call	Bond Future	2,745.0800	2.7451	2,707.2700	2.7073	(1.377)	0	0	0
2013/07/22	R213	08/05/2014	7.64	Call	Bond Future	2,699.0700	2.6991	2,661.5400	2.6615	(1.390)	0	0	0
2013/07/22	R213	07/08/2014	8.86	Call	Bond Future	597.7900	0.5978	562.0800	0.5621	(5.974)	0	0	0
2013/07/22	R213	07/08/2014			Bond Future	8.7816	87.7353	8.7863	87.6996	0.053	0.0000	0.0000	0
2013/07/22	R213	07/08/2014	8.84	Call	Bond Future	445.8600	0.4459	410.1500	0.4102	(8.009)	0	0	0
2013/07/22	R213	07/08/2014	8.85	Call	Bond Future	521.8700	0.5219	486.1600	0.4862	(6.843)	0	0	0

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2013/07/22	R213	07/08/2014	8.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R213	07/08/2014	8.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R213	07/08/2014	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R214	01/08/2013			Bond Future	8.7965	79.1262	8.7956	79.1336	(0.010)	0.0000	0.0000	840
2013/07/22	R214	01/08/2013	84.31	Call	Bond Future	68,678.3300	68.6783	68,685.6900	68.6857	0.011	0	0	0
2013/07/22	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R214	07/11/2013	7.80	Call	Bond Future	917.5800	0.9176	884.3000	0.8843	(3.627)	0	0	0
2013/07/22	R214	07/11/2013			Bond Future	8.8843	76.9582	8.8834	76.9656	(0.010)	0.0000	0.0000	0
2013/07/22	R214	07/11/2013	7.81	Call	Bond Future	932.9300	0.9329	899.3800	0.8994	(3.596)	0	0	0
2013/07/22	R214	07/11/2013	7.79	Call	Bond Future	902.4100	0.9024	869.4100	0.8694	(3.657)	0	0	0
2013/07/22	R214	07/11/2013	7.81	Put	Bond Future	10,568.8600	10.5689	10,527.9200	10.5279	(0.387)	0	0	0
2013/07/22	R214	07/11/2013	7.80	Put	Bond Future	10,652.4600	10.6525	10,611.7900	10.6118	(0.382)	0	0	0
2013/07/22	R214	07/11/2013	7.79	Put	Bond Future	10,736.4400	10.7364	10,696.0500	10.6961	(0.376)	0	0	0
2013/07/22	R214	06/02/2014			Bond Future	8.9671	77.9911	8.9662	77.9985	(0.010)	0.0000	0.0000	0
2013/07/22	R214	06/02/2014	8.99	Put	Bond Future	5,113.3300	5.1133	5,071.2100	5.0712	(0.824)	0	0	0
2013/07/22	R214	06/02/2014	9.01	Put	Bond Future	5,032.3400	5.0323	4,990.2800	4.9903	(0.836)	0	0	0
2013/07/22	R214	06/02/2014	8.99	Call	Bond Future	5,295.8700	5.2959	5,261.1900	5.2612	(0.655)	0	0	0
2013/07/22	R214	06/02/2014	9.00	Put	Bond Future	5,072.3500	5.0724	5,030.2600	5.0303	(0.830)	0	0	0
2013/07/22	R214	06/02/2014	9.00	Call	Bond Future	5,334.4500	5.3345	5,299.8000	5.2998	(0.650)	0	0	0
2013/07/22	R214	06/02/2014	9.01	Call	Bond Future	5,373.8500	5.3738	5,339.2300	5.3392	(0.644)	0	0	0
2013/07/22	R248	01/08/2013	7.86	Put	Bond Future	11,734.7400	11.7347	11,831.5000	11.8315	0.825	0	0	0
2013/07/22	R248	01/08/2013			Bond Future	8.8618	102.5710	8.8709	102.4742	0.103	0.0000	0.0000	603
2013/07/22	R248	01/08/2013	7.85	Put	Bond Future	11,864.0400	11.8640	11,960.8000	11.9608	0.816	0	0	0
2013/07/22	R248	01/08/2013	7.84	Put	Bond Future	11,993.5900	11.9936	12,090.3500	12.0904	0.807	0	0	0
2013/07/22	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R248	07/11/2013			Bond Future	8.9520	99.5968	8.9614	99.4986	0.105	0.0000	0.0000	0
2013/07/22	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R248	07/11/2013	7.86	Put	Bond Future	12,665.9200	12.6659	12,764.1700	12.7642	0.776	0	0	0
2013/07/22	R248	07/11/2013	7.85	Put	Bond Future	12,794.9900	12.7950	12,893.2400	12.8932	0.768	0	0	0
2013/07/22	R248	07/11/2013	7.84	Put	Bond Future	12,924.3200	12.9243	13,022.5700	13.0226	0.760	0	0	0
2013/07/22	R248	06/02/2014	9.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R248	06/02/2014			Bond Future	9.0373	100.9336	9.0470	100.8340	0.108	0.0000	0.0000	0
2013/07/22	R248	06/02/2014	9.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/22	R248	06/02/2014	9.11	Call	Bond Future	739.1800	0.7392	639.6600	0.6397	(13.464)	0	0	0
2013/07/22	R248	06/02/2014	9.09	Call	Bond Future	536.8300	0.5368	437.3100	0.4373	(18.538)	0	0	0
2013/07/22	R248	06/02/2014	9.10	Call	Bond Future	638.1000	0.6381	538.5800	0.5386	(15.596)	0	0	0
2013/07/22	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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