



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 30/07/2013 to 30/07/2013

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
2013/07/30	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	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
2013/07/30	2025	01/08/2013	118.01	Put	Bond Future	8,083.5400	8.0835	8,083.0900	8.0831	(0.006)	0	0	0
2013/07/30	2025	01/08/2013			Bond Future	109.9265	109.9265	109.9269	109.9269	0.000	0.0000	0.0000	0
2013/07/30	2025	01/08/2013	118.00	Put	Bond Future	8,073.5400	8.0735	8,073.0900	8.0731	(0.006)	0	0	0
2013/07/30	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	2025	01/08/2013	117.99	Put	Bond Future	8,063.5400	8.0635	8,063.0900	8.0631	(0.006)	0	0	0
2013/07/30	2025	07/11/2013	111.00	Call	Bond Future	491.6200	0.4916	491.9600	0.4920	0.069	0	0	0
2013/07/30	2025	07/11/2013			Bond Future	111.4916	111.4916	111.4920	111.4920	0.000	0.0000	0.0000	0
2013/07/30	2025	07/11/2013	111.01	Call	Bond Future	481.6200	0.4816	481.9600	0.4820	0.071	0	0	0
2013/07/30	2025	07/11/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	2025	07/11/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	2025	07/11/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	2025	07/11/2013	110.99	Call	Bond Future	501.6200	0.5016	501.9600	0.5020	0.068	0	0	0
2013/07/30	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	2038	01/08/2013			Bond Future	108.3993	108.3993	108.4011	108.4011	0.002	0.0000	0.0000	0
2013/07/30	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	2038	01/08/2013	114.99	Put	Bond Future	6,590.7000	6.5907	6,588.8700	6.5889	(0.028)	0	0	0
2013/07/30	2038	01/08/2013	115.00	Put	Bond Future	6,600.7000	6.6007	6,598.8700	6.5989	(0.028)	0	0	0
2013/07/30	2038	01/08/2013	115.01	Put	Bond Future	6,610.7000	6.6107	6,608.8700	6.6089	(0.028)	0	0	0
2013/07/30	2038	07/11/2013			Bond Future	109.9427	109.9427	109.9443	109.9443	0.001	0.0000	0.0000	0
2013/07/30	2038	07/11/2013	109.99	Put	Bond Future	47.3000	0.0473	45.6700	0.0457	(3.446)	0	0	0
2013/07/30	2038	07/11/2013	110.00	Put	Bond Future	57.3000	0.0573	55.6700	0.0557	(2.845)	0	0	0
2013/07/30	2038	07/11/2013	110.01	Put	Bond Future	67.3000	0.0673	65.6700	0.0657	(2.422)	0	0	0
2013/07/30	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	2050	01/08/2013			Bond Future	109.9225	109.9225	109.9250	109.9250	0.002	0.0000	0.0000	0
2013/07/30	2050	01/08/2013	118.99	Put	Bond Future	9,067.4700	9.0675	9,065.0500	9.0650	(0.027)	0	0	0
2013/07/30	2050	01/08/2013	119.01	Put	Bond Future	9,087.4700	9.0875	9,085.0500	9.0850	(0.027)	0	0	0
2013/07/30	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	2050	01/08/2013	119.00	Put	Bond Future	9,077.4700	9.0775	9,075.0500	9.0750	(0.027)	0	0	0
2013/07/30	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	2050	07/11/2013	109.99	Call	Bond Future	1,497.6100	1.4976	1,500.0300	1.5000	0.162	0	0	0
2013/07/30	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	2050	07/11/2013			Bond Future	111.4876	111.4876	111.4900	111.4900	0.002	0.0000	0.0000	122
2013/07/30	2050	07/11/2013	110.00	Call	Bond Future	1,487.6100	1.4876	1,490.0300	1.4900	0.163	0	0	0
2013/07/30	2050	07/11/2013	110.01	Call	Bond Future	1,477.6100	1.4776	1,480.0300	1.4800	0.164	0	0	0
2013/07/30	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	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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2013/07/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	AL37	01/08/2013			Index Future	399.8260	399.8260	400.2930	400.2930	0.117	0.0000	0.0000	0
2013/07/30	AL37	07/11/2013			Index Future	405.4650	405.4650	405.9390	405.9390	0.117	0.0000	0.0000	0
2013/07/30	AL37	06/02/2014			Index Future	410.9030	410.9030	411.3830	411.3830	0.117	0.0000	0.0000	0
2013/07/30	AL7T	01/08/2013			Index Future	470.7120	470.7120	471.3600	471.3600	0.138	0.0000	0.0000	0
2013/07/30	AL7T	07/11/2013			Index Future	477.3510	477.3510	478.0070	478.0070	0.137	0.0000	0.0000	1
2013/07/30	AL7T	06/02/2014			Index Future	483.7530	483.7530	484.4180	484.4180	0.137	0.0000	0.0000	0
2013/07/30	ALBI	01/08/2013			Index Future	423.5240	423.5240	424.3430	424.3430	0.193	0.0000	0.0000	17
2013/07/30	ALBI	07/11/2013			Index Future	429.4970	429.4970	430.3280	430.3280	0.193	0.0000	0.0000	763
2013/07/30	ALBI	06/02/2014			Index Future	435.2580	435.2580	436.1000	436.1000	0.193	0.0000	0.0000	62
2013/07/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	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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2013/07/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/07/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/30	EL28	01/08/2013	115.01	Put	Bond Future	3,756.2100	3.7562	3,753.7700	3.7538	(0.065)	0	0	0
2013/07/30	EL28	01/08/2013			Bond Future	111.2538	111.2538	111.2562	111.2562	0.002	0.0000	0.0000	0
2013/07/30	EL28	01/08/2013	115.00	Put	Bond Future	3,746.2100	3.7462	3,743.7700	3.7438	(0.065)	0	0	0
2013/07/30	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	EL28	01/08/2013	114.99	Put	Bond Future	3,736.2100	3.7362	3,733.7700	3.7338	(0.065)	0	0	0
2013/07/30	EL28	07/11/2013			Bond Future	111.4431	111.4431	111.4456	111.4456	0.002	0.0000	0.0000	0
2013/07/30	EL28	07/11/2013	110.00	Call	Bond Future	1,443.0600	1.4431	1,445.6100	1.4456	0.177	0	0	0
2013/07/30	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	EL28	07/11/2013	110.01	Call	Bond Future	1,433.0600	1.4331	1,435.6100	1.4356	0.178	0	0	0
2013/07/30	EL28	07/11/2013	109.99	Call	Bond Future	1,453.0600	1.4531	1,455.6100	1.4556	0.175	0	0	0
2013/07/30	ES33	01/08/2013			Bond Future	9.5362	84.8476	9.4999	85.1246	(0.381)	0.0000	0.0000	0
2013/07/30	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	ES33	01/08/2013	9.00	Put	Bond Future	4,244.5800	4.2446	3,967.6400	3.9676	(6.525)	0	0	0
2013/07/30	ES33	01/08/2013	91.02	Call	Bond Future	73,796.2900	73.7963	74,073.2300	74.0732	0.375	0	0	0
2013/07/30	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	ES33	07/11/2013			Bond Future	9.6600	82.2630	9.6224	82.5438	(0.389)	0.0000	0.0000	6,292

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2013/07/30	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	ES33	07/11/2013	8.51	Put	Bond Future	9,324.8400	9.3248	9,044.0500	9.0440	(3.011)	0	0	0
2013/07/30	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	ES33	07/11/2013	8.49	Put	Bond Future	9,501.2700	9.5013	9,220.4800	9.2205	(2.955)	0	0	0
2013/07/30	ES33	07/11/2013	8.50	Put	Bond Future	9,412.9900	9.4130	9,132.2000	9.1322	(2.983)	0	0	0
2013/07/30	ES33	06/02/2014	9.54	Put	Bond Future	1,769.5500	1.7696	1,485.0300	1.4850	(16.079)	0	0	0
2013/07/30	ES33	06/02/2014			Bond Future	9.7781	83.3666	9.7393	83.6511	(0.397)	0.0000	0.0000	0
2013/07/30	ES33	06/02/2014	9.56	Put	Bond Future	1,618.6000	1.6186	1,334.0800	1.3341	(17.578)	0	0	0
2013/07/30	ES33	06/02/2014	9.55	Put	Bond Future	1,694.0200	1.6940	1,409.5000	1.4095	(16.796)	0	0	0
2013/07/30	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	GOVI	01/08/2013			GOVI	423.0800	423.0800	423.8500	423.8500	0.182	0.0000	0.0000	245
2013/07/30	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	GOVI	01/08/2013	445.99	Put	GOVI	229,100.0000	22.9100	221,400.0000	22.1400	(3.361)	0	0	0
2013/07/30	GOVI	01/08/2013	446.01	Put	GOVI	229,300.0000	22.9300	221,600.0000	22.1600	(3.358)	0	0	0
2013/07/30	GOVI	01/08/2013	446.00	Put	GOVI	229,200.0000	22.9200	221,500.0000	22.1500	(3.360)	0	0	0
2013/07/30	GOVI	07/11/2013			GOVI	429.0470	429.0470	429.8280	429.8280	0.182	0.0000	0.0000	61
2013/07/30	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	GOVI	07/11/2013	445.99	Put	GOVI	169,430.0000	16.9430	161,620.0000	16.1620	(4.610)	0	0	0
2013/07/30	GOVI	07/11/2013	446.01	Put	GOVI	169,630.0000	16.9630	161,820.0000	16.1820	(4.604)	0	0	0
2013/07/30	GOVI	07/11/2013	446.00	Put	GOVI	169,530.0000	16.9530	161,720.0000	16.1720	(4.607)	0	0	0
2013/07/30	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	GOVI	06/02/2014			GOVI	434.8010	434.8010	435.5930	435.5930	0.182	0.0000	0.0000	267
2013/07/30	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	GOVI	06/02/2014	439.99	Put	GOVI	51,890.0000	5.1890	43,970.0000	4.3970	(15.263)	0	0	0
2013/07/30	GOVI	06/02/2014	440.01	Put	GOVI	52,090.0000	5.2090	44,170.0000	4.4170	(15.204)	0	0	0
2013/07/30	GOVI	06/02/2014	440.00	Put	GOVI	51,990.0000	5.1990	44,070.0000	4.4070	(15.234)	0	0	0
2013/07/30	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	GOVI	08/05/2014			GOVI	440.6880	440.6880	441.4900	441.4900	0.182	0.0000	0.0000	0
2013/07/30	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	GOVI	08/05/2014	441.99	Put	GOVI	13,020.0000	1.3020	5,000.0000	0.5000	(61.598)	0	0	0
2013/07/30	GOVI	08/05/2014	442.01	Put	GOVI	13,220.0000	1.3220	5,200.0000	0.5200	(60.666)	0	0	0
2013/07/30	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	GOVI	08/05/2014	442.00	Put	GOVI	13,120.0000	1.3120	5,100.0000	0.5100	(61.128)	0	0	0
2013/07/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/07/30	IGOV	01/08/2013			Index Future	197.4370	197.4370	197.4420	197.4420	0.003	0.0000	0.0000	324
2013/07/30	IGOV	07/11/2013			Index Future	200.2480	200.2480	200.2530	200.2530	0.002	0.0000	0.0000	758
2013/07/30	IGOV	06/02/2014			Index Future	202.9580	202.9580	202.9630	202.9630	0.002	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
2013/07/30	ILBI	01/08/2013			Index Future	534.4420		534.4420	534.4630	534.4630	0.004	0.0000	0.0000	0
2013/07/30	ILBI	07/11/2013			Index Future	542.1170		542.1170	542.1390	542.1390	0.004	0.0000	0.0000	0
2013/07/30	ILBI	06/02/2014			Index Future	549.5250		549.5250	549.5460	549.5460	0.004	0.0000	0.0000	186
2013/07/30	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/07/30	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/07/30	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/07/30	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/07/30	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/07/30	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/07/30	JBAF	21/08/2013			Jibar Tradeable Future	5.1600		94.8400	5.1600	94.8400	0.000	0.0000	0.0000	0
2013/07/30	JBAF	18/09/2013			Jibar Tradeable Future	5.2200		94.7800	5.2100	94.7900	(0.192)	0.0000	0.0000	700
2013/07/30	JBAF	16/10/2013			Jibar Tradeable Future	5.2800		94.7200	5.2700	94.7300	(0.189)	0.0000	0.0000	0
2013/07/30	JBAF	20/11/2013			Jibar Tradeable Future	5.4100		94.5900	5.3900	94.6100	(0.370)	0.0000	0.0000	0
2013/07/30	JBAF	18/12/2013			Jibar Tradeable Future	5.4900		94.5100	5.4700	94.5300	(0.364)	0.0000	0.0000	1,500
2013/07/30	JBAF	15/01/2014			Jibar Tradeable Future	5.6000		94.4000	5.5700	94.4300	(0.536)	0.0000	0.0000	1,000
2013/07/30	JBAF	19/02/2014			Jibar Tradeable Future	5.5500		94.4500	5.5500	94.4500	0.000	0.0000	0.0000	0
2013/07/30	JBAF	19/03/2014			Jibar Tradeable Future	5.8100		94.1900	5.7900	94.2100	(0.344)	0.0000	0.0000	400
2013/07/30	JBAF	18/06/2014			Jibar Tradeable Future	6.1300		93.8700	6.1100	93.8900	(0.326)	0.0000	0.0000	1,000
2013/07/30	JBAF	17/09/2014			Jibar Tradeable Future	6.4800		93.5200	6.4600	93.5400	(0.309)	0.0000	0.0000	0
2013/07/30	JBAF	17/12/2014			Jibar Tradeable Future	6.8000		93.2000	6.7900	93.2100	(0.147)	0.0000	0.0000	0
2013/07/30	JBAF	18/03/2015			Jibar Tradeable Future	7.0600		92.9400	7.0600	92.9400	0.000	0.0000	0.0000	250
2013/07/30	JBAF	17/06/2015			Jibar Tradeable Future	7.3100		92.6900	7.3000	92.7000	(0.137)	0.0000	0.0000	0
2013/07/30	R023	01/08/2013	7.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R023	01/08/2013	7.30	Put	Bond Future	4,188.9700		4.1890	4,017.0000	4.0170	(4.105)	0	0	0
2013/07/30	R023	01/08/2013			Bond Future	7.9204		102.2115	7.8943	102.3834	(0.330)	0.0000	0.0000	887
2013/07/30	R023	01/08/2013	7.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R023	01/08/2013	7.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R023	01/08/2013	7.29	Put	Bond Future	4,258.3400		4.2583	4,086.3700	4.0864	(4.038)	0	0	0
2013/07/30	R023	01/08/2013	7.31	Put	Bond Future	4,119.6600		4.1197	3,947.6900	3.9477	(4.174)	0	0	0
2013/07/30	R023	07/11/2013	6.50	Put	Bond Future	10,432.0700		10.4321	10,257.7100	10.2577	(1.671)	0	0	0
2013/07/30	R023	07/11/2013			Bond Future	8.0296		99.7373	8.0023	99.9117	(0.339)	0.0000	0.0000	11,644
2013/07/30	R023	07/11/2013	6.49	Put	Bond Future	10,504.8000		10.5048	10,330.4400	10.3304	(1.660)	0	0	0
2013/07/30	R023	07/11/2013	6.51	Put	Bond Future	10,359.3900		10.3594	10,185.0300	10.1850	(1.683)	0	0	0
2013/07/30	R023	07/11/2013	6.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R023	07/11/2013	6.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R023	07/11/2013	6.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R023	06/02/2014			Bond Future	8.1345		101.0754	8.1061	101.2520	(0.349)	0.0000	0.0000	0
2013/07/30	R023	06/02/2014	7.84	Put	Bond Future	1,853.8300		1.8538	1,677.2400	1.6772	(9.526)	0	0	0
2013/07/30	R023	06/02/2014	7.86	Put	Bond Future	1,726.5100		1.7265	1,549.9200	1.5499	(10.228)	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
2013/07/30	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R023	06/02/2014	7.85	Put	Bond Future	1,790.1500	1.7901	1,613.5600	1.6136	(9.865)	0	0	0
2013/07/30	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R157	01/08/2013	116.11	Call	Bond Future	89,944.2400	89.9442	90,022.1600	90.0222	0.087	0	0	0
2013/07/30	R157	01/08/2013			Bond Future	6.2421	119.3999	6.2054	119.4778	(0.587)	0.0000	0.0000	8,952
2013/07/30	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R157	07/11/2013			Bond Future	6.4016	114.2775	6.3589	114.3565	(0.667)	0.0000	0.0000	21,698
2013/07/30	R157	07/11/2013	5.60	Call	Bond Future	201.9800	0.2020	215.9900	0.2160	6.936	0	0	0
2013/07/30	R157	07/11/2013	5.59	Put	Bond Future	1,712.3900	1.7124	1,647.2100	1.6472	(3.806)	0	0	0
2013/07/30	R157	07/11/2013	5.61	Put	Bond Future	1,682.6000	1.6826	1,617.8600	1.6179	(3.848)	0	0	0
2013/07/30	R157	07/11/2013	5.60	Put	Bond Future	1,697.4700	1.6975	1,632.5000	1.6325	(3.827)	0	0	0
2013/07/30	R157	07/11/2013	5.61	Call	Bond Future	205.9300	0.2059	220.1700	0.2202	6.915	0	0	0
2013/07/30	R157	07/11/2013	5.59	Call	Bond Future	198.0800	0.1981	211.8800	0.2119	6.967	0	0	0
2013/07/30	R157	06/02/2014	5.64	Call	Bond Future	303.9700	0.3040	322.1000	0.3221	5.964	0	0	0
2013/07/30	R157	06/02/2014	5.65	Put	Bond Future	1,807.9400	1.8079	1,746.2900	1.7463	(3.410)	0	0	0
2013/07/30	R157	06/02/2014			Bond Future	6.5846	115.8107	6.5343	115.8907	(0.763)	0.0000	0.0000	0
2013/07/30	R157	06/02/2014	5.65	Call	Bond Future	308.1000	0.3081	326.4100	0.3264	5.943	0	0	0
2013/07/30	R157	06/02/2014	5.66	Call	Bond Future	312.2700	0.3123	330.7700	0.3308	5.924	0	0	0
2013/07/30	R157	06/02/2014	5.64	Put	Bond Future	1,820.0100	1.8200	1,758.1800	1.7582	(3.397)	0	0	0
2013/07/30	R157	06/02/2014	5.66	Put	Bond Future	1,795.9200	1.7959	1,734.4600	1.7345	(3.422)	0	0	0
2013/07/30	R157	08/05/2014	5.20	Call	Bond Future	208.3600	0.2084	221.6800	0.2217	6.393	0	0	0
2013/07/30	R157	08/05/2014			Bond Future	6.8098	110.5695	6.7493	110.6505	(0.889)	0.0000	0.0000	0
2013/07/30	R157	08/05/2014	5.21	Call	Bond Future	210.6800	0.2107	224.1100	0.2241	6.375	0	0	0
2013/07/30	R157	08/05/2014	5.19	Call	Bond Future	206.0700	0.2061	219.2600	0.2193	6.401	0	0	0
2013/07/30	R157	08/05/2014	5.20	Put	Bond Future	2,392.6600	2.3927	2,324.9500	2.3250	(2.830)	0	0	0
2013/07/30	R157	08/05/2014	5.19	Put	Bond Future	2,404.1300	2.4041	2,336.2900	2.3363	(2.822)	0	0	0
2013/07/30	R157	08/05/2014	5.21	Put	Bond Future	2,381.2200	2.3812	2,313.6200	2.3136	(2.839)	0	0	0
2013/07/30	R157	07/08/2014	6.76	Put	Bond Future	383.8900	0.3839	301.7500	0.3018	(21.397)	0	0	0
2013/07/30	R157	07/08/2014			Bond Future	7.1124	112.0862	7.0369	112.1683	(1.063)	0.0000	0.0000	0
2013/07/30	R157	07/08/2014	6.75	Put	Bond Future	394.8100	0.3948	312.6700	0.3127	(20.805)	0	0	0
2013/07/30	R157	07/08/2014	6.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R157	07/08/2014	6.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R157	07/08/2014	6.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R157	07/08/2014	6.74	Put	Bond Future	405.7300	0.4057	323.5900	0.3236	(20.245)	0	0	0
2013/07/30	R186	01/08/2013	7.00	Put	Bond Future	11,653.3700	11.6534	11,371.6500	11.3716	(2.417)	0	0	4,100
2013/07/30	R186	01/08/2013	7.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,800
2013/07/30	R186	01/08/2013	7.50	Put	Bond Future	6,632.6300	6.6326	6,350.9100	6.3509	(4.247)	0	0	0
2013/07/30	R186	01/08/2013	8.80	Call	Bond Future	5,216.6800	5.2167	5,498.2300	5.4982	5.397	0	0	0
2013/07/30	R186	01/08/2013	9.00	Call	Bond Future	6,897.2300	6.8972	7,178.9500	7.1789	4.085	0	0	0
2013/07/30	R186	01/08/2013			Bond Future	8.2051	119.7272	8.1741	120.0089	(0.379)	0.0000	0.0000	14,633
2013/07/30	R186	01/08/2013	7.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,315
2013/07/30	R186	01/08/2013	128.26	Call	Bond Future	110,454.8100	110.4548	110,736.5300	110.7365	0.255	0	0	0
2013/07/30	R186	01/08/2013	7.80	Call	Bond Future	4.3400	0.0043	1.3200	0.0013	(69.585)	0	0	0
2013/07/30	R186	01/08/2013	6.75	Put	Bond Future	14,268.7300	14.2687	13,987.0100	13.9870	(1.974)	0	0	0
2013/07/30	R186	01/08/2013	8.00	Call	Bond Future	87.2700	0.0873	64.6200	0.0646	(25.954)	0	0	0

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2013/07/30	R186	01/08/2013	7.20	Put	Bond Future	9,612.1000	9.6121	9,330.3800	9.3304	(2.931)	0	0	2,807
2013/07/30	R186	01/08/2013	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,800
2013/07/30	R186	01/08/2013	6.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R186	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R186	01/08/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2013/07/30	R186	01/08/2013	7.80	Put	Bond Future	3,753.1800	3.7532	3,468.4400	3.4684	(7.587)	0	0	20
2013/07/30	R186	01/08/2013	6.50	Put	Bond Future	16,957.0400	16.9570	16,675.3200	16.6753	(1.661)	0	0	0
2013/07/30	R186	01/08/2013	6.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2013/07/30	R186	01/08/2013	7.25	Put	Bond Future	9,108.7200	9.1087	8,827.0000	8.8270	(3.093)	0	0	0
2013/07/30	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R186	01/08/2013	7.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R186	01/08/2013	8.80	Put	Bond Future	0.1700	0.0002	0.0000	0.0000	(100.000)	0	0	6,800
2013/07/30	R186	01/08/2013	8.00	Put	Bond Future	1,965.0200	1.9650	1,660.6500	1.6606	(15.489)	0	0	0
2013/07/30	R186	01/08/2013	6.80	Put	Bond Future	13,739.8900	13.7399	13,458.1700	13.4582	(2.050)	0	0	0
2013/07/30	R186	07/11/2013	8.16	Put	Bond Future	4,386.3700	4.3864	4,215.1000	4.2151	(3.905)	0	0	0
2013/07/30	R186	07/11/2013	9.00	Put	Bond Future	1,467.8600	1.4679	1,383.2800	1.3833	(5.762)	0	0	1,200
2013/07/30	R186	07/11/2013			Bond Future	8.3084	121.4158	8.2761	121.7015	(0.389)	8.3340	8.3340	56,254
2013/07/30	R186	07/11/2013	6.50	Put	Bond Future	17,753.2900	17.7533	17,474.4300	17.4744	(1.571)	0	0	0
2013/07/30	R186	07/11/2013	8.15	Put	Bond Future	4,436.6300	4.4366	4,264.2700	4.2643	(3.885)	0	0	0
2013/07/30	R186	07/11/2013	6.75	Put	Bond Future	15,214.8100	15.2148	14,941.5500	14.9415	(1.796)	0	0	0
2013/07/30	R186	07/11/2013	8.14	Call	Bond Future	2,985.6300	2.9856	3,097.9500	3.0980	3.762	0	0	0
2013/07/30	R186	07/11/2013	8.50	Call	Bond Future	4,587.0300	4.5870	4,738.5400	4.7385	3.303	0	0	0
2013/07/30	R186	07/11/2013	8.75	Call	Bond Future	5,906.2900	5.9063	6,083.8200	6.0838	3.006	0	0	0
2013/07/30	R186	07/11/2013	8.25	Put	Bond Future	3,953.3600	3.9534	3,791.8900	3.7919	(4.084)	0	0	250
2013/07/30	R186	07/11/2013	8.00	Call	Bond Future	2,466.0200	2.4660	2,563.4200	2.5634	3.950	0	0	1,000
2013/07/30	R186	07/11/2013	8.15	Call	Bond Future	3,025.1400	3.0251	3,138.5400	3.1385	3.749	0	0	0
2013/07/30	R186	07/11/2013	6.50	Call	Bond Future	123.5600	0.1236	130.4600	0.1305	5.584	0	0	5,290
2013/07/30	R186	07/11/2013	8.16	Call	Bond Future	3,064.7000	3.0647	3,179.1900	3.1792	3.736	0	0	0
2013/07/30	R186	07/11/2013	8.00	Put	Bond Future	5,236.3600	5.2364	5,048.0000	5.0480	(3.597)	0	0	0
2013/07/30	R186	07/11/2013	8.75	Put	Bond Future	2,093.1000	2.0931	1,984.8700	1.9849	(5.171)	0	0	1,030
2013/07/30	R186	07/11/2013	9.00	Call	Bond Future	7,362.4200	7.3624	7,563.6000	7.5636	2.733	0	0	0
2013/07/30	R186	07/11/2013	8.25	Call	Bond Future	3,435.8300	3.4358	3,560.1200	3.5601	3.617	0	0	0
2013/07/30	R186	07/11/2013	6.75	Call	Bond Future	231.4900	0.2315	243.9900	0.2440	5.400	0	0	1,000
2013/07/30	R186	07/11/2013	8.14	Put	Bond Future	4,487.0400	4.4870	4,313.6000	4.3136	(3.865)	0	0	0
2013/07/30	R186	07/11/2013	8.50	Put	Bond Future	2,910.6400	2.9106	2,776.3900	2.7764	(4.612)	0	0	4,000
2013/07/30	R186	06/02/2014			Bond Future	8.4051	117.7545	8.3717	118.0440	(0.398)	0.0000	0.0000	0
2013/07/30	R186	06/02/2014	7.75	Call	Bond Future	2,616.8900	2.6169	2,704.5400	2.7045	3.349	0	0	0
2013/07/30	R186	06/02/2014	7.74	Put	Bond Future	8,540.7100	8.5407	8,338.1300	8.3381	(2.372)	0	0	0
2013/07/30	R186	06/02/2014	7.76	Put	Bond Future	8,413.0900	8.4131	8,211.9900	8.2120	(2.390)	0	0	0
2013/07/30	R186	06/02/2014	7.75	Put	Bond Future	8,476.5900	8.4766	8,274.7500	8.2748	(2.381)	0	0	0
2013/07/30	R186	06/02/2014	7.76	Call	Bond Future	2,645.9000	2.6459	2,734.2900	2.7343	3.341	0	0	0
2013/07/30	R186	06/02/2014	7.74	Call	Bond Future	2,588.4100	2.5884	2,675.3200	2.6753	3.358	0	0	0
2013/07/30	R186	08/05/2014			Bond Future	8.5058	119.3489	8.4711	119.6423	(0.408)	0.0000	0.0000	0
2013/07/30	R186	08/05/2014	7.09	Put	Bond Future	14,628.3400	14.6283	14,392.6600	14.3927	(1.611)	0	0	0
2013/07/30	R186	08/05/2014	7.10	Call	Bond Future	1,771.9200	1.7719	1,830.1300	1.8301	3.285	0	0	0
2013/07/30	R186	08/05/2014	7.11	Call	Bond Future	1,790.2800	1.7903	1,848.9900	1.8490	3.279	0	0	0
2013/07/30	R186	08/05/2014	7.09	Call	Bond Future	1,753.6800	1.7537	1,811.4000	1.8114	3.291	0	0	0
2013/07/30	R186	08/05/2014	7.11	Put	Bond Future	14,469.5700	14.4696	14,234.8800	14.2349	(1.622)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/07/30	R186	08/05/2014	7.10	Put	Bond Future	14,548.8400		14.5488	14,313.6500	14.3137	(1.617)	0	0	0
2013/07/30	R186	07/08/2014	8.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R186	07/08/2014			Bond Future	8.6076		115.6948	8.5717	115.9922	(0.418)	0.0000	0.0000	0
2013/07/30	R186	07/08/2014	8.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R186	07/08/2014	8.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R186	07/08/2014	8.29	Put	Bond Future	2,664.1400		2.6641	2,366.7300	2.3667	(11.163)	0	0	0
2013/07/30	R186	07/08/2014	8.31	Put	Bond Future	2,493.8600		2.4939	2,196.4500	2.1965	(11.926)	0	0	0
2013/07/30	R186	07/08/2014	8.30	Put	Bond Future	2,578.9600		2.5790	2,281.5500	2.2816	(11.532)	0	0	0
2013/07/30	R197	01/08/2013	294.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R197	01/08/2013	295.00	Put	Bond Future	16,604.4000		16.6044	16,604.6300	16.6046	0.001	0	0	0
2013/07/30	R197	01/08/2013			Bond Future	278.3956		278.3956	278.3954	278.3954	0.000	0.0000	0.0000	449
2013/07/30	R197	01/08/2013	294.99	Put	Bond Future	16,594.4000		16.5944	16,594.6300	16.5946	0.001	0	0	0
2013/07/30	R197	01/08/2013	295.01	Put	Bond Future	16,614.4000		16.6144	16,614.6300	16.6146	0.001	0	0	0
2013/07/30	R197	01/08/2013	295.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R197	01/08/2013	295.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R197	07/11/2013			Bond Future	282.3594		282.3594	282.3591	282.3591	0.000	0.0000	0.0000	2,097
2013/07/30	R197	07/11/2013	279.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R197	07/11/2013	280.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R197	07/11/2013	280.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R197	07/11/2013	279.99	Call	Bond Future	2,369.3500		2.3694	2,369.1200	2.3691	(0.010)	0	0	0
2013/07/30	R197	07/11/2013	280.00	Call	Bond Future	2,359.3500		2.3594	2,359.1200	2.3591	(0.010)	0	0	0
2013/07/30	R197	07/11/2013	280.01	Call	Bond Future	2,349.3500		2.3494	2,349.1200	2.3491	(0.010)	0	0	0
2013/07/30	R201	01/08/2013			Bond Future	5.4066		105.4605	5.3710	105.5085	(0.659)	0.0000	0.0000	0
2013/07/30	R201	01/08/2013	107.45	Call	Bond Future	68,214.7800		68.2148	68,262.8400	68.2628	0.070	0	0	0
2013/07/30	R201	01/08/2013	107.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R201	07/11/2013	4.79	Put	Bond Future	829.3800		0.8294	790.7500	0.7908	(4.658)	0	0	0
2013/07/30	R201	07/11/2013			Bond Future	5.4340		106.9478	5.3893	106.9965	(0.823)	0.0000	0.0000	0
2013/07/30	R201	07/11/2013	4.80	Put	Bond Future	820.8900		0.8209	782.4200	0.7824	(4.686)	0	0	0
2013/07/30	R201	07/11/2013	4.81	Put	Bond Future	812.4400		0.8124	774.1300	0.7741	(4.715)	0	0	0
2013/07/30	R201	07/11/2013	4.79	Call	Bond Future	124.4300		0.1244	134.5000	0.1345	8.093	0	0	0
2013/07/30	R201	07/11/2013	4.80	Call	Bond Future	126.9400		0.1269	137.1700	0.1372	8.059	0	0	0
2013/07/30	R201	07/11/2013	4.81	Call	Bond Future	129.4900		0.1295	139.8800	0.1399	8.024	0	0	0
2013/07/30	R201	06/02/2014	5.24	Put	Bond Future	502.6400		0.5026	474.2900	0.4743	(5.640)	0	0	0
2013/07/30	R201	06/02/2014			Bond Future	5.4397		103.9742	5.3815	104.0234	(1.070)	0.0000	0.0000	0
2013/07/30	R201	06/02/2014	5.26	Put	Bond Future	493.0700		0.4931	465.0400	0.4650	(5.685)	0	0	0
2013/07/30	R201	06/02/2014	5.24	Call	Bond Future	333.3600		0.3334	354.2900	0.3543	6.278	0	0	0
2013/07/30	R201	06/02/2014	5.25	Put	Bond Future	497.8400		0.4978	469.6500	0.4697	(5.662)	0	0	0
2013/07/30	R201	06/02/2014	5.25	Call	Bond Future	337.0500		0.3370	358.1400	0.3581	6.257	0	0	0
2013/07/30	R201	06/02/2014	5.26	Call	Bond Future	340.7700		0.3408	362.0200	0.3620	6.236	0	0	0
2013/07/30	R201	08/05/2014			Bond Future	5.4342		105.3819	5.3513	105.4318	(1.527)	0.0000	0.0000	0
2013/07/30	R201	08/05/2014	4.75	Call	Bond Future	224.0200		0.2240	240.8400	0.2408	7.508	0	0	0
2013/07/30	R201	08/05/2014	4.76	Call	Bond Future	226.0700		0.2261	243.0000	0.2430	7.489	0	0	0
2013/07/30	R201	08/05/2014	4.74	Call	Bond Future	221.9800		0.2220	238.6900	0.2387	7.528	0	0	0
2013/07/30	R201	08/05/2014	4.76	Put	Bond Future	633.2400		0.6332	600.2200	0.6002	(5.214)	0	0	0
2013/07/30	R201	08/05/2014	4.75	Put	Bond Future	637.2500		0.6373	604.1200	0.6041	(5.199)	0	0	0
2013/07/30	R201	08/05/2014	4.74	Put	Bond Future	641.2700		0.6413	608.0300	0.6080	(5.183)	0	0	0

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2013/07/30	R201	07/08/2014	5.31	Put	Bond Future	4.9100	0.0049	0.0000	0.0000	(100.000)	0	0	0
2013/07/30	R201	07/08/2014			Bond Future	5.3236	102.4181	5.1833	102.4688	(2.635)	0.0000	0.0000	0
2013/07/30	R201	07/08/2014	5.30	Put	Bond Future	8.5100	0.0085	0.0000	0.0000	(100.000)	0	0	0
2013/07/30	R201	07/08/2014	5.31	Call	Bond Future	0.0000	0.0000	45.7200	0.0457	100.000	0	0	0
2013/07/30	R201	07/08/2014	5.29	Call	Bond Future	0.0000	0.0000	38.5100	0.0385	100.000	0	0	0
2013/07/30	R201	07/08/2014	5.30	Call	Bond Future	0.0000	0.0000	42.1200	0.0421	100.000	0	0	0
2013/07/30	R201	07/08/2014	5.29	Put	Bond Future	12.1200	0.0121	0.0000	0.0000	(100.000)	0	0	0
2013/07/30	R202	01/08/2013	222.99	Put	Bond Future	12,885.2200	12.8852	12,882.3500	12.8823	(0.022)	0	0	0
2013/07/30	R202	01/08/2013			Bond Future	210.1048	210.1048	210.1076	210.1076	0.001	0.0000	0.0000	890
2013/07/30	R202	01/08/2013	223.01	Put	Bond Future	12,905.2200	12.9052	12,902.3500	12.9023	(0.022)	0	0	0
2013/07/30	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R202	01/08/2013	223.00	Put	Bond Future	12,895.2200	12.8952	12,892.3500	12.8923	(0.022)	0	0	0
2013/07/30	R202	07/11/2013	209.01	Call	Bond Future	4,086.0000	4.0860	4,089.1800	4.0892	0.078	0	0	0
2013/07/30	R202	07/11/2013			Bond Future	213.0960	213.0960	213.0992	213.0992	0.001	0.0000	0.0000	42,966
2013/07/30	R202	07/11/2013	208.99	Call	Bond Future	4,106.0000	4.1060	4,109.1800	4.1092	0.077	0	0	0
2013/07/30	R202	07/11/2013	209.00	Call	Bond Future	4,096.0000	4.0960	4,099.1800	4.0992	0.078	0	0	0
2013/07/30	R202	07/11/2013	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R202	07/11/2013	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R202	07/11/2013	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R203	01/08/2013			Bond Future	6.9666	107.7342	6.9402	107.8298	(0.379)	0.0000	0.0000	186
2013/07/30	R203	01/08/2013	109.11	Call	Bond Future	94,521.0100	94.5210	94,616.6000	94.6166	0.101	0	0	0
2013/07/30	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R203	07/11/2013	6.01	Call	Bond Future	155.2900	0.1553	163.2700	0.1633	5.139	0	0	0
2013/07/30	R203	07/11/2013			Bond Future	7.1055	105.0942	7.0769	105.1911	(0.402)	0.0000	0.0000	7,179
2013/07/30	R203	07/11/2013	5.99	Call	Bond Future	147.9800	0.1480	155.6200	0.1556	5.163	0	0	0
2013/07/30	R203	07/11/2013	5.71	Put	Bond Future	4,935.8400	4.9358	4,842.9300	4.8429	(1.882)	0	0	0
2013/07/30	R203	07/11/2013	6.00	Call	Bond Future	151.5500	0.1515	159.3600	0.1594	5.153	0	0	0
2013/07/30	R203	07/11/2013	571.00	Call	Bond Future	102,864.7200	102.8647	102,961.6100	102.9616	0.094	0	0	0
2013/07/30	R203	07/11/2013	5.99	Put	Bond Future	4,013.1700	4.0132	3,923.9200	3.9239	(2.224)	0	0	0
2013/07/30	R203	07/11/2013	6.01	Put	Bond Future	3,949.6400	3.9496	3,860.7300	3.8607	(2.251)	0	0	0
2013/07/30	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R203	07/11/2013	5.71	Call	Bond Future	72.8800	0.0729	76.8600	0.0769	5.461	0	0	15
2013/07/30	R203	07/11/2013	6.00	Put	Bond Future	3,981.3100	3.9813	3,892.2300	3.8922	(2.237)	0	0	0
2013/07/30	R203	06/02/2014			Bond Future	7.2473	106.5042	7.2163	106.6023	(0.427)	0.0000	0.0000	0
2013/07/30	R203	06/02/2014	5.95	Put	Bond Future	4,512.1000	4.5121	4,426.4700	4.4265	(1.898)	0	0	0
2013/07/30	R203	06/02/2014	6.14	Put	Bond Future	3,985.0700	3.9851	3,903.0000	3.9030	(2.059)	0	0	0
2013/07/30	R203	06/02/2014	6.16	Put	Bond Future	3,931.3300	3.9313	3,849.6800	3.8497	(2.077)	0	0	0
2013/07/30	R203	06/02/2014	6.15	Put	Bond Future	3,958.1600	3.9582	3,876.3000	3.8763	(2.068)	0	0	0
2013/07/30	R203	06/02/2014	6.16	Call	Bond Future	411.1300	0.4111	427.5700	0.4276	3.999	0	0	0
2013/07/30	R203	06/02/2014	5.95	Call	Bond Future	295.0700	0.2951	307.5300	0.3075	4.223	0	0	16
2013/07/30	R203	06/02/2014	6.14	Call	Bond Future	398.7400	0.3987	414.7600	0.4148	4.018	0	0	0
2013/07/30	R203	06/02/2014	6.15	Call	Bond Future	404.9000	0.4049	421.1300	0.4211	4.008	0	0	0
2013/07/30	R203	08/05/2014	5.76	Call	Bond Future	370.1600	0.3702	383.7500	0.3838	3.671	0	0	0
2013/07/30	R203	08/05/2014	7.40	Put	Bond Future	1,939.0400	1.9390	1,887.2600	1.8873	(2.670)	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
2013/07/30	R203	08/05/2014	5.74	Call	Bond Future	361.2100	0.3612	374.5300	0.3745	3.688	0	0	0
2013/07/30	R203	08/05/2014			Bond Future	7.3988	103.7850	7.3652	103.8844	(0.454)	0.0000	0.0000	0
2013/07/30	R203	08/05/2014	5.76	Put	Bond Future	5,362.9400	5.3629	5,277.1000	5.2771	(1.601)	0	0	0
2013/07/30	R203	08/05/2014	5.75	Put	Bond Future	5,389.8200	5.3898	5,303.8500	5.3038	(1.595)	0	0	0
2013/07/30	R203	08/05/2014	5.74	Put	Bond Future	5,416.7500	5.4167	5,330.6400	5.3306	(1.590)	0	0	0
2013/07/30	R203	08/05/2014	7.40	Call	Bond Future	1,942.5900	1.9426	1,990.2400	1.9902	2.453	0	0	16
2013/07/30	R203	08/05/2014	5.75	Call	Bond Future	365.6600	0.3657	379.1200	0.3791	3.681	0	0	0
2013/07/30	R203	07/08/2014	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R203	07/08/2014			Bond Future	7.5651	105.2086	7.5284	105.3094	(0.485)	0.0000	0.0000	0
2013/07/30	R203	07/08/2014	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R203	07/08/2014	7.29	Put	Bond Future	758.6300	0.7586	657.8100	0.6578	(13.290)	0	0	0
2013/07/30	R203	07/08/2014	7.31	Put	Bond Future	703.2500	0.7033	602.4300	0.6024	(14.336)	0	0	0
2013/07/30	R203	07/08/2014	7.30	Put	Bond Future	730.9300	0.7309	630.1100	0.6301	(13.793)	0	0	0
2013/07/30	R203	07/08/2014	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R204	01/08/2013			Bond Future	7.1860	104.5691	7.1497	104.7322	(0.505)	0.0000	0.0000	10,678
2013/07/30	R204	01/08/2013	110.75	Call	Bond Future	95,685.5500	95.6856	95,848.6500	95.8486	0.170	0	0	0
2013/07/30	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R204	07/11/2013			Bond Future	7.3074	106.0438	7.2687	106.2092	(0.529)	0.0000	0.0000	25,774
2013/07/30	R204	07/11/2013	7.00	Put	Bond Future	2,372.9300	2.3729	2,263.9000	2.2639	(4.595)	0	0	1,270
2013/07/30	R204	07/11/2013	6.29	Put	Bond Future	4,745.0100	4.7450	4,599.0300	4.5990	(3.076)	0	0	0
2013/07/30	R204	07/11/2013	6.31	Put	Bond Future	4,667.6200	4.6676	4,522.3700	4.5224	(3.112)	0	0	0
2013/07/30	R204	07/11/2013	6.29	Call	Bond Future	280.8800	0.2809	300.2900	0.3003	6.910	0	0	0
2013/07/30	R204	07/11/2013	6.30	Put	Bond Future	4,706.2500	4.7063	4,560.6300	4.5606	(3.094)	0	0	0
2013/07/30	R204	07/11/2013	7.00	Call	Bond Future	1,048.5300	1.0485	1,104.8900	1.1049	5.375	0	0	0
2013/07/30	R204	07/11/2013	6.30	Call	Bond Future	287.1400	0.2871	306.9100	0.3069	6.885	0	0	0
2013/07/30	R204	07/11/2013	6.31	Call	Bond Future	293.5100	0.2935	313.6500	0.3136	6.862	0	0	0
2013/07/30	R204	06/02/2014	6.39	Call	Bond Future	699.0100	0.6990	733.3900	0.7334	4.918	0	0	0
2013/07/30	R204	06/02/2014			Bond Future	7.4253	103.4359	7.3843	103.6034	(0.553)	0.0000	0.0000	0
2013/07/30	R204	06/02/2014	6.40	Call	Bond Future	708.5600	0.7086	743.3100	0.7433	4.904	0	0	0
2013/07/30	R204	06/02/2014	6.41	Call	Bond Future	718.2100	0.7182	753.3200	0.7533	4.889	0	0	0
2013/07/30	R204	06/02/2014	6.39	Put	Bond Future	5,026.0500	5.0261	4,892.9200	4.8929	(2.649)	0	0	0
2013/07/30	R204	06/02/2014	6.41	Put	Bond Future	4,959.5700	4.9596	4,827.1700	4.8272	(2.670)	0	0	0
2013/07/30	R204	06/02/2014	6.40	Put	Bond Future	4,992.7500	4.9927	4,859.9900	4.8600	(2.659)	0	0	0
2013/07/30	R204	08/05/2014			Bond Future	7.5546	104.8364	7.5108	105.0061	(0.580)	0.0000	0.0000	0
2013/07/30	R204	08/05/2014	6.05	Call	Bond Future	736.3100	0.7363	767.6400	0.7676	4.255	0	0	0
2013/07/30	R204	08/05/2014	6.06	Call	Bond Future	743.9600	0.7440	775.5600	0.7756	4.248	0	0	0
2013/07/30	R204	08/05/2014	6.04	Call	Bond Future	728.7100	0.7287	759.7800	0.7598	4.264	0	0	0
2013/07/30	R204	08/05/2014	6.05	Put	Bond Future	6,772.2500	6.7723	6,633.8100	6.6338	(2.044)	0	0	0
2013/07/30	R204	08/05/2014	6.04	Put	Bond Future	6,806.2000	6.8062	6,667.5000	6.6675	(2.038)	0	0	0
2013/07/30	R204	08/05/2014	6.06	Put	Bond Future	6,738.3600	6.7384	6,600.1900	6.6002	(2.050)	0	0	0
2013/07/30	R204	07/08/2014			Bond Future	7.6922	102.2431	7.6453	102.4152	(0.609)	0.0000	0.0000	0
2013/07/30	R204	07/08/2014	7.44	Put	Bond Future	930.8800	0.9309	758.7900	0.7588	(18.487)	0	0	0
2013/07/30	R204	07/08/2014	7.46	Put	Bond Future	856.6700	0.8567	684.5800	0.6846	(20.088)	0	0	0
2013/07/30	R204	07/08/2014	7.45	Put	Bond Future	893.7700	0.8938	721.6800	0.7217	(19.254)	0	0	0
2013/07/30	R204	07/08/2014	7.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R204	07/08/2014	7.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/07/30	R206	01/08/2013			Bond Future		5.4444	101.3021	5.4077	101.3182	0.0000	0.0000	0
2013/07/30	R206	01/08/2013	103.94	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R206	01/08/2013	103.94	Call	Bond Future	30,304.0100		30.3040	30,320.1300	30.3201	0	0	0
2013/07/30	R206	07/11/2013	4.31	Put	Bond Future	252.1200		0.2521	237.5900	0.2376	0	0	0
2013/07/30	R206	07/11/2013			Bond Future		5.6579	102.7308	5.5664	102.7472	0.0000	0.0000	0
2013/07/30	R206	07/11/2013	4.30	Put	Bond Future	253.7100		0.2537	239.1500	0.2391	0	0	0
2013/07/30	R206	07/11/2013	4.31	Call	Bond Future	11.1400		0.0111	12.9400	0.0129	0	0	0
2013/07/30	R206	07/11/2013	4.29	Call	Bond Future	10.7400		0.0107	12.4800	0.0125	0	0	0
2013/07/30	R206	07/11/2013	4.30	Call	Bond Future	10.9400		0.0109	12.7100	0.0127	0	0	0
2013/07/30	R206	07/11/2013	4.29	Put	Bond Future	255.3100		0.2553	240.7200	0.2407	0	0	0
2013/07/30	R207	01/08/2013	106.18	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R207	01/08/2013			Bond Future		7.4857	99.2390	7.4646	99.3451	0.0000	0.0000	16,038
2013/07/30	R207	01/08/2013	106.18	Call	Bond Future	91,667.8500		91.6678	91,773.8900	91.7739	0	0	0
2013/07/30	R207	07/11/2013	6.70	Call	Bond Future	474.0900		0.4741	487.9700	0.4880	0	0	0
2013/07/30	R207	07/11/2013			Bond Future		7.6022	100.6386	7.5798	100.7462	0.0000	0.0000	27,430
2013/07/30	R207	07/11/2013	6.71	Call	Bond Future	483.2500		0.4833	497.3800	0.4974	0	0	0
2013/07/30	R207	07/11/2013	6.69	Put	Bond Future	4,971.7600		4.9718	4,877.8600	4.8779	0	0	0
2013/07/30	R207	07/11/2013	6.71	Put	Bond Future	4,888.4700		4.8885	4,795.0600	4.7951	0	0	0
2013/07/30	R207	07/11/2013	6.69	Call	Bond Future	465.0600		0.4651	478.7000	0.4787	0	0	0
2013/07/30	R207	07/11/2013	6.70	Put	Bond Future	4,930.0300		4.9300	4,836.3700	4.8364	0	0	0
2013/07/30	R207	06/02/2014			Bond Future		7.7159	98.3493	7.6924	98.4582	0.0000	0.0000	0
2013/07/30	R207	06/02/2014	6.65	Call	Bond Future	820.0900		0.8201	840.1600	0.8402	0	0	0
2013/07/30	R207	06/02/2014	6.64	Put	Bond Future	5,941.8400		5.9418	5,852.7800	5.8528	0	0	0
2013/07/30	R207	06/02/2014	6.66	Put	Bond Future	5,864.9300		5.8649	5,776.3100	5.7763	0	0	0
2013/07/30	R207	06/02/2014	6.65	Put	Bond Future	5,903.3100		5.9033	5,814.4800	5.8145	0	0	0
2013/07/30	R207	06/02/2014	6.66	Call	Bond Future	830.8700		0.8309	851.1500	0.8511	0	0	0
2013/07/30	R207	06/02/2014	6.64	Call	Bond Future	809.4200		0.8094	829.2600	0.8293	0	0	0
2013/07/30	R207	08/05/2014	6.21	Put	Bond Future	8,332.8200		8.3328	8,239.3000	8.2393	0	0	0
2013/07/30	R207	08/05/2014	6.19	Put	Bond Future	8,414.3100		8.4143	8,320.4800	8.3205	0	0	0
2013/07/30	R207	08/05/2014			Bond Future		7.8412	99.6809	7.8164	99.7913	0.0000	0.0000	0
2013/07/30	R207	08/05/2014	6.20	Put	Bond Future	8,373.5200		8.3735	8,279.8500	8.2799	0	0	0
2013/07/30	R207	08/05/2014	6.20	Call	Bond Future	744.9900		0.7450	761.6400	0.7616	0	0	0
2013/07/30	R207	08/05/2014	6.21	Call	Bond Future	752.9300		0.7529	769.7300	0.7697	0	0	0
2013/07/30	R207	08/05/2014	6.19	Call	Bond Future	737.1200		0.7371	753.6100	0.7536	0	0	0
2013/07/30	R207	07/08/2014	7.69	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2013/07/30	R207	07/08/2014	7.70	Put	Bond Future	1,169.9700		1.1700	1,058.1000	1.0581	0	0	0
2013/07/30	R207	07/08/2014			Bond Future		7.9731	97.4080	7.9468	97.5198	0.0000	0.0000	0
2013/07/30	R207	07/08/2014	7.70	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2013/07/30	R207	07/08/2014	7.71	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2013/07/30	R207	07/08/2014	7.69	Put	Bond Future	1,213.1300		1.2131	1,101.2600	1.1013	0	0	0
2013/07/30	R207	07/08/2014	7.71	Put	Bond Future	1,126.8300		1.1268	1,014.9600	1.0150	0	0	0
2013/07/30	R208	01/08/2013			Bond Future		7.6355	97.2871	7.6144	97.4043	0.0000	0.0000	4,026
2013/07/30	R208	01/08/2013	101.40	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R208	01/08/2013	101.40	Call	Bond Future	88,242.6700		88.2427	88,359.8200	88.3598	0	0	0
2013/07/30	R208	07/11/2013			Bond Future		7.7463	95.2634	7.7241	95.3821	0.0000	0.0000	14,595

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2013/07/30	R208	07/11/2013	6.79	Put	Bond Future	5,736.5400	5.7365	5,631.3000	5.6313	(1.835)	0	0	0
2013/07/30	R208	07/11/2013	6.81	Put	Bond Future	5,640.3500	5.6403	5,535.6300	5.5356	(1.857)	0	0	0
2013/07/30	R208	07/11/2013	6.80	Put	Bond Future	5,688.3500	5.6884	5,583.3700	5.5834	(1.846)	0	0	0
2013/07/30	R208	07/11/2013	6.81	Call	Bond Future	460.1300	0.4601	474.1300	0.4741	3.043	0	0	0
2013/07/30	R208	07/11/2013	7.50	Put	Bond Future	2,834.9200	2.8349	2,755.3600	2.7554	(2.806)	0	0	1,520
2013/07/30	R208	07/11/2013	6.79	Call	Bond Future	441.9100	0.4419	455.3900	0.4554	3.050	0	0	0
2013/07/30	R208	07/11/2013	7.50	Call	Bond Future	1,505.0300	1.5050	1,544.1900	1.5442	2.602	0	0	0
2013/07/30	R208	07/11/2013	6.80	Call	Bond Future	450.9500	0.4509	464.6900	0.4647	3.047	0	0	0
2013/07/30	R208	06/02/2014	6.74	Put	Bond Future	6,786.1600	6.7862	6,686.2400	6.6862	(1.472)	0	0	0
2013/07/30	R208	06/02/2014			Bond Future	7.8519	96.5414	7.8287	96.6617	(0.295)	0.0000	0.0000	0
2013/07/30	R208	06/02/2014	6.75	Put	Bond Future	6,741.3700	6.7414	6,641.6900	6.6417	(1.479)	0	0	0
2013/07/30	R208	06/02/2014	6.76	Put	Bond Future	6,696.7300	6.6967	6,597.2900	6.5973	(1.485)	0	0	0
2013/07/30	R208	06/02/2014	6.74	Call	Bond Future	797.6900	0.7977	818.0500	0.8181	2.552	0	0	0
2013/07/30	R208	06/02/2014	6.75	Call	Bond Future	808.8100	0.8088	829.4100	0.8294	2.547	0	0	0
2013/07/30	R208	06/02/2014	6.76	Call	Bond Future	820.0400	0.8200	840.8800	0.8409	2.541	0	0	0
2013/07/30	R208	08/05/2014	6.31	Call	Bond Future	741.5700	0.7416	758.8200	0.7588	2.326	0	0	0
2013/07/30	R208	08/05/2014			Bond Future	7.9622	94.4520	7.9380	94.5739	(0.305)	0.0000	0.0000	0
2013/07/30	R208	08/05/2014	6.29	Call	Bond Future	724.9900	0.7250	741.9100	0.7419	2.334	0	0	0
2013/07/30	R208	08/05/2014	6.31	Put	Bond Future	9,499.2600	9.4993	9,394.6200	9.3946	(1.102)	0	0	0
2013/07/30	R208	08/05/2014	6.30	Put	Bond Future	9,546.9200	9.5469	9,442.1200	9.4421	(1.098)	0	0	0
2013/07/30	R208	08/05/2014	6.29	Put	Bond Future	9,594.6800	9.5947	9,489.7100	9.4897	(1.094)	0	0	0
2013/07/30	R208	08/05/2014	6.30	Call	Bond Future	733.2400	0.7332	750.3300	0.7503	2.331	0	0	0
2013/07/30	R208	07/08/2014			Bond Future	8.0765	95.7476	8.0510	95.8711	(0.315)	0.0000	0.0000	0
2013/07/30	R208	07/08/2014	7.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R208	07/08/2014	7.79	Put	Bond Future	1,401.8400	1.4018	1,278.2800	1.2783	(8.814)	0	0	0
2013/07/30	R208	07/08/2014	7.81	Put	Bond Future	1,303.1400	1.3031	1,179.5800	1.1796	(9.482)	0	0	0
2013/07/30	R208	07/08/2014	7.80	Put	Bond Future	1,352.4700	1.3525	1,228.9100	1.2289	(9.136)	0	0	0
2013/07/30	R208	07/08/2014	7.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R208	07/08/2014	7.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R209	01/08/2013			Bond Future	8.9449	76.1952	8.9088	76.4710	(0.403)	0.0000	0.0000	5,239
2013/07/30	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R209	01/08/2013	8.00	Put	Bond Future	7,803.7600	7.8038	7,527.9500	7.5279	(3.534)	0	0	2,000
2013/07/30	R209	01/08/2013	79.36	Call	Bond Future	66,246.0900	66.2461	66,521.9000	66.5219	0.416	0	0	0
2013/07/30	R209	01/08/2013	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R209	07/11/2013	8.80	Put	Bond Future	4,484.7500	4.4848	4,312.7100	4.3127	(3.836)	0	0	0
2013/07/30	R209	07/11/2013	9.50	Put	Bond Future	2,023.1500	2.0231	1,917.4100	1.9174	(5.227)	0	0	980
2013/07/30	R209	07/11/2013			Bond Future	9.0404	74.1255	9.0033	74.4052	(0.411)	0.0000	0.0000	18,941
2013/07/30	R209	07/11/2013	8.80	Call	Bond Future	2,644.7600	2.6448	2,752.4500	2.7525	4.072	0	0	0
2013/07/30	R209	07/11/2013	9.25	Call	Bond Future	4,280.4400	4.2804	4,431.5400	4.4315	3.530	0	0	0
2013/07/30	R209	07/11/2013	8.81	Call	Bond Future	2,676.5400	2.6765	2,785.1900	2.7852	4.059	0	0	0
2013/07/30	R209	07/11/2013	8.65	Call	Bond Future	2,197.3900	2.1974	2,290.9300	2.2909	4.257	0	0	0
2013/07/30	R209	07/11/2013	8.79	Call	Bond Future	2,613.2000	2.6132	2,719.9300	2.7199	4.084	0	0	0
2013/07/30	R209	07/11/2013	9.40	Call	Bond Future	4,909.3300	4.9093	5,074.3600	5.0744	3.362	0	0	0
2013/07/30	R209	07/11/2013	9.70	Put	Bond Future	1,569.8100	1.5698	1,480.9400	1.4809	(5.661)	0	0	1,520
2013/07/30	R209	07/11/2013	9.25	Put	Bond Future	2,733.8600	2.7339	2,605.2300	2.6052	(4.705)	0	0	1,000
2013/07/30	R209	07/11/2013	8.79	Put	Bond Future	4,531.2700	4.5313	4,358.2700	4.3583	(3.818)	0	0	0
2013/07/30	R209	07/11/2013	9.40	Put	Bond Future	2,287.0300	2.2870	2,172.3300	2.1723	(5.015)	0	0	5,000

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
2013/07/30	R209	07/11/2013	9.50	Call	Bond Future	5,348.4800	5.3485	5,522.4700	5.5225	3.253	0	0	0
2013/07/30	R209	07/11/2013	9.70	Call	Bond Future	6,268.2600	6.2683	6,459.1200	6.4591	3.045	0	0	0
2013/07/30	R209	07/11/2013	8.65	Put	Bond Future	5,221.9600	5.2220	5,035.7700	5.0358	(3.566)	0	0	4,700
2013/07/30	R209	07/11/2013	8.81	Put	Bond Future	4,438.5700	4.4386	4,267.4900	4.2675	(3.854)	0	0	0
2013/07/30	R209	06/02/2014	8.56	Call	Bond Future	2,884.7100	2.8847	2,983.6200	2.9836	3.429	0	0	0
2013/07/30	R209	06/02/2014			Bond Future	9.1295	75.1199	9.0912	75.4034	(0.419)	0.0000	0.0000	0
2013/07/30	R209	06/02/2014	8.54	Call	Bond Future	2,830.4800	2.8305	2,927.9800	2.9280	3.445	0	0	0
2013/07/30	R209	06/02/2014	8.55	Call	Bond Future	2,857.4200	2.8574	2,955.6200	2.9556	3.437	0	0	0
2013/07/30	R209	06/02/2014	8.54	Put	Bond Future	7,396.4900	7.3965	7,210.5400	7.2105	(2.514)	0	0	0
2013/07/30	R209	06/02/2014	8.56	Put	Bond Future	7,288.6000	7.2886	7,104.0600	7.1041	(2.532)	0	0	0
2013/07/30	R209	06/02/2014	8.55	Put	Bond Future	7,342.3000	7.3423	7,157.0500	7.1571	(2.523)	0	0	0
2013/07/30	R209	08/05/2014			Bond Future	9.2198	72.9921	9.1804	73.2793	(0.427)	0.0000	0.0000	0
2013/07/30	R209	08/05/2014	7.85	Call	Bond Future	1,948.3400	1.9483	2,015.0100	2.0150	3.422	0	0	0
2013/07/30	R209	08/05/2014	7.86	Call	Bond Future	1,966.4700	1.9665	2,033.6400	2.0336	3.416	0	0	0
2013/07/30	R209	08/05/2014	7.84	Call	Bond Future	1,930.3200	1.9303	1,996.4900	1.9965	3.428	0	0	0
2013/07/30	R209	08/05/2014	7.85	Put	Bond Future	13,077.6700	13.0777	12,857.0800	12.8571	(1.687)	0	0	0
2013/07/30	R209	08/05/2014	7.84	Put	Bond Future	13,150.3100	13.1503	12,929.2200	12.9292	(1.681)	0	0	0
2013/07/30	R209	08/05/2014	7.86	Put	Bond Future	13,005.2800	13.0053	12,785.1900	12.7852	(1.692)	0	0	0
2013/07/30	R209	07/08/2014	9.04	Put	Bond Future	1,975.9400	1.9759	1,684.8000	1.6848	(14.734)	0	0	0
2013/07/30	R209	07/08/2014			Bond Future	9.3104	73.9933	9.2698	74.2845	(0.436)	0.0000	0.0000	0
2013/07/30	R209	07/08/2014	9.06	Put	Bond Future	1,826.9000	1.8269	1,535.7600	1.5358	(15.936)	0	0	0
2013/07/30	R209	07/08/2014	9.05	Put	Bond Future	1,901.3600	1.9014	1,610.2200	1.6102	(15.312)	0	0	0
2013/07/30	R209	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R209	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R209	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R210	01/08/2013	173.01	Put	Bond Future	13,820.7200	13.8207	13,818.7800	13.8188	(0.014)	0	0	0
2013/07/30	R210	01/08/2013			Bond Future	159.1893	159.1893	159.1912	159.1912	0.001	0.0000	0.0000	0
2013/07/30	R210	01/08/2013	173.00	Put	Bond Future	13,810.7200	13.8107	13,808.7800	13.8088	(0.014)	0	0	0
2013/07/30	R210	01/08/2013	172.99	Put	Bond Future	13,800.7200	13.8007	13,798.7800	13.7988	(0.014)	0	0	0
2013/07/30	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R210	07/11/2013			Bond Future	159.5331	159.5331	159.5350	159.5350	0.001	0.0000	0.0000	1,237
2013/07/30	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R210	07/11/2013	159.99	Put	Bond Future	456.8800	0.4569	454.9600	0.4550	(0.420)	0	0	0
2013/07/30	R210	07/11/2013	160.01	Put	Bond Future	476.8800	0.4769	474.9600	0.4750	(0.403)	0	0	0
2013/07/30	R210	07/11/2013	160.00	Put	Bond Future	466.8800	0.4669	464.9600	0.4650	(0.411)	0	0	0
2013/07/30	R211	01/08/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R211	01/08/2013			Bond Future	128.3844	128.3844	128.3790	128.3790	(0.004)	0.0000	0.0000	522
2013/07/30	R211	01/08/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R211	01/08/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R211	01/08/2013	130.00	Put	Bond Future	1,615.6100	1.6156	1,620.9600	1.6210	0.331	0	0	0
2013/07/30	R211	01/08/2013	129.99	Put	Bond Future	1,605.6100	1.6056	1,610.9600	1.6110	0.333	0	0	0
2013/07/30	R211	01/08/2013	130.01	Put	Bond Future	1,625.6100	1.6256	1,630.9600	1.6310	0.329	0	0	0

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2013/07/30	R211	07/11/2013			Bond Future	130.2123	130.2123	130.2068	130.2068	(0.004)	0.0000	0.0000	522
2013/07/30	R211	07/11/2013	130.00	Call	Bond Future	212.2700	0.2123	206.8500	0.2068	(2.553)	0	0	0
2013/07/30	R211	07/11/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R211	07/11/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R211	07/11/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R211	07/11/2013	130.01	Call	Bond Future	202.2700	0.2023	196.8500	0.1968	(2.680)	0	0	0
2013/07/30	R211	07/11/2013	129.99	Call	Bond Future	222.2700	0.2223	216.8500	0.2168	(2.438)	0	0	0
2013/07/30	R212	01/08/2013			Bond Future	130.5940	130.5940	130.5935	130.5935	0.000	0.0000	0.0000	2,050
2013/07/30	R212	01/08/2013	137.99	Put	Bond Future	7,396.0100	7.3960	7,396.5100	7.3965	0.007	0	0	0
2013/07/30	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R212	01/08/2013	138.01	Put	Bond Future	7,416.0100	7.4160	7,416.5100	7.4165	0.007	0	0	0
2013/07/30	R212	01/08/2013	138.00	Put	Bond Future	7,406.0100	7.4060	7,406.5100	7.4065	0.007	0	0	0
2013/07/30	R212	07/11/2013	132.99	Put	Bond Future	536.6400	0.5366	537.2200	0.5372	0.108	0	0	0
2013/07/30	R212	07/11/2013			Bond Future	132.4534	132.4534	132.4528	132.4528	0.000	0.0000	0.0000	21,791
2013/07/30	R212	07/11/2013	133.01	Put	Bond Future	556.6400	0.5566	557.2200	0.5572	0.104	0	0	0
2013/07/30	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R212	07/11/2013	133.00	Put	Bond Future	546.6400	0.5466	547.2200	0.5472	0.106	0	0	0
2013/07/30	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R213	01/08/2013	91.25	Call	Bond Future	76,842.6100	76.8426	77,087.2000	77.0872	0.318	0	0	0
2013/07/30	R213	01/08/2013			Bond Future	8.7501	87.4576	8.7190	87.7022	(0.355)	0.0000	0.0000	7,531
2013/07/30	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R213	07/11/2013	8.60	Call	Bond Future	2,640.5800	2.6406	2,731.9200	2.7319	3.459	0	0	0
2013/07/30	R213	07/11/2013			Bond Future	8.8511	85.1544	8.8190	85.4024	(0.362)	0.0000	0.0000	9,112
2013/07/30	R213	07/11/2013	8.61	Call	Bond Future	2,672.6900	2.6727	2,764.8900	2.7649	3.450	0	0	0
2013/07/30	R213	07/11/2013	8.59	Put	Bond Future	4,658.9800	4.6590	4,501.4800	4.5015	(3.381)	0	0	0
2013/07/30	R213	07/11/2013	8.61	Put	Bond Future	4,563.3800	4.5634	4,407.5800	4.4076	(3.414)	0	0	0
2013/07/30	R213	07/11/2013	8.60	Put	Bond Future	4,611.0100	4.6110	4,454.3500	4.4544	(3.398)	0	0	0
2013/07/30	R213	07/11/2013	8.59	Call	Bond Future	2,608.6900	2.6087	2,699.1900	2.6992	3.469	0	0	0
2013/07/30	R213	06/02/2014			Bond Future	8.9471	86.2967	8.9140	86.5480	(0.370)	0.0000	0.0000	0
2013/07/30	R213	06/02/2014	8.29	Put	Bond Future	7,959.4600	7.9595	7,788.4300	7.7884	(2.149)	0	0	0
2013/07/30	R213	06/02/2014	8.31	Put	Bond Future	7,847.5400	7.8475	7,677.7000	7.6777	(2.164)	0	0	0
2013/07/30	R213	06/02/2014	8.29	Call	Bond Future	2,755.4600	2.7555	2,835.7100	2.8357	2.912	0	0	0
2013/07/30	R213	06/02/2014	8.30	Put	Bond Future	7,903.3700	7.9034	7,732.9300	7.7329	(2.157)	0	0	0
2013/07/30	R213	06/02/2014	8.30	Call	Bond Future	2,782.0500	2.7820	2,862.8900	2.8629	2.906	0	0	0
2013/07/30	R213	06/02/2014	8.31	Call	Bond Future	2,808.7900	2.8088	2,890.2300	2.8902	2.899	0	0	0
2013/07/30	R213	08/05/2014	7.65	Put	Bond Future	13,278.1100	13.2781	13,079.4400	13.0794	(1.496)	0	0	0
2013/07/30	R213	08/05/2014			Bond Future	9.0408	83.9267	9.0067	84.1813	(0.377)	0.0000	0.0000	0
2013/07/30	R213	08/05/2014	7.64	Put	Bond Future	13,350.0800	13.3501	13,150.9800	13.1510	(1.491)	0	0	0
2013/07/30	R213	08/05/2014	7.66	Put	Bond Future	13,206.3800	13.2064	13,008.1500	13.0082	(1.501)	0	0	0
2013/07/30	R213	08/05/2014	7.65	Call	Bond Future	1,902.2900	1.9023	1,958.2600	1.9583	2.942	0	0	0
2013/07/30	R213	08/05/2014	7.66	Call	Bond Future	1,920.1400	1.9201	1,976.5500	1.9766	2.938	0	0	0
2013/07/30	R213	08/05/2014	7.64	Call	Bond Future	1,884.5600	1.8846	1,940.1000	1.9401	2.947	0	0	0
2013/07/30	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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2013/07/30	R213	07/08/2014			Bond Future	9.1364	85.0778	9.1012	85.3361	(0.385)	0.0000	0.0000	0
2013/07/30	R213	07/08/2014	8.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R213	07/08/2014	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R213	07/08/2014	8.84	Put	Bond Future	2,211.5800	2.2116	1,953.3600	1.9534	(11.676)	0	0	0
2013/07/30	R213	07/08/2014	8.86	Put	Bond Future	2,059.6500	2.0597	1,801.4300	1.8014	(12.537)	0	0	0
2013/07/30	R213	07/08/2014	8.85	Put	Bond Future	2,135.5700	2.1356	1,877.3500	1.8774	(12.091)	0	0	0
2013/07/30	R214	01/08/2013			Bond Future	9.1350	76.4133	9.0939	76.7336	(0.449)	0.0000	0.0000	92
2013/07/30	R214	01/08/2013	84.31	Call	Bond Future	65,965.3700	65.9654	66,285.6800	66.2857	0.486	0	0	0
2013/07/30	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R214	07/11/2013	7.80	Call	Bond Future	444.1600	0.4442	471.9300	0.4719	6.252	0	0	0
2013/07/30	R214	07/11/2013			Bond Future	9.2336	74.2069	9.1912	74.5316	(0.459)	0.0000	0.0000	577
2013/07/30	R214	07/11/2013	7.81	Call	Bond Future	452.9300	0.4529	481.2000	0.4812	6.242	0	0	0
2013/07/30	R214	07/11/2013	7.79	Call	Bond Future	435.5200	0.4355	462.8100	0.4628	6.266	0	0	0
2013/07/30	R214	07/11/2013	7.81	Put	Bond Future	12,840.2100	12.8402	12,543.7300	12.5437	(2.309)	0	0	0
2013/07/30	R214	07/11/2013	7.80	Put	Bond Future	12,930.3900	12.9304	12,633.4100	12.6334	(2.297)	0	0	0
2013/07/30	R214	07/11/2013	7.79	Put	Bond Future	13,020.9000	13.0209	12,723.4400	12.7234	(2.284)	0	0	0
2013/07/30	R214	06/02/2014			Bond Future	9.3272	75.2024	9.2835	75.5314	(0.468)	0.0000	0.0000	0
2013/07/30	R214	06/02/2014	8.99	Put	Bond Future	6,471.5300	6.4715	6,279.7300	6.2797	(2.964)	0	0	0
2013/07/30	R214	06/02/2014	9.01	Put	Bond Future	6,376.7700	6.3768	6,186.5800	6.1866	(2.983)	0	0	0
2013/07/30	R214	06/02/2014	8.99	Call	Bond Future	3,865.3400	3.8653	4,002.6000	4.0026	3.551	0	0	0
2013/07/30	R214	06/02/2014	9.00	Put	Bond Future	6,423.6900	6.4237	6,232.6900	6.2327	(2.973)	0	0	0
2013/07/30	R214	06/02/2014	9.00	Call	Bond Future	3,897.0600	3.8971	4,035.1200	4.0351	3.543	0	0	0
2013/07/30	R214	06/02/2014	9.01	Call	Bond Future	3,929.5500	3.9295	4,068.4200	4.0684	3.534	0	0	0
2013/07/30	R248	01/08/2013	7.86	Put	Bond Future	15,508.9800	15.5090	14,900.8900	14.9009	(3.921)	0	0	0
2013/07/30	R248	01/08/2013			Bond Future	9.2302	98.7967	9.1690	99.4048	(0.662)	0.0000	0.0000	0
2013/07/30	R248	01/08/2013	7.85	Put	Bond Future	15,638.2800	15.6383	15,030.1900	15.0302	(3.888)	0	0	0
2013/07/30	R248	01/08/2013	7.84	Put	Bond Future	15,767.8300	15.7678	15,159.7400	15.1597	(3.857)	0	0	0
2013/07/30	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R248	07/11/2013			Bond Future	9.3328	95.7691	9.2696	96.3858	(0.677)	0.0000	0.0000	780
2013/07/30	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R248	07/11/2013	7.86	Put	Bond Future	16,493.6700	16.4937	15,876.9400	15.8769	(3.739)	0	0	0
2013/07/30	R248	07/11/2013	7.85	Put	Bond Future	16,622.7400	16.6227	16,006.0100	16.0060	(3.710)	0	0	0
2013/07/30	R248	07/11/2013	7.84	Put	Bond Future	16,752.0700	16.7521	16,135.3400	16.1353	(3.682)	0	0	0
2013/07/30	R248	06/02/2014	9.11	Put	Bond Future	3,140.4000	3.1404	2,515.5200	2.5155	(19.898)	0	0	0
2013/07/30	R248	06/02/2014			Bond Future	9.4304	97.0540	9.3651	97.6789	(0.692)	0.0000	0.0000	0
2013/07/30	R248	06/02/2014	9.10	Put	Bond Future	3,241.4800	3.2415	2,616.6000	2.6166	(19.278)	0	0	0
2013/07/30	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/30	R248	06/02/2014	9.09	Put	Bond Future	3,342.7500	3.3427	2,717.8700	2.7179	(18.694)	0	0	0

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Total												414831
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