



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 15/08/2013 to 15/08/2013

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
2013/08/15	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/08/15	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	2025	07/11/2013			Bond Future	109.1758	109.1758	108.6008	108.6008	(0.527)	0.0000	0.0000	0
2013/08/15	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	2025	07/11/2013	110.99	Put	Bond Future	1,814.1900	1.8142	2,389.2400	2.3892	31.697	0	0	0
2013/08/15	2025	07/11/2013	111.01	Put	Bond Future	1,834.1900	1.8342	2,409.2400	2.4092	31.352	0	0	0
2013/08/15	2025	07/11/2013	111.00	Put	Bond Future	1,824.1900	1.8242	2,399.2400	2.3992	31.524	0	0	0
2013/08/15	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	2038	07/11/2013			Bond Future	104.7620	104.7620	104.7441	104.7441	(0.017)	0.0000	0.0000	0
2013/08/15	2038	07/11/2013	109.99	Put	Bond Future	5,227.9900	5.2280	5,245.8900	5.2459	0.342	0	0	0
2013/08/15	2038	07/11/2013	110.00	Put	Bond Future	5,237.9900	5.2380	5,255.8900	5.2559	0.342	0	0	0
2013/08/15	2038	07/11/2013	110.01	Put	Bond Future	5,247.9900	5.2480	5,265.8900	5.2659	0.341	0	0	0
2013/08/15	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	2050	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	2050	07/11/2013	110.00	Put	Bond Future	3,101.2300	3.1012	3,119.0500	3.1190	0.575	0	0	0
2013/08/15	2050	07/11/2013			Bond Future	106.8988	106.8988	106.8809	106.8809	(0.017)	0.0000	0.0000	122
2013/08/15	2050	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	2050	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	2050	07/11/2013	109.99	Put	Bond Future	3,091.2300	3.0912	3,109.0500	3.1090	0.576	0	0	0
2013/08/15	2050	07/11/2013	110.01	Put	Bond Future	3,111.2300	3.1112	3,129.0500	3.1290	0.573	0	0	0
2013/08/15	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	AL37	07/11/2013			Index Future	407.5720	407.5720	406.0820	406.0820	(0.366)	0.0000	0.0000	0
2013/08/15	AL37	06/02/2014			Index Future	412.9210	412.9210	411.4110	411.4110	(0.366)	0.0000	0.0000	0
2013/08/15	AL7T	07/11/2013			Index Future	479.2090	479.2090	476.8620	476.8620	(0.490)	0.0000	0.0000	1
2013/08/15	AL7T	06/02/2014			Index Future	485.4980	485.4980	483.1200	483.1200	(0.490)	0.0000	0.0000	0
2013/08/15	ALBI	07/11/2013			Index Future	428.3990	428.3990	425.6760	425.6760	(0.636)	0.0000	0.0000	770
2013/08/15	ALBI	06/02/2014			Index Future	434.0210	434.0210	431.2620	431.2620	(0.636)	0.0000	0.0000	73
2013/08/15	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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2013/08/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/08/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	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
2013/08/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/15	EL28	07/11/2013			Bond Future	108.9179	108.9179	108.8994	108.8994	(0.017)	0.0000	0.0000	0
2013/08/15	EL28	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	EL28	07/11/2013	109.99	Put	Bond Future	1,072.1400	1.0721	1,090.6200	1.0906	1.724	0	0	0
2013/08/15	EL28	07/11/2013	110.01	Put	Bond Future	1,092.1400	1.0921	1,110.6200	1.1106	1.692	0	0	0
2013/08/15	EL28	07/11/2013	110.00	Put	Bond Future	1,082.1400	1.0821	1,100.6200	1.1006	1.708	0	0	0
2013/08/15	EL28	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	EL28	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	ES33	07/11/2013			Bond Future	9.9071	80.4531	10.0346	79.5437	1.287	0.0000	0.0000	6,292
2013/08/15	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	ES33	07/11/2013	8.51	Put	Bond Future	11,134.6900	11.1347	12,044.0900	12.0441	8.167	0	0	0
2013/08/15	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	ES33	07/11/2013	8.49	Put	Bond Future	11,311.1200	11.3111	12,220.5200	12.2205	8.040	0	0	0
2013/08/15	ES33	07/11/2013	8.50	Put	Bond Future	11,222.8400	11.2228	12,132.2400	12.1322	8.103	0	0	0
2013/08/15	ES33	06/02/2014	9.54	Put	Bond Future	3,627.2200	3.6272	4,548.5500	4.5486	25.400	0	0	0
2013/08/15	ES33	06/02/2014			Bond Future	10.0370	81.5090	10.1690	80.5876	1.315	0.0000	0.0000	0
2013/08/15	ES33	06/02/2014	9.56	Put	Bond Future	3,476.2700	3.4763	4,397.6000	4.3976	26.503	0	0	0
2013/08/15	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	ES33	06/02/2014	9.55	Put	Bond Future	3,551.6900	3.5517	4,473.0200	4.4730	25.941	0	0	0
2013/08/15	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	GOVI	07/11/2013			GOVI	428.1870	428.1870	425.4990	425.4990	(0.628)	0.0000	0.0000	102
2013/08/15	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	GOVI	07/11/2013	445.99	Put	GOVI	178,030.0000	17.8030	204,910.0000	20.4910	15.099	0	0	0
2013/08/15	GOVI	07/11/2013	446.01	Put	GOVI	178,230.0000	17.8230	205,110.0000	20.5110	15.082	0	0	0
2013/08/15	GOVI	07/11/2013	446.00	Put	GOVI	178,130.0000	17.8130	205,010.0000	20.5010	15.090	0	0	0
2013/08/15	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	GOVI	06/02/2014			GOVI	433.8070	433.8070	431.0820	431.0820	(0.628)	0.0000	0.0000	268
2013/08/15	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	GOVI	06/02/2014	439.99	Put	GOVI	61,830.0000	6.1830	89,080.0000	8.9080	44.072	0	0	0
2013/08/15	GOVI	06/02/2014	440.01	Put	GOVI	62,030.0000	6.2030	89,280.0000	8.9280	43.930	0	0	0
2013/08/15	GOVI	06/02/2014	440.00	Put	GOVI	61,930.0000	6.1930	89,180.0000	8.9180	44.001	0	0	0
2013/08/15	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	GOVI	08/05/2014			GOVI	439.6490	439.6490	436.8880	436.8880	(0.628)	0.0000	0.0000	0
2013/08/15	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	GOVI	08/05/2014	441.99	Put	GOVI	23,410.0000	2.3410	51,020.0000	5.1020	117.941	0	0	0
2013/08/15	GOVI	08/05/2014	442.01	Put	GOVI	23,610.0000	2.3610	51,220.0000	5.1220	116.942	0	0	0
2013/08/15	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	GOVI	08/05/2014	442.00	Put	GOVI	23,510.0000	2.3510	51,120.0000	5.1120	117.439	0	0	0
2013/08/15	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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2013/08/15	IGOV	07/11/2013			Index Future	194.9170	194.9170	194.8510	194.8510	(0.034)	0.0000	0.0000	1,078
2013/08/15	IGOV	06/02/2014			Index Future	197.4990	197.4990	197.4320	197.4320	(0.034)	0.0000	0.0000	166
2013/08/15	ILBI	07/11/2013			Index Future	528.1390	528.1390	528.1390	528.1390	0.000	0.0000	0.0000	0
2013/08/15	ILBI	06/02/2014			Index Future	535.2840	535.2840	535.2840	535.2840	0.000	0.0000	0.0000	186
2013/08/15	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/08/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/08/15	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/08/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/08/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/08/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/08/15	JBAF	21/08/2013			Jibar Tradeable Future	5.1400	94.8600	5.1400	94.8600	0.000	0.0000	0.0000	0
2013/08/15	JBAF	18/09/2013			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	700
2013/08/15	JBAF	16/10/2013			Jibar Tradeable Future	5.1900	94.8100	5.1900	94.8100	0.000	0.0000	0.0000	0
2013/08/15	JBAF	20/11/2013			Jibar Tradeable Future	5.2400	94.7600	5.2400	94.7600	0.000	0.0000	0.0000	0
2013/08/15	JBAF	18/12/2013			Jibar Tradeable Future	5.3300	94.6700	5.3600	94.6400	0.563	0.0000	0.0000	1,500
2013/08/15	JBAF	15/01/2014			Jibar Tradeable Future	5.3900	94.6100	5.4200	94.5800	0.557	0.0000	0.0000	1,000
2013/08/15	JBAF	19/02/2014			Jibar Tradeable Future	5.5500	94.4500	5.5500	94.4500	0.000	0.0000	0.0000	0
2013/08/15	JBAF	19/03/2014			Jibar Tradeable Future	5.6800	94.3200	5.7100	94.2900	0.528	0.0000	0.0000	400
2013/08/15	JBAF	18/06/2014			Jibar Tradeable Future	5.9900	94.0100	6.0700	93.9300	1.336	0.0000	0.0000	1,000
2013/08/15	JBAF	17/09/2014			Jibar Tradeable Future	6.2800	93.7200	6.3900	93.6100	1.752	0.0000	0.0000	0
2013/08/15	JBAF	17/12/2014			Jibar Tradeable Future	6.5600	93.4400	6.6800	93.3200	1.829	0.0000	0.0000	0
2013/08/15	JBAF	18/03/2015			Jibar Tradeable Future	6.8500	93.1500	6.9500	93.0500	1.460	0.0000	0.0000	250
2013/08/15	JBAF	17/06/2015			Jibar Tradeable Future	7.1100	92.8900	7.2100	92.7900	1.406	0.0000	0.0000	0
2013/08/15	R023	07/11/2013	6.50	Put	Bond Future	10,122.3600	10.1224	10,678.6300	10.6786	5.495	0	0	0
2013/08/15	R023	07/11/2013			Bond Future	7.9812	100.0470	8.0682	99.4908	1.090	0.0000	0.0000	11,644
2013/08/15	R023	07/11/2013	6.49	Put	Bond Future	10,195.0900	10.1951	10,751.3600	10.7514	5.456	0	0	0
2013/08/15	R023	07/11/2013	6.51	Put	Bond Future	10,049.6800	10.0497	10,605.9500	10.6060	5.535	0	0	0
2013/08/15	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	R023	06/02/2014			Bond Future	8.0888	101.3600	8.1794	100.7964	1.120	0.0000	0.0000	0
2013/08/15	R023	06/02/2014	7.84	Put	Bond Future	1,569.1900	1.5692	2,132.8200	2.1328	35.919	0	0	0
2013/08/15	R023	06/02/2014	7.86	Put	Bond Future	1,441.8700	1.4419	2,005.5000	2.0055	39.090	0	0	0
2013/08/15	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	R023	06/02/2014	7.85	Put	Bond Future	1,505.5100	1.5055	2,069.1400	2.0691	37.438	0	0	0
2013/08/15	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	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
2013/08/15	R157	07/11/2013			Bond Future	6.1838	114.6812	6.2737	114.5144	1.453	0.0000	0.0000	31,050
2013/08/15	R157	07/11/2013	5.60	Call	Bond Future	249.7600	0.2498	206.9000	0.2069	(17.160)	0	0	0
2013/08/15	R157	07/11/2013	5.59	Put	Bond Future	1,355.4800	1.3555	1,480.0600	1.4801	9.191	0	0	0
2013/08/15	R157	07/11/2013	5.61	Put	Bond Future	1,327.6500	1.3276	1,450.9700	1.4510	9.289	0	0	0
2013/08/15	R157	07/11/2013	5.60	Put	Bond Future	1,341.5300	1.3415	1,465.4800	1.4655	9.239	0	0	0
2013/08/15	R157	07/11/2013	5.61	Call	Bond Future	254.7000	0.2547	211.2100	0.2112	(17.075)	0	0	0
2013/08/15	R157	07/11/2013	5.59	Call	Bond Future	244.8900	0.2449	202.6600	0.2027	(17.244)	0	0	0
2013/08/15	R157	06/02/2014	5.64	Call	Bond Future	416.4300	0.4164	365.2700	0.3653	(12.285)	0	0	0
2013/08/15	R157	06/02/2014	5.65	Put	Bond Future	1,545.8100	1.5458	1,663.2500	1.6632	7.597	0	0	0
2013/08/15	R157	06/02/2014			Bond Future	6.3489	116.1863	6.4548	116.0172	1.668	0.0000	0.0000	100
2013/08/15	R157	06/02/2014	5.65	Call	Bond Future	421.5500	0.4216	369.9400	0.3699	(12.243)	0	0	0
2013/08/15	R157	06/02/2014	5.66	Call	Bond Future	426.7100	0.4267	374.6500	0.3747	(12.200)	0	0	0
2013/08/15	R157	06/02/2014	5.64	Put	Bond Future	1,556.8900	1.5569	1,674.7800	1.6748	7.572	0	0	0
2013/08/15	R157	06/02/2014	5.66	Put	Bond Future	1,534.7800	1.5348	1,651.7700	1.6518	7.623	0	0	0
2013/08/15	R157	08/05/2014	5.20	Call	Bond Future	191.1000	0.1911	161.0500	0.1611	(15.725)	0	0	0
2013/08/15	R157	08/05/2014			Bond Future	6.5315	110.9428	6.6591	110.7714	1.955	0.0000	0.0000	0
2013/08/15	R157	08/05/2014	5.21	Call	Bond Future	193.5400	0.1935	163.1900	0.1632	(15.682)	0	0	0
2013/08/15	R157	08/05/2014	5.19	Call	Bond Future	188.6800	0.1887	158.9400	0.1589	(15.762)	0	0	0
2013/08/15	R157	08/05/2014	5.20	Put	Bond Future	2,002.1200	2.0021	2,143.5000	2.1435	7.062	0	0	0
2013/08/15	R157	08/05/2014	5.19	Put	Bond Future	2,013.4600	2.0135	2,155.1500	2.1551	7.037	0	0	0
2013/08/15	R157	08/05/2014	5.21	Put	Bond Future	1,990.8000	1.9908	2,131.8800	2.1319	7.087	0	0	0
2013/08/15	R157	07/08/2014	6.76	Put	Bond Future	940.9600	0.9410	1,029.1500	1.0292	9.372	0	0	0
2013/08/15	R157	07/08/2014			Bond Future	6.7825	112.4455	6.9419	112.2717	2.349	0.0000	0.0000	0
2013/08/15	R157	07/08/2014	6.75	Put	Bond Future	946.5200	0.9465	1,035.0300	1.0350	9.351	0	0	0
2013/08/15	R157	07/08/2014	6.74	Call	Bond Future	905.6700	0.9057	820.7500	0.8208	(9.376)	0	0	0
2013/08/15	R157	07/08/2014	6.75	Call	Bond Future	911.0100	0.9110	825.7600	0.8258	(9.358)	0	0	0
2013/08/15	R157	07/08/2014	6.76	Call	Bond Future	916.3700	0.9164	830.8000	0.8308	(9.338)	0	0	0
2013/08/15	R157	07/08/2014	6.74	Put	Bond Future	952.1000	0.9521	1,040.9400	1.0409	9.331	0	0	0
2013/08/15	R186	07/11/2013	8.16	Put	Bond Future	4,409.7300	4.4097	5,077.5000	5.0775	15.143	0	0	0
2013/08/15	R186	07/11/2013	9.00	Put	Bond Future	1,382.4400	1.3824	1,682.0500	1.6821	21.673	0	0	1,200
2013/08/15	R186	07/11/2013			Bond Future	8.3537	121.0159	8.4870	119.8521	1.595	0.0000	0.0000	56,778
2013/08/15	R186	07/11/2013	6.50	Put	Bond Future	18,114.8300	18.1148	19,249.6100	19.2496	6.264	0	0	0
2013/08/15	R186	07/11/2013	8.15	Put	Bond Future	4,462.4000	4.4624	5,134.8800	5.1349	15.070	0	0	0
2013/08/15	R186	07/11/2013	6.75	Put	Bond Future	15,551.6700	15.5517	16,662.3400	16.6623	7.142	0	0	0
2013/08/15	R186	07/11/2013	8.14	Call	Bond Future	2,614.1900	2.6142	2,127.6100	2.1276	(18.613)	0	0	0
2013/08/15	R186	07/11/2013	8.50	Call	Bond Future	4,137.1800	4.1372	3,481.2200	3.4812	(15.855)	0	0	0
2013/08/15	R186	07/11/2013	8.75	Call	Bond Future	5,429.5100	5.4295	4,662.9500	4.6630	(14.118)	0	0	0
2013/08/15	R186	07/11/2013	8.25	Put	Bond Future	3,954.7100	3.9547	4,579.9400	4.5799	15.810	0	0	250
2013/08/15	R186	07/11/2013	8.00	Call	Bond Future	2,131.5200	2.1315	1,709.8300	1.7098	(19.784)	0	0	1,000
2013/08/15	R186	07/11/2013	8.15	Call	Bond Future	2,651.0100	2.6510	2,159.7400	2.1597	(18.531)	0	0	0
2013/08/15	R186	07/11/2013	6.50	Call	Bond Future	85.2000	0.0852	56.2300	0.0562	(34.002)	0	0	5,290
2013/08/15	R186	07/11/2013	8.16	Call	Bond Future	2,688.1600	2.6882	2,192.1800	2.1922	(18.451)	0	0	0
2013/08/15	R186	07/11/2013	8.00	Put	Bond Future	5,301.7600	5.3018	6,043.8200	6.0438	13.996	0	0	0
2013/08/15	R186	07/11/2013	8.75	Put	Bond Future	2,016.2200	2.0162	2,413.4100	2.4134	19.700	0	0	1,030
2013/08/15	R186	07/11/2013	9.00	Call	Bond Future	6,877.1000	6.8771	6,012.9600	6.0130	(12.565)	0	0	0
2013/08/15	R186	07/11/2013	8.25	Call	Bond Future	3,037.2800	3.0373	2,498.7600	2.4988	(17.730)	0	0	0

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2013/08/15	R186	07/11/2013	6.75	Call	Bond Future	168.4500	0.1684	115.3700	0.1154	(31.511)	0	0	1,000
2013/08/15	R186	07/11/2013	8.14	Put	Bond Future	4,515.5000	4.5155	5,192.6700	5.1927	14.997	0	0	0
2013/08/15	R186	07/11/2013	8.50	Put	Bond Future	2,860.6900	2.8607	3,368.4800	3.3685	17.751	0	0	4,000
2013/08/15	R186	06/02/2014			Bond Future	8.4562	117.3147	8.5943	116.1357	1.634	0.0000	0.0000	100
2013/08/15	R186	06/02/2014	7.75	Call	Bond Future	2,485.6400	2.4856	2,108.4800	2.1085	(15.174)	0	0	0
2013/08/15	R186	06/02/2014	7.74	Put	Bond Future	8,850.1100	8.8501	9,654.9700	9.6550	9.094	0	0	0
2013/08/15	R186	06/02/2014	7.76	Put	Bond Future	8,720.4900	8.7205	9,519.1900	9.5192	9.159	0	0	0
2013/08/15	R186	06/02/2014	7.75	Put	Bond Future	8,785.1500	8.7851	9,586.9400	9.5869	9.127	0	0	0
2013/08/15	R186	06/02/2014	7.76	Call	Bond Future	2,513.4900	2.5135	2,133.2400	2.1332	(15.128)	0	0	0
2013/08/15	R186	06/02/2014	7.74	Call	Bond Future	2,458.0000	2.4580	2,083.9100	2.0839	(15.219)	0	0	0
2013/08/15	R186	08/05/2014			Bond Future	8.5597	118.8951	8.7030	117.7001	1.674	0.0000	0.0000	0
2013/08/15	R186	08/05/2014	7.09	Put	Bond Future	15,066.2900	15.0663	16,008.7300	16.0087	6.255	0	0	0
2013/08/15	R186	08/05/2014	7.10	Call	Bond Future	1,755.6600	1.7557	1,501.1100	1.5011	(14.499)	0	0	0
2013/08/15	R186	08/05/2014	7.11	Call	Bond Future	1,773.6100	1.7736	1,517.0100	1.5170	(14.468)	0	0	0
2013/08/15	R186	08/05/2014	7.09	Call	Bond Future	1,737.8400	1.7378	1,485.3400	1.4853	(14.530)	0	0	0
2013/08/15	R186	08/05/2014	7.11	Put	Bond Future	14,906.6900	14.9067	15,845.0300	15.8450	6.295	0	0	0
2013/08/15	R186	08/05/2014	7.10	Put	Bond Future	14,986.3700	14.9864	15,926.7600	15.9268	6.275	0	0	0
2013/08/15	R186	07/08/2014	8.31	Call	Bond Future	5,439.9700	5.4400	4,890.8600	4.8909	(10.094)	0	0	0
2013/08/15	R186	07/08/2014			Bond Future	8.6660	115.2148	8.8147	114.0037	1.716	0.0000	0.0000	0
2013/08/15	R186	07/08/2014	8.29	Call	Bond Future	5,369.9600	5.3700	4,825.6000	4.8256	(10.137)	0	0	0
2013/08/15	R186	07/08/2014	8.30	Call	Bond Future	5,404.9000	5.4049	4,858.1700	4.8582	(10.115)	0	0	0
2013/08/15	R186	07/08/2014	8.29	Put	Bond Future	8,514.1000	8.5141	9,180.8700	9.1809	7.831	0	0	0
2013/08/15	R186	07/08/2014	8.31	Put	Bond Future	8,413.8300	8.4138	9,075.8500	9.0759	7.868	0	0	0
2013/08/15	R186	07/08/2014	8.30	Put	Bond Future	8,463.8600	8.4639	9,128.2600	9.1283	7.850	0	0	0
2013/08/15	R197	07/11/2013			Bond Future	276.7091	276.7091	276.6568	276.6568	(0.019)	0.0000	0.0000	2,097
2013/08/15	R197	07/11/2013	279.99	Put	Bond Future	3,280.9200	3.2809	3,333.2100	3.3332	1.594	0	0	0
2013/08/15	R197	07/11/2013	280.00	Put	Bond Future	3,290.9200	3.2909	3,343.2100	3.3432	1.589	0	0	0
2013/08/15	R197	07/11/2013	280.01	Put	Bond Future	3,300.9200	3.3009	3,353.2100	3.3532	1.584	0	0	0
2013/08/15	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	R201	07/11/2013	4.79	Put	Bond Future	768.6600	0.7687	839.1300	0.8391	9.168	0	0	0
2013/08/15	R201	07/11/2013			Bond Future	5.3783	107.0086	5.4632	106.9160	1.580	0.0000	0.0000	0
2013/08/15	R201	07/11/2013	4.80	Put	Bond Future	760.4300	0.7604	830.5400	0.8305	9.220	0	0	0
2013/08/15	R201	07/11/2013	4.81	Put	Bond Future	752.2400	0.7522	821.9800	0.8220	9.271	0	0	0
2013/08/15	R201	07/11/2013	4.79	Call	Bond Future	124.4500	0.1245	102.3800	0.1024	(17.734)	0	0	0
2013/08/15	R201	07/11/2013	4.80	Call	Bond Future	127.2200	0.1272	104.7900	0.1048	(17.631)	0	0	0
2013/08/15	R201	07/11/2013	4.81	Call	Bond Future	130.0300	0.1300	107.2300	0.1072	(17.534)	0	0	0
2013/08/15	R201	06/02/2014	5.24	Put	Bond Future	496.5400	0.4965	548.5700	0.5486	10.479	0	0	0
2013/08/15	R201	06/02/2014			Bond Future	5.4031	104.0052	5.5139	103.9114	2.051	0.0000	0.0000	0
2013/08/15	R201	06/02/2014	5.26	Put	Bond Future	487.1900	0.4872	538.6200	0.5386	10.556	0	0	0
2013/08/15	R201	06/02/2014	5.24	Call	Bond Future	358.2600	0.3583	316.4900	0.3165	(11.659)	0	0	0
2013/08/15	R201	06/02/2014	5.25	Put	Bond Future	491.8500	0.4919	543.5800	0.5436	10.517	0	0	0
2013/08/15	R201	06/02/2014	5.25	Call	Bond Future	362.0600	0.3621	319.9900	0.3200	(11.620)	0	0	0
2013/08/15	R201	06/02/2014	5.26	Call	Bond Future	365.8900	0.3659	323.5200	0.3235	(11.580)	0	0	0
2013/08/15	R201	08/05/2014			Bond Future	5.3938	105.4062	5.5520	105.3111	2.933	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
2013/08/15	R201	08/05/2014	4.75	Call	Bond Future	119.1400	0.1191	93.9300	0.0939	(21.160)	0	0	0
2013/08/15	R201	08/05/2014	4.76	Call	Bond Future	120.8600	0.1209	95.3700	0.0954	(21.091)	0	0	0
2013/08/15	R201	08/05/2014	4.74	Call	Bond Future	117.4400	0.1174	92.5100	0.0925	(21.228)	0	0	0
2013/08/15	R201	08/05/2014	4.76	Put	Bond Future	503.7000	0.5037	573.3500	0.5734	13.828	0	0	0
2013/08/15	R201	08/05/2014	4.75	Put	Bond Future	508.0400	0.5080	577.9700	0.5780	13.765	0	0	0
2013/08/15	R201	08/05/2014	4.74	Put	Bond Future	512.4000	0.5124	582.6100	0.5826	13.702	0	0	0
2013/08/15	R201	07/08/2014	5.31	Put	Bond Future	307.3600	0.3074	357.3000	0.3573	16.248	0	0	0
2013/08/15	R201	07/08/2014			Bond Future	5.3044	102.4251	5.5720	102.3286	5.044	0.0000	0.0000	0
2013/08/15	R201	07/08/2014	5.30	Put	Bond Future	309.1600	0.3092	359.2800	0.3593	16.212	0	0	0
2013/08/15	R201	07/08/2014	5.31	Call	Bond Future	309.3800	0.3094	262.8800	0.2629	(15.030)	0	0	0
2013/08/15	R201	07/08/2014	5.29	Call	Bond Future	305.7900	0.3058	259.6500	0.2596	(15.089)	0	0	0
2013/08/15	R201	07/08/2014	5.30	Call	Bond Future	307.5800	0.3076	261.2600	0.2613	(15.059)	0	0	0
2013/08/15	R201	07/08/2014	5.29	Put	Bond Future	310.9800	0.3110	361.2800	0.3613	16.175	0	0	0
2013/08/15	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	R202	07/11/2013			Bond Future	204.1939	204.1939	204.1586	204.1586	(0.017)	0.0000	0.0000	43,251
2013/08/15	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	R202	07/11/2013	208.99	Put	Bond Future	4,796.0700	4.7961	4,831.3900	4.8314	0.736	0	0	0
2013/08/15	R202	07/11/2013	209.01	Put	Bond Future	4,816.0700	4.8161	4,851.3900	4.8514	0.733	0	0	0
2013/08/15	R202	07/11/2013	209.00	Put	Bond Future	4,806.0700	4.8061	4,841.3900	4.8414	0.735	0	0	0
2013/08/15	R203	07/11/2013	6.01	Call	Bond Future	188.5500	0.1886	147.9500	0.1480	(21.533)	0	0	0
2013/08/15	R203	07/11/2013			Bond Future	6.9357	105.6714	7.0253	105.3661	1.293	0.0000	0.0000	19,620
2013/08/15	R203	07/11/2013	5.99	Call	Bond Future	179.5400	0.1795	140.5300	0.1405	(21.728)	0	0	0
2013/08/15	R203	07/11/2013	5.71	Put	Bond Future	4,372.7300	4.3727	4,656.8400	4.6568	6.497	0	0	0
2013/08/15	R203	07/11/2013	6.00	Call	Bond Future	183.9500	0.1839	144.1500	0.1441	(21.636)	0	0	0
2013/08/15	R203	07/11/2013	571.00	Call	Bond Future	103,441.9200	103.4419	103,136.5800	103.1366	(0.295)	0	0	0
2013/08/15	R203	07/11/2013	5.99	Put	Bond Future	3,467.5300	3.4675	3,733.8600	3.7339	7.681	0	0	0
2013/08/15	R203	07/11/2013	6.01	Put	Bond Future	3,405.7000	3.4057	3,670.4400	3.6704	7.773	0	0	0
2013/08/15	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	R203	07/11/2013	5.71	Call	Bond Future	86.9700	0.0870	65.7400	0.0657	(24.411)	0	0	15
2013/08/15	R203	07/11/2013	6.00	Put	Bond Future	3,436.5100	3.4365	3,702.0500	3.7020	7.727	0	0	0
2013/08/15	R203	06/02/2014			Bond Future	7.0731	107.0582	7.1702	106.7488	1.373	0.0000	0.0000	0
2013/08/15	R203	06/02/2014	6.14	Put	Bond Future	3,508.1300	3.5081	3,749.7300	3.7497	6.887	0	0	0
2013/08/15	R203	06/02/2014	5.95	Put	Bond Future	4,019.8400	4.0198	4,275.2200	4.2752	6.353	0	0	0
2013/08/15	R203	06/02/2014	6.16	Put	Bond Future	3,456.1100	3.4561	3,696.1500	3.6962	6.945	0	0	0
2013/08/15	R203	06/02/2014	6.15	Put	Bond Future	3,482.0700	3.4821	3,722.9000	3.7229	6.916	0	0	0
2013/08/15	R203	06/02/2014	6.16	Call	Bond Future	489.9500	0.4899	420.5700	0.4206	(14.161)	0	0	0
2013/08/15	R203	06/02/2014	5.95	Call	Bond Future	356.8500	0.3569	302.8100	0.3028	(15.144)	0	0	16
2013/08/15	R203	06/02/2014	6.14	Call	Bond Future	475.8400	0.4758	408.0200	0.4080	(14.253)	0	0	0
2013/08/15	R203	06/02/2014	6.15	Call	Bond Future	482.8500	0.4828	414.2600	0.4143	(14.205)	0	0	0
2013/08/15	R203	08/05/2014	7.40	Put	Bond Future	1,428.4200	1.4284	1,567.7300	1.5677	9.753	0	0	0
2013/08/15	R203	08/05/2014	5.74	Call	Bond Future	315.4100	0.3154	269.6200	0.2696	(14.518)	0	0	0
2013/08/15	R203	08/05/2014	5.76	Call	Bond Future	324.3100	0.3243	277.4700	0.2775	(14.443)	0	0	0
2013/08/15	R203	08/05/2014			Bond Future	7.2120	104.3394	7.3175	104.0258	1.463	0.0000	0.0000	0
2013/08/15	R203	08/05/2014	5.76	Put	Bond Future	4,762.6300	4.7626	5,029.4200	5.0294	5.602	0	0	0
2013/08/15	R203	08/05/2014	5.75	Put	Bond Future	4,789.5300	4.7895	5,056.8600	5.0569	5.582	0	0	0

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2013/08/15	R203	08/05/2014	5.74	Put	Bond Future	4,816.4900	4.8165	5,084.3300	5.0843	5.561	0	0	0
2013/08/15	R203	08/05/2014	7.40	Call	Bond Future	1,986.4300	1.9864	1,812.1100	1.8121	(8.776)	0	0	16
2013/08/15	R203	08/05/2014	5.75	Call	Bond Future	319.8300	0.3198	273.5300	0.2735	(14.476)	0	0	0
2013/08/15	R203	07/08/2014	7.30	Call	Bond Future	1,896.7200	1.8967	1,740.8200	1.7408	(8.219)	0	0	0
2013/08/15	R203	07/08/2014			Bond Future	7.3676	105.7526	7.4828	105.4348	1.565	0.0000	0.0000	0
2013/08/15	R203	07/08/2014	7.31	Call	Bond Future	1,910.3400	1.9103	1,753.7300	1.7537	(8.198)	0	0	0
2013/08/15	R203	07/08/2014	7.29	Put	Bond Future	2,097.7300	2.0977	2,260.4300	2.2604	7.756	0	0	0
2013/08/15	R203	07/08/2014	7.31	Put	Bond Future	2,069.5300	2.0695	2,230.8100	2.2308	7.793	0	0	0
2013/08/15	R203	07/08/2014	7.29	Call	Bond Future	1,883.1600	1.8832	1,727.9700	1.7280	(8.241)	0	0	0
2013/08/15	R203	07/08/2014	7.30	Put	Bond Future	2,083.5900	2.0836	2,245.5800	2.2456	7.775	0	0	0
2013/08/15	R204	07/11/2013			Bond Future	7.1572	106.6884	7.2563	106.2625	1.385	0.0000	0.0000	29,092
2013/08/15	R204	07/11/2013	7.00	Put	Bond Future	1,917.0700	1.9171	2,156.8200	2.1568	12.506	0	0	1,270
2013/08/15	R204	07/11/2013	6.29	Put	Bond Future	4,155.2900	4.1553	4,510.4800	4.5105	8.548	0	0	0
2013/08/15	R204	07/11/2013	6.31	Put	Bond Future	4,080.3400	4.0803	4,433.0200	4.4330	8.643	0	0	0
2013/08/15	R204	07/11/2013	6.29	Call	Bond Future	335.6900	0.3357	265.0500	0.2650	(21.043)	0	0	0
2013/08/15	R204	07/11/2013	6.30	Put	Bond Future	4,117.7400	4.1177	4,471.6800	4.4717	8.595	0	0	0
2013/08/15	R204	07/11/2013	7.00	Call	Bond Future	1,237.2000	1.2372	1,051.1200	1.0511	(15.040)	0	0	0
2013/08/15	R204	07/11/2013	6.30	Call	Bond Future	343.1600	0.3432	271.2700	0.2713	(20.949)	0	0	0
2013/08/15	R204	07/11/2013	6.31	Call	Bond Future	350.7600	0.3508	277.6100	0.2776	(20.855)	0	0	0
2013/08/15	R204	06/02/2014	6.39	Call	Bond Future	764.1300	0.7641	656.9800	0.6570	(14.022)	0	0	0
2013/08/15	R204	06/02/2014			Bond Future	7.2731	104.0586	7.3785	103.6271	1.449	0.0000	0.0000	0
2013/08/15	R204	06/02/2014	6.41	Call	Bond Future	785.4200	0.7854	676.0300	0.6760	(13.928)	0	0	0
2013/08/15	R204	06/02/2014	6.40	Call	Bond Future	774.7200	0.7747	666.4500	0.6664	(13.975)	0	0	0
2013/08/15	R204	06/02/2014	6.39	Put	Bond Future	4,468.5500	4.4686	4,792.8600	4.7929	7.258	0	0	0
2013/08/15	R204	06/02/2014	6.41	Put	Bond Future	4,404.1600	4.4042	4,726.2300	4.7262	7.313	0	0	0
2013/08/15	R204	06/02/2014	6.40	Put	Bond Future	4,436.2900	4.4363	4,759.4800	4.7595	7.285	0	0	0
2013/08/15	R204	08/05/2014			Bond Future	7.3941	105.4603	7.5065	105.0230	1.520	0.0000	0.0000	0
2013/08/15	R204	08/05/2014	6.05	Call	Bond Future	691.2700	0.6913	602.9800	0.6030	(12.772)	0	0	0
2013/08/15	R204	08/05/2014	6.06	Call	Bond Future	699.1300	0.6991	610.0500	0.6101	(12.742)	0	0	0
2013/08/15	R204	08/05/2014	6.04	Call	Bond Future	683.4700	0.6835	595.9700	0.5960	(12.802)	0	0	0
2013/08/15	R204	08/05/2014	6.05	Put	Bond Future	6,103.2800	6.1033	6,452.3100	6.4523	5.719	0	0	0
2013/08/15	R204	08/05/2014	6.04	Put	Bond Future	6,137.0300	6.1370	6,486.8500	6.4868	5.700	0	0	0
2013/08/15	R204	08/05/2014	6.06	Put	Bond Future	6,069.6000	6.0696	6,417.8400	6.4178	5.737	0	0	0
2013/08/15	R204	07/08/2014			Bond Future	7.5253	102.8578	7.6455	102.4145	1.597	0.0000	0.0000	0
2013/08/15	R204	07/08/2014	7.44	Put	Bond Future	3,001.3000	3.0013	3,226.2300	3.2262	7.494	0	0	0
2013/08/15	R204	07/08/2014	7.46	Put	Bond Future	2,963.6400	2.9636	3,186.7200	3.1867	7.527	0	0	0
2013/08/15	R204	07/08/2014	7.45	Put	Bond Future	2,982.4300	2.9824	3,206.4300	3.2064	7.511	0	0	0
2013/08/15	R204	07/08/2014	7.46	Call	Bond Future	2,721.6400	2.7216	2,501.4800	2.5015	(8.089)	0	0	0
2013/08/15	R204	07/08/2014	7.44	Call	Bond Future	2,685.0900	2.6851	2,466.7800	2.4668	(8.130)	0	0	0
2013/08/15	R204	07/08/2014	7.45	Call	Bond Future	2,703.3300	2.7033	2,484.0900	2.4841	(8.110)	0	0	0
2013/08/15	R206	07/11/2013	4.31	Put	Bond Future	243.4200	0.2434	263.8900	0.2639	8.409	0	0	0
2013/08/15	R206	07/11/2013			Bond Future	5.5766	102.7453	5.7114	102.7213	2.417	0.0000	0.0000	0
2013/08/15	R206	07/11/2013	4.30	Put	Bond Future	244.9500	0.2450	265.4600	0.2655	8.373	0	0	0
2013/08/15	R206	07/11/2013	4.31	Call	Bond Future	16.9500	0.0170	13.3700	0.0134	(21.121)	0	0	0
2013/08/15	R206	07/11/2013	4.29	Call	Bond Future	16.4200	0.0164	12.9300	0.0129	(21.255)	0	0	0
2013/08/15	R206	07/11/2013	4.30	Call	Bond Future	16.6900	0.0167	13.1500	0.0131	(21.210)	0	0	0

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2013/08/15	R206	07/11/2013	4.29	Put	Bond Future	246.4800	0.2465	267.0400	0.2670	8.341	0	0	0
2013/08/15	R207	07/11/2013	6.70	Call	Bond Future	509.5300	0.5095	422.0800	0.4221	(17.163)	0	0	0
2013/08/15	R207	07/11/2013			Bond Future	7.5058	101.1035	7.5936	100.6801	1.170	0.0000	0.0000	27,380
2013/08/15	R207	07/11/2013	6.71	Call	Bond Future	519.5300	0.5195	430.7600	0.4308	(17.087)	0	0	0
2013/08/15	R207	07/11/2013	6.69	Put	Bond Future	4,541.5500	4.5415	4,878.8000	4.8788	7.426	0	0	0
2013/08/15	R207	07/11/2013	6.71	Put	Bond Future	4,459.9300	4.4599	4,794.5400	4.7945	7.503	0	0	0
2013/08/15	R207	07/11/2013	6.69	Call	Bond Future	499.6700	0.4997	413.5400	0.4135	(17.237)	0	0	0
2013/08/15	R207	07/11/2013	6.70	Put	Bond Future	4,500.6500	4.5006	4,836.5800	4.8366	7.464	0	0	0
2013/08/15	R207	06/02/2014			Bond Future	7.6206	98.7912	7.7131	98.3622	1.214	0.0000	0.0000	0
2013/08/15	R207	06/02/2014	6.65	Call	Bond Future	878.5300	0.8785	772.9700	0.7730	(12.016)	0	0	0
2013/08/15	R207	06/02/2014	6.64	Put	Bond Future	5,558.0600	5.5581	5,882.4900	5.8825	5.837	0	0	0
2013/08/15	R207	06/02/2014	6.66	Put	Bond Future	5,481.8200	5.4818	5,804.2200	5.8042	5.881	0	0	0
2013/08/15	R207	06/02/2014	6.65	Put	Bond Future	5,519.8700	5.5199	5,843.2900	5.8433	5.859	0	0	0
2013/08/15	R207	06/02/2014	6.66	Call	Bond Future	889.6400	0.8896	783.0600	0.7831	(11.980)	0	0	0
2013/08/15	R207	06/02/2014	6.64	Call	Bond Future	867.5200	0.8675	762.9700	0.7630	(12.052)	0	0	0
2013/08/15	R207	08/05/2014	6.19	Put	Bond Future	8,055.9400	8.0559	8,404.9500	8.4050	4.332	0	0	0
2013/08/15	R207	08/05/2014	6.21	Put	Bond Future	7,975.8400	7.9758	8,323.4400	8.3234	4.358	0	0	0
2013/08/15	R207	08/05/2014			Bond Future	7.7421	100.1221	7.8398	99.6872	1.262	0.0000	0.0000	0
2013/08/15	R207	08/05/2014	6.20	Put	Bond Future	8,015.8500	8.0159	8,364.1500	8.3641	4.345	0	0	0
2013/08/15	R207	08/05/2014	6.20	Call	Bond Future	828.4400	0.8284	741.9200	0.7419	(10.444)	0	0	0
2013/08/15	R207	08/05/2014	6.21	Call	Bond Future	837.0700	0.8371	749.8500	0.7498	(10.420)	0	0	0
2013/08/15	R207	08/05/2014	6.19	Call	Bond Future	819.8700	0.8199	734.0600	0.7341	(10.466)	0	0	0
2013/08/15	R207	07/08/2014	7.69	Call	Bond Future	3,203.0400	3.2030	2,989.3400	2.9893	(6.672)	0	0	0
2013/08/15	R207	07/08/2014	7.70	Put	Bond Future	3,962.9900	3.9630	4,189.2000	4.1892	5.708	0	0	0
2013/08/15	R207	07/08/2014			Bond Future	7.8723	97.8381	7.9756	97.3973	1.313	0.0000	0.0000	0
2013/08/15	R207	07/08/2014	7.70	Call	Bond Future	3,223.1500	3.2231	3,008.6000	3.0086	(6.657)	0	0	0
2013/08/15	R207	07/08/2014	7.71	Call	Bond Future	3,243.3400	3.2433	3,027.9400	3.0279	(6.641)	0	0	0
2013/08/15	R207	07/08/2014	7.69	Put	Bond Future	3,986.0400	3.9860	4,213.1000	4.2131	5.696	0	0	0
2013/08/15	R207	07/08/2014	7.71	Put	Bond Future	3,940.0400	3.9400	4,165.4000	4.1654	5.720	0	0	0
2013/08/15	R208	07/11/2013			Bond Future	7.6611	95.7207	7.7485	95.2516	1.141	0.0000	0.0000	14,428
2013/08/15	R208	07/11/2013	6.79	Put	Bond Future	5,267.0900	5.2671	5,655.3900	5.6554	7.372	0	0	0
2013/08/15	R208	07/11/2013	6.81	Put	Bond Future	5,171.5400	5.1715	5,557.0500	5.5571	7.454	0	0	0
2013/08/15	R208	07/11/2013	6.80	Put	Bond Future	5,219.2100	5.2192	5,606.1300	5.6061	7.413	0	0	0
2013/08/15	R208	07/11/2013	6.81	Call	Bond Future	448.6100	0.4486	365.0000	0.3650	(18.638)	0	0	0
2013/08/15	R208	07/11/2013	7.50	Put	Bond Future	2,430.9700	2.4310	2,691.4900	2.6915	10.717	0	0	1,520
2013/08/15	R208	07/11/2013	6.79	Call	Bond Future	429.7500	0.4298	348.9300	0.3489	(18.806)	0	0	0
2013/08/15	R208	07/11/2013	7.50	Call	Bond Future	1,558.3700	1.5584	1,349.7700	1.3498	(13.386)	0	0	0
2013/08/15	R208	07/11/2013	6.80	Call	Bond Future	439.1000	0.4391	356.9000	0.3569	(18.720)	0	0	0
2013/08/15	R208	06/02/2014	6.74	Put	Bond Future	6,388.3600	6.3884	6,757.5300	6.7575	5.779	0	0	0
2013/08/15	R208	06/02/2014			Bond Future	7.7681	96.9768	7.8596	96.5016	1.177	0.0000	0.0000	0
2013/08/15	R208	06/02/2014	6.76	Put	Bond Future	6,299.8200	6.2998	6,666.7200	6.6667	5.824	0	0	0
2013/08/15	R208	06/02/2014	6.75	Put	Bond Future	6,343.8100	6.3438	6,711.8600	6.7119	5.802	0	0	0
2013/08/15	R208	06/02/2014	6.74	Call	Bond Future	835.3100	0.8353	729.2000	0.7292	(12.703)	0	0	0
2013/08/15	R208	06/02/2014	6.75	Call	Bond Future	846.6700	0.8467	739.4400	0.7394	(12.665)	0	0	0
2013/08/15	R208	06/02/2014	6.76	Call	Bond Future	858.5500	0.8586	750.1700	0.7502	(12.624)	0	0	0
2013/08/15	R208	08/05/2014	6.31	Call	Bond Future	660.2600	0.6603	581.1000	0.5811	(11.989)	0	0	0

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2013/08/15	R208	08/05/2014			Bond Future	7.8758	94.8867	7.9716	94.4050	1.216	0.0000	0.0000	0
2013/08/15	R208	08/05/2014	6.29	Call	Bond Future	644.1800	0.6442	566.5800	0.5666	(12.046)	0	0	0
2013/08/15	R208	08/05/2014	6.31	Put	Bond Future	8,983.1900	8.9832	9,385.7800	9.3858	4.482	0	0	0
2013/08/15	R208	08/05/2014	6.30	Put	Bond Future	9,031.1000	9.0311	9,434.4700	9.4345	4.466	0	0	0
2013/08/15	R208	08/05/2014	6.29	Put	Bond Future	9,079.1100	9.0791	9,483.2600	9.4833	4.451	0	0	0
2013/08/15	R208	08/05/2014	6.30	Call	Bond Future	652.1800	0.6522	573.8000	0.5738	(12.018)	0	0	0
2013/08/15	R208	07/08/2014			Bond Future	7.9892	96.1719	8.0897	95.6836	1.257	0.0000	0.0000	0
2013/08/15	R208	07/08/2014	7.80	Call	Bond Future	3,305.0900	3.3051	3,070.5900	3.0706	(7.095)	0	0	0
2013/08/15	R208	07/08/2014	7.79	Put	Bond Future	4,260.0700	4.2601	4,514.8900	4.5149	5.982	0	0	0
2013/08/15	R208	07/08/2014	7.81	Put	Bond Future	4,206.4600	4.2065	4,459.2200	4.4592	6.009	0	0	0
2013/08/15	R208	07/08/2014	7.80	Put	Bond Future	4,233.2000	4.2332	4,486.9900	4.4870	5.995	0	0	0
2013/08/15	R208	07/08/2014	7.81	Call	Bond Future	3,327.6800	3.3277	3,092.1500	3.0921	(7.078)	0	0	0
2013/08/15	R208	07/08/2014	7.79	Call	Bond Future	3,282.5900	3.2826	3,049.1200	3.0491	(7.112)	0	0	0
2013/08/15	R209	07/11/2013	8.80	Put	Bond Future	5,283.9000	5.2839	5,883.1900	5.8832	11.342	0	0	0
2013/08/15	R209	07/11/2013	9.50	Put	Bond Future	2,385.8900	2.3859	2,751.3500	2.7513	15.318	0	0	980
2013/08/15	R209	07/11/2013			Bond Future	9.2762	72.3891	9.4036	71.4774	1.374	0.0000	0.0000	18,862
2013/08/15	R209	07/11/2013	8.80	Call	Bond Future	1,707.5100	1.7075	1,395.1200	1.3951	(18.295)	0	0	0
2013/08/15	R209	07/11/2013	9.25	Call	Bond Future	3,040.0600	3.0401	2,576.3000	2.5763	(15.255)	0	0	0
2013/08/15	R209	07/11/2013	8.81	Call	Bond Future	1,732.1500	1.7322	1,416.5200	1.4165	(18.222)	0	0	0
2013/08/15	R209	07/11/2013	8.65	Call	Bond Future	1,364.9400	1.3649	1,100.0100	1.1000	(19.410)	0	0	0
2013/08/15	R209	07/11/2013	8.79	Call	Bond Future	1,683.0900	1.6831	1,373.9500	1.3740	(18.367)	0	0	0
2013/08/15	R209	07/11/2013	9.40	Call	Bond Future	3,586.1200	3.5861	3,072.3000	3.0723	(14.328)	0	0	0
2013/08/15	R209	07/11/2013	9.70	Put	Bond Future	1,844.6300	1.8446	2,148.7600	2.1488	16.487	0	0	1,520
2013/08/15	R209	07/11/2013	9.25	Put	Bond Future	3,229.8800	3.2299	3,677.8000	3.6778	13.868	0	0	1,000
2013/08/15	R209	07/11/2013	8.79	Put	Bond Future	5,337.5600	5.3376	5,940.1000	5.9401	11.289	0	0	0
2013/08/15	R209	07/11/2013	9.40	Put	Bond Future	2,700.2200	2.7002	3,098.0800	3.0981	14.734	0	0	5,000
2013/08/15	R209	07/11/2013	9.50	Call	Bond Future	3,974.8200	3.9748	3,428.6000	3.4286	(13.742)	0	0	0
2013/08/15	R209	07/11/2013	9.70	Call	Bond Future	4,806.6800	4.8067	4,199.1300	4.1991	(12.640)	0	0	0
2013/08/15	R209	07/11/2013	8.65	Put	Bond Future	6,125.9100	6.1259	6,772.6600	6.7727	10.558	0	0	4,700
2013/08/15	R209	07/11/2013	8.81	Put	Bond Future	5,230.5800	5.2306	5,826.6300	5.8266	11.395	0	0	0
2013/08/15	R209	06/02/2014	8.56	Call	Bond Future	2,118.2000	2.1182	1,825.2200	1.8252	(13.832)	0	0	0
2013/08/15	R209	06/02/2014			Bond Future	9.3753	73.3391	9.5067	72.4154	1.401	0.0000	0.0000	0
2013/08/15	R209	06/02/2014	8.54	Call	Bond Future	2,073.4900	2.0735	1,785.0700	1.7851	(13.910)	0	0	0
2013/08/15	R209	06/02/2014	8.55	Call	Bond Future	2,095.7700	2.0958	1,805.0700	1.8051	(13.871)	0	0	0
2013/08/15	R209	06/02/2014	8.54	Put	Bond Future	8,420.3300	8.4203	9,055.5900	9.0556	7.544	0	0	0
2013/08/15	R209	06/02/2014	8.56	Put	Bond Future	8,302.9200	8.3029	8,933.6200	8.9336	7.596	0	0	0
2013/08/15	R209	06/02/2014	8.55	Put	Bond Future	8,361.4800	8.3615	8,994.4600	8.9945	7.570	0	0	0
2013/08/15	R209	08/05/2014			Bond Future	9.4738	71.1822	9.6092	70.2460	1.430	0.0000	0.0000	0
2013/08/15	R209	08/05/2014	7.85	Call	Bond Future	1,405.6200	1.4056	1,214.4700	1.2145	(13.599)	0	0	0
2013/08/15	R209	08/05/2014	7.86	Call	Bond Future	1,420.0500	1.4200	1,227.3400	1.2273	(13.571)	0	0	0
2013/08/15	R209	08/05/2014	7.85	Put	Bond Future	14,344.8200	14.3448	15,089.8700	15.0899	5.194	0	0	0
2013/08/15	R209	08/05/2014	7.84	Call	Bond Future	1,391.3000	1.3913	1,201.7000	1.2017	(13.628)	0	0	0
2013/08/15	R209	08/05/2014	7.84	Put	Bond Future	14,421.1600	14.4212	15,167.7600	15.1678	5.177	0	0	0
2013/08/15	R209	08/05/2014	7.86	Put	Bond Future	14,268.7300	14.2687	15,012.2200	15.0122	5.211	0	0	0
2013/08/15	R209	07/08/2014	9.04	Put	Bond Future	8,431.1300	8.4311	8,958.7800	8.9588	6.258	0	0	0
2013/08/15	R209	07/08/2014			Bond Future	9.5739	72.1463	9.7136	71.1974	1.459	0.0000	0.0000	0
2013/08/15	R209	07/08/2014	9.06	Put	Bond Future	8,338.8600	8.3389	8,863.0400	8.8630	6.286	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/15	R209	07/08/2014	9.05	Put	Bond Future	8,384.8900		8.3849	8,910.8100	8.9108	6.272	0	0	0
2013/08/15	R209	07/08/2014	9.05	Call	Bond Future	4,636.5000		4.6365	4,213.5600	4.2136	(9.122)	0	0	0
2013/08/15	R209	07/08/2014	9.06	Call	Bond Future	4,664.9300		4.6649	4,240.2500	4.2402	(9.104)	0	0	0
2013/08/15	R209	07/08/2014	9.04	Call	Bond Future	4,608.1600		4.6082	4,186.9500	4.1869	(9.141)	0	0	0
2013/08/15	R210	07/11/2013	159.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	R210	07/11/2013			Bond Future	154.0947		154.0947	154.0673	154.0673	(0.018)	0.0000	0.0000	1,237
2013/08/15	R210	07/11/2013	160.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	R210	07/11/2013	160.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	R210	07/11/2013	159.99	Put	Bond Future	5,895.3300		5.8953	5,922.6600	5.9227	0.464	0	0	0
2013/08/15	R210	07/11/2013	160.01	Put	Bond Future	5,915.3300		5.9153	5,942.6600	5.9427	0.462	0	0	0
2013/08/15	R210	07/11/2013	160.00	Put	Bond Future	5,905.3300		5.9053	5,932.6600	5.9327	0.463	0	0	0
2013/08/15	R211	07/11/2013			Bond Future	129.5481		129.5481	129.5177	129.5177	(0.023)	0.0000	0.0000	522
2013/08/15	R211	07/11/2013	130.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	R211	07/11/2013	129.99	Put	Bond Future	441.8800		0.4419	472.2500	0.4723	6.873	0	0	0
2013/08/15	R211	07/11/2013	130.01	Put	Bond Future	461.8800		0.4619	492.2500	0.4923	6.575	0	0	0
2013/08/15	R211	07/11/2013	130.00	Put	Bond Future	451.8800		0.4519	482.2500	0.4823	6.721	0	0	0
2013/08/15	R211	07/11/2013	130.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	R211	07/11/2013	129.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	R212	07/11/2013	132.99	Put	Bond Future	2,527.6200		2.5276	2,552.8300	2.5528	0.997	0	0	0
2013/08/15	R212	07/11/2013			Bond Future	130.4624		130.4624	130.4372	130.4372	(0.019)	0.0000	0.0000	21,791
2013/08/15	R212	07/11/2013	133.01	Put	Bond Future	2,547.6200		2.5476	2,572.8300	2.5728	0.990	0	0	0
2013/08/15	R212	07/11/2013	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	R212	07/11/2013	133.00	Put	Bond Future	2,537.6200		2.5376	2,562.8300	2.5628	0.993	0	0	0
2013/08/15	R212	07/11/2013	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	R212	07/11/2013	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	R213	07/11/2013	8.60	Call	Bond Future	1,757.1500		1.7572	1,429.3300	1.4293	(18.656)	0	0	0
2013/08/15	R213	07/11/2013			Bond Future	9.0454		83.6751	9.1729	82.7249	1.410	0.0000	0.0000	11,046
2013/08/15	R213	07/11/2013	8.61	Call	Bond Future	1,783.1100		1.7831	1,451.8100	1.4518	(18.580)	0	0	0
2013/08/15	R213	07/11/2013	8.59	Put	Bond Future	5,260.9900		5.2610	5,886.8200	5.8868	11.896	0	0	0
2013/08/15	R213	07/11/2013	8.61	Put	Bond Future	5,153.0600		5.1531	5,771.9400	5.7719	12.010	0	0	0
2013/08/15	R213	07/11/2013	8.60	Put	Bond Future	5,206.8400		5.2068	5,829.2000	5.8292	11.953	0	0	0
2013/08/15	R213	07/11/2013	8.59	Call	Bond Future	1,731.4400		1.7314	1,407.0900	1.4071	(18.733)	0	0	0
2013/08/15	R213	06/02/2014			Bond Future	9.1509		84.7732	9.2826	83.8105	1.439	0.0000	0.0000	0
2013/08/15	R213	06/02/2014	8.29	Put	Bond Future	8,878.5200		8.8785	9,544.8800	9.5449	7.505	0	0	0
2013/08/15	R213	06/02/2014	8.31	Put	Bond Future	8,759.0400		8.7590	9,420.7900	9.4208	7.555	0	0	0
2013/08/15	R213	06/02/2014	8.29	Call	Bond Future	2,151.0000		2.1510	1,854.6300	1.8546	(13.778)	0	0	0
2013/08/15	R213	06/02/2014	8.30	Put	Bond Future	8,818.6400		8.8186	9,482.7100	9.4827	7.530	0	0	0
2013/08/15	R213	06/02/2014	8.30	Call	Bond Future	2,173.8000		2.1738	1,875.1400	1.8751	(13.739)	0	0	0
2013/08/15	R213	06/02/2014	8.31	Call	Bond Future	2,196.7700		2.1968	1,895.7900	1.8958	(13.701)	0	0	0
2013/08/15	R213	08/05/2014	7.65	Put	Bond Future	14,439.7200		14.4397	15,211.8500	15.2118	5.347	0	0	0
2013/08/15	R213	08/05/2014			Bond Future	9.2517		82.3770	9.3876	81.4012	1.469	0.0000	0.0000	0
2013/08/15	R213	08/05/2014	7.64	Put	Bond Future	14,514.4800		14.5145	15,288.2000	15.2882	5.331	0	0	0
2013/08/15	R213	08/05/2014	7.66	Put	Bond Future	14,365.1800		14.3652	15,135.7100	15.1357	5.364	0	0	0
2013/08/15	R213	08/05/2014	7.65	Call	Bond Future	1,514.2300		1.5142	1,310.6000	1.3106	(13.448)	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
2013/08/15	R213	08/05/2014	7.64	Call	Bond Future	1,499.2900	1.4993	1,297.2500	1.2972	(13.476)	0	0	0
2013/08/15	R213	08/05/2014	7.66	Call	Bond Future	1,529.2700	1.5293	1,324.0400	1.3240	(13.420)	0	0	0
2013/08/15	R213	07/08/2014	8.86	Call	Bond Future	4,874.0200	4.8740	4,432.5100	4.4325	(9.058)	0	0	0
2013/08/15	R213	07/08/2014			Bond Future	9.3561	83.4927	9.4963	82.5038	1.499	0.0000	0.0000	0
2013/08/15	R213	07/08/2014	8.84	Call	Bond Future	4,815.3300	4.8153	4,377.4100	4.3774	(9.094)	0	0	0
2013/08/15	R213	07/08/2014	8.85	Call	Bond Future	4,844.6300	4.8446	4,404.9100	4.4049	(9.076)	0	0	0
2013/08/15	R213	07/08/2014	8.84	Put	Bond Future	8,612.0500	8.6121	9,163.0500	9.1630	6.398	0	0	0
2013/08/15	R213	07/08/2014	8.86	Put	Bond Future	8,518.8100	8.5188	9,066.2200	9.0662	6.426	0	0	0
2013/08/15	R213	07/08/2014	8.85	Put	Bond Future	8,565.3400	8.5653	9,114.5400	9.1145	6.412	0	0	0
2013/08/15	R214	07/11/2013	7.80	Call	Bond Future	183.1100	0.1831	135.6000	0.1356	(25.946)	0	0	0
2013/08/15	R214	07/11/2013			Bond Future	9.4640	72.4835	9.5812	71.6328	1.239	0.0000	0.0000	577
2013/08/15	R214	07/11/2013	7.81	Call	Bond Future	187.6300	0.1876	139.1000	0.1391	(25.865)	0	0	0
2013/08/15	R214	07/11/2013	7.79	Call	Bond Future	178.6900	0.1787	132.1700	0.1322	(26.034)	0	0	0
2013/08/15	R214	07/11/2013	7.81	Put	Bond Future	14,298.2400	14.2982	15,100.4600	15.1005	5.611	0	0	0
2013/08/15	R214	07/11/2013	7.80	Put	Bond Future	14,392.6700	14.3927	15,195.9100	15.1959	5.581	0	0	0
2013/08/15	R214	07/11/2013	7.79	Put	Bond Future	14,487.4000	14.4874	15,291.6300	15.2916	5.551	0	0	0
2013/08/15	R214	06/02/2014			Bond Future	9.5677	73.4347	9.6888	72.5728	1.265	0.0000	0.0000	0
2013/08/15	R214	06/02/2014	8.99	Put	Bond Future	7,371.5800	7.3716	7,895.8700	7.8959	7.112	0	0	0
2013/08/15	R214	06/02/2014	9.01	Put	Bond Future	7,267.0900	7.2671	7,787.1300	7.7871	7.156	0	0	0
2013/08/15	R214	06/02/2014	8.99	Call	Bond Future	2,997.7500	2.9977	2,660.1200	2.6601	(11.263)	0	0	0
2013/08/15	R214	06/02/2014	9.00	Put	Bond Future	7,319.1900	7.3192	7,841.3600	7.8414	7.134	0	0	0
2013/08/15	R214	06/02/2014	9.00	Call	Bond Future	3,024.9200	3.0249	2,685.1700	2.6852	(11.232)	0	0	0
2013/08/15	R214	06/02/2014	9.01	Call	Bond Future	3,052.2300	3.0522	2,710.3500	2.7104	(11.201)	0	0	0
2013/08/15	R248	07/11/2013			Bond Future	9.5164	94.0185	9.6286	92.9773	1.179	0.0000	0.0000	780
2013/08/15	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	R248	07/11/2013	7.86	Put	Bond Future	18,244.2400	18.2442	19,285.4400	19.2854	5.707	0	0	0
2013/08/15	R248	07/11/2013	7.85	Put	Bond Future	18,373.3100	18.3733	19,414.5100	19.4145	5.667	0	0	0
2013/08/15	R248	07/11/2013	7.84	Put	Bond Future	18,502.6400	18.5026	19,543.8400	19.5438	5.627	0	0	0
2013/08/15	R248	06/02/2014	9.11	Put	Bond Future	4,942.0300	4.9420	5,996.9400	5.9969	21.346	0	0	0
2013/08/15	R248	06/02/2014			Bond Future	9.6231	95.2524	9.7391	94.1974	1.206	0.0000	0.0000	0
2013/08/15	R248	06/02/2014	9.10	Put	Bond Future	5,043.1100	5.0431	6,098.0200	6.0980	20.918	0	0	0
2013/08/15	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/15	R248	06/02/2014	9.09	Put	Bond Future	5,144.3800	5.1444	6,199.2900	6.1993	20.506	0	0	0

Total

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