



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 21/08/2013 to 21/08/2013

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
2013/08/21	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	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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2013/08/21	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	2025	07/11/2013			Bond Future	107.9351	107.9351	107.8759	107.8759	(0.055)	0.0000	0.0000	0
2013/08/21	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	2025	07/11/2013	110.99	Put	Bond Future	3,054.9400	3.0549	3,114.1200	3.1141	1.937	0	0	0
2013/08/21	2025	07/11/2013	111.01	Put	Bond Future	3,074.9400	3.0749	3,134.1200	3.1341	1.925	0	0	0
2013/08/21	2025	07/11/2013	111.00	Put	Bond Future	3,064.9400	3.0649	3,124.1200	3.1241	1.931	0	0	0
2013/08/21	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	2038	07/11/2013			Bond Future	104.6904	104.6904	104.2486	104.2486	(0.422)	0.0000	0.0000	0
2013/08/21	2038	07/11/2013	109.99	Put	Bond Future	5,299.5700	5.2996	5,741.4100	5.7414	8.337	0	0	0
2013/08/21	2038	07/11/2013	110.00	Put	Bond Future	5,309.5700	5.3096	5,751.4100	5.7514	8.322	0	0	0
2013/08/21	2038	07/11/2013	110.01	Put	Bond Future	5,319.5700	5.3196	5,761.4100	5.7614	8.306	0	0	0
2013/08/21	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	2050	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	2050	07/11/2013	110.00	Put	Bond Future	3,172.5000	3.1725	4,499.4600	4.4995	41.827	0	0	0
2013/08/21	2050	07/11/2013			Bond Future	106.8275	106.8275	105.5005	105.5005	(1.242)	0.0000	0.0000	122
2013/08/21	2050	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	2050	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	2050	07/11/2013	109.99	Put	Bond Future	3,162.5000	3.1625	4,489.4600	4.4895	41.959	0	0	0
2013/08/21	2050	07/11/2013	110.01	Put	Bond Future	3,182.5000	3.1825	4,509.4600	4.5095	41.696	0	0	0
2013/08/21	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	AL37	07/11/2013			Index Future	402.7000	402.7000	401.0490	401.0490	(0.410)	0.0000	0.0000	0
2013/08/21	AL37	06/02/2014			Index Future	407.9840	407.9840	406.3110	406.3110	(0.410)	0.0000	0.0000	0
2013/08/21	AL7T	07/11/2013			Index Future	470.6370	470.6370	467.8490	467.8490	(0.592)	0.0000	0.0000	1
2013/08/21	AL7T	06/02/2014			Index Future	476.8120	476.8120	473.9880	473.9880	(0.592)	0.0000	0.0000	0
2013/08/21	ALBI	07/11/2013			Index Future	422.6160	422.6160	420.6830	420.6830	(0.457)	0.0000	0.0000	770
2013/08/21	ALBI	06/02/2014			Index Future	428.1610	428.1610	426.2030	426.2030	(0.457)	0.0000	0.0000	73
2013/08/21	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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2013/08/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/08/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/21	EL28	07/11/2013			Bond Future	108.8440	108.8440	108.1248	108.1248	(0.661)	0.0000	0.0000	0
2013/08/21	EL28	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	EL28	07/11/2013	109.99	Put	Bond Future	1,146.0300	1.1460	1,865.1600	1.8652	62.750	0	0	0
2013/08/21	EL28	07/11/2013	110.01	Put	Bond Future	1,166.0300	1.1660	1,885.1600	1.8852	61.673	0	0	0
2013/08/21	EL28	07/11/2013	110.00	Put	Bond Future	1,156.0300	1.1560	1,875.1600	1.8752	62.207	0	0	0
2013/08/21	EL28	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	EL28	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	ES33	07/11/2013			Bond Future	10.0715	79.2839	10.1289	78.8821	0.570	0.0000	0.0000	6,292
2013/08/21	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	ES33	07/11/2013	8.51	Put	Bond Future	12,303.9600	12.3040	12,705.7000	12.7057	3.265	0	0	0
2013/08/21	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	ES33	07/11/2013	8.49	Put	Bond Future	12,480.3900	12.4804	12,882.1300	12.8821	3.219	0	0	0
2013/08/21	ES33	07/11/2013	8.50	Put	Bond Future	12,392.1100	12.3921	12,793.8500	12.7938	3.242	0	0	0
2013/08/21	ES33	06/02/2014	9.54	Put	Bond Future	4,811.9000	4.8119	5,219.0300	5.2190	8.461	0	0	0
2013/08/21	ES33	06/02/2014			Bond Future	10.2072	80.3243	10.2666	79.9171	0.582	0.0000	0.0000	0
2013/08/21	ES33	06/02/2014	9.56	Put	Bond Future	4,660.9500	4.6610	5,068.0800	5.0681	8.735	0	0	0
2013/08/21	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	ES33	06/02/2014	9.55	Put	Bond Future	4,736.3700	4.7364	5,143.5000	5.1435	8.596	0	0	0
2013/08/21	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	GOVI	07/11/2013			GOVI	422.3370	422.3370	420.5050	420.5050	(0.434)	0.0000	0.0000	107
2013/08/21	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	GOVI	07/11/2013	445.99	Put	GOVI	236,530.0000	23.6530	254,850.0000	25.4850	7.745	0	0	0
2013/08/21	GOVI	07/11/2013	446.01	Put	GOVI	236,730.0000	23.6730	255,050.0000	25.5050	7.739	0	0	0
2013/08/21	GOVI	07/11/2013	446.00	Put	GOVI	236,630.0000	23.6630	254,950.0000	25.4950	7.742	0	0	0
2013/08/21	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	GOVI	06/02/2014			GOVI	427.8790	427.8790	426.0230	426.0230	(0.434)	0.0000	0.0000	268
2013/08/21	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	GOVI	06/02/2014	439.99	Put	GOVI	121,110.0000	12.1110	139,670.0000	13.9670	15.325	0	0	0
2013/08/21	GOVI	06/02/2014	440.01	Put	GOVI	121,310.0000	12.1310	139,870.0000	13.9870	15.300	0	0	0
2013/08/21	GOVI	06/02/2014	440.00	Put	GOVI	121,210.0000	12.1210	139,770.0000	13.9770	15.312	0	0	0
2013/08/21	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	GOVI	08/05/2014			GOVI	433.6390	433.6390	431.7580	431.7580	(0.434)	0.0000	0.0000	0
2013/08/21	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	GOVI	08/05/2014	441.99	Put	GOVI	83,510.0000	8.3510	102,320.0000	10.2320	22.524	0	0	0
2013/08/21	GOVI	08/05/2014	442.01	Put	GOVI	83,710.0000	8.3710	102,520.0000	10.2520	22.470	0	0	0
2013/08/21	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	GOVI	08/05/2014	442.00	Put	GOVI	83,610.0000	8.3610	102,420.0000	10.2420	22.497	0	0	0
2013/08/21	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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2013/08/21	IGOV	07/11/2013			Index Future	194.5480	194.5480	193.8760	193.8760	(0.345)	0.0000	0.0000	1,078
2013/08/21	IGOV	06/02/2014			Index Future	197.1250	197.1250	196.4440	196.4440	(0.345)	0.0000	0.0000	166
2013/08/21	ILBI	07/11/2013			Index Future	527.3450	527.3450	526.1820	526.1820	(0.221)	0.0000	0.0000	0
2013/08/21	ILBI	06/02/2014			Index Future	534.4770	534.4770	533.2980	533.2980	(0.221)	0.0000	0.0000	186
2013/08/21	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/08/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/08/21	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/08/21	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/08/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/08/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/08/21	JBAF	21/08/2013			Jibar Tradeable Future	5.1400	94.8600	5.1330	94.8670	(0.136)	0.0000	0.0000	0
2013/08/21	JBAF	18/09/2013			Jibar Tradeable Future	5.2100	94.7900	5.2200	94.7800	0.192	0.0000	0.0000	700
2013/08/21	JBAF	16/10/2013			Jibar Tradeable Future	5.2700	94.7300	5.2800	94.7200	0.190	0.0000	0.0000	0
2013/08/21	JBAF	20/11/2013			Jibar Tradeable Future	5.3000	94.7000	5.3300	94.6700	0.566	0.0000	0.0000	3,000
2013/08/21	JBAF	18/12/2013			Jibar Tradeable Future	5.4500	94.5500	5.4900	94.5100	0.734	0.0000	0.0000	1,500
2013/08/21	JBAF	15/01/2014			Jibar Tradeable Future	5.5500	94.4500	5.6100	94.3900	1.081	0.0000	0.0000	1,000
2013/08/21	JBAF	19/02/2014			Jibar Tradeable Future	5.5500	94.4500	5.5500	94.4500	0.000	0.0000	0.0000	0
2013/08/21	JBAF	19/03/2014			Jibar Tradeable Future	5.9100	94.0900	6.0400	93.9600	2.200	0.0000	0.0000	400
2013/08/21	JBAF	18/06/2014			Jibar Tradeable Future	6.3100	93.6900	6.3500	93.6500	0.634	0.0000	0.0000	1,000
2013/08/21	JBAF	17/09/2014			Jibar Tradeable Future	6.6300	93.3700	6.7200	93.2800	1.357	0.0000	0.0000	0
2013/08/21	JBAF	17/12/2014			Jibar Tradeable Future	6.9300	93.0700	7.0200	92.9800	1.299	0.0000	0.0000	0
2013/08/21	JBAF	18/03/2015			Jibar Tradeable Future	7.2400	92.7600	7.3300	92.6700	1.243	0.0000	0.0000	250
2013/08/21	JBAF	17/06/2015			Jibar Tradeable Future	7.4900	92.5100	7.5900	92.4100	1.335	0.0000	0.0000	0
2013/08/21	R023	07/11/2013	6.50	Put	Bond Future	12,221.3800	12.2214	12,873.4100	12.8734	5.335	0	0	0
2013/08/21	R023	07/11/2013			Bond Future	8.3128	97.9480	8.4178	97.2960	1.262	0.0000	0.0000	11,644
2013/08/21	R023	07/11/2013	6.49	Put	Bond Future	12,294.1100	12.2941	12,946.1400	12.9461	5.304	0	0	0
2013/08/21	R023	07/11/2013	6.51	Put	Bond Future	12,148.7000	12.1487	12,800.7300	12.8007	5.367	0	0	0
2013/08/21	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	R023	06/02/2014			Bond Future	8.4343	99.2333	8.5437	98.5726	1.296	0.0000	0.0000	0
2013/08/21	R023	06/02/2014	7.84	Put	Bond Future	3,695.9300	3.6959	4,356.6500	4.3567	17.877	0	0	0
2013/08/21	R023	06/02/2014	7.86	Put	Bond Future	3,568.6100	3.5686	4,229.3300	4.2293	18.515	0	0	0
2013/08/21	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	R023	06/02/2014	7.85	Put	Bond Future	3,632.2500	3.6323	4,292.9700	4.2930	18.190	0	0	0
2013/08/21	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	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
2013/08/21	R157	07/11/2013			Bond Future	6.4735	114.1447	6.5414	114.0195	1.048	0.0000	0.0000	31,050
2013/08/21	R157	07/11/2013	5.60	Call	Bond Future	124.6100	0.1246	96.5800	0.0966	(22.494)	0	0	0
2013/08/21	R157	07/11/2013	5.59	Put	Bond Future	1,768.8100	1.7688	1,866.4500	1.8665	5.520	0	0	0
2013/08/21	R157	07/11/2013	5.61	Put	Bond Future	1,737.0700	1.7371	1,833.7400	1.8337	5.565	0	0	0
2013/08/21	R157	07/11/2013	5.60	Put	Bond Future	1,752.9100	1.7529	1,850.0700	1.8501	5.543	0	0	0
2013/08/21	R157	07/11/2013	5.61	Call	Bond Future	127.5900	0.1276	99.0700	0.0991	(22.353)	0	0	0
2013/08/21	R157	07/11/2013	5.59	Call	Bond Future	121.6900	0.1217	94.1400	0.0941	(22.639)	0	0	0
2013/08/21	R157	06/02/2014	5.64	Call	Bond Future	262.9400	0.2629	232.1700	0.2322	(11.702)	0	0	0
2013/08/21	R157	06/02/2014	5.65	Put	Bond Future	1,934.6500	1.9347	2,030.2700	2.0303	4.942	0	0	0
2013/08/21	R157	06/02/2014			Bond Future	6.6904	115.6425	6.7705	115.5156	1.197	0.0000	0.0000	100
2013/08/21	R157	06/02/2014	5.65	Call	Bond Future	266.6400	0.2666	235.3300	0.2353	(11.742)	0	0	0
2013/08/21	R157	06/02/2014	5.66	Call	Bond Future	270.3800	0.2704	238.5300	0.2385	(11.780)	0	0	0
2013/08/21	R157	06/02/2014	5.64	Put	Bond Future	1,947.1500	1.9472	2,043.3100	2.0433	4.938	0	0	0
2013/08/21	R157	06/02/2014	5.66	Put	Bond Future	1,922.2000	1.9222	2,017.2800	2.0173	4.946	0	0	0
2013/08/21	R157	08/05/2014	5.20	Call	Bond Future	105.5900	0.1056	97.7700	0.0978	(7.406)	0	0	0
2013/08/21	R157	08/05/2014			Bond Future	6.9432	110.3914	7.0398	110.2625	1.392	0.0000	0.0000	0
2013/08/21	R157	08/05/2014	5.21	Call	Bond Future	107.1200	0.1071	99.1800	0.0992	(7.412)	0	0	0
2013/08/21	R157	08/05/2014	5.19	Call	Bond Future	104.0800	0.1041	96.3700	0.0964	(7.408)	0	0	0
2013/08/21	R157	08/05/2014	5.20	Put	Bond Future	2,468.0400	2.4680	2,589.1200	2.5891	4.906	0	0	0
2013/08/21	R157	08/05/2014	5.19	Put	Bond Future	2,480.2900	2.4803	2,601.4800	2.6015	4.886	0	0	0
2013/08/21	R157	08/05/2014	5.21	Put	Bond Future	2,455.8100	2.4558	2,576.7700	2.5768	4.925	0	0	0
2013/08/21	R157	07/08/2014	6.76	Put	Bond Future	1,239.6100	1.2396	1,330.2400	1.3302	7.311	0	0	0
2013/08/21	R157	07/08/2014			Bond Future	7.2965	111.8866	7.4172	111.7559	1.655	0.0000	0.0000	0
2013/08/21	R157	07/08/2014	6.75	Put	Bond Future	1,246.2200	1.2462	1,337.0700	1.3371	7.290	0	0	0
2013/08/21	R157	07/08/2014	6.74	Call	Bond Future	647.4700	0.6475	607.8700	0.6079	(6.116)	0	0	0
2013/08/21	R157	07/08/2014	6.75	Call	Bond Future	651.7700	0.6518	611.9400	0.6119	(6.111)	0	0	0
2013/08/21	R157	07/08/2014	6.76	Call	Bond Future	656.0800	0.6561	616.0300	0.6160	(6.104)	0	0	0
2013/08/21	R157	07/08/2014	6.74	Put	Bond Future	1,252.8400	1.2528	1,343.9200	1.3439	7.270	0	0	0
2013/08/21	R186	07/11/2013	8.16	Put	Bond Future	5,708.0700	5.7081	6,114.5800	6.1146	7.122	0	0	0
2013/08/21	R186	07/11/2013	9.00	Put	Bond Future	1,943.2100	1.9432	2,175.4900	2.1755	11.953	0	0	1,200
2013/08/21	R186	07/11/2013			Bond Future	8.6177	118.7262	8.6760	118.2295	0.676	0.0000	0.0000	56,781
2013/08/21	R186	07/11/2013	6.50	Put	Bond Future	20,349.5500	20.3495	20,847.4900	20.8475	2.447	0	0	0
2013/08/21	R186	07/11/2013	8.15	Put	Bond Future	5,770.2400	5.7702	6,178.2900	6.1783	7.072	0	0	0
2013/08/21	R186	07/11/2013	6.75	Put	Bond Future	17,739.4100	17.7394	18,237.3600	18.2374	2.807	0	0	0
2013/08/21	R186	07/11/2013	8.14	Call	Bond Future	1,641.8400	1.6418	1,554.7700	1.5548	(5.303)	0	0	0
2013/08/21	R186	07/11/2013	8.50	Call	Bond Future	2,823.5500	2.8236	2,674.9800	2.6750	(5.262)	0	0	0
2013/08/21	R186	07/11/2013	8.75	Call	Bond Future	3,894.3200	3.8943	3,684.0300	3.6840	(5.400)	0	0	0
2013/08/21	R186	07/11/2013	8.25	Put	Bond Future	5,167.1600	5.1672	5,558.4400	5.5584	7.572	0	0	250
2013/08/21	R186	07/11/2013	8.00	Call	Bond Future	1,290.3200	1.2903	1,224.0500	1.2241	(5.136)	0	0	1,000
2013/08/21	R186	07/11/2013	8.15	Call	Bond Future	1,669.1700	1.6692	1,580.5900	1.5806	(5.307)	0	0	0
2013/08/21	R186	07/11/2013	6.50	Call	Bond Future	30.2400	0.0302	31.5500	0.0315	4.332	0	0	5,290
2013/08/21	R186	07/11/2013	8.16	Call	Bond Future	1,696.8200	1.6968	1,606.7000	1.6067	(5.311)	0	0	0
2013/08/21	R186	07/11/2013	8.00	Put	Bond Future	6,750.2400	6.7502	7,180.6000	7.1806	6.375	0	0	0
2013/08/21	R186	07/11/2013	8.75	Put	Bond Future	2,770.7100	2.7707	3,057.0500	3.0570	10.335	0	0	1,030
2013/08/21	R186	07/11/2013	9.00	Call	Bond Future	5,148.1900	5.1482	4,883.8400	4.8838	(5.135)	0	0	0
2013/08/21	R186	07/11/2013	8.25	Call	Bond Future	1,960.0500	1.9600	1,854.7000	1.8547	(5.375)	0	0	0

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2013/08/21	R186	07/11/2013	6.75	Call	Bond Future	66.5100	0.0665	67.8300	0.0678	1.985	0	0	1,000
2013/08/21	R186	07/11/2013	8.14	Put	Bond Future	5,832.8300	5.8328	6,242.3900	6.2424	7.022	0	0	0
2013/08/21	R186	07/11/2013	8.50	Put	Bond Future	3,836.7400	3.8367	4,184.8000	4.1848	9.072	0	0	4,000
2013/08/21	R186	06/02/2014			Bond Future	8.7299	114.9948	8.7903	114.4916	0.692	0.0000	0.0000	100
2013/08/21	R186	06/02/2014	7.75	Call	Bond Future	1,737.4100	1.7374	1,683.9900	1.6840	(3.075)	0	0	0
2013/08/21	R186	06/02/2014	7.74	Put	Bond Future	10,427.9000	10.4279	10,879.2700	10.8793	4.328	0	0	0
2013/08/21	R186	06/02/2014	7.76	Put	Bond Future	10,285.9800	10.2860	10,734.9600	10.7350	4.365	0	0	0
2013/08/21	R186	06/02/2014	7.75	Put	Bond Future	10,356.8000	10.3568	10,806.6100	10.8066	4.343	0	0	0
2013/08/21	R186	06/02/2014	7.76	Call	Bond Future	1,759.1000	1.7591	1,704.8500	1.7049	(3.084)	0	0	0
2013/08/21	R186	06/02/2014	7.74	Call	Bond Future	1,715.9100	1.7159	1,664.0500	1.6641	(3.022)	0	0	0
2013/08/21	R186	08/05/2014			Bond Future	8.8437	116.5436	8.9065	116.0334	0.709	0.0000	0.0000	0
2013/08/21	R186	08/05/2014	7.09	Put	Bond Future	16,919.0900	16.9191	17,408.2300	17.4082	2.891	0	0	0
2013/08/21	R186	08/05/2014	7.10	Call	Bond Future	1,252.9500	1.2530	1,231.4600	1.2315	(1.715)	0	0	0
2013/08/21	R186	08/05/2014	7.11	Call	Bond Future	1,266.8300	1.2668	1,244.9500	1.2450	(1.727)	0	0	0
2013/08/21	R186	08/05/2014	7.09	Call	Bond Future	1,239.1800	1.2392	1,218.0900	1.2181	(1.702)	0	0	0
2013/08/21	R186	08/05/2014	7.11	Put	Bond Future	16,751.3700	16.7514	17,239.7200	17.2397	2.915	0	0	0
2013/08/21	R186	08/05/2014	7.10	Put	Bond Future	16,835.1200	16.8351	17,323.8600	17.3239	2.903	0	0	0
2013/08/21	R186	07/08/2014	8.31	Call	Bond Future	4,356.3800	4.3564	4,236.6200	4.2366	(2.749)	0	0	0
2013/08/21	R186	07/08/2014			Bond Future	8.9608	112.8315	9.0259	112.3143	0.727	0.0000	0.0000	0
2013/08/21	R186	07/08/2014	8.29	Call	Bond Future	4,295.7800	4.2958	4,176.9300	4.1769	(2.767)	0	0	0
2013/08/21	R186	07/08/2014	8.30	Call	Bond Future	4,326.0200	4.3260	4,206.7100	4.2067	(2.758)	0	0	0
2013/08/21	R186	07/08/2014	8.29	Put	Bond Future	9,823.1900	9.8232	10,221.5900	10.2216	4.056	0	0	0
2013/08/21	R186	07/08/2014	8.31	Put	Bond Future	9,713.5100	9.7135	10,111.0000	10.1110	4.092	0	0	0
2013/08/21	R186	07/08/2014	8.30	Put	Bond Future	9,768.2500	9.7683	10,166.1900	10.1662	4.074	0	0	0
2013/08/21	R197	07/11/2013			Bond Future	277.4117	277.4117	276.1164	276.1164	(0.467)	0.0000	0.0000	2,097
2013/08/21	R197	07/11/2013	279.99	Put	Bond Future	2,578.2700	2.5783	3,873.5800	3.8736	50.240	0	0	0
2013/08/21	R197	07/11/2013	280.00	Put	Bond Future	2,588.2700	2.5883	3,883.5800	3.8836	50.045	0	0	0
2013/08/21	R197	07/11/2013	280.01	Put	Bond Future	2,598.2700	2.5983	3,893.5800	3.8936	49.853	0	0	0
2013/08/21	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	R201	07/11/2013	4.79	Put	Bond Future	824.7400	0.8247	849.4400	0.8494	2.995	0	0	0
2013/08/21	R201	07/11/2013			Bond Future	5.4554	106.9246	5.4898	106.8871	0.630	0.0000	0.0000	0
2013/08/21	R201	07/11/2013	4.80	Put	Bond Future	816.0900	0.8161	840.5900	0.8406	3.002	0	0	0
2013/08/21	R201	07/11/2013	4.81	Put	Bond Future	807.4800	0.8075	831.7700	0.8318	3.008	0	0	0
2013/08/21	R201	07/11/2013	4.79	Call	Bond Future	96.5200	0.0965	83.7800	0.0838	(13.199)	0	0	0
2013/08/21	R201	07/11/2013	4.80	Call	Bond Future	98.8700	0.0989	85.9300	0.0859	(13.088)	0	0	0
2013/08/21	R201	07/11/2013	4.81	Call	Bond Future	101.2600	0.1013	88.1100	0.0881	(12.986)	0	0	0
2013/08/21	R201	06/02/2014	5.24	Put	Bond Future	537.6400	0.5376	553.4300	0.5534	2.937	0	0	0
2013/08/21	R201	06/02/2014			Bond Future	5.5038	103.9199	5.5488	103.8818	0.817	0.0000	0.0000	0
2013/08/21	R201	06/02/2014	5.26	Put	Bond Future	527.7300	0.5277	543.2600	0.5433	2.943	0	0	0
2013/08/21	R201	06/02/2014	5.24	Call	Bond Future	314.1000	0.3141	291.8400	0.2918	(7.087)	0	0	0
2013/08/21	R201	06/02/2014	5.25	Put	Bond Future	532.6800	0.5327	548.3300	0.5483	2.938	0	0	0
2013/08/21	R201	06/02/2014	5.25	Call	Bond Future	317.6300	0.3176	295.2300	0.2952	(7.052)	0	0	0
2013/08/21	R201	06/02/2014	5.26	Call	Bond Future	321.1700	0.3212	298.6500	0.2986	(7.012)	0	0	0
2013/08/21	R201	08/05/2014			Bond Future	5.5380	105.3195	5.6025	105.2807	1.166	0.0000	0.0000	0

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2013/08/21	R201	08/05/2014	4.75	Call	Bond Future	93.9700	0.0940	87.2900	0.0873	(7.109)	0	0	0
2013/08/21	R201	08/05/2014	4.76	Call	Bond Future	95.4200	0.0954	88.6500	0.0887	(7.095)	0	0	0
2013/08/21	R201	08/05/2014	4.74	Call	Bond Future	92.5400	0.0925	85.9500	0.0860	(7.121)	0	0	0
2013/08/21	R201	08/05/2014	4.76	Put	Bond Future	564.9700	0.5650	597.0000	0.5970	5.669	0	0	0
2013/08/21	R201	08/05/2014	4.75	Put	Bond Future	569.5800	0.5696	601.7000	0.6017	5.639	0	0	0
2013/08/21	R201	08/05/2014	4.74	Put	Bond Future	574.2100	0.5742	606.4200	0.6064	5.609	0	0	0
2013/08/21	R201	07/08/2014	5.31	Put	Bond Future	350.5000	0.3505	375.0000	0.3750	6.990	0	0	0
2013/08/21	R201	07/08/2014			Bond Future	5.5483	102.3372	5.6576	102.2978	1.969	0.0000	0.0000	0
2013/08/21	R201	07/08/2014	5.30	Put	Bond Future	352.4700	0.3525	377.0500	0.3770	6.974	0	0	0
2013/08/21	R201	07/08/2014	5.31	Call	Bond Future	264.6000	0.2646	249.7600	0.2498	(5.608)	0	0	0
2013/08/21	R201	07/08/2014	5.29	Call	Bond Future	261.3500	0.2614	246.6500	0.2466	(5.625)	0	0	0
2013/08/21	R201	07/08/2014	5.30	Call	Bond Future	262.9700	0.2630	248.2100	0.2482	(5.613)	0	0	0
2013/08/21	R201	07/08/2014	5.29	Put	Bond Future	354.4600	0.3545	379.1000	0.3791	6.951	0	0	0
2013/08/21	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	R202	07/11/2013			Bond Future	202.8328	202.8328	202.4248	202.4248	(0.201)	0.0000	0.0000	43,251
2013/08/21	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	R202	07/11/2013	208.99	Put	Bond Future	6,157.2400	6.1572	6,565.1700	6.5652	6.625	0	0	0
2013/08/21	R202	07/11/2013	209.01	Put	Bond Future	6,177.2400	6.1772	6,585.1700	6.5852	6.604	0	0	0
2013/08/21	R202	07/11/2013	209.00	Put	Bond Future	6,167.2400	6.1672	6,575.1700	6.5752	6.614	0	0	0
2013/08/21	R203	07/11/2013	6.01	Call	Bond Future	68.4500	0.0684	46.5500	0.0466	(31.994)	0	0	0
2013/08/21	R203	07/11/2013			Bond Future	7.2615	104.5673	7.3632	104.2254	1.401	0.0000	0.0000	19,620
2013/08/21	R203	07/11/2013	5.99	Call	Bond Future	64.4800	0.0645	43.7100	0.0437	(32.212)	0	0	0
2013/08/21	R203	07/11/2013	5.71	Put	Bond Future	5,416.7300	5.4167	5,748.9200	5.7489	6.133	0	0	0
2013/08/21	R203	07/11/2013	6.00	Call	Bond Future	66.4100	0.0664	45.1100	0.0451	(32.073)	0	0	0
2013/08/21	R203	07/11/2013	571.00	Call	Bond Future	102,337.7500	102.3377	101,995.8800	101.9959	(0.334)	0	0	0
2013/08/21	R203	07/11/2013	5.99	Put	Bond Future	4,456.6400	4.4566	4,777.7400	4.7777	7.205	0	0	0
2013/08/21	R203	07/11/2013	6.01	Put	Bond Future	4,389.7700	4.3898	4,709.7400	4.7097	7.289	0	0	0
2013/08/21	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	R203	07/11/2013	5.71	Call	Bond Future	26.8000	0.0268	17.1200	0.0171	(36.119)	0	0	15
2013/08/21	R203	07/11/2013	6.00	Put	Bond Future	4,423.1400	4.4231	4,743.7100	4.7437	7.248	0	0	0
2013/08/21	R203	06/02/2014			Bond Future	7.4259	105.9394	7.5362	105.5930	1.484	0.0000	0.0000	0
2013/08/21	R203	06/02/2014	6.14	Put	Bond Future	4,410.0100	4.4100	4,705.1700	4.7052	6.693	0	0	0
2013/08/21	R203	06/02/2014	5.95	Put	Bond Future	4,967.8900	4.9679	5,275.1100	5.2751	6.184	0	0	0
2013/08/21	R203	06/02/2014	6.16	Put	Bond Future	4,352.7300	4.3527	4,646.4800	4.6465	6.749	0	0	0
2013/08/21	R203	06/02/2014	6.15	Put	Bond Future	4,381.3400	4.3813	4,675.7900	4.6758	6.721	0	0	0
2013/08/21	R203	06/02/2014	6.16	Call	Bond Future	267.7700	0.2678	215.0800	0.2151	(19.677)	0	0	0
2013/08/21	R203	06/02/2014	5.95	Call	Bond Future	186.1000	0.1861	146.8800	0.1469	(21.075)	0	0	16
2013/08/21	R203	06/02/2014	6.14	Call	Bond Future	258.9200	0.2589	207.6400	0.2076	(19.805)	0	0	0
2013/08/21	R203	06/02/2014	6.15	Call	Bond Future	263.3200	0.2633	211.3300	0.2113	(19.744)	0	0	0
2013/08/21	R203	08/05/2014	7.40	Put	Bond Future	1,968.5000	1.9685	2,180.3700	2.1804	10.763	0	0	0
2013/08/21	R203	08/05/2014	5.74	Call	Bond Future	171.1000	0.1711	150.4100	0.1504	(12.092)	0	0	0
2013/08/21	R203	08/05/2014	5.76	Call	Bond Future	176.5400	0.1765	155.2300	0.1552	(12.071)	0	0	0
2013/08/21	R203	08/05/2014			Bond Future	7.5954	103.2052	7.7153	102.8539	1.578	0.0000	0.0000	0
2013/08/21	R203	08/05/2014	5.76	Put	Bond Future	5,749.0400	5.7490	6,079.0600	6.0791	5.740	0	0	0
2013/08/21	R203	08/05/2014	5.75	Put	Bond Future	5,777.6800	5.7777	6,108.0100	6.1080	5.717	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
2013/08/21	R203	08/05/2014	5.74	Put	Bond Future	5,806.3600		5.8064	6,137.0000	6.1370	5.694	0	0	0
2013/08/21	R203	08/05/2014	7.40	Call	Bond Future	1,392.3300		1.3923	1,252.8700	1.2529	(10.016)	0	0	16
2013/08/21	R203	08/05/2014	5.75	Call	Bond Future	173.8000		0.1738	152.8000	0.1528	(12.083)	0	0	0
2013/08/21	R203	07/08/2014	7.30	Call	Bond Future	1,365.1000		1.3651	1,243.7200	1.2437	(8.892)	0	0	0
2013/08/21	R203	07/08/2014			Bond Future	7.7865		104.6031	7.9176	104.2470	1.683	0.0000	0.0000	0
2013/08/21	R203	07/08/2014	7.31	Call	Bond Future	1,376.1600		1.3762	1,254.0300	1.2540	(8.875)	0	0	0
2013/08/21	R203	07/08/2014	7.29	Put	Bond Future	2,718.2100		2.7182	2,953.7200	2.9537	8.664	0	0	0
2013/08/21	R203	07/08/2014	7.31	Put	Bond Future	2,684.8900		2.6849	2,918.9100	2.9189	8.716	0	0	0
2013/08/21	R203	07/08/2014	7.29	Call	Bond Future	1,354.1000		1.3541	1,233.4600	1.2335	(8.909)	0	0	0
2013/08/21	R203	07/08/2014	7.30	Put	Bond Future	2,701.5100		2.7015	2,936.2800	2.9363	8.690	0	0	0
2013/08/21	R204	07/11/2013			Bond Future	7.4633		105.3801	7.5642	104.9529	1.353	0.0000	0.0000	29,092
2013/08/21	R204	07/11/2013	7.00	Put	Bond Future	2,689.0400		2.6890	2,981.2000	2.9812	10.865	0	0	1,270
2013/08/21	R204	07/11/2013	6.29	Put	Bond Future	5,272.1900		5.2722	5,662.4000	5.6624	7.401	0	0	0
2013/08/21	R204	07/11/2013	6.31	Put	Bond Future	5,190.0200		5.1900	5,578.2900	5.5783	7.481	0	0	0
2013/08/21	R204	07/11/2013	6.29	Call	Bond Future	144.3000		0.1443	107.3600	0.1074	(25.599)	0	0	0
2013/08/21	R204	07/11/2013	6.30	Put	Bond Future	5,231.0500		5.2311	5,620.3000	5.6203	7.441	0	0	0
2013/08/21	R204	07/11/2013	7.00	Call	Bond Future	700.8800		0.7009	565.8900	0.5659	(19.260)	0	0	0
2013/08/21	R204	07/11/2013	6.30	Call	Bond Future	148.1800		0.1482	110.2800	0.1103	(25.577)	0	0	0
2013/08/21	R204	07/11/2013	6.31	Call	Bond Future	152.1500		0.1521	113.2700	0.1133	(25.554)	0	0	0
2013/08/21	R204	06/02/2014	6.39	Call	Bond Future	459.1500		0.4591	380.3400	0.3803	(17.164)	0	0	0
2013/08/21	R204	06/02/2014			Bond Future	7.5986		102.7330	7.7060	102.3001	1.414	0.0000	0.0000	0
2013/08/21	R204	06/02/2014	6.41	Call	Bond Future	473.7900		0.4738	392.3800	0.3924	(17.183)	0	0	0
2013/08/21	R204	06/02/2014	6.40	Call	Bond Future	466.4300		0.4664	386.3200	0.3863	(17.175)	0	0	0
2013/08/21	R204	06/02/2014	6.39	Put	Bond Future	5,489.1700		5.4892	5,843.2000	5.8432	6.450	0	0	0
2013/08/21	R204	06/02/2014	6.41	Put	Bond Future	5,418.1300		5.4181	5,769.5600	5.7696	6.486	0	0	0
2013/08/21	R204	06/02/2014	6.40	Put	Bond Future	5,453.6000		5.4536	5,806.3300	5.8063	6.468	0	0	0
2013/08/21	R204	08/05/2014			Bond Future	7.7413		104.1166	7.8560	103.6776	1.481	0.0000	0.0000	0
2013/08/21	R204	08/05/2014	6.05	Call	Bond Future	439.4600		0.4395	410.4700	0.4105	(6.597)	0	0	0
2013/08/21	R204	08/05/2014	6.06	Call	Bond Future	444.9900		0.4450	415.6100	0.4156	(6.602)	0	0	0
2013/08/21	R204	08/05/2014	6.04	Call	Bond Future	433.9800		0.4340	405.3900	0.4054	(6.588)	0	0	0
2013/08/21	R204	08/05/2014	6.05	Put	Bond Future	7,195.2100		7.1952	7,605.1500	7.6051	5.697	0	0	0
2013/08/21	R204	08/05/2014	6.04	Put	Bond Future	7,231.2800		7.2313	7,641.6200	7.6416	5.675	0	0	0
2013/08/21	R204	08/05/2014	6.06	Put	Bond Future	7,159.2000		7.1592	7,568.7500	7.5688	5.721	0	0	0
2013/08/21	R204	07/08/2014			Bond Future	7.8966		101.4958	8.0193	101.0509	1.553	0.0000	0.0000	0
2013/08/21	R204	07/08/2014	7.44	Put	Bond Future	3,716.6200		3.7166	4,016.2400	4.0162	8.062	0	0	0
2013/08/21	R204	07/08/2014	7.46	Put	Bond Future	3,673.2300		3.6732	3,970.3300	3.9703	8.088	0	0	0
2013/08/21	R204	07/08/2014	7.45	Put	Bond Future	3,694.8800		3.6949	3,993.2500	3.9932	8.075	0	0	0
2013/08/21	R204	07/08/2014	7.46	Call	Bond Future	2,069.2700		2.0693	1,921.4800	1.9215	(7.142)	0	0	0
2013/08/21	R204	07/08/2014	7.44	Call	Bond Future	2,038.4500		2.0384	1,893.1800	1.8932	(7.126)	0	0	0
2013/08/21	R204	07/08/2014	7.45	Call	Bond Future	2,053.8200		2.0538	1,907.3000	1.9073	(7.134)	0	0	0
2013/08/21	R206	07/11/2013	4.31	Put	Bond Future	296.9100		0.2969	308.7800	0.3088	3.998	0	0	0
2013/08/21	R206	07/11/2013			Bond Future	5.9256		102.6831	5.9991	102.6700	1.241	0.0000	0.0000	0
2013/08/21	R206	07/11/2013	4.30	Put	Bond Future	298.5500		0.2986	310.4400	0.3104	3.983	0	0	0
2013/08/21	R206	07/11/2013	4.31	Call	Bond Future	8.2100		0.0082	6.9700	0.0070	(15.104)	0	0	0
2013/08/21	R206	07/11/2013	4.29	Call	Bond Future	7.9100		0.0079	6.7100	0.0067	(15.171)	0	0	0
2013/08/21	R206	07/11/2013	4.30	Call	Bond Future	8.0600		0.0081	6.8400	0.0068	(15.136)	0	0	0

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2013/08/21	R206	07/11/2013	4.29	Put	Bond Future	300.2000	0.3002	312.1100	0.3121	3.967	0	0	0
2013/08/21	R207	07/11/2013	6.70	Call	Bond Future	247.4400	0.2474	197.0600	0.1971	(20.360)	0	0	0
2013/08/21	R207	07/11/2013			Bond Future	7.7990	99.6984	7.8993	99.2233	1.286	0.0000	0.0000	27,380
2013/08/21	R207	07/11/2013	6.71	Call	Bond Future	253.2400	0.2532	201.7100	0.2017	(20.348)	0	0	0
2013/08/21	R207	07/11/2013	6.69	Put	Bond Future	5,688.7100	5.6887	6,114.5600	6.1146	7.486	0	0	0
2013/08/21	R207	07/11/2013	6.71	Put	Bond Future	5,598.7200	5.5987	6,022.2900	6.0223	7.565	0	0	0
2013/08/21	R207	07/11/2013	6.69	Call	Bond Future	241.7500	0.2418	192.5000	0.1925	(20.372)	0	0	0
2013/08/21	R207	07/11/2013	6.70	Put	Bond Future	5,643.6400	5.6436	6,068.3600	6.0684	7.526	0	0	0
2013/08/21	R207	06/02/2014			Bond Future	7.9296	97.3676	8.0354	96.8861	1.334	0.0000	0.0000	0
2013/08/21	R207	06/02/2014	6.65	Call	Bond Future	551.4700	0.5515	485.5600	0.4856	(11.952)	0	0	0
2013/08/21	R207	06/02/2014	6.64	Put	Bond Future	6,657.8700	6.6579	7,074.2800	7.0743	6.254	0	0	0
2013/08/21	R207	06/02/2014	6.66	Put	Bond Future	6,575.0900	6.5751	6,989.8900	6.9899	6.309	0	0	0
2013/08/21	R207	06/02/2014	6.65	Put	Bond Future	6,616.4200	6.6164	7,032.0200	7.0320	6.281	0	0	0
2013/08/21	R207	06/02/2014	6.66	Call	Bond Future	559.3000	0.5593	492.5900	0.4926	(11.927)	0	0	0
2013/08/21	R207	06/02/2014	6.64	Call	Bond Future	543.7200	0.5437	478.6200	0.4786	(11.973)	0	0	0
2013/08/21	R207	08/05/2014	6.19	Put	Bond Future	9,231.0600	9.2311	9,664.4700	9.6645	4.695	0	0	0
2013/08/21	R207	08/05/2014	6.21	Put	Bond Future	9,146.4300	9.1464	9,578.7300	9.5787	4.726	0	0	0
2013/08/21	R207	08/05/2014			Bond Future	8.0684	98.6790	8.1802	98.1908	1.385	0.0000	0.0000	0
2013/08/21	R207	08/05/2014	6.20	Put	Bond Future	9,188.7100	9.1887	9,621.5600	9.6216	4.711	0	0	0
2013/08/21	R207	08/05/2014	6.20	Call	Bond Future	558.2200	0.5582	502.8600	0.5029	(9.917)	0	0	0
2013/08/21	R207	08/05/2014	6.21	Call	Bond Future	564.5800	0.5646	508.6700	0.5087	(9.903)	0	0	0
2013/08/21	R207	08/05/2014	6.19	Call	Bond Future	551.9100	0.5519	497.1100	0.4971	(9.929)	0	0	0
2013/08/21	R207	07/08/2014	7.69	Call	Bond Future	2,514.6500	2.5147	2,326.9800	2.3270	(7.463)	0	0	0
2013/08/21	R207	07/08/2014	7.70	Put	Bond Future	4,734.4700	4.7345	5,040.6800	5.0407	6.468	0	0	0
2013/08/21	R207	07/08/2014			Bond Future	8.2175	96.3754	8.3358	95.8806	1.439	0.0000	0.0000	0
2013/08/21	R207	07/08/2014	7.70	Call	Bond Future	2,531.9300	2.5319	2,343.3300	2.3433	(7.449)	0	0	0
2013/08/21	R207	07/08/2014	7.71	Call	Bond Future	2,549.2800	2.5493	2,359.7600	2.3598	(7.434)	0	0	0
2013/08/21	R207	07/08/2014	7.69	Put	Bond Future	4,760.3500	4.7604	5,067.4900	5.0675	6.452	0	0	0
2013/08/21	R207	07/08/2014	7.71	Put	Bond Future	4,708.6800	4.7087	5,013.9700	5.0140	6.484	0	0	0
2013/08/21	R208	07/11/2013			Bond Future	7.9686	94.0828	8.0633	93.5850	1.189	0.0000	0.0000	14,428
2013/08/21	R208	07/11/2013	6.79	Put	Bond Future	6,660.5300	6.6605	7,136.9700	7.1370	7.153	0	0	0
2013/08/21	R208	07/11/2013	6.81	Put	Bond Future	6,555.9700	6.5560	7,030.9700	7.0310	7.245	0	0	0
2013/08/21	R208	07/11/2013	6.80	Put	Bond Future	6,608.1700	6.6082	7,083.9000	7.0839	7.199	0	0	0
2013/08/21	R208	07/11/2013	6.81	Call	Bond Future	195.2200	0.1952	172.3700	0.1724	(11.705)	0	0	0
2013/08/21	R208	07/11/2013	7.50	Put	Bond Future	3,393.3300	3.3933	3,785.9200	3.7859	11.569	0	0	1,520
2013/08/21	R208	07/11/2013	6.79	Call	Bond Future	185.3700	0.1854	163.9600	0.1640	(11.550)	0	0	0
2013/08/21	R208	07/11/2013	7.50	Call	Bond Future	882.9100	0.8829	777.6500	0.7777	(11.922)	0	0	0
2013/08/21	R208	07/11/2013	6.80	Call	Bond Future	190.2400	0.1902	168.1200	0.1681	(11.627)	0	0	0
2013/08/21	R208	06/02/2014	6.74	Put	Bond Future	7,709.0500	7.7090	8,174.2400	8.1742	6.034	0	0	0
2013/08/21	R208	06/02/2014			Bond Future	8.0898	95.3175	8.1890	94.8130	1.226	0.0000	0.0000	0
2013/08/21	R208	06/02/2014	6.76	Put	Bond Future	7,612.9500	7.6129	8,076.5600	8.0766	6.090	0	0	0
2013/08/21	R208	06/02/2014	6.75	Put	Bond Future	7,660.7800	7.6608	8,125.3400	8.1253	6.064	0	0	0
2013/08/21	R208	06/02/2014	6.74	Call	Bond Future	496.6100	0.4966	457.3400	0.4573	(7.908)	0	0	0
2013/08/21	R208	06/02/2014	6.75	Call	Bond Future	504.2500	0.5042	464.3500	0.4644	(7.913)	0	0	0
2013/08/21	R208	06/02/2014	6.76	Call	Bond Future	512.2900	0.5123	471.4400	0.4714	(7.974)	0	0	0
2013/08/21	R208	08/05/2014	6.31	Call	Bond Future	408.0700	0.4081	367.2400	0.3672	(10.006)	0	0	0

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2013/08/21	R208	08/05/2014			Bond Future		8.2129	93.2047	8.3169	1.266	0.0000	0.0000	0
2013/08/21	R208	08/05/2014	6.29	Call	Bond Future	397.1200		0.3971	357.3000	(10.027)	0	0	0
2013/08/21	R208	08/05/2014	6.31	Put	Bond Future	10,413.0400	10.4130	10,883.6900	10.8837	4.520	0	0	0
2013/08/21	R208	08/05/2014	6.30	Put	Bond Future	10,463.5300	10.4635	10,934.6800	10.9347	4.503	0	0	0
2013/08/21	R208	08/05/2014	6.29	Put	Bond Future	10,514.0900	10.5141	10,985.7500	10.9858	4.486	0	0	0
2013/08/21	R208	08/05/2014	6.30	Call	Bond Future	402.5700	0.4026	362.2400	0.3622	(10.018)	0	0	0
2013/08/21	R208	07/08/2014			Bond Future	8.3428	94.4670	8.4519	93.9487	1.308	0.0000	0.0000	0
2013/08/21	R208	07/08/2014	7.80	Call	Bond Future	2,518.4900	2.5185	2,333.2000	2.3332	(7.357)	0	0	0
2013/08/21	R208	07/08/2014	7.79	Put	Bond Future	5,181.9400	5.1819	5,516.0600	5.5161	6.448	0	0	0
2013/08/21	R208	07/08/2014	7.81	Put	Bond Future	5,121.1500	5.1212	5,453.2000	5.4532	6.484	0	0	0
2013/08/21	R208	07/08/2014	7.80	Put	Bond Future	5,151.4800	5.1515	5,484.5700	5.4846	6.466	0	0	0
2013/08/21	R208	07/08/2014	7.81	Call	Bond Future	2,537.4900	2.5375	2,351.1600	2.3512	(7.343)	0	0	0
2013/08/21	R208	07/08/2014	7.79	Call	Bond Future	2,499.5800	2.4996	2,315.3200	2.3153	(7.372)	0	0	0
2013/08/21	R209	07/11/2013	8.80	Put	Bond Future	5,914.2800	5.9143	6,245.2500	6.2452	5.596	0	0	0
2013/08/21	R209	07/11/2013	9.50	Put	Bond Future	2,729.1700	2.7292	2,955.2000	2.9552	8.282	0	0	980
2013/08/21	R209	07/11/2013			Bond Future	9.4259	71.3200	9.4840	70.9116	0.617	0.0000	0.0000	18,862
2013/08/21	R209	07/11/2013	8.80	Call	Bond Future	1,268.8400	1.2688	1,191.3900	1.1914	(6.104)	0	0	0
2013/08/21	R209	07/11/2013	9.25	Call	Bond Future	2,411.6700	2.4117	2,273.9800	2.2740	(5.709)	0	0	0
2013/08/21	R209	07/11/2013	8.81	Call	Bond Future	1,289.2600	1.2893	1,210.6500	1.2106	(6.097)	0	0	0
2013/08/21	R209	07/11/2013	8.65	Call	Bond Future	988.6200	0.9886	927.4700	0.9275	(6.185)	0	0	0
2013/08/21	R209	07/11/2013	8.79	Call	Bond Future	1,248.6400	1.2486	1,172.3500	1.1723	(6.110)	0	0	0
2013/08/21	R209	07/11/2013	9.40	Call	Bond Future	2,898.0500	2.8981	2,733.7000	2.7337	(5.671)	0	0	0
2013/08/21	R209	07/11/2013	9.70	Put	Bond Future	2,118.6300	2.1186	2,312.8600	2.3129	9.168	0	0	1,520
2013/08/21	R209	07/11/2013	9.25	Put	Bond Future	3,670.5400	3.6705	3,941.2700	3.9413	7.376	0	0	1,000
2013/08/21	R209	07/11/2013	8.79	Put	Bond Future	5,972.1600	5.9722	6,304.2900	6.3043	5.561	0	0	0
2013/08/21	R209	07/11/2013	9.40	Put	Bond Future	3,081.2000	3.0812	3,325.2700	3.3253	7.921	0	0	5,000
2013/08/21	R209	07/11/2013	9.50	Call	Bond Future	3,249.0500	3.2490	3,066.6600	3.0667	(5.614)	0	0	0
2013/08/21	R209	07/11/2013	9.70	Call	Bond Future	4,011.6300	4.0116	3,797.4400	3.7974	(5.339)	0	0	0
2013/08/21	R209	07/11/2013	8.65	Put	Bond Future	6,818.6400	6.8186	7,165.9100	7.1659	5.093	0	0	4,700
2013/08/21	R209	07/11/2013	8.81	Put	Bond Future	5,856.7400	5.8567	6,186.5500	6.1865	5.631	0	0	0
2013/08/21	R209	06/02/2014	8.56	Call	Bond Future	1,726.7600	1.7268	1,630.3500	1.6303	(5.583)	0	0	0
2013/08/21	R209	06/02/2014			Bond Future	9.5297	72.2560	9.5897	71.8421	0.629	0.0000	0.0000	0
2013/08/21	R209	06/02/2014	8.54	Call	Bond Future	1,687.8100	1.6878	1,593.1800	1.5932	(5.607)	0	0	0
2013/08/21	R209	06/02/2014	8.55	Call	Bond Future	1,707.2100	1.7072	1,611.6900	1.6117	(5.595)	0	0	0
2013/08/21	R209	06/02/2014	8.54	Put	Bond Future	9,117.8000	9.1178	9,437.0700	9.4371	3.502	0	0	0
2013/08/21	R209	06/02/2014	8.56	Put	Bond Future	8,994.6300	8.9946	9,312.1200	9.3121	3.530	0	0	0
2013/08/21	R209	06/02/2014	8.55	Put	Bond Future	9,056.0700	9.0561	9,374.4500	9.3745	3.516	0	0	0
2013/08/21	R209	08/05/2014			Bond Future	9.6329	70.0842	9.6948	69.6646	0.642	0.0000	0.0000	0
2013/08/21	R209	08/05/2014	7.85	Call	Bond Future	1,152.4100	1.1524	1,102.2800	1.1023	(4.350)	0	0	0
2013/08/21	R209	08/05/2014	7.86	Call	Bond Future	1,164.8600	1.1649	1,114.2200	1.1142	(4.347)	0	0	0
2013/08/21	R209	08/05/2014	7.85	Put	Bond Future	15,189.5700	15.1896	15,559.0600	15.5591	2.433	0	0	0
2013/08/21	R209	08/05/2014	7.84	Call	Bond Future	1,140.0700	1.1401	1,090.4500	1.0905	(4.352)	0	0	0
2013/08/21	R209	08/05/2014	7.84	Put	Bond Future	15,267.8900	15.2679	15,637.8900	15.6379	2.423	0	0	0
2013/08/21	R209	08/05/2014	7.86	Put	Bond Future	15,111.5000	15.1115	15,480.4800	15.4805	2.442	0	0	0
2013/08/21	R209	07/08/2014	9.04	Put	Bond Future	9,011.9500	9.0120	9,280.6200	9.2806	2.981	0	0	0
2013/08/21	R209	07/08/2014			Bond Future	9.7381	71.0335	9.8019	70.6082	0.656	0.0000	0.0000	0
2013/08/21	R209	07/08/2014	9.06	Put	Bond Future	8,915.5100	8.9155	9,182.6700	9.1827	2.997	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
2013/08/21	R209	07/08/2014	9.05	Put	Bond Future	8,963.6300		8.9636	9,231.5400	9.2315	2.989	0	0	0
2013/08/21	R209	07/08/2014	9.05	Call	Bond Future	4,102.4000		4.1024	3,945.0400	3.9450	(3.836)	0	0	0
2013/08/21	R209	07/08/2014	9.06	Call	Bond Future	4,128.7400		4.1287	3,970.6300	3.9706	(3.829)	0	0	0
2013/08/21	R209	07/08/2014	9.04	Call	Bond Future	4,076.1400		4.0761	3,919.5400	3.9195	(3.842)	0	0	0
2013/08/21	R210	07/11/2013	159.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	R210	07/11/2013			Bond Future	154.5503		154.5503	153.3413	153.3413	(0.782)	0.0000	0.0000	1,237
2013/08/21	R210	07/11/2013	160.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	R210	07/11/2013	160.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	R210	07/11/2013	159.99	Put	Bond Future	5,439.6600		5.4397	6,648.7500	6.6488	22.227	0	0	0
2013/08/21	R210	07/11/2013	160.01	Put	Bond Future	5,459.6600		5.4597	6,668.7500	6.6688	22.146	0	0	0
2013/08/21	R210	07/11/2013	160.00	Put	Bond Future	5,449.6600		5.4497	6,658.7500	6.6588	22.187	0	0	0
2013/08/21	R211	07/11/2013			Bond Future	129.4266		129.4266	129.3356	129.3356	(0.070)	0.0000	0.0000	522
2013/08/21	R211	07/11/2013	130.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	R211	07/11/2013	129.99	Put	Bond Future	563.3600		0.5634	654.4300	0.6544	16.166	0	0	0
2013/08/21	R211	07/11/2013	130.01	Put	Bond Future	583.3600		0.5834	674.4300	0.6744	15.611	0	0	0
2013/08/21	R211	07/11/2013	130.00	Put	Bond Future	573.3600		0.5734	664.4300	0.6644	15.884	0	0	0
2013/08/21	R211	07/11/2013	130.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	R211	07/11/2013	129.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	R212	07/11/2013	132.99	Put	Bond Future	3,120.6100		3.1206	3,195.5300	3.1955	2.401	0	0	0
2013/08/21	R212	07/11/2013			Bond Future	129.8694		129.8694	129.7945	129.7945	(0.058)	0.0000	0.0000	21,791
2013/08/21	R212	07/11/2013	133.01	Put	Bond Future	3,140.6100		3.1406	3,215.5300	3.2155	2.386	0	0	0
2013/08/21	R212	07/11/2013	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	R212	07/11/2013	133.00	Put	Bond Future	3,130.6100		3.1306	3,205.5300	3.2055	2.393	0	0	0
2013/08/21	R212	07/11/2013	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	R212	07/11/2013	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	R213	07/11/2013	8.60	Call	Bond Future	1,163.6100		1.1636	1,075.4700	1.0755	(7.575)	0	0	0
2013/08/21	R213	07/11/2013			Bond Future	9.2615		82.0741	9.3145	81.6883	0.572	0.0000	0.0000	12,136
2013/08/21	R213	07/11/2013	8.61	Call	Bond Future	1,183.3800		1.1834	1,094.0200	1.0940	(7.551)	0	0	0
2013/08/21	R213	07/11/2013	8.59	Put	Bond Future	6,274.6300		6.2746	6,573.4600	6.5735	4.763	0	0	0
2013/08/21	R213	07/11/2013	8.61	Put	Bond Future	6,154.3400		6.1543	6,450.7500	6.4508	4.816	0	0	0
2013/08/21	R213	07/11/2013	8.60	Put	Bond Future	6,214.3100		6.2143	6,511.9400	6.5119	4.789	0	0	0
2013/08/21	R213	07/11/2013	8.59	Call	Bond Future	1,144.0700		1.1441	1,057.1300	1.0571	(7.599)	0	0	0
2013/08/21	R213	06/02/2014			Bond Future	9.3741		83.1510	9.4289	82.7602	0.584	0.0000	0.0000	0
2013/08/21	R213	06/02/2014	8.29	Put	Bond Future	9,972.4900		9.9725	10,280.2500	10,2803	3.086	0	0	0
2013/08/21	R213	06/02/2014	8.31	Put	Bond Future	9,844.9300		9.8449	10,149.6400	10,1496	3.095	0	0	0
2013/08/21	R213	06/02/2014	8.29	Call	Bond Future	1,622.7800		1.6228	1,539.6900	1.5397	(5.120)	0	0	0
2013/08/21	R213	06/02/2014	8.30	Put	Bond Future	9,908.5800		9.9086	10,214.8200	10,2148	3.091	0	0	0
2013/08/21	R213	06/02/2014	8.30	Call	Bond Future	1,641.5500		1.6416	1,556.9400	1.5569	(5.154)	0	0	0
2013/08/21	R213	06/02/2014	8.31	Call	Bond Future	1,660.4700		1.6605	1,574.3300	1.5743	(5.188)	0	0	0
2013/08/21	R213	08/05/2014	7.65	Put	Bond Future	15,724.5800		15.7246	16,074.0300	16.0740	2.222	0	0	0
2013/08/21	R213	08/05/2014			Bond Future	9.4821		80.7327	9.5387	80.3363	0.597	0.0000	0.0000	0
2013/08/21	R213	08/05/2014	7.64	Put	Bond Future	15,802.1300		15.8021	16,152.0400	16.1520	2.214	0	0	0
2013/08/21	R213	08/05/2014	7.66	Put	Bond Future	15,647.2600		15.6473	15,996.2400	15.9962	2.230	0	0	0
2013/08/21	R213	08/05/2014	7.65	Call	Bond Future	1,154.7900		1.1548	1,107.8900	1.1079	(4.061)	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
2013/08/21	R213	08/05/2014	7.64	Call	Bond Future	1,142.6400	1.1426	1,096.2000	1.0962	(4.064)	0	0	0
2013/08/21	R213	08/05/2014	7.66	Call	Bond Future	1,167.0500	1.1670	1,119.6800	1.1197	(4.059)	0	0	0
2013/08/21	R213	07/08/2014	8.86	Call	Bond Future	4,107.1400	4.1071	3,987.5200	3.9875	(2.912)	0	0	0
2013/08/21	R213	07/08/2014			Bond Future	9.5940	81.8262	9.6524	81.4244	0.609	0.0000	0.0000	0
2013/08/21	R213	07/08/2014	8.84	Call	Bond Future	4,054.5700	4.0546	3,936.2900	3.9363	(2.917)	0	0	0
2013/08/21	R213	07/08/2014	8.85	Call	Bond Future	4,080.8100	4.0808	3,961.8600	3.9619	(2.915)	0	0	0
2013/08/21	R213	07/08/2014	8.84	Put	Bond Future	9,517.8400	9.5178	9,801.2800	9.8013	2.978	0	0	0
2013/08/21	R213	07/08/2014	8.86	Put	Bond Future	9,418.4800	9.4185	9,700.5800	9.7006	2.995	0	0	0
2013/08/21	R213	07/08/2014	8.85	Put	Bond Future	9,468.0700	9.4681	9,750.8400	9.7508	2.987	0	0	0
2013/08/21	R214	07/11/2013	7.80	Call	Bond Future	121.7300	0.1217	105.3100	0.1053	(13.489)	0	0	0
2013/08/21	R214	07/11/2013			Bond Future	9.5567	71.8089	9.6253	71.3171	0.718	0.0000	0.0000	577
2013/08/21	R214	07/11/2013	7.81	Call	Bond Future	125.0100	0.1250	108.1900	0.1082	(13.455)	0	0	0
2013/08/21	R214	07/11/2013	7.79	Call	Bond Future	118.5200	0.1185	102.4900	0.1025	(13.525)	0	0	0
2013/08/21	R214	07/11/2013	7.81	Put	Bond Future	14,910.3000	14.9103	15,385.2000	15.3852	3.185	0	0	0
2013/08/21	R214	07/11/2013	7.80	Put	Bond Future	15,005.9700	15.0060	15,481.2700	15.4813	3.167	0	0	0
2013/08/21	R214	07/11/2013	7.79	Put	Bond Future	15,101.9100	15.1019	15,577.6000	15.5776	3.150	0	0	0
2013/08/21	R214	06/02/2014			Bond Future	9.6635	72.7512	9.7344	72.2528	0.733	0.0000	0.0000	0
2013/08/21	R214	06/02/2014	8.99	Put	Bond Future	7,719.0900	7.7191	8,019.3700	8.0194	3.890	0	0	0
2013/08/21	R214	06/02/2014	9.01	Put	Bond Future	7,610.9200	7.6109	7,908.6600	7.9087	3.912	0	0	0
2013/08/21	R214	06/02/2014	8.99	Call	Bond Future	2,661.7200	2.6617	2,463.6500	2.4637	(7.441)	0	0	0
2013/08/21	R214	06/02/2014	9.00	Put	Bond Future	7,664.8600	7.6649	7,963.8700	7.9639	3.901	0	0	0
2013/08/21	R214	06/02/2014	9.00	Call	Bond Future	2,687.0500	2.6870	2,487.7100	2.4877	(7.419)	0	0	0
2013/08/21	R214	06/02/2014	9.01	Call	Bond Future	2,712.5200	2.7125	2,511.9100	2.5119	(7.396)	0	0	0
2013/08/21	R248	07/11/2013			Bond Future	9.5886	93.3465	9.6777	92.5282	0.930	0.0000	0.0000	780
2013/08/21	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	R248	07/11/2013	7.86	Put	Bond Future	18,916.2700	18.9163	19,734.5500	19.7345	4.326	0	0	0
2013/08/21	R248	07/11/2013	7.85	Put	Bond Future	19,045.3400	19.0453	19,863.6200	19.8636	4.296	0	0	0
2013/08/21	R248	07/11/2013	7.84	Put	Bond Future	19,174.6700	19.1747	19,992.9500	19.9930	4.268	0	0	0
2013/08/21	R248	06/02/2014	9.11	Put	Bond Future	5,622.9500	5.6229	6,452.1500	6.4522	14.747	0	0	0
2013/08/21	R248	06/02/2014			Bond Future	9.6977	94.5714	9.7900	93.7422	0.952	0.0000	0.0000	0
2013/08/21	R248	06/02/2014	9.10	Put	Bond Future	5,724.0300	5.7240	6,553.2300	6.5532	14.486	0	0	0
2013/08/21	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/21	R248	06/02/2014	9.09	Put	Bond Future	5,825.3000	5.8253	6,654.5000	6.6545	14.234	0	0	0

**Total**

**338168**