



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 31/07/2013 to 31/07/2013

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
2013/07/31	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	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
2013/07/31	2025	01/08/2013	118.01	Put	Bond Future	8,083.0900	8.0831	8,167.7500	8.1677	1.047	0	0	0
2013/07/31	2025	01/08/2013			Bond Future	109.9269	109.9269	109.8423	109.8423	(0.077)	0.0000	0.0000	0
2013/07/31	2025	01/08/2013	118.00	Put	Bond Future	8,073.0900	8.0731	8,157.7500	8.1577	1.049	0	0	0
2013/07/31	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	2025	01/08/2013	117.99	Put	Bond Future	8,063.0900	8.0631	8,147.7500	8.1477	1.050	0	0	0
2013/07/31	2025	07/11/2013	111.00	Call	Bond Future	491.9600	0.4920	406.1000	0.4061	(17.453)	0	0	0
2013/07/31	2025	07/11/2013			Bond Future	111.4920	111.4920	111.4061	111.4061	(0.077)	0.0000	0.0000	0
2013/07/31	2025	07/11/2013	111.01	Call	Bond Future	481.9600	0.4820	396.1000	0.3961	(17.815)	0	0	0
2013/07/31	2025	07/11/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	2025	07/11/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	2025	07/11/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	2025	07/11/2013	110.99	Call	Bond Future	501.9600	0.5020	416.1000	0.4161	(17.105)	0	0	0
2013/07/31	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	2038	01/08/2013			Bond Future	108.4011	108.4011	107.3087	107.3087	(1.008)	0.0000	0.0000	0
2013/07/31	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	2038	01/08/2013	114.99	Put	Bond Future	6,588.8700	6.5889	7,681.3400	7.6813	16.581	0	0	0
2013/07/31	2038	01/08/2013	115.00	Put	Bond Future	6,598.8700	6.5989	7,691.3400	7.6913	16.555	0	0	0
2013/07/31	2038	01/08/2013	115.01	Put	Bond Future	6,608.8700	6.6089	7,701.3400	7.7013	16.530	0	0	0
2013/07/31	2038	07/11/2013			Bond Future	109.9443	109.9443	108.8363	108.8363	(1.008)	0.0000	0.0000	0
2013/07/31	2038	07/11/2013	109.99	Put	Bond Future	45.6700	0.0457	1,153.7400	1.1537	2426.254	0	0	0
2013/07/31	2038	07/11/2013	110.00	Put	Bond Future	55.6700	0.0557	1,163.7400	1.1637	1990.426	0	0	0
2013/07/31	2038	07/11/2013	110.01	Put	Bond Future	65.6700	0.0657	1,173.7400	1.1737	1687.331	0	0	0
2013/07/31	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	2050	01/08/2013			Bond Future	109.9250	109.9250	109.8464	109.8464	(0.071)	0.0000	0.0000	0
2013/07/31	2050	01/08/2013	118.99	Put	Bond Future	9,065.0500	9.0650	9,143.5800	9.1436	0.866	0	0	0
2013/07/31	2050	01/08/2013	119.01	Put	Bond Future	9,085.0500	9.0850	9,163.5800	9.1636	0.864	0	0	0
2013/07/31	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	2050	01/08/2013	119.00	Put	Bond Future	9,075.0500	9.0750	9,153.5800	9.1536	0.865	0	0	0
2013/07/31	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	2050	07/11/2013	109.99	Call	Bond Future	1,500.0300	1.5000	1,420.2600	1.4203	(5.318)	0	0	0
2013/07/31	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	2050	07/11/2013			Bond Future	111.4900	111.4900	111.4103	111.4103	(0.072)	0.0000	0.0000	122
2013/07/31	2050	07/11/2013	110.00	Call	Bond Future	1,490.0300	1.4900	1,410.2600	1.4103	(5.354)	0	0	0
2013/07/31	2050	07/11/2013	110.01	Call	Bond Future	1,480.0300	1.4800	1,400.2600	1.4003	(5.390)	0	0	0
2013/07/31	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	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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2013/07/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	AL37	01/08/2013			Index Future	400.2930	400.2930	401.8680	401.8680	0.393	0.0000	0.0000	0
2013/07/31	AL37	07/11/2013			Index Future	405.9390	405.9390	407.5350	407.5350	0.393	0.0000	0.0000	0
2013/07/31	AL37	06/02/2014			Index Future	411.3830	411.3830	413.0010	413.0010	0.393	0.0000	0.0000	0
2013/07/31	AL7T	01/08/2013			Index Future	471.3600	471.3600	473.2850	473.2850	0.408	0.0000	0.0000	0
2013/07/31	AL7T	07/11/2013			Index Future	478.0070	478.0070	479.9600	479.9600	0.409	0.0000	0.0000	1
2013/07/31	AL7T	06/02/2014			Index Future	484.4180	484.4180	486.3970	486.3970	0.409	0.0000	0.0000	0
2013/07/31	ALBI	01/08/2013			Index Future	424.3430	424.3430	425.3280	425.3280	0.232	0.0000	0.0000	6
2013/07/31	ALBI	07/11/2013			Index Future	430.3280	430.3280	431.3270	431.3270	0.232	0.0000	0.0000	763
2013/07/31	ALBI	06/02/2014			Index Future	436.1000	436.1000	437.1110	437.1110	0.232	0.0000	0.0000	73
2013/07/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	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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2013/07/31	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/07/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/31	EL28	01/08/2013	115.01	Put	Bond Future	3,753.7700	3.7538	3,833.2400	3.8332	2.117	0	0	0
2013/07/31	EL28	01/08/2013			Bond Future	111.2562	111.2562	111.1768	111.1768	(0.071)	0.0000	0.0000	0
2013/07/31	EL28	01/08/2013	115.00	Put	Bond Future	3,743.7700	3.7438	3,823.2400	3.8232	2.123	0	0	0
2013/07/31	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	EL28	01/08/2013	114.99	Put	Bond Future	3,733.7700	3.7338	3,813.2400	3.8132	2.128	0	0	0
2013/07/31	EL28	07/11/2013			Bond Future	111.4456	111.4456	111.3740	111.3740	(0.064)	0.0000	0.0000	0
2013/07/31	EL28	07/11/2013	110.00	Call	Bond Future	1,445.6100	1.4456	1,374.0100	1.3740	(4.953)	0	0	0
2013/07/31	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	EL28	07/11/2013	110.01	Call	Bond Future	1,435.6100	1.4356	1,364.0100	1.3640	(4.987)	0	0	0
2013/07/31	EL28	07/11/2013	109.99	Call	Bond Future	1,455.6100	1.4556	1,384.0100	1.3840	(4.919)	0	0	0
2013/07/31	ES33	01/08/2013			Bond Future	9.4999	85.1246	9.4962	85.1527	(0.039)	0.0000	0.0000	0
2013/07/31	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	ES33	01/08/2013	9.00	Put	Bond Future	3,967.6400	3.9676	3,939.4700	3.9395	(0.710)	0	0	0
2013/07/31	ES33	01/08/2013	91.02	Call	Bond Future	74,073.2300	74.0732	74,101.4000	74.1014	0.038	0	0	0
2013/07/31	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	ES33	07/11/2013			Bond Future	9.6224	82.5438	9.6186	82.5723	(0.040)	0.0000	0.0000	6,292

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2013/07/31	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	ES33	07/11/2013	8.51	Put	Bond Future	9,044.0500	9.0440	9,015.4900	9.0155	(0.316)	0	0	0
2013/07/31	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	ES33	07/11/2013	8.49	Put	Bond Future	9,220.4800	9.2205	9,191.9200	9.1919	(0.310)	0	0	0
2013/07/31	ES33	07/11/2013	8.50	Put	Bond Future	9,132.2000	9.1322	9,103.6400	9.1036	(0.313)	0	0	0
2013/07/31	ES33	06/02/2014	9.54	Put	Bond Future	1,485.0300	1.4850	1,456.2900	1.4563	(1.935)	0	0	0
2013/07/31	ES33	06/02/2014			Bond Future	9.7393	83.6511	9.7354	83.6799	(0.040)	0.0000	0.0000	0
2013/07/31	ES33	06/02/2014	9.56	Put	Bond Future	1,334.0800	1.3341	1,305.3400	1.3053	(2.154)	0	0	0
2013/07/31	ES33	06/02/2014	9.55	Put	Bond Future	1,409.5000	1.4095	1,380.7600	1.3808	(2.039)	0	0	0
2013/07/31	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	GOVI	01/08/2013			GOVI	423.8500	423.8500	424.8680	424.8680	0.240	0.0000	0.0000	245
2013/07/31	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	GOVI	01/08/2013	445.99	Put	GOVI	221,400.0000	22.1400	211,220.0000	21.1220	(4.598)	0	0	0
2013/07/31	GOVI	01/08/2013	446.01	Put	GOVI	221,600.0000	22.1600	211,420.0000	21.1420	(4.594)	0	0	0
2013/07/31	GOVI	01/08/2013	446.00	Put	GOVI	221,500.0000	22.1500	211,320.0000	21.1320	(4.596)	0	0	0
2013/07/31	GOVI	07/11/2013			GOVI	429.8280	429.8280	430.8600	430.8600	0.240	0.0000	0.0000	61
2013/07/31	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	GOVI	07/11/2013	445.99	Put	GOVI	161,620.0000	16.1620	151,300.0000	15.1300	(6.385)	0	0	0
2013/07/31	GOVI	07/11/2013	446.01	Put	GOVI	161,820.0000	16.1820	151,500.0000	15.1500	(6.377)	0	0	0
2013/07/31	GOVI	07/11/2013	446.00	Put	GOVI	161,720.0000	16.1720	151,400.0000	15.1400	(6.381)	0	0	0
2013/07/31	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	GOVI	06/02/2014			GOVI	435.5930	435.5930	436.6390	436.6390	0.240	0.0000	0.0000	268
2013/07/31	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	GOVI	06/02/2014	439.99	Put	GOVI	43,970.0000	4.3970	33,510.0000	3.3510	(23.789)	0	0	0
2013/07/31	GOVI	06/02/2014	440.01	Put	GOVI	44,170.0000	4.4170	33,710.0000	3.3710	(23.681)	0	0	0
2013/07/31	GOVI	06/02/2014	440.00	Put	GOVI	44,070.0000	4.4070	33,610.0000	3.3610	(23.735)	0	0	0
2013/07/31	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	5,500.0000	0.5500	100.000	0	0	0
2013/07/31	GOVI	08/05/2014			GOVI	441.4900	441.4900	442.5500	442.5500	0.240	0.0000	0.0000	0
2013/07/31	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	5,400.0000	0.5400	100.000	0	0	0
2013/07/31	GOVI	08/05/2014	441.99	Put	GOVI	5,000.0000	0.5000	0.0000	0.0000	(100.000)	0	0	0
2013/07/31	GOVI	08/05/2014	442.01	Put	GOVI	5,200.0000	0.5200	0.0000	0.0000	(100.000)	0	0	0
2013/07/31	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	5,600.0000	0.5600	100.000	0	0	0
2013/07/31	GOVI	08/05/2014	442.00	Put	GOVI	5,100.0000	0.5100	0.0000	0.0000	(100.000)	0	0	0
2013/07/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/07/31	IGOV	01/08/2013			Index Future	197.4420	197.4420	196.8450	196.8450	(0.302)	0.0000	0.0000	308
2013/07/31	IGOV	07/11/2013			Index Future	200.2530	200.2530	199.6480	199.6480	(0.302)	0.0000	0.0000	1,078
2013/07/31	IGOV	06/02/2014			Index Future	202.9630	202.9630	202.3500	202.3500	(0.302)	0.0000	0.0000	164

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
2013/07/31	ILBI	01/08/2013			Index Future	534.4630		534.4630	534.1510	534.1510	(0.058)	0.0000	0.0000	0
2013/07/31	ILBI	07/11/2013			Index Future	542.1390		542.1390	541.8240	541.8240	(0.058)	0.0000	0.0000	0
2013/07/31	ILBI	06/02/2014			Index Future	549.5460		549.5460	549.2250	549.2250	(0.058)	0.0000	0.0000	186
2013/07/31	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/07/31	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/07/31	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/07/31	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/07/31	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/07/31	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/07/31	JBAF	21/08/2013			Jibar Tradeable Future	5.1600		94.8400	5.1600	94.8400	0.000	0.0000	0.0000	0
2013/07/31	JBAF	18/09/2013			Jibar Tradeable Future	5.2100		94.7900	5.2000	94.8000	(0.192)	0.0000	0.0000	700
2013/07/31	JBAF	16/10/2013			Jibar Tradeable Future	5.2700		94.7300	5.2400	94.7600	(0.569)	0.0000	0.0000	0
2013/07/31	JBAF	20/11/2013			Jibar Tradeable Future	5.3900		94.6100	5.3300	94.6700	(1.113)	0.0000	0.0000	0
2013/07/31	JBAF	18/12/2013			Jibar Tradeable Future	5.4700		94.5300	5.4000	94.6000	(1.280)	0.0000	0.0000	1,500
2013/07/31	JBAF	15/01/2014			Jibar Tradeable Future	5.5700		94.4300	5.5000	94.5000	(1.257)	0.0000	0.0000	1,000
2013/07/31	JBAF	19/02/2014			Jibar Tradeable Future	5.5500		94.4500	5.5500	94.4500	0.000	0.0000	0.0000	0
2013/07/31	JBAF	19/03/2014			Jibar Tradeable Future	5.7900		94.2100	5.7300	94.2700	(1.036)	0.0000	0.0000	400
2013/07/31	JBAF	18/06/2014			Jibar Tradeable Future	6.1100		93.8900	6.0600	93.9400	(0.818)	0.0000	0.0000	1,000
2013/07/31	JBAF	17/09/2014			Jibar Tradeable Future	6.4600		93.5400	6.4200	93.5800	(0.619)	0.0000	0.0000	0
2013/07/31	JBAF	17/12/2014			Jibar Tradeable Future	6.7900		93.2100	6.7300	93.2700	(0.884)	0.0000	0.0000	0
2013/07/31	JBAF	18/03/2015			Jibar Tradeable Future	7.0600		92.9400	7.0100	92.9900	(0.708)	0.0000	0.0000	250
2013/07/31	JBAF	17/06/2015			Jibar Tradeable Future	7.3000		92.7000	7.2500	92.7500	(0.685)	0.0000	0.0000	0
2013/07/31	R023	01/08/2013	7.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R023	01/08/2013	7.30	Put	Bond Future	4,017.0000		4.0170	3,566.2100	3.5662	(11.222)	0	0	0
2013/07/31	R023	01/08/2013			Bond Future	7.8943		102.3834	7.8260	102.8342	(0.864)	0.0000	0.0000	887
2013/07/31	R023	01/08/2013	7.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R023	01/08/2013	7.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R023	01/08/2013	7.29	Put	Bond Future	4,086.3700		4.0864	3,635.5800	3.6356	(11.032)	0	0	0
2013/07/31	R023	01/08/2013	7.31	Put	Bond Future	3,947.6900		3.9477	3,496.9000	3.4969	(11.419)	0	0	0
2013/07/31	R023	07/11/2013	6.50	Put	Bond Future	10,257.7100		10.2577	9,800.6400	9.8006	(4.456)	0	0	0
2013/07/31	R023	07/11/2013			Bond Future	8.0023		99.9117	7.9312	100.3688	(0.889)	0.0000	0.0000	11,644
2013/07/31	R023	07/11/2013	6.49	Put	Bond Future	10,330.4400		10.3304	9,873.3700	9.8734	(4.424)	0	0	0
2013/07/31	R023	07/11/2013	6.51	Put	Bond Future	10,185.0300		10.1850	9,727.9600	9.7280	(4.488)	0	0	0
2013/07/31	R023	07/11/2013	6.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R023	07/11/2013	6.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R023	07/11/2013	6.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R023	06/02/2014			Bond Future	8.1061		101.2520	8.0321	101.7150	(0.914)	0.0000	0.0000	0
2013/07/31	R023	06/02/2014	7.84	Put	Bond Future	1,677.2400		1.6772	1,214.2100	1.2142	(27.607)	0	0	0
2013/07/31	R023	06/02/2014	7.86	Put	Bond Future	1,549.9200		1.5499	1,086.8900	1.0869	(29.874)	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
2013/07/31	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R023	06/02/2014	7.85	Put	Bond Future	1,613.5600	1.6136	1,150.5300	1.1505	(28.696)	0	0	0
2013/07/31	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R157	01/08/2013	116.11	Call	Bond Future	90,022.1600	90.0222	90,169.5000	90.1695	0.164	0	0	0
2013/07/31	R157	01/08/2013			Bond Future	6.2054	119.4778	6.1363	119.6251	(1.115)	0.0000	0.0000	8,952
2013/07/31	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R157	07/11/2013			Bond Future	6.3589	114.3565	6.2783	114.5058	(1.268)	0.0000	0.0000	21,698
2013/07/31	R157	07/11/2013	5.60	Call	Bond Future	215.9900	0.2160	254.7400	0.2547	17.941	0	0	0
2013/07/31	R157	07/11/2013	5.59	Put	Bond Future	1,647.2100	1.6472	1,536.0900	1.5361	(6.746)	0	0	0
2013/07/31	R157	07/11/2013	5.61	Put	Bond Future	1,617.8600	1.6179	1,507.7800	1.5078	(6.804)	0	0	0
2013/07/31	R157	07/11/2013	5.60	Put	Bond Future	1,632.5000	1.6325	1,521.9000	1.5219	(6.775)	0	0	0
2013/07/31	R157	07/11/2013	5.61	Call	Bond Future	220.1700	0.2202	259.4400	0.2594	17.836	0	0	0
2013/07/31	R157	07/11/2013	5.59	Call	Bond Future	211.8800	0.2119	250.1100	0.2501	18.043	0	0	0
2013/07/31	R157	06/02/2014	5.64	Call	Bond Future	322.1000	0.3221	370.2400	0.3702	14.946	0	0	0
2013/07/31	R157	06/02/2014	5.65	Put	Bond Future	1,746.2900	1.7463	1,643.4800	1.6435	(5.887)	0	0	0
2013/07/31	R157	06/02/2014			Bond Future	6.5343	115.8907	6.4395	116.0418	(1.451)	0.0000	0.0000	0
2013/07/31	R157	06/02/2014	5.65	Call	Bond Future	326.4100	0.3264	374.6900	0.3747	14.791	0	0	0
2013/07/31	R157	06/02/2014	5.66	Call	Bond Future	330.7700	0.3308	379.1800	0.3792	14.636	0	0	0
2013/07/31	R157	06/02/2014	5.64	Put	Bond Future	1,758.1800	1.7582	1,655.2300	1.6552	(5.855)	0	0	0
2013/07/31	R157	06/02/2014	5.66	Put	Bond Future	1,734.4600	1.7345	1,631.7800	1.6318	(5.920)	0	0	0
2013/07/31	R157	08/05/2014	5.20	Call	Bond Future	221.6800	0.2217	257.9400	0.2579	16.357	0	0	0
2013/07/31	R157	08/05/2014			Bond Future	6.7493	110.6505	6.6351	110.8036	(1.692)	0.0000	0.0000	0
2013/07/31	R157	08/05/2014	5.21	Call	Bond Future	224.1100	0.2241	260.6600	0.2607	16.309	0	0	0
2013/07/31	R157	08/05/2014	5.19	Call	Bond Future	219.2600	0.2193	255.2400	0.2552	16.410	0	0	0
2013/07/31	R157	08/05/2014	5.20	Put	Bond Future	2,324.9500	2.3250	2,208.1100	2.2081	(5.025)	0	0	0
2013/07/31	R157	08/05/2014	5.19	Put	Bond Future	2,336.2900	2.3363	2,219.1700	2.2192	(5.013)	0	0	0
2013/07/31	R157	08/05/2014	5.21	Put	Bond Future	2,313.6200	2.3136	2,197.0700	2.1971	(5.038)	0	0	0
2013/07/31	R157	07/08/2014	6.76	Put	Bond Future	301.7500	0.3018	146.5500	0.1465	(51.433)	0	0	0
2013/07/31	R157	07/08/2014			Bond Future	7.0369	112.1683	6.8943	112.3235	(2.026)	0.0000	0.0000	0
2013/07/31	R157	07/08/2014	6.75	Put	Bond Future	312.6700	0.3127	157.4700	0.1575	(49.637)	0	0	0
2013/07/31	R157	07/08/2014	6.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R157	07/08/2014	6.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R157	07/08/2014	6.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R157	07/08/2014	6.74	Put	Bond Future	323.5900	0.3236	168.3900	0.1684	(47.962)	0	0	0
2013/07/31	R186	01/08/2013	7.00	Put	Bond Future	11,371.6500	11.3716	11,207.3700	11.2074	(1.445)	0	0	4,100
2013/07/31	R186	01/08/2013	7.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,800
2013/07/31	R186	01/08/2013	7.50	Put	Bond Future	6,350.9100	6.3509	6,186.6300	6.1866	(2.587)	0	0	0
2013/07/31	R186	01/08/2013	8.80	Call	Bond Future	5,498.2300	5.4982	5,662.5100	5.6625	2.988	0	0	0
2013/07/31	R186	01/08/2013	9.00	Call	Bond Future	7,178.9500	7.1789	7,343.2300	7.3432	2.288	0	0	0
2013/07/31	R186	01/08/2013			Bond Future	8.1741	120.0089	8.1560	120.1732	(0.221)	0.0000	0.0000	14,633
2013/07/31	R186	01/08/2013	7.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,315
2013/07/31	R186	01/08/2013	128.26	Call	Bond Future	110,736.5300	110.7365	110,900.8100	110.9008	0.148	0	0	0
2013/07/31	R186	01/08/2013	7.80	Call	Bond Future	1.3200	0.0013	0.0300	0.0000	(97.727)	0	0	0
2013/07/31	R186	01/08/2013	6.75	Put	Bond Future	13,987.0100	13.9870	13,822.7300	13.8227	(1.175)	0	0	0
2013/07/31	R186	01/08/2013	8.00	Call	Bond Future	64.6200	0.0646	22.8700	0.0229	(64.608)	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
2013/07/31	R186	01/08/2013	7.20	Put	Bond Future	9,330.3800	9.3304	9,166.1000	9.1661	(1.761)	0	0	2,807
2013/07/31	R186	01/08/2013	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,800
2013/07/31	R186	01/08/2013	6.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R186	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R186	01/08/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2013/07/31	R186	01/08/2013	7.80	Put	Bond Future	3,468.4400	3.4684	3,302.8700	3.3029	(4.774)	0	0	20
2013/07/31	R186	01/08/2013	6.50	Put	Bond Future	16,675.3200	16.6753	16,511.0400	16.5110	(0.985)	0	0	0
2013/07/31	R186	01/08/2013	6.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2013/07/31	R186	01/08/2013	7.25	Put	Bond Future	8,827.0000	8.8270	8,662.7200	8.6627	(1.861)	0	0	0
2013/07/31	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R186	01/08/2013	7.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R186	01/08/2013	8.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,800
2013/07/31	R186	01/08/2013	8.00	Put	Bond Future	1,660.6500	1.6606	1,454.6200	1.4546	(12.407)	0	0	0
2013/07/31	R186	01/08/2013	6.80	Put	Bond Future	13,458.1700	13.4582	13,293.8900	13.2939	(1.221)	0	0	0
2013/07/31	R186	07/11/2013	8.16	Put	Bond Future	4,215.1000	4.2151	4,142.5500	4.1425	(1.721)	0	0	0
2013/07/31	R186	07/11/2013	9.00	Put	Bond Future	1,383.2800	1.3833	1,350.7900	1.3508	(2.349)	0	0	1,200
2013/07/31	R186	07/11/2013			Bond Future	8.2761	121.7015	8.2574	121.8680	(0.227)	0.0000	0.0000	56,254
2013/07/31	R186	07/11/2013	6.50	Put	Bond Future	17,474.4300	17.4744	17,324.1900	17.3242	(0.860)	0	0	0
2013/07/31	R186	07/11/2013	8.15	Put	Bond Future	4,264.2700	4.2643	4,191.5800	4.1916	(1.705)	0	0	0
2013/07/31	R186	07/11/2013	6.75	Put	Bond Future	14,941.5500	14.9415	14,801.0300	14.8010	(0.940)	0	0	0
2013/07/31	R186	07/11/2013	8.14	Call	Bond Future	3,097.9500	3.0980	3,191.8000	3.1918	3.029	0	0	0
2013/07/31	R186	07/11/2013	8.50	Call	Bond Future	4,738.5400	4.7385	4,847.7700	4.8478	2.305	0	0	0
2013/07/31	R186	07/11/2013	8.75	Call	Bond Future	6,083.8200	6.0838	6,204.2100	6.2042	1.979	0	0	0
2013/07/31	R186	07/11/2013	8.25	Put	Bond Future	3,791.8900	3.7919	3,719.5300	3.7195	(1.908)	0	0	250
2013/07/31	R186	07/11/2013	8.00	Call	Bond Future	2,563.4200	2.5634	2,656.1800	2.6562	3.619	0	0	1,000
2013/07/31	R186	07/11/2013	8.15	Call	Bond Future	3,138.5400	3.1385	3,232.2900	3.2323	2.987	0	0	0
2013/07/31	R186	07/11/2013	6.50	Call	Bond Future	130.4600	0.1305	146.6600	0.1467	12.418	0	0	5,290
2013/07/31	R186	07/11/2013	8.16	Call	Bond Future	3,179.1900	3.1792	3,273.0800	3.2731	2.953	0	0	0
2013/07/31	R186	07/11/2013	8.00	Put	Bond Future	5,048.0000	5.0480	4,974.3200	4.9743	(1.460)	0	0	0
2013/07/31	R186	07/11/2013	8.75	Put	Bond Future	1,984.8700	1.9849	1,938.8200	1.9388	(2.320)	0	0	1,030
2013/07/31	R186	07/11/2013	9.00	Call	Bond Future	7,563.6000	7.5636	7,697.5500	7.6975	1.771	0	0	0
2013/07/31	R186	07/11/2013	8.25	Call	Bond Future	3,560.1200	3.5601	3,654.2000	3.6542	2.643	0	0	0
2013/07/31	R186	07/11/2013	6.75	Call	Bond Future	243.9900	0.2440	269.9100	0.2699	10.623	0	0	1,000
2013/07/31	R186	07/11/2013	8.14	Put	Bond Future	4,313.6000	4.3136	4,241.0100	4.2410	(1.683)	0	0	0
2013/07/31	R186	07/11/2013	8.50	Put	Bond Future	2,776.3900	2.7764	2,719.1800	2.7192	(2.061)	0	0	4,000
2013/07/31	R186	06/02/2014			Bond Future	8.3717	118.0440	8.3523	118.2125	(0.232)	0.0000	0.0000	0
2013/07/31	R186	06/02/2014	7.75	Call	Bond Future	2,704.5400	2.7045	2,814.9800	2.8150	4.084	0	0	0
2013/07/31	R186	06/02/2014	7.74	Put	Bond Future	8,338.1300	8.3381	8,279.1700	8.2792	(0.707)	0	0	0
2013/07/31	R186	06/02/2014	7.76	Put	Bond Future	8,211.9900	8.2120	8,154.2100	8.1542	(0.704)	0	0	0
2013/07/31	R186	06/02/2014	7.75	Put	Bond Future	8,274.7500	8.2748	8,216.7000	8.2167	(0.702)	0	0	0
2013/07/31	R186	06/02/2014	7.76	Call	Bond Future	2,734.2900	2.7343	2,845.0000	2.8450	4.049	0	0	0
2013/07/31	R186	06/02/2014	7.74	Call	Bond Future	2,675.3200	2.6753	2,784.8500	2.7849	4.094	0	0	0
2013/07/31	R186	08/05/2014			Bond Future	8.4711	119.6423	8.4510	119.8130	(0.238)	0.0000	0.0000	0
2013/07/31	R186	08/05/2014	7.09	Put	Bond Future	14,392.6600	14.3927	14,345.8600	14.3459	(0.325)	0	0	0
2013/07/31	R186	08/05/2014	7.10	Call	Bond Future	1,830.1300	1.8301	1,954.7100	1.9547	6.807	0	0	0
2013/07/31	R186	08/05/2014	7.11	Call	Bond Future	1,848.9900	1.8490	1,974.2600	1.9743	6.775	0	0	0
2013/07/31	R186	08/05/2014	7.09	Call	Bond Future	1,811.4000	1.8114	1,935.3100	1.9353	6.841	0	0	0
2013/07/31	R186	08/05/2014	7.11	Put	Bond Future	14,234.8800	14.2349	14,189.4400	14.1894	(0.319)	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
2013/07/31	R186	08/05/2014	7.10	Put	Bond Future	14,313.6500	14.3137	14,267.5200	14.2675	(0.322)	0	0	0
2013/07/31	R186	07/08/2014	8.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R186	07/08/2014			Bond Future	8.5717	115.9922	8.5508	116.1652	(0.243)	0.0000	0.0000	0
2013/07/31	R186	07/08/2014	8.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R186	07/08/2014	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R186	07/08/2014	8.29	Put	Bond Future	2,366.7300	2.3667	2,193.6800	2.1937	(7.312)	0	0	0
2013/07/31	R186	07/08/2014	8.31	Put	Bond Future	2,196.4500	2.1965	2,023.4000	2.0234	(7.879)	0	0	0
2013/07/31	R186	07/08/2014	8.30	Put	Bond Future	2,281.5500	2.2816	2,108.5000	2.1085	(7.585)	0	0	0
2013/07/31	R197	01/08/2013	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R197	01/08/2013	295.00	Put	Bond Future	16,604.6300	16.6046	17,053.0300	17.0530	2.700	0	0	0
2013/07/31	R197	01/08/2013			Bond Future	278.3954	278.3954	277.9470	277.9470	(0.161)	0.0000	0.0000	449
2013/07/31	R197	01/08/2013	294.99	Put	Bond Future	16,594.6300	16.5946	17,043.0300	17.0430	2.702	0	0	0
2013/07/31	R197	01/08/2013	295.01	Put	Bond Future	16,614.6300	16.6146	17,063.0300	17.0630	2.699	0	0	0
2013/07/31	R197	01/08/2013	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R197	01/08/2013	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R197	07/11/2013			Bond Future	282.3591	282.3591	281.9040	281.9040	(0.161)	0.0000	0.0000	2,097
2013/07/31	R197	07/11/2013	279.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R197	07/11/2013	280.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R197	07/11/2013	280.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R197	07/11/2013	279.99	Call	Bond Future	2,369.1200	2.3691	1,913.9600	1.9140	(19.212)	0	0	0
2013/07/31	R197	07/11/2013	280.00	Call	Bond Future	2,359.1200	2.3591	1,903.9600	1.9040	(19.294)	0	0	0
2013/07/31	R197	07/11/2013	280.01	Call	Bond Future	2,349.1200	2.3491	1,893.9600	1.8940	(19.376)	0	0	0
2013/07/31	R201	01/08/2013			Bond Future	5.3710	105.5085	5.3051	105.5975	(1.226)	0.0000	0.0000	0
2013/07/31	R201	01/08/2013	107.45	Call	Bond Future	68,262.8400	68.2628	68,351.8200	68.3518	0.130	0	0	0
2013/07/31	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R201	07/11/2013	4.79	Put	Bond Future	790.7500	0.7908	720.7100	0.7207	(8.857)	0	0	0
2013/07/31	R201	07/11/2013			Bond Future	5.3893	106.9965	5.3066	107.0867	(1.534)	0.0000	0.0000	0
2013/07/31	R201	07/11/2013	4.80	Put	Bond Future	782.4200	0.7824	712.8900	0.7129	(8.887)	0	0	0
2013/07/31	R201	07/11/2013	4.81	Put	Bond Future	774.1300	0.7741	705.1100	0.7051	(8.916)	0	0	0
2013/07/31	R201	07/11/2013	4.79	Call	Bond Future	134.5000	0.1345	154.6300	0.1546	14.967	0	0	0
2013/07/31	R201	07/11/2013	4.80	Call	Bond Future	137.1700	0.1372	157.8100	0.1578	15.047	0	0	0
2013/07/31	R201	07/11/2013	4.81	Call	Bond Future	139.8800	0.1399	161.0300	0.1610	15.120	0	0	0
2013/07/31	R201	06/02/2014	5.24	Put	Bond Future	474.2900	0.4743	422.2100	0.4222	(10.981)	0	0	0
2013/07/31	R201	06/02/2014			Bond Future	5.3815	104.0234	5.2740	104.1146	(1.997)	0.0000	0.0000	0
2013/07/31	R201	06/02/2014	5.26	Put	Bond Future	465.0400	0.4650	413.5500	0.4135	(11.072)	0	0	0
2013/07/31	R201	06/02/2014	5.24	Call	Bond Future	354.2900	0.3543	393.3500	0.3934	11.025	0	0	0
2013/07/31	R201	06/02/2014	5.25	Put	Bond Future	469.6500	0.4697	417.8700	0.4179	(11.025)	0	0	0
2013/07/31	R201	06/02/2014	5.25	Call	Bond Future	358.1400	0.3581	397.5000	0.3975	10.990	0	0	0
2013/07/31	R201	06/02/2014	5.26	Call	Bond Future	362.0200	0.3620	401.6700	0.4017	10.952	0	0	0
2013/07/31	R201	08/05/2014			Bond Future	5.3513	105.4318	5.1980	105.5242	(2.863)	0.0000	0.0000	0
2013/07/31	R201	08/05/2014	4.75	Call	Bond Future	240.8400	0.2408	257.1600	0.2572	6.776	0	0	0
2013/07/31	R201	08/05/2014	4.76	Call	Bond Future	243.0000	0.2430	259.5100	0.2595	6.794	0	0	0
2013/07/31	R201	08/05/2014	4.74	Call	Bond Future	238.6900	0.2387	254.8300	0.2548	6.762	0	0	0
2013/07/31	R201	08/05/2014	4.76	Put	Bond Future	600.2200	0.6002	524.3700	0.5244	(12.637)	0	0	0
2013/07/31	R201	08/05/2014	4.75	Put	Bond Future	604.1200	0.6041	528.0800	0.5281	(12.587)	0	0	0
2013/07/31	R201	08/05/2014	4.74	Put	Bond Future	608.0300	0.6080	531.8100	0.5318	(12.536)	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
2013/07/31	R201	07/08/2014	5.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R201	07/08/2014			Bond Future	5.1833	102.4688	4.9242	102.5624	(4.998)	0.0000	0.0000	0
2013/07/31	R201	07/08/2014	5.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R201	07/08/2014	5.31	Call	Bond Future	45.7200	0.0457	139.3500	0.1394	204.790	0	0	0
2013/07/31	R201	07/08/2014	5.29	Call	Bond Future	38.5100	0.0385	132.1400	0.1321	243.132	0	0	0
2013/07/31	R201	07/08/2014	5.30	Call	Bond Future	42.1200	0.0421	135.7500	0.1357	222.293	0	0	0
2013/07/31	R201	07/08/2014	5.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R202	01/08/2013	222.99	Put	Bond Future	12,882.3500	12.8823	14,308.4400	14.3084	11.070	0	0	0
2013/07/31	R202	01/08/2013			Bond Future	210.1076	210.1076	208.6816	208.6816	(0.679)	0.0000	0.0000	890
2013/07/31	R202	01/08/2013	223.01	Put	Bond Future	12,902.3500	12.9023	14,328.4400	14.3284	11.053	0	0	0
2013/07/31	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R202	01/08/2013	223.00	Put	Bond Future	12,892.3500	12.8923	14,318.4400	14.3184	11.062	0	0	0
2013/07/31	R202	07/11/2013	209.01	Call	Bond Future	4,089.1800	4.0892	2,642.4800	2.6425	(35.379)	0	0	0
2013/07/31	R202	07/11/2013			Bond Future	213.0992	213.0992	211.6525	211.6525	(0.679)	0.0000	0.0000	42,966
2013/07/31	R202	07/11/2013	208.99	Call	Bond Future	4,109.1800	4.1092	2,662.4800	2.6625	(35.207)	0	0	0
2013/07/31	R202	07/11/2013	209.00	Call	Bond Future	4,099.1800	4.0992	2,652.4800	2.6525	(35.292)	0	0	0
2013/07/31	R202	07/11/2013	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R202	07/11/2013	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R202	07/11/2013	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R203	01/08/2013			Bond Future	6.9402	107.8298	6.8362	108.2073	(1.498)	0.0000	0.0000	186
2013/07/31	R203	01/08/2013	109.11	Call	Bond Future	94,616.6000	94.6166	94,994.0600	94.9941	0.399	0	0	0
2013/07/31	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R203	07/11/2013	6.01	Call	Bond Future	163.2700	0.1633	228.4100	0.2284	39.897	0	0	0
2013/07/31	R203	07/11/2013			Bond Future	7.0769	105.1911	6.9643	105.5739	(1.591)	0.0000	0.0000	7,179
2013/07/31	R203	07/11/2013	5.99	Call	Bond Future	155.6200	0.1556	218.5400	0.2185	40.432	0	0	0
2013/07/31	R203	07/11/2013	5.71	Put	Bond Future	4,842.9300	4.8429	4,497.3300	4.4973	(7.136)	0	0	0
2013/07/31	R203	07/11/2013	6.00	Call	Bond Future	159.3600	0.1594	223.3700	0.2234	40.167	0	0	0
2013/07/31	R203	07/11/2013	571.00	Call	Bond Future	102,961.6100	102.9616	103,344.3500	103.3443	0.372	0	0	0
2013/07/31	R203	07/11/2013	5.99	Put	Bond Future	3,923.9200	3.9239	3,604.1000	3.6041	(8.151)	0	0	0
2013/07/31	R203	07/11/2013	6.01	Put	Bond Future	3,860.7300	3.8607	3,543.1300	3.5431	(8.226)	0	0	0
2013/07/31	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R203	07/11/2013	5.71	Call	Bond Future	76.8600	0.0769	114.0000	0.1140	48.322	0	0	15
2013/07/31	R203	07/11/2013	6.00	Put	Bond Future	3,892.2300	3.8922	3,573.5000	3.5735	(8.189)	0	0	0
2013/07/31	R203	06/02/2014			Bond Future	7.2163	106.6023	7.0945	106.9900	(1.688)	0.0000	0.0000	0
2013/07/31	R203	06/02/2014	5.95	Put	Bond Future	4,426.4700	4.4265	4,124.9500	4.1250	(6.812)	0	0	0
2013/07/31	R203	06/02/2014	6.14	Put	Bond Future	3,903.0000	3.9030	3,617.1100	3.6171	(7.325)	0	0	0
2013/07/31	R203	06/02/2014	6.16	Put	Bond Future	3,849.6800	3.8497	3,565.4400	3.5654	(7.383)	0	0	0
2013/07/31	R203	06/02/2014	6.15	Put	Bond Future	3,876.3000	3.8763	3,591.2300	3.5912	(7.354)	0	0	0
2013/07/31	R203	06/02/2014	6.16	Call	Bond Future	427.5700	0.4276	530.9900	0.5310	24.188	0	0	0
2013/07/31	R203	06/02/2014	5.95	Call	Bond Future	307.5300	0.3075	393.6700	0.3937	28.010	0	0	16
2013/07/31	R203	06/02/2014	6.14	Call	Bond Future	414.7600	0.4148	516.5300	0.5165	24.537	0	0	0
2013/07/31	R203	06/02/2014	6.15	Call	Bond Future	421.1300	0.4211	523.7200	0.5237	24.361	0	0	0
2013/07/31	R203	08/05/2014	5.76	Call	Bond Future	383.7500	0.3838	445.7600	0.4458	16.159	0	0	0
2013/07/31	R203	08/05/2014	7.40	Put	Bond Future	1,887.2600	1.8873	1,663.7400	1.6637	(11.844)	0	0	0

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2013/07/31	R203	08/05/2014	5.74	Call	Bond Future	374.5300	0.3745	435.3400	0.4353	16.236	0	0	0
2013/07/31	R203	08/05/2014			Bond Future	7.3652	103.8844	7.2329	104.2773	(1.797)	0.0000	0.0000	0
2013/07/31	R203	08/05/2014	5.76	Put	Bond Future	5,277.1000	5.2771	4,946.2400	4.9462	(6.270)	0	0	0
2013/07/31	R203	08/05/2014	5.75	Put	Bond Future	5,303.8500	5.3038	4,972.3900	4.9724	(6.249)	0	0	0
2013/07/31	R203	08/05/2014	5.74	Put	Bond Future	5,330.6400	5.3306	4,998.5800	4.9986	(6.229)	0	0	0
2013/07/31	R203	08/05/2014	7.40	Call	Bond Future	1,990.2400	1.9902	2,159.5900	2.1596	8.509	0	0	16
2013/07/31	R203	08/05/2014	5.75	Call	Bond Future	379.1200	0.3791	440.5300	0.4405	16.198	0	0	0
2013/07/31	R203	07/08/2014	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R203	07/08/2014			Bond Future	7.5284	105.3094	7.3839	105.7076	(1.920)	0.0000	0.0000	0
2013/07/31	R203	07/08/2014	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R203	07/08/2014	7.29	Put	Bond Future	657.8100	0.6578	259.5900	0.2596	(60.537)	0	0	0
2013/07/31	R203	07/08/2014	7.31	Put	Bond Future	602.4300	0.6024	204.2100	0.2042	(66.102)	0	0	0
2013/07/31	R203	07/08/2014	7.30	Put	Bond Future	630.1100	0.6301	231.8900	0.2319	(63.198)	0	0	0
2013/07/31	R203	07/08/2014	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R204	01/08/2013			Bond Future	7.1497	104.7322	7.0411	105.2221	(1.519)	0.0000	0.0000	10,678
2013/07/31	R204	01/08/2013	110.75	Call	Bond Future	95,848.6500	95.8486	96,338.6300	96.3386	0.511	0	0	0
2013/07/31	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R204	07/11/2013			Bond Future	7.2687	106.2092	7.1531	106.7060	(1.591)	0.0000	0.0000	25,774
2013/07/31	R204	07/11/2013	7.00	Put	Bond Future	2,263.9000	2.2639	2,000.0400	2.0000	(11.655)	0	0	1,270
2013/07/31	R204	07/11/2013	6.29	Put	Bond Future	4,599.0300	4.5990	4,200.3100	4.2003	(8.670)	0	0	0
2013/07/31	R204	07/11/2013	6.31	Put	Bond Future	4,522.3700	4.5224	4,126.7600	4.1268	(8.748)	0	0	0
2013/07/31	R204	07/11/2013	6.29	Call	Bond Future	300.2900	0.3003	398.3700	0.3984	32.662	0	0	0
2013/07/31	R204	07/11/2013	6.30	Put	Bond Future	4,560.6300	4.5606	4,163.4600	4.1635	(8.709)	0	0	0
2013/07/31	R204	07/11/2013	7.00	Call	Bond Future	1,104.8900	1.1049	1,337.8300	1.3378	21.083	0	0	0
2013/07/31	R204	07/11/2013	6.30	Call	Bond Future	306.9100	0.3069	406.5400	0.4065	32.462	0	0	0
2013/07/31	R204	07/11/2013	6.31	Call	Bond Future	313.6500	0.3136	414.8400	0.4148	32.262	0	0	0
2013/07/31	R204	06/02/2014	6.39	Call	Bond Future	733.3900	0.7334	881.0800	0.8811	20.138	0	0	0
2013/07/31	R204	06/02/2014			Bond Future	7.3843	103.6034	7.2614	104.1067	(1.664)	0.0000	0.0000	0
2013/07/31	R204	06/02/2014	6.40	Call	Bond Future	743.3100	0.7433	891.8500	0.8919	19.984	0	0	0
2013/07/31	R204	06/02/2014	6.41	Call	Bond Future	753.3200	0.7533	902.7100	0.9027	19.831	0	0	0
2013/07/31	R204	06/02/2014	6.39	Put	Bond Future	4,892.9200	4.8929	4,537.3700	4.5374	(7.267)	0	0	0
2013/07/31	R204	06/02/2014	6.41	Put	Bond Future	4,827.1700	4.8272	4,473.3200	4.4733	(7.330)	0	0	0
2013/07/31	R204	06/02/2014	6.40	Put	Bond Future	4,859.9900	4.8600	4,505.2900	4.5053	(7.298)	0	0	0
2013/07/31	R204	08/05/2014			Bond Future	7.5108	105.0061	7.3798	105.5162	(1.745)	0.0000	0.0000	0
2013/07/31	R204	08/05/2014	6.05	Call	Bond Future	767.6400	0.7676	825.4400	0.8254	7.530	0	0	0
2013/07/31	R204	08/05/2014	6.06	Call	Bond Future	775.5600	0.7756	834.0000	0.8340	7.535	0	0	0
2013/07/31	R204	08/05/2014	6.04	Call	Bond Future	759.7800	0.7598	816.9400	0.8169	7.523	0	0	0
2013/07/31	R204	08/05/2014	6.05	Put	Bond Future	6,633.8100	6.6338	6,181.5600	6.1816	(6.817)	0	0	0
2013/07/31	R204	08/05/2014	6.04	Put	Bond Future	6,667.5000	6.6675	6,214.6100	6.2146	(6.793)	0	0	0
2013/07/31	R204	08/05/2014	6.06	Put	Bond Future	6,600.1900	6.6002	6,148.5800	6.1486	(6.842)	0	0	0
2013/07/31	R204	07/08/2014			Bond Future	7.6453	102.4152	7.5052	102.9322	(1.833)	0.0000	0.0000	0
2013/07/31	R204	07/08/2014	7.44	Put	Bond Future	758.7900	0.7588	241.7700	0.2418	(68.137)	0	0	0
2013/07/31	R204	07/08/2014	7.46	Put	Bond Future	684.5800	0.6846	167.5600	0.1676	(75.524)	0	0	0
2013/07/31	R204	07/08/2014	7.45	Put	Bond Future	721.6800	0.7217	204.6600	0.2047	(71.641)	0	0	0
2013/07/31	R204	07/08/2014	7.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R204	07/08/2014	7.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R204	07/08/2014	7.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/07/31	R206	01/08/2013			Bond Future	5.4077	101.3182	5.3755	101.3324	(0.595)	0.0000	0.0000	0
2013/07/31	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R206	01/08/2013	103.94	Call	Bond Future	30,320.1300	30.3201	30,334.2600	30.3343	0.047	0	0	0
2013/07/31	R206	07/11/2013	4.31	Put	Bond Future	237.5900	0.2376	225.0400	0.2250	(5.282)	0	0	0
2013/07/31	R206	07/11/2013			Bond Future	5.5664	102.7472	5.4863	102.7615	(1.438)	0.0000	0.0000	0
2013/07/31	R206	07/11/2013	4.30	Put	Bond Future	239.1500	0.2391	226.5700	0.2266	(5.260)	0	0	0
2013/07/31	R206	07/11/2013	4.31	Call	Bond Future	12.9400	0.0129	14.6800	0.0147	13.447	0	0	0
2013/07/31	R206	07/11/2013	4.29	Call	Bond Future	12.4800	0.0125	14.1700	0.0142	13.542	0	0	0
2013/07/31	R206	07/11/2013	4.30	Call	Bond Future	12.7100	0.0127	14.4200	0.0144	13.454	0	0	0
2013/07/31	R206	07/11/2013	4.29	Put	Bond Future	240.7200	0.2407	228.1200	0.2281	(5.234)	0	0	0
2013/07/31	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R207	01/08/2013			Bond Future	7.4646	99.3451	7.3861	99.7389	(1.051)	0.0000	0.0000	16,038
2013/07/31	R207	01/08/2013	106.18	Call	Bond Future	91,773.8900	91.7739	92,167.7000	92.1677	0.429	0	0	0
2013/07/31	R207	07/11/2013	6.70	Call	Bond Future	487.9700	0.4880	581.9600	0.5820	19.261	0	0	0
2013/07/31	R207	07/11/2013			Bond Future	7.5798	100.7462	7.4971	101.1455	(1.092)	0.0000	0.0000	27,380
2013/07/31	R207	07/11/2013	6.71	Call	Bond Future	497.3800	0.4974	592.6500	0.5927	19.154	0	0	0
2013/07/31	R207	07/11/2013	6.69	Put	Bond Future	4,877.8600	4.8779	4,571.2700	4.5713	(6.285)	0	0	0
2013/07/31	R207	07/11/2013	6.71	Put	Bond Future	4,795.0600	4.7951	4,491.0300	4.4910	(6.340)	0	0	0
2013/07/31	R207	07/11/2013	6.69	Call	Bond Future	478.7000	0.4787	571.4100	0.5714	19.367	0	0	0
2013/07/31	R207	07/11/2013	6.70	Put	Bond Future	4,836.3700	4.8364	4,531.0600	4.5311	(6.313)	0	0	0
2013/07/31	R207	06/02/2014			Bond Future	7.6924	98.4582	7.6052	98.8627	(1.133)	0.0000	0.0000	0
2013/07/31	R207	06/02/2014	6.65	Call	Bond Future	840.1600	0.8402	958.1500	0.9581	14.044	0	0	0
2013/07/31	R207	06/02/2014	6.64	Put	Bond Future	5,852.7800	5.8528	5,565.7300	5.5657	(4.905)	0	0	0
2013/07/31	R207	06/02/2014	6.66	Put	Bond Future	5,776.3100	5.7763	5,490.4400	5.4904	(4.949)	0	0	0
2013/07/31	R207	06/02/2014	6.65	Put	Bond Future	5,814.4800	5.8145	5,528.0100	5.5280	(4.927)	0	0	0
2013/07/31	R207	06/02/2014	6.66	Call	Bond Future	851.1500	0.8511	969.7400	0.9697	13.933	0	0	0
2013/07/31	R207	06/02/2014	6.64	Call	Bond Future	829.2600	0.8293	946.6700	0.9467	14.158	0	0	0
2013/07/31	R207	08/05/2014	6.21	Put	Bond Future	8,239.3000	8.2393	7,957.5600	7.9576	(3.419)	0	0	0
2013/07/31	R207	08/05/2014	6.19	Put	Bond Future	8,320.4800	8.3205	8,036.9800	8.0370	(3.407)	0	0	0
2013/07/31	R207	08/05/2014			Bond Future	7.8164	99.7913	7.7244	100.2012	(1.177)	0.0000	0.0000	0
2013/07/31	R207	08/05/2014	6.20	Put	Bond Future	8,279.8500	8.2799	7,997.2200	7.9972	(3.413)	0	0	0
2013/07/31	R207	08/05/2014	6.20	Call	Bond Future	761.6400	0.7616	888.9300	0.8889	16.713	0	0	0
2013/07/31	R207	08/05/2014	6.21	Call	Bond Future	769.7300	0.7697	897.9100	0.8979	16.653	0	0	0
2013/07/31	R207	08/05/2014	6.19	Call	Bond Future	753.6100	0.7536	880.0300	0.8800	16.775	0	0	0
2013/07/31	R207	07/08/2014	7.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R207	07/08/2014	7.70	Put	Bond Future	1,058.1000	1.0581	642.5600	0.6426	(39.272)	0	0	0
2013/07/31	R207	07/08/2014			Bond Future	7.9468	97.5198	7.8495	97.9354	(1.225)	0.0000	0.0000	0
2013/07/31	R207	07/08/2014	7.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R207	07/08/2014	7.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R207	07/08/2014	7.69	Put	Bond Future	1,101.2600	1.1013	685.7200	0.6857	(37.733)	0	0	0
2013/07/31	R207	07/08/2014	7.71	Put	Bond Future	1,014.9600	1.0150	599.4200	0.5994	(40.942)	0	0	0
2013/07/31	R208	01/08/2013			Bond Future	7.6144	97.4043	7.5411	97.8118	(0.963)	0.0000	0.0000	4,026
2013/07/31	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R208	01/08/2013	101.40	Call	Bond Future	88,359.8200	88.3598	88,767.3500	88.7674	0.461	0	0	0
2013/07/31	R208	07/11/2013			Bond Future	7.7241	95.3821	7.6473	95.7953	(0.995)	0.0000	0.0000	14,453

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2013/07/31	R208	07/11/2013	6.79	Put	Bond Future	5,631.3000	5.6313	5,314.2400	5.3142	(5.630)	0	0	0
2013/07/31	R208	07/11/2013	6.81	Put	Bond Future	5,535.6300	5.5356	5,221.3200	5.2213	(5.678)	0	0	0
2013/07/31	R208	07/11/2013	6.80	Put	Bond Future	5,583.3700	5.5834	5,267.6800	5.2677	(5.654)	0	0	0
2013/07/31	R208	07/11/2013	6.81	Call	Bond Future	474.1300	0.4741	573.0600	0.5731	20.866	0	0	0
2013/07/31	R208	07/11/2013	7.50	Put	Bond Future	2,755.3600	2.7554	2,552.9500	2.5529	(7.346)	0	0	1,520
2013/07/31	R208	07/11/2013	6.79	Call	Bond Future	455.3900	0.4554	551.5700	0.5516	21.120	0	0	0
2013/07/31	R208	07/11/2013	7.50	Call	Bond Future	1,544.1900	1.5442	1,755.0200	1.7550	13.653	0	0	0
2013/07/31	R208	07/11/2013	6.80	Call	Bond Future	464.6900	0.4647	562.2400	0.5622	20.992	0	0	0
2013/07/31	R208	06/02/2014	6.74	Put	Bond Future	6,686.2400	6.6862	6,401.5300	6.4015	(4.258)	0	0	0
2013/07/31	R208	06/02/2014			Bond Future	7.8287	96.6617	7.7483	97.0802	(1.027)	0.0000	0.0000	0
2013/07/31	R208	06/02/2014	6.75	Put	Bond Future	6,641.6900	6.6417	6,357.7500	6.3577	(4.275)	0	0	0
2013/07/31	R208	06/02/2014	6.76	Put	Bond Future	6,597.2900	6.5973	6,314.5500	6.3146	(4.286)	0	0	0
2013/07/31	R208	06/02/2014	6.74	Call	Bond Future	818.0500	0.8181	951.8900	0.9519	16.361	0	0	0
2013/07/31	R208	06/02/2014	6.75	Call	Bond Future	829.4100	0.8294	964.0200	0.9640	16.230	0	0	0
2013/07/31	R208	06/02/2014	6.76	Call	Bond Future	840.8800	0.8409	976.6900	0.9767	16.151	0	0	0
2013/07/31	R208	08/05/2014	6.31	Call	Bond Future	758.8200	0.7588	845.0400	0.8450	11.362	0	0	0
2013/07/31	R208	08/05/2014			Bond Future	7.9380	94.5739	7.8538	94.9980	(1.061)	0.0000	0.0000	0
2013/07/31	R208	08/05/2014	6.29	Call	Bond Future	741.9100	0.7419	826.6700	0.8267	11.425	0	0	0
2013/07/31	R208	08/05/2014	6.31	Put	Bond Future	9,394.6200	9.3946	9,056.6500	9.0566	(3.597)	0	0	0
2013/07/31	R208	08/05/2014	6.30	Put	Bond Future	9,442.1200	9.4421	9,103.4100	9.1034	(3.587)	0	0	0
2013/07/31	R208	08/05/2014	6.29	Put	Bond Future	9,489.7100	9.4897	9,150.2800	9.1503	(3.577)	0	0	0
2013/07/31	R208	08/05/2014	6.30	Call	Bond Future	750.3300	0.7503	835.8100	0.8358	11.392	0	0	0
2013/07/31	R208	07/08/2014			Bond Future	8.0510	95.8711	7.9627	96.3011	(1.097)	0.0000	0.0000	0
2013/07/31	R208	07/08/2014	7.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R208	07/08/2014	7.79	Put	Bond Future	1,278.2800	1.2783	848.2500	0.8483	(33.641)	0	0	0
2013/07/31	R208	07/08/2014	7.81	Put	Bond Future	1,179.5800	1.1796	749.5500	0.7495	(36.456)	0	0	0
2013/07/31	R208	07/08/2014	7.80	Put	Bond Future	1,228.9100	1.2289	798.8800	0.7989	(34.993)	0	0	0
2013/07/31	R208	07/08/2014	7.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R208	07/08/2014	7.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R209	01/08/2013			Bond Future	8.9088	76.4710	8.9060	76.4931	(0.032)	0.0000	0.0000	5,239
2013/07/31	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R209	01/08/2013	8.00	Put	Bond Future	7,527.9500	7.5279	7,505.8300	7.5058	(0.294)	0	0	2,000
2013/07/31	R209	01/08/2013	79.36	Call	Bond Future	66,521.9000	66.5219	66,544.0200	66.5440	0.033	0	0	0
2013/07/31	R209	01/08/2013	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R209	07/11/2013	8.80	Put	Bond Future	4,312.7100	4.3127	4,294.0800	4.2941	(0.432)	0	0	0
2013/07/31	R209	07/11/2013	9.50	Put	Bond Future	1,917.4100	1.9174	1,897.4400	1.8974	(1.042)	0	0	980
2013/07/31	R209	07/11/2013			Bond Future	9.0033	74.4052	9.0003	74.4276	(0.033)	0.0000	0.0000	18,944
2013/07/31	R209	07/11/2013	8.80	Call	Bond Future	2,752.4500	2.7525	2,756.1700	2.7562	0.135	0	0	0
2013/07/31	R209	07/11/2013	9.25	Call	Bond Future	4,431.5400	4.4315	4,431.2500	4.4313	(0.007)	0	0	0
2013/07/31	R209	07/11/2013	8.81	Call	Bond Future	2,785.1900	2.7852	2,788.6700	2.7887	0.125	0	0	0
2013/07/31	R209	07/11/2013	8.65	Call	Bond Future	2,290.9300	2.2909	2,295.1700	2.2952	0.185	0	0	0
2013/07/31	R209	07/11/2013	8.79	Call	Bond Future	2,719.9300	2.7199	2,723.8900	2.7239	0.146	0	0	0
2013/07/31	R209	07/11/2013	9.40	Call	Bond Future	5,074.3600	5.0744	5,075.6400	5.0756	0.025	0	0	0
2013/07/31	R209	07/11/2013	9.70	Put	Bond Future	1,480.9400	1.4809	1,463.2800	1.4633	(1.192)	0	0	1,520
2013/07/31	R209	07/11/2013	9.25	Put	Bond Future	2,605.2300	2.6052	2,582.5900	2.5826	(0.869)	0	0	1,000
2013/07/31	R209	07/11/2013	8.79	Put	Bond Future	4,358.2700	4.3583	4,339.8800	4.3399	(0.422)	0	0	0
2013/07/31	R209	07/11/2013	9.40	Put	Bond Future	2,172.3300	2.1723	2,151.2600	2.1513	(0.970)	0	0	5,000

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2013/07/31	R209	07/11/2013	9.50	Call	Bond Future	5,522.4700		5.5225	5,524.8500	5.5249	0.043	0	0	0
2013/07/31	R209	07/11/2013	9.70	Call	Bond Future	6,459.1200		6.4591	6,463.8100	6.4638	0.073	0	0	0
2013/07/31	R209	07/11/2013	8.65	Put	Bond Future	5,035.7700		5.0358	5,017.6600	5.0177	(0.360)	0	0	4,700
2013/07/31	R209	07/11/2013	8.81	Put	Bond Future	4,267.4900		4.2675	4,248.6200	4.2486	(0.442)	0	0	0
2013/07/31	R209	06/02/2014	8.56	Call	Bond Future	2,983.6200		2.9836	3,016.3900	3.0164	1.098	0	0	0
2013/07/31	R209	06/02/2014			Bond Future	9.0912		75.4034	9.0882	75.4259	(0.033)	0.0000	0.0000	0
2013/07/31	R209	06/02/2014	8.54	Call	Bond Future	2,927.9800		2.9280	2,960.5600	2.9606	1.113	0	0	0
2013/07/31	R209	06/02/2014	8.55	Call	Bond Future	2,955.6200		2.9556	2,988.3000	2.9883	1.106	0	0	0
2013/07/31	R209	06/02/2014	8.54	Put	Bond Future	7,210.5400		7.2105	7,220.6000	7.2206	0.140	0	0	0
2013/07/31	R209	06/02/2014	8.56	Put	Bond Future	7,104.0600		7.1041	7,114.3100	7.1143	0.144	0	0	0
2013/07/31	R209	06/02/2014	8.55	Put	Bond Future	7,157.0500		7.1571	7,167.2100	7.1672	0.142	0	0	0
2013/07/31	R209	08/05/2014			Bond Future	9.1804		73.2793	9.1773	73.3021	(0.034)	0.0000	0.0000	0
2013/07/31	R209	08/05/2014	7.85	Call	Bond Future	2,015.0100		2.0150	2,086.7100	2.0867	3.558	0	0	0
2013/07/31	R209	08/05/2014	7.86	Call	Bond Future	2,033.6400		2.0336	2,105.6200	2.1056	3.539	0	0	0
2013/07/31	R209	08/05/2014	7.84	Call	Bond Future	1,996.4900		1.9965	2,067.9200	2.0679	3.578	0	0	0
2013/07/31	R209	08/05/2014	7.85	Put	Bond Future	12,857.0800		12.8571	12,906.0200	12.9060	0.381	0	0	0
2013/07/31	R209	08/05/2014	7.84	Put	Bond Future	12,929.2200		12.9292	12,977.8900	12.9779	0.376	0	0	0
2013/07/31	R209	08/05/2014	7.86	Put	Bond Future	12,785.1900		12.7852	12,834.4100	12.8344	0.385	0	0	0
2013/07/31	R209	07/08/2014	9.04	Put	Bond Future	1,684.8000		1.6848	1,661.6800	1.6617	(1.372)	0	0	0
2013/07/31	R209	07/08/2014			Bond Future	9.2698		74.2845	9.2666	74.3076	(0.035)	0.0000	0.0000	0
2013/07/31	R209	07/08/2014	9.06	Put	Bond Future	1,535.7600		1.5358	1,512.6400	1.5126	(1.505)	0	0	0
2013/07/31	R209	07/08/2014	9.05	Put	Bond Future	1,610.2200		1.6102	1,587.1000	1.5871	(1.436)	0	0	0
2013/07/31	R209	07/08/2014	9.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R209	07/08/2014	9.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R209	07/08/2014	9.04	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R210	01/08/2013	173.01	Put	Bond Future	13,818.7800		13.8188	14,997.9100	14.9979	8.533	0	0	0
2013/07/31	R210	01/08/2013			Bond Future	159.1912		159.1912	158.0121	158.0121	(0.741)	0.0000	0.0000	0
2013/07/31	R210	01/08/2013	173.00	Put	Bond Future	13,808.7800		13.8088	14,987.9100	14.9879	8.539	0	0	0
2013/07/31	R210	01/08/2013	172.99	Put	Bond Future	13,798.7800		13.7988	14,977.9100	14.9779	8.545	0	0	0
2013/07/31	R210	01/08/2013	173.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R210	01/08/2013	173.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R210	01/08/2013	172.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R210	07/11/2013	159.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R210	07/11/2013			Bond Future	159.5350		159.5350	158.3515	158.3515	(0.742)	0.0000	0.0000	1,237
2013/07/31	R210	07/11/2013	160.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R210	07/11/2013	160.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R210	07/11/2013	159.99	Put	Bond Future	454.9600		0.4550	1,638.5000	1.6385	260.142	0	0	0
2013/07/31	R210	07/11/2013	160.01	Put	Bond Future	474.9600		0.4750	1,658.5000	1.6585	249.187	0	0	0
2013/07/31	R210	07/11/2013	160.00	Put	Bond Future	464.9600		0.4650	1,648.5000	1.6485	254.547	0	0	0
2013/07/31	R211	01/08/2013	130.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R211	01/08/2013			Bond Future	128.3790		128.3790	128.2629	128.2629	(0.090)	0.0000	0.0000	522
2013/07/31	R211	01/08/2013	130.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R211	01/08/2013	129.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R211	01/08/2013	130.00	Put	Bond Future	1,620.9600		1.6210	1,737.0700	1.7371	7.163	0	0	0
2013/07/31	R211	01/08/2013	129.99	Put	Bond Future	1,610.9600		1.6110	1,727.0700	1.7271	7.208	0	0	0
2013/07/31	R211	01/08/2013	130.01	Put	Bond Future	1,630.9600		1.6310	1,747.0700	1.7471	7.119	0	0	0

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2013/07/31	R211	07/11/2013		Bond Future	130.2068	130.2068	130.0890	130.0890	(0.090)	0.0000	0.0000	522
2013/07/31	R211	07/11/2013	130.00	Call	206.8500	0.2068	89.0400	0.0890	(56.954)	0	0	0
2013/07/31	R211	07/11/2013	129.99	Put	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R211	07/11/2013	130.01	Put	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R211	07/11/2013	130.00	Put	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R211	07/11/2013	130.01	Call	196.8500	0.1968	79.0400	0.0790	(59.848)	0	0	0
2013/07/31	R211	07/11/2013	129.99	Call	216.8500	0.2168	99.0400	0.0990	(54.328)	0	0	0
2013/07/31	R212	01/08/2013		Bond Future	130.5935	130.5935	130.4899	130.4899	(0.079)	0.0000	0.0000	2,050
2013/07/31	R212	01/08/2013	137.99	Put	7,396.5100	7.3965	7,500.0700	7.5001	1.400	0	0	0
2013/07/31	R212	01/08/2013	138.00	Call	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R212	01/08/2013	138.01	Call	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R212	01/08/2013	137.99	Call	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R212	01/08/2013	138.01	Put	7,416.5100	7.4165	7,520.0700	7.5201	1.396	0	0	0
2013/07/31	R212	01/08/2013	138.00	Put	7,406.5100	7.4065	7,510.0700	7.5101	1.398	0	0	0
2013/07/31	R212	07/11/2013	132.99	Put	537.2200	0.5372	642.2400	0.6422	19.549	0	0	0
2013/07/31	R212	07/11/2013		Bond Future	132.4528	132.4528	132.3478	132.3478	(0.079)	0.0000	0.0000	21,791
2013/07/31	R212	07/11/2013	133.01	Put	557.2200	0.5572	662.2400	0.6622	18.847	0	0	0
2013/07/31	R212	07/11/2013	132.99	Call	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R212	07/11/2013	133.00	Put	547.2200	0.5472	652.2400	0.6522	19.192	0	0	0
2013/07/31	R212	07/11/2013	133.00	Call	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R212	07/11/2013	133.01	Call	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R213	01/08/2013	91.25	Call	77,087.2000	77.0872	77,150.4700	77.1505	0.082	0	0	0
2013/07/31	R213	01/08/2013		Bond Future	8.7190	87.7022	8.7110	87.7655	(0.092)	0.0000	0.0000	7,531
2013/07/31	R213	01/08/2013	91.25	Put	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R213	07/11/2013	8.60	Call	2,731.9200	2.7319	2,767.6800	2.7677	1.309	0	0	0
2013/07/31	R213	07/11/2013		Bond Future	8.8190	85.4024	8.8108	85.4665	(0.094)	0.0000	0.0000	9,112
2013/07/31	R213	07/11/2013	8.61	Call	2,764.8900	2.7649	2,800.8800	2.8009	1.302	0	0	0
2013/07/31	R213	07/11/2013	8.59	Put	4,501.4800	4.5015	4,472.8900	4.4729	(0.635)	0	0	0
2013/07/31	R213	07/11/2013	8.61	Put	4,407.5800	4.4076	4,379.4600	4.3795	(0.638)	0	0	0
2013/07/31	R213	07/11/2013	8.60	Put	4,454.3500	4.4544	4,426.0000	4.4260	(0.636)	0	0	0
2013/07/31	R213	07/11/2013	8.59	Call	2,699.1900	2.6992	2,734.7100	2.7347	1.316	0	0	0
2013/07/31	R213	06/02/2014		Bond Future	8.9140	86.5480	8.9055	86.6128	(0.095)	0.0000	0.0000	0
2013/07/31	R213	06/02/2014	8.29	Put	7,788.4300	7.7884	7,749.9400	7.7499	(0.494)	0	0	0
2013/07/31	R213	06/02/2014	8.31	Put	7,677.7000	7.6777	7,639.5400	7.6395	(0.497)	0	0	0
2013/07/31	R213	06/02/2014	8.29	Call	2,835.7100	2.8357	2,862.0200	2.8620	0.928	0	0	0
2013/07/31	R213	06/02/2014	8.30	Put	7,732.9300	7.7329	7,694.6100	7.6946	(0.496)	0	0	0
2013/07/31	R213	06/02/2014	8.30	Call	2,862.8900	2.8629	2,889.3700	2.8894	0.925	0	0	0
2013/07/31	R213	06/02/2014	8.31	Call	2,890.2300	2.8902	2,916.8700	2.9169	0.922	0	0	0
2013/07/31	R213	08/05/2014	7.65	Put	13,079.4400	13.0794	13,144.2900	13.1443	0.496	0	0	0
2013/07/31	R213	08/05/2014		Bond Future	9.0067	84.1813	8.9979	84.2469	(0.097)	0.0000	0.0000	0
2013/07/31	R213	08/05/2014	7.64	Put	13,150.9800	13.1510	13,215.2900	13.2153	0.489	0	0	0
2013/07/31	R213	08/05/2014	7.66	Put	13,008.1500	13.0082	13,073.5200	13.0735	0.503	0	0	0
2013/07/31	R213	08/05/2014	7.65	Call	1,958.2600	1.9583	2,088.7700	2.0888	6.665	0	0	0
2013/07/31	R213	08/05/2014	7.66	Call	1,976.5500	1.9766	2,107.5800	2.1076	6.629	0	0	0
2013/07/31	R213	08/05/2014	7.64	Call	1,940.1000	1.9401	2,070.0700	2.0701	6.699	0	0	0
2013/07/31	R213	07/08/2014	8.86	Call	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/07/31	R213	07/08/2014			Bond Future	9.1012	85.3361	9.0922	85.4025	(0.099)	0.0000	0.0000	0
2013/07/31	R213	07/08/2014	8.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R213	07/08/2014	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R213	07/08/2014	8.84	Put	Bond Future	1,953.3600	1.9534	1,886.9300	1.8869	(3.401)	0	0	0
2013/07/31	R213	07/08/2014	8.86	Put	Bond Future	1,801.4300	1.8014	1,735.0000	1.7350	(3.688)	0	0	0
2013/07/31	R213	07/08/2014	8.85	Put	Bond Future	1,877.3500	1.8774	1,810.9200	1.8109	(3.538)	0	0	0
2013/07/31	R214	01/08/2013			Bond Future	9.0939	76.7336	9.0910	76.7565	(0.032)	0.0000	0.0000	92
2013/07/31	R214	01/08/2013	84.31	Call	Bond Future	66,285.6800	66.2857	66,308.6300	66.3086	0.035	0	0	0
2013/07/31	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R214	07/11/2013	7.80	Call	Bond Future	471.9300	0.4719	472.7100	0.4727	0.165	0	0	0
2013/07/31	R214	07/11/2013			Bond Future	9.1912	74.5316	9.1882	74.5548	(0.033)	0.0000	0.0000	577
2013/07/31	R214	07/11/2013	7.81	Call	Bond Future	481.2000	0.4812	481.9900	0.4820	0.164	0	0	0
2013/07/31	R214	07/11/2013	7.79	Call	Bond Future	462.8100	0.4628	463.5600	0.4636	0.162	0	0	0
2013/07/31	R214	07/11/2013	7.81	Put	Bond Future	12,543.7300	12.5437	12,521.2800	12.5213	(0.179)	0	0	0
2013/07/31	R214	07/11/2013	7.80	Put	Bond Future	12,633.4100	12.6334	12,610.9500	12.6110	(0.178)	0	0	0
2013/07/31	R214	07/11/2013	7.79	Put	Bond Future	12,723.4400	12.7234	12,700.9500	12.7010	(0.177)	0	0	0
2013/07/31	R214	06/02/2014			Bond Future	9.2835	75.5314	9.2804	75.5549	(0.033)	0.0000	0.0000	0
2013/07/31	R214	06/02/2014	8.99	Put	Bond Future	6,279.7300	6.2797	6,249.7600	6.2498	(0.477)	0	0	0
2013/07/31	R214	06/02/2014	9.01	Put	Bond Future	6,186.5800	6.1866	6,156.0500	6.1561	(0.493)	0	0	0
2013/07/31	R214	06/02/2014	8.99	Call	Bond Future	4,002.6000	4.0026	3,996.0800	3.9961	(0.163)	0	0	0
2013/07/31	R214	06/02/2014	9.00	Put	Bond Future	6,232.6900	6.2327	6,202.7600	6.2028	(0.480)	0	0	0
2013/07/31	R214	06/02/2014	9.00	Call	Bond Future	4,035.1200	4.0351	4,028.6400	4.0286	(0.161)	0	0	0
2013/07/31	R214	06/02/2014	9.01	Call	Bond Future	4,068.4200	4.0684	4,061.3400	4.0613	(0.174)	0	0	0
2013/07/31	R248	01/08/2013	7.86	Put	Bond Future	14,900.8900	14.9009	14,920.5000	14.9205	0.132	0	0	0
2013/07/31	R248	01/08/2013			Bond Future	9.1690	99.4048	9.1710	99.3852	0.021	0.0000	0.0000	0
2013/07/31	R248	01/08/2013	7.85	Put	Bond Future	15,030.1900	15.0302	15,049.8000	15.0498	0.130	0	0	0
2013/07/31	R248	01/08/2013	7.84	Put	Bond Future	15,159.7400	15.1597	15,179.3500	15.1793	0.129	0	0	0
2013/07/31	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R248	07/11/2013			Bond Future	9.2696	96.3858	9.2716	96.3658	0.022	0.0000	0.0000	780
2013/07/31	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R248	07/11/2013	7.86	Put	Bond Future	15,876.9400	15.8769	15,896.9600	15.8970	0.126	0	0	0
2013/07/31	R248	07/11/2013	7.85	Put	Bond Future	16,006.0100	16.0060	16,026.0300	16.0260	0.125	0	0	0
2013/07/31	R248	07/11/2013	7.84	Put	Bond Future	16,135.3400	16.1353	16,155.3600	16.1554	0.124	0	0	0
2013/07/31	R248	06/02/2014	9.11	Put	Bond Future	2,515.5200	2.5155	2,536.0300	2.5360	0.815	0	0	0
2013/07/31	R248	06/02/2014			Bond Future	9.3651	97.6789	9.3672	97.6583	0.023	0.0000	0.0000	0
2013/07/31	R248	06/02/2014	9.10	Put	Bond Future	2,616.6000	2.6166	2,637.1100	2.6371	0.784	0	0	0
2013/07/31	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/31	R248	06/02/2014	9.09	Put	Bond Future	2,717.8700	2.7179	2,738.3800	2.7384	0.755	0	0	0

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Total											414947	