



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 29/07/2013 to 29/07/2013

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
2013/07/29	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	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
2013/07/29	2025	01/08/2013	118.01	Put	Bond Future	8,086.5800	8.0866	8,083.5400	8.0835	(0.038)	0	0	0
2013/07/29	2025	01/08/2013			Bond Future	109.9234	109.9234	109.9265	109.9265	0.003	0.0000	0.0000	0
2013/07/29	2025	01/08/2013	118.00	Put	Bond Future	8,076.5800	8.0766	8,073.5400	8.0735	(0.038)	0	0	0
2013/07/29	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	2025	01/08/2013	117.99	Put	Bond Future	8,066.5800	8.0666	8,063.5400	8.0635	(0.038)	0	0	0
2013/07/29	2025	07/11/2013	111.00	Call	Bond Future	488.5000	0.4885	491.6200	0.4916	0.639	0	0	0
2013/07/29	2025	07/11/2013			Bond Future	111.4885	111.4885	111.4916	111.4916	0.003	0.0000	0.0000	0
2013/07/29	2025	07/11/2013	111.01	Call	Bond Future	478.5000	0.4785	481.6200	0.4816	0.652	0	0	0
2013/07/29	2025	07/11/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	2025	07/11/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	2025	07/11/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	2025	07/11/2013	110.99	Call	Bond Future	498.5000	0.4985	501.6200	0.5016	0.626	0	0	0
2013/07/29	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	2038	01/08/2013			Bond Future	108.3950	108.3950	108.3993	108.3993	0.004	0.0000	0.0000	0
2013/07/29	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	2038	01/08/2013	114.99	Put	Bond Future	6,594.9900	6.5950	6,590.7000	6.5907	(0.065)	0	0	0
2013/07/29	2038	01/08/2013	115.00	Put	Bond Future	6,604.9900	6.6050	6,600.7000	6.6007	(0.065)	0	0	0
2013/07/29	2038	01/08/2013	115.01	Put	Bond Future	6,614.9900	6.6150	6,610.7000	6.6107	(0.065)	0	0	0
2013/07/29	2038	07/11/2013			Bond Future	109.9382	109.9382	109.9427	109.9427	0.004	0.0000	0.0000	0
2013/07/29	2038	07/11/2013	109.99	Put	Bond Future	51.7800	0.0518	47.3000	0.0473	(8.652)	0	0	0
2013/07/29	2038	07/11/2013	110.00	Put	Bond Future	61.7800	0.0618	57.3000	0.0573	(7.252)	0	0	0
2013/07/29	2038	07/11/2013	110.01	Put	Bond Future	71.7800	0.0718	67.3000	0.0673	(6.241)	0	0	0
2013/07/29	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	2050	01/08/2013			Bond Future	109.3826	109.3826	109.9225	109.9225	0.494	0.0000	0.0000	0
2013/07/29	2050	01/08/2013	118.99	Put	Bond Future	9,607.4200	9.6074	9,067.4700	9.0675	(5.620)	0	0	0
2013/07/29	2050	01/08/2013	119.01	Put	Bond Future	9,627.4200	9.6274	9,087.4700	9.0875	(5.608)	0	0	0
2013/07/29	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	2050	01/08/2013	119.00	Put	Bond Future	9,617.4200	9.6174	9,077.4700	9.0775	(5.614)	0	0	0
2013/07/29	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	2050	07/11/2013	109.99	Call	Bond Future	950.0500	0.9500	1,497.6100	1.4976	57.635	0	0	0
2013/07/29	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	2050	07/11/2013			Bond Future	110.9400	110.9400	111.4876	111.4876	0.494	0.0000	0.0000	122
2013/07/29	2050	07/11/2013	110.00	Call	Bond Future	940.0500	0.9400	1,487.6100	1.4876	58.248	0	0	0
2013/07/29	2050	07/11/2013	110.01	Call	Bond Future	930.0500	0.9300	1,477.6100	1.4776	58.874	0	0	0
2013/07/29	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	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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2013/07/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	AL37	01/08/2013			Index Future	400.5400	400.5400	399.8260	399.8260	(0.178)	0.0000	0.0000	0
2013/07/29	AL37	07/11/2013			Index Future	406.1890	406.1890	405.4650	405.4650	(0.178)	0.0000	0.0000	0
2013/07/29	AL37	06/02/2014			Index Future	411.6390	411.6390	410.9030	410.9030	(0.179)	0.0000	0.0000	0
2013/07/29	AL7T	01/08/2013			Index Future	472.0860	472.0860	470.7120	470.7120	(0.291)	0.0000	0.0000	0
2013/07/29	AL7T	07/11/2013			Index Future	478.7440	478.7440	477.3510	477.3510	(0.291)	0.0000	0.0000	1
2013/07/29	AL7T	06/02/2014			Index Future	485.1670	485.1670	483.7530	483.7530	(0.291)	0.0000	0.0000	0
2013/07/29	ALBI	01/08/2013			Index Future	424.3690	424.3690	423.5240	423.5240	(0.199)	0.0000	0.0000	281
2013/07/29	ALBI	07/11/2013			Index Future	430.3540	430.3540	429.4970	429.4970	(0.199)	0.0000	0.0000	494
2013/07/29	ALBI	06/02/2014			Index Future	436.1270	436.1270	435.2580	435.2580	(0.199)	0.0000	0.0000	62
2013/07/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	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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2013/07/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/07/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/29	EL28	01/08/2013	115.01	Put	Bond Future	4,032.5100	4.0325	3,756.2100	3.7562	(6.852)	0	0	0
2013/07/29	EL28	01/08/2013			Bond Future	110.9775	110.9775	111.2538	111.2538	0.249	0.0000	0.0000	0
2013/07/29	EL28	01/08/2013	115.00	Put	Bond Future	4,022.5100	4.0225	3,746.2100	3.7462	(6.869)	0	0	0
2013/07/29	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	EL28	01/08/2013	114.99	Put	Bond Future	4,012.5100	4.0125	3,736.2100	3.7362	(6.886)	0	0	0
2013/07/29	EL28	07/11/2013			Bond Future	111.1629	111.1629	111.4431	111.4431	0.252	0.0000	0.0000	0
2013/07/29	EL28	07/11/2013	110.00	Call	Bond Future	1,162.8600	1.1629	1,443.0600	1.4431	24.096	0	0	0
2013/07/29	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	EL28	07/11/2013	110.01	Call	Bond Future	1,152.8600	1.1529	1,433.0600	1.4331	24.305	0	0	0
2013/07/29	EL28	07/11/2013	109.99	Call	Bond Future	1,172.8600	1.1729	1,453.0600	1.4531	23.890	0	0	0
2013/07/29	ES33	01/08/2013			Bond Future	9.5274	84.9145	9.5362	84.8476	0.092	0.0000	0.0000	0
2013/07/29	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	ES33	01/08/2013	9.00	Put	Bond Future	4,177.7100	4.1777	4,244.5800	4.2446	1.601	0	0	0
2013/07/29	ES33	01/08/2013	91.02	Call	Bond Future	73,863.1600	73.8632	73,796.2900	73.7963	(0.091)	0	0	0
2013/07/29	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	ES33	07/11/2013			Bond Future	9.6509	82.3308	9.6600	82.2630	0.094	0.0000	0.0000	6,292

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2013/07/29	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	ES33	07/11/2013	8.51	Put	Bond Future	9,257.0400	9.2570	9,324.8400	9.3248	0.732	0	0	0
2013/07/29	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	ES33	07/11/2013	8.49	Put	Bond Future	9,433.4700	9.4335	9,501.2700	9.5013	0.719	0	0	0
2013/07/29	ES33	07/11/2013	8.50	Put	Bond Future	9,345.1900	9.3452	9,412.9900	9.4130	0.726	0	0	0
2013/07/29	ES33	06/02/2014	9.54	Put	Bond Future	1,700.7400	1.7007	1,769.5500	1.7696	4.046	0	0	0
2013/07/29	ES33	06/02/2014			Bond Future	9.7687	83.4354	9.7781	83.3666	0.096	0.0000	0.0000	0
2013/07/29	ES33	06/02/2014	9.56	Put	Bond Future	1,549.7900	1.5498	1,618.6000	1.6186	4.440	0	0	0
2013/07/29	ES33	06/02/2014	9.55	Put	Bond Future	1,625.2100	1.6252	1,694.0200	1.6940	4.234	0	0	0
2013/07/29	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	GOVI	01/08/2013			GOVI	423.9420	423.9420	423.0800	423.0800	(0.203)	0.0000	0.0000	245
2013/07/29	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	GOVI	01/08/2013	445.99	Put	GOVI	220,480.0000	22.0480	229,100.0000	22.9100	3.910	0	0	0
2013/07/29	GOVI	01/08/2013	446.01	Put	GOVI	220,680.0000	22.0680	229,300.0000	22.9300	3.906	0	0	0
2013/07/29	GOVI	01/08/2013	446.00	Put	GOVI	220,580.0000	22.0580	229,200.0000	22.9200	3.908	0	0	0
2013/07/29	GOVI	07/11/2013			GOVI	429.9210	429.9210	429.0470	429.0470	(0.203)	0.0000	0.0000	61
2013/07/29	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	GOVI	07/11/2013	445.99	Put	GOVI	160,690.0000	16.0690	169,430.0000	16.9430	5.439	0	0	0
2013/07/29	GOVI	07/11/2013	446.01	Put	GOVI	160,890.0000	16.0890	169,630.0000	16.9630	5.432	0	0	0
2013/07/29	GOVI	07/11/2013	446.00	Put	GOVI	160,790.0000	16.0790	169,530.0000	16.9530	5.436	0	0	0
2013/07/29	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	GOVI	06/02/2014			GOVI	435.6890	435.6890	434.8010	434.8010	(0.204)	0.0000	0.0000	267
2013/07/29	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	GOVI	06/02/2014	439.99	Put	GOVI	43,010.0000	4.3010	51,890.0000	5.1890	20.646	0	0	0
2013/07/29	GOVI	06/02/2014	440.01	Put	GOVI	43,210.0000	4.3210	52,090.0000	5.2090	20.551	0	0	0
2013/07/29	GOVI	06/02/2014	440.00	Put	GOVI	43,110.0000	4.3110	51,990.0000	5.1990	20.598	0	0	0
2013/07/29	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	GOVI	08/05/2014			GOVI	441.5880	441.5880	440.6880	440.6880	(0.204)	0.0000	0.0000	0
2013/07/29	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	GOVI	08/05/2014	441.99	Put	GOVI	4,020.0000	0.4020	13,020.0000	1.3020	223.881	0	0	0
2013/07/29	GOVI	08/05/2014	442.01	Put	GOVI	4,220.0000	0.4220	13,220.0000	1.3220	213.270	0	0	0
2013/07/29	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	GOVI	08/05/2014	442.00	Put	GOVI	4,120.0000	0.4120	13,120.0000	1.3120	218.447	0	0	0
2013/07/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/07/29	IGOV	01/08/2013			Index Future	197.3780	197.3780	197.4370	197.4370	0.030	0.0000	0.0000	324
2013/07/29	IGOV	07/11/2013			Index Future	200.1880	200.1880	200.2480	200.2480	0.030	0.0000	0.0000	758
2013/07/29	IGOV	06/02/2014			Index Future	202.8980	202.8980	202.9580	202.9580	0.030	0.0000	0.0000	164

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/07/29	ILBI	01/08/2013			Index Future	532.7430		532.7430	534.4420	534.4420	0.319	0.0000	0.0000	0
2013/07/29	ILBI	07/11/2013			Index Future	540.3930		540.3930	542.1170	542.1170	0.319	0.0000	0.0000	0
2013/07/29	ILBI	06/02/2014			Index Future	541.0000		541.0000	549.5250	549.5250	1.576	0.0000	0.0000	186
2013/07/29	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/07/29	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/07/29	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/07/29	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/07/29	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/07/29	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/07/29	JBAF	21/08/2013			Jibar Tradeable Future	5.1700		94.8300	5.1600	94.8400	(0.193)	0.0000	0.0000	0
2013/07/29	JBAF	18/09/2013			Jibar Tradeable Future	5.2200		94.7800	5.2200	94.7800	0.000	0.0000	0.0000	700
2013/07/29	JBAF	16/10/2013			Jibar Tradeable Future	5.2700		94.7300	5.2800	94.7200	0.190	0.0000	0.0000	0
2013/07/29	JBAF	20/11/2013			Jibar Tradeable Future	5.3900		94.6100	5.4100	94.5900	0.371	0.0000	0.0000	0
2013/07/29	JBAF	18/12/2013			Jibar Tradeable Future	5.4700		94.5300	5.4900	94.5100	0.366	0.0000	0.0000	1,500
2013/07/29	JBAF	15/01/2014			Jibar Tradeable Future	5.5800		94.4200	5.6000	94.4000	0.358	0.0000	0.0000	1,000
2013/07/29	JBAF	19/02/2014			Jibar Tradeable Future	5.5500		94.4500	5.5500	94.4500	0.000	0.0000	0.0000	0
2013/07/29	JBAF	19/03/2014			Jibar Tradeable Future	5.7800		94.2200	5.8100	94.1900	0.519	0.0000	0.0000	400
2013/07/29	JBAF	18/06/2014			Jibar Tradeable Future	6.1000		93.9000	6.1300	93.8700	0.492	0.0000	0.0000	1,000
2013/07/29	JBAF	17/09/2014			Jibar Tradeable Future	6.4300		93.5700	6.4800	93.5200	0.778	0.0000	0.0000	0
2013/07/29	JBAF	17/12/2014			Jibar Tradeable Future	6.7200		93.2800	6.8000	93.2000	1.190	0.0000	0.0000	0
2013/07/29	JBAF	18/03/2015			Jibar Tradeable Future	6.9800		93.0200	7.0600	92.9400	1.146	0.0000	0.0000	250
2013/07/29	JBAF	17/06/2015			Jibar Tradeable Future	7.2200		92.7800	7.3100	92.6900	1.247	0.0000	0.0000	0
2013/07/29	R023	01/08/2013	7.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R023	01/08/2013	7.30	Put	Bond Future	3,865.7800		3.8658	4,188.9700	4.1890	8.360	0	0	0
2013/07/29	R023	01/08/2013			Bond Future	7.8713		102.5347	7.9204	102.2115	0.623	0.0000	0.0000	2,244
2013/07/29	R023	01/08/2013	7.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R023	01/08/2013	7.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R023	01/08/2013	7.29	Put	Bond Future	3,935.1500		3.9351	4,258.3400	4.2583	8.213	0	0	0
2013/07/29	R023	01/08/2013	7.31	Put	Bond Future	3,796.4700		3.7965	4,119.6600	4.1197	8.513	0	0	0
2013/07/29	R023	07/11/2013	6.50	Put	Bond Future	10,104.3300		10.1043	10,432.0700	10.4321	3.244	0	0	0
2013/07/29	R023	07/11/2013			Bond Future	7.9784		100.0651	8.0296	99.7373	0.641	0.0000	0.0000	10,287
2013/07/29	R023	07/11/2013	6.49	Put	Bond Future	10,177.0600		10.1771	10,504.8000	10.5048	3.220	0	0	0
2013/07/29	R023	07/11/2013	6.51	Put	Bond Future	10,031.6500		10.0316	10,359.3900	10.3594	3.267	0	0	0
2013/07/29	R023	07/11/2013	6.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R023	07/11/2013	6.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R023	07/11/2013	6.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R023	06/02/2014			Bond Future	8.0812		101.4075	8.1345	101.0754	0.659	0.0000	0.0000	0
2013/07/29	R023	06/02/2014	7.84	Put	Bond Future	1,521.6700		1.5217	1,853.8300	1.8538	21.829	0	0	0
2013/07/29	R023	06/02/2014	7.86	Put	Bond Future	1,394.3500		1.3944	1,726.5100	1.7265	23.822	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
2013/07/29	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R023	06/02/2014	7.85	Put	Bond Future	1,457.9900	1.4580	1,790.1500	1.7901	22.782	0	0	0
2013/07/29	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R157	01/08/2013	116.11	Call	Bond Future	90,048.5500	90.0485	89,944.2400	89.9442	(0.116)	0	0	0
2013/07/29	R157	01/08/2013			Bond Future	6.1930	119.5042	6.2421	119.3999	0.792	0.0000	0.0000	15,837
2013/07/29	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R157	07/11/2013			Bond Future	6.3445	114.3833	6.4016	114.2775	0.901	0.0000	0.0000	10,094
2013/07/29	R157	07/11/2013	5.60	Call	Bond Future	232.2800	0.2323	201.9800	0.2020	(13.045)	0	0	0
2013/07/29	R157	07/11/2013	5.59	Put	Bond Future	1,636.5000	1.6365	1,712.3900	1.7124	4.637	0	0	0
2013/07/29	R157	07/11/2013	5.61	Put	Bond Future	1,607.5000	1.6075	1,682.6000	1.6826	4.672	0	0	0
2013/07/29	R157	07/11/2013	5.60	Put	Bond Future	1,621.9700	1.6220	1,697.4700	1.6975	4.655	0	0	0
2013/07/29	R157	07/11/2013	5.61	Call	Bond Future	236.6300	0.2366	205.9300	0.2059	(12.974)	0	0	0
2013/07/29	R157	07/11/2013	5.59	Call	Bond Future	227.9900	0.2280	198.0800	0.1981	(13.119)	0	0	0
2013/07/29	R157	06/02/2014	5.64	Call	Bond Future	336.3100	0.3363	303.9700	0.3040	(9.616)	0	0	0
2013/07/29	R157	06/02/2014	5.65	Put	Bond Future	1,733.2500	1.7332	1,807.9400	1.8079	4.309	0	0	0
2013/07/29	R157	06/02/2014			Bond Future	6.5171	115.9180	6.5846	115.8107	1.035	0.0000	0.0000	0
2013/07/29	R157	06/02/2014	5.65	Call	Bond Future	340.7300	0.3407	308.1000	0.3081	(9.576)	0	0	0
2013/07/29	R157	06/02/2014	5.66	Call	Bond Future	345.1900	0.3452	312.2700	0.3123	(9.537)	0	0	0
2013/07/29	R157	06/02/2014	5.64	Put	Bond Future	1,745.0300	1.7450	1,820.0100	1.8200	4.297	0	0	0
2013/07/29	R157	06/02/2014	5.66	Put	Bond Future	1,721.5200	1.7215	1,795.9200	1.7959	4.322	0	0	0
2013/07/29	R157	08/05/2014	5.20	Call	Bond Future	231.0500	0.2311	208.3600	0.2084	(9.820)	0	0	0
2013/07/29	R157	08/05/2014			Bond Future	6.7286	110.6783	6.8098	110.5695	1.207	0.0000	0.0000	0
2013/07/29	R157	08/05/2014	5.21	Call	Bond Future	233.5500	0.2336	210.6800	0.2107	(9.792)	0	0	0
2013/07/29	R157	08/05/2014	5.19	Call	Bond Future	228.5600	0.2286	206.0700	0.2061	(9.840)	0	0	0
2013/07/29	R157	08/05/2014	5.20	Put	Bond Future	2,306.5800	2.3066	2,392.6600	2.3927	3.732	0	0	0
2013/07/29	R157	08/05/2014	5.19	Put	Bond Future	2,317.8500	2.3178	2,404.1300	2.4041	3.722	0	0	0
2013/07/29	R157	08/05/2014	5.21	Put	Bond Future	2,295.3200	2.2953	2,381.2200	2.3812	3.742	0	0	0
2013/07/29	R157	07/08/2014	6.76	Put	Bond Future	273.6300	0.2736	383.8900	0.3839	40.295	0	0	0
2013/07/29	R157	07/08/2014			Bond Future	7.0110	112.1965	7.1124	112.0862	1.447	0.0000	0.0000	0
2013/07/29	R157	07/08/2014	6.75	Put	Bond Future	284.5500	0.2845	394.8100	0.3948	38.749	0	0	0
2013/07/29	R157	07/08/2014	6.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R157	07/08/2014	6.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R157	07/08/2014	6.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R157	07/08/2014	6.74	Put	Bond Future	295.4700	0.2955	405.7300	0.4057	37.317	0	0	0
2013/07/29	R186	01/08/2013	7.00	Put	Bond Future	11,253.4900	11.2535	11,653.3700	11.6534	3.553	0	0	4,100
2013/07/29	R186	01/08/2013	7.20	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	6,800
2013/07/29	R186	01/08/2013	7.50	Put	Bond Future	6,234.4600	6.2345	6,632.6300	6.6326	6.387	0	0	0
2013/07/29	R186	01/08/2013	8.80	Call	Bond Future	5,620.3600	5.6204	5,216.6800	5.2167	(7.182)	0	0	0
2013/07/29	R186	01/08/2013	9.00	Call	Bond Future	7,297.4000	7.2974	6,897.2300	6.8972	(5.484)	0	0	0
2013/07/29	R186	01/08/2013			Bond Future	8.1611	120.1271	8.2051	119.7272	0.540	0.0000	0.0000	14,633
2013/07/29	R186	01/08/2013	7.25	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	5,315
2013/07/29	R186	01/08/2013	128.26	Call	Bond Future	110,854.6900	110.8547	110,454.8100	110.4548	(0.361)	0	0	0
2013/07/29	R186	01/08/2013	7.80	Call	Bond Future	63.6300	0.0636	4.3400	0.0043	(93.179)	0	0	0
2013/07/29	R186	01/08/2013	6.75	Put	Bond Future	13,868.8500	13.8688	14,268.7300	14.2687	2.883	0	0	0
2013/07/29	R186	01/08/2013	8.00	Call	Bond Future	333.7400	0.3337	87.2700	0.0873	(73.851)	0	0	0

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2013/07/29	R186	01/08/2013	7.20	Put	Bond Future	9,212.2300		9.2122	9,612.1000	9.6121	4.341	0	0	2,807
2013/07/29	R186	01/08/2013	7.50	Call	Bond Future	1.7100		0.0017	0.0000	0.0000	(100.000)	0	0	6,800
2013/07/29	R186	01/08/2013	6.80	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R186	01/08/2013	9.00	Put	Bond Future	0.2900		0.0003	0.0000	0.0000	(100.000)	0	0	0
2013/07/29	R186	01/08/2013	6.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	500
2013/07/29	R186	01/08/2013	7.80	Put	Bond Future	3,412.5900		3.4126	3,753.1800	3.7532	9.980	0	0	20
2013/07/29	R186	01/08/2013	6.50	Put	Bond Future	16,557.1600		16.5572	16,957.0400	16.9570	2.415	0	0	0
2013/07/29	R186	01/08/2013	6.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,000
2013/07/29	R186	01/08/2013	7.25	Put	Bond Future	8,708.8700		8.7089	9,108.7200	9.1087	4.591	0	0	0
2013/07/29	R186	01/08/2013	128.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R186	01/08/2013	7.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R186	01/08/2013	8.80	Put	Bond Future	3.9700		0.0040	0.1700	0.0002	(95.718)	0	0	6,800
2013/07/29	R186	01/08/2013	8.00	Put	Bond Future	1,811.6100		1.8116	1,965.0200	1.9650	8.468	0	0	0
2013/07/29	R186	01/08/2013	6.80	Put	Bond Future	13,340.0100		13.3400	13,739.8900	13.7399	2.998	0	0	0
2013/07/29	R186	07/11/2013	8.16	Put	Bond Future	4,224.3400		4.2243	4,386.3700	4.3864	3.836	0	0	0
2013/07/29	R186	07/11/2013	9.00	Put	Bond Future	1,412.7800		1.4128	1,467.8600	1.4679	3.899	0	0	1,200
2013/07/29	R186	07/11/2013			Bond Future	8.2626		121.8213	8.3084	121.4158	0.554	0.0000	0.0000	54,854
2013/07/29	R186	07/11/2013	6.50	Put	Bond Future	17,374.4800		17.3745	17,753.2900	17.7533	2.180	0	0	0
2013/07/29	R186	07/11/2013	8.15	Put	Bond Future	4,272.9800		4.2730	4,436.6300	4.4366	3.830	0	0	0
2013/07/29	R186	07/11/2013	6.75	Put	Bond Future	14,852.8600		14.8529	15,214.8100	15.2148	2.437	0	0	0
2013/07/29	R186	07/11/2013	8.14	Call	Bond Future	3,225.9200		3.2259	2,985.6300	2.9856	(7.449)	0	0	0
2013/07/29	R186	07/11/2013	8.50	Call	Bond Future	4,881.5900		4.8816	4,587.0300	4.5870	(6.034)	0	0	0
2013/07/29	R186	07/11/2013	8.75	Call	Bond Future	6,231.9300		6.2319	5,906.2900	5.9063	(5.225)	0	0	0
2013/07/29	R186	07/11/2013	8.25	Put	Bond Future	3,805.6700		3.8057	3,953.3600	3.9534	3.881	0	0	250
2013/07/29	R186	07/11/2013	8.00	Call	Bond Future	2,683.0500		2.6831	2,466.0200	2.4660	(8.089)	0	0	1,000
2013/07/29	R186	07/11/2013	8.15	Call	Bond Future	3,267.0600		3.2671	3,025.1400	3.0251	(7.405)	0	0	0
2013/07/29	R186	07/11/2013	6.50	Call	Bond Future	150.3200		0.1503	123.5600	0.1236	(17.802)	0	0	5,290
2013/07/29	R186	07/11/2013	8.16	Call	Bond Future	3,308.2400		3.3082	3,064.7000	3.0647	(7.362)	0	0	0
2013/07/29	R186	07/11/2013	8.00	Put	Bond Future	5,047.8200		5.0478	5,236.3600	5.2364	3.735	0	0	0
2013/07/29	R186	07/11/2013	8.75	Put	Bond Future	2,013.1700		2.0132	2,093.1000	2.0931	3.970	0	0	1,030
2013/07/29	R186	07/11/2013	9.00	Call	Bond Future	7,712.9100		7.7129	7,362.4200	7.3624	(4.544)	0	0	0
2013/07/29	R186	07/11/2013	8.25	Call	Bond Future	3,693.7100		3.6937	3,435.8300	3.4358	(6.982)	0	0	0
2013/07/29	R186	07/11/2013	6.75	Call	Bond Future	275.1100		0.2751	231.4900	0.2315	(15.855)	0	0	1,000
2013/07/29	R186	07/11/2013	8.14	Put	Bond Future	4,321.7600		4.3218	4,487.0400	4.4870	3.824	0	0	0
2013/07/29	R186	07/11/2013	8.50	Put	Bond Future	2,799.6300		2.7996	2,910.6400	2.9106	3.965	0	0	4,000
2013/07/29	R186	06/02/2014			Bond Future	8.3577		118.1656	8.4051	117.7545	0.568	0.0000	0.0000	0
2013/07/29	R186	06/02/2014	7.75	Call	Bond Future	2,794.5200		2.7945	2,616.8900	2.6169	(6.356)	0	0	0
2013/07/29	R186	06/02/2014	7.74	Put	Bond Future	8,305.9800		8.3060	8,540.7100	8.5407	2.826	0	0	0
2013/07/29	R186	06/02/2014	7.76	Put	Bond Future	8,180.7700		8.1808	8,413.0900	8.4131	2.840	0	0	0
2013/07/29	R186	06/02/2014	7.75	Put	Bond Future	8,243.0600		8.2431	8,476.5900	8.4766	2.833	0	0	0
2013/07/29	R186	06/02/2014	7.76	Call	Bond Future	2,824.7400		2.8247	2,645.9000	2.6459	(6.331)	0	0	0
2013/07/29	R186	06/02/2014	7.74	Call	Bond Future	2,764.8400		2.7648	2,588.4100	2.5884	(6.381)	0	0	0
2013/07/29	R186	08/05/2014			Bond Future	8.4566		119.7655	8.5058	119.3489	0.582	0.0000	0.0000	0
2013/07/29	R186	08/05/2014	7.09	Put	Bond Future	14,328.9600		14.3290	14,628.3400	14.6283	2.089	0	0	0
2013/07/29	R186	08/05/2014	7.10	Call	Bond Future	1,890.0300		1.8900	1,771.9200	1.7719	(6.249)	0	0	0
2013/07/29	R186	08/05/2014	7.11	Call	Bond Future	1,909.2600		1.9093	1,790.2800	1.7903	(6.232)	0	0	0
2013/07/29	R186	08/05/2014	7.09	Call	Bond Future	1,870.9400		1.8709	1,753.6800	1.7537	(6.267)	0	0	0
2013/07/29	R186	08/05/2014	7.11	Put	Bond Future	14,171.9100		14.1719	14,469.5700	14.4696	2.100	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/07/29	R186	08/05/2014	7.10	Put	Bond Future	14,250.3100	14.2503	14,548.8400	14.5488	2.095	0	0	0
2013/07/29	R186	07/08/2014	8.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R186	07/08/2014			Bond Future	8.5566	116.1172	8.6076	115.6948	0.597	0.0000	0.0000	0
2013/07/29	R186	07/08/2014	8.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R186	07/08/2014	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R186	07/08/2014	8.29	Put	Bond Future	2,241.7300	2.2417	2,664.1400	2.6641	18.843	0	0	0
2013/07/29	R186	07/08/2014	8.31	Put	Bond Future	2,071.4500	2.0715	2,493.8600	2.4939	20.392	0	0	0
2013/07/29	R186	07/08/2014	8.30	Put	Bond Future	2,156.5500	2.1566	2,578.9600	2.5790	19.587	0	0	0
2013/07/29	R197	01/08/2013	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R197	01/08/2013	295.00	Put	Bond Future	16,611.1000	16.6111	16,604.4000	16.6044	(0.040)	0	0	0
2013/07/29	R197	01/08/2013			Bond Future	278.3889	278.3889	278.3956	278.3956	0.002	0.0000	0.0000	497
2013/07/29	R197	01/08/2013	294.99	Put	Bond Future	16,601.1000	16.6011	16,594.4000	16.5944	(0.040)	0	0	0
2013/07/29	R197	01/08/2013	295.01	Put	Bond Future	16,621.1000	16.6211	16,614.4000	16.6144	(0.040)	0	0	0
2013/07/29	R197	01/08/2013	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R197	01/08/2013	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R197	07/11/2013			Bond Future	282.3526	282.3526	282.3594	282.3594	0.002	0.0000	0.0000	2,498
2013/07/29	R197	07/11/2013	279.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R197	07/11/2013	280.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R197	07/11/2013	280.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R197	07/11/2013	279.99	Call	Bond Future	2,362.5500	2.3625	2,369.3500	2.3694	0.288	0	0	0
2013/07/29	R197	07/11/2013	280.00	Call	Bond Future	2,352.5500	2.3525	2,359.3500	2.3594	0.289	0	0	0
2013/07/29	R197	07/11/2013	280.01	Call	Bond Future	2,342.5500	2.3425	2,349.3500	2.3494	0.290	0	0	0
2013/07/29	R201	01/08/2013			Bond Future	5.4272	105.4327	5.4066	105.4605	(0.379)	0.0000	0.0000	0
2013/07/29	R201	01/08/2013	107.45	Call	Bond Future	68,187.0200	68.1870	68,214.7800	68.2148	0.041	0	0	0
2013/07/29	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R201	07/11/2013	4.79	Put	Bond Future	855.3300	0.8553	829.3800	0.8294	(3.034)	0	0	0
2013/07/29	R201	07/11/2013			Bond Future	5.4599	106.9197	5.4340	106.9478	(0.473)	0.0000	0.0000	0
2013/07/29	R201	07/11/2013	4.80	Put	Bond Future	846.7800	0.8468	820.8900	0.8209	(3.057)	0	0	0
2013/07/29	R201	07/11/2013	4.81	Put	Bond Future	838.2600	0.8383	812.4400	0.8124	(3.080)	0	0	0
2013/07/29	R201	07/11/2013	4.79	Call	Bond Future	122.2400	0.1222	124.4300	0.1244	1.792	0	0	0
2013/07/29	R201	07/11/2013	4.80	Call	Bond Future	124.6900	0.1247	126.9400	0.1269	1.804	0	0	0
2013/07/29	R201	07/11/2013	4.81	Call	Bond Future	127.1700	0.1272	129.4900	0.1295	1.824	0	0	0
2013/07/29	R201	06/02/2014	5.24	Put	Bond Future	521.9600	0.5220	502.6400	0.5026	(3.701)	0	0	0
2013/07/29	R201	06/02/2014			Bond Future	5.4733	103.9457	5.4397	103.9742	(0.614)	0.0000	0.0000	0
2013/07/29	R201	06/02/2014	5.26	Put	Bond Future	512.2100	0.5122	493.0700	0.4931	(3.737)	0	0	0
2013/07/29	R201	06/02/2014	5.24	Call	Bond Future	324.2500	0.3242	333.3600	0.3334	2.810	0	0	0
2013/07/29	R201	06/02/2014	5.25	Put	Bond Future	517.0700	0.5171	497.8400	0.4978	(3.719)	0	0	0
2013/07/29	R201	06/02/2014	5.25	Call	Bond Future	327.8500	0.3278	337.0500	0.3370	2.806	0	0	0
2013/07/29	R201	06/02/2014	5.26	Call	Bond Future	331.4800	0.3315	340.7700	0.3408	2.803	0	0	0
2013/07/29	R201	08/05/2014			Bond Future	5.4821	105.3531	5.4342	105.3819	(0.874)	0.0000	0.0000	0
2013/07/29	R201	08/05/2014	4.75	Call	Bond Future	216.2600	0.2163	224.0200	0.2240	3.588	0	0	0
2013/07/29	R201	08/05/2014	4.76	Call	Bond Future	218.2500	0.2182	226.0700	0.2261	3.583	0	0	0
2013/07/29	R201	08/05/2014	4.74	Call	Bond Future	214.2800	0.2143	221.9800	0.2220	3.593	0	0	0
2013/07/29	R201	08/05/2014	4.76	Put	Bond Future	654.2200	0.6542	633.2400	0.6332	(3.207)	0	0	0
2013/07/29	R201	08/05/2014	4.75	Put	Bond Future	658.2900	0.6583	637.2500	0.6373	(3.196)	0	0	0
2013/07/29	R201	08/05/2014	4.74	Put	Bond Future	662.3700	0.6624	641.2700	0.6413	(3.186)	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
2013/07/29	R201	07/08/2014	5.31	Put	Bond Future	34.1100	0.0341	4.9100	0.0049	(85.605)	0	0	0
2013/07/29	R201	07/08/2014			Bond Future	5.4046	102.3889	5.3236	102.4181	(1.498)	0.0000	0.0000	0
2013/07/29	R201	07/08/2014	5.30	Put	Bond Future	37.7100	0.0377	8.5100	0.0085	(77.433)	0	0	0
2013/07/29	R201	07/08/2014	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R201	07/08/2014	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R201	07/08/2014	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R201	07/08/2014	5.29	Put	Bond Future	41.3200	0.0413	12.1200	0.0121	(70.668)	0	0	0
2013/07/29	R202	01/08/2013	222.99	Put	Bond Future	12,893.2000	12.8932	12,885.2200	12.8852	(0.062)	0	0	0
2013/07/29	R202	01/08/2013			Bond Future	210.0968	210.0968	210.1048	210.1048	0.004	0.0000	0.0000	1,054
2013/07/29	R202	01/08/2013	223.01	Put	Bond Future	12,913.2000	12.9132	12,905.2200	12.9052	(0.062)	0	0	0
2013/07/29	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R202	01/08/2013	223.00	Put	Bond Future	12,903.2000	12.9032	12,895.2200	12.8952	(0.062)	0	0	0
2013/07/29	R202	07/11/2013	209.01	Call	Bond Future	4,078.0600	4.0781	4,086.0000	4.0860	0.195	0	0	0
2013/07/29	R202	07/11/2013			Bond Future	213.0881	213.0881	213.0960	213.0960	0.004	0.0000	0.0000	42,966
2013/07/29	R202	07/11/2013	208.99	Call	Bond Future	4,098.0600	4.0981	4,106.0000	4.1060	0.194	0	0	0
2013/07/29	R202	07/11/2013	209.00	Call	Bond Future	4,088.0600	4.0881	4,096.0000	4.0960	0.194	0	0	0
2013/07/29	R202	07/11/2013	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R202	07/11/2013	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R202	07/11/2013	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R203	01/08/2013			Bond Future	6.9277	107.8750	6.9666	107.7342	0.561	0.0000	0.0000	1,164
2013/07/29	R203	01/08/2013	109.11	Call	Bond Future	94,661.8200	94.6618	94,521.0100	94.5210	(0.149)	0	0	0
2013/07/29	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R203	07/11/2013	6.01	Call	Bond Future	180.3300	0.1803	155.2900	0.1553	(13.886)	0	0	0
2013/07/29	R203	07/11/2013			Bond Future	7.0634	105.2370	7.1055	105.0942	0.596	0.0000	0.0000	7,179
2013/07/29	R203	07/11/2013	5.99	Call	Bond Future	172.1600	0.1722	147.9800	0.1480	(14.045)	0	0	0
2013/07/29	R203	07/11/2013	5.71	Put	Bond Future	4,807.2900	4.8073	4,935.8400	4.9358	2.674	0	0	0
2013/07/29	R203	07/11/2013	6.00	Call	Bond Future	176.1500	0.1761	151.5500	0.1515	(13.965)	0	0	0
2013/07/29	R203	07/11/2013	571.00	Call	Bond Future	103,007.4800	103.0075	102,864.7200	102.8647	(0.139)	0	0	0
2013/07/29	R203	07/11/2013	5.99	Put	Bond Future	3,894.5900	3.8946	4,013.1700	4.0132	3.045	0	0	0
2013/07/29	R203	07/11/2013	6.01	Put	Bond Future	3,831.9200	3.8319	3,949.6400	3.9496	3.072	0	0	0
2013/07/29	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R203	07/11/2013	5.71	Call	Bond Future	87.0900	0.0871	72.8800	0.0729	(16.316)	0	0	15
2013/07/29	R203	07/11/2013	6.00	Put	Bond Future	3,863.1500	3.8631	3,981.3100	3.9813	3.059	0	0	0
2013/07/29	R203	06/02/2014			Bond Future	7.2017	106.6490	7.2473	106.5042	0.633	0.0000	0.0000	0
2013/07/29	R203	06/02/2014	5.95	Put	Bond Future	4,396.8600	4.3969	4,512.1000	4.5121	2.621	0	0	0
2013/07/29	R203	06/02/2014	6.14	Put	Bond Future	3,876.8900	3.8769	3,985.0700	3.9851	2.790	0	0	0
2013/07/29	R203	06/02/2014	6.16	Put	Bond Future	3,823.9500	3.8239	3,931.3300	3.9313	2.808	0	0	0
2013/07/29	R203	06/02/2014	6.15	Put	Bond Future	3,850.3800	3.8504	3,958.1600	3.9582	2.799	0	0	0
2013/07/29	R203	06/02/2014	6.16	Call	Bond Future	448.5000	0.4485	411.1300	0.4111	(8.332)	0	0	0
2013/07/29	R203	06/02/2014	5.95	Call	Bond Future	324.5800	0.3246	295.0700	0.2951	(9.092)	0	0	16
2013/07/29	R203	06/02/2014	6.14	Call	Bond Future	435.3100	0.4353	398.7400	0.3987	(8.401)	0	0	0
2013/07/29	R203	06/02/2014	6.15	Call	Bond Future	441.8700	0.4419	404.9000	0.4049	(8.367)	0	0	0
2013/07/29	R203	08/05/2014	5.76	Call	Bond Future	399.4800	0.3995	370.1600	0.3702	(7.340)	0	0	0
2013/07/29	R203	08/05/2014	7.40	Put	Bond Future	1,878.2200	1.8782	1,939.0400	1.9390	3.238	0	0	0

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2013/07/29	R203	08/05/2014	5.74	Call	Bond Future	390.0100	0.3900	361.2100	0.3612	(7.384)	0	0	0
2013/07/29	R203	08/05/2014			Bond Future	7.3492	103.9317	7.3988	103.7850	0.674	0.0000	0.0000	0
2013/07/29	R203	08/05/2014	5.76	Put	Bond Future	5,245.5100	5.2455	5,362.9400	5.3629	2.239	0	0	0
2013/07/29	R203	08/05/2014	5.75	Put	Bond Future	5,272.1300	5.2721	5,389.8200	5.3898	2.232	0	0	0
2013/07/29	R203	08/05/2014	5.74	Put	Bond Future	5,298.8000	5.2988	5,416.7500	5.4167	2.226	0	0	0
2013/07/29	R203	08/05/2014	7.40	Call	Bond Future	2,028.5200	2.0285	1,942.5900	1.9426	(4.236)	0	0	16
2013/07/29	R203	08/05/2014	5.75	Call	Bond Future	394.7200	0.3947	365.6600	0.3657	(7.362)	0	0	0
2013/07/29	R203	07/08/2014	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R203	07/08/2014			Bond Future	7.5110	105.3574	7.5651	105.2086	0.721	0.0000	0.0000	0
2013/07/29	R203	07/08/2014	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R203	07/08/2014	7.29	Put	Bond Future	609.8700	0.6099	758.6300	0.7586	24.392	0	0	0
2013/07/29	R203	07/08/2014	7.31	Put	Bond Future	554.4900	0.5545	703.2500	0.7033	26.828	0	0	0
2013/07/29	R203	07/08/2014	7.30	Put	Bond Future	582.1700	0.5822	730.9300	0.7309	25.553	0	0	0
2013/07/29	R203	07/08/2014	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R204	01/08/2013			Bond Future	7.1420	104.7668	7.1860	104.5691	0.616	0.0000	0.0000	11,412
2013/07/29	R204	01/08/2013	110.75	Call	Bond Future	95,883.3100	95.8833	95,685.5500	95.6856	(0.206)	0	0	0
2013/07/29	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R204	07/11/2013			Bond Future	7.2605	106.2444	7.3074	106.0438	0.646	0.0000	0.0000	25,245
2013/07/29	R204	07/11/2013	7.00	Put	Bond Future	2,273.5200	2.2735	2,372.9300	2.3729	4.373	0	0	1,270
2013/07/29	R204	07/11/2013	6.29	Put	Bond Future	4,587.6900	4.5877	4,745.0100	4.7450	3.429	0	0	0
2013/07/29	R204	07/11/2013	6.31	Put	Bond Future	4,511.6600	4.5117	4,667.6200	4.6676	3.457	0	0	0
2013/07/29	R204	07/11/2013	6.29	Call	Bond Future	324.1700	0.3242	280.8800	0.2809	(13.354)	0	0	0
2013/07/29	R204	07/11/2013	6.30	Put	Bond Future	4,549.6100	4.5496	4,706.2500	4.7063	3.443	0	0	0
2013/07/29	R204	07/11/2013	7.00	Call	Bond Future	1,149.7300	1.1497	1,048.5300	1.0485	(8.802)	0	0	0
2013/07/29	R204	07/11/2013	6.30	Call	Bond Future	331.1100	0.3311	287.1400	0.2871	(13.280)	0	0	0
2013/07/29	R204	07/11/2013	6.31	Call	Bond Future	338.1600	0.3382	293.5100	0.2935	(13.204)	0	0	0
2013/07/29	R204	06/02/2014	6.39	Call	Bond Future	759.4900	0.7595	699.0100	0.6990	(7.963)	0	0	0
2013/07/29	R204	06/02/2014			Bond Future	7.3755	103.6393	7.4253	103.4359	0.676	0.0000	0.0000	0
2013/07/29	R204	06/02/2014	6.40	Call	Bond Future	769.5900	0.7696	708.5600	0.7086	(7.930)	0	0	0
2013/07/29	R204	06/02/2014	6.41	Call	Bond Future	779.8000	0.7798	718.2100	0.7182	(7.898)	0	0	0
2013/07/29	R204	06/02/2014	6.39	Put	Bond Future	4,883.2000	4.8832	5,026.0500	5.0261	2.925	0	0	0
2013/07/29	R204	06/02/2014	6.41	Put	Bond Future	4,817.8300	4.8178	4,959.5700	4.9596	2.942	0	0	0
2013/07/29	R204	06/02/2014	6.40	Put	Bond Future	4,850.4500	4.8505	4,992.7500	4.9927	2.934	0	0	0
2013/07/29	R204	08/05/2014			Bond Future	7.5015	105.0425	7.5546	104.8364	0.709	0.0000	0.0000	0
2013/07/29	R204	08/05/2014	6.05	Call	Bond Future	788.9700	0.7890	736.3100	0.7363	(6.675)	0	0	0
2013/07/29	R204	08/05/2014	6.06	Call	Bond Future	797.0200	0.7970	743.9600	0.7440	(6.657)	0	0	0
2013/07/29	R204	08/05/2014	6.04	Call	Bond Future	780.9900	0.7810	728.7100	0.7287	(6.694)	0	0	0
2013/07/29	R204	08/05/2014	6.05	Put	Bond Future	6,618.8100	6.6188	6,772.2500	6.7723	2.318	0	0	0
2013/07/29	R204	08/05/2014	6.04	Put	Bond Future	6,652.3800	6.6524	6,806.2000	6.8062	2.312	0	0	0
2013/07/29	R204	08/05/2014	6.06	Put	Bond Future	6,585.3200	6.5853	6,738.3600	6.7384	2.324	0	0	0
2013/07/29	R204	07/08/2014			Bond Future	7.6353	102.4520	7.6922	102.2431	0.744	0.0000	0.0000	0
2013/07/29	R204	07/08/2014	7.44	Put	Bond Future	721.9600	0.7220	930.8800	0.9309	28.938	0	0	0
2013/07/29	R204	07/08/2014	7.46	Put	Bond Future	647.7500	0.6478	856.6700	0.8567	32.253	0	0	0
2013/07/29	R204	07/08/2014	7.45	Put	Bond Future	684.8500	0.6848	893.7700	0.8938	30.506	0	0	0
2013/07/29	R204	07/08/2014	7.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R204	07/08/2014	7.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R204	07/08/2014	7.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/07/29	R206	01/08/2013			Bond Future	5.4608	101.2949	5.4444	101.3021	(0.300)	0.0000	0.0000	0
2013/07/29	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R206	01/08/2013	103.94	Call	Bond Future	30,296.8100	30.2968	30,304.0100	30.3040	0.024	0	0	0
2013/07/29	R206	07/11/2013	4.31	Put	Bond Future	259.1500	0.2591	252.1200	0.2521	(2.713)	0	0	0
2013/07/29	R206	07/11/2013			Bond Future	5.6987	102.7235	5.6579	102.7308	(0.716)	0.0000	0.0000	0
2013/07/29	R206	07/11/2013	4.30	Put	Bond Future	260.7400	0.2607	253.7100	0.2537	(2.696)	0	0	0
2013/07/29	R206	07/11/2013	4.31	Call	Bond Future	10.8900	0.0109	11.1400	0.0111	2.296	0	0	0
2013/07/29	R206	07/11/2013	4.29	Call	Bond Future	10.5000	0.0105	10.7400	0.0107	2.286	0	0	0
2013/07/29	R206	07/11/2013	4.30	Call	Bond Future	10.6900	0.0107	10.9400	0.0109	2.339	0	0	0
2013/07/29	R206	07/11/2013	4.29	Put	Bond Future	262.3500	0.2623	255.3100	0.2553	(2.683)	0	0	0
2013/07/29	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R207	01/08/2013			Bond Future	7.4367	99.4845	7.4857	99.2390	0.659	0.0000	0.0000	17,289
2013/07/29	R207	01/08/2013	106.18	Call	Bond Future	91,913.3200	91.9133	91,667.8500	91.6678	(0.267)	0	0	0
2013/07/29	R207	07/11/2013	6.70	Call	Bond Future	542.0000	0.5420	474.0900	0.4741	(12.530)	0	0	0
2013/07/29	R207	07/11/2013			Bond Future	7.5505	100.8876	7.6022	100.6386	0.685	0.0000	0.0000	11,311
2013/07/29	R207	07/11/2013	6.71	Call	Bond Future	552.0500	0.5520	483.2500	0.4833	(12.463)	0	0	0
2013/07/29	R207	07/11/2013	6.69	Put	Bond Future	4,789.8200	4.7898	4,971.7600	4.9718	3.798	0	0	0
2013/07/29	R207	07/11/2013	6.71	Put	Bond Future	4,708.3000	4.7083	4,888.4700	4.8885	3.827	0	0	0
2013/07/29	R207	07/11/2013	6.69	Call	Bond Future	532.0900	0.5321	465.0600	0.4651	(12.597)	0	0	0
2013/07/29	R207	07/11/2013	6.70	Put	Bond Future	4,748.9700	4.7490	4,930.0300	4.9300	3.813	0	0	0
2013/07/29	R207	06/02/2014			Bond Future	7.6614	98.6017	7.7159	98.3493	0.711	0.0000	0.0000	0
2013/07/29	R207	06/02/2014	6.65	Call	Bond Future	894.8200	0.8948	820.0900	0.8201	(8.351)	0	0	0
2013/07/29	R207	06/02/2014	6.64	Put	Bond Future	5,763.5000	5.7635	5,941.8400	5.9418	3.094	0	0	0
2013/07/29	R207	06/02/2014	6.66	Put	Bond Future	5,687.9300	5.6879	5,864.9300	5.8649	3.112	0	0	0
2013/07/29	R207	06/02/2014	6.65	Put	Bond Future	5,725.6400	5.7256	5,903.3100	5.9033	3.103	0	0	0
2013/07/29	R207	06/02/2014	6.66	Call	Bond Future	906.2700	0.9063	830.8700	0.8309	(8.320)	0	0	0
2013/07/29	R207	06/02/2014	6.64	Call	Bond Future	883.4800	0.8835	809.4200	0.8094	(8.383)	0	0	0
2013/07/29	R207	08/05/2014	6.21	Put	Bond Future	8,136.5300	8.1365	8,332.8200	8.3328	2.412	0	0	0
2013/07/29	R207	08/05/2014	6.19	Put	Bond Future	8,217.1100	8.2171	8,414.3100	8.4143	2.400	0	0	0
2013/07/29	R207	08/05/2014			Bond Future	7.7837	99.9367	7.8412	99.6809	0.739	0.0000	0.0000	0
2013/07/29	R207	08/05/2014	6.20	Put	Bond Future	8,176.7800	8.1768	8,373.5200	8.3735	2.406	0	0	0
2013/07/29	R207	08/05/2014	6.20	Call	Bond Future	804.0300	0.8040	744.9900	0.7450	(7.343)	0	0	0
2013/07/29	R207	08/05/2014	6.21	Call	Bond Future	812.4200	0.8124	752.9300	0.7529	(7.323)	0	0	0
2013/07/29	R207	08/05/2014	6.19	Call	Bond Future	795.7000	0.7957	737.1200	0.7371	(7.362)	0	0	0
2013/07/29	R207	07/08/2014	7.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R207	07/08/2014	7.70	Put	Bond Future	910.6700	0.9107	1,169.9700	1.1700	28.474	0	0	0
2013/07/29	R207	07/08/2014			Bond Future	7.9123	97.6673	7.9731	97.4080	0.769	0.0000	0.0000	0
2013/07/29	R207	07/08/2014	7.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R207	07/08/2014	7.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R207	07/08/2014	7.69	Put	Bond Future	953.8300	0.9538	1,213.1300	1.2131	27.185	0	0	0
2013/07/29	R207	07/08/2014	7.71	Put	Bond Future	867.5300	0.8675	1,126.8300	1.1268	29.889	0	0	0
2013/07/29	R208	01/08/2013			Bond Future	7.5815	97.5869	7.6355	97.2871	0.713	0.0000	0.0000	9,400
2013/07/29	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R208	01/08/2013	101.40	Call	Bond Future	88,542.4200	88.5424	88,242.6700	88.2427	(0.339)	0	0	0
2013/07/29	R208	07/11/2013			Bond Future	7.6896	95.5673	7.7463	95.2634	0.737	0.0000	0.0000	6,016

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2013/07/29	R208	07/11/2013	6.79	Put	Bond Future	5,505.3200	5.5053	5,736.5400	5.7365	4.200	0	0	0
2013/07/29	R208	07/11/2013	6.81	Put	Bond Future	5,411.2100	5.4112	5,640.3500	5.6403	4.235	0	0	0
2013/07/29	R208	07/11/2013	6.80	Put	Bond Future	5,458.1700	5.4582	5,688.3500	5.6884	4.217	0	0	0
2013/07/29	R208	07/11/2013	6.81	Call	Bond Future	534.9500	0.5349	460.1300	0.4601	(13.986)	0	0	0
2013/07/29	R208	07/11/2013	7.50	Put	Bond Future	2,689.8400	2.6898	2,834.9200	2.8349	5.394	0	0	1,520
2013/07/29	R208	07/11/2013	6.79	Call	Bond Future	514.6500	0.5147	441.9100	0.4419	(14.134)	0	0	0
2013/07/29	R208	07/11/2013	7.50	Call	Bond Future	1,663.9100	1.6639	1,505.0300	1.5050	(9.549)	0	0	0
2013/07/29	R208	07/11/2013	6.80	Call	Bond Future	524.7300	0.5247	450.9500	0.4509	(14.061)	0	0	0
2013/07/29	R208	06/02/2014	6.74	Put	Bond Future	6,561.1200	6.5611	6,786.1600	6.7862	3.430	0	0	0
2013/07/29	R208	06/02/2014			Bond Future	7.7925	96.8495	7.8519	96.5414	0.761	0.0000	0.0000	0
2013/07/29	R208	06/02/2014	6.75	Put	Bond Future	6,517.1300	6.5171	6,741.3700	6.7414	3.441	0	0	0
2013/07/29	R208	06/02/2014	6.76	Put	Bond Future	6,473.3100	6.4733	6,696.7300	6.6967	3.451	0	0	0
2013/07/29	R208	06/02/2014	6.74	Call	Bond Future	880.7800	0.8808	797.6900	0.7977	(9.434)	0	0	0
2013/07/29	R208	06/02/2014	6.75	Call	Bond Future	892.7000	0.8927	808.8100	0.8088	(9.397)	0	0	0
2013/07/29	R208	06/02/2014	6.76	Call	Bond Future	904.7500	0.9047	820.0400	0.8200	(9.363)	0	0	0
2013/07/29	R208	08/05/2014	6.31	Call	Bond Future	808.3100	0.8083	741.5700	0.7416	(8.257)	0	0	0
2013/07/29	R208	08/05/2014			Bond Future	7.9001	94.7643	7.9622	94.4520	0.786	0.0000	0.0000	0
2013/07/29	R208	08/05/2014	6.29	Call	Bond Future	790.6200	0.7906	724.9900	0.7250	(8.301)	0	0	0
2013/07/29	R208	08/05/2014	6.31	Put	Bond Future	9,253.6900	9.2537	9,499.2600	9.4993	2.654	0	0	0
2013/07/29	R208	08/05/2014	6.30	Put	Bond Future	9,300.7900	9.3008	9,546.9200	9.5469	2.646	0	0	0
2013/07/29	R208	08/05/2014	6.29	Put	Bond Future	9,348.0000	9.3480	9,594.6800	9.5947	2.639	0	0	0
2013/07/29	R208	08/05/2014	6.30	Call	Bond Future	799.4200	0.7994	733.2400	0.7332	(8.279)	0	0	0
2013/07/29	R208	07/08/2014			Bond Future	8.0113	96.0641	8.0765	95.7476	0.813	0.0000	0.0000	0
2013/07/29	R208	07/08/2014	7.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R208	07/08/2014	7.79	Put	Bond Future	1,085.2600	1.0853	1,401.8400	1.4018	29.171	0	0	0
2013/07/29	R208	07/08/2014	7.81	Put	Bond Future	986.5600	0.9866	1,303.1400	1.3031	32.089	0	0	0
2013/07/29	R208	07/08/2014	7.80	Put	Bond Future	1,035.8900	1.0359	1,352.4700	1.3525	30.561	0	0	0
2013/07/29	R208	07/08/2014	7.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R208	07/08/2014	7.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R209	01/08/2013			Bond Future	8.9358	76.2643	8.9449	76.1952	0.101	0.0000	0.0000	5,421
2013/07/29	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R209	01/08/2013	8.00	Put	Bond Future	7,734.7300	7.7347	7,803.7600	7.8038	0.892	0	0	2,000
2013/07/29	R209	01/08/2013	79.36	Call	Bond Future	66,315.1800	66.3152	66,246.0900	66.2461	(0.104)	0	0	0
2013/07/29	R209	01/08/2013	8.00	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2013/07/29	R209	07/11/2013	8.80	Put	Bond Future	4,495.9400	4.4959	4,484.7500	4.4848	(0.249)	0	0	0
2013/07/29	R209	07/11/2013	9.50	Put	Bond Future	2,047.1100	2.0471	2,023.1500	2.0231	(1.170)	0	0	980
2013/07/29	R209	07/11/2013			Bond Future	9.0311	74.1956	9.0404	74.1255	0.103	0.0000	0.0000	18,032
2013/07/29	R209	07/11/2013	8.80	Call	Bond Future	2,726.0300	2.7260	2,644.7600	2.6448	(2.981)	0	0	0
2013/07/29	R209	07/11/2013	9.25	Call	Bond Future	4,372.1700	4.3722	4,280.4400	4.2804	(2.098)	0	0	0
2013/07/29	R209	07/11/2013	8.81	Call	Bond Future	2,758.1300	2.7581	2,676.5400	2.6765	(2.958)	0	0	0
2013/07/29	R209	07/11/2013	8.65	Call	Bond Future	2,273.4700	2.2735	2,197.3900	2.1974	(3.346)	0	0	0
2013/07/29	R209	07/11/2013	8.79	Call	Bond Future	2,694.1500	2.6942	2,613.2000	2.6132	(3.005)	0	0	0
2013/07/29	R209	07/11/2013	9.40	Call	Bond Future	5,002.7200	5.0027	4,909.3300	4.9093	(1.867)	0	0	0
2013/07/29	R209	07/11/2013	9.70	Put	Bond Future	1,594.0900	1.5941	1,569.8100	1.5698	(1.523)	0	0	1,520
2013/07/29	R209	07/11/2013	9.25	Put	Bond Future	2,755.5100	2.7555	2,733.8600	2.7339	(0.786)	0	0	1,000
2013/07/29	R209	07/11/2013	8.79	Put	Bond Future	4,542.1400	4.5421	4,531.2700	4.5313	(0.239)	0	0	0
2013/07/29	R209	07/11/2013	9.40	Put	Bond Future	2,310.3400	2.3103	2,287.0300	2.2870	(1.009)	0	0	5,000

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2013/07/29	R209	07/11/2013	9.50	Call	Bond Future	5,442.5200	5.4425	5,348.4800	5.3485	(1.728)	0	0	0
2013/07/29	R209	07/11/2013	9.70	Call	Bond Future	6,362.6200	6.3626	6,268.2600	6.2683	(1.483)	0	0	0
2013/07/29	R209	07/11/2013	8.65	Put	Bond Future	5,227.9600	5.2280	5,221.9600	5.2220	(0.115)	0	0	4,700
2013/07/29	R209	07/11/2013	8.81	Put	Bond Future	4,450.0800	4.4501	4,438.5700	4.4386	(0.259)	0	0	0
2013/07/29	R209	06/02/2014	8.56	Call	Bond Future	2,946.9400	2.9469	2,884.7100	2.8847	(2.112)	0	0	0
2013/07/29	R209	06/02/2014			Bond Future	9.1199	75.1911	9.1295	75.1199	0.106	0.0000	0.0000	0
2013/07/29	R209	06/02/2014	8.54	Call	Bond Future	2,892.2000	2.8922	2,830.4800	2.8305	(2.134)	0	0	0
2013/07/29	R209	06/02/2014	8.55	Call	Bond Future	2,919.3900	2.9194	2,857.4200	2.8574	(2.123)	0	0	0
2013/07/29	R209	06/02/2014	8.54	Put	Bond Future	7,387.0300	7.3870	7,396.4900	7.3965	0.128	0	0	0
2013/07/29	R209	06/02/2014	8.56	Put	Bond Future	7,279.6500	7.2797	7,288.6000	7.2886	0.123	0	0	0
2013/07/29	R209	06/02/2014	8.55	Put	Bond Future	7,333.0900	7.3331	7,342.3000	7.3423	0.126	0	0	0
2013/07/29	R209	08/05/2014			Bond Future	9.2099	73.0641	9.2198	72.9921	0.108	0.0000	0.0000	0
2013/07/29	R209	08/05/2014	7.85	Call	Bond Future	1,990.6100	1.9906	1,948.3400	1.9483	(2.123)	0	0	0
2013/07/29	R209	08/05/2014	7.86	Call	Bond Future	2,008.9600	2.0090	1,966.4700	1.9665	(2.115)	0	0	0
2013/07/29	R209	08/05/2014	7.84	Call	Bond Future	1,972.3700	1.9724	1,930.3200	1.9303	(2.132)	0	0	0
2013/07/29	R209	08/05/2014	7.85	Put	Bond Future	13,047.8600	13.0479	13,077.6700	13.0777	0.228	0	0	0
2013/07/29	R209	08/05/2014	7.84	Put	Bond Future	13,120.2800	13.1203	13,150.3100	13.1503	0.229	0	0	0
2013/07/29	R209	08/05/2014	7.86	Put	Bond Future	12,975.6900	12.9757	13,005.2800	13.0053	0.228	0	0	0
2013/07/29	R209	07/08/2014	9.04	Put	Bond Future	1,902.9200	1.9029	1,975.9400	1.9759	3.837	0	0	0
2013/07/29	R209	07/08/2014			Bond Future	9.3002	74.0664	9.3104	73.9933	0.110	0.0000	0.0000	0
2013/07/29	R209	07/08/2014	9.06	Put	Bond Future	1,753.8800	1.7539	1,826.9000	1.8269	4.163	0	0	0
2013/07/29	R209	07/08/2014	9.05	Put	Bond Future	1,828.3400	1.8283	1,901.3600	1.9014	3.994	0	0	0
2013/07/29	R209	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R209	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R209	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R210	01/08/2013	173.01	Put	Bond Future	13,826.3300	13.8263	13,820.7200	13.8207	(0.041)	0	0	0
2013/07/29	R210	01/08/2013			Bond Future	159.1837	159.1837	159.1893	159.1893	0.004	0.0000	0.0000	0
2013/07/29	R210	01/08/2013	173.00	Put	Bond Future	13,816.3300	13.8163	13,810.7200	13.8107	(0.041)	0	0	0
2013/07/29	R210	01/08/2013	172.99	Put	Bond Future	13,806.3300	13.8063	13,800.7200	13.8007	(0.041)	0	0	0
2013/07/29	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R210	07/11/2013			Bond Future	159.5274	159.5274	159.5331	159.5331	0.004	0.0000	0.0000	1,237
2013/07/29	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R210	07/11/2013	159.99	Put	Bond Future	462.6400	0.4626	456.8800	0.4569	(1.245)	0	0	0
2013/07/29	R210	07/11/2013	160.01	Put	Bond Future	482.6400	0.4826	476.8800	0.4769	(1.193)	0	0	0
2013/07/29	R210	07/11/2013	160.00	Put	Bond Future	472.6400	0.4726	466.8800	0.4669	(1.219)	0	0	0
2013/07/29	R211	01/08/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R211	01/08/2013			Bond Future	128.3866	128.3866	128.3844	128.3844	(0.002)	0.0000	0.0000	522
2013/07/29	R211	01/08/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R211	01/08/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R211	01/08/2013	130.00	Put	Bond Future	1,613.4500	1.6134	1,615.6100	1.6156	0.134	0	0	0
2013/07/29	R211	01/08/2013	129.99	Put	Bond Future	1,603.4500	1.6034	1,605.6100	1.6056	0.135	0	0	0
2013/07/29	R211	01/08/2013	130.01	Put	Bond Future	1,623.4500	1.6234	1,625.6100	1.6256	0.133	0	0	0

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2013/07/29	R211	07/11/2013			Bond Future	130.2145	130.2145	130.2123	130.2123	(0.002)	0.0000	0.0000	522
2013/07/29	R211	07/11/2013	130.00	Call	Bond Future	214.5000	0.2145	212.2700	0.2123	(1.040)	0	0	0
2013/07/29	R211	07/11/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R211	07/11/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R211	07/11/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R211	07/11/2013	130.01	Call	Bond Future	204.5000	0.2045	202.2700	0.2023	(1.090)	0	0	0
2013/07/29	R211	07/11/2013	129.99	Call	Bond Future	224.5000	0.2245	222.2700	0.2223	(0.993)	0	0	0
2013/07/29	R212	01/08/2013			Bond Future	130.5913	130.5913	130.5940	130.5940	0.002	0.0000	0.0000	2,050
2013/07/29	R212	01/08/2013	137.99	Put	Bond Future	7,398.7000	7.3987	7,396.0100	7.3960	(0.036)	0	0	0
2013/07/29	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R212	01/08/2013	138.01	Put	Bond Future	7,418.7000	7.4187	7,416.0100	7.4160	(0.036)	0	0	0
2013/07/29	R212	01/08/2013	138.00	Put	Bond Future	7,408.7000	7.4087	7,406.0100	7.4060	(0.036)	0	0	0
2013/07/29	R212	07/11/2013	132.99	Put	Bond Future	539.3700	0.5394	536.6400	0.5366	(0.506)	0	0	0
2013/07/29	R212	07/11/2013			Bond Future	132.4506	132.4506	132.4534	132.4534	0.002	0.0000	0.0000	21,791
2013/07/29	R212	07/11/2013	133.01	Put	Bond Future	559.3700	0.5594	556.6400	0.5566	(0.488)	0	0	0
2013/07/29	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R212	07/11/2013	133.00	Put	Bond Future	549.3700	0.5494	546.6400	0.5466	(0.497)	0	0	0
2013/07/29	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R213	01/08/2013	91.25	Call	Bond Future	77,031.8900	77.0319	76,842.6100	76.8426	(0.246)	0	0	0
2013/07/29	R213	01/08/2013			Bond Future	8.7260	87.6469	8.7501	87.4576	0.275	0.0000	0.0000	8,290
2013/07/29	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R213	07/11/2013	8.60	Call	Bond Future	2,775.5400	2.7755	2,640.5800	2.6406	(4.862)	0	0	0
2013/07/29	R213	07/11/2013			Bond Future	8.8263	85.3463	8.8511	85.1544	0.281	0.0000	0.0000	7,820
2013/07/29	R213	07/11/2013	8.61	Call	Bond Future	2,808.4100	2.8084	2,672.6900	2.6727	(4.833)	0	0	0
2013/07/29	R213	07/11/2013	8.59	Put	Bond Future	4,601.2500	4.6013	4,658.9800	4.6590	1.255	0	0	0
2013/07/29	R213	07/11/2013	8.61	Put	Bond Future	4,507.1600	4.5072	4,563.3800	4.5634	1.247	0	0	0
2013/07/29	R213	07/11/2013	8.60	Put	Bond Future	4,554.0300	4.5540	4,611.0100	4.6110	1.251	0	0	0
2013/07/29	R213	07/11/2013	8.59	Call	Bond Future	2,742.9000	2.7429	2,608.6900	2.6087	(4.893)	0	0	0
2013/07/29	R213	06/02/2014			Bond Future	8.9215	86.4914	8.9471	86.2967	0.287	0.0000	0.0000	0
2013/07/29	R213	06/02/2014	8.29	Put	Bond Future	7,871.3400	7.8713	7,959.4600	7.9595	1.120	0	0	0
2013/07/29	R213	06/02/2014	8.31	Put	Bond Future	7,760.5400	7.7605	7,847.5400	7.8475	1.121	0	0	0
2013/07/29	R213	06/02/2014	8.29	Call	Bond Future	2,861.9400	2.8619	2,755.4600	2.7555	(3.721)	0	0	0
2013/07/29	R213	06/02/2014	8.30	Put	Bond Future	7,815.8000	7.8158	7,903.3700	7.9034	1.120	0	0	0
2013/07/29	R213	06/02/2014	8.30	Call	Bond Future	2,889.0800	2.8891	2,782.0500	2.7820	(3.705)	0	0	0
2013/07/29	R213	06/02/2014	8.31	Call	Bond Future	2,916.3900	2.9164	2,808.7900	2.8088	(3.689)	0	0	0
2013/07/29	R213	08/05/2014	7.65	Put	Bond Future	13,153.9500	13.1539	13,278.1100	13.2781	0.944	0	0	0
2013/07/29	R213	08/05/2014			Bond Future	9.0143	84.1239	9.0408	83.9267	0.293	0.0000	0.0000	0
2013/07/29	R213	08/05/2014	7.64	Put	Bond Future	13,225.4700	13.2255	13,350.0800	13.3501	0.942	0	0	0
2013/07/29	R213	08/05/2014	7.66	Put	Bond Future	13,082.6600	13.0827	13,206.3800	13.2064	0.946	0	0	0
2013/07/29	R213	08/05/2014	7.65	Call	Bond Future	1,975.3400	1.9753	1,902.2900	1.9023	(3.698)	0	0	0
2013/07/29	R213	08/05/2014	7.66	Call	Bond Future	1,993.6300	1.9936	1,920.1400	1.9201	(3.686)	0	0	0
2013/07/29	R213	08/05/2014	7.64	Call	Bond Future	1,957.1600	1.9572	1,884.5600	1.8846	(3.709)	0	0	0
2013/07/29	R213	07/08/2014	8.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/07/29	R213	07/08/2014			Bond Future	9.1091	85.2778	9.1364	85.0778	0.299	0.0000	0.0000	0
2013/07/29	R213	07/08/2014	8.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R213	07/08/2014	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R213	07/08/2014	8.84	Put	Bond Future	2,011.6400	2.0116	2,211.5800	2.2116	9.939	0	0	0
2013/07/29	R213	07/08/2014	8.86	Put	Bond Future	1,859.7100	1.8597	2,059.6500	2.0597	10.751	0	0	0
2013/07/29	R213	07/08/2014	8.85	Put	Bond Future	1,935.6300	1.9356	2,135.5700	2.1356	10.329	0	0	0
2013/07/29	R214	01/08/2013			Bond Future	9.1209	76.5226	9.1350	76.4133	0.154	0.0000	0.0000	655
2013/07/29	R214	01/08/2013	84.31	Call	Bond Future	66,074.6600	66.0747	65,965.3700	65.9654	(0.165)	0	0	0
2013/07/29	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R214	07/11/2013	7.80	Call	Bond Future	481.5400	0.4815	444.1600	0.4442	(7.763)	0	0	0
2013/07/29	R214	07/11/2013			Bond Future	9.2191	74.3176	9.2336	74.2069	0.157	0.0000	0.0000	14
2013/07/29	R214	07/11/2013	7.81	Call	Bond Future	490.8000	0.4908	452.9300	0.4529	(7.716)	0	0	0
2013/07/29	R214	07/11/2013	7.79	Call	Bond Future	472.4200	0.4724	435.5200	0.4355	(7.811)	0	0	0
2013/07/29	R214	07/11/2013	7.81	Put	Bond Future	12,767.3200	12.7673	12,840.2100	12.8402	0.571	0	0	0
2013/07/29	R214	07/11/2013	7.80	Put	Bond Future	12,857.0100	12.8570	12,930.3900	12.9304	0.571	0	0	0
2013/07/29	R214	07/11/2013	7.79	Put	Bond Future	12,947.0400	12.9470	13,020.9000	13.0209	0.570	0	0	0
2013/07/29	R214	06/02/2014			Bond Future	9.3122	75.3147	9.3272	75.2024	0.161	0.0000	0.0000	0
2013/07/29	R214	06/02/2014	8.99	Put	Bond Future	6,448.7000	6.4487	6,471.5300	6.4715	0.354	0	0	0
2013/07/29	R214	06/02/2014	9.01	Put	Bond Future	6,354.5600	6.3546	6,376.7700	6.3768	0.350	0	0	0
2013/07/29	R214	06/02/2014	8.99	Call	Bond Future	3,954.8300	3.9548	3,865.3400	3.8653	(2.263)	0	0	0
2013/07/29	R214	06/02/2014	9.00	Put	Bond Future	6,401.1600	6.4012	6,423.6900	6.4237	0.352	0	0	0
2013/07/29	R214	06/02/2014	9.00	Call	Bond Future	3,986.8500	3.9869	3,897.0600	3.8971	(2.252)	0	0	0
2013/07/29	R214	06/02/2014	9.01	Call	Bond Future	4,019.6600	4.0197	3,929.5500	3.9295	(2.242)	0	0	0
2013/07/29	R248	01/08/2013	7.86	Put	Bond Future	15,320.5600	15.3206	15,508.9800	15.5090	1.230	0	0	0
2013/07/29	R248	01/08/2013			Bond Future	9.2112	98.9851	9.2302	98.7967	0.206	0.0000	0.0000	780
2013/07/29	R248	01/08/2013	7.85	Put	Bond Future	15,449.8600	15.4499	15,638.2800	15.6383	1.220	0	0	0
2013/07/29	R248	01/08/2013	7.84	Put	Bond Future	15,579.4100	15.5794	15,767.8300	15.7678	1.209	0	0	0
2013/07/29	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R248	07/11/2013			Bond Future	9.3132	95.9602	9.3328	95.7691	0.211	0.0000	0.0000	0
2013/07/29	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R248	07/11/2013	7.86	Put	Bond Future	16,302.5600	16.3026	16,493.6700	16.4937	1.172	0	0	0
2013/07/29	R248	07/11/2013	7.85	Put	Bond Future	16,431.6300	16.4316	16,622.7400	16.6227	1.163	0	0	0
2013/07/29	R248	07/11/2013	7.84	Put	Bond Future	16,560.9600	16.5610	16,752.0700	16.7521	1.154	0	0	0
2013/07/29	R248	06/02/2014	9.11	Put	Bond Future	2,946.6900	2.9467	3,140.4000	3.1404	6.574	0	0	0
2013/07/29	R248	06/02/2014			Bond Future	9.4100	97.2477	9.4304	97.0540	0.216	0.0000	0.0000	0
2013/07/29	R248	06/02/2014	9.10	Put	Bond Future	3,047.7700	3.0478	3,241.4800	3.2415	6.356	0	0	0
2013/07/29	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/29	R248	06/02/2014	9.09	Put	Bond Future	3,149.0400	3.1490	3,342.7500	3.3427	6.151	0	0	0

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Total											391170	