



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 19/08/2013 to 19/08/2013

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
2013/08/19	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	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
2013/08/19	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	2025	07/11/2013			Bond Future	108.5809	108.5809	108.5607	108.5607	(0.019)	0.0000	0.0000	0
2013/08/19	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	2025	07/11/2013	110.99	Put	Bond Future	2,409.1400	2.4091	2,429.2600	2.4293	0.835	0	0	0
2013/08/19	2025	07/11/2013	111.01	Put	Bond Future	2,429.1400	2.4291	2,449.2600	2.4493	0.828	0	0	0
2013/08/19	2025	07/11/2013	111.00	Put	Bond Future	2,419.1400	2.4191	2,439.2600	2.4393	0.832	0	0	0
2013/08/19	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	2038	07/11/2013			Bond Future	104.7262	104.7262	104.7083	104.7083	(0.017)	0.0000	0.0000	0
2013/08/19	2038	07/11/2013	109.99	Put	Bond Future	5,263.7900	5.2638	5,281.6800	5.2817	0.340	0	0	0
2013/08/19	2038	07/11/2013	110.00	Put	Bond Future	5,273.7900	5.2738	5,291.6800	5.2917	0.339	0	0	0
2013/08/19	2038	07/11/2013	110.01	Put	Bond Future	5,283.7900	5.2838	5,301.6800	5.3017	0.339	0	0	0
2013/08/19	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	2050	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	2050	07/11/2013	110.00	Put	Bond Future	3,136.8700	3.1369	3,154.6900	3.1547	0.568	0	0	0
2013/08/19	2050	07/11/2013			Bond Future	106.8631	106.8631	106.8453	106.8453	(0.017)	0.0000	0.0000	122
2013/08/19	2050	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	2050	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	2050	07/11/2013	109.99	Put	Bond Future	3,126.8700	3.1269	3,144.6900	3.1447	0.570	0	0	0
2013/08/19	2050	07/11/2013	110.01	Put	Bond Future	3,146.8700	3.1469	3,164.6900	3.1647	0.566	0	0	0
2013/08/19	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	AL37	07/11/2013			Index Future	405.8200	405.8200	401.8750	401.8750	(0.972)	0.0000	0.0000	0
2013/08/19	AL37	06/02/2014			Index Future	411.1450	411.1450	407.1480	407.1480	(0.972)	0.0000	0.0000	0
2013/08/19	AL7T	07/11/2013			Index Future	476.2810	476.2810	469.0580	469.0580	(1.517)	0.0000	0.0000	1
2013/08/19	AL7T	06/02/2014			Index Future	482.5310	482.5310	475.2130	475.2130	(1.517)	0.0000	0.0000	0
2013/08/19	ALBI	07/11/2013			Index Future	425.9270	425.9270	420.9830	420.9830	(1.161)	0.0000	0.0000	770
2013/08/19	ALBI	06/02/2014			Index Future	431.5160	431.5160	426.5070	426.5070	(1.161)	0.0000	0.0000	73
2013/08/19	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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2013/08/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/08/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	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
2013/08/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/19	EL28	07/11/2013			Bond Future	108.8809	108.8809	108.8624	108.8624	(0.017)	0.0000	0.0000	0
2013/08/19	EL28	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	EL28	07/11/2013	109.99	Put	Bond Future	1,109.0900	1.1091	1,127.5600	1.1276	1.665	0	0	0
2013/08/19	EL28	07/11/2013	110.01	Put	Bond Future	1,129.0900	1.1291	1,147.5600	1.1476	1.636	0	0	0
2013/08/19	EL28	07/11/2013	110.00	Put	Bond Future	1,119.0900	1.1191	1,137.5600	1.1376	1.650	0	0	0
2013/08/19	EL28	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	EL28	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	ES33	07/11/2013			Bond Future	9.9816	79.9197	10.1503	78.7330	1.690	0.0000	0.0000	6,292
2013/08/19	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	ES33	07/11/2013	8.51	Put	Bond Future	11,668.0800	11.6681	12,854.7700	12.8548	10.170	0	0	0
2013/08/19	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	ES33	07/11/2013	8.49	Put	Bond Future	11,844.5100	11.8445	13,031.2000	13.0312	10.019	0	0	0
2013/08/19	ES33	07/11/2013	8.50	Put	Bond Future	11,756.2300	11.7562	12,942.9200	12.9429	10.094	0	0	0
2013/08/19	ES33	06/02/2014	9.54	Put	Bond Future	4,167.6800	4.1677	5,369.9700	5.3700	28.848	0	0	0
2013/08/19	ES33	06/02/2014			Bond Future	10.1141	80.9685	10.2888	79.7662	1.727	0.0000	0.0000	0
2013/08/19	ES33	06/02/2014	9.56	Put	Bond Future	4,016.7300	4.0167	5,219.0200	5.2190	29.932	0	0	0
2013/08/19	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	ES33	06/02/2014	9.55	Put	Bond Future	4,092.1500	4.0921	5,294.4400	5.2944	29.380	0	0	0
2013/08/19	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	GOVI	07/11/2013			GOVI	425.6820	425.6820	420.7740	420.7740	(1.153)	0.0000	0.0000	107
2013/08/19	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	GOVI	07/11/2013	445.99	Put	GOVI	203,080.0000	20.3080	252,160.0000	25.2160	24.168	0	0	0
2013/08/19	GOVI	07/11/2013	446.01	Put	GOVI	203,280.0000	20.3280	252,360.0000	25.2360	24.144	0	0	0
2013/08/19	GOVI	07/11/2013	446.00	Put	GOVI	203,180.0000	20.3180	252,260.0000	25.2260	24.156	0	0	0
2013/08/19	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	GOVI	06/02/2014			GOVI	431.2680	431.2680	426.2950	426.2950	(1.153)	0.0000	0.0000	268
2013/08/19	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	GOVI	06/02/2014	439.99	Put	GOVI	87,220.0000	8.7220	136,950.0000	13.6950	57.017	0	0	0
2013/08/19	GOVI	06/02/2014	440.01	Put	GOVI	87,420.0000	8.7420	137,150.0000	13.7150	56.886	0	0	0
2013/08/19	GOVI	06/02/2014	440.00	Put	GOVI	87,320.0000	8.7320	137,050.0000	13.7050	56.951	0	0	0
2013/08/19	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	GOVI	08/05/2014			GOVI	437.0750	437.0750	432.0350	432.0350	(1.153)	0.0000	0.0000	0
2013/08/19	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	GOVI	08/05/2014	441.99	Put	GOVI	49,150.0000	4.9150	99,550.0000	9.9550	102.543	0	0	0
2013/08/19	GOVI	08/05/2014	442.01	Put	GOVI	49,350.0000	4.9350	99,750.0000	9.9750	102.128	0	0	0
2013/08/19	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	GOVI	08/05/2014	442.00	Put	GOVI	49,250.0000	4.9250	99,650.0000	9.9650	102.335	0	0	0
2013/08/19	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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2013/08/19	IGOV	07/11/2013			Index Future	195.1690	195.1690	194.9050	194.9050	(0.135)	0.0000	0.0000	1,078
2013/08/19	IGOV	06/02/2014			Index Future	197.7540	197.7540	197.4860	197.4860	(0.136)	0.0000	0.0000	166
2013/08/19	ILBI	07/11/2013			Index Future	527.0110	527.0110	527.8580	527.8580	0.161	0.0000	0.0000	0
2013/08/19	ILBI	06/02/2014			Index Future	534.1400	534.1400	534.9990	534.9990	0.161	0.0000	0.0000	186
2013/08/19	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/08/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/08/19	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/08/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/08/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/08/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/08/19	JBAF	21/08/2013			Jibar Tradeable Future	5.1400	94.8600	5.1400	94.8600	0.000	0.0000	0.0000	0
2013/08/19	JBAF	18/09/2013			Jibar Tradeable Future	5.1500	94.8500	5.1800	94.8200	0.583	0.0000	0.0000	700
2013/08/19	JBAF	16/10/2013			Jibar Tradeable Future	5.1900	94.8100	5.2400	94.7600	0.963	0.0000	0.0000	0
2013/08/19	JBAF	20/11/2013			Jibar Tradeable Future	5.2500	94.7500	5.3200	94.6800	1.333	0.0000	0.0000	0
2013/08/19	JBAF	18/12/2013			Jibar Tradeable Future	5.3700	94.6300	5.5000	94.5000	2.421	0.0000	0.0000	1,500
2013/08/19	JBAF	15/01/2014			Jibar Tradeable Future	5.4500	94.5500	5.5900	94.4100	2.569	0.0000	0.0000	1,000
2013/08/19	JBAF	19/02/2014			Jibar Tradeable Future	5.5500	94.4500	5.5500	94.4500	0.000	0.0000	0.0000	0
2013/08/19	JBAF	19/03/2014			Jibar Tradeable Future	5.7500	94.2500	5.9200	94.0800	2.957	0.0000	0.0000	400
2013/08/19	JBAF	18/06/2014			Jibar Tradeable Future	6.1100	93.8900	6.2900	93.7100	2.946	0.0000	0.0000	1,000
2013/08/19	JBAF	17/09/2014			Jibar Tradeable Future	6.4400	93.5600	6.6400	93.3600	3.106	0.0000	0.0000	0
2013/08/19	JBAF	17/12/2014			Jibar Tradeable Future	6.7200	93.2800	6.9200	93.0800	2.976	0.0000	0.0000	0
2013/08/19	JBAF	18/03/2015			Jibar Tradeable Future	7.0200	92.9800	7.2200	92.7800	2.849	0.0000	0.0000	250
2013/08/19	JBAF	17/06/2015			Jibar Tradeable Future	7.2800	92.7200	7.5100	92.4900	3.159	0.0000	0.0000	0
2013/08/19	R023	07/11/2013	6.50	Put	Bond Future	10,833.2200	10.8332	12,616.1300	12.6161	16.458	0	0	0
2013/08/19	R023	07/11/2013			Bond Future	8.0925	99.3362	8.3763	97.5533	3.507	0.0000	0.0000	11,644
2013/08/19	R023	07/11/2013	6.49	Put	Bond Future	10,905.9500	10.9060	12,688.8600	12.6889	16.348	0	0	0
2013/08/19	R023	07/11/2013	6.51	Put	Bond Future	10,760.5400	10.7605	12,543.4500	12.5435	16.569	0	0	0
2013/08/19	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	R023	06/02/2014			Bond Future	8.2047	100.6398	8.5004	98.8334	3.603	0.0000	0.0000	0
2013/08/19	R023	06/02/2014	7.84	Put	Bond Future	2,289.4400	2.2894	4,095.7800	4.0958	78.899	0	0	0
2013/08/19	R023	06/02/2014	7.86	Put	Bond Future	2,162.1200	2.1621	3,968.4600	3.9685	83.545	0	0	0
2013/08/19	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	R023	06/02/2014	7.85	Put	Bond Future	2,225.7600	2.2258	4,032.1000	4.0321	81.156	0	0	0
2013/08/19	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	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
2013/08/19	R157	07/11/2013			Bond Future	6.3063	114.4540	6.5323	114.0362	3.584	0.0000	0.0000	31,050
2013/08/19	R157	07/11/2013	5.60	Call	Bond Future	190.9700	0.1910	111.0300	0.1110	(41.860)	0	0	0
2013/08/19	R157	07/11/2013	5.59	Put	Bond Future	1,524.8100	1.5248	1,864.0200	1.8640	22.246	0	0	0
2013/08/19	R157	07/11/2013	5.61	Put	Bond Future	1,495.2500	1.4953	1,831.7300	1.8317	22.503	0	0	0
2013/08/19	R157	07/11/2013	5.60	Put	Bond Future	1,510.0000	1.5100	1,847.8500	1.8478	22.374	0	0	0
2013/08/19	R157	07/11/2013	5.61	Call	Bond Future	195.0400	0.1950	113.7300	0.1137	(41.689)	0	0	0
2013/08/19	R157	07/11/2013	5.59	Call	Bond Future	186.9600	0.1870	108.3800	0.1084	(42.030)	0	0	0
2013/08/19	R157	06/02/2014	5.64	Call	Bond Future	346.5700	0.3466	241.5500	0.2416	(30.303)	0	0	0
2013/08/19	R157	06/02/2014	5.65	Put	Bond Future	1,705.6800	1.7057	2,022.9200	2.0229	18.599	0	0	0
2013/08/19	R157	06/02/2014			Bond Future	6.4933	115.9559	6.7597	115.5326	4.103	0.0000	0.0000	100
2013/08/19	R157	06/02/2014	5.65	Call	Bond Future	351.0800	0.3511	245.0100	0.2450	(30.212)	0	0	0
2013/08/19	R157	06/02/2014	5.66	Call	Bond Future	355.6200	0.3556	248.5100	0.2485	(30.119)	0	0	0
2013/08/19	R157	06/02/2014	5.64	Put	Bond Future	1,717.3700	1.7174	2,035.6600	2.0357	18.534	0	0	0
2013/08/19	R157	06/02/2014	5.66	Put	Bond Future	1,694.0300	1.6940	2,010.2300	2.0102	18.666	0	0	0
2013/08/19	R157	08/05/2014	5.20	Call	Bond Future	150.5600	0.1506	94.2000	0.0942	(37.434)	0	0	0
2013/08/19	R157	08/05/2014			Bond Future	6.7055	110.7092	7.0266	110.2801	4.788	0.0000	0.0000	0
2013/08/19	R157	08/05/2014	5.21	Call	Bond Future	152.5900	0.1526	95.5900	0.0956	(37.355)	0	0	0
2013/08/19	R157	08/05/2014	5.19	Call	Bond Future	148.5500	0.1486	92.8300	0.0928	(37.509)	0	0	0
2013/08/19	R157	08/05/2014	5.20	Put	Bond Future	2,195.2100	2.1952	2,567.9400	2.5679	16.979	0	0	0
2013/08/19	R157	08/05/2014	5.19	Put	Bond Future	2,206.9600	2.2070	2,580.3300	2.5803	16.918	0	0	0
2013/08/19	R157	08/05/2014	5.21	Put	Bond Future	2,183.4800	2.1835	2,555.5700	2.5556	17.041	0	0	0
2013/08/19	R157	07/08/2014	6.76	Put	Bond Future	1,061.6100	1.0616	1,309.1600	1.3092	23.318	0	0	0
2013/08/19	R157	07/08/2014			Bond Future	6.9998	112.2087	7.4007	111.7738	5.727	0.0000	0.0000	0
2013/08/19	R157	07/08/2014	6.75	Put	Bond Future	1,067.6100	1.0676	1,315.9700	1.3160	23.263	0	0	0
2013/08/19	R157	07/08/2014	6.74	Call	Bond Future	790.4000	0.7904	604.6400	0.6046	(23.502)	0	0	0
2013/08/19	R157	07/08/2014	6.75	Call	Bond Future	795.2900	0.7953	608.7300	0.6087	(23.458)	0	0	0
2013/08/19	R157	07/08/2014	6.76	Call	Bond Future	800.2100	0.8002	612.8400	0.6128	(23.415)	0	0	0
2013/08/19	R157	07/08/2014	6.74	Put	Bond Future	1,073.6400	1.0736	1,322.8000	1.3228	23.207	0	0	0
2013/08/19	R186	07/11/2013	8.16	Put	Bond Future	4,996.5900	4.9966	6,094.8100	6.0948	21.979	0	0	0
2013/08/19	R186	07/11/2013	9.00	Put	Bond Future	1,635.0500	1.6350	2,150.5300	2.1505	31.527	0	0	1,200
2013/08/19	R186	07/11/2013			Bond Future	8.4755	119.9519	8.6809	118.1873	2.424	0.0000	0.0000	56,778
2013/08/19	R186	07/11/2013	6.50	Put	Bond Future	19,149.3700	19.1494	20,884.2100	20.8842	9.060	0	0	0
2013/08/19	R186	07/11/2013	8.15	Put	Bond Future	5,053.6400	5.0536	6,158.9300	6.1589	21.871	0	0	0
2013/08/19	R186	07/11/2013	6.75	Put	Bond Future	16,562.1500	16.5621	18,269.4500	18.2694	10.308	0	0	0
2013/08/19	R186	07/11/2013	8.14	Call	Bond Future	2,145.8500	2.1459	1,493.5800	1.4936	(30.397)	0	0	0
2013/08/19	R186	07/11/2013	8.50	Call	Bond Future	3,512.8600	3.5129	2,600.3300	2.6003	(25.977)	0	0	0
2013/08/19	R186	07/11/2013	8.75	Call	Bond Future	4,705.1100	4.7051	3,615.9900	3.6160	(23.148)	0	0	0
2013/08/19	R186	07/11/2013	8.25	Put	Bond Future	4,502.1400	4.5021	5,535.9500	5.5360	22.963	0	0	250
2013/08/19	R186	07/11/2013	8.00	Call	Bond Future	1,723.7900	1.7238	1,167.9200	1.1679	(32.247)	0	0	1,000
2013/08/19	R186	07/11/2013	8.15	Call	Bond Future	2,178.3000	2.1783	1,518.9900	1.5190	(30.267)	0	0	0
2013/08/19	R186	07/11/2013	6.50	Call	Bond Future	55.7900	0.0558	26.0300	0.0260	(53.343)	0	0	5,290
2013/08/19	R186	07/11/2013	8.16	Call	Bond Future	2,211.0700	2.2111	1,544.6900	1.5447	(30.138)	0	0	0
2013/08/19	R186	07/11/2013	8.00	Put	Bond Future	5,957.9800	5.9580	7,166.7100	7.1667	20.288	0	0	0
2013/08/19	R186	07/11/2013	8.75	Put	Bond Future	2,355.7700	2.3558	3,031.2500	3.0313	28.673	0	0	1,030
2013/08/19	R186	07/11/2013	9.00	Call	Bond Future	6,065.7600	6.0658	4,816.6400	4.8166	(20.593)	0	0	0
2013/08/19	R186	07/11/2013	8.25	Call	Bond Future	2,520.7600	2.5208	1,789.9700	1.7900	(28.991)	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
2013/08/19	R186	07/11/2013	6.75	Call	Bond Future	114.9800	0.1150	57.6800	0.0577	(49.835)	0	0	1,000
2013/08/19	R186	07/11/2013	8.14	Put	Bond Future	5,111.1100	5.1111	6,223.4400	6.2234	21.763	0	0	0
2013/08/19	R186	07/11/2013	8.50	Put	Bond Future	3,300.3200	3.3003	4,152.3900	4.1524	25.818	0	0	4,000
2013/08/19	R186	06/02/2014			Bond Future	8.5824	116.2367	8.7954	114.4489	2.483	0.0000	0.0000	100
2013/08/19	R186	06/02/2014	7.75	Call	Bond Future	2,126.1800	2.1262	1,611.9000	1.6119	(24.188)	0	0	0
2013/08/19	R186	06/02/2014	7.74	Put	Bond Future	9,571.4900	9.5715	10,849.5200	10.8495	13.352	0	0	0
2013/08/19	R186	06/02/2014	7.76	Put	Bond Future	9,436.1200	9.4361	10,705.1300	10.7051	13.448	0	0	0
2013/08/19	R186	06/02/2014	7.75	Put	Bond Future	9,503.6600	9.5037	10,777.1900	10.7772	13.400	0	0	0
2013/08/19	R186	06/02/2014	7.76	Call	Bond Future	2,151.1500	2.1512	1,632.3500	1.6324	(24.117)	0	0	0
2013/08/19	R186	06/02/2014	7.74	Call	Bond Future	2,101.4100	2.1014	1,591.6300	1.5916	(24.259)	0	0	0
2013/08/19	R186	08/05/2014			Bond Future	8.6906	117.8024	8.9118	115.9904	2.544	0.0000	0.0000	0
2013/08/19	R186	08/05/2014	7.09	Put	Bond Future	15,918.6500	15.9187	17,387.7900	17.3878	9.229	0	0	0
2013/08/19	R186	08/05/2014	7.10	Call	Bond Future	1,513.4400	1.5134	1,167.6700	1.1677	(22.847)	0	0	0
2013/08/19	R186	08/05/2014	7.11	Call	Bond Future	1,529.4700	1.5295	1,180.7700	1.1808	(22.799)	0	0	0
2013/08/19	R186	08/05/2014	7.09	Call	Bond Future	1,497.5400	1.4975	1,154.6900	1.1547	(22.894)	0	0	0
2013/08/19	R186	08/05/2014	7.11	Put	Bond Future	15,755.2100	15.7552	17,218.5000	17.2185	9.288	0	0	0
2013/08/19	R186	08/05/2014	7.10	Put	Bond Future	15,836.8100	15.8368	17,303.0300	17.3030	9.258	0	0	0
2013/08/19	R186	07/08/2014	8.31	Call	Bond Future	4,926.5400	4.9265	4,143.1400	4.1431	(15.902)	0	0	0
2013/08/19	R186	07/08/2014			Bond Future	8.8019	114.1074	9.0314	112.2708	2.608	0.0000	0.0000	0
2013/08/19	R186	07/08/2014	8.29	Call	Bond Future	4,860.8900	4.8609	4,084.6700	4.0847	(15.969)	0	0	0
2013/08/19	R186	07/08/2014	8.30	Call	Bond Future	4,893.6500	4.8937	4,113.8400	4.1138	(15.935)	0	0	0
2013/08/19	R186	07/08/2014	8.29	Put	Bond Future	9,112.3900	9.1124	10,172.7600	10.1728	11.637	0	0	0
2013/08/19	R186	07/08/2014	8.31	Put	Bond Future	9,007.7600	9.0078	10,060.9500	10.0610	11.692	0	0	0
2013/08/19	R186	07/08/2014	8.30	Put	Bond Future	9,059.9700	9.0600	10,116.7500	10.1167	11.664	0	0	0
2013/08/19	R197	07/11/2013			Bond Future	277.5171	277.5171	277.4644	277.4644	(0.019)	0.0000	0.0000	2,097
2013/08/19	R197	07/11/2013	279.99	Put	Bond Future	2,472.8800	2.4729	2,525.5800	2.5256	2.131	0	0	0
2013/08/19	R197	07/11/2013	280.00	Put	Bond Future	2,482.8800	2.4829	2,535.5800	2.5356	2.123	0	0	0
2013/08/19	R197	07/11/2013	280.01	Put	Bond Future	2,492.8800	2.4929	2,545.5800	2.5456	2.114	0	0	0
2013/08/19	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	R201	07/11/2013	4.79	Put	Bond Future	863.6300	0.8636	962.6700	0.9627	11.468	0	0	0
2013/08/19	R201	07/11/2013			Bond Future	5.4930	106.8836	5.6078	106.7588	2.089	0.0000	0.0000	0
2013/08/19	R201	07/11/2013	4.80	Put	Bond Future	854.9000	0.8549	953.4700	0.9535	11.530	0	0	0
2013/08/19	R201	07/11/2013	4.81	Put	Bond Future	846.2100	0.8462	944.3000	0.9443	11.592	0	0	0
2013/08/19	R201	07/11/2013	4.79	Call	Bond Future	94.4100	0.0944	68.7100	0.0687	(27.222)	0	0	0
2013/08/19	R201	07/11/2013	4.80	Call	Bond Future	96.6800	0.0967	70.5100	0.0705	(27.069)	0	0	0
2013/08/19	R201	07/11/2013	4.81	Call	Bond Future	98.9900	0.0990	72.3400	0.0723	(26.922)	0	0	0
2013/08/19	R201	06/02/2014	5.24	Put	Bond Future	566.8600	0.5669	641.8500	0.6419	13.229	0	0	0
2013/08/19	R201	06/02/2014			Bond Future	5.5528	103.8784	5.7025	103.7520	2.695	0.0000	0.0000	0
2013/08/19	R201	06/02/2014	5.26	Put	Bond Future	556.7000	0.5567	630.9000	0.6309	13.329	0	0	0
2013/08/19	R201	06/02/2014	5.24	Call	Bond Future	301.8400	0.3018	250.4200	0.2504	(17.036)	0	0	0
2013/08/19	R201	06/02/2014	5.25	Put	Bond Future	561.7700	0.5618	636.3600	0.6364	13.278	0	0	0
2013/08/19	R201	06/02/2014	5.25	Call	Bond Future	305.2400	0.3052	253.4200	0.2534	(16.977)	0	0	0
2013/08/19	R201	06/02/2014	5.26	Call	Bond Future	308.6600	0.3087	256.4500	0.2564	(16.915)	0	0	0
2013/08/19	R201	08/05/2014			Bond Future	5.6077	105.2776	5.8213	105.1495	3.810	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
2013/08/19	R201	08/05/2014	4.75	Call	Bond Future	85.8500	0.0859	59.8400	0.0598	(30.297)	0	0	0
2013/08/19	R201	08/05/2014	4.76	Call	Bond Future	87.1900	0.0872	60.8600	0.0609	(30.198)	0	0	0
2013/08/19	R201	08/05/2014	4.74	Call	Bond Future	84.5200	0.0845	58.8300	0.0588	(30.395)	0	0	0
2013/08/19	R201	08/05/2014	4.76	Put	Bond Future	598.6300	0.5986	700.4700	0.7005	17.012	0	0	0
2013/08/19	R201	08/05/2014	4.75	Put	Bond Future	603.3500	0.6034	705.5100	0.7055	16.932	0	0	0
2013/08/19	R201	08/05/2014	4.74	Put	Bond Future	608.0800	0.6081	710.5600	0.7106	16.853	0	0	0
2013/08/19	R201	07/08/2014	5.31	Put	Bond Future	375.7200	0.3757	452.1300	0.4521	20.337	0	0	0
2013/08/19	R201	07/08/2014			Bond Future	5.6662	102.2947	6.0277	102.1648	6.380	0.0000	0.0000	0
2013/08/19	R201	07/08/2014	5.30	Put	Bond Future	377.7700	0.3778	454.4100	0.4544	20.287	0	0	0
2013/08/19	R201	07/08/2014	5.31	Call	Bond Future	247.3900	0.2474	193.8800	0.1939	(21.630)	0	0	0
2013/08/19	R201	07/08/2014	5.29	Call	Bond Future	244.2900	0.2443	191.2500	0.1913	(21.712)	0	0	0
2013/08/19	R201	07/08/2014	5.30	Call	Bond Future	245.8400	0.2458	192.5600	0.1926	(21.673)	0	0	0
2013/08/19	R201	07/08/2014	5.29	Put	Bond Future	379.8300	0.3798	456.7100	0.4567	20.241	0	0	0
2013/08/19	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	R202	07/11/2013			Bond Future	204.1236	204.1236	204.0883	204.0883	(0.017)	0.0000	0.0000	43,251
2013/08/19	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	R202	07/11/2013	208.99	Put	Bond Future	4,866.4000	4.8664	4,901.7100	4.9017	0.726	0	0	0
2013/08/19	R202	07/11/2013	209.01	Put	Bond Future	4,886.4000	4.8864	4,921.7100	4.9217	0.723	0	0	0
2013/08/19	R202	07/11/2013	209.00	Put	Bond Future	4,876.4000	4.8764	4,911.7100	4.9117	0.724	0	0	0
2013/08/19	R203	07/11/2013	6.01	Call	Bond Future	139.4600	0.1395	65.9000	0.0659	(52.746)	0	0	0
2013/08/19	R203	07/11/2013			Bond Future	7.0400	105.3164	7.2845	104.4898	3.473	0.0000	0.0000	19,620
2013/08/19	R203	07/11/2013	5.99	Call	Bond Future	132.3700	0.1324	62.0800	0.0621	(53.101)	0	0	0
2013/08/19	R203	07/11/2013	5.71	Put	Bond Future	4,702.0100	4.7020	5,493.1800	5.4932	16.826	0	0	0
2013/08/19	R203	07/11/2013	6.00	Call	Bond Future	135.8300	0.1358	63.9400	0.0639	(52.926)	0	0	0
2013/08/19	R203	07/11/2013	571.00	Call	Bond Future	103,086.8700	103.0869	102,260.3100	102.2603	(0.802)	0	0	0
2013/08/19	R203	07/11/2013	5.99	Put	Bond Future	3,775.4100	3.7754	4,531.6800	4.5317	20.031	0	0	0
2013/08/19	R203	07/11/2013	6.01	Put	Bond Future	3,711.6600	3.7117	4,464.6600	4.4647	20.287	0	0	0
2013/08/19	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	R203	07/11/2013	5.71	Call	Bond Future	61.2000	0.0612	25.8100	0.0258	(57.827)	0	0	15
2013/08/19	R203	07/11/2013	6.00	Put	Bond Future	3,743.4400	3.7434	4,498.1100	4.4981	20.160	0	0	0
2013/08/19	R203	06/02/2014			Bond Future	7.1861	106.6985	7.4509	105.8610	3.685	0.0000	0.0000	0
2013/08/19	R203	06/02/2014	6.14	Put	Bond Future	3,787.2600	3.7873	4,480.0500	4.4800	18.293	0	0	0
2013/08/19	R203	06/02/2014	5.95	Put	Bond Future	4,315.2500	4.3152	5,040.0700	5.0401	16.797	0	0	0
2013/08/19	R203	06/02/2014	6.16	Put	Bond Future	3,733.4000	3.7334	4,422.5100	4.4225	18.458	0	0	0
2013/08/19	R203	06/02/2014	6.15	Put	Bond Future	3,760.2900	3.7603	4,451.2400	4.4512	18.375	0	0	0
2013/08/19	R203	06/02/2014	6.16	Call	Bond Future	407.4900	0.4075	259.1200	0.2591	(36.411)	0	0	0
2013/08/19	R203	06/02/2014	5.95	Call	Bond Future	292.5100	0.2925	179.8500	0.1798	(38.515)	0	0	16
2013/08/19	R203	06/02/2014	6.14	Call	Bond Future	395.2200	0.3952	250.5300	0.2505	(36.610)	0	0	0
2013/08/19	R203	06/02/2014	6.15	Call	Bond Future	401.3200	0.4013	254.7900	0.2548	(36.512)	0	0	0
2013/08/19	R203	08/05/2014	7.40	Put	Bond Future	1,588.6600	1.5887	2,015.3700	2.0154	26.860	0	0	0
2013/08/19	R203	08/05/2014	5.74	Call	Bond Future	261.3100	0.2613	165.1900	0.1652	(36.784)	0	0	0
2013/08/19	R203	08/05/2014	5.76	Call	Bond Future	268.9700	0.2690	170.4600	0.1705	(36.625)	0	0	0
2013/08/19	R203	08/05/2014			Bond Future	7.3348	103.9747	7.6225	103.1258	3.923	0.0000	0.0000	0
2013/08/19	R203	08/05/2014	5.76	Put	Bond Future	5,072.0500	5.0720	5,822.3600	5.8224	14.793	0	0	0
2013/08/19	R203	08/05/2014	5.75	Put	Bond Future	5,099.5800	5.0996	5,851.0900	5.8511	14.737	0	0	0

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2013/08/19	R203	08/05/2014	5.74	Put	Bond Future	5,127.1500	5.1272	5,879.8500	5.8799	14.681	0	0	0
2013/08/19	R203	08/05/2014	7.40	Call	Bond Future	1,781.9100	1.7819	1,359.8000	1.3598	(23.689)	0	0	16
2013/08/19	R203	08/05/2014	5.75	Call	Bond Future	265.1200	0.2651	167.8100	0.1678	(36.704)	0	0	0
2013/08/19	R203	07/08/2014	7.30	Call	Bond Future	1,713.8800	1.7139	1,335.6800	1.3357	(22.067)	0	0	0
2013/08/19	R203	07/08/2014			Bond Future	7.5017	105.3830	7.8161	104.5226	4.192	0.0000	0.0000	0
2013/08/19	R203	07/08/2014	7.31	Call	Bond Future	1,726.6700	1.7267	1,346.5600	1.3466	(22.014)	0	0	0
2013/08/19	R203	07/08/2014	7.29	Put	Bond Future	2,285.4000	2.2854	2,769.4600	2.7695	21.181	0	0	0
2013/08/19	R203	07/08/2014	7.31	Put	Bond Future	2,255.5500	2.2556	2,735.7900	2.7358	21.291	0	0	0
2013/08/19	R203	07/08/2014	7.29	Call	Bond Future	1,701.1400	1.7011	1,324.8500	1.3249	(22.120)	0	0	0
2013/08/19	R203	07/08/2014	7.30	Put	Bond Future	2,270.4400	2.2704	2,752.5900	2.7526	21.236	0	0	0
2013/08/19	R204	07/11/2013			Bond Future	7.2761	106.1776	7.5280	105.1061	3.461	0.0000	0.0000	29,092
2013/08/19	R204	07/11/2013	7.00	Put	Bond Future	2,199.8400	2.1998	2,891.2900	2.8913	31.432	0	0	1,270
2013/08/19	R204	07/11/2013	6.29	Put	Bond Future	4,578.8600	4.5789	5,527.1700	5.5272	20.711	0	0	0
2013/08/19	R204	07/11/2013	6.31	Put	Bond Future	4,500.8300	4.5008	5,444.1000	5.4441	20.958	0	0	0
2013/08/19	R204	07/11/2013	6.29	Call	Bond Future	248.5200	0.2485	125.2700	0.1253	(49.594)	0	0	0
2013/08/19	R204	07/11/2013	6.30	Put	Bond Future	4,539.7800	4.5398	5,485.5900	5.4856	20.834	0	0	0
2013/08/19	R204	07/11/2013	7.00	Call	Bond Future	1,009.2300	1.0092	629.1200	0.6291	(37.663)	0	0	0
2013/08/19	R204	07/11/2013	6.30	Call	Bond Future	254.4600	0.2545	128.7100	0.1287	(49.418)	0	0	0
2013/08/19	R204	07/11/2013	6.31	Call	Bond Future	260.5100	0.2605	132.2200	0.1322	(49.246)	0	0	0
2013/08/19	R204	06/02/2014	6.39	Call	Bond Future	633.4700	0.6335	416.7500	0.4167	(34.212)	0	0	0
2013/08/19	R204	06/02/2014			Bond Future	7.3996	103.5410	7.6674	102.4554	3.620	0.0000	0.0000	0
2013/08/19	R204	06/02/2014	6.41	Call	Bond Future	652.0500	0.6520	430.2800	0.4303	(34.011)	0	0	0
2013/08/19	R204	06/02/2014	6.40	Call	Bond Future	642.7100	0.6427	423.4700	0.4235	(34.112)	0	0	0
2013/08/19	R204	06/02/2014	6.39	Put	Bond Future	4,855.4000	4.8554	5,724.3600	5.7244	17.897	0	0	0
2013/08/19	R204	06/02/2014	6.41	Put	Bond Future	4,788.3000	4.7883	5,652.2100	5.6522	18.042	0	0	0
2013/08/19	R204	06/02/2014	6.40	Put	Bond Future	4,821.7900	4.8218	5,688.2300	5.6882	17.969	0	0	0
2013/08/19	R204	08/05/2014			Bond Future	7.5290	104.9357	7.8147	103.8353	3.795	0.0000	0.0000	0
2013/08/19	R204	08/05/2014	6.05	Call	Bond Future	583.9800	0.5840	402.5400	0.4025	(31.070)	0	0	0
2013/08/19	R204	08/05/2014	6.06	Call	Bond Future	590.8900	0.5909	407.6900	0.4077	(31.004)	0	0	0
2013/08/19	R204	08/05/2014	6.04	Call	Bond Future	577.1300	0.5771	397.4500	0.3974	(31.133)	0	0	0
2013/08/19	R204	08/05/2014	6.05	Put	Bond Future	6,520.6200	6.5206	7,439.5300	7.4395	14.092	0	0	0
2013/08/19	R204	08/05/2014	6.04	Put	Bond Future	6,555.3200	6.5553	7,475.9900	7.4760	14.045	0	0	0
2013/08/19	R204	08/05/2014	6.06	Put	Bond Future	6,485.9900	6.4860	7,403.1400	7.4031	14.140	0	0	0
2013/08/19	R204	07/08/2014			Bond Future	7.6696	102.3260	7.9751	101.2107	3.984	0.0000	0.0000	0
2013/08/19	R204	07/08/2014	7.44	Put	Bond Future	3,269.3200	3.2693	3,888.3900	3.8884	18.936	0	0	0
2013/08/19	R204	07/08/2014	7.46	Put	Bond Future	3,229.4300	3.2294	3,843.8300	3.8438	19.025	0	0	0
2013/08/19	R204	07/08/2014	7.45	Put	Bond Future	3,249.3400	3.2493	3,866.0700	3.8661	18.980	0	0	0
2013/08/19	R204	07/08/2014	7.46	Call	Bond Future	2,455.6900	2.4557	1,954.8000	1.9548	(20.397)	0	0	0
2013/08/19	R204	07/08/2014	7.44	Call	Bond Future	2,421.3700	2.4214	1,925.1500	1.9251	(20.493)	0	0	0
2013/08/19	R204	07/08/2014	7.45	Call	Bond Future	2,438.5000	2.4385	1,939.9400	1.9399	(20.445)	0	0	0
2013/08/19	R206	07/11/2013	4.31	Put	Bond Future	268.4800	0.2685	318.2700	0.3183	18.545	0	0	0
2013/08/19	R206	07/11/2013			Bond Future	5.7423	102.7158	6.0544	102.6602	5.436	0.0000	0.0000	0
2013/08/19	R206	07/11/2013	4.30	Put	Bond Future	270.0600	0.2701	319.9400	0.3199	18.470	0	0	0
2013/08/19	R206	07/11/2013	4.31	Call	Bond Future	12.4500	0.0125	6.6200	0.0066	(46.827)	0	0	0
2013/08/19	R206	07/11/2013	4.29	Call	Bond Future	12.0300	0.0120	6.3700	0.0064	(47.049)	0	0	0
2013/08/19	R206	07/11/2013	4.30	Call	Bond Future	12.2400	0.0122	6.5000	0.0065	(46.895)	0	0	0

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2013/08/19	R206	07/11/2013	4.29	Put	Bond Future	271.6500	0.2716	321.6100	0.3216	18.391	0	0	0
2013/08/19	R207	07/11/2013	6.70	Call	Bond Future	403.1000	0.4031	221.2300	0.2212	(45.118)	0	0	0
2013/08/19	R207	07/11/2013			Bond Future	7.6080	100.6106	7.8579	99.4190	3.284	0.0000	0.0000	27,380
2013/08/19	R207	07/11/2013	6.71	Call	Bond Future	411.5000	0.4115	226.5000	0.2265	(44.957)	0	0	0
2013/08/19	R207	07/11/2013	6.69	Put	Bond Future	4,929.5400	4.9295	5,942.3600	5.9424	20.546	0	0	0
2013/08/19	R207	07/11/2013	6.71	Put	Bond Future	4,844.7400	4.8447	5,851.3200	5.8513	20.777	0	0	0
2013/08/19	R207	07/11/2013	6.69	Call	Bond Future	394.8200	0.3948	216.0600	0.2161	(45.276)	0	0	0
2013/08/19	R207	07/11/2013	6.70	Put	Bond Future	4,887.0600	4.8871	5,896.7700	5.8968	20.661	0	0	0
2013/08/19	R207	06/02/2014			Bond Future	7.7284	98.2918	7.9917	97.0846	3.407	0.0000	0.0000	0
2013/08/19	R207	06/02/2014	6.65	Call	Bond Future	752.1700	0.7522	508.2700	0.5083	(32.426)	0	0	0
2013/08/19	R207	06/02/2014	6.64	Put	Bond Future	5,932.2700	5.9323	6,898.1900	6.8982	16.282	0	0	0
2013/08/19	R207	06/02/2014	6.66	Put	Bond Future	5,853.6200	5.8536	6,814.4000	6.8144	16.413	0	0	0
2013/08/19	R207	06/02/2014	6.65	Put	Bond Future	5,892.8800	5.8929	6,856.2300	6.8562	16.348	0	0	0
2013/08/19	R207	06/02/2014	6.66	Call	Bond Future	762.0700	0.7621	515.6000	0.5156	(32.342)	0	0	0
2013/08/19	R207	06/02/2014	6.64	Call	Bond Future	742.3600	0.7424	501.0300	0.5010	(32.508)	0	0	0
2013/08/19	R207	08/05/2014	6.19	Put	Bond Future	8,459.8000	8.4598	9,480.4100	9.4804	12.064	0	0	0
2013/08/19	R207	08/05/2014	6.21	Put	Bond Future	8,378.0300	8.3780	9,395.0500	9.3950	12.139	0	0	0
2013/08/19	R207	08/05/2014			Bond Future	7.8559	99.6158	8.1340	98.3922	3.539	0.0000	0.0000	0
2013/08/19	R207	08/05/2014	6.20	Put	Bond Future	8,418.8800	8.4189	9,437.6900	9.4377	12.101	0	0	0
2013/08/19	R207	08/05/2014	6.20	Call	Bond Future	725.1800	0.7252	520.4600	0.5205	(28.230)	0	0	0
2013/08/19	R207	08/05/2014	6.21	Call	Bond Future	732.9700	0.7330	526.4600	0.5265	(28.174)	0	0	0
2013/08/19	R207	08/05/2014	6.19	Call	Bond Future	717.4400	0.7174	514.5200	0.5145	(28.284)	0	0	0
2013/08/19	R207	07/08/2014	7.69	Call	Bond Future	2,950.9300	2.9509	2,400.0600	2.4001	(18.668)	0	0	0
2013/08/19	R207	07/08/2014	7.70	Put	Bond Future	4,223.0700	4.2231	4,909.9400	4.9099	16.265	0	0	0
2013/08/19	R207	07/08/2014			Bond Future	7.9927	97.3249	8.2869	96.0848	3.681	0.0000	0.0000	0
2013/08/19	R207	07/08/2014	7.70	Call	Bond Future	2,970.0500	2.9700	2,416.7900	2.4168	(18.628)	0	0	0
2013/08/19	R207	07/08/2014	7.71	Call	Bond Future	2,989.2500	2.9893	2,433.5900	2.4336	(18.589)	0	0	0
2013/08/19	R207	07/08/2014	7.69	Put	Bond Future	4,247.1100	4.2471	4,936.3700	4.9364	16.229	0	0	0
2013/08/19	R207	07/08/2014	7.71	Put	Bond Future	4,199.1300	4.1991	4,883.6000	4.8836	16.300	0	0	0
2013/08/19	R208	07/11/2013			Bond Future	7.7681	95.1466	8.0323	93.7475	3.401	0.0000	0.0000	14,428
2013/08/19	R208	07/11/2013	6.79	Put	Bond Future	5,739.0200	5.7390	6,972.0400	6.9720	21.485	0	0	0
2013/08/19	R208	07/11/2013	6.81	Put	Bond Future	5,639.9500	5.6400	6,866.3700	6.8664	21.745	0	0	0
2013/08/19	R208	07/11/2013	6.80	Put	Bond Future	5,689.3900	5.6894	6,919.1300	6.9191	21.615	0	0	0
2013/08/19	R208	07/11/2013	6.81	Call	Bond Future	342.9600	0.3430	170.3100	0.1703	(50.341)	0	0	0
2013/08/19	R208	07/11/2013	7.50	Put	Bond Future	2,743.6200	2.7436	3,640.2700	3.6403	32.681	0	0	1,520
2013/08/19	R208	07/11/2013	6.79	Call	Bond Future	327.6200	0.3276	161.5700	0.1616	(50.684)	0	0	0
2013/08/19	R208	07/11/2013	7.50	Call	Bond Future	1,296.9600	1.2970	794.5400	0.7945	(38.738)	0	0	0
2013/08/19	R208	07/11/2013	6.80	Call	Bond Future	335.2200	0.3352	165.8900	0.1659	(50.513)	0	0	0
2013/08/19	R208	06/02/2014	6.74	Put	Bond Future	6,837.4400	6.8374	8,003.6600	8.0037	17.056	0	0	0
2013/08/19	R208	06/02/2014			Bond Future	7.8801	96.3952	8.1566	94.9778	3.509	0.0000	0.0000	0
2013/08/19	R208	06/02/2014	6.76	Put	Bond Future	6,746.0800	6.7461	7,906.3700	7.9064	17.199	0	0	0
2013/08/19	R208	06/02/2014	6.75	Put	Bond Future	6,791.5000	6.7915	7,954.8000	7.9548	17.129	0	0	0
2013/08/19	R208	06/02/2014	6.74	Call	Bond Future	702.7500	0.7028	451.5400	0.4515	(35.747)	0	0	0
2013/08/19	R208	06/02/2014	6.75	Call	Bond Future	712.7200	0.7127	458.5900	0.4586	(35.656)	0	0	0
2013/08/19	R208	06/02/2014	6.76	Call	Bond Future	723.1700	0.7232	466.0300	0.4660	(35.557)	0	0	0
2013/08/19	R208	08/05/2014	6.31	Call	Bond Future	561.8000	0.5618	373.0000	0.3730	(33.606)	0	0	0

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2013/08/19	R208	08/05/2014			Bond Future	7.9931	94.2971	8.2828	92.8605	3.624	0.0000	0.0000	0
2013/08/19	R208	08/05/2014	6.29	Call	Bond Future	547.6500	0.5477	362.8500	0.3628	(33.744)	0	0	0
2013/08/19	R208	08/05/2014	6.31	Put	Bond Future	9,474.3500	9.4743	10,722.1500	10.7221	13.170	0	0	0
2013/08/19	R208	08/05/2014	6.30	Put	Bond Future	9,523.2300	9.5232	10,773.0400	10.7730	13.124	0	0	0
2013/08/19	R208	08/05/2014	6.29	Put	Bond Future	9,572.2000	9.5722	10,824.0000	10.8240	13.077	0	0	0
2013/08/19	R208	08/05/2014	6.30	Call	Bond Future	554.6900	0.5547	367.9000	0.3679	(33.675)	0	0	0
2013/08/19	R208	07/08/2014			Bond Future	8.1122	95.5743	8.4161	94.1183	3.746	0.0000	0.0000	0
2013/08/19	R208	07/08/2014	7.80	Call	Bond Future	3,015.4900	3.0155	2,384.2500	2.3843	(20.933)	0	0	0
2013/08/19	R208	07/08/2014	7.79	Put	Bond Future	4,569.3400	4.5693	5,397.2000	5.3972	18.118	0	0	0
2013/08/19	R208	07/08/2014	7.81	Put	Bond Future	4,513.2100	4.5132	5,334.9900	5.3350	18.208	0	0	0
2013/08/19	R208	07/08/2014	7.80	Put	Bond Future	4,541.2100	4.5412	5,366.0300	5.3660	18.163	0	0	0
2013/08/19	R208	07/08/2014	7.81	Call	Bond Future	3,036.8200	3.0368	2,402.5400	2.4025	(20.886)	0	0	0
2013/08/19	R208	07/08/2014	7.79	Call	Bond Future	2,994.2500	2.9943	2,366.0500	2.3660	(20.980)	0	0	0
2013/08/19	R209	07/11/2013	8.80	Put	Bond Future	5,609.5400	5.6095	6,352.9100	6.3529	13.252	0	0	0
2013/08/19	R209	07/11/2013	9.50	Put	Bond Future	2,570.9100	2.5709	3,020.8600	3.0209	17.502	0	0	980
2013/08/19	R209	07/11/2013			Bond Future	9.3511	71.8510	9.5093	70.7354	1.692	0.0000	0.0000	18,862
2013/08/19	R209	07/11/2013	8.80	Call	Bond Future	1,495.1200	1.4951	1,122.8500	1.1228	(24.899)	0	0	0
2013/08/19	R209	07/11/2013	9.25	Call	Bond Future	2,735.2000	2.7352	2,173.4900	2.1735	(20.536)	0	0	0
2013/08/19	R209	07/11/2013	8.81	Call	Bond Future	1,517.7300	1.5177	1,141.4100	1.1414	(24.795)	0	0	0
2013/08/19	R209	07/11/2013	8.65	Call	Bond Future	1,182.6800	1.1827	869.2300	0.8692	(26.503)	0	0	0
2013/08/19	R209	07/11/2013	8.79	Call	Bond Future	1,472.7500	1.4728	1,104.5000	1.1045	(25.004)	0	0	0
2013/08/19	R209	07/11/2013	9.40	Call	Bond Future	3,251.8400	3.2518	2,626.9800	2.6270	(19.216)	0	0	0
2013/08/19	R209	07/11/2013	9.70	Put	Bond Future	1,994.9400	1.9949	2,367.4800	2.3675	18.674	0	0	1,520
2013/08/19	R209	07/11/2013	9.25	Put	Bond Future	3,463.0500	3.4631	4,016.9800	4.0170	15.995	0	0	1,000
2013/08/19	R209	07/11/2013	8.79	Put	Bond Future	5,665.2500	5.6652	6,412.6400	6.4126	13.193	0	0	0
2013/08/19	R209	07/11/2013	9.40	Put	Bond Future	2,903.9700	2.9040	3,394.7500	3.3948	16.900	0	0	5,000
2013/08/19	R209	07/11/2013	9.50	Call	Bond Future	3,621.8100	3.6218	2,956.1200	2.9561	(18.380)	0	0	0
2013/08/19	R209	07/11/2013	9.70	Call	Bond Future	4,418.9600	4.4190	3,675.8600	3.6759	(16.816)	0	0	0
2013/08/19	R209	07/11/2013	8.65	Put	Bond Future	6,481.6800	6.4817	7,283.8700	7.2839	12.376	0	0	4,700
2013/08/19	R209	07/11/2013	8.81	Put	Bond Future	5,554.1900	5.5542	6,293.5100	6.2935	13.311	0	0	0
2013/08/19	R209	06/02/2014	8.56	Call	Bond Future	1,926.5400	1.9265	1,575.5300	1.5755	(18.220)	0	0	0
2013/08/19	R209	06/02/2014			Bond Future	9.4525	72.7940	9.6157	71.6637	1.726	0.0000	0.0000	0
2013/08/19	R209	06/02/2014	8.54	Call	Bond Future	1,884.6600	1.8847	1,539.2500	1.5393	(18.327)	0	0	0
2013/08/19	R209	06/02/2014	8.55	Call	Bond Future	1,905.5300	1.9055	1,557.3200	1.5573	(18.274)	0	0	0
2013/08/19	R209	06/02/2014	8.54	Put	Bond Future	8,776.6500	8.7766	9,561.5500	9.5615	8.943	0	0	0
2013/08/19	R209	06/02/2014	8.56	Put	Bond Future	8,656.4100	8.6564	9,435.7100	9.4357	9.003	0	0	0
2013/08/19	R209	06/02/2014	8.55	Put	Bond Future	8,716.3900	8.7164	9,498.4900	9.4985	8.973	0	0	0
2013/08/19	R209	08/05/2014			Bond Future	9.5534	70.6296	9.7217	69.4840	1.761	0.0000	0.0000	0
2013/08/19	R209	08/05/2014	7.85	Call	Bond Future	1,280.9500	1.2809	1,053.7300	1.0537	(17.738)	0	0	0
2013/08/19	R209	08/05/2014	7.86	Call	Bond Future	1,294.4000	1.2944	1,065.2900	1.0653	(17.700)	0	0	0
2013/08/19	R209	08/05/2014	7.85	Put	Bond Future	14,772.7100	14.7727	15,691.1000	15.6911	6.217	0	0	0
2013/08/19	R209	08/05/2014	7.84	Call	Bond Future	1,267.6000	1.2676	1,042.2600	1.0423	(17.777)	0	0	0
2013/08/19	R209	08/05/2014	7.84	Put	Bond Future	14,850.0200	14.8500	15,770.2900	15.7703	6.197	0	0	0
2013/08/19	R209	08/05/2014	7.86	Put	Bond Future	14,695.6400	14.6956	15,612.1400	15.6121	6.237	0	0	0
2013/08/19	R209	07/08/2014	9.04	Put	Bond Future	8,727.7900	8.7278	9,379.3800	9.3794	7.466	0	0	0
2013/08/19	R209	07/08/2014			Bond Future	9.6560	71.5863	9.8296	70.4252	1.798	0.0000	0.0000	0
2013/08/19	R209	07/08/2014	9.06	Put	Bond Future	8,633.4400	8.6334	9,280.7400	9.2807	7.498	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
2013/08/19	R209	07/08/2014	9.05	Put	Bond Future	8,680.5100		8.6805	9,329.9500	9.3300	7.482	0	0	0
2013/08/19	R209	07/08/2014	9.05	Call	Bond Future	4,372.1000		4.3721	3,860.4200	3.8604	(11.703)	0	0	0
2013/08/19	R209	07/08/2014	9.06	Call	Bond Future	4,399.4900		4.3995	3,885.6700	3.8857	(11.679)	0	0	0
2013/08/19	R209	07/08/2014	9.04	Call	Bond Future	4,344.8000		4.3448	3,835.2700	3.8353	(11.727)	0	0	0
2013/08/19	R210	07/11/2013	159.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	R210	07/11/2013			Bond Future	154.6054		154.6054	154.5780	154.5780	(0.018)	0.0000	0.0000	1,237
2013/08/19	R210	07/11/2013	160.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	R210	07/11/2013	160.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	R210	07/11/2013	159.99	Put	Bond Future	5,384.6100		5.3846	5,412.0500	5.4121	0.510	0	0	0
2013/08/19	R210	07/11/2013	160.01	Put	Bond Future	5,404.6100		5.4046	5,432.0500	5.4321	0.508	0	0	0
2013/08/19	R210	07/11/2013	160.00	Put	Bond Future	5,394.6100		5.3946	5,422.0500	5.4221	0.509	0	0	0
2013/08/19	R211	07/11/2013			Bond Future	129.4874		129.4874	129.4570	129.4570	(0.023)	0.0000	0.0000	522
2013/08/19	R211	07/11/2013	130.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	R211	07/11/2013	129.99	Put	Bond Future	502.6200		0.5026	533.0000	0.5330	6.044	0	0	0
2013/08/19	R211	07/11/2013	130.01	Put	Bond Future	522.6200		0.5226	553.0000	0.5530	5.813	0	0	0
2013/08/19	R211	07/11/2013	130.00	Put	Bond Future	512.6200		0.5126	543.0000	0.5430	5.926	0	0	0
2013/08/19	R211	07/11/2013	130.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	R211	07/11/2013	129.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	R212	07/11/2013	132.99	Put	Bond Future	2,182.6300		2.1826	3,095.6300	3.0956	41.830	0	0	0
2013/08/19	R212	07/11/2013			Bond Future	130.8074		130.8074	129.8944	129.8944	(0.698)	0.0000	0.0000	21,791
2013/08/19	R212	07/11/2013	133.01	Put	Bond Future	2,202.6300		2.2026	3,115.6300	3.1156	41.450	0	0	0
2013/08/19	R212	07/11/2013	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	R212	07/11/2013	133.00	Put	Bond Future	2,192.6300		2.1926	3,105.6300	3.1056	41.639	0	0	0
2013/08/19	R212	07/11/2013	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	R212	07/11/2013	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	R213	07/11/2013	8.60	Call	Bond Future	1,440.2600		1.4403	1,041.5000	1.0415	(27.687)	0	0	0
2013/08/19	R213	07/11/2013			Bond Future	9.1610		82.8133	9.3347	81.5424	1.897	0.0000	0.0000	11,566
2013/08/19	R213	07/11/2013	8.61	Call	Bond Future	1,462.9600		1.4630	1,059.6000	1.0596	(27.571)	0	0	0
2013/08/19	R213	07/11/2013	8.59	Put	Bond Future	5,809.1600		5.8092	6,685.9100	6.6859	15.093	0	0	0
2013/08/19	R213	07/11/2013	8.61	Put	Bond Future	5,694.7300		5.6947	6,562.2900	6.5623	15.234	0	0	0
2013/08/19	R213	07/11/2013	8.60	Put	Bond Future	5,751.7700		5.7518	6,623.9300	6.6239	15.163	0	0	0
2013/08/19	R213	07/11/2013	8.59	Call	Bond Future	1,417.7900		1.4178	1,023.6200	1.0236	(27.802)	0	0	0
2013/08/19	R213	06/02/2014			Bond Future	9.2702		83.9000	9.4497	82.6125	1.936	0.0000	0.0000	0
2013/08/19	R213	06/02/2014	8.29	Put	Bond Future	9,469.6400		9.4696	10,386.2600	10.3863	9.680	0	0	0
2013/08/19	R213	06/02/2014	8.31	Put	Bond Future	9,345.8700		9.3459	10,256.4200	10.2564	9.743	0	0	0
2013/08/19	R213	06/02/2014	8.29	Call	Bond Future	1,868.9000		1.8689	1,497.9600	1.4980	(19.848)	0	0	0
2013/08/19	R213	06/02/2014	8.30	Put	Bond Future	9,407.6200		9.4076	10,321.2100	10.3212	9.711	0	0	0
2013/08/19	R213	06/02/2014	8.30	Call	Bond Future	1,889.5600		1.8896	1,515.5900	1.5156	(19.791)	0	0	0
2013/08/19	R213	06/02/2014	8.31	Call	Bond Future	1,910.3800		1.9104	1,533.3700	1.5334	(19.735)	0	0	0
2013/08/19	R213	08/05/2014	7.65	Put	Bond Future	15,131.7200		15.1317	16,183.9800	16.1840	6.954	0	0	0
2013/08/19	R213	08/05/2014			Bond Future	9.3749		81.4918	9.5601	80.1868	1.976	0.0000	0.0000	0
2013/08/19	R213	08/05/2014	7.64	Put	Bond Future	15,207.9600		15.2080	16,262.2800	16.2623	6.933	0	0	0
2013/08/19	R213	08/05/2014	7.66	Put	Bond Future	15,055.6900		15.0557	16,105.8900	16.1059	6.975	0	0	0
2013/08/19	R213	08/05/2014	7.65	Call	Bond Future	1,321.0800		1.3211	1,068.3500	1.0683	(19.131)	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
2013/08/19	R213	08/05/2014	7.64	Call	Bond Future	1,307.6200	1.3076	1,056.9500	1.0569	(19.170)	0	0	0
2013/08/19	R213	08/05/2014	7.66	Call	Bond Future	1,334.6300	1.3346	1,079.8400	1.0798	(19.091)	0	0	0
2013/08/19	R213	07/08/2014	8.86	Call	Bond Future	4,462.9300	4.4629	3,894.0600	3.8941	(12.747)	0	0	0
2013/08/19	R213	07/08/2014			Bond Future	9.4832	82.5956	9.6746	81.2729	2.018	0.0000	0.0000	0
2013/08/19	R213	07/08/2014	8.84	Call	Bond Future	4,407.5200	4.4075	3,843.4400	3.8434	(12.798)	0	0	0
2013/08/19	R213	07/08/2014	8.85	Call	Bond Future	4,435.1800	4.4352	3,868.7000	3.8687	(12.772)	0	0	0
2013/08/19	R213	07/08/2014	8.84	Put	Bond Future	9,101.3500	9.1013	9,859.9500	9.8600	8.335	0	0	0
2013/08/19	R213	07/08/2014	8.86	Put	Bond Future	9,004.8300	9.0048	9,758.6400	9.7586	8.371	0	0	0
2013/08/19	R213	07/08/2014	8.85	Put	Bond Future	9,053.0000	9.0530	9,809.2000	9.8092	8.353	0	0	0
2013/08/19	R214	07/11/2013	7.80	Call	Bond Future	150.5600	0.1506	100.1900	0.1002	(33.455)	0	0	0
2013/08/19	R214	07/11/2013			Bond Future	9.5229	72.0533	9.6504	71.1386	1.338	0.0000	0.0000	577
2013/08/19	R214	07/11/2013	7.81	Call	Bond Future	154.4200	0.1544	102.9400	0.1029	(33.338)	0	0	0
2013/08/19	R214	07/11/2013	7.79	Call	Bond Future	146.7800	0.1468	97.5000	0.0975	(33.574)	0	0	0
2013/08/19	R214	07/11/2013	7.81	Put	Bond Future	14,695.2300	14.6952	15,558.4800	15.5585	5.874	0	0	0
2013/08/19	R214	07/11/2013	7.80	Put	Bond Future	14,790.3200	14.7903	15,654.6800	15.6547	5.844	0	0	0
2013/08/19	R214	07/11/2013	7.79	Put	Bond Future	14,885.6900	14.8857	15,751.1400	15.7511	5.814	0	0	0
2013/08/19	R214	06/02/2014			Bond Future	9.6286	72.9989	9.7603	72.0721	1.367	0.0000	0.0000	0
2013/08/19	R214	06/02/2014	8.99	Put	Bond Future	7,614.5200	7.6145	8,169.6300	8.1696	7.290	0	0	0
2013/08/19	R214	06/02/2014	9.01	Put	Bond Future	7,507.7900	7.5078	8,058.2200	8.0582	7.331	0	0	0
2013/08/19	R214	06/02/2014	8.99	Call	Bond Future	2,804.8100	2.8048	2,433.1700	2.4332	(13.250)	0	0	0
2013/08/19	R214	06/02/2014	9.00	Put	Bond Future	7,561.0100	7.5610	8,113.7900	8.1138	7.311	0	0	0
2013/08/19	R214	06/02/2014	9.00	Call	Bond Future	2,830.8600	2.8309	2,456.8900	2.4569	(13.210)	0	0	0
2013/08/19	R214	06/02/2014	9.01	Call	Bond Future	2,857.0500	2.8570	2,480.7300	2.4807	(13.172)	0	0	0
2013/08/19	R248	07/11/2013			Bond Future	9.5651	93.5643	9.6927	92.3923	1.334	0.0000	0.0000	780
2013/08/19	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	R248	07/11/2013	7.86	Put	Bond Future	18,698.4800	18.6985	19,870.4400	19.8704	6.268	0	0	0
2013/08/19	R248	07/11/2013	7.85	Put	Bond Future	18,827.5500	18.8276	19,999.5100	19.9995	6.225	0	0	0
2013/08/19	R248	07/11/2013	7.84	Put	Bond Future	18,956.8800	18.9569	20,128.8400	20.1288	6.182	0	0	0
2013/08/19	R248	06/02/2014	9.11	Put	Bond Future	5,402.1900	5.4022	6,589.7200	6.5897	21.982	0	0	0
2013/08/19	R248	06/02/2014			Bond Future	9.6734	94.7922	9.8055	93.6047	1.365	0.0000	0.0000	0
2013/08/19	R248	06/02/2014	9.10	Put	Bond Future	5,503.2700	5.5033	6,690.8000	6.6908	21.579	0	0	0
2013/08/19	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/19	R248	06/02/2014	9.09	Put	Bond Future	5,604.5400	5.6045	6,792.0700	6.7921	21.189	0	0	0

Total

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