



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 13/08/2013 to 13/08/2013

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
2013/08/13	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/13	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	2025	07/11/2013			Bond Future	110.1529	110.1529	109.5715	109.5715	(0.528)	0.0000	0.0000	0
2013/08/13	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	2025	07/11/2013	110.99	Put	Bond Future	837.0900	0.8371	1,418.4700	1.4185	69.453	0	0	0
2013/08/13	2025	07/11/2013	111.01	Put	Bond Future	857.0900	0.8571	1,438.4700	1.4385	67.832	0	0	0
2013/08/13	2025	07/11/2013	111.00	Put	Bond Future	847.0900	0.8471	1,428.4700	1.4285	68.633	0	0	0
2013/08/13	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	2038	07/11/2013			Bond Future	104.8336	104.8336	104.8157	104.8157	(0.017)	0.0000	0.0000	0
2013/08/13	2038	07/11/2013	109.99	Put	Bond Future	5,156.3500	5.1563	5,174.2600	5.1743	0.347	0	0	0
2013/08/13	2038	07/11/2013	110.00	Put	Bond Future	5,166.3500	5.1663	5,184.2600	5.1843	0.347	0	0	0
2013/08/13	2038	07/11/2013	110.01	Put	Bond Future	5,176.3500	5.1763	5,194.2600	5.1943	0.346	0	0	0
2013/08/13	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	2050	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	2050	07/11/2013	110.00	Put	Bond Future	3,029.6400	3.0296	3,047.4800	3.0475	0.589	0	0	0
2013/08/13	2050	07/11/2013			Bond Future	106.9704	106.9704	106.9525	106.9525	(0.017)	0.0000	0.0000	122
2013/08/13	2050	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	2050	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	2050	07/11/2013	109.99	Put	Bond Future	3,019.6400	3.0196	3,037.4800	3.0375	0.591	0	0	0
2013/08/13	2050	07/11/2013	110.01	Put	Bond Future	3,039.6400	3.0396	3,057.4800	3.0575	0.587	0	0	0
2013/08/13	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	AL37	07/11/2013			Index Future	408.0870	408.0870	406.8150	406.8150	(0.312)	0.0000	0.0000	0
2013/08/13	AL37	06/02/2014			Index Future	413.4430	413.4430	412.1540	412.1540	(0.312)	0.0000	0.0000	0
2013/08/13	AL7T	07/11/2013			Index Future	480.5270	480.5270	477.9110	477.9110	(0.544)	0.0000	0.0000	1
2013/08/13	AL7T	06/02/2014			Index Future	486.8340	486.8340	484.1830	484.1830	(0.545)	0.0000	0.0000	0
2013/08/13	ALBI	07/11/2013			Index Future	430.9750	430.9750	427.5810	427.5810	(0.788)	0.0000	0.0000	770
2013/08/13	ALBI	06/02/2014			Index Future	436.6310	436.6310	433.1930	433.1930	(0.787)	0.0000	0.0000	73
2013/08/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/08/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/08/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	CS26	02/04/2026			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
2013/08/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/13	EL28	07/11/2013			Bond Future	108.9916	108.9916	108.9732	108.9732	(0.017)	0.0000	0.0000	0
2013/08/13	EL28	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	EL28	07/11/2013	109.99	Put	Bond Future	998.4500	0.9984	1,016.8100	1.0168	1.839	0	0	0
2013/08/13	EL28	07/11/2013	110.01	Put	Bond Future	1,018.4500	1.0184	1,036.8100	1.0368	1.803	0	0	0
2013/08/13	EL28	07/11/2013	110.00	Put	Bond Future	1,008.4500	1.0084	1,026.8100	1.0268	1.821	0	0	0
2013/08/13	EL28	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	EL28	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	ES33	07/11/2013			Bond Future	9.7216	81.8055	9.9319	80.2745	2.164	0.0000	0.0000	6,292
2013/08/13	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	ES33	07/11/2013	8.51	Put	Bond Future	9,782.3400	9.7823	11,313.2600	11.3133	15.650	0	0	0
2013/08/13	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	ES33	07/11/2013	8.49	Put	Bond Future	9,958.7700	9.9588	11,489.6900	11.4897	15.373	0	0	0
2013/08/13	ES33	07/11/2013	8.50	Put	Bond Future	9,870.4900	9.8705	11,401.4100	11.4014	15.510	0	0	0
2013/08/13	ES33	06/02/2014	9.54	Put	Bond Future	2,257.0300	2.2570	3,808.0200	3.8080	68.718	0	0	0
2013/08/13	ES33	06/02/2014			Bond Future	9.8451	82.8791	10.0627	81.3281	2.210	0.0000	0.0000	0
2013/08/13	ES33	06/02/2014	9.56	Put	Bond Future	2,106.0800	2.1061	3,657.0700	3.6571	73.643	0	0	0
2013/08/13	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	ES33	06/02/2014	9.55	Put	Bond Future	2,181.5000	2.1815	3,732.4900	3.7325	71.097	0	0	0
2013/08/13	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	GOVI	07/11/2013			GOVI	430.6320	430.6320	427.4080	427.4080	(0.749)	0.0000	0.0000	104
2013/08/13	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	GOVI	07/11/2013	445.99	Put	GOVI	153,580.0000	15.3580	185,820.0000	18.5820	20.992	0	0	0
2013/08/13	GOVI	07/11/2013	446.01	Put	GOVI	153,780.0000	15.3780	186,020.0000	18.6020	20.965	0	0	0
2013/08/13	GOVI	07/11/2013	446.00	Put	GOVI	153,680.0000	15.3680	185,920.0000	18.5920	20.979	0	0	0
2013/08/13	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	GOVI	06/02/2014			GOVI	436.2830	436.2830	433.0170	433.0170	(0.749)	0.0000	0.0000	268
2013/08/13	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	GOVI	06/02/2014	439.99	Put	GOVI	37,070.0000	3.7070	69,730.0000	6.9730	88.104	0	0	0
2013/08/13	GOVI	06/02/2014	440.01	Put	GOVI	37,270.0000	3.7270	69,930.0000	6.9930	87.631	0	0	0
2013/08/13	GOVI	06/02/2014	440.00	Put	GOVI	37,170.0000	3.7170	69,830.0000	6.9830	87.867	0	0	0
2013/08/13	GOVI	08/05/2014	442.00	Call	GOVI	1,590.0000	0.1590	0.0000	0.0000	(100.000)	0	0	0
2013/08/13	GOVI	08/05/2014			GOVI	442.1590	442.1590	438.8490	438.8490	(0.749)	0.0000	0.0000	0
2013/08/13	GOVI	08/05/2014	442.01	Call	GOVI	1,490.0000	0.1490	0.0000	0.0000	(100.000)	0	0	0
2013/08/13	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	31,410.0000	3.1410	100.000	0	0	0
2013/08/13	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	31,610.0000	3.1610	100.000	0	0	0
2013/08/13	GOVI	08/05/2014	441.99	Call	GOVI	1,690.0000	0.1690	0.0000	0.0000	(100.000)	0	0	0
2013/08/13	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	31,510.0000	3.1510	100.000	0	0	0
2013/08/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0

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2013/08/13	IGOV	07/11/2013			Index Future	195.5370	195.5370	195.2620	195.2620	(0.141)	0.0000	0.0000	1,078
2013/08/13	IGOV	06/02/2014			Index Future	198.1270	198.1270	197.8480	197.8480	(0.141)	0.0000	0.0000	166
2013/08/13	ILBI	07/11/2013			Index Future	529.2740	529.2740	529.0840	529.0840	(0.036)	0.0000	0.0000	0
2013/08/13	ILBI	06/02/2014			Index Future	536.4360	536.4360	536.2430	536.2430	(0.036)	0.0000	0.0000	186
2013/08/13	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/08/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/08/13	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/08/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/08/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/08/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/08/13	JBAF	21/08/2013			Jibar Tradeable Future	5.1400	94.8600	5.1400	94.8600	0.000	0.0000	0.0000	0
2013/08/13	JBAF	18/09/2013			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	700
2013/08/13	JBAF	16/10/2013			Jibar Tradeable Future	5.1800	94.8200	5.1900	94.8100	0.193	0.0000	0.0000	0
2013/08/13	JBAF	20/11/2013			Jibar Tradeable Future	5.2400	94.7600	5.2500	94.7500	0.191	0.0000	0.0000	0
2013/08/13	JBAF	18/12/2013			Jibar Tradeable Future	5.3300	94.6700	5.3500	94.6500	0.375	0.0000	0.0000	1,500
2013/08/13	JBAF	15/01/2014			Jibar Tradeable Future	5.3800	94.6200	5.4100	94.5900	0.558	0.0000	0.0000	1,000
2013/08/13	JBAF	19/02/2014			Jibar Tradeable Future	5.5500	94.4500	5.5500	94.4500	0.000	0.0000	0.0000	0
2013/08/13	JBAF	19/03/2014			Jibar Tradeable Future	5.6600	94.3400	5.7000	94.3000	0.707	0.0000	0.0000	400
2013/08/13	JBAF	18/06/2014			Jibar Tradeable Future	5.9700	94.0300	6.0100	93.9900	0.670	0.0000	0.0000	1,000
2013/08/13	JBAF	17/09/2014			Jibar Tradeable Future	6.2500	93.7500	6.3000	93.7000	0.800	0.0000	0.0000	0
2013/08/13	JBAF	17/12/2014			Jibar Tradeable Future	6.5300	93.4700	6.5800	93.4200	0.766	0.0000	0.0000	0
2013/08/13	JBAF	18/03/2015			Jibar Tradeable Future	6.8200	93.1800	6.8700	93.1300	0.733	0.0000	0.0000	250
2013/08/13	JBAF	17/06/2015			Jibar Tradeable Future	7.0700	92.9300	7.1200	92.8800	0.707	0.0000	0.0000	0
2013/08/13	R023	07/11/2013	6.50	Put	Bond Future	9,784.0800	9.7841	10,443.5100	10.4435	6.740	0	0	0
2013/08/13	R023	07/11/2013			Bond Future	7.9286	100.3853	8.0313	99.7259	1.296	0.0000	0.0000	11,644
2013/08/13	R023	07/11/2013	6.49	Put	Bond Future	9,856.8100	9.8568	10,516.2400	10.5162	6.690	0	0	0
2013/08/13	R023	07/11/2013	6.51	Put	Bond Future	9,711.4000	9.7114	10,370.8300	10.3708	6.790	0	0	0
2013/08/13	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	R023	06/02/2014			Bond Future	8.0340	101.7028	8.1410	101.0348	1.332	0.0000	0.0000	0
2013/08/13	R023	06/02/2014	7.84	Put	Bond Future	1,226.3800	1.2264	1,894.4300	1.8944	54.473	0	0	0
2013/08/13	R023	06/02/2014	7.86	Put	Bond Future	1,099.0600	1.0991	1,767.1100	1.7671	60.784	0	0	0
2013/08/13	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	R023	06/02/2014	7.85	Put	Bond Future	1,162.7000	1.1627	1,830.7500	1.8307	57.457	0	0	0
2013/08/13	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	R023	06/02/2014	7.86	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
2013/08/13	R157	07/11/2013			Bond Future	6.1839	114.6811	6.2341	114.5878	0.812	0.0000	0.0000	31,040
2013/08/13	R157	07/11/2013	5.60	Call	Bond Future	259.5300	0.2595	233.1500	0.2332	(10.165)	0	0	0
2013/08/13	R157	07/11/2013	5.59	Put	Bond Future	1,365.2900	1.3653	1,432.5600	1.4326	4.927	0	0	0
2013/08/13	R157	07/11/2013	5.61	Put	Bond Future	1,337.6100	1.3376	1,404.1500	1.4041	4.975	0	0	0
2013/08/13	R157	07/11/2013	5.60	Put	Bond Future	1,351.4100	1.3514	1,418.3200	1.4183	4.951	0	0	0
2013/08/13	R157	07/11/2013	5.61	Call	Bond Future	264.5500	0.2645	237.8000	0.2378	(10.112)	0	0	0
2013/08/13	R157	07/11/2013	5.59	Call	Bond Future	254.5900	0.2546	228.5700	0.2286	(10.220)	0	0	0
2013/08/13	R157	06/02/2014	5.64	Call	Bond Future	430.7000	0.4307	400.2200	0.4002	(7.077)	0	0	0
2013/08/13	R157	06/02/2014	5.65	Put	Bond Future	1,559.8200	1.5598	1,623.6400	1.6236	4.091	0	0	0
2013/08/13	R157	06/02/2014			Bond Future	6.3489	116.1863	6.4081	116.0918	0.933	0.0000	0.0000	100
2013/08/13	R157	06/02/2014	5.65	Call	Bond Future	435.5900	0.4356	404.8600	0.4049	(7.055)	0	0	0
2013/08/13	R157	06/02/2014	5.66	Call	Bond Future	440.5200	0.4405	409.5400	0.4095	(7.033)	0	0	0
2013/08/13	R157	06/02/2014	5.64	Put	Bond Future	1,571.1300	1.5711	1,635.2000	1.6352	4.078	0	0	0
2013/08/13	R157	06/02/2014	5.66	Put	Bond Future	1,548.5600	1.5486	1,612.1300	1.6121	4.105	0	0	0
2013/08/13	R157	08/05/2014	5.20	Call	Bond Future	289.6700	0.2897	267.8300	0.2678	(7.540)	0	0	0
2013/08/13	R157	08/05/2014			Bond Future	6.5312	110.9432	6.6026	110.8472	1.093	0.0000	0.0000	0
2013/08/13	R157	08/05/2014	5.21	Call	Bond Future	292.6400	0.2926	270.6300	0.2706	(7.521)	0	0	0
2013/08/13	R157	08/05/2014	5.19	Call	Bond Future	286.7300	0.2867	265.0600	0.2651	(7.558)	0	0	0
2013/08/13	R157	08/05/2014	5.20	Put	Bond Future	2,100.3100	2.1003	2,174.3900	2.1744	3.527	0	0	0
2013/08/13	R157	08/05/2014	5.19	Put	Bond Future	2,111.1300	2.1111	2,185.3800	2.1854	3.517	0	0	0
2013/08/13	R157	08/05/2014	5.21	Put	Bond Future	2,089.5200	2.0895	2,163.4300	2.1634	3.537	0	0	0
2013/08/13	R157	07/08/2014	6.76	Put	Bond Future	952.2600	0.9523	1,000.3500	1.0003	5.050	0	0	0
2013/08/13	R157	07/08/2014			Bond Future	6.7821	112.4459	6.8712	112.3487	1.314	0.0000	0.0000	0
2013/08/13	R157	07/08/2014	6.75	Put	Bond Future	957.8200	0.9578	1,006.0900	1.0061	5.040	0	0	0
2013/08/13	R157	07/08/2014	6.74	Call	Bond Future	917.3800	0.9174	868.6200	0.8686	(5.315)	0	0	0
2013/08/13	R157	07/08/2014	6.75	Call	Bond Future	922.7200	0.9227	873.7800	0.8738	(5.304)	0	0	0
2013/08/13	R157	07/08/2014	6.76	Call	Bond Future	928.0800	0.9281	878.9600	0.8790	(5.293)	0	0	0
2013/08/13	R157	07/08/2014	6.74	Put	Bond Future	963.4000	0.9634	1,011.8500	1.0119	5.029	0	0	0
2013/08/13	R186	07/11/2013	8.16	Put	Bond Future	3,993.6900	3.9937	4,595.2000	4.5952	15.062	0	0	0
2013/08/13	R186	07/11/2013	9.00	Put	Bond Future	1,230.0900	1.2301	1,489.8300	1.4898	21.116	0	0	1,200
2013/08/13	R186	07/11/2013			Bond Future	8.2547	121.8917	8.3830	120.7592	1.554	0.0000	0.0000	56,778
2013/08/13	R186	07/11/2013	6.50	Put	Bond Future	17,273.1200	17.2731	18,367.8400	18.3678	6.338	0	0	0
2013/08/13	R186	07/11/2013	8.15	Put	Bond Future	4,042.7600	4.0428	4,648.8300	4.6488	14.991	0	0	0
2013/08/13	R186	07/11/2013	6.75	Put	Bond Future	14,735.3400	14.7353	15,801.1000	15.8011	7.233	0	0	0
2013/08/13	R186	07/11/2013	8.14	Call	Bond Future	3,066.7600	3.0668	2,544.8700	2.5449	(17.018)	0	0	0
2013/08/13	R186	07/11/2013	8.50	Call	Bond Future	4,727.1900	4.7272	4,044.1700	4.0442	(14.449)	0	0	0
2013/08/13	R186	07/11/2013	8.75	Call	Bond Future	6,093.7500	6.0938	5,309.0300	5.3090	(12.877)	0	0	0
2013/08/13	R186	07/11/2013	8.25	Put	Bond Future	3,569.9400	3.5699	4,130.4600	4.1305	15.701	0	0	250
2013/08/13	R186	07/11/2013	8.00	Call	Bond Future	2,534.6700	2.5347	2,076.1900	2.0762	(18.088)	0	0	1,000
2013/08/13	R186	07/11/2013	8.15	Call	Bond Future	3,107.2000	3.1072	2,580.7500	2.5807	(16.943)	0	0	0
2013/08/13	R186	07/11/2013	6.50	Call	Bond Future	119.3200	0.1193	81.5200	0.0815	(31.680)	0	0	5,290
2013/08/13	R186	07/11/2013	8.16	Call	Bond Future	3,147.9500	3.1480	2,616.9400	2.6169	(16.868)	0	0	0
2013/08/13	R186	07/11/2013	8.00	Put	Bond Future	4,829.0800	4.8291	5,503.1200	5.5031	13.958	0	0	0
2013/08/13	R186	07/11/2013	8.75	Put	Bond Future	1,804.6300	1.8046	2,152.4300	2.1524	19.273	0	0	1,030
2013/08/13	R186	07/11/2013	9.00	Call	Bond Future	7,600.5800	7.6006	6,727.8000	6.7278	(11.483)	0	0	0
2013/08/13	R186	07/11/2013	8.25	Call	Bond Future	3,528.3400	3.5283	2,956.3400	2.9563	(16.212)	0	0	0

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2013/08/13	R186	07/11/2013	6.75	Call	Bond Future	227.9500		0.2280	161.1900	0.1612	(29.287)	0	0	1,000
2013/08/13	R186	07/11/2013	8.14	Put	Bond Future	4,092.2400		4.0922	4,702.8700	4.7029	14.922	0	0	0
2013/08/13	R186	07/11/2013	8.50	Put	Bond Future	2,574.8700		2.5749	3,024.3700	3.0244	17.457	0	0	4,000
2013/08/13	R186	06/02/2014			Bond Future	8.3535		118.2021	8.4864	117.0548	1.592	0.0000	0.0000	100
2013/08/13	R186	06/02/2014	7.75	Call	Bond Future	2,875.0300		2.8750	2,472.4600	2.4725	(14.002)	0	0	0
2013/08/13	R186	06/02/2014	7.74	Put	Bond Future	8,349.4500		8.3495	9,097.2400	9.0972	8.956	0	0	0
2013/08/13	R186	06/02/2014	7.76	Put	Bond Future	8,225.0300		8.2250	8,966.7400	8.9667	9.018	0	0	0
2013/08/13	R186	06/02/2014	7.75	Put	Bond Future	8,287.0900		8.2871	9,031.8500	9.0318	8.987	0	0	0
2013/08/13	R186	06/02/2014	7.76	Call	Bond Future	2,905.4800		2.9055	2,499.8600	2.4999	(13.961)	0	0	0
2013/08/13	R186	06/02/2014	7.74	Call	Bond Future	2,844.7900		2.8448	2,445.2500	2.4453	(14.045)	0	0	0
2013/08/13	R186	08/05/2014			Bond Future	8.4531		119.7949	8.5910	118.6319	1.632	0.0000	0.0000	0
2013/08/13	R186	08/05/2014	7.09	Put	Bond Future	14,405.6200		14.4056	15,298.8900	15.2989	6.201	0	0	0
2013/08/13	R186	08/05/2014	7.10	Call	Bond Future	1,996.5500		1.9966	1,724.7900	1.7248	(13.611)	0	0	0
2013/08/13	R186	08/05/2014	7.11	Call	Bond Future	2,016.2500		2.0163	1,742.4100	1.7424	(13.582)	0	0	0
2013/08/13	R186	08/05/2014	7.09	Call	Bond Future	1,976.9800		1.9770	1,707.3100	1.7073	(13.641)	0	0	0
2013/08/13	R186	08/05/2014	7.11	Put	Bond Future	14,249.5200		14.2495	15,138.6200	15.1386	6.240	0	0	0
2013/08/13	R186	08/05/2014	7.10	Put	Bond Future	14,327.4500		14.3274	15,218.6300	15.2186	6.220	0	0	0
2013/08/13	R186	07/08/2014	8.31	Call	Bond Future	5,857.4500		5.8575	5,297.2100	5.2972	(9.565)	0	0	0
2013/08/13	R186	07/08/2014			Bond Future	8.5554		116.1268	8.6985	114.9482	1.673	0.0000	0.0000	0
2013/08/13	R186	07/08/2014	8.29	Call	Bond Future	5,782.9400		5.7829	5,227.3600	5.2274	(9.607)	0	0	0
2013/08/13	R186	07/08/2014	8.30	Call	Bond Future	5,820.1300		5.8201	5,262.2200	5.2622	(9.586)	0	0	0
2013/08/13	R186	07/08/2014	8.29	Put	Bond Future	8,015.0400		8.0150	8,638.1300	8.6381	7.774	0	0	0
2013/08/13	R186	07/08/2014	8.31	Put	Bond Future	7,919.2700		7.9193	8,537.7000	8.5377	7.809	0	0	0
2013/08/13	R186	07/08/2014	8.30	Put	Bond Future	7,967.0500		7.9671	8,587.8100	8.5878	7.792	0	0	0
2013/08/13	R197	07/11/2013			Bond Future	276.9179		276.9179	276.8658	276.8658	(0.019)	0.0000	0.0000	2,097
2013/08/13	R197	07/11/2013	279.99	Put	Bond Future	3,072.0800		3.0721	3,124.2000	3.1242	1.697	0	0	0
2013/08/13	R197	07/11/2013	280.00	Put	Bond Future	3,082.0800		3.0821	3,134.2000	3.1342	1.691	0	0	0
2013/08/13	R197	07/11/2013	280.01	Put	Bond Future	3,092.0800		3.0921	3,144.2000	3.1442	1.686	0	0	0
2013/08/13	R197	07/11/2013	279.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	R197	07/11/2013	280.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	R197	07/11/2013	280.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	R201	07/11/2013	4.79	Put	Bond Future	779.6500		0.7797	818.6600	0.8187	5.004	0	0	0
2013/08/13	R201	07/11/2013			Bond Future	5.3799		107.0067	5.4287	106.9536	0.907	0.0000	0.0000	0
2013/08/13	R201	07/11/2013	4.80	Put	Bond Future	771.3300		0.7713	810.1300	0.8101	5.030	0	0	0
2013/08/13	R201	07/11/2013	4.81	Put	Bond Future	763.0600		0.7631	801.6500	0.8017	5.057	0	0	0
2013/08/13	R201	07/11/2013	4.79	Call	Bond Future	133.6200		0.1336	119.4900	0.1195	(10.575)	0	0	0
2013/08/13	R201	07/11/2013	4.80	Call	Bond Future	136.3000		0.1363	121.9600	0.1220	(10.521)	0	0	0
2013/08/13	R201	07/11/2013	4.81	Call	Bond Future	139.0300		0.1390	124.4800	0.1245	(10.465)	0	0	0
2013/08/13	R201	06/02/2014	5.24	Put	Bond Future	505.6100		0.5056	534.5500	0.5345	5.724	0	0	0
2013/08/13	R201	06/02/2014			Bond Future	5.4051		104.0034	5.4687	103.9496	1.177	0.0000	0.0000	0
2013/08/13	R201	06/02/2014	5.26	Put	Bond Future	496.2700		0.4963	524.8700	0.5249	5.763	0	0	0
2013/08/13	R201	06/02/2014	5.24	Call	Bond Future	365.6200		0.3656	340.6700	0.3407	(6.824)	0	0	0
2013/08/13	R201	06/02/2014	5.25	Put	Bond Future	500.9300		0.5009	529.7000	0.5297	5.743	0	0	0
2013/08/13	R201	06/02/2014	5.25	Call	Bond Future	369.4300		0.3694	344.3100	0.3443	(6.800)	0	0	0
2013/08/13	R201	06/02/2014	5.26	Call	Bond Future	373.2600		0.3733	347.9700	0.3480	(6.775)	0	0	0
2013/08/13	R201	08/05/2014			Bond Future	5.3962		105.4048	5.4871	105.3501	1.685	0.0000	0.0000	0

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2013/08/13	R201	08/05/2014	4.75	Call	Bond Future	242.8300	0.2428	223.3500	0.2234	(8.022)	0	0	0
2013/08/13	R201	08/05/2014	4.76	Call	Bond Future	244.9600	0.2450	225.3600	0.2254	(8.001)	0	0	0
2013/08/13	R201	08/05/2014	4.74	Call	Bond Future	240.7200	0.2407	221.3600	0.2214	(8.043)	0	0	0
2013/08/13	R201	08/05/2014	4.76	Put	Bond Future	629.2100	0.6292	664.3000	0.6643	5.577	0	0	0
2013/08/13	R201	08/05/2014	4.75	Put	Bond Future	633.1400	0.6331	668.3500	0.6683	5.561	0	0	0
2013/08/13	R201	08/05/2014	4.74	Put	Bond Future	637.0900	0.6371	672.4200	0.6724	5.546	0	0	0
2013/08/13	R201	07/08/2014	5.31	Put	Bond Future	312.1600	0.3122	340.1300	0.3401	8.960	0	0	0
2013/08/13	R201	07/08/2014			Bond Future	5.3083	102.4237	5.4621	102.3682	2.896	0.0000	0.0000	0
2013/08/13	R201	07/08/2014	5.30	Put	Bond Future	313.9700	0.3140	342.0400	0.3420	8.940	0	0	0
2013/08/13	R201	07/08/2014	5.31	Call	Bond Future	312.7700	0.3128	285.3000	0.2853	(8.783)	0	0	0
2013/08/13	R201	07/08/2014	5.29	Call	Bond Future	309.1900	0.3092	281.9200	0.2819	(8.820)	0	0	0
2013/08/13	R201	07/08/2014	5.30	Call	Bond Future	310.9800	0.3110	283.6100	0.2836	(8.801)	0	0	0
2013/08/13	R201	07/08/2014	5.29	Put	Bond Future	315.7900	0.3158	343.9600	0.3440	8.920	0	0	0
2013/08/13	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	R202	07/11/2013			Bond Future	206.1877	206.1877	205.5323	205.5323	(0.318)	0.0000	0.0000	43,251
2013/08/13	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	R202	07/11/2013	208.99	Put	Bond Future	2,802.2900	2.8023	3,457.6700	3.4577	23.387	0	0	0
2013/08/13	R202	07/11/2013	209.01	Put	Bond Future	2,822.2900	2.8223	3,477.6700	3.4777	23.222	0	0	0
2013/08/13	R202	07/11/2013	209.00	Put	Bond Future	2,812.2900	2.8123	3,467.6700	3.4677	23.304	0	0	0
2013/08/13	R203	07/11/2013	6.01	Call	Bond Future	208.6900	0.2087	169.2600	0.1693	(18.894)	0	0	0
2013/08/13	R203	07/11/2013			Bond Future	6.9089	105.7629	6.9881	105.4928	1.147	0.0000	0.0000	19,620
2013/08/13	R203	07/11/2013	5.99	Call	Bond Future	198.8800	0.1989	160.9600	0.1610	(19.067)	0	0	0
2013/08/13	R203	07/11/2013	5.71	Put	Bond Future	4,292.5900	4.2926	4,541.6100	4.5416	5.801	0	0	0
2013/08/13	R203	07/11/2013	6.00	Call	Bond Future	203.6200	0.2036	164.9700	0.1650	(18.981)	0	0	0
2013/08/13	R203	07/11/2013	571.00	Call	Bond Future	103,533.4200	103.5334	103,263.2600	103.2633	(0.261)	0	0	0
2013/08/13	R203	07/11/2013	5.99	Put	Bond Future	3,395.3700	3.3954	3,627.6100	3.6276	6.840	0	0	0
2013/08/13	R203	07/11/2013	6.01	Put	Bond Future	3,334.3400	3.3343	3,565.0700	3.5651	6.920	0	0	0
2013/08/13	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	R203	07/11/2013	5.71	Call	Bond Future	98.3300	0.0983	77.1900	0.0772	(21.499)	0	0	15
2013/08/13	R203	07/11/2013	6.00	Put	Bond Future	3,364.6800	3.3647	3,596.1900	3.5962	6.881	0	0	0
2013/08/13	R203	06/02/2014			Bond Future	7.0441	107.1511	7.1299	106.8774	1.218	0.0000	0.0000	0
2013/08/13	R203	06/02/2014	6.14	Put	Bond Future	3,451.1300	3.4511	3,661.2400	3.6612	6.088	0	0	0
2013/08/13	R203	06/02/2014	5.95	Put	Bond Future	3,953.4000	3.9534	4,176.2500	4.1763	5.637	0	0	0
2013/08/13	R203	06/02/2014	6.16	Put	Bond Future	3,400.2300	3.4002	3,608.9100	3.6089	6.137	0	0	0
2013/08/13	R203	06/02/2014	6.15	Put	Bond Future	3,425.6300	3.4256	3,635.0300	3.6350	6.113	0	0	0
2013/08/13	R203	06/02/2014	6.16	Call	Bond Future	526.9200	0.5269	461.8700	0.4619	(12.345)	0	0	0
2013/08/13	R203	06/02/2014	5.95	Call	Bond Future	383.2600	0.3833	332.3800	0.3324	(13.276)	0	0	16
2013/08/13	R203	06/02/2014	6.14	Call	Bond Future	511.6900	0.5117	448.0700	0.4481	(12.433)	0	0	0
2013/08/13	R203	06/02/2014	6.15	Call	Bond Future	519.2600	0.5193	454.9300	0.4549	(12.389)	0	0	0
2013/08/13	R203	08/05/2014	7.40	Put	Bond Future	1,531.8000	1.5318	1,652.4200	1.6524	7.874	0	0	0
2013/08/13	R203	08/05/2014	5.74	Call	Bond Future	413.5600	0.4136	365.3400	0.3653	(11.660)	0	0	0
2013/08/13	R203	08/05/2014	5.76	Call	Bond Future	423.9200	0.4239	374.7300	0.3747	(11.604)	0	0	0
2013/08/13	R203	08/05/2014			Bond Future	7.1803	104.4339	7.2736	104.1563	1.299	0.0000	0.0000	0
2013/08/13	R203	08/05/2014	5.76	Put	Bond Future	4,767.7800	4.7678	4,996.1500	4.9962	4.790	0	0	0
2013/08/13	R203	08/05/2014	5.75	Put	Bond Future	4,793.9600	4.7940	5,022.8100	5.0228	4.774	0	0	0

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2013/08/13	R203	08/05/2014	5.74	Put	Bond Future	4,820.1800	4.8202	5,049.5200	5.0495	4.758	0	0	0
2013/08/13	R203	08/05/2014	7.40	Call	Bond Future	2,184.2700	2.1843	2,027.3300	2.0273	(7.185)	0	0	16
2013/08/13	R203	08/05/2014	5.75	Call	Bond Future	418.7200	0.4187	370.0100	0.3700	(11.633)	0	0	0
2013/08/13	R203	07/08/2014	7.30	Call	Bond Future	1,958.3800	1.9584	1,817.4700	1.8175	(7.195)	0	0	0
2013/08/13	R203	07/08/2014			Bond Future	7.3329	105.8484	7.4348	105.5671	1.389	0.0000	0.0000	0
2013/08/13	R203	07/08/2014	7.31	Call	Bond Future	1,972.2100	1.9722	1,830.6800	1.8307	(7.176)	0	0	0
2013/08/13	R203	07/08/2014	7.29	Put	Bond Future	2,063.4100	2.0634	2,204.4100	2.2044	6.833	0	0	0
2013/08/13	R203	07/08/2014	7.31	Put	Bond Future	2,035.6400	2.0356	2,175.4000	2.1754	6.866	0	0	0
2013/08/13	R203	07/08/2014	7.29	Call	Bond Future	1,944.6000	1.9446	1,804.3100	1.8043	(7.214)	0	0	0
2013/08/13	R203	07/08/2014	7.30	Put	Bond Future	2,049.4900	2.0495	2,189.8700	2.1899	6.850	0	0	0
2013/08/13	R204	07/11/2013			Bond Future	7.1356	106.7814	7.2085	106.4676	1.021	0.0000	0.0000	27,707
2013/08/13	R204	07/11/2013	7.00	Put	Bond Future	1,874.9500	1.8750	2,044.4300	2.0444	9.039	0	0	1,270
2013/08/13	R204	07/11/2013	6.29	Put	Bond Future	4,084.3100	4.0843	4,341.0100	4.3410	6.285	0	0	0
2013/08/13	R204	07/11/2013	6.31	Put	Bond Future	4,010.0500	4.0100	4,264.8100	4.2648	6.353	0	0	0
2013/08/13	R204	07/11/2013	6.29	Call	Bond Future	357.7200	0.3577	300.6600	0.3007	(15.951)	0	0	0
2013/08/13	R204	07/11/2013	6.30	Put	Bond Future	4,047.1100	4.0471	4,302.8400	4.3028	6.319	0	0	0
2013/08/13	R204	07/11/2013	7.00	Call	Bond Future	1,288.0900	1.2881	1,143.8100	1.1438	(11.201)	0	0	0
2013/08/13	R204	07/11/2013	6.30	Call	Bond Future	365.5400	0.3655	307.5100	0.3075	(15.875)	0	0	0
2013/08/13	R204	07/11/2013	6.31	Call	Bond Future	373.4800	0.3735	314.4800	0.3145	(15.797)	0	0	0
2013/08/13	R204	06/02/2014	6.39	Call	Bond Future	833.0600	0.8331	747.8800	0.7479	(10.225)	0	0	0
2013/08/13	R204	06/02/2014			Bond Future	7.2501	104.1530	7.3276	103.8350	1.069	0.0000	0.0000	0
2013/08/13	R204	06/02/2014	6.41	Call	Bond Future	855.3200	0.8553	768.4600	0.7685	(10.155)	0	0	0
2013/08/13	R204	06/02/2014	6.40	Call	Bond Future	844.1400	0.8441	758.1200	0.7581	(10.190)	0	0	0
2013/08/13	R204	06/02/2014	6.39	Put	Bond Future	4,443.0900	4.4431	4,675.8400	4.6758	5.238	0	0	0
2013/08/13	R204	06/02/2014	6.41	Put	Bond Future	4,379.6700	4.3797	4,610.7400	4.6107	5.276	0	0	0
2013/08/13	R204	06/02/2014	6.40	Put	Bond Future	4,411.3200	4.4113	4,643.2300	4.6432	5.257	0	0	0
2013/08/13	R204	08/05/2014			Bond Future	7.3695	105.5563	7.4522	105.2340	1.122	0.0000	0.0000	0
2013/08/13	R204	08/05/2014	6.05	Call	Bond Future	789.2600	0.7893	717.4100	0.7174	(9.103)	0	0	0
2013/08/13	R204	08/05/2014	6.06	Call	Bond Future	797.6800	0.7977	725.2400	0.7252	(9.081)	0	0	0
2013/08/13	R204	08/05/2014	6.04	Call	Bond Future	780.9000	0.7809	709.6400	0.7096	(9.125)	0	0	0
2013/08/13	R204	08/05/2014	6.05	Put	Bond Future	6,105.2800	6.1053	6,355.7400	6.3557	4.102	0	0	0
2013/08/13	R204	08/05/2014	6.04	Put	Bond Future	6,138.4700	6.1385	6,389.5200	6.3895	4.090	0	0	0
2013/08/13	R204	08/05/2014	6.06	Put	Bond Future	6,072.1600	6.0722	6,322.0300	6.3220	4.115	0	0	0
2013/08/13	R204	07/08/2014			Bond Future	7.4990	102.9551	7.5874	102.6284	1.179	0.0000	0.0000	0
2013/08/13	R204	07/08/2014	7.44	Put	Bond Future	2,977.9900	2.9780	3,139.7400	3.1397	5.432	0	0	0
2013/08/13	R204	07/08/2014	7.46	Put	Bond Future	2,939.9200	2.9399	3,100.3200	3.1003	5.456	0	0	0
2013/08/13	R204	07/08/2014	7.45	Put	Bond Future	2,958.9100	2.9589	3,119.9900	3.1200	5.444	0	0	0
2013/08/13	R204	07/08/2014	7.46	Call	Bond Future	2,795.2400	2.7952	2,628.9700	2.6290	(5.948)	0	0	0
2013/08/13	R204	07/08/2014	7.44	Call	Bond Future	2,759.1000	2.7591	2,594.1800	2.5942	(5.977)	0	0	0
2013/08/13	R204	07/08/2014	7.45	Call	Bond Future	2,777.1300	2.7771	2,611.5400	2.6115	(5.963)	0	0	0
2013/08/13	R206	07/11/2013	4.31	Put	Bond Future	244.8600	0.2449	260.2500	0.2602	6.285	0	0	0
2013/08/13	R206	07/11/2013			Bond Future	5.5742	102.7458	5.6775	102.7273	1.854	0.0000	0.0000	0
2013/08/13	R206	07/11/2013	4.30	Put	Bond Future	246.3700	0.2464	261.7900	0.2618	6.259	0	0	0
2013/08/13	R206	07/11/2013	4.31	Call	Bond Future	18.8200	0.0188	15.7800	0.0158	(16.153)	0	0	0
2013/08/13	R206	07/11/2013	4.29	Call	Bond Future	18.2600	0.0183	15.2900	0.0153	(16.265)	0	0	0
2013/08/13	R206	07/11/2013	4.30	Call	Bond Future	18.5400	0.0185	15.5300	0.0155	(16.235)	0	0	0

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2013/08/13	R206	07/11/2013	4.29	Put	Bond Future	247.8900	0.2479	263.3500	0.2634	6.237	0	0	0
2013/08/13	R207	07/11/2013	6.70	Call	Bond Future	556.9300	0.5569	468.3300	0.4683	(15.909)	0	0	0
2013/08/13	R207	07/11/2013			Bond Future	7.4686	101.2834	7.5514	100.8834	1.108	0.0000	0.0000	27,380
2013/08/13	R207	07/11/2013	6.71	Call	Bond Future	567.5800	0.5676	477.6900	0.4777	(15.837)	0	0	0
2013/08/13	R207	07/11/2013	6.69	Put	Bond Future	4,408.3700	4.4084	4,721.0800	4.7211	7.094	0	0	0
2013/08/13	R207	07/11/2013	6.71	Put	Bond Future	4,328.0400	4.3280	4,638.1800	4.6382	7.166	0	0	0
2013/08/13	R207	07/11/2013	6.69	Call	Bond Future	546.4300	0.5464	459.1100	0.4591	(15.980)	0	0	0
2013/08/13	R207	07/11/2013	6.70	Put	Bond Future	4,368.1100	4.3681	4,679.5400	4.6795	7.130	0	0	0
2013/08/13	R207	06/02/2014			Bond Future	7.5814	98.9736	7.6686	98.5683	1.150	0.0000	0.0000	0
2013/08/13	R207	06/02/2014	6.65	Call	Bond Future	937.5600	0.9376	832.8400	0.8328	(11.169)	0	0	0
2013/08/13	R207	06/02/2014	6.64	Put	Bond Future	5,433.7100	5.4337	5,735.3000	5.7353	5.550	0	0	0
2013/08/13	R207	06/02/2014	6.66	Put	Bond Future	5,359.3600	5.3594	5,658.9500	5.6589	5.590	0	0	0
2013/08/13	R207	06/02/2014	6.65	Put	Bond Future	5,396.4600	5.3965	5,697.0500	5.6971	5.570	0	0	0
2013/08/13	R207	06/02/2014	6.66	Call	Bond Future	949.6200	0.9496	843.9000	0.8439	(11.133)	0	0	0
2013/08/13	R207	06/02/2014	6.64	Call	Bond Future	925.6100	0.9256	821.8900	0.8219	(11.206)	0	0	0
2013/08/13	R207	08/05/2014	6.19	Put	Bond Future	7,884.4300	7.8844	8,212.3000	8.2123	4.158	0	0	0
2013/08/13	R207	08/05/2014	6.21	Put	Bond Future	7,804.7000	7.8047	8,131.2100	8.1312	4.184	0	0	0
2013/08/13	R207	08/05/2014			Bond Future	7.7007	100.3073	7.7927	99.8964	1.196	0.0000	0.0000	0
2013/08/13	R207	08/05/2014	6.20	Put	Bond Future	7,844.5200	7.8445	8,171.7100	8.1717	4.171	0	0	0
2013/08/13	R207	08/05/2014	6.20	Call	Bond Future	842.3100	0.8423	758.6300	0.7586	(9.935)	0	0	0
2013/08/13	R207	08/05/2014	6.21	Call	Bond Future	851.1300	0.8511	766.7700	0.7668	(9.912)	0	0	0
2013/08/13	R207	08/05/2014	6.19	Call	Bond Future	833.5600	0.8336	750.5600	0.7506	(9.957)	0	0	0
2013/08/13	R207	07/08/2014	7.69	Call	Bond Future	3,300.6600	3.3007	3,094.7200	3.0947	(6.239)	0	0	0
2013/08/13	R207	07/08/2014	7.70	Put	Bond Future	3,873.2800	3.8733	4,082.9800	4.0830	5.414	0	0	0
2013/08/13	R207	07/08/2014			Bond Future	7.8284	98.0258	7.9258	97.6093	1.245	0.0000	0.0000	0
2013/08/13	R207	07/08/2014	7.70	Call	Bond Future	3,321.1300	3.3211	3,114.4000	3.1144	(6.225)	0	0	0
2013/08/13	R207	07/08/2014	7.71	Call	Bond Future	3,341.6800	3.3417	3,134.1500	3.1342	(6.210)	0	0	0
2013/08/13	R207	07/08/2014	7.69	Put	Bond Future	3,895.9700	3.8960	4,106.4600	4.1065	5.403	0	0	0
2013/08/13	R207	07/08/2014	7.71	Put	Bond Future	3,850.6900	3.8507	4,059.5900	4.0596	5.425	0	0	0
2013/08/13	R208	07/11/2013			Bond Future	7.6188	95.9490	7.7116	95.4495	1.218	0.0000	0.0000	14,428
2013/08/13	R208	07/11/2013	6.79	Put	Bond Future	5,096.6100	5.0966	5,502.9600	5.5030	7.973	0	0	0
2013/08/13	R208	07/11/2013	6.81	Put	Bond Future	5,002.8000	5.0028	5,406.0700	5.4061	8.061	0	0	0
2013/08/13	R208	07/11/2013	6.80	Put	Bond Future	5,049.6000	5.0496	5,454.4200	5.4544	8.017	0	0	0
2013/08/13	R208	07/11/2013	6.81	Call	Bond Future	508.2100	0.5082	411.9900	0.4120	(18.933)	0	0	0
2013/08/13	R208	07/11/2013	7.50	Put	Bond Future	2,331.6500	2.3316	2,600.6500	2.6006	11.537	0	0	1,520
2013/08/13	R208	07/11/2013	6.79	Call	Bond Future	487.6100	0.4876	394.4700	0.3945	(19.101)	0	0	0
2013/08/13	R208	07/11/2013	7.50	Call	Bond Future	1,687.3900	1.6874	1,456.9000	1.4569	(13.660)	0	0	0
2013/08/13	R208	07/11/2013	6.80	Call	Bond Future	497.8300	0.4978	403.1600	0.4032	(19.017)	0	0	0
2013/08/13	R208	06/02/2014	6.74	Put	Bond Future	6,229.5300	6.2295	6,616.8300	6.6168	6.217	0	0	0
2013/08/13	R208	06/02/2014			Bond Future	7.7238	97.2084	7.8209	96.7023	1.257	0.0000	0.0000	0
2013/08/13	R208	06/02/2014	6.76	Put	Bond Future	6,142.3300	6.1423	6,527.1700	6.5272	6.265	0	0	0
2013/08/13	R208	06/02/2014	6.75	Put	Bond Future	6,185.6400	6.1856	6,571.7300	6.5717	6.242	0	0	0
2013/08/13	R208	06/02/2014	6.74	Call	Bond Future	908.0300	0.9080	789.2600	0.7893	(13.080)	0	0	0
2013/08/13	R208	06/02/2014	6.75	Call	Bond Future	920.0500	0.9200	800.0700	0.8001	(13.041)	0	0	0
2013/08/13	R208	06/02/2014	6.76	Call	Bond Future	932.6100	0.9326	811.3800	0.8114	(12.999)	0	0	0
2013/08/13	R208	08/05/2014	6.31	Call	Bond Future	783.9600	0.7840	690.5800	0.6906	(11.911)	0	0	0

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2013/08/13	R208	08/05/2014			Bond Future	7.8293	95.1216	7.9310	94.6087	1.299	0.0000	0.0000	0
2013/08/13	R208	08/05/2014	6.29	Call	Bond Future	766.1100	0.7661	674.4300	0.6744	(11.967)	0	0	0
2013/08/13	R208	08/05/2014	6.31	Put	Bond Future	8,871.9900	8.8720	9,291.5500	9.2915	4.729	0	0	0
2013/08/13	R208	08/05/2014	6.30	Put	Bond Future	8,919.0100	8.9190	9,339.4300	9.3394	4.714	0	0	0
2013/08/13	R208	08/05/2014	6.29	Put	Bond Future	8,966.1400	8.9661	9,387.4000	9.3874	4.698	0	0	0
2013/08/13	R208	08/05/2014	6.30	Call	Bond Future	774.9900	0.7750	682.4700	0.6825	(11.938)	0	0	0
2013/08/13	R208	07/08/2014			Bond Future	7.9404	96.4100	8.0471	95.8901	1.343	0.0000	0.0000	0
2013/08/13	R208	07/08/2014	7.80	Call	Bond Future	3,450.8900	3.4509	3,196.3500	3.1963	(7.376)	0	0	0
2013/08/13	R208	07/08/2014	7.79	Put	Bond Future	4,167.2800	4.1673	4,433.7000	4.4337	6.393	0	0	0
2013/08/13	R208	07/08/2014	7.81	Put	Bond Future	4,114.6800	4.1147	4,378.9300	4.3789	6.422	0	0	0
2013/08/13	R208	07/08/2014	7.80	Put	Bond Future	4,140.9100	4.1409	4,406.2600	4.4063	6.408	0	0	0
2013/08/13	R208	07/08/2014	7.81	Call	Bond Future	3,473.9900	3.4740	3,218.3500	3.2183	(7.359)	0	0	0
2013/08/13	R208	07/08/2014	7.79	Call	Bond Future	3,427.8900	3.4279	3,174.4200	3.1744	(7.394)	0	0	0
2013/08/13	R209	07/11/2013	8.80	Put	Bond Future	4,449.3600	4.4494	5,384.4000	5.3844	21.015	0	0	0
2013/08/13	R209	07/11/2013	9.50	Put	Bond Future	1,923.0200	1.9230	2,471.6800	2.4717	28.531	0	0	980
2013/08/13	R209	07/11/2013			Bond Future	9.0799	73.8306	9.2898	72.2909	2.312	0.0000	0.0000	18,944
2013/08/13	R209	07/11/2013	8.80	Call	Bond Future	2,314.4500	2.3144	1,709.8300	1.7098	(26.124)	0	0	0
2013/08/13	R209	07/11/2013	9.25	Call	Bond Future	3,896.3300	3.8963	3,037.7700	3.0378	(22.035)	0	0	0
2013/08/13	R209	07/11/2013	8.81	Call	Bond Future	2,344.5000	2.3445	1,734.2600	1.7343	(26.029)	0	0	0
2013/08/13	R209	07/11/2013	8.65	Call	Bond Future	1,891.7900	1.8918	1,369.9100	1.3699	(27.587)	0	0	0
2013/08/13	R209	07/11/2013	8.79	Call	Bond Future	2,284.6400	2.2846	1,685.6200	1.6856	(26.219)	0	0	0
2013/08/13	R209	07/11/2013	9.40	Call	Bond Future	4,517.3900	4.5174	3,577.9800	3.5780	(20.795)	0	0	0
2013/08/13	R209	07/11/2013	9.70	Put	Bond Future	1,468.9000	1.4689	1,921.3100	1.9213	30.799	0	0	1,520
2013/08/13	R209	07/11/2013	9.25	Put	Bond Future	2,644.6700	2.6447	3,325.7700	3.3258	25.754	0	0	1,000
2013/08/13	R209	07/11/2013	8.79	Put	Bond Future	4,497.6300	4.4976	5,438.2700	5.4383	20.914	0	0	0
2013/08/13	R209	07/11/2013	9.40	Put	Bond Future	2,190.0100	2.1900	2,790.2600	2.7903	27.409	0	0	5,000
2013/08/13	R209	07/11/2013	9.50	Call	Bond Future	4,953.4300	4.9534	3,962.4300	3.9624	(20.006)	0	0	0
2013/08/13	R209	07/11/2013	9.70	Call	Bond Future	5,872.4300	5.8724	4,785.1800	4.7852	(18.514)	0	0	0
2013/08/13	R209	07/11/2013	8.65	Put	Bond Future	5,211.2800	5.2113	6,229.0600	6.2291	19.530	0	0	4,700
2013/08/13	R209	07/11/2013	8.81	Put	Bond Future	4,401.4500	4.4014	5,330.8700	5.3309	21.116	0	0	0
2013/08/13	R209	06/02/2014	8.56	Call	Bond Future	2,710.8300	2.7108	2,157.7500	2.1578	(20.403)	0	0	0
2013/08/13	R209	06/02/2014			Bond Future	9.1730	74.7996	9.3893	73.2397	2.358	0.0000	0.0000	0
2013/08/13	R209	06/02/2014	8.54	Call	Bond Future	2,658.3000	2.6583	2,113.0600	2.1131	(20.511)	0	0	0
2013/08/13	R209	06/02/2014	8.55	Call	Bond Future	2,684.4900	2.6845	2,135.3300	2.1353	(20.457)	0	0	0
2013/08/13	R209	06/02/2014	8.54	Put	Bond Future	7,544.6500	7.5447	8,559.3100	8.5593	13.449	0	0	0
2013/08/13	R209	06/02/2014	8.56	Put	Bond Future	7,435.0600	7.4351	8,441.8800	8.4419	13.542	0	0	0
2013/08/13	R209	06/02/2014	8.55	Put	Bond Future	7,489.7100	7.4897	8,500.4500	8.5004	13.495	0	0	0
2013/08/13	R209	08/05/2014			Bond Future	9.2653	72.6626	9.4882	71.0816	2.406	0.0000	0.0000	0
2013/08/13	R209	08/05/2014	7.85	Call	Bond Future	1,918.0200	1.9180	1,539.7600	1.5398	(19.721)	0	0	0
2013/08/13	R209	08/05/2014	7.86	Call	Bond Future	1,935.7500	1.9357	1,554.7300	1.5547	(19.683)	0	0	0
2013/08/13	R209	08/05/2014	7.85	Put	Bond Future	13,376.8100	13.3768	14,579.5500	14.5795	8.991	0	0	0
2013/08/13	R209	08/05/2014	7.84	Call	Bond Future	1,900.4000	1.9004	1,524.8900	1.5249	(19.760)	0	0	0
2013/08/13	R209	08/05/2014	7.84	Put	Bond Future	13,449.8500	13.4498	14,655.3400	14.6553	8.963	0	0	0
2013/08/13	R209	08/05/2014	7.86	Put	Bond Future	13,304.0200	13.3040	14,504.0000	14.5040	9.020	0	0	0
2013/08/13	R209	07/08/2014	9.04	Put	Bond Future	7,627.4300	7.6274	8,476.3400	8.4763	11.130	0	0	0
2013/08/13	R209	07/08/2014			Bond Future	9.3590	73.6468	9.5888	72.0444	2.455	0.0000	0.0000	0
2013/08/13	R209	07/08/2014	9.06	Put	Bond Future	7,540.6900	7.5407	8,383.6900	8.3837	11.179	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
2013/08/13	R209	07/08/2014	9.05	Put	Bond Future	7,583.9600	7.5840	8,429.9200	8.4299	11.155	0	0	0
2013/08/13	R209	07/08/2014	9.05	Call	Bond Future	5,336.1100	5.3361	4,579.6800	4.5797	(14.176)	0	0	0
2013/08/13	R209	07/08/2014	9.06	Call	Bond Future	5,367.3000	5.3673	4,607.9100	4.6079	(14.148)	0	0	0
2013/08/13	R209	07/08/2014	9.04	Call	Bond Future	5,305.0000	5.3050	4,551.5200	4.5515	(14.203)	0	0	0
2013/08/13	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	R210	07/11/2013			Bond Future	154.5817	154.5817	154.1767	154.1767	(0.262)	0.0000	0.0000	1,237
2013/08/13	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	R210	07/11/2013	159.99	Put	Bond Future	5,408.3400	5.4083	5,813.3000	5.8133	7.488	0	0	0
2013/08/13	R210	07/11/2013	160.01	Put	Bond Future	5,428.3400	5.4283	5,833.3000	5.8333	7.460	0	0	0
2013/08/13	R210	07/11/2013	160.00	Put	Bond Future	5,418.3400	5.4183	5,823.3000	5.8233	7.474	0	0	0
2013/08/13	R211	07/11/2013			Bond Future	129.6697	129.6697	129.6393	129.6393	(0.023)	0.0000	0.0000	522
2013/08/13	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	R211	07/11/2013	129.99	Put	Bond Future	320.3400	0.3203	350.7200	0.3507	9.484	0	0	0
2013/08/13	R211	07/11/2013	130.01	Put	Bond Future	340.3400	0.3403	370.7200	0.3707	8.926	0	0	0
2013/08/13	R211	07/11/2013	130.00	Put	Bond Future	330.3400	0.3303	360.7200	0.3607	9.197	0	0	0
2013/08/13	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	R212	07/11/2013	132.99	Put	Bond Future	2,426.5600	2.4266	2,451.7800	2.4518	1.039	0	0	0
2013/08/13	R212	07/11/2013			Bond Future	130.5634	130.5634	130.5382	130.5382	(0.019)	0.0000	0.0000	21,791
2013/08/13	R212	07/11/2013	133.01	Put	Bond Future	2,446.5600	2.4466	2,471.7800	2.4718	1.031	0	0	0
2013/08/13	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	R212	07/11/2013	133.00	Put	Bond Future	2,436.5600	2.4366	2,461.7800	2.4618	1.035	0	0	0
2013/08/13	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	R213	07/11/2013	8.60	Call	Bond Future	2,269.6000	2.2696	1,749.6000	1.7496	(22.912)	0	0	0
2013/08/13	R213	07/11/2013			Bond Future	8.8799	84.9329	9.0540	83.6108	1.960	0.0000	0.0000	9,112
2013/08/13	R213	07/11/2013	8.61	Call	Bond Future	2,300.3600	2.3004	1,775.3900	1.7754	(22.821)	0	0	0
2013/08/13	R213	07/11/2013	8.59	Put	Bond Future	4,511.0500	4.5111	5,318.0600	5.3181	17.890	0	0	0
2013/08/13	R213	07/11/2013	8.61	Put	Bond Future	4,412.5600	4.4126	5,209.6400	5.2096	18.064	0	0	0
2013/08/13	R213	07/11/2013	8.60	Put	Bond Future	4,461.5400	4.4615	5,263.5900	5.2636	17.977	0	0	0
2013/08/13	R213	07/11/2013	8.59	Call	Bond Future	2,239.2500	2.2393	1,724.2100	1.7242	(23.001)	0	0	0
2013/08/13	R213	06/02/2014			Bond Future	8.9801	86.0476	9.1597	84.7082	2.001	0.0000	0.0000	0
2013/08/13	R213	06/02/2014	8.29	Put	Bond Future	8,083.5300	8.0835	8,965.9800	8.9660	10.917	0	0	0
2013/08/13	R213	06/02/2014	8.31	Put	Bond Future	7,970.1600	7.9702	8,846.0500	8.8461	10.990	0	0	0
2013/08/13	R213	06/02/2014	8.29	Call	Bond Future	2,630.4000	2.6304	2,173.3800	2.1734	(17.375)	0	0	0
2013/08/13	R213	06/02/2014	8.30	Put	Bond Future	8,026.7100	8.0267	8,905.8900	8.9059	10.953	0	0	0
2013/08/13	R213	06/02/2014	8.30	Call	Bond Future	2,656.2600	2.6563	2,195.9700	2.1960	(17.328)	0	0	0
2013/08/13	R213	06/02/2014	8.31	Call	Bond Future	2,682.2800	2.6823	2,218.7000	2.2187	(17.283)	0	0	0
2013/08/13	R213	08/05/2014	7.65	Put	Bond Future	13,573.1900	13.5732	14,606.0700	14.6061	7.610	0	0	0
2013/08/13	R213	08/05/2014			Bond Future	9.0755	83.6688	9.2608	82.3111	2.042	0.0000	0.0000	0
2013/08/13	R213	08/05/2014	7.64	Put	Bond Future	13,645.2300	13.6452	14,680.4300	14.6804	7.587	0	0	0
2013/08/13	R213	08/05/2014	7.66	Put	Bond Future	13,501.3900	13.5014	14,531.9400	14.5319	7.633	0	0	0
2013/08/13	R213	08/05/2014	7.65	Call	Bond Future	1,939.4900	1.9395	1,614.7500	1.6147	(16.744)	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
2013/08/13	R213	08/05/2014	7.64	Call	Bond Future	1,921.8300	1.9218	1,599.4100	1.5994	(16.777)	0	0	0
2013/08/13	R213	08/05/2014	7.66	Call	Bond Future	1,957.2700	1.9573	1,630.2000	1.6302	(16.711)	0	0	0
2013/08/13	R213	07/08/2014	8.86	Call	Bond Future	5,490.1700	5.4902	4,841.1900	4.8412	(11.821)	0	0	0
2013/08/13	R213	07/08/2014			Bond Future	9.1742	84.8020	9.3654	83.4261	2.085	0.0000	0.0000	0
2013/08/13	R213	07/08/2014	8.84	Call	Bond Future	5,426.7100	5.4267	4,782.7400	4.7827	(11.867)	0	0	0
2013/08/13	R213	07/08/2014	8.85	Call	Bond Future	5,458.3900	5.4584	4,811.9100	4.8119	(11.844)	0	0	0
2013/08/13	R213	07/08/2014	8.84	Put	Bond Future	7,914.1200	7.9141	8,646.0700	8.6461	9.249	0	0	0
2013/08/13	R213	07/08/2014	8.86	Put	Bond Future	7,825.6500	7.8257	8,552.5900	8.5526	9.289	0	0	0
2013/08/13	R213	07/08/2014	8.85	Put	Bond Future	7,869.7900	7.8698	8,599.2300	8.5992	9.269	0	0	0
2013/08/13	R214	07/11/2013	7.80	Call	Bond Future	291.1800	0.2912	172.7900	0.1728	(40.659)	0	0	0
2013/08/13	R214	07/11/2013			Bond Future	9.2778	73.8705	9.5034	72.1954	2.431	0.0000	0.0000	577
2013/08/13	R214	07/11/2013	7.81	Call	Bond Future	297.8100	0.2978	177.0600	0.1771	(40.546)	0	0	0
2013/08/13	R214	07/11/2013	7.79	Call	Bond Future	284.6600	0.2847	168.6000	0.1686	(40.771)	0	0	0
2013/08/13	R214	07/11/2013	7.81	Put	Bond Future	13,021.4400	13.0214	14,575.8300	14.5758	11.937	0	0	0
2013/08/13	R214	07/11/2013	7.80	Put	Bond Future	13,113.7600	13.1138	14,670.5100	14.6705	11.871	0	0	0
2013/08/13	R214	07/11/2013	7.79	Put	Bond Future	13,206.3900	13.2064	14,765.4700	14.7655	11.805	0	0	0
2013/08/13	R214	06/02/2014			Bond Future	9.3757	74.8400	9.6084	73.1428	2.483	0.0000	0.0000	0
2013/08/13	R214	06/02/2014	8.99	Put	Bond Future	6,620.1900	6.6202	7,606.2700	7.6063	14.895	0	0	0
2013/08/13	R214	06/02/2014	9.01	Put	Bond Future	6,522.8500	6.5228	7,500.5700	7.5006	14.989	0	0	0
2013/08/13	R214	06/02/2014	8.99	Call	Bond Future	3,651.6400	3.6516	2,940.5500	2.9406	(19.473)	0	0	0
2013/08/13	R214	06/02/2014	9.00	Put	Bond Future	6,571.3800	6.5714	7,553.2800	7.5533	14.942	0	0	0
2013/08/13	R214	06/02/2014	9.00	Call	Bond Future	3,682.3900	3.6824	2,967.1200	2.9671	(19.424)	0	0	0
2013/08/13	R214	06/02/2014	9.01	Call	Bond Future	3,713.2700	3.7133	2,993.8200	2.9938	(19.375)	0	0	0
2013/08/13	R248	07/11/2013			Bond Future	9.3404	95.6951	9.5612	93.6007	2.363	0.0000	0.0000	780
2013/08/13	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	R248	07/11/2013	7.86	Put	Bond Future	16,567.6100	16.5676	18,662.0400	18.6620	12.642	0	0	0
2013/08/13	R248	07/11/2013	7.85	Put	Bond Future	16,696.6800	16.6967	18,791.1100	18.7911	12.544	0	0	0
2013/08/13	R248	07/11/2013	7.84	Put	Bond Future	16,826.0100	16.8260	18,920.4400	18.9204	12.448	0	0	0
2013/08/13	R248	06/02/2014	9.11	Put	Bond Future	3,243.2400	3.2432	5,365.2300	5.3652	65.428	0	0	0
2013/08/13	R248	06/02/2014			Bond Future	9.4412	96.9511	9.6693	94.8292	2.417	0.0000	0.0000	0
2013/08/13	R248	06/02/2014	9.10	Put	Bond Future	3,344.3200	3.3443	5,466.3100	5.4663	63.451	0	0	0
2013/08/13	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/13	R248	06/02/2014	9.09	Put	Bond Future	3,445.5900	3.4456	5,567.5800	5.5676	61.586	0	0	0

Total

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