



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 14/08/2013 to 14/08/2013

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/14	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/08/14	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	2025	07/11/2013			Bond Future	109.5715	109.5715	109.1758	109.1758	(0.361)	0.0000	0.0000	0
2013/08/14	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	2025	07/11/2013	110.99	Put	Bond Future	1,418.4700	1.4185	1,814.1900	1.8142	27.898	0	0	0
2013/08/14	2025	07/11/2013	111.01	Put	Bond Future	1,438.4700	1.4385	1,834.1900	1.8342	27.510	0	0	0
2013/08/14	2025	07/11/2013	111.00	Put	Bond Future	1,428.4700	1.4285	1,824.1900	1.8242	27.702	0	0	0
2013/08/14	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	2038	07/11/2013			Bond Future	104.8157	104.8157	104.7620	104.7620	(0.051)	0.0000	0.0000	0
2013/08/14	2038	07/11/2013	109.99	Put	Bond Future	5,174.2600	5.1743	5,227.9900	5.2280	1.038	0	0	0
2013/08/14	2038	07/11/2013	110.00	Put	Bond Future	5,184.2600	5.1843	5,237.9900	5.2380	1.036	0	0	0
2013/08/14	2038	07/11/2013	110.01	Put	Bond Future	5,194.2600	5.1943	5,247.9900	5.2480	1.034	0	0	0
2013/08/14	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	2050	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	2050	07/11/2013	110.00	Put	Bond Future	3,047.4800	3.0475	3,101.2300	3.1012	1.764	0	0	0
2013/08/14	2050	07/11/2013			Bond Future	106.9525	106.9525	106.8988	106.8988	(0.050)	0.0000	0.0000	122
2013/08/14	2050	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	2050	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	2050	07/11/2013	109.99	Put	Bond Future	3,037.4800	3.0375	3,091.2300	3.0912	1.770	0	0	0
2013/08/14	2050	07/11/2013	110.01	Put	Bond Future	3,057.4800	3.0575	3,111.2300	3.1112	1.758	0	0	0
2013/08/14	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	AL37	07/11/2013			Index Future	406.8150	406.8150	407.5720	407.5720	0.186	0.0000	0.0000	0
2013/08/14	AL37	06/02/2014			Index Future	412.1540	412.1540	412.9210	412.9210	0.186	0.0000	0.0000	0
2013/08/14	AL7T	07/11/2013			Index Future	477.9110	477.9110	479.2090	479.2090	0.272	0.0000	0.0000	1
2013/08/14	AL7T	06/02/2014			Index Future	484.1830	484.1830	485.4980	485.4980	0.272	0.0000	0.0000	0
2013/08/14	ALBI	07/11/2013			Index Future	427.5810	427.5810	428.3990	428.3990	0.191	0.0000	0.0000	770
2013/08/14	ALBI	06/02/2014			Index Future	433.1930	433.1930	434.0210	434.0210	0.191	0.0000	0.0000	73
2013/08/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/08/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/08/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/08/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/14	EL28	07/11/2013			Bond Future	108.9732	108.9732	108.9179	108.9179	(0.051)	0.0000	0.0000	0
2013/08/14	EL28	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	EL28	07/11/2013	109.99	Put	Bond Future	1,016.8100	1.0168	1,072.1400	1.0721	5.442	0	0	0
2013/08/14	EL28	07/11/2013	110.01	Put	Bond Future	1,036.8100	1.0368	1,092.1400	1.0921	5.337	0	0	0
2013/08/14	EL28	07/11/2013	110.00	Put	Bond Future	1,026.8100	1.0268	1,082.1400	1.0821	5.389	0	0	0
2013/08/14	EL28	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	EL28	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	ES33	07/11/2013			Bond Future	9.9319	80.2745	9.9071	80.4531	(0.250)	0.0000	0.0000	6,292
2013/08/14	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	ES33	07/11/2013	8.51	Put	Bond Future	11,313.2600	11.3133	11,134.6900	11.1347	(1.578)	0	0	0
2013/08/14	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	ES33	07/11/2013	8.49	Put	Bond Future	11,489.6900	11.4897	11,311.1200	11.3111	(1.554)	0	0	0
2013/08/14	ES33	07/11/2013	8.50	Put	Bond Future	11,401.4100	11.4014	11,222.8400	11.2228	(1.566)	0	0	0
2013/08/14	ES33	06/02/2014	9.54	Put	Bond Future	3,808.0200	3.8080	3,627.2200	3.6272	(4.748)	0	0	0
2013/08/14	ES33	06/02/2014			Bond Future	10.0627	81.3281	10.0370	81.5090	(0.255)	0.0000	0.0000	0
2013/08/14	ES33	06/02/2014	9.56	Put	Bond Future	3,657.0700	3.6571	3,476.2700	3.4763	(4.944)	0	0	0
2013/08/14	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	ES33	06/02/2014	9.55	Put	Bond Future	3,732.4900	3.7325	3,551.6900	3.5517	(4.844)	0	0	0
2013/08/14	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	GOVI	07/11/2013			GOVI	427.4080	427.4080	428.1870	428.1870	0.182	0.0000	0.0000	104
2013/08/14	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	GOVI	07/11/2013	445.99	Put	GOVI	185,820.0000	18.5820	178,030.0000	17.8030	(4.192)	0	0	0
2013/08/14	GOVI	07/11/2013	446.01	Put	GOVI	186,020.0000	18.6020	178,230.0000	17.8230	(4.188)	0	0	0
2013/08/14	GOVI	07/11/2013	446.00	Put	GOVI	185,920.0000	18.5920	178,130.0000	17.8130	(4.190)	0	0	0
2013/08/14	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	GOVI	06/02/2014			GOVI	433.0170	433.0170	433.8070	433.8070	0.182	0.0000	0.0000	268
2013/08/14	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	GOVI	06/02/2014	439.99	Put	GOVI	69,730.0000	6.9730	61,830.0000	6.1830	(11.329)	0	0	0
2013/08/14	GOVI	06/02/2014	440.01	Put	GOVI	69,930.0000	6.9930	62,030.0000	6.2030	(11.297)	0	0	0
2013/08/14	GOVI	06/02/2014	440.00	Put	GOVI	69,830.0000	6.9830	61,930.0000	6.1930	(11.313)	0	0	0
2013/08/14	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	GOVI	08/05/2014			GOVI	438.8490	438.8490	439.6490	439.6490	0.182	0.0000	0.0000	0
2013/08/14	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	GOVI	08/05/2014	441.99	Put	GOVI	31,410.0000	3.1410	23,410.0000	2.3410	(25.470)	0	0	0
2013/08/14	GOVI	08/05/2014	442.01	Put	GOVI	31,610.0000	3.1610	23,610.0000	2.3610	(25.308)	0	0	0
2013/08/14	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	GOVI	08/05/2014	442.00	Put	GOVI	31,510.0000	3.1510	23,510.0000	2.3510	(25.389)	0	0	0
2013/08/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0

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2013/08/14	IGOV	07/11/2013			Index Future	195.2620	195.2620	194.9170	194.9170	(0.177)	0.0000	0.0000	1,078
2013/08/14	IGOV	06/02/2014			Index Future	197.8480	197.8480	197.4990	197.4990	(0.176)	0.0000	0.0000	166
2013/08/14	ILBI	07/11/2013			Index Future	529.0840	529.0840	528.1390	528.1390	(0.179)	0.0000	0.0000	0
2013/08/14	ILBI	06/02/2014			Index Future	536.2430	536.2430	535.2840	535.2840	(0.179)	0.0000	0.0000	186
2013/08/14	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/08/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/08/14	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/08/14	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/08/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/08/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/08/14	JBAF	21/08/2013			Jibar Tradeable Future	5.1400	94.8600	5.1400	94.8600	0.000	0.0000	0.0000	0
2013/08/14	JBAF	18/09/2013			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	700
2013/08/14	JBAF	16/10/2013			Jibar Tradeable Future	5.1900	94.8100	5.1900	94.8100	0.000	0.0000	0.0000	0
2013/08/14	JBAF	20/11/2013			Jibar Tradeable Future	5.2500	94.7500	5.2400	94.7600	(0.190)	0.0000	0.0000	0
2013/08/14	JBAF	18/12/2013			Jibar Tradeable Future	5.3500	94.6500	5.3300	94.6700	(0.374)	0.0000	0.0000	1,500
2013/08/14	JBAF	15/01/2014			Jibar Tradeable Future	5.4100	94.5900	5.3900	94.6100	(0.370)	0.0000	0.0000	1,000
2013/08/14	JBAF	19/02/2014			Jibar Tradeable Future	5.5500	94.4500	5.5500	94.4500	0.000	0.0000	0.0000	0
2013/08/14	JBAF	19/03/2014			Jibar Tradeable Future	5.7000	94.3000	5.6800	94.3200	(0.351)	0.0000	0.0000	400
2013/08/14	JBAF	18/06/2014			Jibar Tradeable Future	6.0100	93.9900	5.9900	94.0100	(0.333)	0.0000	0.0000	1,000
2013/08/14	JBAF	17/09/2014			Jibar Tradeable Future	6.3000	93.7000	6.2800	93.7200	(0.317)	0.0000	0.0000	0
2013/08/14	JBAF	17/12/2014			Jibar Tradeable Future	6.5800	93.4200	6.5600	93.4400	(0.304)	0.0000	0.0000	0
2013/08/14	JBAF	18/03/2015			Jibar Tradeable Future	6.8700	93.1300	6.8500	93.1500	(0.291)	0.0000	0.0000	250
2013/08/14	JBAF	17/06/2015			Jibar Tradeable Future	7.1200	92.8800	7.1100	92.8900	(0.140)	0.0000	0.0000	0
2013/08/14	R023	07/11/2013	6.50	Put	Bond Future	10,443.5100	10.4435	10,122.3600	10.1224	(3.075)	0	0	0
2013/08/14	R023	07/11/2013			Bond Future	8.0313	99.7259	7.9812	100.0470	(0.624)	0.0000	0.0000	11,644
2013/08/14	R023	07/11/2013	6.49	Put	Bond Future	10,516.2400	10.5162	10,195.0900	10.1951	(3.054)	0	0	0
2013/08/14	R023	07/11/2013	6.51	Put	Bond Future	10,370.8300	10.3708	10,049.6800	10.0497	(3.097)	0	0	0
2013/08/14	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	R023	06/02/2014			Bond Future	8.1410	101.0348	8.0888	101.3600	(0.641)	0.0000	0.0000	0
2013/08/14	R023	06/02/2014	7.84	Put	Bond Future	1,894.4300	1.8944	1,569.1900	1.5692	(17.168)	0	0	0
2013/08/14	R023	06/02/2014	7.86	Put	Bond Future	1,767.1100	1.7671	1,441.8700	1.4419	(18.405)	0	0	0
2013/08/14	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	R023	06/02/2014	7.85	Put	Bond Future	1,830.7500	1.8307	1,505.5100	1.5055	(17.765)	0	0	0
2013/08/14	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/14	R157	07/11/2013		Bond Future	6.2341	114.5878	6.1838	114.6812	(0.807)	0.0000	0.0000	31,040
2013/08/14	R157	07/11/2013	5.60	Call	233.1500	0.2332	249.7600	0.2498	7.124	0	0	0
2013/08/14	R157	07/11/2013	5.59	Put	1,432.5600	1.4326	1,355.4800	1.3555	(5.381)	0	0	0
2013/08/14	R157	07/11/2013	5.61	Put	1,404.1500	1.4041	1,327.6500	1.3276	(5.448)	0	0	0
2013/08/14	R157	07/11/2013	5.60	Put	1,418.3200	1.4183	1,341.5300	1.3415	(5.414)	0	0	0
2013/08/14	R157	07/11/2013	5.61	Call	237.8000	0.2378	254.7000	0.2547	7.107	0	0	0
2013/08/14	R157	07/11/2013	5.59	Call	228.5700	0.2286	244.8900	0.2449	7.140	0	0	0
2013/08/14	R157	06/02/2014	5.64	Call	400.2200	0.4002	416.4300	0.4164	4.050	0	0	0
2013/08/14	R157	06/02/2014	5.65	Put	1,623.6400	1.6236	1,545.8100	1.5458	(4.794)	0	0	0
2013/08/14	R157	06/02/2014		Bond Future	6.4081	116.0918	6.3489	116.1863	(0.924)	0.0000	0.0000	100
2013/08/14	R157	06/02/2014	5.65	Call	404.8600	0.4049	421.5500	0.4216	4.122	0	0	0
2013/08/14	R157	06/02/2014	5.66	Call	409.5400	0.4095	426.7100	0.4267	4.193	0	0	0
2013/08/14	R157	06/02/2014	5.64	Put	1,635.2000	1.6352	1,556.8900	1.5569	(4.789)	0	0	0
2013/08/14	R157	06/02/2014	5.66	Put	1,612.1300	1.6121	1,534.7800	1.5348	(4.798)	0	0	0
2013/08/14	R157	08/05/2014	5.20	Call	267.8300	0.2678	191.1000	0.1911	(28.649)	0	0	0
2013/08/14	R157	08/05/2014		Bond Future	6.6026	110.8472	6.5315	110.9428	(1.077)	0.0000	0.0000	0
2013/08/14	R157	08/05/2014	5.21	Call	270.6300	0.2706	193.5400	0.1935	(28.485)	0	0	0
2013/08/14	R157	08/05/2014	5.19	Call	265.0600	0.2651	188.6800	0.1887	(28.816)	0	0	0
2013/08/14	R157	08/05/2014	5.20	Put	2,174.3900	2.1744	2,002.1200	2.0021	(7.923)	0	0	0
2013/08/14	R157	08/05/2014	5.19	Put	2,185.3800	2.1854	2,013.4600	2.0135	(7.867)	0	0	0
2013/08/14	R157	08/05/2014	5.21	Put	2,163.4300	2.1634	1,990.8000	1.9908	(7.979)	0	0	0
2013/08/14	R157	07/08/2014	6.76	Put	1,000.3500	1.0003	940.9600	0.9410	(5.937)	0	0	0
2013/08/14	R157	07/08/2014		Bond Future	6.8712	112.3487	6.7825	112.4455	(1.291)	0.0000	0.0000	0
2013/08/14	R157	07/08/2014	6.75	Put	1,006.0900	1.0061	946.5200	0.9465	(5.921)	0	0	0
2013/08/14	R157	07/08/2014	6.74	Call	868.6200	0.8686	905.6700	0.9057	4.265	0	0	0
2013/08/14	R157	07/08/2014	6.75	Call	873.7800	0.8738	911.0100	0.9110	4.261	0	0	0
2013/08/14	R157	07/08/2014	6.76	Call	878.9600	0.8790	916.3700	0.9164	4.256	0	0	0
2013/08/14	R157	07/08/2014	6.74	Put	1,011.8500	1.0119	952.1000	0.9521	(5.905)	0	0	0
2013/08/14	R186	07/11/2013	8.16	Put	4,595.2000	4.5952	4,409.7300	4.4097	(4.036)	0	0	0
2013/08/14	R186	07/11/2013	9.00	Put	1,489.8300	1.4898	1,382.4400	1.3824	(7.208)	0	0	1,200
2013/08/14	R186	07/11/2013		Bond Future	8.3830	120.7592	8.3537	121.0159	(0.349)	0.0000	0.0000	56,778
2013/08/14	R186	07/11/2013	6.50	Put	18,367.8400	18.3678	18,114.8300	18.1148	(1.377)	0	0	0
2013/08/14	R186	07/11/2013	8.15	Put	4,648.8300	4.6488	4,462.4000	4.4624	(4.010)	0	0	0
2013/08/14	R186	07/11/2013	6.75	Put	15,801.1000	15.8011	15,551.6700	15.5517	(1.579)	0	0	0
2013/08/14	R186	07/11/2013	8.14	Call	2,544.8700	2.5449	2,614.1900	2.6142	2.724	0	0	0
2013/08/14	R186	07/11/2013	8.50	Call	4,044.1700	4.0442	4,137.1800	4.1372	2.300	0	0	0
2013/08/14	R186	07/11/2013	8.75	Call	5,309.0300	5.3090	5,429.5100	5.4295	2.269	0	0	0
2013/08/14	R186	07/11/2013	8.25	Put	4,130.4600	4.1305	3,954.7100	3.9547	(4.255)	0	0	250
2013/08/14	R186	07/11/2013	8.00	Call	2,076.1900	2.0762	2,131.5200	2.1315	2.665	0	0	1,000
2013/08/14	R186	07/11/2013	8.15	Call	2,580.7500	2.5807	2,651.0100	2.6510	2.722	0	0	0
2013/08/14	R186	07/11/2013	6.50	Call	81.5200	0.0815	85.2000	0.0852	4.514	0	0	5,290
2013/08/14	R186	07/11/2013	8.16	Call	2,616.9400	2.6169	2,688.1600	2.6882	2.721	0	0	0
2013/08/14	R186	07/11/2013	8.00	Put	5,503.1200	5.5031	5,301.7600	5.3018	(3.659)	0	0	0
2013/08/14	R186	07/11/2013	8.75	Put	2,152.4300	2.1524	2,016.2200	2.0162	(6.328)	0	0	1,030
2013/08/14	R186	07/11/2013	9.00	Call	6,727.8000	6.7278	6,877.1000	6.8771	2.219	0	0	0
2013/08/14	R186	07/11/2013	8.25	Call	2,956.3400	2.9563	3,037.2800	3.0373	2.738	0	0	0

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2013/08/14	R186	07/11/2013	6.75	Call	Bond Future	161.1900	0.1612	168.4500	0.1684	4.504	0	0	1,000
2013/08/14	R186	07/11/2013	8.14	Put	Bond Future	4,702.8700	4.7029	4,515.5000	4.5155	(3.984)	0	0	0
2013/08/14	R186	07/11/2013	8.50	Put	Bond Future	3,024.3700	3.0244	2,860.6900	2.8607	(5.412)	0	0	4,000
2013/08/14	R186	06/02/2014			Bond Future	8.4864	117.0548	8.4562	117.3147	(0.357)	0.0000	0.0000	100
2013/08/14	R186	06/02/2014	7.75	Call	Bond Future	2,472.4600	2.4725	2,485.6400	2.4856	0.533	0	0	0
2013/08/14	R186	06/02/2014	7.74	Put	Bond Future	9,097.2400	9.0972	8,850.1100	8.8501	(2.717)	0	0	0
2013/08/14	R186	06/02/2014	7.76	Put	Bond Future	8,966.7400	8.9667	8,720.4900	8.7205	(2.746)	0	0	0
2013/08/14	R186	06/02/2014	7.75	Put	Bond Future	9,031.8500	9.0318	8,785.1500	8.7851	(2.731)	0	0	0
2013/08/14	R186	06/02/2014	7.76	Call	Bond Future	2,499.8600	2.4999	2,513.4900	2.5135	0.545	0	0	0
2013/08/14	R186	06/02/2014	7.74	Call	Bond Future	2,445.2500	2.4453	2,458.0000	2.4580	0.521	0	0	0
2013/08/14	R186	08/05/2014			Bond Future	8.5910	118.6319	8.5597	118.8951	(0.365)	0.0000	0.0000	0
2013/08/14	R186	08/05/2014	7.09	Put	Bond Future	15,298.8900	15.2989	15,066.2900	15.0663	(1.520)	0	0	0
2013/08/14	R186	08/05/2014	7.10	Call	Bond Future	1,724.7900	1.7248	1,755.6600	1.7557	1.790	0	0	0
2013/08/14	R186	08/05/2014	7.11	Call	Bond Future	1,742.4100	1.7424	1,773.6100	1.7736	1.791	0	0	0
2013/08/14	R186	08/05/2014	7.09	Call	Bond Future	1,707.3100	1.7073	1,737.8400	1.7378	1.788	0	0	0
2013/08/14	R186	08/05/2014	7.11	Put	Bond Future	15,138.6200	15.1386	14,906.6900	14.9067	(1.532)	0	0	0
2013/08/14	R186	08/05/2014	7.10	Put	Bond Future	15,218.6300	15.2186	14,986.3700	14.9864	(1.526)	0	0	0
2013/08/14	R186	07/08/2014	8.31	Call	Bond Future	5,297.2100	5.2972	5,439.9700	5.4400	2.695	0	0	0
2013/08/14	R186	07/08/2014			Bond Future	8.6985	114.9482	8.6660	115.2148	(0.374)	0.0000	0.0000	0
2013/08/14	R186	07/08/2014	8.29	Call	Bond Future	5,227.3600	5.2274	5,369.9600	5.3700	2.728	0	0	0
2013/08/14	R186	07/08/2014	8.30	Call	Bond Future	5,262.2200	5.2622	5,404.9000	5.4049	2.711	0	0	0
2013/08/14	R186	07/08/2014	8.29	Put	Bond Future	8,638.1300	8.6381	8,514.1000	8.5141	(1.436)	0	0	0
2013/08/14	R186	07/08/2014	8.31	Put	Bond Future	8,537.7000	8.5377	8,413.8300	8.4138	(1.451)	0	0	0
2013/08/14	R186	07/08/2014	8.30	Put	Bond Future	8,587.8100	8.5878	8,463.8600	8.4639	(1.443)	0	0	0
2013/08/14	R197	07/11/2013			Bond Future	276.8658	276.8658	276.7091	276.7091	(0.057)	0.0000	0.0000	2,097
2013/08/14	R197	07/11/2013	279.99	Put	Bond Future	3,124.2000	3.1242	3,280.9200	3.2809	5.016	0	0	0
2013/08/14	R197	07/11/2013	280.00	Put	Bond Future	3,134.2000	3.1342	3,290.9200	3.2909	5.000	0	0	0
2013/08/14	R197	07/11/2013	280.01	Put	Bond Future	3,144.2000	3.1442	3,300.9200	3.3009	4.984	0	0	0
2013/08/14	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	R201	07/11/2013	4.79	Put	Bond Future	818.6600	0.8187	768.6600	0.7687	(6.108)	0	0	0
2013/08/14	R201	07/11/2013			Bond Future	5.4287	106.9536	5.3783	107.0086	(0.929)	0.0000	0.0000	0
2013/08/14	R201	07/11/2013	4.80	Put	Bond Future	810.1300	0.8101	760.4300	0.7604	(6.135)	0	0	0
2013/08/14	R201	07/11/2013	4.81	Put	Bond Future	801.6500	0.8017	752.2400	0.7522	(6.164)	0	0	0
2013/08/14	R201	07/11/2013	4.79	Call	Bond Future	119.4900	0.1195	124.4500	0.1245	4.151	0	0	0
2013/08/14	R201	07/11/2013	4.80	Call	Bond Future	121.9600	0.1220	127.2200	0.1272	4.313	0	0	0
2013/08/14	R201	07/11/2013	4.81	Call	Bond Future	124.4800	0.1245	130.0300	0.1300	4.459	0	0	0
2013/08/14	R201	06/02/2014	5.24	Put	Bond Future	534.5500	0.5345	496.5400	0.4965	(7.111)	0	0	0
2013/08/14	R201	06/02/2014			Bond Future	5.4687	103.9496	5.4031	104.0052	(1.201)	0.0000	0.0000	0
2013/08/14	R201	06/02/2014	5.26	Put	Bond Future	524.8700	0.5249	487.1900	0.4872	(7.179)	0	0	0
2013/08/14	R201	06/02/2014	5.24	Call	Bond Future	340.6700	0.3407	358.2600	0.3583	5.163	0	0	0
2013/08/14	R201	06/02/2014	5.25	Put	Bond Future	529.7000	0.5297	491.8500	0.4919	(7.146)	0	0	0
2013/08/14	R201	06/02/2014	5.25	Call	Bond Future	344.3100	0.3443	362.0600	0.3621	5.155	0	0	0
2013/08/14	R201	06/02/2014	5.26	Call	Bond Future	347.9700	0.3480	365.8900	0.3659	5.150	0	0	0
2013/08/14	R201	08/05/2014			Bond Future	5.4871	105.3501	5.3938	105.4062	(1.699)	0.0000	0.0000	0

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2013/08/14	R201	08/05/2014	4.75	Call	Bond Future	223.3500	0.2234	119.1400	0.1191	(46.658)	0	0	0
2013/08/14	R201	08/05/2014	4.76	Call	Bond Future	225.3600	0.2254	120.8600	0.1209	(46.370)	0	0	0
2013/08/14	R201	08/05/2014	4.74	Call	Bond Future	221.3600	0.2214	117.4400	0.1174	(46.946)	0	0	0
2013/08/14	R201	08/05/2014	4.76	Put	Bond Future	664.3000	0.6643	503.7000	0.5037	(24.176)	0	0	0
2013/08/14	R201	08/05/2014	4.75	Put	Bond Future	668.3500	0.6683	508.0400	0.5080	(23.986)	0	0	0
2013/08/14	R201	08/05/2014	4.74	Put	Bond Future	672.4200	0.6724	512.4000	0.5124	(23.798)	0	0	0
2013/08/14	R201	07/08/2014	5.31	Put	Bond Future	340.1300	0.3401	307.3600	0.3074	(9.635)	0	0	0
2013/08/14	R201	07/08/2014			Bond Future	5.4621	102.3682	5.3044	102.4251	(2.886)	0.0000	0.0000	0
2013/08/14	R201	07/08/2014	5.30	Put	Bond Future	342.0400	0.3420	309.1600	0.3092	(9.613)	0	0	0
2013/08/14	R201	07/08/2014	5.31	Call	Bond Future	285.3000	0.2853	309.3800	0.3094	8.440	0	0	0
2013/08/14	R201	07/08/2014	5.29	Call	Bond Future	281.9200	0.2819	305.7900	0.3058	8.467	0	0	0
2013/08/14	R201	07/08/2014	5.30	Call	Bond Future	283.6100	0.2836	307.5800	0.3076	8.452	0	0	0
2013/08/14	R201	07/08/2014	5.29	Put	Bond Future	343.9600	0.3440	310.9800	0.3110	(9.588)	0	0	0
2013/08/14	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	R202	07/11/2013			Bond Future	205.5323	205.5323	204.1939	204.1939	(0.651)	0.0000	0.0000	43,251
2013/08/14	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	R202	07/11/2013	208.99	Put	Bond Future	3,457.6700	3.4577	4,796.0700	4.7961	38.708	0	0	0
2013/08/14	R202	07/11/2013	209.01	Put	Bond Future	3,477.6700	3.4777	4,816.0700	4.8161	38.486	0	0	0
2013/08/14	R202	07/11/2013	209.00	Put	Bond Future	3,467.6700	3.4677	4,806.0700	4.8061	38.597	0	0	0
2013/08/14	R203	07/11/2013	6.01	Call	Bond Future	169.2600	0.1693	188.5500	0.1886	11.397	0	0	0
2013/08/14	R203	07/11/2013			Bond Future	6.9881	105.4928	6.9357	105.6714	(0.750)	0.0000	0.0000	19,620
2013/08/14	R203	07/11/2013	5.99	Call	Bond Future	160.9600	0.1610	179.5400	0.1795	11.543	0	0	0
2013/08/14	R203	07/11/2013	5.71	Put	Bond Future	4,541.6100	4.5416	4,372.7300	4.3727	(3.719)	0	0	0
2013/08/14	R203	07/11/2013	6.00	Call	Bond Future	164.9700	0.1650	183.9500	0.1839	11.505	0	0	0
2013/08/14	R203	07/11/2013	571.00	Call	Bond Future	103,263.2600	103.2633	103,441.9200	103.4419	0.173	0	0	0
2013/08/14	R203	07/11/2013	5.99	Put	Bond Future	3,627.6100	3.6276	3,467.5300	3.4675	(4.413)	0	0	0
2013/08/14	R203	07/11/2013	6.01	Put	Bond Future	3,565.0700	3.5651	3,405.7000	3.4057	(4.470)	0	0	0
2013/08/14	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	R203	07/11/2013	5.71	Call	Bond Future	77.1900	0.0772	86.9700	0.0870	12.670	0	0	15
2013/08/14	R203	07/11/2013	6.00	Put	Bond Future	3,596.1900	3.5962	3,436.5100	3.4365	(4.440)	0	0	0
2013/08/14	R203	06/02/2014			Bond Future	7.1299	106.8774	7.0731	107.0582	(0.796)	0.0000	0.0000	0
2013/08/14	R203	06/02/2014	6.14	Put	Bond Future	3,661.2400	3.6612	3,508.1300	3.5081	(4.182)	0	0	0
2013/08/14	R203	06/02/2014	5.95	Put	Bond Future	4,176.2500	4.1763	4,019.8400	4.0198	(3.745)	0	0	0
2013/08/14	R203	06/02/2014	6.16	Put	Bond Future	3,608.9100	3.6089	3,456.1100	3.4561	(4.234)	0	0	0
2013/08/14	R203	06/02/2014	6.15	Put	Bond Future	3,635.0300	3.6350	3,482.0700	3.4821	(4.208)	0	0	0
2013/08/14	R203	06/02/2014	6.16	Call	Bond Future	461.8700	0.4619	489.9500	0.4899	6.080	0	0	0
2013/08/14	R203	06/02/2014	5.95	Call	Bond Future	332.3800	0.3324	356.8500	0.3569	7.362	0	0	16
2013/08/14	R203	06/02/2014	6.14	Call	Bond Future	448.0700	0.4481	475.8400	0.4758	6.198	0	0	0
2013/08/14	R203	06/02/2014	6.15	Call	Bond Future	454.9300	0.4549	482.8500	0.4828	6.137	0	0	0
2013/08/14	R203	08/05/2014	7.40	Put	Bond Future	1,652.4200	1.6524	1,428.4200	1.4284	(13.556)	0	0	0
2013/08/14	R203	08/05/2014	5.74	Call	Bond Future	365.3400	0.3653	315.4100	0.3154	(13.667)	0	0	0
2013/08/14	R203	08/05/2014	5.76	Call	Bond Future	374.7300	0.3747	324.3100	0.3243	(13.455)	0	0	0
2013/08/14	R203	08/05/2014			Bond Future	7.2736	104.1563	7.2120	104.3394	(0.846)	0.0000	0.0000	0
2013/08/14	R203	08/05/2014	5.76	Put	Bond Future	4,996.1500	4.9962	4,762.6300	4.7626	(4.674)	0	0	0
2013/08/14	R203	08/05/2014	5.75	Put	Bond Future	5,022.8100	5.0228	4,789.5300	4.7895	(4.644)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/14	R203	08/05/2014	5.74	Put	Bond Future	5,049.5200	5.0495	4,816.4900	4.8165	(4.615)	0	0	0
2013/08/14	R203	08/05/2014	7.40	Call	Bond Future	2,027.3300	2.0273	1,986.4300	1.9864	(2.017)	0	0	16
2013/08/14	R203	08/05/2014	5.75	Call	Bond Future	370.0100	0.3700	319.8300	0.3198	(13.562)	0	0	0
2013/08/14	R203	07/08/2014	7.30	Call	Bond Future	1,817.4700	1.8175	1,896.7200	1.8967	4.360	0	0	0
2013/08/14	R203	07/08/2014			Bond Future	7.4348	105.5671	7.3676	105.7526	(0.904)	0.0000	0.0000	0
2013/08/14	R203	07/08/2014	7.31	Call	Bond Future	1,830.6800	1.8307	1,910.3400	1.9103	4.351	0	0	0
2013/08/14	R203	07/08/2014	7.29	Put	Bond Future	2,204.4100	2.2044	2,097.7300	2.0977	(4.839)	0	0	0
2013/08/14	R203	07/08/2014	7.31	Put	Bond Future	2,175.4000	2.1754	2,069.5300	2.0695	(4.867)	0	0	0
2013/08/14	R203	07/08/2014	7.29	Call	Bond Future	1,804.3100	1.8043	1,883.1600	1.8832	4.370	0	0	0
2013/08/14	R203	07/08/2014	7.30	Put	Bond Future	2,189.8700	2.1899	2,083.5900	2.0836	(4.853)	0	0	0
2013/08/14	R204	07/11/2013			Bond Future	7.2085	106.4676	7.1572	106.6884	(0.712)	0.0000	0.0000	27,707
2013/08/14	R204	07/11/2013	7.00	Put	Bond Future	2,044.4300	2.0444	1,917.0700	1.9171	(6.230)	0	0	1,270
2013/08/14	R204	07/11/2013	6.29	Put	Bond Future	4,341.0100	4.3410	4,155.2900	4.1553	(4.278)	0	0	0
2013/08/14	R204	07/11/2013	6.31	Put	Bond Future	4,264.8100	4.2648	4,080.3400	4.0803	(4.325)	0	0	0
2013/08/14	R204	07/11/2013	6.29	Call	Bond Future	300.6600	0.3007	335.6900	0.3357	11.651	0	0	0
2013/08/14	R204	07/11/2013	6.30	Put	Bond Future	4,302.8400	4.3028	4,117.7400	4.1177	(4.302)	0	0	0
2013/08/14	R204	07/11/2013	7.00	Call	Bond Future	1,143.8100	1.1438	1,237.2000	1.2372	8.165	0	0	0
2013/08/14	R204	07/11/2013	6.30	Call	Bond Future	307.5100	0.3075	343.1600	0.3432	11.593	0	0	0
2013/08/14	R204	07/11/2013	6.31	Call	Bond Future	314.4800	0.3145	350.7600	0.3508	11.537	0	0	0
2013/08/14	R204	06/02/2014	6.39	Call	Bond Future	747.8800	0.7479	764.1300	0.7641	2.173	0	0	0
2013/08/14	R204	06/02/2014			Bond Future	7.3276	103.8350	7.2731	104.0586	(0.744)	0.0000	0.0000	0
2013/08/14	R204	06/02/2014	6.41	Call	Bond Future	768.4600	0.7685	785.4200	0.7854	2.207	0	0	0
2013/08/14	R204	06/02/2014	6.40	Call	Bond Future	758.1200	0.7581	774.7200	0.7747	2.190	0	0	0
2013/08/14	R204	06/02/2014	6.39	Put	Bond Future	4,675.8400	4.6758	4,468.5500	4.4686	(4.433)	0	0	0
2013/08/14	R204	06/02/2014	6.41	Put	Bond Future	4,610.7400	4.6107	4,404.1600	4.4042	(4.480)	0	0	0
2013/08/14	R204	06/02/2014	6.40	Put	Bond Future	4,643.2300	4.6432	4,436.2900	4.4363	(4.457)	0	0	0
2013/08/14	R204	08/05/2014			Bond Future	7.4522	105.2340	7.3941	105.4603	(0.780)	0.0000	0.0000	0
2013/08/14	R204	08/05/2014	6.05	Call	Bond Future	717.4100	0.7174	691.2700	0.6913	(3.644)	0	0	0
2013/08/14	R204	08/05/2014	6.06	Call	Bond Future	725.2400	0.7252	699.1300	0.6991	(3.600)	0	0	0
2013/08/14	R204	08/05/2014	6.04	Call	Bond Future	709.6400	0.7096	683.4700	0.6835	(3.688)	0	0	0
2013/08/14	R204	08/05/2014	6.05	Put	Bond Future	6,355.7400	6.3557	6,103.2800	6.1033	(3.972)	0	0	0
2013/08/14	R204	08/05/2014	6.04	Put	Bond Future	6,389.5200	6.3895	6,137.0300	6.1370	(3.952)	0	0	0
2013/08/14	R204	08/05/2014	6.06	Put	Bond Future	6,322.0300	6.3220	6,069.6000	6.0696	(3.993)	0	0	0
2013/08/14	R204	07/08/2014			Bond Future	7.5874	102.6284	7.5253	102.8578	(0.818)	0.0000	0.0000	0
2013/08/14	R204	07/08/2014	7.44	Put	Bond Future	3,139.7400	3.1397	3,001.3000	3.0013	(4.409)	0	0	0
2013/08/14	R204	07/08/2014	7.46	Put	Bond Future	3,100.3200	3.1003	2,963.6400	2.9636	(4.409)	0	0	0
2013/08/14	R204	07/08/2014	7.45	Put	Bond Future	3,119.9900	3.1200	2,982.4300	2.9824	(4.409)	0	0	0
2013/08/14	R204	07/08/2014	7.46	Call	Bond Future	2,628.9700	2.6290	2,721.6400	2.7216	3.525	0	0	0
2013/08/14	R204	07/08/2014	7.44	Call	Bond Future	2,594.1800	2.5942	2,685.0900	2.6851	3.504	0	0	0
2013/08/14	R204	07/08/2014	7.45	Call	Bond Future	2,611.5400	2.6115	2,703.3300	2.7033	3.515	0	0	0
2013/08/14	R206	07/11/2013	4.31	Put	Bond Future	260.2500	0.2602	243.4200	0.2434	(6.467)	0	0	0
2013/08/14	R206	07/11/2013			Bond Future	5.6775	102.7273	5.5766	102.7453	(1.777)	0.0000	0.0000	0
2013/08/14	R206	07/11/2013	4.30	Put	Bond Future	261.7900	0.2618	244.9500	0.2450	(6.433)	0	0	0
2013/08/14	R206	07/11/2013	4.31	Call	Bond Future	15.7800	0.0158	16.9500	0.0170	7.414	0	0	0
2013/08/14	R206	07/11/2013	4.29	Call	Bond Future	15.2900	0.0153	16.4200	0.0164	7.390	0	0	0
2013/08/14	R206	07/11/2013	4.30	Call	Bond Future	15.5300	0.0155	16.6900	0.0167	7.469	0	0	0

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2013/08/14	R206	07/11/2013	4.29	Put	Bond Future	263.3500	0.2634	246.4800	0.2465	(6.406)	0	0	0
2013/08/14	R207	07/11/2013	6.70	Call	Bond Future	468.3300	0.4683	509.5300	0.5095	8.797	0	0	0
2013/08/14	R207	07/11/2013			Bond Future	7.5514	100.8834	7.5058	101.1035	(0.604)	0.0000	0.0000	27,380
2013/08/14	R207	07/11/2013	6.71	Call	Bond Future	477.6900	0.4777	519.5300	0.5195	8.759	0	0	0
2013/08/14	R207	07/11/2013	6.69	Put	Bond Future	4,721.0800	4.7211	4,541.5500	4.5415	(3.803)	0	0	0
2013/08/14	R207	07/11/2013	6.71	Put	Bond Future	4,638.1800	4.6382	4,459.9300	4.4599	(3.843)	0	0	0
2013/08/14	R207	07/11/2013	6.69	Call	Bond Future	459.1100	0.4591	499.6700	0.4997	8.834	0	0	0
2013/08/14	R207	07/11/2013	6.70	Put	Bond Future	4,679.5400	4.6795	4,500.6500	4.5006	(3.823)	0	0	0
2013/08/14	R207	06/02/2014			Bond Future	7.6686	98.5683	7.6206	98.7912	(0.626)	0.0000	0.0000	0
2013/08/14	R207	06/02/2014	6.65	Call	Bond Future	832.8400	0.8328	878.5300	0.8785	5.486	0	0	0
2013/08/14	R207	06/02/2014	6.64	Put	Bond Future	5,735.3000	5.7353	5,558.0600	5.5581	(3.090)	0	0	0
2013/08/14	R207	06/02/2014	6.66	Put	Bond Future	5,658.9500	5.6589	5,481.8200	5.4818	(3.130)	0	0	0
2013/08/14	R207	06/02/2014	6.65	Put	Bond Future	5,697.0500	5.6971	5,519.8700	5.5199	(3.110)	0	0	0
2013/08/14	R207	06/02/2014	6.66	Call	Bond Future	843.9000	0.8439	889.6400	0.8896	5.420	0	0	0
2013/08/14	R207	06/02/2014	6.64	Call	Bond Future	821.8900	0.8219	867.5200	0.8675	5.552	0	0	0
2013/08/14	R207	08/05/2014	6.19	Put	Bond Future	8,212.3000	8.2123	8,055.9400	8.0559	(1.904)	0	0	0
2013/08/14	R207	08/05/2014	6.21	Put	Bond Future	8,131.2100	8.1312	7,975.8400	7.9758	(1.911)	0	0	0
2013/08/14	R207	08/05/2014			Bond Future	7.7927	99.8964	7.7421	100.1221	(0.650)	0.0000	0.0000	0
2013/08/14	R207	08/05/2014	6.20	Put	Bond Future	8,171.7100	8.1717	8,015.8500	8.0159	(1.907)	0	0	0
2013/08/14	R207	08/05/2014	6.20	Call	Bond Future	758.6300	0.7586	828.4400	0.8284	9.202	0	0	0
2013/08/14	R207	08/05/2014	6.21	Call	Bond Future	766.7700	0.7668	837.0700	0.8371	9.168	0	0	0
2013/08/14	R207	08/05/2014	6.19	Call	Bond Future	750.5600	0.7506	819.8700	0.8199	9.234	0	0	0
2013/08/14	R207	07/08/2014	7.69	Call	Bond Future	3,094.7200	3.0947	3,203.0400	3.2030	3.500	0	0	0
2013/08/14	R207	07/08/2014	7.70	Put	Bond Future	4,082.9800	4.0830	3,962.9900	3.9630	(2.939)	0	0	0
2013/08/14	R207	07/08/2014			Bond Future	7.9258	97.6093	7.8723	97.8381	(0.676)	0.0000	0.0000	0
2013/08/14	R207	07/08/2014	7.70	Call	Bond Future	3,114.4000	3.1144	3,223.1500	3.2231	3.492	0	0	0
2013/08/14	R207	07/08/2014	7.71	Call	Bond Future	3,134.1500	3.1342	3,243.3400	3.2433	3.484	0	0	0
2013/08/14	R207	07/08/2014	7.69	Put	Bond Future	4,106.4600	4.1065	3,986.0400	3.9860	(2.932)	0	0	0
2013/08/14	R207	07/08/2014	7.71	Put	Bond Future	4,059.5900	4.0596	3,940.0400	3.9400	(2.945)	0	0	0
2013/08/14	R208	07/11/2013			Bond Future	7.7116	95.4495	7.6611	95.7207	(0.654)	0.0000	0.0000	14,428
2013/08/14	R208	07/11/2013	6.79	Put	Bond Future	5,502.9600	5.5030	5,267.0900	5.2671	(4.286)	0	0	0
2013/08/14	R208	07/11/2013	6.81	Put	Bond Future	5,406.0700	5.4061	5,171.5400	5.1715	(4.338)	0	0	0
2013/08/14	R208	07/11/2013	6.80	Put	Bond Future	5,454.4200	5.4544	5,219.2100	5.2192	(4.312)	0	0	0
2013/08/14	R208	07/11/2013	6.81	Call	Bond Future	411.9900	0.4120	448.6100	0.4486	8.889	0	0	0
2013/08/14	R208	07/11/2013	7.50	Put	Bond Future	2,600.6500	2.6006	2,430.9700	2.4310	(6.525)	0	0	1,520
2013/08/14	R208	07/11/2013	6.79	Call	Bond Future	394.4700	0.3945	429.7500	0.4298	8.944	0	0	0
2013/08/14	R208	07/11/2013	7.50	Call	Bond Future	1,456.9000	1.4569	1,558.3700	1.5584	6.965	0	0	0
2013/08/14	R208	07/11/2013	6.80	Call	Bond Future	403.1600	0.4032	439.1000	0.4391	8.915	0	0	0
2013/08/14	R208	06/02/2014	6.74	Put	Bond Future	6,616.8300	6.6168	6,388.3600	6.3884	(3.453)	0	0	0
2013/08/14	R208	06/02/2014			Bond Future	7.8209	96.7023	7.7681	96.9768	(0.674)	0.0000	0.0000	0
2013/08/14	R208	06/02/2014	6.76	Put	Bond Future	6,527.1700	6.5272	6,299.8200	6.2998	(3.483)	0	0	0
2013/08/14	R208	06/02/2014	6.75	Put	Bond Future	6,571.7300	6.5717	6,343.8100	6.3438	(3.468)	0	0	0
2013/08/14	R208	06/02/2014	6.74	Call	Bond Future	789.2600	0.7893	835.3100	0.8353	5.835	0	0	0
2013/08/14	R208	06/02/2014	6.75	Call	Bond Future	800.0700	0.8001	846.6700	0.8467	5.824	0	0	0
2013/08/14	R208	06/02/2014	6.76	Call	Bond Future	811.3800	0.8114	858.5500	0.8586	5.814	0	0	0
2013/08/14	R208	08/05/2014	6.31	Call	Bond Future	690.5800	0.6906	660.2600	0.6603	(4.391)	0	0	0

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2013/08/14	R208	08/05/2014			Bond Future	7.9310	94.6087	7.8758	94.8867	(0.696)	0.0000	0.0000	0
2013/08/14	R208	08/05/2014	6.29	Call	Bond Future	674.4300	0.6744	644.1800	0.6442	(4.485)	0	0	0
2013/08/14	R208	08/05/2014	6.31	Put	Bond Future	9,291.5500	9.2915	8,983.1900	8.9832	(3.319)	0	0	0
2013/08/14	R208	08/05/2014	6.30	Put	Bond Future	9,339.4300	9.3394	9,031.1000	9.0311	(3.301)	0	0	0
2013/08/14	R208	08/05/2014	6.29	Put	Bond Future	9,387.4000	9.3874	9,079.1100	9.0791	(3.284)	0	0	0
2013/08/14	R208	08/05/2014	6.30	Call	Bond Future	682.4700	0.6825	652.1800	0.6522	(4.438)	0	0	0
2013/08/14	R208	07/08/2014			Bond Future	8.0471	95.8901	7.9892	96.1719	(0.720)	0.0000	0.0000	0
2013/08/14	R208	07/08/2014	7.80	Call	Bond Future	3,196.3500	3.1963	3,305.0900	3.3051	3.402	0	0	0
2013/08/14	R208	07/08/2014	7.79	Put	Bond Future	4,433.7000	4.4337	4,260.0700	4.2601	(3.916)	0	0	0
2013/08/14	R208	07/08/2014	7.81	Put	Bond Future	4,378.9300	4.3789	4,206.4600	4.2065	(3.939)	0	0	0
2013/08/14	R208	07/08/2014	7.80	Put	Bond Future	4,406.2600	4.4063	4,233.2000	4.2332	(3.928)	0	0	0
2013/08/14	R208	07/08/2014	7.81	Call	Bond Future	3,218.3500	3.2183	3,327.6800	3.3277	3.397	0	0	0
2013/08/14	R208	07/08/2014	7.79	Call	Bond Future	3,174.4200	3.1744	3,282.5900	3.2826	3.408	0	0	0
2013/08/14	R209	07/11/2013	8.80	Put	Bond Future	5,384.4000	5.3844	5,283.9000	5.2839	(1.867)	0	0	0
2013/08/14	R209	07/11/2013	9.50	Put	Bond Future	2,471.6800	2.4717	2,385.8900	2.3859	(3.471)	0	0	980
2013/08/14	R209	07/11/2013			Bond Future	9.2898	72.2909	9.2762	72.3891	(0.146)	0.0000	0.0000	18,944
2013/08/14	R209	07/11/2013	8.80	Call	Bond Future	1,709.8300	1.7098	1,707.5100	1.7075	(0.136)	0	0	0
2013/08/14	R209	07/11/2013	9.25	Call	Bond Future	3,037.7700	3.0378	3,040.0600	3.0401	0.075	0	0	0
2013/08/14	R209	07/11/2013	8.81	Call	Bond Future	1,734.2600	1.7343	1,732.1500	1.7322	(0.122)	0	0	0
2013/08/14	R209	07/11/2013	8.65	Call	Bond Future	1,369.9100	1.3699	1,364.9400	1.3649	(0.363)	0	0	0
2013/08/14	R209	07/11/2013	8.79	Call	Bond Future	1,685.6200	1.6856	1,683.0900	1.6831	(0.150)	0	0	0
2013/08/14	R209	07/11/2013	9.40	Call	Bond Future	3,577.9800	3.5780	3,586.1200	3.5861	0.228	0	0	0
2013/08/14	R209	07/11/2013	9.70	Put	Bond Future	1,921.3100	1.9213	1,844.6300	1.8446	(3.991)	0	0	1,520
2013/08/14	R209	07/11/2013	9.25	Put	Bond Future	3,325.7700	3.3258	3,229.8800	3.2299	(2.883)	0	0	1,000
2013/08/14	R209	07/11/2013	8.79	Put	Bond Future	5,438.2700	5.4383	5,337.5600	5.3376	(1.852)	0	0	0
2013/08/14	R209	07/11/2013	9.40	Put	Bond Future	2,790.2600	2.7903	2,700.2200	2.7002	(3.227)	0	0	5,000
2013/08/14	R209	07/11/2013	9.50	Call	Bond Future	3,962.4300	3.9624	3,974.8200	3.9748	0.313	0	0	0
2013/08/14	R209	07/11/2013	9.70	Call	Bond Future	4,785.1800	4.7852	4,806.6800	4.8067	0.449	0	0	0
2013/08/14	R209	07/11/2013	8.65	Put	Bond Future	6,229.0600	6.2291	6,125.9100	6.1259	(1.656)	0	0	4,700
2013/08/14	R209	07/11/2013	8.81	Put	Bond Future	5,330.8700	5.3309	5,230.5800	5.2306	(1.881)	0	0	0
2013/08/14	R209	06/02/2014	8.56	Call	Bond Future	2,157.7500	2.1578	2,118.2000	2.1182	(1.833)	0	0	0
2013/08/14	R209	06/02/2014			Bond Future	9.3893	73.2397	9.3753	73.3391	(0.149)	0.0000	0.0000	0
2013/08/14	R209	06/02/2014	8.54	Call	Bond Future	2,113.0600	2.1131	2,073.4900	2.0735	(1.873)	0	0	0
2013/08/14	R209	06/02/2014	8.55	Call	Bond Future	2,135.3300	2.1353	2,095.7700	2.0958	(1.853)	0	0	0
2013/08/14	R209	06/02/2014	8.54	Put	Bond Future	8,559.3100	8.5593	8,420.3300	8.4203	(1.624)	0	0	0
2013/08/14	R209	06/02/2014	8.56	Put	Bond Future	8,441.8800	8.4419	8,302.9200	8.3029	(1.646)	0	0	0
2013/08/14	R209	06/02/2014	8.55	Put	Bond Future	8,500.4500	8.5004	8,361.4800	8.3615	(1.635)	0	0	0
2013/08/14	R209	08/05/2014			Bond Future	9.4882	71.0816	9.4738	71.1822	(0.152)	0.0000	0.0000	0
2013/08/14	R209	08/05/2014	7.85	Call	Bond Future	1,539.7600	1.5398	1,405.6200	1.4056	(8.712)	0	0	0
2013/08/14	R209	08/05/2014	7.86	Call	Bond Future	1,554.7300	1.5547	1,420.0500	1.4200	(8.663)	0	0	0
2013/08/14	R209	08/05/2014	7.85	Put	Bond Future	14,579.5500	14.5795	14,344.8200	14.3448	(1.610)	0	0	0
2013/08/14	R209	08/05/2014	7.84	Call	Bond Future	1,524.8900	1.5249	1,391.3000	1.3913	(8.761)	0	0	0
2013/08/14	R209	08/05/2014	7.84	Put	Bond Future	14,655.3400	14.6553	14,421.1600	14.4212	(1.598)	0	0	0
2013/08/14	R209	08/05/2014	7.86	Put	Bond Future	14,504.0000	14.5040	14,268.7300	14.2687	(1.622)	0	0	0
2013/08/14	R209	07/08/2014	9.04	Put	Bond Future	8,476.3400	8.4763	8,431.1300	8.4311	(0.533)	0	0	0
2013/08/14	R209	07/08/2014			Bond Future	9.5888	72.0444	9.5739	72.1463	(0.155)	0.0000	0.0000	0
2013/08/14	R209	07/08/2014	9.06	Put	Bond Future	8,383.6900	8.3837	8,338.8600	8.3389	(0.535)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/14	R209	07/08/2014	9.05	Put	Bond Future	8,429.9200		8.4299	8,384.8900	8.3849	(0.534)	0	0	0
2013/08/14	R209	07/08/2014	9.05	Call	Bond Future	4,579.6800		4.5797	4,636.5000	4.6365	1.241	0	0	0
2013/08/14	R209	07/08/2014	9.06	Call	Bond Future	4,607.9100		4.6079	4,664.9300	4.6649	1.237	0	0	0
2013/08/14	R209	07/08/2014	9.04	Call	Bond Future	4,551.5200		4.5515	4,608.1600	4.6082	1.244	0	0	0
2013/08/14	R210	07/11/2013	159.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	R210	07/11/2013			Bond Future	154.1767		154.1767	154.0947	154.0947	(0.053)	0.0000	0.0000	1,237
2013/08/14	R210	07/11/2013	160.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	R210	07/11/2013	160.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	R210	07/11/2013	159.99	Put	Bond Future	5,813.3000		5.8133	5,895.3300	5.8953	1.411	0	0	0
2013/08/14	R210	07/11/2013	160.01	Put	Bond Future	5,833.3000		5.8333	5,915.3300	5.9153	1.406	0	0	0
2013/08/14	R210	07/11/2013	160.00	Put	Bond Future	5,823.3000		5.8233	5,905.3300	5.9053	1.409	0	0	0
2013/08/14	R211	07/11/2013			Bond Future	129.6393		129.6393	129.5481	129.5481	(0.070)	0.0000	0.0000	522
2013/08/14	R211	07/11/2013	130.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	R211	07/11/2013	129.99	Put	Bond Future	350.7200		0.3507	441.8800	0.4419	25.992	0	0	0
2013/08/14	R211	07/11/2013	130.01	Put	Bond Future	370.7200		0.3707	461.8800	0.4619	24.590	0	0	0
2013/08/14	R211	07/11/2013	130.00	Put	Bond Future	360.7200		0.3607	451.8800	0.4519	25.272	0	0	0
2013/08/14	R211	07/11/2013	130.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	R211	07/11/2013	129.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	R212	07/11/2013	132.99	Put	Bond Future	2,451.7800		2.4518	2,527.6200	2.5276	3.093	0	0	0
2013/08/14	R212	07/11/2013			Bond Future	130.5382		130.5382	130.4624	130.4624	(0.058)	0.0000	0.0000	21,791
2013/08/14	R212	07/11/2013	133.01	Put	Bond Future	2,471.7800		2.4718	2,547.6200	2.5476	3.068	0	0	0
2013/08/14	R212	07/11/2013	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	R212	07/11/2013	133.00	Put	Bond Future	2,461.7800		2.4618	2,537.6200	2.5376	3.081	0	0	0
2013/08/14	R212	07/11/2013	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	R212	07/11/2013	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	R213	07/11/2013	8.60	Call	Bond Future	1,749.6000		1.7496	1,757.1500	1.7572	0.432	0	0	0
2013/08/14	R213	07/11/2013			Bond Future	9.0540		83.6108	9.0454	83.6751	(0.095)	0.0000	0.0000	11,046
2013/08/14	R213	07/11/2013	8.61	Call	Bond Future	1,775.3900		1.7754	1,783.1100	1.7831	0.435	0	0	0
2013/08/14	R213	07/11/2013	8.59	Put	Bond Future	5,318.0600		5.3181	5,260.9900	5.2610	(1.073)	0	0	0
2013/08/14	R213	07/11/2013	8.61	Put	Bond Future	5,209.6400		5.2096	5,153.0600	5.1531	(1.086)	0	0	0
2013/08/14	R213	07/11/2013	8.60	Put	Bond Future	5,263.5900		5.2636	5,206.8400	5.2068	(1.078)	0	0	0
2013/08/14	R213	07/11/2013	8.59	Call	Bond Future	1,724.2100		1.7242	1,731.4400	1.7314	0.419	0	0	0
2013/08/14	R213	06/02/2014			Bond Future	9.1597		84.7082	9.1509	84.7732	(0.096)	0.0000	0.0000	0
2013/08/14	R213	06/02/2014	8.29	Put	Bond Future	8,965.9800		8.9660	8,878.5200	8.8785	(0.975)	0	0	0
2013/08/14	R213	06/02/2014	8.31	Put	Bond Future	8,846.0500		8.8461	8,759.0400	8.7590	(0.984)	0	0	0
2013/08/14	R213	06/02/2014	8.29	Call	Bond Future	2,173.3800		2.1734	2,151.0000	2.1510	(1.030)	0	0	0
2013/08/14	R213	06/02/2014	8.30	Put	Bond Future	8,905.8900		8.9059	8,818.6400	8.8186	(0.980)	0	0	0
2013/08/14	R213	06/02/2014	8.30	Call	Bond Future	2,195.9700		2.1960	2,173.8000	2.1738	(1.010)	0	0	0
2013/08/14	R213	06/02/2014	8.31	Call	Bond Future	2,218.7000		2.2187	2,196.7700	2.1968	(0.988)	0	0	0
2013/08/14	R213	08/05/2014	7.65	Put	Bond Future	14,606.0700		14.6061	14,439.7200	14.4397	(1.139)	0	0	0
2013/08/14	R213	08/05/2014			Bond Future	9.2608		82.3111	9.2517	82.3770	(0.098)	0.0000	0.0000	0
2013/08/14	R213	08/05/2014	7.64	Put	Bond Future	14,680.4300		14.6804	14,514.4800	14.5145	(1.130)	0	0	0
2013/08/14	R213	08/05/2014	7.66	Put	Bond Future	14,531.9400		14.5319	14,365.1800	14.3652	(1.148)	0	0	0
2013/08/14	R213	08/05/2014	7.65	Call	Bond Future	1,614.7500		1.6147	1,514.2300	1.5142	(6.225)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/14	R213	08/05/2014	7.64	Call	Bond Future	1,599.4100	1.5994	1,499.2900	1.4993	(6.260)	0	0	0
2013/08/14	R213	08/05/2014	7.66	Call	Bond Future	1,630.2000	1.6302	1,529.2700	1.5293	(6.191)	0	0	0
2013/08/14	R213	07/08/2014	8.86	Call	Bond Future	4,841.1900	4.8412	4,874.0200	4.8740	0.678	0	0	0
2013/08/14	R213	07/08/2014			Bond Future	9.3654	83.4261	9.3561	83.4927	(0.100)	0.0000	0.0000	0
2013/08/14	R213	07/08/2014	8.84	Call	Bond Future	4,782.7400	4.7827	4,815.3300	4.8153	0.681	0	0	0
2013/08/14	R213	07/08/2014	8.85	Call	Bond Future	4,811.9100	4.8119	4,844.6300	4.8446	0.680	0	0	0
2013/08/14	R213	07/08/2014	8.84	Put	Bond Future	8,646.0700	8.6461	8,612.0500	8.6121	(0.393)	0	0	0
2013/08/14	R213	07/08/2014	8.86	Put	Bond Future	8,552.5900	8.5526	8,518.8100	8.5188	(0.395)	0	0	0
2013/08/14	R213	07/08/2014	8.85	Put	Bond Future	8,599.2300	8.5992	8,565.3400	8.5653	(0.394)	0	0	0
2013/08/14	R214	07/11/2013	7.80	Call	Bond Future	172.7900	0.1728	183.1100	0.1831	5.973	0	0	0
2013/08/14	R214	07/11/2013			Bond Future	9.5034	72.1954	9.4640	72.4835	(0.415)	0.0000	0.0000	577
2013/08/14	R214	07/11/2013	7.81	Call	Bond Future	177.0600	0.1771	187.6300	0.1876	5.970	0	0	0
2013/08/14	R214	07/11/2013	7.79	Call	Bond Future	168.6000	0.1686	178.6900	0.1787	5.985	0	0	0
2013/08/14	R214	07/11/2013	7.81	Put	Bond Future	14,575.8300	14.5758	14,298.2400	14.2982	(1.904)	0	0	0
2013/08/14	R214	07/11/2013	7.80	Put	Bond Future	14,670.5100	14.6705	14,392.6700	14.3927	(1.894)	0	0	0
2013/08/14	R214	07/11/2013	7.79	Put	Bond Future	14,765.4700	14.7655	14,487.4000	14.4874	(1.883)	0	0	0
2013/08/14	R214	06/02/2014			Bond Future	9.6084	73.1428	9.5677	73.4347	(0.424)	0.0000	0.0000	0
2013/08/14	R214	06/02/2014	8.99	Put	Bond Future	7,606.2700	7.6063	7,371.5800	7.3716	(3.085)	0	0	0
2013/08/14	R214	06/02/2014	9.01	Put	Bond Future	7,500.5700	7.5006	7,267.0900	7.2671	(3.113)	0	0	0
2013/08/14	R214	06/02/2014	8.99	Call	Bond Future	2,940.5500	2.9406	2,997.7500	2.9977	1.945	0	0	0
2013/08/14	R214	06/02/2014	9.00	Put	Bond Future	7,553.2800	7.5533	7,319.1900	7.3192	(3.099)	0	0	0
2013/08/14	R214	06/02/2014	9.00	Call	Bond Future	2,967.1200	2.9671	3,024.9200	3.0249	1.948	0	0	0
2013/08/14	R214	06/02/2014	9.01	Call	Bond Future	2,993.8200	2.9938	3,052.2300	3.0522	1.951	0	0	0
2013/08/14	R248	07/11/2013			Bond Future	9.5612	93.6007	9.5164	94.0185	(0.468)	0.0000	0.0000	780
2013/08/14	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	R248	07/11/2013	7.86	Put	Bond Future	18,662.0400	18.6620	18,244.2400	18.2442	(2.239)	0	0	0
2013/08/14	R248	07/11/2013	7.85	Put	Bond Future	18,791.1100	18.7911	18,373.3100	18.3733	(2.223)	0	0	0
2013/08/14	R248	07/11/2013	7.84	Put	Bond Future	18,920.4400	18.9204	18,502.6400	18.5026	(2.208)	0	0	0
2013/08/14	R248	06/02/2014	9.11	Put	Bond Future	5,365.2300	5.3652	4,942.0300	4.9420	(7.888)	0	0	0
2013/08/14	R248	06/02/2014			Bond Future	9.6693	94.8292	9.6231	95.2524	(0.479)	0.0000	0.0000	0
2013/08/14	R248	06/02/2014	9.10	Put	Bond Future	5,466.3100	5.4663	5,043.1100	5.0431	(7.742)	0	0	0
2013/08/14	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/14	R248	06/02/2014	9.09	Put	Bond Future	5,567.5800	5.5676	5,144.3800	5.1444	(7.601)	0	0	0

Total **332759**