



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 24/07/2013 to 24/07/2013

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/07/24	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/07/24	2025	01/08/2013	118.01	Put	Bond Future	8,102.3500	8.1024	8,092.8900	8.0929	(0.117)	0	0	0
2013/07/24	2025	01/08/2013			Bond Future	109.9076	109.9076	109.9171	109.9171	0.009	0.0000	0.0000	0
2013/07/24	2025	01/08/2013	118.00	Put	Bond Future	8,092.3500	8.0924	8,082.8900	8.0829	(0.117)	0	0	0
2013/07/24	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	2025	01/08/2013	117.99	Put	Bond Future	8,082.3500	8.0824	8,072.8900	8.0729	(0.117)	0	0	0
2013/07/24	2025	07/11/2013	111.00	Call	Bond Future	472.5900	0.4726	482.1600	0.4822	2.025	0	0	0
2013/07/24	2025	07/11/2013			Bond Future	111.4726	111.4726	111.4822	111.4822	0.009	0.0000	0.0000	0
2013/07/24	2025	07/11/2013	111.01	Call	Bond Future	462.5900	0.4626	472.1600	0.4722	2.069	0	0	0
2013/07/24	2025	07/11/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	2025	07/11/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	2025	07/11/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	2025	07/11/2013	110.99	Call	Bond Future	482.5900	0.4826	492.1600	0.4922	1.983	0	0	0
2013/07/24	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	2038	01/08/2013			Bond Future	108.3724	108.3724	108.3858	108.3858	0.012	0.0000	0.0000	0
2013/07/24	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	2038	01/08/2013	114.99	Put	Bond Future	6,617.6100	6.6176	6,604.1600	6.6042	(0.203)	0	0	0
2013/07/24	2038	01/08/2013	115.00	Put	Bond Future	6,627.6100	6.6276	6,614.1600	6.6142	(0.203)	0	0	0
2013/07/24	2038	01/08/2013	115.01	Put	Bond Future	6,637.6100	6.6376	6,624.1600	6.6242	(0.203)	0	0	0
2013/07/24	2038	07/11/2013			Bond Future	109.9154	109.9154	109.9291	109.9291	0.012	0.0000	0.0000	0
2013/07/24	2038	07/11/2013	109.99	Put	Bond Future	74.6000	0.0746	60.9500	0.0609	(18.298)	0	0	0
2013/07/24	2038	07/11/2013	110.00	Put	Bond Future	84.6000	0.0846	70.9500	0.0709	(16.135)	0	0	0
2013/07/24	2038	07/11/2013	110.01	Put	Bond Future	94.6000	0.0946	80.9500	0.0810	(14.429)	0	0	0
2013/07/24	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	2050	01/08/2013			Bond Future	109.3570	109.3570	109.3725	109.3725	0.014	0.0000	0.0000	0
2013/07/24	2050	01/08/2013	118.99	Put	Bond Future	9,632.9800	9.6330	9,617.5400	9.6175	(0.160)	0	0	0
2013/07/24	2050	01/08/2013	119.01	Put	Bond Future	9,652.9800	9.6530	9,637.5400	9.6375	(0.160)	0	0	0
2013/07/24	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	2050	01/08/2013	119.00	Put	Bond Future	9,642.9800	9.6430	9,627.5400	9.6275	(0.160)	0	0	0
2013/07/24	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	2050	07/11/2013	109.99	Call	Bond Future	923.9000	0.9239	939.6400	0.9396	1.704	0	0	0
2013/07/24	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	2050	07/11/2013			Bond Future	110.9139	110.9139	110.9296	110.9296	0.014	0.0000	0.0000	122
2013/07/24	2050	07/11/2013	110.00	Call	Bond Future	913.9000	0.9139	929.6400	0.9296	1.722	0	0	0
2013/07/24	2050	07/11/2013	110.01	Call	Bond Future	903.9000	0.9039	919.6400	0.9196	1.741	0	0	0
2013/07/24	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/07/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	AL37	01/08/2013			Index Future	403.0180	403.0180	403.7280	403.7280	0.176	0.0000	0.0000	0
2013/07/24	AL37	07/11/2013			Index Future	408.7030	408.7030	409.4220	409.4220	0.176	0.0000	0.0000	0
2013/07/24	AL37	06/02/2014			Index Future	414.1860	414.1860	414.9160	414.9160	0.176	0.0000	0.0000	0
2013/07/24	AL7T	01/08/2013			Index Future	477.2240	477.2240	477.5460	477.5460	0.067	0.0000	0.0000	0
2013/07/24	AL7T	07/11/2013			Index Future	483.9550	483.9550	484.2810	484.2810	0.067	0.0000	0.0000	1
2013/07/24	AL7T	06/02/2014			Index Future	490.4480	490.4480	490.7790	490.7790	0.067	0.0000	0.0000	0
2013/07/24	ALBI	01/08/2013			Index Future	428.7720	428.7720	428.8740	428.8740	0.024	0.0000	0.0000	500
2013/07/24	ALBI	07/11/2013			Index Future	434.8200	434.8200	434.9230	434.9230	0.024	0.0000	0.0000	336
2013/07/24	ALBI	06/02/2014			Index Future	440.6540	440.6540	440.7580	440.7580	0.024	0.0000	0.0000	0
2013/07/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/07/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/07/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/24	EL28	01/08/2013	115.01	Put	Bond Future	4,058.5900	4.0586	4,042.9100	4.0429	(0.386)	0	0	0
2013/07/24	EL28	01/08/2013			Bond Future	110.9514	110.9514	110.9671	110.9671	0.014	0.0000	0.0000	0
2013/07/24	EL28	01/08/2013	115.00	Put	Bond Future	4,048.5900	4.0486	4,032.9100	4.0329	(0.387)	0	0	0
2013/07/24	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	EL28	01/08/2013	114.99	Put	Bond Future	4,038.5900	4.0386	4,022.9100	4.0229	(0.388)	0	0	0
2013/07/24	EL28	07/11/2013			Bond Future	111.1365	111.1365	111.1524	111.1524	0.014	0.0000	0.0000	0
2013/07/24	EL28	07/11/2013	110.00	Call	Bond Future	1,136.4600	1.1365	1,152.4100	1.1524	1.403	0	0	0
2013/07/24	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	EL28	07/11/2013	110.01	Call	Bond Future	1,126.4600	1.1265	1,142.4100	1.1424	1.416	0	0	0
2013/07/24	EL28	07/11/2013	109.99	Call	Bond Future	1,146.4600	1.1465	1,162.4100	1.1624	1.391	0	0	0
2013/07/24	ES33	01/08/2013			Bond Future	9.3529	86.2613	9.3695	86.1323	0.177	0.0000	0.0000	0
2013/07/24	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	ES33	01/08/2013	9.00	Put	Bond Future	2,830.8600	2.8309	2,959.9100	2.9599	4.559	0	0	0
2013/07/24	ES33	01/08/2013	91.02	Call	Bond Future	75,210.0100	75.2100	75,080.9600	75.0810	(0.172)	0	0	0
2013/07/24	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	ES33	07/11/2013			Bond Future	9.4702	83.6968	9.4873	83.5658	0.181	0.0000	0.0000	6,292

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2013/07/24	ES33	07/11/2013	8.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	ES33	07/11/2013	8.51	Put	Bond Future	7,891.0200		7.8910	8,021.9900	8.0220	1.660	0	0	0
2013/07/24	ES33	07/11/2013	8.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	ES33	07/11/2013	8.49	Put	Bond Future	8,067.4500		8.0675	8,198.4200	8.1984	1.623	0	0	0
2013/07/24	ES33	07/11/2013	8.50	Put	Bond Future	7,979.1700		7.9792	8,110.1400	8.1101	1.641	0	0	0
2013/07/24	ES33	06/02/2014	9.54	Put	Bond Future	316.1300		0.3161	449.0200	0.4490	42.037	0	0	0
2013/07/24	ES33	06/02/2014			Bond Future	9.5820		84.8200	9.5997	84.6872	0.185	0.0000	0.0000	0
2013/07/24	ES33	06/02/2014	9.56	Put	Bond Future	165.1800		0.1652	298.0700	0.2981	80.452	0	0	0
2013/07/24	ES33	06/02/2014	9.55	Put	Bond Future	240.6000		0.2406	373.4900	0.3735	55.233	0	0	0
2013/07/24	ES33	06/02/2014	9.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	ES33	06/02/2014	9.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	ES33	06/02/2014	9.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	GOVI	01/08/2013	446.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	GOVI	01/08/2013			GOVI	428.1800		428.1800	428.3730	428.3730	0.045	0.0000	0.0000	276
2013/07/24	GOVI	01/08/2013	445.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	GOVI	01/08/2013	446.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	GOVI	01/08/2013	445.99	Put	GOVI	178,100.0000		17.8100	176,170.0000	17.6170	(1.084)	0	0	0
2013/07/24	GOVI	01/08/2013	446.01	Put	GOVI	178,300.0000		17.8300	176,370.0000	17.6370	(1.082)	0	0	0
2013/07/24	GOVI	01/08/2013	446.00	Put	GOVI	178,200.0000		17.8200	176,270.0000	17.6270	(1.083)	0	0	0
2013/07/24	GOVI	07/11/2013			GOVI	434.2200		434.2200	434.4150	434.4150	0.045	0.0000	0.0000	0
2013/07/24	GOVI	07/11/2013	446.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	GOVI	07/11/2013	445.99	Put	GOVI	117,700.0000		11.7700	115,750.0000	11.5750	(1.657)	0	0	0
2013/07/24	GOVI	07/11/2013	446.01	Put	GOVI	117,900.0000		11.7900	115,950.0000	11.5950	(1.654)	0	0	0
2013/07/24	GOVI	07/11/2013	446.00	Put	GOVI	117,800.0000		11.7800	115,850.0000	11.5850	(1.655)	0	0	0
2013/07/24	GOVI	07/11/2013	446.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	GOVI	07/11/2013	445.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	GOVI	06/02/2014	439.99	Call	GOVI	560.0000		0.0560	2,530.0000	0.2530	351.786	0	0	0
2013/07/24	GOVI	06/02/2014			GOVI	440.0460		440.0460	440.2430	440.2430	0.045	0.0000	0.0000	160
2013/07/24	GOVI	06/02/2014	440.00	Call	GOVI	460.0000		0.0460	2,430.0000	0.2430	428.261	0	0	0
2013/07/24	GOVI	06/02/2014	440.01	Call	GOVI	360.0000		0.0360	2,330.0000	0.2330	547.222	0	0	0
2013/07/24	GOVI	06/02/2014	439.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	GOVI	06/02/2014	440.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	GOVI	06/02/2014	440.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	GOVI	08/05/2014	442.00	Call	GOVI	40,040.0000		4.0040	42,040.0000	4.2040	4.995	0	0	0
2013/07/24	GOVI	08/05/2014			GOVI	446.0040		446.0040	446.2040	446.2040	0.045	0.0000	0.0000	0
2013/07/24	GOVI	08/05/2014	442.01	Call	GOVI	39,940.0000		3.9940	41,940.0000	4.1940	5.008	0	0	0
2013/07/24	GOVI	08/05/2014	441.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	GOVI	08/05/2014	442.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	GOVI	08/05/2014	441.99	Call	GOVI	40,140.0000		4.0140	42,140.0000	4.2140	4.983	0	0	0
2013/07/24	GOVI	08/05/2014	442.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/07/24	IGOV	01/08/2013			Index Future	197.3940		197.3940	197.7490	197.7490	0.180	0.0000	0.0000	327
2013/07/24	IGOV	07/11/2013			Index Future	200.2050		200.2050	200.5650	200.5650	0.180	0.0000	0.0000	583
2013/07/24	IGOV	06/02/2014			Index Future	202.9150		202.9150	203.2800	203.2800	0.180	0.0000	0.0000	161

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/07/24	ILBI	01/08/2013			Index Future	534.8280		534.8280	534.4890	534.4890	(0.063)	0.0000	0.0000	186
2013/07/24	ILBI	07/11/2013			Index Future	542.5070		542.5070	542.1640	542.1640	(0.063)	0.0000	0.0000	0
2013/07/24	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/07/24	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/07/24	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/07/24	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/07/24	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/07/24	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/07/24	JBAF	21/08/2013			Jibar Tradeable Future	5.1700		94.8300	5.1600	94.8400	(0.193)	0.0000	0.0000	0
2013/07/24	JBAF	18/09/2013			Jibar Tradeable Future	5.2200		94.7800	5.1900	94.8100	(0.575)	0.0000	0.0000	700
2013/07/24	JBAF	16/10/2013			Jibar Tradeable Future	5.2700		94.7300	5.2200	94.7800	(0.949)	0.0000	0.0000	0
2013/07/24	JBAF	20/11/2013			Jibar Tradeable Future	5.3600		94.6400	5.3100	94.6900	(0.933)	0.0000	0.0000	0
2013/07/24	JBAF	18/12/2013			Jibar Tradeable Future	5.4100		94.5900	5.3500	94.6500	(1.109)	0.0000	0.0000	1,500
2013/07/24	JBAF	15/01/2014			Jibar Tradeable Future	5.4900		94.5100	5.4200	94.5800	(1.275)	0.0000	0.0000	0
2013/07/24	JBAF	19/02/2014			Jibar Tradeable Future	5.5500		94.4500	5.5500	94.4500	0.000	0.0000	0.0000	0
2013/07/24	JBAF	19/03/2014			Jibar Tradeable Future	5.6900		94.3100	5.6100	94.3900	(1.406)	0.0000	0.0000	400
2013/07/24	JBAF	18/06/2014			Jibar Tradeable Future	5.9600		94.0400	5.8700	94.1300	(1.510)	0.0000	0.0000	1,000
2013/07/24	JBAF	17/09/2014			Jibar Tradeable Future	6.2300		93.7700	6.1400	93.8600	(1.445)	0.0000	0.0000	0
2013/07/24	JBAF	17/12/2014			Jibar Tradeable Future	6.4800		93.5200	6.4000	93.6000	(1.235)	0.0000	0.0000	0
2013/07/24	JBAF	18/03/2015			Jibar Tradeable Future	6.7100		93.2900	6.6400	93.3600	(1.043)	0.0000	0.0000	250
2013/07/24	JBAF	17/06/2015			Jibar Tradeable Future	6.9300		93.0700	6.8700	93.1300	(0.866)	0.0000	0.0000	0
2013/07/24	R023	01/08/2013	7.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R023	01/08/2013	7.30	Put	Bond Future	2,563.2800		2.5633	2,510.0300	2.5100	(2.077)	0	0	0
2013/07/24	R023	01/08/2013			Bond Future	7.6757		103.8372	7.6677	103.8904	(0.103)	0.0000	0.0000	10,999
2013/07/24	R023	01/08/2013	7.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R023	01/08/2013	7.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R023	01/08/2013	7.29	Put	Bond Future	2,632.6500		2.6326	2,579.4000	2.5794	(2.023)	0	0	0
2013/07/24	R023	01/08/2013	7.31	Put	Bond Future	2,493.9700		2.4940	2,440.7200	2.4407	(2.135)	0	0	0
2013/07/24	R023	07/11/2013	6.50	Put	Bond Future	8,783.3500		8.7834	8,729.3900	8.7294	(0.614)	0	0	0
2013/07/24	R023	07/11/2013			Bond Future	7.7743		101.3860	7.7661	101.4400	(0.106)	0.0000	0.0000	0
2013/07/24	R023	07/11/2013	6.49	Put	Bond Future	8,856.0800		8.8561	8,802.1200	8.8021	(0.609)	0	0	0
2013/07/24	R023	07/11/2013	6.51	Put	Bond Future	8,710.6700		8.7107	8,656.7100	8.6567	(0.619)	0	0	0
2013/07/24	R023	07/11/2013	6.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R023	07/11/2013	6.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R023	07/11/2013	6.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R023	06/02/2014			Bond Future	7.8687		102.7466	7.8601	102.8011	(0.109)	0.0000	0.0000	0
2013/07/24	R023	06/02/2014	7.84	Put	Bond Future	182.5700		0.1826	128.1400	0.1281	(29.813)	0	0	0
2013/07/24	R023	06/02/2014	7.86	Put	Bond Future	55.2500		0.0553	0.8200	0.0008	(98.516)	0	0	0
2013/07/24	R023	06/02/2014	7.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/07/24	R023	06/02/2014	7.85	Put	Bond Future	118.8900	0.1189	64.4600	0.0645	(45.782)	0	0	0
2013/07/24	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R157	01/08/2013	116.11	Call	Bond Future	90,283.3500	90.2833	90,366.5200	90.3665	0.092	0	0	0
2013/07/24	R157	01/08/2013			Bond Future	6.0829	119.7390	6.0439	119.8222	(0.640)	0.0000	0.0000	21,590
2013/07/24	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R157	07/11/2013			Bond Future	6.2160	114.6215	6.1706	114.7058	(0.730)	0.0000	0.0000	212
2013/07/24	R157	07/11/2013	5.60	Call	Bond Future	303.2600	0.3033	319.5400	0.3195	5.368	0	0	0
2013/07/24	R157	07/11/2013	5.59	Put	Bond Future	1,468.4000	1.4684	1,400.1700	1.4002	(4.647)	0	0	0
2013/07/24	R157	07/11/2013	5.61	Put	Bond Future	1,441.1400	1.4411	1,373.4200	1.3734	(4.699)	0	0	0
2013/07/24	R157	07/11/2013	5.60	Put	Bond Future	1,454.7400	1.4547	1,386.7600	1.3868	(4.673)	0	0	0
2013/07/24	R157	07/11/2013	5.61	Call	Bond Future	308.4800	0.3085	325.0200	0.3250	5.362	0	0	0
2013/07/24	R157	07/11/2013	5.59	Call	Bond Future	298.1000	0.2981	314.1300	0.3141	5.377	0	0	0
2013/07/24	R157	06/02/2014	5.64	Call	Bond Future	418.5600	0.4186	433.7800	0.4338	6.366	0	0	0
2013/07/24	R157	06/02/2014	5.65	Put	Bond Future	1,574.3200	1.5743	1,504.6000	1.5046	(4.429)	0	0	0
2013/07/24	R157	06/02/2014			Bond Future	6.3654	116.1599	6.3122	116.2450	(0.837)	0.0000	0.0000	0
2013/07/24	R157	06/02/2014	5.65	Call	Bond Future	423.6600	0.4237	439.0700	0.4391	3.637	0	0	0
2013/07/24	R157	06/02/2014	5.66	Call	Bond Future	428.8100	0.4288	444.4100	0.4444	3.638	0	0	0
2013/07/24	R157	06/02/2014	5.64	Put	Bond Future	1,585.4200	1.5854	1,515.5100	1.5155	(4.410)	0	0	0
2013/07/24	R157	06/02/2014	5.66	Put	Bond Future	1,563.2800	1.5633	1,493.7500	1.4938	(4.448)	0	0	0
2013/07/24	R157	08/05/2014	5.20	Call	Bond Future	283.9600	0.2840	302.0300	0.3020	6.364	0	0	0
2013/07/24	R157	08/05/2014			Bond Future	6.5459	110.9234	6.4817	111.0097	(0.980)	0.0000	0.0000	0
2013/07/24	R157	08/05/2014	5.21	Call	Bond Future	286.8900	0.2869	305.1100	0.3051	6.351	0	0	0
2013/07/24	R157	08/05/2014	5.19	Call	Bond Future	281.0500	0.2811	298.9800	0.2990	6.380	0	0	0
2013/07/24	R157	08/05/2014	5.20	Put	Bond Future	2,114.3100	2.1143	2,046.1200	2.0461	(3.225)	0	0	0
2013/07/24	R157	08/05/2014	5.19	Put	Bond Future	2,125.1600	2.1252	2,056.8300	2.0568	(3.215)	0	0	0
2013/07/24	R157	08/05/2014	5.21	Put	Bond Future	2,103.4800	2.1035	2,035.4400	2.0354	(3.235)	0	0	0
2013/07/24	R157	07/08/2014	6.76	Put	Bond Future	25.0700	0.0251	0.0000	0.0000	(100.000)	0	0	0
2013/07/24	R157	07/08/2014			Bond Future	6.7830	112.4450	6.7029	112.5325	(1.180)	0.0000	0.0000	0
2013/07/24	R157	07/08/2014	6.75	Put	Bond Future	35.9900	0.0360	0.0000	0.0000	(100.000)	0	0	0
2013/07/24	R157	07/08/2014	6.74	Call	Bond Future	0.0000	0.0000	40.5200	0.0405	100.000	0	0	0
2013/07/24	R157	07/08/2014	6.76	Call	Bond Future	0.0000	0.0000	62.3600	0.0624	100.000	0	0	0
2013/07/24	R157	07/08/2014	6.75	Call	Bond Future	0.0000	0.0000	51.4400	0.0514	100.000	0	0	0
2013/07/24	R157	07/08/2014	6.74	Put	Bond Future	46.9100	0.0469	0.0000	0.0000	(100.000)	0	0	0
2013/07/24	R186	01/08/2013	7.00	Put	Bond Future	9,687.1800	9.6872	9,660.6700	9.6607	(0.274)	0	0	4,100
2013/07/24	R186	01/08/2013	7.20	Call	Bond Future	2.4000	0.0024	1.2700	0.0013	(47.083)	0	0	6,800
2013/07/24	R186	01/08/2013	7.50	Put	Bond Future	4,717.6500	4.7176	4,677.5500	4.6775	(0.850)	0	0	0
2013/07/24	R186	01/08/2013	8.80	Call	Bond Future	7,186.6100	7.1866	7,211.2400	7.2112	0.343	0	0	0
2013/07/24	R186	01/08/2013	9.00	Call	Bond Future	8,864.0400	8.8640	8,890.1800	8.8902	0.295	0	0	0
2013/07/24	R186	01/08/2013			Bond Future	7.9904	121.6936	7.9876	121.7200	(0.036)	0.0000	0.0000	56,912
2013/07/24	R186	01/08/2013	7.25	Call	Bond Future	4.2900	0.0043	2.4400	0.0024	(43.124)	0	0	5,315
2013/07/24	R186	01/08/2013	7.80	Call	Bond Future	426.7700	0.4268	380.4500	0.3805	(10.854)	0	0	0
2013/07/24	R186	01/08/2013	128.26	Call	Bond Future	112,421.1700	112.4212	112,447.5800	112.4476	0.023	0	0	0
2013/07/24	R186	01/08/2013	6.75	Put	Bond Future	12,302.3700	12.3024	12,275.9600	12.2760	(0.215)	0	0	0
2013/07/24	R186	01/08/2013	7.20	Put	Bond Future	7,648.1400	7.6481	7,620.6000	7.6206	(0.360)	0	0	2,807
2013/07/24	R186	01/08/2013	7.50	Call	Bond Future	51.3800	0.0514	37.6900	0.0377	(26.645)	0	0	6,800

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2013/07/24	R186	01/08/2013	8.00	Call	Bond Future	1,136.9000	1.1369	1,084.6300	1.0846	(4.598)	0	0	0
2013/07/24	R186	01/08/2013	9.00	Put	Bond Future	0.4500	0.0005	0.1800	0.0002	(60.000)	0	0	0
2013/07/24	R186	01/08/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2013/07/24	R186	01/08/2013	6.80	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/07/24	R186	01/08/2013	7.80	Put	Bond Future	2,209.2500	2.2093	2,136.5200	2.1365	(3.292)	0	0	20
2013/07/24	R186	01/08/2013	6.50	Put	Bond Future	14,990.6800	14.9907	14,964.2700	14.9643	(0.176)	0	0	0
2013/07/24	R186	01/08/2013	6.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2013/07/24	R186	01/08/2013	7.25	Put	Bond Future	7,146.6500	7.1466	7,118.3900	7.1184	(0.395)	0	0	0
2013/07/24	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R186	01/08/2013	7.00	Call	Bond Future	0.1700	0.0002	0.0700	0.0001	(58.824)	0	0	0
2013/07/24	R186	01/08/2013	8.80	Put	Bond Future	3.7400	0.0037	1.9600	0.0020	(47.594)	0	0	6,800
2013/07/24	R186	01/08/2013	8.00	Put	Bond Future	1,048.2900	1.0483	969.6100	0.9696	(7.506)	0	0	0
2013/07/24	R186	01/08/2013	6.80	Put	Bond Future	11,773.5400	11.7735	11,747.1200	11.7471	(0.224)	0	0	0
2013/07/24	R186	07/11/2013	8.16	Put	Bond Future	3,555.5900	3.5556	3,469.9300	3.4699	(2.409)	0	0	0
2013/07/24	R186	07/11/2013	9.00	Put	Bond Future	1,148.9900	1.1490	1,092.2900	1.0923	(4.935)	0	0	1,200
2013/07/24	R186	07/11/2013			Bond Future	8.0854	123.4101	8.0824	123.4367	(0.036)	0.0000	0.0000	1,168
2013/07/24	R186	07/11/2013	6.50	Put	Bond Future	15,899.1400	15.8991	15,851.2500	15.8513	(0.301)	0	0	0
2013/07/24	R186	07/11/2013	8.15	Put	Bond Future	3,598.2800	3.5983	3,512.4600	3.5125	(2.385)	0	0	0
2013/07/24	R186	07/11/2013	6.75	Put	Bond Future	13,443.7700	13.4438	13,387.1800	13.3872	(0.421)	0	0	0
2013/07/24	R186	07/11/2013	8.14	Call	Bond Future	4,133.9900	4.1340	4,074.6300	4.0746	(1.436)	0	0	0
2013/07/24	R186	07/11/2013	8.25	Put	Bond Future	3,189.6200	3.1896	3,105.7100	3.1057	(2.631)	0	0	250
2013/07/24	R186	07/11/2013	8.75	Call	Bond Future	7,459.3200	7.4593	7,418.5500	7.4186	(0.547)	0	0	0
2013/07/24	R186	07/11/2013	8.00	Call	Bond Future	3,506.0300	3.5060	3,445.1200	3.4451	(1.737)	0	0	1,000
2013/07/24	R186	07/11/2013	8.15	Call	Bond Future	4,181.1100	4.1811	4,121.9000	4.1219	(1.416)	0	0	0
2013/07/24	R186	07/11/2013	6.50	Call	Bond Future	263.7300	0.2637	242.4500	0.2425	(8.069)	0	0	5,290
2013/07/24	R186	07/11/2013	8.16	Call	Bond Future	4,228.2400	4.2282	4,169.1900	4.1692	(1.397)	0	0	0
2013/07/24	R186	07/11/2013	8.00	Put	Bond Future	4,282.0500	4.2820	4,194.5300	4.1945	(2.044)	0	0	0
2013/07/24	R186	07/11/2013	8.25	Call	Bond Future	4,666.4100	4.6664	4,609.1100	4.6091	(1.228)	0	0	0
2013/07/24	R186	07/11/2013	8.75	Put	Bond Future	1,651.8100	1.6518	1,584.4300	1.5844	(4.079)	0	0	1,030
2013/07/24	R186	07/11/2013	9.00	Call	Bond Future	9,037.8700	9.0379	9,007.7800	9.0078	(0.333)	0	0	0
2013/07/24	R186	07/11/2013	6.75	Call	Bond Future	454.7700	0.4548	424.7900	0.4248	(6.592)	0	0	1,000
2013/07/24	R186	07/11/2013	8.14	Put	Bond Future	3,641.0800	3.6411	3,555.1100	3.5551	(2.361)	0	0	0
2013/07/24	R186	06/02/2014			Bond Future	8.1740	119.7761	8.1710	119.8028	(0.037)	0.0000	0.0000	0
2013/07/24	R186	06/02/2014	7.75	Call	Bond Future	3,514.8700	3.5149	3,438.0700	3.4381	(2.185)	0	0	0
2013/07/24	R186	06/02/2014	7.74	Put	Bond Future	7,410.9200	7.4109	7,307.8000	7.3078	(1.391)	0	0	0
2013/07/24	R186	06/02/2014	7.76	Put	Bond Future	7,295.2600	7.2953	7,191.6500	7.1916	(1.420)	0	0	0
2013/07/24	R186	06/02/2014	7.75	Put	Bond Future	7,352.9400	7.3529	7,249.4000	7.2494	(1.408)	0	0	0
2013/07/24	R186	06/02/2014	7.76	Call	Bond Future	3,549.7000	3.5497	3,472.8300	3.4728	(2.166)	0	0	0
2013/07/24	R186	06/02/2014	7.74	Call	Bond Future	3,480.2500	3.4802	3,403.8700	3.4039	(2.195)	0	0	0
2013/07/24	R186	08/05/2014			Bond Future	8.2661	121.3978	8.2630	121.4249	(0.038)	0.0000	0.0000	0
2013/07/24	R186	08/05/2014	7.09	Put	Bond Future	13,126.3000	13.1263	13,097.8200	13.0978	(0.217)	0	0	0
2013/07/24	R186	08/05/2014	7.10	Call	Bond Future	2,322.8500	2.3228	2,321.5000	2.3215	(0.058)	0	0	0
2013/07/24	R186	08/05/2014	7.11	Call	Bond Future	2,345.2700	2.3453	2,343.9400	2.3439	(0.057)	0	0	0
2013/07/24	R186	08/05/2014	7.09	Call	Bond Future	2,300.5800	2.3006	2,299.2000	2.2992	(0.060)	0	0	0
2013/07/24	R186	08/05/2014	7.11	Put	Bond Future	12,975.6200	12.9756	12,947.1900	12.9472	(0.219)	0	0	0
2013/07/24	R186	08/05/2014	7.10	Put	Bond Future	13,050.8300	13.0508	13,022.3800	13.0224	(0.218)	0	0	0
2013/07/24	R186	07/08/2014	8.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R186	07/08/2014			Bond Future	8.3591	117.7719	8.3559	117.7994	(0.039)	0.0000	0.0000	0

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2013/07/24	R186	07/08/2014	8.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R186	07/08/2014	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R186	07/08/2014	8.29	Put	Bond Future	587.0200	0.5870	559.5100	0.5595	(4.686)	0	0	0
2013/07/24	R186	07/08/2014	8.31	Put	Bond Future	416.7400	0.4167	389.2300	0.3892	(6.601)	0	0	0
2013/07/24	R186	07/08/2014	8.30	Put	Bond Future	501.8400	0.5018	474.3300	0.4743	(5.482)	0	0	0
2013/07/24	R197	01/08/2013	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R197	01/08/2013	295.00	Put	Bond Future	16,644.3700	16.6444	16,624.2700	16.6243	(0.121)	0	0	0
2013/07/24	R197	01/08/2013			Bond Future	278.3556	278.3556	278.3757	278.3757	0.007	0.0000	0.0000	497
2013/07/24	R197	01/08/2013	294.99	Put	Bond Future	16,634.3700	16.6344	16,614.2700	16.6143	(0.121)	0	0	0
2013/07/24	R197	01/08/2013	295.01	Put	Bond Future	16,654.3700	16.6544	16,634.2700	16.6343	(0.121)	0	0	0
2013/07/24	R197	01/08/2013	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R197	01/08/2013	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R197	07/11/2013			Bond Future	282.3190	282.3190	282.3392	282.3392	0.007	0.0000	0.0000	2,049
2013/07/24	R197	07/11/2013	279.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R197	07/11/2013	280.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R197	07/11/2013	280.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R197	07/11/2013	279.99	Call	Bond Future	2,328.9900	2.3290	2,349.1700	2.3492	0.866	0	0	0
2013/07/24	R197	07/11/2013	280.00	Call	Bond Future	2,318.9900	2.3190	2,339.1700	2.3392	0.870	0	0	0
2013/07/24	R197	07/11/2013	280.01	Call	Bond Future	2,308.9900	2.3090	2,329.1700	2.3292	0.874	0	0	0
2013/07/24	R201	01/08/2013			Bond Future	5.3983	105.4716	5.3821	105.4934	(0.300)	0.0000	0.0000	0
2013/07/24	R201	01/08/2013	107.45	Call	Bond Future	68,225.9400	68.2259	68,247.7600	68.2478	0.032	0	0	0
2013/07/24	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R201	07/11/2013	4.79	Put	Bond Future	834.4900	0.8345	810.9300	0.8109	(2.823)	0	0	0
2013/07/24	R201	07/11/2013			Bond Future	5.4235	106.9592	5.4033	106.9813	(0.374)	0.0000	0.0000	0
2013/07/24	R201	07/11/2013	4.80	Put	Bond Future	826.1500	0.8261	802.6100	0.8026	(2.849)	0	0	0
2013/07/24	R201	07/11/2013	4.81	Put	Bond Future	817.8500	0.8178	794.3300	0.7943	(2.876)	0	0	0
2013/07/24	R201	07/11/2013	4.79	Call	Bond Future	140.9600	0.1410	139.4800	0.1395	(1.050)	0	0	0
2013/07/24	R201	07/11/2013	4.80	Call	Bond Future	143.6200	0.1436	142.1600	0.1422	(1.017)	0	0	0
2013/07/24	R201	07/11/2013	4.81	Call	Bond Future	146.3200	0.1463	144.8800	0.1449	(0.984)	0	0	0
2013/07/24	R201	06/02/2014	5.24	Put	Bond Future	514.3100	0.5143	488.9100	0.4889	(4.939)	0	0	0
2013/07/24	R201	06/02/2014			Bond Future	5.4254	103.9862	5.3993	104.0083	(0.482)	0.0000	0.0000	0
2013/07/24	R201	06/02/2014	5.26	Put	Bond Future	504.8500	0.5048	479.5700	0.4796	(5.007)	0	0	0
2013/07/24	R201	06/02/2014	5.24	Call	Bond Future	357.0800	0.3571	353.8200	0.3538	(0.913)	0	0	0
2013/07/24	R201	06/02/2014	5.25	Put	Bond Future	509.5700	0.5096	484.2200	0.4842	(4.975)	0	0	0
2013/07/24	R201	06/02/2014	5.25	Call	Bond Future	360.8300	0.3608	357.6200	0.3576	(0.890)	0	0	0
2013/07/24	R201	06/02/2014	5.26	Call	Bond Future	364.6000	0.3646	361.4600	0.3615	(0.861)	0	0	0
2013/07/24	R201	08/05/2014			Bond Future	5.4138	105.3942	5.3766	105.4166	(0.688)	0.0000	0.0000	0
2013/07/24	R201	08/05/2014	4.75	Call	Bond Future	232.0800	0.2321	239.3000	0.2393	3.111	0	0	0
2013/07/24	R201	08/05/2014	4.76	Call	Bond Future	234.1700	0.2342	241.4300	0.2414	3.100	0	0	0
2013/07/24	R201	08/05/2014	4.74	Call	Bond Future	230.0100	0.2300	237.1800	0.2372	3.117	0	0	0
2013/07/24	R201	08/05/2014	4.76	Put	Bond Future	629.0800	0.6291	613.9300	0.6139	(2.408)	0	0	0
2013/07/24	R201	08/05/2014	4.75	Put	Bond Future	633.0500	0.6330	617.8600	0.6179	(2.399)	0	0	0
2013/07/24	R201	08/05/2014	4.74	Put	Bond Future	637.0400	0.6370	621.8000	0.6218	(2.392)	0	0	0
2013/07/24	R201	07/08/2014	5.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R201	07/08/2014			Bond Future	5.2891	102.4306	5.2261	102.4533	(1.190)	0.0000	0.0000	0
2013/07/24	R201	07/08/2014	5.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/07/24	R201	07/08/2014	5.31	Call	Bond Future	7.5400	0.0075	30.2600	0.0303	301.326	0	0	0
2013/07/24	R201	07/08/2014	5.29	Call	Bond Future	0.3300	0.0003	23.0500	0.0231	6884.848	0	0	0
2013/07/24	R201	07/08/2014	5.30	Call	Bond Future	3.9400	0.0039	26.6600	0.0267	576.650	0	0	0
2013/07/24	R201	07/08/2014	5.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R202	01/08/2013	222.99	Put	Bond Future	12,933.4000	12.9334	11,304.4000	11.3044	(12.595)	0	0	0
2013/07/24	R202	01/08/2013			Bond Future	210.0566	210.0566	211.6856	211.6856	0.776	0.0000	0.0000	23,654
2013/07/24	R202	01/08/2013	223.01	Put	Bond Future	12,953.4000	12.9534	11,324.4000	11.3244	(12.576)	0	0	0
2013/07/24	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R202	01/08/2013	223.00	Put	Bond Future	12,943.4000	12.9434	11,314.4000	11.3144	(12.586)	0	0	0
2013/07/24	R202	07/11/2013	209.01	Call	Bond Future	4,037.3900	4.0374	5,689.5000	5.6895	40.920	0	0	0
2013/07/24	R202	07/11/2013			Bond Future	213.0474	213.0474	214.6995	214.6995	0.775	0.0000	0.0000	20,366
2013/07/24	R202	07/11/2013	208.99	Call	Bond Future	4,057.3900	4.0574	5,709.5000	5.7095	40.719	0	0	0
2013/07/24	R202	07/11/2013	209.00	Call	Bond Future	4,047.3900	4.0474	5,699.5000	5.6995	40.819	0	0	0
2013/07/24	R202	07/11/2013	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R202	07/11/2013	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R202	07/11/2013	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R203	01/08/2013			Bond Future	6.7879	108.3833	6.7391	108.5614	(0.719)	0.0000	0.0000	3,016
2013/07/24	R203	01/08/2013	109.11	Call	Bond Future	95,170.0600	95.1701	95,348.2100	95.3482	0.187	0	0	0
2013/07/24	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R203	07/11/2013	6.01	Call	Bond Future	294.9200	0.2949	290.1200	0.2901	(1.628)	0	0	0
2013/07/24	R203	07/11/2013			Bond Future	6.9119	105.7525	6.8591	105.9331	(0.764)	0.0000	0.0000	3,131
2013/07/24	R203	07/11/2013	5.99	Call	Bond Future	282.9800	0.2830	278.2000	0.2782	(1.689)	0	0	0
2013/07/24	R203	07/11/2013	5.71	Put	Bond Future	4,358.0300	4.3580	4,173.8800	4.1739	(4.226)	0	0	0
2013/07/24	R203	07/11/2013	6.00	Call	Bond Future	288.8300	0.2888	284.0400	0.2840	(1.658)	0	0	0
2013/07/24	R203	07/11/2013	571.00	Call	Bond Future	103,523.0100	103.5230	103,703.6200	103.7036	0.174	0	0	0
2013/07/24	R203	07/11/2013	5.99	Put	Bond Future	3,489.8800	3.4899	3,304.4900	3.3045	(5.312)	0	0	0
2013/07/24	R203	07/11/2013	6.01	Put	Bond Future	3,430.9800	3.4310	3,245.5700	3.2456	(5.404)	0	0	0
2013/07/24	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R203	07/11/2013	5.71	Call	Bond Future	153.3600	0.1534	149.8200	0.1498	(2.308)	0	0	15
2013/07/24	R203	07/11/2013	6.00	Put	Bond Future	3,460.3000	3.4603	3,274.9000	3.2749	(5.358)	0	0	0
2013/07/24	R203	06/02/2014			Bond Future	7.0376	107.1718	6.9805	107.3546	(0.812)	0.0000	0.0000	0
2013/07/24	R203	06/02/2014	5.95	Put	Bond Future	4,003.1200	4.0031	3,825.7500	3.8257	(4.431)	0	0	0
2013/07/24	R203	06/02/2014	6.14	Put	Bond Future	3,510.7300	3.5107	3,337.9300	3.3379	(4.922)	0	0	0
2013/07/24	R203	06/02/2014	6.16	Put	Bond Future	3,460.8300	3.4608	3,288.5900	3.2886	(4.977)	0	0	0
2013/07/24	R203	06/02/2014	6.15	Put	Bond Future	3,485.7300	3.4857	3,313.2100	3.3132	(4.949)	0	0	0
2013/07/24	R203	06/02/2014	6.16	Call	Bond Future	608.2300	0.6082	618.7800	0.6188	1.735	0	0	0
2013/07/24	R203	06/02/2014	5.95	Call	Bond Future	453.6900	0.4537	459.1100	0.4591	1.195	0	0	16
2013/07/24	R203	06/02/2014	6.14	Call	Bond Future	592.0000	0.5920	601.9900	0.6020	1.688	0	0	0
2013/07/24	R203	06/02/2014	6.15	Call	Bond Future	600.0700	0.6001	610.3400	0.6103	1.711	0	0	0
2013/07/24	R203	08/05/2014	5.76	Call	Bond Future	500.4300	0.5004	534.9700	0.5350	6.902	0	0	0
2013/07/24	R203	08/05/2014	7.40	Put	Bond Future	1,646.2100	1.6462	1,563.4900	1.5635	(5.025)	0	0	0
2013/07/24	R203	08/05/2014	5.74	Call	Bond Future	489.1400	0.4891	523.0600	0.5231	6.935	0	0	0
2013/07/24	R203	08/05/2014			Bond Future	7.1710	104.4617	7.1089	104.6469	(0.865)	0.0000	0.0000	0
2013/07/24	R203	08/05/2014	5.76	Put	Bond Future	4,816.5000	4.8165	4,665.8100	4.6658	(3.129)	0	0	0

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2013/07/24	R203	08/05/2014	5.75	Put	Bond Future	4,842.2100	4.8422	4,691.2100	4.6912	(3.118)	0	0	0
2013/07/24	R203	08/05/2014	5.74	Put	Bond Future	4,867.9700	4.8680	4,716.6600	4.7167	(3.108)	0	0	0
2013/07/24	R203	08/05/2014	7.40	Call	Bond Future	2,326.4700	2.3265	2,428.9800	2.4290	4.406	0	0	16
2013/07/24	R203	08/05/2014	5.75	Call	Bond Future	494.7600	0.4948	528.9900	0.5290	6.919	0	0	0
2013/07/24	R203	07/08/2014	7.30	Call	Bond Future	0.0000	0.0000	142.8500	0.1429	100.000	0	0	0
2013/07/24	R203	07/08/2014			Bond Future	7.3162	105.8946	7.2485	106.0824	(0.926)	0.0000	0.0000	0
2013/07/24	R203	07/08/2014	7.31	Call	Bond Future	0.0000	0.0000	170.5300	0.1705	100.000	0	0	0
2013/07/24	R203	07/08/2014	7.29	Put	Bond Future	72.6300	0.0726	0.0000	0.0000	(100.000)	0	0	0
2013/07/24	R203	07/08/2014	7.31	Put	Bond Future	17.2500	0.0173	0.0000	0.0000	(100.000)	0	0	0
2013/07/24	R203	07/08/2014	7.30	Put	Bond Future	44.9300	0.0449	0.0000	0.0000	(100.000)	0	0	0
2013/07/24	R203	07/08/2014	7.29	Call	Bond Future	0.0000	0.0000	115.1500	0.1152	100.000	0	0	0
2013/07/24	R204	01/08/2013			Bond Future	7.0219	105.3089	6.9634	105.5746	(0.834)	0.0000	0.0000	25,172
2013/07/24	R204	01/08/2013	110.75	Call	Bond Future	96,425.4300	96.4254	96,691.0700	96.6911	0.275	0	0	0
2013/07/24	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R204	07/11/2013			Bond Future	7.1326	106.7943	7.0703	107.0636	(0.874)	0.0000	0.0000	0
2013/07/24	R204	07/11/2013	7.00	Put	Bond Future	2,093.9900	2.0940	1,830.0700	1.8301	(12.604)	0	0	1,270
2013/07/24	R204	07/11/2013	6.29	Put	Bond Future	4,228.4800	4.2285	3,928.3900	3.9284	(7.097)	0	0	0
2013/07/24	R204	07/11/2013	6.31	Put	Bond Future	4,157.2500	4.1573	3,857.3200	3.8573	(7.215)	0	0	0
2013/07/24	R204	07/11/2013	6.29	Call	Bond Future	514.7900	0.5148	484.0200	0.4840	(5.977)	0	0	0
2013/07/24	R204	07/11/2013	6.30	Put	Bond Future	4,192.7900	4.1928	3,892.7800	3.8928	(7.155)	0	0	0
2013/07/24	R204	07/11/2013	7.00	Call	Bond Future	1,520.0300	1.5200	1,525.4300	1.5254	0.355	0	0	0
2013/07/24	R204	07/11/2013	6.30	Call	Bond Future	524.1200	0.5241	493.4300	0.4934	(5.856)	0	0	0
2013/07/24	R204	07/11/2013	6.31	Call	Bond Future	533.5800	0.5336	502.9700	0.5030	(5.737)	0	0	0
2013/07/24	R204	06/02/2014	6.39	Call	Bond Future	1,027.5100	1.0275	988.4900	0.9885	(3.798)	0	0	0
2013/07/24	R204	06/02/2014			Bond Future	7.2394	104.1969	7.1732	104.4696	(0.915)	0.0000	0.0000	0
2013/07/24	R204	06/02/2014	6.40	Call	Bond Future	1,039.5400	1.0395	1,000.7200	1.0007	(3.734)	0	0	0
2013/07/24	R204	06/02/2014	6.41	Call	Bond Future	1,051.6700	1.0517	1,013.0600	1.0131	(3.671)	0	0	0
2013/07/24	R204	06/02/2014	6.39	Put	Bond Future	4,593.6000	4.5936	4,281.9000	4.2819	(6.786)	0	0	0
2013/07/24	R204	06/02/2014	6.41	Put	Bond Future	4,532.0800	4.5321	4,220.7900	4.2208	(6.869)	0	0	0
2013/07/24	R204	06/02/2014	6.40	Put	Bond Future	4,562.7800	4.5628	4,251.2800	4.2513	(6.827)	0	0	0
2013/07/24	R204	08/05/2014			Bond Future	7.3564	105.6077	7.2858	105.8840	(0.960)	0.0000	0.0000	0
2013/07/24	R204	08/05/2014	6.05	Call	Bond Future	926.2900	0.9263	989.7700	0.9898	6.853	0	0	0
2013/07/24	R204	08/05/2014	6.06	Call	Bond Future	935.3600	0.9354	999.3300	0.9993	6.839	0	0	0
2013/07/24	R204	08/05/2014	6.04	Call	Bond Future	917.2800	0.9173	980.2900	0.9803	6.869	0	0	0
2013/07/24	R204	08/05/2014	6.05	Put	Bond Future	6,190.9000	6.1909	5,978.0500	5.9780	(3.438)	0	0	0
2013/07/24	R204	08/05/2014	6.04	Put	Bond Future	6,223.4400	6.2234	6,010.1200	6.0101	(3.428)	0	0	0
2013/07/24	R204	08/05/2014	6.06	Put	Bond Future	6,158.4300	6.1584	5,946.0700	5.9461	(3.448)	0	0	0
2013/07/24	R204	07/08/2014			Bond Future	7.4802	103.0250	7.4047	103.3051	(1.009)	0.0000	0.0000	0
2013/07/24	R204	07/08/2014	7.44	Put	Bond Future	148.9900	0.1490	0.0000	0.0000	(100.000)	0	0	0
2013/07/24	R204	07/08/2014	7.46	Put	Bond Future	74.7800	0.0748	0.0000	0.0000	(100.000)	0	0	0
2013/07/24	R204	07/08/2014	7.45	Put	Bond Future	111.8800	0.1119	0.0000	0.0000	(100.000)	0	0	0
2013/07/24	R204	07/08/2014	7.46	Call	Bond Future	0.0000	0.0000	205.3600	0.2054	100.000	0	0	0
2013/07/24	R204	07/08/2014	7.44	Call	Bond Future	0.0000	0.0000	131.1500	0.1312	100.000	0	0	0
2013/07/24	R204	07/08/2014	7.45	Call	Bond Future	0.0000	0.0000	168.2600	0.1683	100.000	0	0	0
2013/07/24	R206	01/08/2013			Bond Future	5.4283	101.3092	5.3841	101.3286	(0.814)	0.0000	0.0000	0
2013/07/24	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/07/24	R206	01/08/2013	103.94	Call	Bond Future	30,311.0700	30.3111	30,330.4600	30.3305	0.064	0	0	0
2013/07/24	R206	07/11/2013	4.31	Put	Bond Future	249.3200	0.2493	229.8000	0.2298	(7.829)	0	0	0
2013/07/24	R206	07/11/2013			Bond Future	5.6171	102.7381	5.5072	102.7577	(1.958)	0.0000	0.0000	0
2013/07/24	R206	07/11/2013	4.30	Put	Bond Future	250.8600	0.2509	231.3300	0.2313	(7.785)	0	0	0
2013/07/24	R206	07/11/2013	4.31	Call	Bond Future	15.6200	0.0156	15.7100	0.0157	0.576	0	0	0
2013/07/24	R206	07/11/2013	4.29	Call	Bond Future	15.1200	0.0151	15.1900	0.0152	0.463	0	0	0
2013/07/24	R206	07/11/2013	4.30	Call	Bond Future	15.3700	0.0154	15.4500	0.0154	0.520	0	0	0
2013/07/24	R206	07/11/2013	4.29	Put	Bond Future	252.4100	0.2524	232.8700	0.2329	(7.741)	0	0	0
2013/07/24	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R207	01/08/2013			Bond Future	7.2714	100.3183	7.2432	100.4614	(0.388)	0.0000	0.0000	22,835
2013/07/24	R207	01/08/2013	106.18	Call	Bond Future	92,747.1500	92.7472	92,890.2400	92.8902	0.154	0	0	0
2013/07/24	R207	07/11/2013	6.70	Call	Bond Future	762.5700	0.7626	789.7300	0.7897	3.562	0	0	0
2013/07/24	R207	07/11/2013			Bond Future	7.3760	101.7333	7.3463	101.8783	(0.403)	0.0000	0.0000	1,905
2013/07/24	R207	07/11/2013	6.71	Call	Bond Future	775.4300	0.7754	802.9900	0.8030	3.554	0	0	0
2013/07/24	R207	07/11/2013	6.69	Put	Bond Future	4,161.9100	4.1619	4,043.6300	4.0436	(2.842)	0	0	0
2013/07/24	R207	07/11/2013	6.71	Put	Bond Future	4,085.9900	4.0860	3,968.5200	3.9685	(2.875)	0	0	0
2013/07/24	R207	07/11/2013	6.69	Call	Bond Future	749.8700	0.7499	776.6200	0.7766	3.567	0	0	0
2013/07/24	R207	07/11/2013	6.70	Put	Bond Future	4,123.8500	4.1238	4,005.9800	4.0060	(2.858)	0	0	0
2013/07/24	R207	06/02/2014			Bond Future	7.4775	99.4591	7.4462	99.6059	(0.418)	0.0000	0.0000	0
2013/07/24	R207	06/02/2014	6.65	Call	Bond Future	1,125.4900	1.1255	1,174.9600	1.1750	4.395	0	0	0
2013/07/24	R207	06/02/2014	6.64	Put	Bond Future	5,134.6700	5.1347	5,036.9800	5.0370	(1.903)	0	0	0
2013/07/24	R207	06/02/2014	6.66	Put	Bond Future	5,063.2900	5.0633	4,966.4000	4.9664	(1.914)	0	0	0
2013/07/24	R207	06/02/2014	6.65	Put	Bond Future	5,098.9000	5.0989	5,001.6100	5.0016	(1.908)	0	0	0
2013/07/24	R207	06/02/2014	6.66	Call	Bond Future	1,139.0400	1.1390	1,188.9100	1.1889	4.378	0	0	0
2013/07/24	R207	06/02/2014	6.64	Call	Bond Future	1,112.0600	1.1121	1,161.1300	1.1611	4.413	0	0	0
2013/07/24	R207	08/05/2014	6.21	Put	Bond Future	7,462.3300	7.4623	7,343.5900	7.3436	(1.591)	0	0	0
2013/07/24	R207	08/05/2014	6.19	Put	Bond Future	7,539.9200	7.5399	7,420.7000	7.4207	(1.581)	0	0	0
2013/07/24	R207	08/05/2014			Bond Future	7.5896	100.8058	7.5565	100.9545	(0.435)	0.0000	0.0000	0
2013/07/24	R207	08/05/2014	6.20	Put	Bond Future	7,501.0800	7.5011	7,382.1000	7.3821	(1.586)	0	0	0
2013/07/24	R207	08/05/2014	6.20	Call	Bond Future	997.3600	0.9974	1,027.1400	1.0271	2.986	0	0	0
2013/07/24	R207	08/05/2014	6.21	Call	Bond Future	1,007.2500	1.0072	1,037.2700	1.0373	2.980	0	0	0
2013/07/24	R207	08/05/2014	6.19	Call	Bond Future	987.5400	0.9875	1,017.0800	1.0171	2.991	0	0	0
2013/07/24	R207	07/08/2014	7.69	Call	Bond Future	0.0000	0.0000	77.9200	0.0779	100.000	0	0	0
2013/07/24	R207	07/08/2014	7.70	Put	Bond Future	29.6800	0.0297	0.0000	0.0000	(100.000)	0	0	0
2013/07/24	R207	07/08/2014			Bond Future	7.7069	98.5482	7.6720	98.6990	(0.453)	0.0000	0.0000	0
2013/07/24	R207	07/08/2014	7.70	Call	Bond Future	0.0000	0.0000	121.0800	0.1211	100.000	0	0	0
2013/07/24	R207	07/08/2014	7.71	Call	Bond Future	13.4600	0.0135	164.2200	0.1642	1120.059	0	0	0
2013/07/24	R207	07/08/2014	7.69	Put	Bond Future	72.8400	0.0728	0.0000	0.0000	(100.000)	0	0	0
2013/07/24	R207	07/08/2014	7.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R208	01/08/2013			Bond Future	7.4110	98.5402	7.3929	98.6419	(0.244)	0.0000	0.0000	18,025
2013/07/24	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R208	01/08/2013	101.40	Call	Bond Future	89,495.7400	89.4957	89,597.4000	89.5974	0.114	0	0	0
2013/07/24	R208	07/11/2013			Bond Future	7.5109	96.5342	7.4919	96.6372	(0.252)	0.0000	0.0000	0
2013/07/24	R208	07/11/2013	6.79	Put	Bond Future	4,810.5700	4.8106	4,679.1400	4.6791	(2.732)	0	0	0
2013/07/24	R208	07/11/2013	6.81	Put	Bond Future	4,723.3700	4.7234	4,591.8600	4.5919	(2.784)	0	0	0
2013/07/24	R208	07/11/2013	6.80	Put	Bond Future	4,766.8600	4.7669	4,635.3900	4.6354	(2.758)	0	0	0

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2013/07/24	R208	07/11/2013	6.81	Call	Bond Future	813.9800	0.8140	785.5000	0.7855	(3.499)	0	0	0
2013/07/24	R208	07/11/2013	7.50	Put	Bond Future	2,265.3100	2.2653	2,148.4000	2.1484	(5.161)	0	0	1,520
2013/07/24	R208	07/11/2013	6.79	Call	Bond Future	786.7700	0.7868	758.3700	0.7584	(3.610)	0	0	0
2013/07/24	R208	07/11/2013	7.50	Call	Bond Future	2,206.2500	2.2063	2,192.3700	2.1924	(0.629)	0	0	0
2013/07/24	R208	07/11/2013	6.80	Call	Bond Future	800.2900	0.8003	771.8500	0.7719	(3.554)	0	0	0
2013/07/24	R208	06/02/2014	6.74	Put	Bond Future	5,901.2900	5.9013	5,759.5800	5.7596	(2.401)	0	0	0
2013/07/24	R208	06/02/2014			Bond Future	7.6054	97.8298	7.5857	97.9340	(0.260)	0.0000	0.0000	0
2013/07/24	R208	06/02/2014	6.75	Put	Bond Future	5,860.0500	5.8600	5,718.3100	5.7183	(2.419)	0	0	0
2013/07/24	R208	06/02/2014	6.76	Put	Bond Future	5,818.9800	5.8190	5,677.2100	5.6772	(2.436)	0	0	0
2013/07/24	R208	06/02/2014	6.74	Call	Bond Future	1,201.1600	1.2012	1,163.6500	1.1636	(3.123)	0	0	0
2013/07/24	R208	06/02/2014	6.75	Call	Bond Future	1,215.8300	1.2158	1,178.2900	1.1783	(3.088)	0	0	0
2013/07/24	R208	06/02/2014	6.76	Call	Bond Future	1,230.6300	1.2306	1,193.0600	1.1931	(3.053)	0	0	0
2013/07/24	R208	08/05/2014	6.31	Call	Bond Future	1,018.2400	1.0182	1,036.8000	1.0368	1.823	0	0	0
2013/07/24	R208	08/05/2014			Bond Future	7.7041	95.7578	7.6835	95.8634	(0.268)	0.0000	0.0000	0
2013/07/24	R208	08/05/2014	6.29	Call	Bond Future	997.1000	0.9971	1,015.3300	1.0153	1.828	0	0	0
2013/07/24	R208	08/05/2014	6.31	Put	Bond Future	8,470.1200	8.4701	8,383.0900	8.3831	(1.027)	0	0	0
2013/07/24	R208	08/05/2014	6.30	Put	Bond Future	8,515.4900	8.5155	8,428.3000	8.4283	(1.024)	0	0	0
2013/07/24	R208	08/05/2014	6.29	Put	Bond Future	8,560.9800	8.5610	8,473.6200	8.4736	(1.020)	0	0	0
2013/07/24	R208	08/05/2014	6.30	Call	Bond Future	1,007.6200	1.0076	1,026.0200	1.0260	1.826	0	0	0
2013/07/24	R208	07/08/2014			Bond Future	7.8058	97.0713	7.7841	97.1783	(0.278)	0.0000	0.0000	0
2013/07/24	R208	07/08/2014	7.80	Call	Bond Future	0.0000	0.0000	78.2700	0.0783	100.000	0	0	0
2013/07/24	R208	07/08/2014	7.79	Put	Bond Future	78.0800	0.0781	0.0000	0.0000	(100.000)	0	0	0
2013/07/24	R208	07/08/2014	7.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R208	07/08/2014	7.80	Put	Bond Future	28.7100	0.0287	0.0000	0.0000	(100.000)	0	0	0
2013/07/24	R208	07/08/2014	7.81	Call	Bond Future	20.6200	0.0206	127.6000	0.1276	518.817	0	0	0
2013/07/24	R208	07/08/2014	7.79	Call	Bond Future	0.0000	0.0000	28.9000	0.0289	100.000	0	0	0
2013/07/24	R209	01/08/2013			Bond Future	8.7600	77.6281	8.7773	77.4920	0.198	0.0000	0.0000	18,823
2013/07/24	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R209	01/08/2013	8.00	Put	Bond Future	6,377.0000	6.3770	6,509.9300	6.5099	2.085	0	0	2,000
2013/07/24	R209	01/08/2013	79.36	Call	Bond Future	67,679.0000	67.6790	67,542.8900	67.5429	(0.201)	0	0	0
2013/07/24	R209	01/08/2013	8.00	Call	Bond Future	6.1500	0.0062	2.9700	0.0030	(51.707)	0	0	0
2013/07/24	R209	07/11/2013	8.80	Put	Bond Future	3,839.3600	3.8394	3,872.9600	3.8730	0.875	0	0	0
2013/07/24	R209	07/11/2013	9.50	Put	Bond Future	1,691.0800	1.6911	1,699.8900	1.6999	0.521	0	0	980
2013/07/24	R209	07/11/2013			Bond Future	8.8498	75.5787	8.8676	75.4406	0.202	0.0000	0.0000	319
2013/07/24	R209	07/11/2013	8.80	Call	Bond Future	3,452.5500	3.4525	3,348.1300	3.3481	(3.024)	0	0	0
2013/07/24	R209	07/11/2013	9.25	Call	Bond Future	5,300.6800	5.3007	5,179.8600	5.1799	(2.279)	0	0	0
2013/07/24	R209	07/11/2013	8.81	Call	Bond Future	3,489.4600	3.4895	3,384.5600	3.3846	(3.006)	0	0	0
2013/07/24	R209	07/11/2013	8.65	Call	Bond Future	2,927.3700	2.9274	2,830.3800	2.8304	(3.313)	0	0	0
2013/07/24	R209	07/11/2013	8.79	Call	Bond Future	3,415.8500	3.4158	3,311.9000	3.3119	(3.043)	0	0	0
2013/07/24	R209	07/11/2013	9.40	Call	Bond Future	5,992.0400	5.9920	5,865.9000	5.8659	(2.105)	0	0	0
2013/07/24	R209	07/11/2013	9.70	Put	Bond Future	1,305.4900	1.3055	1,310.2600	1.3103	0.365	0	0	1,520
2013/07/24	R209	07/11/2013	9.25	Put	Bond Future	2,300.9200	2.3009	2,318.1200	2.3181	0.748	0	0	1,000
2013/07/24	R209	07/11/2013	8.79	Put	Bond Future	3,880.7400	3.8807	3,914.8100	3.9148	0.878	0	0	0
2013/07/24	R209	07/11/2013	9.40	Put	Bond Future	1,916.5600	1.9166	1,928.4400	1.9284	0.620	0	0	5,000
2013/07/24	R209	07/11/2013	9.50	Call	Bond Future	6,469.5900	6.4696	6,340.3800	6.3404	(1.997)	0	0	0
2013/07/24	R209	07/11/2013	9.70	Call	Bond Future	7,457.1200	7.4571	7,323.8700	7.3239	(1.787)	0	0	0
2013/07/24	R209	07/11/2013	8.65	Put	Bond Future	4,498.7600	4.4988	4,539.7900	4.5398	0.912	0	0	4,700

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2013/07/24	R209	07/11/2013	8.81	Put	Bond Future	3,798.3100	3.7983	3,831.4300	3.8314	0.872	0	0	0
2013/07/24	R209	06/02/2014	8.56	Call	Bond Future	3,618.6800	3.6187	3,488.1600	3.4882	(3.607)	0	0	0
2013/07/24	R209	06/02/2014			Bond Future	8.9332	76.5931	8.9516	76.4530	0.206	0.0000	0.0000	0
2013/07/24	R209	06/02/2014	8.54	Call	Bond Future	3,556.3200	3.5563	3,426.8900	3.4269	(3.639)	0	0	0
2013/07/24	R209	06/02/2014	8.55	Call	Bond Future	3,587.4200	3.5874	3,457.3400	3.4573	(3.626)	0	0	0
2013/07/24	R209	06/02/2014	8.54	Put	Bond Future	6,649.2200	6.6492	6,659.8900	6.6599	0.160	0	0	0
2013/07/24	R209	06/02/2014	8.56	Put	Bond Future	6,549.4600	6.5495	6,559.0400	6.5590	0.146	0	0	0
2013/07/24	R209	06/02/2014	8.55	Put	Bond Future	6,599.1900	6.5992	6,609.2100	6.6092	0.152	0	0	0
2013/07/24	R209	08/05/2014			Bond Future	9.0176	74.4851	9.0366	74.3432	0.210	0.0000	0.0000	0
2013/07/24	R209	08/05/2014	7.85	Call	Bond Future	2,409.1200	2.4091	2,359.0600	2.3591	(2.078)	0	0	0
2013/07/24	R209	08/05/2014	7.86	Call	Bond Future	2,430.2400	2.4302	2,379.8800	2.3799	(2.072)	0	0	0
2013/07/24	R209	08/05/2014	7.84	Call	Bond Future	2,388.1200	2.3881	2,338.3600	2.3384	(2.084)	0	0	0
2013/07/24	R209	08/05/2014	7.85	Put	Bond Future	12,045.4400	12.0454	12,137.3000	12.1373	0.763	0	0	0
2013/07/24	R209	08/05/2014	7.84	Put	Bond Future	12,115.1000	12.1151	12,207.2600	12.2073	0.761	0	0	0
2013/07/24	R209	08/05/2014	7.86	Put	Bond Future	11,976.0400	11.9760	12,067.6000	12.0676	0.765	0	0	0
2013/07/24	R209	07/08/2014	9.04	Put	Bond Future	462.4800	0.4625	606.3800	0.6064	31.115	0	0	0
2013/07/24	R209	07/08/2014			Bond Future	9.1023	75.5068	9.1218	75.3629	0.214	0.0000	0.0000	0
2013/07/24	R209	07/08/2014	9.06	Put	Bond Future	313.4400	0.3134	457.3400	0.4573	45.910	0	0	0
2013/07/24	R209	07/08/2014	9.05	Put	Bond Future	387.9000	0.3879	531.8000	0.5318	37.097	0	0	0
2013/07/24	R209	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R209	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R209	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R210	01/08/2013	173.01	Put	Bond Future	13,660.8800	13.6609	13,837.7500	13.8378	1.295	0	0	0
2013/07/24	R210	01/08/2013			Bond Future	159.3491	159.3491	159.1723	159.1723	(0.111)	0.0000	0.0000	1,237
2013/07/24	R210	01/08/2013	173.00	Put	Bond Future	13,650.8800	13.6509	13,827.7500	13.8278	1.296	0	0	0
2013/07/24	R210	01/08/2013	172.99	Put	Bond Future	13,640.8800	13.6409	13,817.7500	13.8178	1.297	0	0	0
2013/07/24	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R210	07/11/2013			Bond Future	159.6955	159.6955	159.5158	159.5158	(0.112)	0.0000	0.0000	0
2013/07/24	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R210	07/11/2013	159.99	Put	Bond Future	294.5100	0.2945	474.1600	0.4742	61.000	0	0	0
2013/07/24	R210	07/11/2013	160.01	Put	Bond Future	314.5100	0.3145	494.1600	0.4942	57.121	0	0	0
2013/07/24	R210	07/11/2013	160.00	Put	Bond Future	304.5100	0.3045	484.1600	0.4842	58.996	0	0	0
2013/07/24	R211	01/08/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R211	01/08/2013			Bond Future	128.3974	128.3974	128.3909	128.3909	(0.005)	0.0000	0.0000	522
2013/07/24	R211	01/08/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R211	01/08/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R211	01/08/2013	130.00	Put	Bond Future	1,602.5700	1.6026	1,609.0900	1.6091	0.407	0	0	0
2013/07/24	R211	01/08/2013	129.99	Put	Bond Future	1,592.5700	1.5926	1,599.0900	1.5991	0.409	0	0	0
2013/07/24	R211	01/08/2013	130.01	Put	Bond Future	1,612.5700	1.6126	1,619.0900	1.6191	0.404	0	0	0
2013/07/24	R211	07/11/2013			Bond Future	130.2256	130.2256	130.2190	130.2190	(0.005)	0.0000	0.0000	0
2013/07/24	R211	07/11/2013	130.00	Call	Bond Future	225.6000	0.2256	218.9600	0.2190	(2.943)	0	0	0
2013/07/24	R211	07/11/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/07/24	R211	07/11/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R211	07/11/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R211	07/11/2013	130.01	Call	Bond Future	215.6000	0.2156	208.9600	0.2090	(3.080)	0	0	0
2013/07/24	R211	07/11/2013	129.99	Call	Bond Future	235.6000	0.2356	228.9600	0.2290	(2.818)	0	0	0
2013/07/24	R212	01/08/2013			Bond Future	130.5776	130.5776	130.5858	130.5858	0.006	0.0000	0.0000	13,050
2013/07/24	R212	01/08/2013	137.99	Put	Bond Future	7,412.4300	7.4124	7,404.1700	7.4042	(0.111)	0	0	0
2013/07/24	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R212	01/08/2013	138.01	Put	Bond Future	7,432.4300	7.4324	7,424.1700	7.4242	(0.111)	0	0	0
2013/07/24	R212	01/08/2013	138.00	Put	Bond Future	7,422.4300	7.4224	7,414.1700	7.4142	(0.111)	0	0	0
2013/07/24	R212	07/11/2013	132.99	Put	Bond Future	553.2000	0.5532	544.9200	0.5449	(1.497)	0	0	0
2013/07/24	R212	07/11/2013			Bond Future	132.4368	132.4368	132.4451	132.4451	0.006	0.0000	0.0000	10,791
2013/07/24	R212	07/11/2013	133.01	Put	Bond Future	573.2000	0.5732	564.9200	0.5649	(1.445)	0	0	0
2013/07/24	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R212	07/11/2013	133.00	Put	Bond Future	563.2000	0.5632	554.9200	0.5549	(1.470)	0	0	0
2013/07/24	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R213	01/08/2013	91.25	Call	Bond Future	78,393.2800	78.3933	78,254.5200	78.2545	(0.177)	0	0	0
2013/07/24	R213	01/08/2013			Bond Future	8.5554	89.0083	8.5726	88.8695	0.201	0.0000	0.0000	7,971
2013/07/24	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R213	07/11/2013	8.60	Call	Bond Future	3,459.3000	3.4593	3,392.5700	3.3926	(1.929)	0	0	0
2013/07/24	R213	07/11/2013			Bond Future	8.6500	86.7270	8.6678	86.5861	0.206	0.0000	0.0000	289
2013/07/24	R213	07/11/2013	8.61	Call	Bond Future	3,497.3800	3.4974	3,429.7900	3.4298	(1.933)	0	0	0
2013/07/24	R213	07/11/2013	8.59	Put	Bond Future	3,899.1100	3.8991	3,974.0900	3.9741	1.923	0	0	0
2013/07/24	R213	07/11/2013	8.61	Put	Bond Future	3,815.4500	3.8155	3,888.7000	3.8887	1.920	0	0	0
2013/07/24	R213	07/11/2013	8.60	Put	Bond Future	3,857.1100	3.8571	3,931.2200	3.9312	1.921	0	0	0
2013/07/24	R213	07/11/2013	8.59	Call	Bond Future	3,421.4400	3.4214	3,355.5800	3.3556	(1.925)	0	0	0
2013/07/24	R213	06/02/2014			Bond Future	8.7396	87.8908	8.7580	87.7479	0.210	0.0000	0.0000	0
2013/07/24	R213	06/02/2014	8.29	Put	Bond Future	6,981.5500	6.9815	7,128.9500	7.1289	2.111	0	0	0
2013/07/24	R213	06/02/2014	8.31	Put	Bond Future	6,877.6700	6.8777	7,024.5200	7.0245	2.135	0	0	0
2013/07/24	R213	06/02/2014	8.29	Call	Bond Future	3,371.6400	3.3716	3,376.1200	3.3761	0.133	0	0	0
2013/07/24	R213	06/02/2014	8.30	Put	Bond Future	6,929.4800	6.9295	7,076.6000	7.0766	2.123	0	0	0
2013/07/24	R213	06/02/2014	8.30	Call	Bond Future	3,402.2500	3.4023	3,406.4500	3.4064	0.123	0	0	0
2013/07/24	R213	06/02/2014	8.31	Call	Bond Future	3,433.0100	3.4330	3,436.9400	3.4369	0.114	0	0	0
2013/07/24	R213	08/05/2014	7.65	Put	Bond Future	12,144.4600	12.1445	12,239.3600	12.2394	0.781	0	0	0
2013/07/24	R213	08/05/2014			Bond Future	8.8269	85.5424	8.8458	85.3975	0.214	0.0000	0.0000	0
2013/07/24	R213	08/05/2014	7.64	Put	Bond Future	12,213.2700	12.2133	12,308.4700	12.3085	0.779	0	0	0
2013/07/24	R213	08/05/2014	7.66	Put	Bond Future	12,075.9000	12.0759	12,170.4900	12.1705	0.783	0	0	0
2013/07/24	R213	08/05/2014	7.65	Call	Bond Future	2,384.3700	2.3844	2,334.4300	2.3344	(2.094)	0	0	0
2013/07/24	R213	08/05/2014	7.66	Call	Bond Future	2,405.3900	2.4054	2,355.1400	2.3551	(2.089)	0	0	0
2013/07/24	R213	08/05/2014	7.64	Call	Bond Future	2,363.4800	2.3635	2,313.8400	2.3138	(2.100)	0	0	0
2013/07/24	R213	07/08/2014	8.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R213	07/08/2014			Bond Future	8.9158	86.7158	8.9353	86.5689	0.219	0.0000	0.0000	0
2013/07/24	R213	07/08/2014	8.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R213	07/08/2014	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/07/24	R213	07/08/2014	8.84	Put	Bond Future	573.6700		0.5737	720.5000	0.7205	25.595	0	0	0
2013/07/24	R213	07/08/2014	8.86	Put	Bond Future	421.7400		0.4217	568.5700	0.5686	34.815	0	0	0
2013/07/24	R213	07/08/2014	8.85	Put	Bond Future	497.6600		0.4977	644.4900	0.6445	29.504	0	0	0
2013/07/24	R214	01/08/2013			Bond Future	8.9352		77.9945	8.9525	77.8556	0.193	0.0000	0.0000	840
2013/07/24	R214	01/08/2013	84.31	Call	Bond Future	67,546.5900		67.5466	67,407.6500	67.4077	(0.206)	0	0	0
2013/07/24	R214	01/08/2013	84.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R214	07/11/2013	7.80	Call	Bond Future	682.0900		0.6821	677.5300	0.6775	(0.669)	0	0	0
2013/07/24	R214	07/11/2013			Bond Future	9.0274		75.8104	9.0452	75.6695	0.198	0.0000	0.0000	0
2013/07/24	R214	07/11/2013	7.81	Call	Bond Future	694.3800		0.6944	689.6800	0.6897	(0.677)	0	0	0
2013/07/24	R214	07/11/2013	7.79	Call	Bond Future	669.9600		0.6700	665.5500	0.6656	(0.658)	0	0	0
2013/07/24	R214	07/11/2013	7.81	Put	Bond Future	11,478.0900		11.4781	11,614.3600	11.6144	1.187	0	0	0
2013/07/24	R214	07/11/2013	7.80	Put	Bond Future	11,564.7500		11.5647	11,701.1600	11.7012	1.180	0	0	0
2013/07/24	R214	07/11/2013	7.79	Put	Bond Future	11,651.7700		11.6518	11,788.3300	11.7883	1.172	0	0	0
2013/07/24	R214	06/02/2014			Bond Future	9.1145		76.8278	9.1329	76.6848	0.202	0.0000	0.0000	0
2013/07/24	R214	06/02/2014	8.99	Put	Bond Future	5,619.2300		5.6192	5,758.7400	5.7587	2.483	0	0	0
2013/07/24	R214	06/02/2014	9.01	Put	Bond Future	5,532.5500		5.5325	5,671.3500	5.6713	2.509	0	0	0
2013/07/24	R214	06/02/2014	8.99	Call	Bond Future	4,638.4600		4.6385	4,634.9700	4.6350	(0.075)	0	0	0
2013/07/24	R214	06/02/2014	9.00	Put	Bond Future	5,575.4100		5.5754	5,714.5700	5.7146	2.496	0	0	0
2013/07/24	R214	06/02/2014	9.00	Call	Bond Future	4,674.2000		4.6742	4,670.3600	4.6704	(0.082)	0	0	0
2013/07/24	R214	06/02/2014	9.01	Call	Bond Future	4,710.7500		4.7107	4,706.5500	4.7065	(0.089)	0	0	0
2013/07/24	R248	01/08/2013	7.86	Put	Bond Future	13,082.9500		13.0830	13,570.1700	13.5702	3.724	0	0	0
2013/07/24	R248	01/08/2013			Bond Future	8.9904		101.2227	9.0377	100.7355	0.526	0.0000	0.0000	603
2013/07/24	R248	01/08/2013	7.85	Put	Bond Future	13,212.2500		13.2122	13,699.4700	13.6995	3.688	0	0	0
2013/07/24	R248	01/08/2013	7.84	Put	Bond Future	13,341.8000		13.3418	13,829.0200	13.8290	3.652	0	0	0
2013/07/24	R248	01/08/2013	7.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R248	01/08/2013	7.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R248	01/08/2013	7.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R248	07/11/2013			Bond Future	9.0849		98.2295	9.1338	97.7353	0.538	0.0000	0.0000	0
2013/07/24	R248	07/11/2013	7.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R248	07/11/2013	7.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R248	07/11/2013	7.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R248	07/11/2013	7.86	Put	Bond Future	14,033.2900		14.0333	14,527.4400	14.5274	3.521	0	0	0
2013/07/24	R248	07/11/2013	7.85	Put	Bond Future	14,162.3600		14.1624	14,656.5100	14.6565	3.489	0	0	0
2013/07/24	R248	07/11/2013	7.84	Put	Bond Future	14,291.6900		14.2917	14,785.8400	14.7858	3.458	0	0	0
2013/07/24	R248	06/02/2014	9.11	Put	Bond Future	646.6200		0.6466	1,147.6100	1.1476	77.478	0	0	0
2013/07/24	R248	06/02/2014			Bond Future	9.1744		99.5478	9.2249	99.0468	0.550	0.0000	0.0000	0
2013/07/24	R248	06/02/2014	9.10	Put	Bond Future	747.7000		0.7477	1,248.6900	1.2487	67.004	0	0	0
2013/07/24	R248	06/02/2014	9.11	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R248	06/02/2014	9.09	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R248	06/02/2014	9.10	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/24	R248	06/02/2014	9.09	Put	Bond Future	848.9700		0.8490	1,349.9600	1.3500	59.012	0	0	0

Total

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