



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 23/07/2013 to 23/07/2013

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
2013/07/23	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	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
2013/07/23	2025	01/08/2013	118.01	Put	Bond Future	8,105.5100	8.1055	8,102.3500	8.1024	(0.039)	0	0	0
2013/07/23	2025	01/08/2013			Bond Future	109.9045	109.9045	109.9076	109.9076	0.003	0.0000	0.0000	0
2013/07/23	2025	01/08/2013	118.00	Put	Bond Future	8,095.5100	8.0955	8,092.3500	8.0924	(0.039)	0	0	0
2013/07/23	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	2025	01/08/2013	117.99	Put	Bond Future	8,085.5100	8.0855	8,082.3500	8.0824	(0.039)	0	0	0
2013/07/23	2025	07/11/2013	111.00	Call	Bond Future	469.3600	0.4694	472.5900	0.4726	0.688	0	0	0
2013/07/23	2025	07/11/2013			Bond Future	111.4694	111.4694	111.4726	111.4726	0.003	0.0000	0.0000	0
2013/07/23	2025	07/11/2013	111.01	Call	Bond Future	459.3600	0.4594	462.5900	0.4626	0.703	0	0	0
2013/07/23	2025	07/11/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	2025	07/11/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	2025	07/11/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	2025	07/11/2013	110.99	Call	Bond Future	479.3600	0.4794	482.5900	0.4826	0.674	0	0	0
2013/07/23	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	2038	01/08/2013			Bond Future	108.3679	108.3679	108.3724	108.3724	0.004	0.0000	0.0000	0
2013/07/23	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	2038	01/08/2013	114.99	Put	Bond Future	6,622.1000	6.6221	6,617.6100	6.6176	(0.068)	0	0	0
2013/07/23	2038	01/08/2013	115.00	Put	Bond Future	6,632.1000	6.6321	6,627.6100	6.6276	(0.068)	0	0	0
2013/07/23	2038	01/08/2013	115.01	Put	Bond Future	6,642.1000	6.6421	6,637.6100	6.6376	(0.068)	0	0	0
2013/07/23	2038	07/11/2013			Bond Future	109.9109	109.9109	109.9154	109.9154	0.004	0.0000	0.0000	0
2013/07/23	2038	07/11/2013	109.99	Put	Bond Future	79.0800	0.0791	74.6000	0.0746	(5.665)	0	0	0
2013/07/23	2038	07/11/2013	110.00	Put	Bond Future	89.0800	0.0891	84.6000	0.0846	(5.029)	0	0	0
2013/07/23	2038	07/11/2013	110.01	Put	Bond Future	99.0800	0.0991	94.6000	0.0946	(4.522)	0	0	0
2013/07/23	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	2050	01/08/2013			Bond Future	109.3517	109.3517	109.3570	109.3570	0.005	0.0000	0.0000	122
2013/07/23	2050	01/08/2013	118.99	Put	Bond Future	9,638.3000	9.6383	9,632.9800	9.6330	(0.055)	0	0	0
2013/07/23	2050	01/08/2013	119.01	Put	Bond Future	9,658.3000	9.6583	9,652.9800	9.6530	(0.055)	0	0	0
2013/07/23	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	2050	01/08/2013	119.00	Put	Bond Future	9,648.3000	9.6483	9,642.9800	9.6430	(0.055)	0	0	0
2013/07/23	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	2050	07/11/2013	109.99	Call	Bond Future	918.8300	0.9188	923.9000	0.9239	0.552	0	0	0
2013/07/23	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	2050	07/11/2013			Bond Future	110.9088	110.9088	110.9139	110.9139	0.005	0.0000	0.0000	0
2013/07/23	2050	07/11/2013	110.00	Call	Bond Future	908.8300	0.9088	913.9000	0.9139	0.558	0	0	0
2013/07/23	2050	07/11/2013	110.01	Call	Bond Future	898.8300	0.8988	903.9000	0.9039	0.564	0	0	0
2013/07/23	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	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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2013/07/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	AL37	01/08/2013			Index Future	404.8790	404.8790	403.0180	403.0180	(0.460)	0.0000	0.0000	0
2013/07/23	AL37	07/11/2013			Index Future	410.5900	410.5900	408.7030	408.7030	(0.460)	0.0000	0.0000	0
2013/07/23	AL37	06/02/2014			Index Future	416.0990	416.0990	414.1860	414.1860	(0.460)	0.0000	0.0000	0
2013/07/23	AL7T	01/08/2013			Index Future	479.9810	479.9810	477.2240	477.2240	(0.574)	0.0000	0.0000	1
2013/07/23	AL7T	07/11/2013			Index Future	486.7510	486.7510	483.9550	483.9550	(0.574)	0.0000	0.0000	0
2013/07/23	AL7T	06/02/2014			Index Future	493.2830	493.2830	490.4480	490.4480	(0.575)	0.0000	0.0000	0
2013/07/23	ALBI	01/08/2013			Index Future	431.7760	431.7760	428.7720	428.7720	(0.696)	0.0000	0.0000	671
2013/07/23	ALBI	07/11/2013			Index Future	437.8660	437.8660	434.8200	434.8200	(0.696)	0.0000	0.0000	165
2013/07/23	ALBI	06/02/2014			Index Future	443.7410	443.7410	440.6540	440.6540	(0.696)	0.0000	0.0000	0
2013/07/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	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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2013/07/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/07/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/23	EL28	01/08/2013	115.01	Put	Bond Future	4,063.8600	4.0639	4,058.5900	4.0586	(0.130)	0	0	0
2013/07/23	EL28	01/08/2013			Bond Future	110.9461	110.9461	110.9514	110.9514	0.005	0.0000	0.0000	0
2013/07/23	EL28	01/08/2013	115.00	Put	Bond Future	4,053.8600	4.0539	4,048.5900	4.0486	(0.130)	0	0	0
2013/07/23	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	EL28	01/08/2013	114.99	Put	Bond Future	4,043.8600	4.0439	4,038.5900	4.0386	(0.130)	0	0	0
2013/07/23	EL28	07/11/2013			Bond Future	111.1312	111.1312	111.1365	111.1365	0.005	0.0000	0.0000	0
2013/07/23	EL28	07/11/2013	110.00	Call	Bond Future	1,131.2300	1.1312	1,136.4600	1.1365	0.462	0	0	0
2013/07/23	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	EL28	07/11/2013	110.01	Call	Bond Future	1,121.2300	1.1212	1,126.4600	1.1265	0.466	0	0	0
2013/07/23	EL28	07/11/2013	109.99	Call	Bond Future	1,141.2300	1.1412	1,146.4600	1.1465	0.458	0	0	0
2013/07/23	ES33	01/08/2013			Bond Future	9.2286	87.2422	9.3529	86.2613	1.347	0.0000	0.0000	6,292
2013/07/23	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	ES33	01/08/2013	9.00	Put	Bond Future	1,850.0200	1.8500	2,830.8600	2.8309	53.018	0	0	0
2013/07/23	ES33	01/08/2013	91.02	Call	Bond Future	76,190.8500	76.1909	75,210.0100	75.2100	(1.287)	0	0	0
2013/07/23	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	ES33	07/11/2013			Bond Future	9.3415	84.6914	9.4702	83.6968	1.377	0.0000	0.0000	0

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2013/07/23	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	ES33	07/11/2013	8.51	Put	Bond Future	6,896.3900	6.8964	7,891.0200	7.8910	14.422	0	0	0
2013/07/23	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	ES33	07/11/2013	8.49	Put	Bond Future	7,072.8200	7.0728	8,067.4500	8.0675	14.063	0	0	0
2013/07/23	ES33	07/11/2013	8.50	Put	Bond Future	6,984.5400	6.9845	7,979.1700	7.9792	14.240	0	0	0
2013/07/23	ES33	06/02/2014	9.54	Put	Bond Future	0.0000	0.0000	316.1300	0.3161	100.000	0	0	0
2013/07/23	ES33	06/02/2014			Bond Future	9.4490	85.8281	9.5820	84.8200	1.406	0.0000	0.0000	0
2013/07/23	ES33	06/02/2014	9.56	Put	Bond Future	0.0000	0.0000	165.1800	0.1652	100.000	0	0	0
2013/07/23	ES33	06/02/2014	9.55	Put	Bond Future	0.0000	0.0000	240.6000	0.2406	100.000	0	0	0
2013/07/23	ES33	06/02/2014	9.54	Call	Bond Future	691.9100	0.6919	0.0000	0.0000	(100.000)	0	0	0
2013/07/23	ES33	06/02/2014	9.55	Call	Bond Future	767.4400	0.7674	0.0000	0.0000	(100.000)	0	0	0
2013/07/23	ES33	06/02/2014	9.56	Call	Bond Future	842.8600	0.8429	0.0000	0.0000	(100.000)	0	0	0
2013/07/23	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	GOVI	01/08/2013			GOVI	431.1520	431.1520	428.1800	428.1800	(0.689)	0.0000	0.0000	276
2013/07/23	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	GOVI	01/08/2013	445.99	Put	GOVI	148,380.0000	14.8380	178,100.0000	17.8100	20.030	0	0	0
2013/07/23	GOVI	01/08/2013	446.01	Put	GOVI	148,580.0000	14.8580	178,300.0000	17.8300	20.003	0	0	0
2013/07/23	GOVI	01/08/2013	446.00	Put	GOVI	148,480.0000	14.8480	178,200.0000	17.8200	20.016	0	0	0
2013/07/23	GOVI	07/11/2013			GOVI	437.2330	437.2330	434.2200	434.2200	(0.689)	0.0000	0.0000	0
2013/07/23	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	GOVI	07/11/2013	445.99	Put	GOVI	87,570.0000	8.7570	117,700.0000	11.7700	34.407	0	0	0
2013/07/23	GOVI	07/11/2013	446.01	Put	GOVI	87,770.0000	8.7770	117,900.0000	11.7900	34.328	0	0	0
2013/07/23	GOVI	07/11/2013	446.00	Put	GOVI	87,670.0000	8.7670	117,800.0000	11.7800	34.368	0	0	0
2013/07/23	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	GOVI	06/02/2014	439.99	Call	GOVI	31,100.0000	3.1100	560.0000	0.0560	(98.199)	0	0	0
2013/07/23	GOVI	06/02/2014			GOVI	443.1000	443.1000	440.0460	440.0460	(0.689)	0.0000	0.0000	160
2013/07/23	GOVI	06/02/2014	440.00	Call	GOVI	31,000.0000	3.1000	460.0000	0.0460	(98.516)	0	0	0
2013/07/23	GOVI	06/02/2014	440.01	Call	GOVI	30,900.0000	3.0900	360.0000	0.0360	(98.835)	0	0	0
2013/07/23	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	GOVI	08/05/2014	442.00	Call	GOVI	71,000.0000	7.1000	40,040.0000	4.0040	(43.606)	0	0	0
2013/07/23	GOVI	08/05/2014			GOVI	449.1000	449.1000	446.0040	446.0040	(0.689)	0.0000	0.0000	0
2013/07/23	GOVI	08/05/2014	442.01	Call	GOVI	70,900.0000	7.0900	39,940.0000	3.9940	(43.667)	0	0	0
2013/07/23	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	GOVI	08/05/2014	441.99	Call	GOVI	71,100.0000	7.1100	40,140.0000	4.0140	(43.544)	0	0	0
2013/07/23	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/07/23	IGOV	01/08/2013			Index Future	197.5300	197.5300	197.3940	197.3940	(0.069)	0.0000	0.0000	1,041
2013/07/23	IGOV	07/11/2013			Index Future	200.3420	200.3420	200.2050	200.2050	(0.068)	0.0000	0.0000	30
2013/07/23	IGOV	06/02/2014			Index Future	203.0550	203.0550	202.9150	202.9150	(0.069)	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
2013/07/23	ILBI	01/08/2013			Index Future	532.6020		532.6020	534.8280	534.8280	0.418	0.0000	0.0000	186
2013/07/23	ILBI	07/11/2013			Index Future	540.2480		540.2480	542.5070	542.5070	0.418	0.0000	0.0000	0
2013/07/23	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/07/23	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/07/23	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/07/23	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/07/23	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/07/23	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/07/23	JBAF	21/08/2013			Jibar Tradeable Future	5.1600		94.8400	5.1700	94.8300	0.194	0.0000	0.0000	0
2013/07/23	JBAF	18/09/2013			Jibar Tradeable Future	5.2000		94.8000	5.2200	94.7800	0.385	0.0000	0.0000	700
2013/07/23	JBAF	16/10/2013			Jibar Tradeable Future	5.2500		94.7500	5.2700	94.7300	0.381	0.0000	0.0000	0
2013/07/23	JBAF	20/11/2013			Jibar Tradeable Future	5.3200		94.6800	5.3600	94.6400	0.752	0.0000	0.0000	0
2013/07/23	JBAF	18/12/2013			Jibar Tradeable Future	5.3700		94.6300	5.4100	94.5900	0.745	0.0000	0.0000	1,500
2013/07/23	JBAF	15/01/2014			Jibar Tradeable Future	5.4100		94.5900	5.4900	94.5100	1.479	0.0000	0.0000	0
2013/07/23	JBAF	19/02/2014			Jibar Tradeable Future	5.5500		94.4500	5.5500	94.4500	0.000	0.0000	0.0000	0
2013/07/23	JBAF	19/03/2014			Jibar Tradeable Future	5.6000		94.4000	5.6900	94.3100	1.607	0.0000	0.0000	400
2013/07/23	JBAF	18/06/2014			Jibar Tradeable Future	5.8400		94.1600	5.9600	94.0400	2.055	0.0000	0.0000	1,000
2013/07/23	JBAF	17/09/2014			Jibar Tradeable Future	6.1100		93.8900	6.2300	93.7700	1.964	0.0000	0.0000	0
2013/07/23	JBAF	17/12/2014			Jibar Tradeable Future	6.3500		93.6500	6.4800	93.5200	2.047	0.0000	0.0000	0
2013/07/23	JBAF	18/03/2015			Jibar Tradeable Future	6.5800		93.4200	6.7100	93.2900	1.976	0.0000	0.0000	250
2013/07/23	JBAF	17/06/2015			Jibar Tradeable Future	6.8100		93.1900	6.9300	93.0700	1.762	0.0000	0.0000	0
2013/07/23	R023	01/08/2013	7.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R023	01/08/2013	7.30	Put	Bond Future	1,926.2200		1.9262	2,563.2800	2.5633	33.073	0	0	0
2013/07/23	R023	01/08/2013			Bond Future	7.5812		104.4742	7.6757	103.8372	1.247	0.0000	0.0000	10,999
2013/07/23	R023	01/08/2013	7.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R023	01/08/2013	7.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R023	01/08/2013	7.29	Put	Bond Future	1,995.5900		1.9956	2,632.6500	2.6326	31.923	0	0	0
2013/07/23	R023	01/08/2013	7.31	Put	Bond Future	1,856.9100		1.8569	2,493.9700	2.4940	34.308	0	0	0
2013/07/23	R023	07/11/2013	6.50	Put	Bond Future	8,137.2800		8.1373	8,783.3500	8.7834	7.940	0	0	0
2013/07/23	R023	07/11/2013			Bond Future	7.6758		102.0321	7.7743	101.3860	1.284	0.0000	0.0000	0
2013/07/23	R023	07/11/2013	6.49	Put	Bond Future	8,210.0100		8.2100	8,856.0800	8.8561	7.869	0	0	0
2013/07/23	R023	07/11/2013	6.51	Put	Bond Future	8,064.6000		8.0646	8,710.6700	8.7107	8.011	0	0	0
2013/07/23	R023	07/11/2013	6.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R023	07/11/2013	6.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R023	07/11/2013	6.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R023	06/02/2014			Bond Future	7.7661		103.4014	7.8687	102.7466	1.321	0.0000	0.0000	0
2013/07/23	R023	06/02/2014	7.84	Put	Bond Future	0.0000		0.0000	182.5700	0.1826	100.000	0	0	0
2013/07/23	R023	06/02/2014	7.86	Put	Bond Future	0.0000		0.0000	55.2500	0.0553	100.000	0	0	0
2013/07/23	R023	06/02/2014	7.84	Call	Bond Future	472.2000		0.4722	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/07/23	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	118.8900	0.1189	100.000	0	0	0
2013/07/23	R023	06/02/2014	7.85	Call	Bond Future	535.8800	0.5359	0.0000	0.0000	(100.000)	0	0	0
2013/07/23	R023	06/02/2014	7.86	Call	Bond Future	599.5200	0.5995	0.0000	0.0000	(100.000)	0	0	0
2013/07/23	R157	01/08/2013	116.11	Call	Bond Future	90,509.2500	90.5092	90,283.3500	90.2833	(0.250)	0	0	0
2013/07/23	R157	01/08/2013			Bond Future	5.9772	119.9649	6.0829	119.7390	1.768	6.0560	6.0560	21,590
2013/07/23	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R157	07/11/2013			Bond Future	6.0927	114.8506	6.2160	114.6215	2.022	0.0000	0.0000	212
2013/07/23	R157	07/11/2013	5.60	Call	Bond Future	373.0500	0.3730	303.2600	0.3033	(18.708)	0	0	0
2013/07/23	R157	07/11/2013	5.59	Put	Bond Future	1,308.2800	1.3083	1,468.4000	1.4684	12.239	0	0	0
2013/07/23	R157	07/11/2013	5.61	Put	Bond Future	1,282.6700	1.2827	1,441.1400	1.4411	12.355	0	0	0
2013/07/23	R157	07/11/2013	5.60	Put	Bond Future	1,295.4400	1.2954	1,454.7400	1.4547	12.297	0	0	0
2013/07/23	R157	07/11/2013	5.61	Call	Bond Future	379.1000	0.3791	308.4800	0.3085	(18.628)	0	0	0
2013/07/23	R157	07/11/2013	5.59	Call	Bond Future	367.0700	0.3671	298.1000	0.2981	(18.789)	0	0	0
2013/07/23	R157	06/02/2014	5.64	Call	Bond Future	495.1100	0.4951	418.5600	0.4186	(15.461)	0	0	0
2013/07/23	R157	06/02/2014	5.65	Put	Bond Future	1,419.2500	1.4193	1,574.3200	1.5743	10.926	0	0	0
2013/07/23	R157	06/02/2014			Bond Future	6.2202	116.3922	6.3654	116.1599	2.335	0.0000	0.0000	0
2013/07/23	R157	06/02/2014	5.65	Call	Bond Future	500.8500	0.5009	423.6600	0.4237	(15.412)	0	0	0
2013/07/23	R157	06/02/2014	5.66	Call	Bond Future	506.6200	0.5066	428.8100	0.4288	(15.359)	0	0	0
2013/07/23	R157	06/02/2014	5.64	Put	Bond Future	1,429.7100	1.4297	1,585.4200	1.5854	10.891	0	0	0
2013/07/23	R157	06/02/2014	5.66	Put	Bond Future	1,408.8300	1.4088	1,563.2800	1.5633	10.963	0	0	0
2013/07/23	R157	08/05/2014	5.20	Call	Bond Future	340.1700	0.3402	283.9600	0.2840	(16.524)	0	0	0
2013/07/23	R157	08/05/2014			Bond Future	6.3710	111.1589	6.5459	110.9234	2.745	0.0000	0.0000	0
2013/07/23	R157	08/05/2014	5.21	Call	Bond Future	343.5300	0.3435	286.8900	0.2869	(16.488)	0	0	0
2013/07/23	R157	08/05/2014	5.19	Call	Bond Future	336.8400	0.3368	281.0500	0.2811	(16.563)	0	0	0
2013/07/23	R157	08/05/2014	5.20	Put	Bond Future	1,935.1200	1.9351	2,114.3100	2.1143	9.260	0	0	0
2013/07/23	R157	08/05/2014	5.19	Put	Bond Future	1,945.5500	1.9456	2,125.1600	2.1252	9.232	0	0	0
2013/07/23	R157	08/05/2014	5.21	Put	Bond Future	1,924.7200	1.9247	2,103.4800	2.1035	9.288	0	0	0
2013/07/23	R157	07/08/2014	6.76	Put	Bond Future	0.0000	0.0000	25.0700	0.0251	100.000	0	0	0
2013/07/23	R157	07/08/2014			Bond Future	6.5647	112.6837	6.7830	112.4450	3.324	0.0000	0.0000	0
2013/07/23	R157	07/08/2014	6.75	Put	Bond Future	0.0000	0.0000	35.9900	0.0360	100.000	0	0	0
2013/07/23	R157	07/08/2014	6.74	Call	Bond Future	191.7300	0.1917	0.0000	0.0000	(100.000)	0	0	0
2013/07/23	R157	07/08/2014	6.76	Call	Bond Future	213.5700	0.2136	0.0000	0.0000	(100.000)	0	0	0
2013/07/23	R157	07/08/2014	6.75	Call	Bond Future	202.6500	0.2027	0.0000	0.0000	(100.000)	0	0	0
2013/07/23	R157	07/08/2014	6.74	Put	Bond Future	0.0000	0.0000	46.9100	0.0469	100.000	0	0	0
2013/07/23	R186	01/08/2013	7.00	Put	Bond Future	8,573.4200	8.5734	9,687.1800	9.6872	12.991	0	0	4,100
2013/07/23	R186	01/08/2013	7.20	Call	Bond Future	13.2500	0.0132	2.4000	0.0024	(81.887)	0	0	6,800
2013/07/23	R186	01/08/2013	7.50	Put	Bond Future	3,709.5700	3.7096	4,717.6500	4.7176	27.175	0	0	0
2013/07/23	R186	01/08/2013	8.80	Call	Bond Future	8,299.7800	8.2998	7,186.6100	7.1866	(13.412)	0	0	0
2013/07/23	R186	01/08/2013	9.00	Call	Bond Future	9,978.9200	9.9789	8,864.0400	8.8640	(11.172)	0	0	0
2013/07/23	R186	01/08/2013			Bond Future	7.8708	122.8087	7.9904	121.6936	1.519	0.0000	0.0000	56,822
2013/07/23	R186	01/08/2013	7.25	Call	Bond Future	21.3000	0.0213	4.2900	0.0043	(79.859)	0	0	5,315
2013/07/23	R186	01/08/2013	7.80	Call	Bond Future	856.1100	0.8561	426.7700	0.4268	(50.150)	0	0	0
2013/07/23	R186	01/08/2013	128.26	Call	Bond Future	113,536.2800	113.5363	112,421.1700	112.4212	(0.982)	0	0	0
2013/07/23	R186	01/08/2013	6.75	Put	Bond Future	11,187.3200	11.1873	12,302.3700	12.3024	9.967	0	0	0
2013/07/23	R186	01/08/2013	7.20	Put	Bond Future	6,543.8800	6.5439	7,648.1400	7.6481	16.875	0	0	2,807
2013/07/23	R186	01/08/2013	7.50	Call	Bond Future	158.4100	0.1584	51.3800	0.0514	(67.565)	0	0	6,800

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2013/07/23	R186	01/08/2013	8.00	Call	Bond Future	1,856.5200	1.8565	1,136.9000	1.1369	(38.762)	0	0	0
2013/07/23	R186	01/08/2013	9.00	Put	Bond Future	0.2200	0.0002	0.4500	0.0005	104.545	0	0	0
2013/07/23	R186	01/08/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2013/07/23	R186	01/08/2013	6.80	Call	Bond Future	0.1200	0.0001	0.0100	0.0000	(91.667)	0	0	0
2013/07/23	R186	01/08/2013	7.80	Put	Bond Future	1,523.4800	1.5235	2,209.2500	2.2093	45.013	0	0	20
2013/07/23	R186	01/08/2013	6.50	Put	Bond Future	13,875.5700	13.8756	14,990.6800	14.9907	8.036	0	0	0
2013/07/23	R186	01/08/2013	6.75	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	1,000
2013/07/23	R186	01/08/2013	7.25	Put	Bond Future	6,048.5500	6.0486	7,146.6500	7.1466	18.155	0	0	0
2013/07/23	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R186	01/08/2013	7.00	Call	Bond Future	1.5200	0.0015	0.1700	0.0002	(88.816)	0	0	0
2013/07/23	R186	01/08/2013	8.80	Put	Bond Future	1.8000	0.0018	3.7400	0.0037	107.778	0	0	6,800
2013/07/23	R186	01/08/2013	8.00	Put	Bond Future	652.8000	0.6528	1,048.2900	1.0483	60.584	0	0	0
2013/07/23	R186	01/08/2013	6.80	Put	Bond Future	10,658.5400	10.6585	11,773.5400	11.7735	10.461	0	0	0
2013/07/23	R186	07/11/2013	8.16	Put	Bond Future	3,082.7300	3.0827	3,555.5900	3.5556	15.339	0	0	0
2013/07/23	R186	07/11/2013	9.00	Put	Bond Future	954.7000	0.9547	1,148.9900	1.1490	20.351	0	0	1,200
2013/07/23	R186	07/11/2013			Bond Future	7.9612	124.5409	8.0854	123.4101	1.559	0.0000	0.0000	1,168
2013/07/23	R186	07/11/2013	6.50	Put	Bond Future	14,858.1900	14.8582	15,899.1400	15.8991	7.006	0	0	0
2013/07/23	R186	07/11/2013	8.15	Put	Bond Future	3,121.3500	3.1213	3,598.2800	3.5983	15.280	0	0	0
2013/07/23	R186	07/11/2013	6.75	Put	Bond Future	12,452.1400	12.4521	13,443.7700	13.4438	7.964	0	0	0
2013/07/23	R186	07/11/2013	8.14	Call	Bond Future	4,783.7600	4.7838	4,133.9900	4.1340	(13.583)	0	0	0
2013/07/23	R186	07/11/2013	8.25	Put	Bond Future	2,752.8600	2.7529	3,189.6200	3.1896	15.866	0	0	250
2013/07/23	R186	07/11/2013	8.75	Call	Bond Future	8,328.1100	8.3281	7,459.3200	7.4593	(10.432)	0	0	0
2013/07/23	R186	07/11/2013	8.00	Call	Bond Future	4,097.5600	4.0976	3,506.0300	3.5060	(14.436)	0	0	1,000
2013/07/23	R186	07/11/2013	8.15	Call	Bond Future	4,834.9600	4.8350	4,181.1100	4.1811	(13.523)	0	0	0
2013/07/23	R186	07/11/2013	6.50	Call	Bond Future	353.5600	0.3536	263.7300	0.2637	(25.407)	0	0	5,290
2013/07/23	R186	07/11/2013	8.16	Call	Bond Future	4,886.1600	4.8862	4,228.2400	4.2282	(13.465)	0	0	0
2013/07/23	R186	07/11/2013	8.00	Put	Bond Future	3,742.8000	3.7428	4,282.0500	4.2820	14.408	0	0	0
2013/07/23	R186	07/11/2013	8.25	Call	Bond Future	5,360.4300	5.3604	4,666.4100	4.6664	(12.947)	0	0	0
2013/07/23	R186	07/11/2013	8.75	Put	Bond Future	1,389.8200	1.3898	1,651.8100	1.6518	18.851	0	0	1,030
2013/07/23	R186	07/11/2013	9.00	Call	Bond Future	9,974.3600	9.9744	9,037.8700	9.0379	(9.389)	0	0	0
2013/07/23	R186	07/11/2013	6.75	Call	Bond Future	593.9200	0.5939	454.7700	0.4548	(23.429)	0	0	1,000
2013/07/23	R186	07/11/2013	8.14	Put	Bond Future	3,160.0700	3.1601	3,641.0800	3.6411	15.221	0	0	0
2013/07/23	R186	06/02/2014			Bond Future	8.0454	120.9222	8.1740	119.7761	1.598	0.0000	0.0000	0
2013/07/23	R186	06/02/2014	7.75	Call	Bond Future	4,011.9700	4.0120	3,514.8700	3.5149	(12.390)	0	0	0
2013/07/23	R186	06/02/2014	7.74	Put	Bond Future	6,758.7800	6.7588	7,410.9200	7.4109	9.649	0	0	0
2013/07/23	R186	06/02/2014	7.76	Put	Bond Future	6,649.4700	6.6495	7,295.2600	7.2953	9.712	0	0	0
2013/07/23	R186	06/02/2014	7.75	Put	Bond Future	6,703.9800	6.7040	7,352.9400	7.3529	9.680	0	0	0
2013/07/23	R186	06/02/2014	7.76	Call	Bond Future	4,049.9700	4.0500	3,549.7000	3.5497	(12.352)	0	0	0
2013/07/23	R186	06/02/2014	7.74	Call	Bond Future	3,974.1700	3.9742	3,480.2500	3.4802	(12.428)	0	0	0
2013/07/23	R186	08/05/2014			Bond Future	8.1328	122.5595	8.2661	121.3978	1.639	0.0000	0.0000	0
2013/07/23	R186	08/05/2014	7.09	Put	Bond Future	12,297.7100	12.2977	13,126.3000	13.1263	6.738	0	0	0
2013/07/23	R186	08/05/2014	7.10	Call	Bond Future	2,658.2900	2.6583	2,322.8500	2.3228	(12.619)	0	0	0
2013/07/23	R186	08/05/2014	7.11	Call	Bond Future	2,683.0700	2.6831	2,345.2700	2.3453	(12.590)	0	0	0
2013/07/23	R186	08/05/2014	7.09	Call	Bond Future	2,633.6700	2.6337	2,300.5800	2.3006	(12.647)	0	0	0
2013/07/23	R186	08/05/2014	7.11	Put	Bond Future	12,151.7400	12.1517	12,975.6200	12.9756	6.780	0	0	0
2013/07/23	R186	08/05/2014	7.10	Put	Bond Future	12,224.5900	12.2246	13,050.8300	13.0508	6.759	0	0	0
2013/07/23	R186	07/08/2014	8.31	Call	Bond Future	760.8200	0.7608	0.0000	0.0000	(100.000)	0	0	0
2013/07/23	R186	07/08/2014			Bond Future	8.2210	118.9495	8.3591	117.7719	1.681	0.0000	0.0000	0

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2013/07/23	R186	07/08/2014	8.29	Call	Bond Future	590.5400	0.5905	0.0000	0.0000	(100.000)	0	0	0
2013/07/23	R186	07/08/2014	8.30	Call	Bond Future	675.7200	0.6757	0.0000	0.0000	(100.000)	0	0	0
2013/07/23	R186	07/08/2014	8.29	Put	Bond Future	0.0000	0.0000	587.0200	0.5870	100.000	0	0	0
2013/07/23	R186	07/08/2014	8.31	Put	Bond Future	0.0000	0.0000	416.7400	0.4167	100.000	0	0	0
2013/07/23	R186	07/08/2014	8.30	Put	Bond Future	0.0000	0.0000	501.8400	0.5018	100.000	0	0	0
2013/07/23	R197	01/08/2013	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R197	01/08/2013	295.00	Put	Bond Future	16,651.0700	16.6511	16,644.3700	16.6444	(0.040)	0	0	0
2013/07/23	R197	01/08/2013			Bond Future	278.3489	278.3489	278.3556	278.3556	0.002	0.0000	0.0000	2,546
2013/07/23	R197	01/08/2013	294.99	Put	Bond Future	16,641.0700	16.6411	16,634.3700	16.6344	(0.040)	0	0	0
2013/07/23	R197	01/08/2013	295.01	Put	Bond Future	16,661.0700	16.6611	16,654.3700	16.6544	(0.040)	0	0	0
2013/07/23	R197	01/08/2013	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R197	01/08/2013	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R197	07/11/2013			Bond Future	282.3122	282.3122	282.3190	282.3190	0.002	0.0000	0.0000	0
2013/07/23	R197	07/11/2013	279.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R197	07/11/2013	280.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R197	07/11/2013	280.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R197	07/11/2013	279.99	Call	Bond Future	2,322.1800	2.3222	2,328.9900	2.3290	0.293	0	0	0
2013/07/23	R197	07/11/2013	280.00	Call	Bond Future	2,312.1800	2.3122	2,318.9900	2.3190	0.295	0	0	0
2013/07/23	R197	07/11/2013	280.01	Call	Bond Future	2,302.1800	2.3022	2,308.9900	2.3090	0.296	0	0	0
2013/07/23	R201	01/08/2013			Bond Future	5.3730	105.5058	5.3983	105.4716	0.471	0.0000	0.0000	0
2013/07/23	R201	01/08/2013	107.45	Call	Bond Future	68,260.1000	68.2601	68,225.9400	68.2259	(0.050)	0	0	0
2013/07/23	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R201	07/11/2013	4.79	Put	Bond Future	809.9000	0.8099	834.4900	0.8345	3.036	0	0	0
2013/07/23	R201	07/11/2013			Bond Future	5.3917	106.9939	5.4235	106.9592	0.590	0.0000	0.0000	0
2013/07/23	R201	07/11/2013	4.80	Put	Bond Future	801.7000	0.8017	826.1500	0.8261	3.050	0	0	0
2013/07/23	R201	07/11/2013	4.81	Put	Bond Future	793.5300	0.7935	817.8500	0.8178	3.065	0	0	0
2013/07/23	R201	07/11/2013	4.79	Call	Bond Future	151.0500	0.1511	140.9600	0.1410	(6.680)	0	0	0
2013/07/23	R201	07/11/2013	4.80	Call	Bond Future	153.8500	0.1538	143.6200	0.1436	(6.649)	0	0	0
2013/07/23	R201	07/11/2013	4.81	Call	Bond Future	156.6800	0.1567	146.3200	0.1463	(6.612)	0	0	0
2013/07/23	R201	06/02/2014	5.24	Put	Bond Future	496.0400	0.4960	514.3100	0.5143	3.683	0	0	0
2013/07/23	R201	06/02/2014			Bond Future	5.3839	104.0214	5.4254	103.9862	0.772	0.0000	0.0000	0
2013/07/23	R201	06/02/2014	5.26	Put	Bond Future	486.8100	0.4868	504.8500	0.5048	3.706	0	0	0
2013/07/23	R201	06/02/2014	5.24	Call	Bond Future	374.0300	0.3740	357.0800	0.3571	(4.532)	0	0	0
2013/07/23	R201	06/02/2014	5.25	Put	Bond Future	491.4100	0.4914	509.5700	0.5096	3.695	0	0	0
2013/07/23	R201	06/02/2014	5.25	Call	Bond Future	377.8900	0.3779	360.8300	0.3608	(4.515)	0	0	0
2013/07/23	R201	06/02/2014	5.26	Call	Bond Future	381.7800	0.3818	364.6000	0.3646	(4.500)	0	0	0
2013/07/23	R201	08/05/2014			Bond Future	5.3546	105.4299	5.4138	105.3942	1.107	0.0000	0.0000	0
2013/07/23	R201	08/05/2014	4.75	Call	Bond Future	245.3500	0.2454	232.0800	0.2321	(5.409)	0	0	0
2013/07/23	R201	08/05/2014	4.76	Call	Bond Future	247.5200	0.2475	234.1700	0.2342	(5.394)	0	0	0
2013/07/23	R201	08/05/2014	4.74	Call	Bond Future	243.1900	0.2432	230.0100	0.2300	(5.420)	0	0	0
2013/07/23	R201	08/05/2014	4.76	Put	Bond Future	606.7300	0.6067	629.0800	0.6291	3.684	0	0	0
2013/07/23	R201	08/05/2014	4.75	Put	Bond Future	610.6200	0.6106	633.0500	0.6330	3.673	0	0	0
2013/07/23	R201	08/05/2014	4.74	Put	Bond Future	614.5200	0.6145	637.0400	0.6370	3.665	0	0	0
2013/07/23	R201	07/08/2014	5.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R201	07/08/2014			Bond Future	5.1888	102.4668	5.2891	102.4306	1.932	0.0000	0.0000	0
2013/07/23	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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2013/07/23	R201	07/08/2014	5.31	Call	Bond Future	43.7200	0.0437	7.5400	0.0075	(82.754)	0	0	0
2013/07/23	R201	07/08/2014	5.29	Call	Bond Future	36.5100	0.0365	0.3300	0.0003	(99.096)	0	0	0
2013/07/23	R201	07/08/2014	5.30	Call	Bond Future	40.1200	0.0401	3.9400	0.0039	(90.179)	0	0	0
2013/07/23	R201	07/08/2014	5.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R202	01/08/2013	222.99	Put	Bond Future	12,941.6900	12.9417	12,933.4000	12.9334	(0.064)	0	0	0
2013/07/23	R202	01/08/2013			Bond Future	210.0483	210.0483	210.0566	210.0566	0.004	0.0000	0.0000	43,856
2013/07/23	R202	01/08/2013	223.01	Put	Bond Future	12,961.6900	12.9617	12,953.4000	12.9534	(0.064)	0	0	0
2013/07/23	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R202	01/08/2013	223.00	Put	Bond Future	12,951.6900	12.9517	12,943.4000	12.9434	(0.064)	0	0	0
2013/07/23	R202	07/11/2013	209.01	Call	Bond Future	4,029.1300	4.0291	4,037.3900	4.0374	0.205	0	0	0
2013/07/23	R202	07/11/2013			Bond Future	213.0391	213.0391	213.0474	213.0474	0.004	0.0000	0.0000	164
2013/07/23	R202	07/11/2013	208.99	Call	Bond Future	4,049.1300	4.0491	4,057.3900	4.0574	0.204	0	0	0
2013/07/23	R202	07/11/2013	209.00	Call	Bond Future	4,039.1300	4.0391	4,047.3900	4.0474	0.204	0	0	0
2013/07/23	R202	07/11/2013	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R202	07/11/2013	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R202	07/11/2013	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R203	01/08/2013			Bond Future	6.6831	108.7663	6.7879	108.3833	1.568	0.0000	0.0000	3,016
2013/07/23	R203	01/08/2013	109.11	Call	Bond Future	95,553.0900	95.5531	95,170.0600	95.1701	(0.401)	0	0	0
2013/07/23	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R203	07/11/2013	6.01	Call	Bond Future	372.5500	0.3726	294.9200	0.2949	(20.837)	0	0	0
2013/07/23	R203	07/11/2013			Bond Future	6.7984	106.1410	6.9119	105.7525	1.670	0.0000	0.0000	3,131
2013/07/23	R203	07/11/2013	5.99	Call	Bond Future	358.2700	0.3583	282.9800	0.2830	(21.015)	0	0	0
2013/07/23	R203	07/11/2013	5.71	Put	Bond Future	4,016.6500	4.0167	4,358.0300	4.3580	8.499	0	0	0
2013/07/23	R203	07/11/2013	6.00	Call	Bond Future	365.2800	0.3653	288.8300	0.2888	(20.929)	0	0	0
2013/07/23	R203	07/11/2013	571.00	Call	Bond Future	103,911.4700	103.9115	103,523.0100	103.5230	(0.374)	0	0	0
2013/07/23	R203	07/11/2013	5.99	Put	Bond Future	3,176.7100	3.1767	3,489.8800	3.4899	9.858	0	0	0
2013/07/23	R203	07/11/2013	6.01	Put	Bond Future	3,120.1500	3.1201	3,430.9800	3.4310	9.962	0	0	0
2013/07/23	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R203	07/11/2013	5.71	Call	Bond Future	200.4400	0.2004	153.3600	0.1534	(23.488)	0	0	15
2013/07/23	R203	07/11/2013	6.00	Put	Bond Future	3,148.2900	3.1483	3,460.3000	3.4603	9.910	0	0	0
2013/07/23	R203	06/02/2014			Bond Future	6.9147	107.5656	7.0376	107.1718	1.777	0.0000	0.0000	0
2013/07/23	R203	06/02/2014	5.95	Put	Bond Future	3,697.4700	3.6975	4,003.1200	4.0031	8.266	0	0	0
2013/07/23	R203	06/02/2014	6.14	Put	Bond Future	3,223.9500	3.2239	3,510.7300	3.5107	8.895	0	0	0
2013/07/23	R203	06/02/2014	6.16	Put	Bond Future	3,176.1400	3.1761	3,460.8300	3.4608	8.963	0	0	0
2013/07/23	R203	06/02/2014	6.15	Put	Bond Future	3,200.0000	3.2000	3,485.7300	3.4857	8.929	0	0	0
2013/07/23	R203	06/02/2014	6.16	Call	Bond Future	717.3000	0.7173	608.2300	0.6082	(15.206)	0	0	0
2013/07/23	R203	06/02/2014	5.95	Call	Bond Future	541.8000	0.5418	453.6900	0.4537	(16.262)	0	0	16
2013/07/23	R203	06/02/2014	6.14	Call	Bond Future	698.9800	0.6990	592.0000	0.5920	(15.305)	0	0	0
2013/07/23	R203	06/02/2014	6.15	Call	Bond Future	708.1000	0.7081	600.0700	0.6001	(15.256)	0	0	0
2013/07/23	R203	08/05/2014	5.76	Call	Bond Future	584.8900	0.5849	500.4300	0.5004	(14.440)	0	0	0
2013/07/23	R203	08/05/2014	7.40	Put	Bond Future	1,481.9000	1.4819	1,646.2100	1.6462	11.088	0	0	0
2013/07/23	R203	08/05/2014	5.74	Call	Bond Future	572.1500	0.5722	489.1400	0.4891	(14.508)	0	0	0
2013/07/23	R203	08/05/2014			Bond Future	7.0375	104.8608	7.1710	104.4617	1.897	0.0000	0.0000	0
2013/07/23	R203	08/05/2014	5.76	Put	Bond Future	4,501.8600	4.5019	4,816.5000	4.8165	6.989	0	0	0

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2013/07/23	R203	08/05/2014	5.75	Put	Bond Future	4,526.8400	4.5268	4,842.2100	4.8422	6.967	0	0	0
2013/07/23	R203	08/05/2014	5.74	Put	Bond Future	4,551.8800	4.5519	4,867.9700	4.8680	6.944	0	0	0
2013/07/23	R203	08/05/2014	7.40	Call	Bond Future	2,561.2600	2.5613	2,326.4700	2.3265	(9.167)	0	0	16
2013/07/23	R203	08/05/2014	5.75	Call	Bond Future	578.4900	0.5785	494.7600	0.4948	(14.474)	0	0	0
2013/07/23	R203	07/08/2014	7.30	Call	Bond Future	359.6600	0.3597	0.0000	0.0000	(100.000)	0	0	0
2013/07/23	R203	07/08/2014			Bond Future	7.1704	106.2992	7.3162	105.8946	2.034	0.0000	0.0000	0
2013/07/23	R203	07/08/2014	7.31	Call	Bond Future	387.3400	0.3873	0.0000	0.0000	(100.000)	0	0	0
2013/07/23	R203	07/08/2014	7.29	Put	Bond Future	0.0000	0.0000	72.6300	0.0726	100.000	0	0	0
2013/07/23	R203	07/08/2014	7.31	Put	Bond Future	0.0000	0.0000	17.2500	0.0173	100.000	0	0	0
2013/07/23	R203	07/08/2014	7.30	Put	Bond Future	0.0000	0.0000	44.9300	0.0449	100.000	0	0	0
2013/07/23	R203	07/08/2014	7.29	Call	Bond Future	331.9600	0.3320	0.0000	0.0000	(100.000)	0	0	0
2013/07/23	R204	01/08/2013			Bond Future	6.9172	105.7846	7.0219	105.3089	1.514	0.0000	0.0000	25,172
2013/07/23	R204	01/08/2013	110.75	Call	Bond Future	96,901.1200	96.9011	96,425.4300	96.4254	(0.491)	0	0	0
2013/07/23	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R204	07/11/2013			Bond Future	7.0211	107.2767	7.1326	106.7943	1.588	0.0000	0.0000	0
2013/07/23	R204	07/11/2013	7.00	Put	Bond Future	1,850.9700	1.8510	2,093.9900	2.0940	13.129	0	0	1,270
2013/07/23	R204	07/11/2013	6.29	Put	Bond Future	3,861.6900	3.8617	4,228.4800	4.2285	9.498	0	0	0
2013/07/23	R204	07/11/2013	6.31	Put	Bond Future	3,793.4800	3.7935	4,157.2500	4.1573	9.589	0	0	0
2013/07/23	R204	07/11/2013	6.29	Call	Bond Future	630.4300	0.6304	514.7900	0.5148	(18.343)	0	0	0
2013/07/23	R204	07/11/2013	6.30	Put	Bond Future	3,827.5100	3.8275	4,192.7900	4.1928	9.544	0	0	0
2013/07/23	R204	07/11/2013	7.00	Call	Bond Future	1,759.4400	1.7594	1,520.0300	1.5200	(13.607)	0	0	0
2013/07/23	R204	07/11/2013	6.30	Call	Bond Future	641.2700	0.6413	524.1200	0.5241	(18.268)	0	0	0
2013/07/23	R204	07/11/2013	6.31	Call	Bond Future	652.2400	0.6522	533.5800	0.5336	(18.193)	0	0	0
2013/07/23	R204	06/02/2014	6.39	Call	Bond Future	1,179.8300	1.1798	1,027.5100	1.0275	(12.910)	0	0	0
2013/07/23	R204	06/02/2014			Bond Future	7.1209	104.6859	7.2394	104.1969	1.665	0.0000	0.0000	0
2013/07/23	R204	06/02/2014	6.40	Call	Bond Future	1,193.1000	1.1931	1,039.5400	1.0395	(12.871)	0	0	0
2013/07/23	R204	06/02/2014	6.41	Call	Bond Future	1,206.4700	1.2065	1,051.6700	1.0517	(12.831)	0	0	0
2013/07/23	R204	06/02/2014	6.39	Put	Bond Future	4,256.9400	4.2569	4,593.6000	4.5936	7.908	0	0	0
2013/07/23	R204	06/02/2014	6.41	Put	Bond Future	4,197.9000	4.1979	4,532.0800	4.5321	7.961	0	0	0
2013/07/23	R204	06/02/2014	6.40	Put	Bond Future	4,227.3600	4.2274	4,562.7800	4.5628	7.935	0	0	0
2013/07/23	R204	08/05/2014			Bond Future	7.2299	106.1033	7.3564	105.6077	1.749	0.0000	0.0000	0
2013/07/23	R204	08/05/2014	6.05	Call	Bond Future	1,053.3200	1.0533	926.2900	0.9263	(12.060)	0	0	0
2013/07/23	R204	08/05/2014	6.06	Call	Bond Future	1,063.3100	1.0633	935.3600	0.9354	(12.033)	0	0	0
2013/07/23	R204	08/05/2014	6.04	Call	Bond Future	1,043.4000	1.0434	917.2800	0.9173	(12.087)	0	0	0
2013/07/23	R204	08/05/2014	6.05	Put	Bond Future	5,822.3200	5.8223	6,190.9000	6.1909	6.330	0	0	0
2013/07/23	R204	08/05/2014	6.04	Put	Bond Future	5,853.9500	5.8539	6,223.4400	6.2234	6.312	0	0	0
2013/07/23	R204	08/05/2014	6.06	Put	Bond Future	5,790.7700	5.7908	6,158.4300	6.1584	6.349	0	0	0
2013/07/23	R204	07/08/2014			Bond Future	7.3450	103.5274	7.4802	103.0250	1.840	0.0000	0.0000	0
2013/07/23	R204	07/08/2014	7.44	Put	Bond Future	0.0000	0.0000	148.9900	0.1490	100.000	0	0	0
2013/07/23	R204	07/08/2014	7.46	Put	Bond Future	0.0000	0.0000	74.7800	0.0748	100.000	0	0	0
2013/07/23	R204	07/08/2014	7.45	Put	Bond Future	0.0000	0.0000	111.8800	0.1119	100.000	0	0	0
2013/07/23	R204	07/08/2014	7.46	Call	Bond Future	427.6000	0.4276	0.0000	0.0000	(100.000)	0	0	0
2013/07/23	R204	07/08/2014	7.44	Call	Bond Future	353.3900	0.3534	0.0000	0.0000	(100.000)	0	0	0
2013/07/23	R204	07/08/2014	7.45	Call	Bond Future	390.5000	0.3905	0.0000	0.0000	(100.000)	0	0	0
2013/07/23	R206	01/08/2013			Bond Future	5.3648	101.3371	5.4283	101.3092	1.185	0.0000	0.0000	0
2013/07/23	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
2013/07/23	R206	01/08/2013	103.94	Call	Bond Future	30,338.9800		30.3390	30,311.0700	30.3111	(0.092)	0	0	0
2013/07/23	R206	07/11/2013	4.31	Put	Bond Future	225.6900		0.2257	249.3200	0.2493	10.470	0	0	0
2013/07/23	R206	07/11/2013			Bond Future	5.4584		102.7664	5.6171	102.7381	2.909	0.0000	0.0000	0
2013/07/23	R206	07/11/2013	4.30	Put	Bond Future	227.1700		0.2272	250.8600	0.2509	10.428	0	0	0
2013/07/23	R206	07/11/2013	4.31	Call	Bond Future	20.3200		0.0203	15.6200	0.0156	(23.130)	0	0	0
2013/07/23	R206	07/11/2013	4.29	Call	Bond Future	19.7000		0.0197	15.1200	0.0151	(23.249)	0	0	0
2013/07/23	R206	07/11/2013	4.30	Call	Bond Future	20.0100		0.0200	15.3700	0.0154	(23.188)	0	0	0
2013/07/23	R206	07/11/2013	4.29	Put	Bond Future	228.6600		0.2287	252.4100	0.2524	10.387	0	0	0
2013/07/23	R207	01/08/2013	106.18	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R207	01/08/2013			Bond Future	7.1567		100.9017	7.2714	100.3183	1.603	0.0000	0.0000	22,835
2013/07/23	R207	01/08/2013	106.18	Call	Bond Future	93,330.4900		93.3305	92,747.1500	92.7472	(0.625)	0	0	0
2013/07/23	R207	07/11/2013	6.70	Call	Bond Future	936.4800		0.9365	762.5700	0.7626	(18.571)	0	0	0
2013/07/23	R207	07/11/2013			Bond Future	7.2550		102.3249	7.3760	101.7333	1.668	0.0000	0.0000	1,905
2013/07/23	R207	07/11/2013	6.71	Call	Bond Future	951.3800		0.9514	775.4300	0.7754	(18.494)	0	0	0
2013/07/23	R207	07/11/2013	6.69	Put	Bond Future	3,742.1500		3.7421	4,161.9100	4.1619	11.217	0	0	0
2013/07/23	R207	07/11/2013	6.71	Put	Bond Future	3,670.3200		3.6703	4,085.9900	4.0860	11.325	0	0	0
2013/07/23	R207	07/11/2013	6.69	Call	Bond Future	921.7300		0.9217	749.8700	0.7499	(18.645)	0	0	0
2013/07/23	R207	07/11/2013	6.70	Put	Bond Future	3,706.1400		3.7061	4,123.8500	4.1238	11.271	0	0	0
2013/07/23	R207	06/02/2014			Bond Future	7.3501		100.0587	7.4775	99.4591	1.734	0.0000	0.0000	0
2013/07/23	R207	06/02/2014	6.65	Call	Bond Future	1,312.4600		1.3125	1,125.4900	1.1255	(14.246)	0	0	0
2013/07/23	R207	06/02/2014	6.64	Put	Bond Future	4,720.4600		4.7205	5,134.6700	5.1347	8.775	0	0	0
2013/07/23	R207	06/02/2014	6.66	Put	Bond Future	4,652.2200		4.6522	5,063.2900	5.0633	8.836	0	0	0
2013/07/23	R207	06/02/2014	6.65	Put	Bond Future	4,686.2600		4.6863	5,098.9000	5.0989	8.805	0	0	0
2013/07/23	R207	06/02/2014	6.66	Call	Bond Future	1,327.5800		1.3276	1,139.0400	1.1390	(14.202)	0	0	0
2013/07/23	R207	06/02/2014	6.64	Call	Bond Future	1,297.4600		1.2975	1,112.0600	1.1121	(14.289)	0	0	0
2013/07/23	R207	08/05/2014	6.21	Put	Bond Future	7,004.2100		7.0042	7,462.3300	7.4623	6.541	0	0	0
2013/07/23	R207	08/05/2014	6.19	Put	Bond Future	7,079.6100		7.0796	7,539.9200	7.5399	6.502	0	0	0
2013/07/23	R207	08/05/2014			Bond Future	7.4550		101.4135	7.5896	100.8058	1.805	0.0000	0.0000	0
2013/07/23	R207	08/05/2014	6.20	Put	Bond Future	7,041.8600		7.0419	7,501.0800	7.5011	6.521	0	0	0
2013/07/23	R207	08/05/2014	6.20	Call	Bond Future	1,145.9200		1.1459	997.3600	0.9974	(12.964)	0	0	0
2013/07/23	R207	08/05/2014	6.21	Call	Bond Future	1,156.9100		1.1569	1,007.2500	1.0072	(12.936)	0	0	0
2013/07/23	R207	08/05/2014	6.19	Call	Bond Future	1,135.0100		1.1350	987.5400	0.9875	(12.993)	0	0	0
2013/07/23	R207	07/08/2014	7.69	Call	Bond Future	543.2600		0.5433	0.0000	0.0000	(100.000)	0	0	0
2013/07/23	R207	07/08/2014	7.70	Put	Bond Future	0.0000		0.0000	29.6800	0.0297	100.000	0	0	0
2013/07/23	R207	07/08/2014			Bond Future	7.5646		99.1643	7.7069	98.5482	1.881	0.0000	0.0000	0
2013/07/23	R207	07/08/2014	7.70	Call	Bond Future	586.4200		0.5864	0.0000	0.0000	(100.000)	0	0	0
2013/07/23	R207	07/08/2014	7.71	Call	Bond Future	629.5600		0.6296	13.4600	0.0135	(97.862)	0	0	0
2013/07/23	R207	07/08/2014	7.69	Put	Bond Future	0.0000		0.0000	72.8400	0.0728	100.000	0	0	0
2013/07/23	R207	07/08/2014	7.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R208	01/08/2013			Bond Future	7.3114		99.1024	7.4110	98.5402	1.362	0.0000	0.0000	18,025
2013/07/23	R208	01/08/2013	101.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R208	01/08/2013	101.40	Call	Bond Future	90,057.8900		90.0579	89,495.7400	89.4957	(0.624)	0	0	0
2013/07/23	R208	07/11/2013			Bond Future	7.4065		97.1043	7.5109	96.5342	1.409	0.0000	0.0000	0
2013/07/23	R208	07/11/2013	6.79	Put	Bond Future	4,399.2800		4.3993	4,810.5700	4.8106	9.349	0	0	0
2013/07/23	R208	07/11/2013	6.81	Put	Bond Future	4,315.9500		4.3160	4,723.3700	4.7234	9.440	0	0	0
2013/07/23	R208	07/11/2013	6.80	Put	Bond Future	4,357.5000		4.3575	4,766.8600	4.7669	9.394	0	0	0

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2013/07/23	R208	07/11/2013	6.81	Call	Bond Future	976.6800	0.9767	813.9800	0.8140	(16.658)	0	0	0
2013/07/23	R208	07/11/2013	7.50	Put	Bond Future	2,006.3800	2.0064	2,265.3100	2.2653	12.905	0	0	1,520
2013/07/23	R208	07/11/2013	6.79	Call	Bond Future	945.6000	0.9456	786.7700	0.7868	(16.797)	0	0	0
2013/07/23	R208	07/11/2013	7.50	Call	Bond Future	2,517.4400	2.5174	2,206.2500	2.2063	(12.361)	0	0	0
2013/07/23	R208	07/11/2013	6.80	Call	Bond Future	961.0500	0.9611	800.2900	0.8003	(16.728)	0	0	0
2013/07/23	R208	06/02/2014	6.74	Put	Bond Future	5,497.7600	5.4978	5,901.2900	5.9013	7.340	0	0	0
2013/07/23	R208	06/02/2014			Bond Future	7.4963	98.4076	7.6054	97.8298	1.457	0.0000	0.0000	0
2013/07/23	R208	06/02/2014	6.75	Put	Bond Future	5,458.0200	5.4580	5,860.0500	5.8600	7.366	0	0	0
2013/07/23	R208	06/02/2014	6.76	Put	Bond Future	5,418.4500	5.4185	5,818.9800	5.8190	7.392	0	0	0
2013/07/23	R208	06/02/2014	6.74	Call	Bond Future	1,375.4600	1.3755	1,201.1600	1.2012	(12.672)	0	0	0
2013/07/23	R208	06/02/2014	6.75	Call	Bond Future	1,391.6300	1.3916	1,215.8300	1.2158	(12.633)	0	0	0
2013/07/23	R208	06/02/2014	6.76	Call	Bond Future	1,407.9300	1.4079	1,230.6300	1.2306	(12.593)	0	0	0
2013/07/23	R208	08/05/2014	6.31	Call	Bond Future	1,155.1900	1.1552	1,018.2400	1.0182	(11.855)	0	0	0
2013/07/23	R208	08/05/2014			Bond Future	7.5898	96.3434	7.7041	95.7578	1.507	0.0000	0.0000	0
2013/07/23	R208	08/05/2014	6.29	Call	Bond Future	1,131.9000	1.1319	997.1000	0.9971	(11.909)	0	0	0
2013/07/23	R208	08/05/2014	6.31	Put	Bond Future	8,021.3900	8.0214	8,470.1200	8.4701	5.594	0	0	0
2013/07/23	R208	08/05/2014	6.30	Put	Bond Future	8,065.6900	8.0657	8,515.4900	8.5155	5.577	0	0	0
2013/07/23	R208	08/05/2014	6.29	Put	Bond Future	8,110.1000	8.1101	8,560.9800	8.5610	5.559	0	0	0
2013/07/23	R208	08/05/2014	6.30	Call	Bond Future	1,143.5000	1.1435	1,007.6200	1.0076	(11.883)	0	0	0
2013/07/23	R208	07/08/2014			Bond Future	7.6859	97.6650	7.8058	97.0713	1.560	0.0000	0.0000	0
2013/07/23	R208	07/08/2014	7.80	Call	Bond Future	564.9900	0.5650	0.0000	0.0000	(100.000)	0	0	0
2013/07/23	R208	07/08/2014	7.79	Put	Bond Future	0.0000	0.0000	78.0800	0.0781	100.000	0	0	0
2013/07/23	R208	07/08/2014	7.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R208	07/08/2014	7.80	Put	Bond Future	0.0000	0.0000	28.7100	0.0287	100.000	0	0	0
2013/07/23	R208	07/08/2014	7.81	Call	Bond Future	614.3200	0.6143	20.6200	0.0206	(96.643)	0	0	0
2013/07/23	R208	07/08/2014	7.79	Call	Bond Future	515.6200	0.5156	0.0000	0.0000	(100.000)	0	0	0
2013/07/23	R209	01/08/2013			Bond Future	8.6355	78.6183	8.7600	77.6281	1.442	0.0000	0.0000	18,823
2013/07/23	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R209	01/08/2013	8.00	Put	Bond Future	5,407.5300	5.4075	6,377.0000	6.3770	17.928	0	0	2,000
2013/07/23	R209	01/08/2013	79.36	Call	Bond Future	68,669.2300	68.6692	67,679.0000	67.6790	(1.442)	0	0	0
2013/07/23	R209	01/08/2013	8.00	Call	Bond Future	26.9100	0.0269	6.1500	0.0062	(77.146)	0	0	0
2013/07/23	R209	07/11/2013	8.80	Put	Bond Future	3,383.3900	3.3834	3,839.3600	3.8394	13.477	0	0	0
2013/07/23	R209	07/11/2013	9.50	Put	Bond Future	1,444.6700	1.4447	1,691.0800	1.6911	17.056	0	0	980
2013/07/23	R209	07/11/2013			Bond Future	8.7214	76.5829	8.8498	75.5787	1.472	0.0000	0.0000	319
2013/07/23	R209	07/11/2013	8.80	Call	Bond Future	4,000.8300	4.0008	3,452.5500	3.4525	(13.704)	0	0	0
2013/07/23	R209	07/11/2013	9.25	Call	Bond Future	5,991.4000	5.9914	5,300.6800	5.3007	(11.529)	0	0	0
2013/07/23	R209	07/11/2013	8.81	Call	Bond Future	4,041.1300	4.0411	3,489.4600	3.4895	(13.651)	0	0	0
2013/07/23	R209	07/11/2013	8.65	Call	Bond Future	3,424.1800	3.4242	2,927.3700	2.9274	(14.509)	0	0	0
2013/07/23	R209	07/11/2013	8.79	Call	Bond Future	3,960.7400	3.9607	3,415.8500	3.4158	(13.757)	0	0	0
2013/07/23	R209	07/11/2013	9.40	Call	Bond Future	6,724.2200	6.7242	5,992.0400	5.9920	(10.889)	0	0	0
2013/07/23	R209	07/11/2013	9.70	Put	Bond Future	1,105.5500	1.1056	1,305.4900	1.3055	18.085	0	0	1,520
2013/07/23	R209	07/11/2013	9.25	Put	Bond Future	1,987.3900	1.9874	2,300.9200	2.3009	15.776	0	0	1,000
2013/07/23	R209	07/11/2013	8.79	Put	Bond Future	3,421.3800	3.4214	3,880.7400	3.8807	13.426	0	0	0
2013/07/23	R209	07/11/2013	9.40	Put	Bond Future	1,644.4900	1.6445	1,916.5600	1.9166	16.544	0	0	5,000
2013/07/23	R209	07/11/2013	9.50	Call	Bond Future	7,227.4300	7.2274	6,469.5900	6.4696	(10.486)	0	0	0
2013/07/23	R209	07/11/2013	9.70	Call	Bond Future	8,261.4300	8.2614	7,457.1200	7.4571	(9.736)	0	0	0
2013/07/23	R209	07/11/2013	8.65	Put	Bond Future	3,991.3200	3.9913	4,498.7600	4.4988	12.714	0	0	4,700

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
2013/07/23	R209	07/11/2013	8.81	Put	Bond Future	3,345.7300	3.3457	3,798.3100	3.7983	13.527	0	0	0
2013/07/23	R209	06/02/2014	8.56	Call	Bond Future	4,093.3800	4.0934	3,618.6800	3.6187	(11.597)	0	0	0
2013/07/23	R209	06/02/2014			Bond Future	8.8010	77.6109	8.9332	76.5931	1.501	0.0000	0.0000	0
2013/07/23	R209	06/02/2014	8.54	Call	Bond Future	4,025.7900	4.0258	3,556.3200	3.5563	(11.662)	0	0	0
2013/07/23	R209	06/02/2014	8.55	Call	Bond Future	4,059.5100	4.0595	3,587.4200	3.5874	(11.629)	0	0	0
2013/07/23	R209	06/02/2014	8.54	Put	Bond Future	6,100.8900	6.1009	6,649.2200	6.6492	8.988	0	0	0
2013/07/23	R209	06/02/2014	8.56	Put	Bond Future	6,006.3600	6.0064	6,549.4600	6.5495	9.042	0	0	0
2013/07/23	R209	06/02/2014	8.55	Put	Bond Future	6,053.4800	6.0535	6,599.1900	6.5992	9.015	0	0	0
2013/07/23	R209	08/05/2014			Bond Future	8.8816	75.5166	9.0176	74.4851	1.531	0.0000	0.0000	0
2013/07/23	R209	08/05/2014	7.85	Call	Bond Future	2,735.1900	2.7352	2,409.1200	2.4091	(11.921)	0	0	0
2013/07/23	R209	08/05/2014	7.86	Call	Bond Future	2,758.3700	2.7584	2,430.2400	2.4302	(11.896)	0	0	0
2013/07/23	R209	08/05/2014	7.84	Call	Bond Future	2,712.1300	2.7121	2,388.1200	2.3881	(11.947)	0	0	0
2013/07/23	R209	08/05/2014	7.85	Put	Bond Future	11,339.9600	11.3400	12,045.4400	12.0454	6.221	0	0	0
2013/07/23	R209	08/05/2014	7.84	Put	Bond Future	11,407.5600	11.4076	12,115.1000	12.1151	6.202	0	0	0
2013/07/23	R209	08/05/2014	7.86	Put	Bond Future	11,272.6200	11.2726	11,976.0400	11.9760	6.240	0	0	0
2013/07/23	R209	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	462.4800	0.4625	100.000	0	0	0
2013/07/23	R209	07/08/2014			Bond Future	8.9623	76.5525	9.1023	75.5068	1.561	0.0000	0.0000	0
2013/07/23	R209	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	313.4400	0.3134	100.000	0	0	0
2013/07/23	R209	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	387.9000	0.3879	100.000	0	0	0
2013/07/23	R209	07/08/2014	9.06	Call	Bond Future	732.2800	0.7323	0.0000	0.0000	(100.000)	0	0	0
2013/07/23	R209	07/08/2014	9.05	Call	Bond Future	657.8200	0.6578	0.0000	0.0000	(100.000)	0	0	0
2013/07/23	R209	07/08/2014	9.04	Call	Bond Future	583.2400	0.5832	0.0000	0.0000	(100.000)	0	0	0
2013/07/23	R210	01/08/2013	173.01	Put	Bond Future	13,666.5000	13.6665	13,660.8800	13.6609	(0.041)	0	0	0
2013/07/23	R210	01/08/2013			Bond Future	159.3435	159.3435	159.3491	159.3491	0.004	0.0000	0.0000	1,237
2013/07/23	R210	01/08/2013	173.00	Put	Bond Future	13,656.5000	13.6565	13,650.8800	13.6509	(0.041)	0	0	0
2013/07/23	R210	01/08/2013	172.99	Put	Bond Future	13,646.5000	13.6465	13,640.8800	13.6409	(0.041)	0	0	0
2013/07/23	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R210	07/11/2013			Bond Future	159.6897	159.6897	159.6955	159.6955	0.004	0.0000	0.0000	0
2013/07/23	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R210	07/11/2013	159.99	Put	Bond Future	300.2700	0.3003	294.5100	0.2945	(1.918)	0	0	0
2013/07/23	R210	07/11/2013	160.01	Put	Bond Future	320.2700	0.3203	314.5100	0.3145	(1.798)	0	0	0
2013/07/23	R210	07/11/2013	160.00	Put	Bond Future	310.2700	0.3103	304.5100	0.3045	(1.856)	0	0	0
2013/07/23	R211	01/08/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R211	01/08/2013			Bond Future	128.3996	128.3996	128.3974	128.3974	(0.002)	0.0000	0.0000	522
2013/07/23	R211	01/08/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R211	01/08/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R211	01/08/2013	130.00	Put	Bond Future	1,600.4100	1.6004	1,602.5700	1.6026	0.135	0	0	0
2013/07/23	R211	01/08/2013	129.99	Put	Bond Future	1,590.4100	1.5904	1,592.5700	1.5926	0.136	0	0	0
2013/07/23	R211	01/08/2013	130.01	Put	Bond Future	1,610.4100	1.6104	1,612.5700	1.6126	0.134	0	0	0
2013/07/23	R211	07/11/2013			Bond Future	130.2278	130.2278	130.2256	130.2256	(0.002)	0.0000	0.0000	0
2013/07/23	R211	07/11/2013	130.00	Call	Bond Future	227.8200	0.2278	225.6000	0.2256	(0.974)	0	0	0
2013/07/23	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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2013/07/23	R211	07/11/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R211	07/11/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R211	07/11/2013	130.01	Call	Bond Future	217.8200	0.2178	215.6000	0.2156	(1.019)	0	0	0
2013/07/23	R211	07/11/2013	129.99	Call	Bond Future	237.8200	0.2378	235.6000	0.2356	(0.933)	0	0	0
2013/07/23	R212	01/08/2013			Bond Future	131.3770	131.3770	130.5776	130.5776	(0.608)	0.0000	0.0000	21,791
2013/07/23	R212	01/08/2013	137.99	Put	Bond Future	6,613.0200	6.6130	7,412.4300	7.4124	12.088	0	0	0
2013/07/23	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R212	01/08/2013	138.01	Put	Bond Future	6,633.0200	6.6330	7,432.4300	7.4324	12.052	0	0	0
2013/07/23	R212	01/08/2013	138.00	Put	Bond Future	6,623.0200	6.6230	7,422.4300	7.4224	12.070	0	0	0
2013/07/23	R212	07/11/2013	132.99	Put	Bond Future	0.0000	0.0000	553.2000	0.5532	100.000	0	0	0
2013/07/23	R212	07/11/2013			Bond Future	133.2476	133.2476	132.4368	132.4368	(0.609)	0.0000	0.0000	0
2013/07/23	R212	07/11/2013	133.01	Put	Bond Future	0.0000	0.0000	573.2000	0.5732	100.000	0	0	0
2013/07/23	R212	07/11/2013	132.99	Call	Bond Future	257.6300	0.2576	0.0000	0.0000	(100.000)	0	0	0
2013/07/23	R212	07/11/2013	133.00	Put	Bond Future	0.0000	0.0000	563.2000	0.5632	100.000	0	0	0
2013/07/23	R212	07/11/2013	133.00	Call	Bond Future	247.6300	0.2476	0.0000	0.0000	(100.000)	0	0	0
2013/07/23	R212	07/11/2013	133.01	Call	Bond Future	237.6300	0.2376	0.0000	0.0000	(100.000)	0	0	0
2013/07/23	R213	01/08/2013	91.25	Call	Bond Future	79,324.9400	79.3249	78,393.2800	78.3933	(1.174)	0	0	0
2013/07/23	R213	01/08/2013			Bond Future	8.4409	89.9400	8.5554	89.0083	1.357	0.0000	0.0000	7,971
2013/07/23	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R213	07/11/2013	8.60	Call	Bond Future	3,971.6300	3.9716	3,459.3000	3.4593	(12.900)	0	0	0
2013/07/23	R213	07/11/2013			Bond Future	8.5318	87.6717	8.6500	86.7270	1.386	0.0000	0.0000	289
2013/07/23	R213	07/11/2013	8.61	Call	Bond Future	4,012.9600	4.0130	3,497.3800	3.4974	(12.848)	0	0	0
2013/07/23	R213	07/11/2013	8.59	Put	Bond Future	3,463.4500	3.4635	3,899.1100	3.8991	12.579	0	0	0
2013/07/23	R213	07/11/2013	8.61	Put	Bond Future	3,386.3000	3.3863	3,815.4500	3.8155	12.673	0	0	0
2013/07/23	R213	07/11/2013	8.60	Put	Bond Future	3,424.7100	3.4247	3,857.1100	3.8571	12.626	0	0	0
2013/07/23	R213	07/11/2013	8.59	Call	Bond Future	3,930.5100	3.9305	3,421.4400	3.4214	(12.952)	0	0	0
2013/07/23	R213	06/02/2014			Bond Future	8.6177	88.8484	8.7396	87.8908	1.415	0.0000	0.0000	0
2013/07/23	R213	06/02/2014	8.29	Put	Bond Future	6,446.3100	6.4463	6,981.5500	6.9815	8.303	0	0	0
2013/07/23	R213	06/02/2014	8.31	Put	Bond Future	6,347.3800	6.3474	6,877.6700	6.8777	8.354	0	0	0
2013/07/23	R213	06/02/2014	8.29	Call	Bond Future	3,793.9600	3.7940	3,371.6400	3.3716	(11.131)	0	0	0
2013/07/23	R213	06/02/2014	8.30	Put	Bond Future	6,396.7100	6.3967	6,929.4800	6.9295	8.329	0	0	0
2013/07/23	R213	06/02/2014	8.30	Call	Bond Future	3,827.0400	3.8270	3,402.2500	3.4023	(11.100)	0	0	0
2013/07/23	R213	06/02/2014	8.31	Call	Bond Future	3,860.2800	3.8603	3,433.0100	3.4330	(11.068)	0	0	0
2013/07/23	R213	08/05/2014	7.65	Put	Bond Future	11,473.9200	11.4739	12,144.4600	12.1445	5.844	0	0	0
2013/07/23	R213	08/05/2014			Bond Future	8.7013	86.5129	8.8269	85.5424	1.444	0.0000	0.0000	0
2013/07/23	R213	08/05/2014	7.64	Put	Bond Future	11,540.8200	11.5408	12,213.2700	12.2133	5.827	0	0	0
2013/07/23	R213	08/05/2014	7.66	Put	Bond Future	11,407.2700	11.4073	12,075.9000	12.0759	5.861	0	0	0
2013/07/23	R213	08/05/2014	7.65	Call	Bond Future	2,684.3400	2.6843	2,384.3700	2.3844	(11.175)	0	0	0
2013/07/23	R213	08/05/2014	7.66	Call	Bond Future	2,707.2700	2.7073	2,405.3900	2.4054	(11.151)	0	0	0
2013/07/23	R213	08/05/2014	7.64	Call	Bond Future	2,661.5400	2.6615	2,363.4800	2.3635	(11.199)	0	0	0
2013/07/23	R213	07/08/2014	8.86	Call	Bond Future	562.0800	0.5621	0.0000	0.0000	(100.000)	0	0	0
2013/07/23	R213	07/08/2014			Bond Future	8.7863	87.6996	8.9158	86.7158	1.474	0.0000	0.0000	0
2013/07/23	R213	07/08/2014	8.84	Call	Bond Future	410.1500	0.4102	0.0000	0.0000	(100.000)	0	0	0
2013/07/23	R213	07/08/2014	8.85	Call	Bond Future	486.1600	0.4862	0.0000	0.0000	(100.000)	0	0	0

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2013/07/23	R213	07/08/2014	8.84	Put	Bond Future	0.0000	0.0000	573.6700	0.5737	100.000	0	0	0
2013/07/23	R213	07/08/2014	8.86	Put	Bond Future	0.0000	0.0000	421.7400	0.4217	100.000	0	0	0
2013/07/23	R213	07/08/2014	8.85	Put	Bond Future	0.0000	0.0000	497.6600	0.4977	100.000	0	0	0
2013/07/23	R214	01/08/2013			Bond Future	8.7956	79.1336	8.9352	77.9945	1.587	0.0000	0.0000	840
2013/07/23	R214	01/08/2013	84.31	Call	Bond Future	68,685.6900	68.6857	67,546.5900	67.5466	(1.658)	0	0	0
2013/07/23	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R214	07/11/2013	7.80	Call	Bond Future	884.3000	0.8843	682.0900	0.6821	(22.867)	0	0	0
2013/07/23	R214	07/11/2013			Bond Future	8.8834	76.9656	9.0274	75.8104	1.621	0.0000	0.0000	0
2013/07/23	R214	07/11/2013	7.81	Call	Bond Future	899.3800	0.8994	694.3800	0.6944	(22.793)	0	0	0
2013/07/23	R214	07/11/2013	7.79	Call	Bond Future	869.4100	0.8694	669.9600	0.6700	(22.941)	0	0	0
2013/07/23	R214	07/11/2013	7.81	Put	Bond Future	10,527.9200	10.5279	11,478.0900	11.4781	9.025	0	0	0
2013/07/23	R214	07/11/2013	7.80	Put	Bond Future	10,611.7900	10.6118	11,564.7500	11.5647	8.980	0	0	0
2013/07/23	R214	07/11/2013	7.79	Put	Bond Future	10,696.0500	10.6961	11,651.7700	11.6518	8.935	0	0	0
2013/07/23	R214	06/02/2014			Bond Future	8.9662	77.9985	9.1145	76.8278	1.655	0.0000	0.0000	0
2013/07/23	R214	06/02/2014	8.99	Put	Bond Future	5,071.2100	5.0712	5,619.2300	5.6192	10.806	0	0	0
2013/07/23	R214	06/02/2014	9.01	Put	Bond Future	4,990.2800	4.9903	5,532.5500	5.5325	10.867	0	0	0
2013/07/23	R214	06/02/2014	8.99	Call	Bond Future	5,261.1900	5.2612	4,638.4600	4.6385	(11.836)	0	0	0
2013/07/23	R214	06/02/2014	9.00	Put	Bond Future	5,030.2600	5.0303	5,575.4100	5.5754	10.837	0	0	0
2013/07/23	R214	06/02/2014	9.00	Call	Bond Future	5,299.8000	5.2998	4,674.2000	4.6742	(11.804)	0	0	0
2013/07/23	R214	06/02/2014	9.01	Call	Bond Future	5,339.2300	5.3392	4,710.7500	4.7107	(11.771)	0	0	0
2013/07/23	R248	01/08/2013	7.86	Put	Bond Future	11,831.5000	11.8315	13,082.9500	13.0830	10.577	0	0	0
2013/07/23	R248	01/08/2013			Bond Future	8.8709	102.4742	8.9904	101.2227	1.347	0.0000	0.0000	603
2013/07/23	R248	01/08/2013	7.85	Put	Bond Future	11,960.8000	11.9608	13,212.2500	13.2122	10.463	0	0	0
2013/07/23	R248	01/08/2013	7.84	Put	Bond Future	12,090.3500	12.0904	13,341.8000	13.3418	10.351	0	0	0
2013/07/23	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R248	07/11/2013			Bond Future	8.9614	99.4986	9.0849	98.2295	1.378	0.0000	0.0000	0
2013/07/23	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/23	R248	07/11/2013	7.86	Put	Bond Future	12,764.1700	12.7642	14,033.2900	14.0333	9.943	0	0	0
2013/07/23	R248	07/11/2013	7.85	Put	Bond Future	12,893.2400	12.8932	14,162.3600	14.1624	9.843	0	0	0
2013/07/23	R248	07/11/2013	7.84	Put	Bond Future	13,022.5700	13.0226	14,291.6900	14.2917	9.746	0	0	0
2013/07/23	R248	06/02/2014	9.11	Put	Bond Future	0.0000	0.0000	646.6200	0.6466	100.000	0	0	0
2013/07/23	R248	06/02/2014			Bond Future	9.0470	100.8340	9.1744	99.5478	1.408	0.0000	0.0000	0
2013/07/23	R248	06/02/2014	9.10	Put	Bond Future	0.0000	0.0000	747.7000	0.7477	100.000	0	0	0
2013/07/23	R248	06/02/2014	9.11	Call	Bond Future	639.6600	0.6397	0.0000	0.0000	(100.000)	0	0	0
2013/07/23	R248	06/02/2014	9.09	Call	Bond Future	437.3100	0.4373	0.0000	0.0000	(100.000)	0	0	0
2013/07/23	R248	06/02/2014	9.10	Call	Bond Future	538.5800	0.5386	0.0000	0.0000	(100.000)	0	0	0
2013/07/23	R248	06/02/2014	9.09	Put	Bond Future	0.0000	0.0000	848.9700	0.8490	100.000	0	0	0

Total

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