



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 22/08/2013 to 22/08/2013

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
2013/08/22	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/22	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	2025	07/11/2013			Bond Future	107.8759	107.8759	107.1464	107.1464	(0.676)	0.0000	0.0000	0
2013/08/22	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	2025	07/11/2013	110.99	Put	Bond Future	3,114.1200	3.1141	3,843.5700	3.8436	23.424	0	0	0
2013/08/22	2025	07/11/2013	111.01	Put	Bond Future	3,134.1200	3.1341	3,863.5700	3.8636	23.274	0	0	0
2013/08/22	2025	07/11/2013	111.00	Put	Bond Future	3,124.1200	3.1241	3,853.5700	3.8536	23.349	0	0	0
2013/08/22	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	2038	07/11/2013			Bond Future	104.2486	104.2486	102.8865	102.8865	(1.307)	0.0000	0.0000	0
2013/08/22	2038	07/11/2013	109.99	Put	Bond Future	5,741.4100	5.7414	7,103.5400	7.1035	23.725	0	0	0
2013/08/22	2038	07/11/2013	110.00	Put	Bond Future	5,751.4100	5.7514	7,113.5400	7.1135	23.683	0	0	0
2013/08/22	2038	07/11/2013	110.01	Put	Bond Future	5,761.4100	5.7614	7,123.5400	7.1235	23.642	0	0	0
2013/08/22	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	2050	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	2050	07/11/2013	110.00	Put	Bond Future	4,499.4600	4.4995	4,769.0100	4.7690	5.991	0	0	0
2013/08/22	2050	07/11/2013			Bond Future	105.5005	105.5005	105.2310	105.2310	(0.255)	0.0000	0.0000	122
2013/08/22	2050	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	2050	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	2050	07/11/2013	109.99	Put	Bond Future	4,489.4600	4.4895	4,759.0100	4.7590	6.004	0	0	0
2013/08/22	2050	07/11/2013	110.01	Put	Bond Future	4,509.4600	4.5095	4,779.0100	4.7790	5.977	0	0	0
2013/08/22	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	AL37	07/11/2013			Index Future	401.0490	401.0490	399.2100	399.2100	(0.459)	0.0000	0.0000	0
2013/08/22	AL37	06/02/2014			Index Future	406.3110	406.3110	404.4480	404.4480	(0.459)	0.0000	0.0000	0
2013/08/22	AL7T	07/11/2013			Index Future	467.8490	467.8490	465.4370	465.4370	(0.516)	0.0000	0.0000	1
2013/08/22	AL7T	06/02/2014			Index Future	473.9880	473.9880	471.5440	471.5440	(0.516)	0.0000	0.0000	0
2013/08/22	ALBI	07/11/2013			Index Future	420.6830	420.6830	419.0330	419.0330	(0.392)	0.0000	0.0000	770
2013/08/22	ALBI	06/02/2014			Index Future	426.2030	426.2030	424.5310	424.5310	(0.392)	0.0000	0.0000	73
2013/08/22	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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2013/08/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/08/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	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
2013/08/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/22	EL28	07/11/2013			Bond Future	108.1248	108.1248	107.9745	107.9745	(0.139)	0.0000	0.0000	0
2013/08/22	EL28	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	EL28	07/11/2013	109.99	Put	Bond Future	1,865.1600	1.8652	2,015.5400	2.0155	8.063	0	0	0
2013/08/22	EL28	07/11/2013	110.01	Put	Bond Future	1,885.1600	1.8852	2,035.5400	2.0355	7.977	0	0	0
2013/08/22	EL28	07/11/2013	110.00	Put	Bond Future	1,875.1600	1.8752	2,025.5400	2.0255	8.020	0	0	0
2013/08/22	EL28	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	EL28	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	ES33	07/11/2013			Bond Future	10.1289	78.8821	10.1531	78.7134	0.239	0.0000	0.0000	6,292
2013/08/22	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	ES33	07/11/2013	8.51	Put	Bond Future	12,705.7000	12.7057	12,874.4400	12.8744	1.328	0	0	0
2013/08/22	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	ES33	07/11/2013	8.49	Put	Bond Future	12,882.1300	12.8821	13,050.8700	13.0509	1.310	0	0	0
2013/08/22	ES33	07/11/2013	8.50	Put	Bond Future	12,793.8500	12.7938	12,962.5900	12.9626	1.319	0	0	0
2013/08/22	ES33	06/02/2014	9.54	Put	Bond Future	5,219.0300	5.2190	5,390.0300	5.3900	3.276	0	0	0
2013/08/22	ES33	06/02/2014			Bond Future	10.2666	79.9171	10.2917	79.7461	0.245	0.0000	0.0000	0
2013/08/22	ES33	06/02/2014	9.56	Put	Bond Future	5,068.0800	5.0681	5,239.0800	5.2391	3.374	0	0	0
2013/08/22	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	ES33	06/02/2014	9.55	Put	Bond Future	5,143.5000	5.1435	5,314.5000	5.3145	3.325	0	0	0
2013/08/22	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	GOVI	07/11/2013			GOVI	420.5050	420.5050	418.8230	418.8230	(0.400)	0.0000	0.0000	107
2013/08/22	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	GOVI	07/11/2013	445.99	Put	GOVI	254,850.0000	25.4850	271,670.0000	27.1670	6.600	0	0	0
2013/08/22	GOVI	07/11/2013	446.01	Put	GOVI	255,050.0000	25.5050	271,870.0000	27.1870	6.595	0	0	0
2013/08/22	GOVI	07/11/2013	446.00	Put	GOVI	254,950.0000	25.4950	271,770.0000	27.1770	6.597	0	0	0
2013/08/22	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	GOVI	06/02/2014			GOVI	426.0230	426.0230	424.3180	424.3180	(0.400)	0.0000	0.0000	268
2013/08/22	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	GOVI	06/02/2014	439.99	Put	GOVI	139,670.0000	13.9670	156,720.0000	15.6720	12.207	0	0	0
2013/08/22	GOVI	06/02/2014	440.01	Put	GOVI	139,870.0000	13.9870	156,920.0000	15.6920	12.190	0	0	0
2013/08/22	GOVI	06/02/2014	440.00	Put	GOVI	139,770.0000	13.9770	156,820.0000	15.6820	12.199	0	0	0
2013/08/22	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	GOVI	08/05/2014			GOVI	431.7580	431.7580	430.0300	430.0300	(0.400)	0.0000	0.0000	0
2013/08/22	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	GOVI	08/05/2014	441.99	Put	GOVI	102,320.0000	10.2320	119,600.0000	11.9600	16.888	0	0	0
2013/08/22	GOVI	08/05/2014	442.01	Put	GOVI	102,520.0000	10.2520	119,800.0000	11.9800	16.855	0	0	0
2013/08/22	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	GOVI	08/05/2014	442.00	Put	GOVI	102,420.0000	10.2420	119,700.0000	11.9700	16.872	0	0	0
2013/08/22	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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2013/08/22	IGOV	07/11/2013			Index Future	193.8760	193.8760	192.4380	192.4380	(0.742)	0.0000	0.0000	1,078
2013/08/22	IGOV	06/02/2014			Index Future	196.4440	196.4440	194.9870	194.9870	(0.742)	0.0000	0.0000	166
2013/08/22	ILBI	07/11/2013			Index Future	526.1820	526.1820	524.3680	524.3680	(0.345)	0.0000	0.0000	0
2013/08/22	ILBI	06/02/2014			Index Future	533.2980	533.2980	531.4590	531.4590	(0.345)	0.0000	0.0000	186
2013/08/22	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/08/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/08/22	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/08/22	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/08/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/08/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/08/22	JBAF	18/09/2013			Jibar Tradeable Future	5.2200	94.7800	5.2000	94.8000	(0.383)	0.0000	0.0000	700
2013/08/22	JBAF	16/10/2013			Jibar Tradeable Future	5.2800	94.7200	5.2900	94.7100	0.189	0.0000	0.0000	0
2013/08/22	JBAF	20/11/2013			Jibar Tradeable Future	5.3300	94.6700	5.3200	94.6800	(0.188)	0.0000	0.0000	3,000
2013/08/22	JBAF	18/12/2013			Jibar Tradeable Future	5.4900	94.5100	5.5600	94.4400	1.275	0.0000	0.0000	1,500
2013/08/22	JBAF	15/01/2014			Jibar Tradeable Future	5.6100	94.3900	5.6700	94.3300	1.070	0.0000	0.0000	1,000
2013/08/22	JBAF	19/02/2014			Jibar Tradeable Future	5.5500	94.4500	5.8800	94.1200	5.946	0.0000	0.0000	0
2013/08/22	JBAF	19/03/2014			Jibar Tradeable Future	6.0400	93.9600	6.0900	93.9100	0.828	0.0000	0.0000	400
2013/08/22	JBAF	18/06/2014			Jibar Tradeable Future	6.3500	93.6500	6.4600	93.5400	1.732	0.0000	0.0000	1,000
2013/08/22	JBAF	17/09/2014			Jibar Tradeable Future	6.7200	93.2800	6.8700	93.1300	2.232	0.0000	0.0000	0
2013/08/22	JBAF	17/12/2014			Jibar Tradeable Future	7.0200	92.9800	7.2000	92.8000	2.564	0.0000	0.0000	0
2013/08/22	JBAF	18/03/2015			Jibar Tradeable Future	7.3300	92.6700	7.5100	92.4900	2.456	0.0000	0.0000	250
2013/08/22	JBAF	17/06/2015			Jibar Tradeable Future	7.5900	92.4100	7.7600	92.2400	2.240	0.0000	0.0000	0
2013/08/22	R023	07/11/2013	6.50	Put	Bond Future	12,873.4100	12.8734	13,343.9500	13.3439	3.655	0	0	0
2013/08/22	R023	07/11/2013			Bond Future	8.4178	97.2960	8.4941	96.8255	0.906	0.0000	0.0000	11,644
2013/08/22	R023	07/11/2013	6.49	Put	Bond Future	12,946.1400	12.9461	13,416.6800	13.4167	3.635	0	0	0
2013/08/22	R023	07/11/2013	6.51	Put	Bond Future	12,800.7300	12.8007	13,271.2700	13.2713	3.676	0	0	0
2013/08/22	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	R023	06/02/2014			Bond Future	8.5437	98.5726	8.6232	98.0959	0.931	0.0000	0.0000	0
2013/08/22	R023	06/02/2014	7.84	Put	Bond Future	4,356.6500	4.3567	4,833.3300	4.8333	10.941	0	0	0
2013/08/22	R023	06/02/2014	7.86	Put	Bond Future	4,229.3300	4.2293	4,706.0100	4.7060	11.271	0	0	0
2013/08/22	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	R023	06/02/2014	7.85	Put	Bond Future	4,292.9700	4.2930	4,769.6500	4.7696	11.104	0	0	0
2013/08/22	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/22	R157	07/11/2013			Bond Future	6.5414	114.0195	6.6410	113.8360	1.524	0.0000	0.0000	31,050
2013/08/22	R157	07/11/2013	5.60	Call	Bond Future	96.5800	0.0966	73.5600	0.0736	(23.835)	0	0	0
2013/08/22	R157	07/11/2013	5.59	Put	Bond Future	1,866.4500	1.8665	2,027.4300	2.0274	8.625	0	0	0
2013/08/22	R157	07/11/2013	5.61	Put	Bond Future	1,833.7400	1.8337	1,993.7700	1.9938	8.727	0	0	0
2013/08/22	R157	07/11/2013	5.60	Put	Bond Future	1,850.0700	1.8501	2,010.5800	2.0106	8.676	0	0	0
2013/08/22	R157	07/11/2013	5.61	Call	Bond Future	99.0700	0.0991	75.5700	0.0756	(23.721)	0	0	0
2013/08/22	R157	07/11/2013	5.59	Call	Bond Future	94.1400	0.0941	71.5900	0.0716	(23.954)	0	0	0
2013/08/22	R157	06/02/2014	5.64	Call	Bond Future	232.1700	0.2322	195.7200	0.1957	(15.700)	0	0	0
2013/08/22	R157	06/02/2014	5.65	Put	Bond Future	2,030.2700	2.0303	2,179.4300	2.1794	7.347	0	0	0
2013/08/22	R157	06/02/2014			Bond Future	6.7705	115.5156	6.8880	115.3296	1.736	0.0000	0.0000	100
2013/08/22	R157	06/02/2014	5.65	Call	Bond Future	235.3300	0.2353	198.4900	0.1985	(15.655)	0	0	0
2013/08/22	R157	06/02/2014	5.66	Call	Bond Future	238.5300	0.2385	201.3000	0.2013	(15.608)	0	0	0
2013/08/22	R157	06/02/2014	5.64	Put	Bond Future	2,043.3100	2.0433	2,192.8600	2.1929	7.319	0	0	0
2013/08/22	R157	06/02/2014	5.66	Put	Bond Future	2,017.2800	2.0173	2,166.0500	2.1660	7.375	0	0	0
2013/08/22	R157	08/05/2014	5.20	Call	Bond Future	97.7700	0.0978	78.9000	0.0789	(19.300)	0	0	0
2013/08/22	R157	08/05/2014			Bond Future	7.0398	110.2625	7.1815	110.0739	2.013	0.0000	0.0000	0
2013/08/22	R157	08/05/2014	5.21	Call	Bond Future	99.1800	0.0992	80.0800	0.0801	(19.258)	0	0	0
2013/08/22	R157	08/05/2014	5.19	Call	Bond Future	96.3700	0.0964	77.7300	0.0777	(19.342)	0	0	0
2013/08/22	R157	08/05/2014	5.20	Put	Bond Future	2,589.1200	2.5891	2,758.8500	2.7588	6.556	0	0	0
2013/08/22	R157	08/05/2014	5.19	Put	Bond Future	2,601.4800	2.6015	2,771.4400	2.7714	6.533	0	0	0
2013/08/22	R157	08/05/2014	5.21	Put	Bond Future	2,576.7700	2.5768	2,746.2700	2.7463	6.578	0	0	0
2013/08/22	R157	07/08/2014	6.76	Put	Bond Future	1,330.2400	1.3302	1,449.8200	1.4498	8.989	0	0	0
2013/08/22	R157	07/08/2014			Bond Future	7.4172	111.7559	7.5942	111.5647	2.386	0.0000	0.0000	0
2013/08/22	R157	07/08/2014	6.75	Put	Bond Future	1,337.0700	1.3371	1,456.9900	1.4570	8.969	0	0	0
2013/08/22	R157	07/08/2014	6.74	Call	Bond Future	607.8700	0.6079	536.9700	0.5370	(11.664)	0	0	0
2013/08/22	R157	07/08/2014	6.75	Call	Bond Future	611.9400	0.6119	540.7100	0.5407	(11.640)	0	0	0
2013/08/22	R157	07/08/2014	6.76	Call	Bond Future	616.0300	0.6160	544.4600	0.5445	(11.618)	0	0	0
2013/08/22	R157	07/08/2014	6.74	Put	Bond Future	1,343.9200	1.3439	1,464.1700	1.4642	8.948	0	0	0
2013/08/22	R186	07/11/2013	8.16	Put	Bond Future	6,114.5800	6.1146	6,487.1400	6.4871	6.093	0	0	0
2013/08/22	R186	07/11/2013	9.00	Put	Bond Future	2,175.4900	2.1755	2,362.3400	2.3623	8.589	0	0	1,200
2013/08/22	R186	07/11/2013			Bond Future	8.6760	118.2295	8.7417	117.6722	0.758	0.0000	0.0000	56,676
2013/08/22	R186	07/11/2013	6.50	Put	Bond Future	20,847.4900	20.8475	21,397.7400	21.3977	2.639	0	0	0
2013/08/22	R186	07/11/2013	8.15	Put	Bond Future	6,178.2900	6.1783	6,552.9800	6.5530	6.065	0	0	0
2013/08/22	R186	07/11/2013	6.75	Put	Bond Future	18,237.3600	18.2374	18,780.7100	18.7807	2.979	0	0	0
2013/08/22	R186	07/11/2013	8.14	Call	Bond Future	1,554.7700	1.5548	1,374.2300	1.3742	(11.612)	0	0	0
2013/08/22	R186	07/11/2013	8.50	Call	Bond Future	2,674.9800	2.6750	2,414.2100	2.4142	(9.748)	0	0	0
2013/08/22	R186	07/11/2013	8.75	Call	Bond Future	3,684.0300	3.6840	3,366.6900	3.3667	(8.614)	0	0	0
2013/08/22	R186	07/11/2013	8.25	Put	Bond Future	5,558.4400	5.5584	5,911.4800	5.9115	6.351	0	0	250
2013/08/22	R186	07/11/2013	8.00	Call	Bond Future	1,224.0500	1.2241	1,072.1900	1.0722	(12.406)	0	0	1,000
2013/08/22	R186	07/11/2013	8.15	Call	Bond Future	1,580.5900	1.5806	1,397.9200	1.3979	(11.557)	0	0	0
2013/08/22	R186	07/11/2013	6.50	Call	Bond Future	31.5500	0.0315	24.4400	0.0244	(22.536)	0	0	5,290
2013/08/22	R186	07/11/2013	8.16	Call	Bond Future	1,606.7000	1.6067	1,421.9000	1.4219	(11.502)	0	0	0
2013/08/22	R186	07/11/2013	8.00	Put	Bond Future	7,180.6000	7.1806	7,586.1000	7.5861	5.647	0	0	0
2013/08/22	R186	07/11/2013	8.75	Put	Bond Future	3,057.0500	3.0570	3,297.0700	3.2971	7.851	0	0	1,030
2013/08/22	R186	07/11/2013	9.00	Call	Bond Future	4,883.8400	4.8838	4,513.3300	4.5133	(7.586)	0	0	0
2013/08/22	R186	07/11/2013	8.25	Call	Bond Future	1,854.7000	1.8547	1,650.3800	1.6504	(11.016)	0	0	0
2013/08/22	R186	07/11/2013	6.75	Call	Bond Future	67.8300	0.0678	53.8200	0.0538	(20.655)	0	0	1,000

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2013/08/22	R186	07/11/2013	8.14	Put	Bond Future	6,242.3900	6.2424	6,619.2100	6.6192	6.036	0	0	0
2013/08/22	R186	07/11/2013	8.50	Put	Bond Future	4,184.8000	4.1848	4,481.3900	4.4814	7.087	0	0	4,000
2013/08/22	R186	06/02/2014			Bond Future	8.7903	114.4916	8.8586	113.9269	0.776	0.0000	0.0000	100
2013/08/22	R186	06/02/2014	7.75	Call	Bond Future	1,683.9900	1.6840	1,537.1100	1.5371	(8.722)	0	0	0
2013/08/22	R186	06/02/2014	7.74	Put	Bond Future	10,879.2700	10.8793	11,298.3700	11.2984	3.852	0	0	0
2013/08/22	R186	06/02/2014	7.76	Put	Bond Future	10,734.9600	10.7350	11,151.4000	11.1514	3.879	0	0	0
2013/08/22	R186	06/02/2014	7.75	Put	Bond Future	10,806.6100	10.8066	11,224.4000	11.2244	3.866	0	0	0
2013/08/22	R186	06/02/2014	7.76	Call	Bond Future	1,704.8500	1.7049	1,556.6200	1.5566	(8.695)	0	0	0
2013/08/22	R186	06/02/2014	7.74	Call	Bond Future	1,664.0500	1.6641	1,518.4800	1.5185	(8.748)	0	0	0
2013/08/22	R186	08/05/2014			Bond Future	8.9065	116.0334	8.9773	115.4609	0.796	0.0000	0.0000	0
2013/08/22	R186	08/05/2014	7.09	Put	Bond Future	17,408.2300	17.4082	17,881.8700	17.8819	2.721	0	0	0
2013/08/22	R186	08/05/2014	7.10	Call	Bond Future	1,231.4600	1.2315	1,131.8000	1.1318	(8.093)	0	0	0
2013/08/22	R186	08/05/2014	7.11	Call	Bond Future	1,244.9500	1.2450	1,144.4200	1.1444	(8.075)	0	0	0
2013/08/22	R186	08/05/2014	7.09	Call	Bond Future	1,218.0900	1.2181	1,119.2900	1.1193	(8.111)	0	0	0
2013/08/22	R186	08/05/2014	7.11	Put	Bond Future	17,239.7200	17.2397	17,711.6300	17.7116	2.737	0	0	0
2013/08/22	R186	08/05/2014	7.10	Put	Bond Future	17,323.8600	17.3239	17,796.6400	17.7966	2.729	0	0	0
2013/08/22	R186	07/08/2014	8.31	Call	Bond Future	4,236.6200	4.2366	4,003.7100	4.0037	(5.498)	0	0	0
2013/08/22	R186	07/08/2014			Bond Future	9.0259	112.3143	9.0995	111.7342	0.815	0.0000	0.0000	0
2013/08/22	R186	07/08/2014	8.29	Call	Bond Future	4,176.9300	4.1769	3,946.2600	3.9463	(5.522)	0	0	0
2013/08/22	R186	07/08/2014	8.30	Call	Bond Future	4,206.7100	4.2067	3,974.9200	3.9749	(5.510)	0	0	0
2013/08/22	R186	07/08/2014	8.29	Put	Bond Future	10,221.5900	10.2216	10,571.0400	10.5710	3.419	0	0	0
2013/08/22	R186	07/08/2014	8.31	Put	Bond Future	10,111.0000	10.1110	10,458.2100	10.4582	3.434	0	0	0
2013/08/22	R186	07/08/2014	8.30	Put	Bond Future	10,166.1900	10.1662	10,514.5200	10.5145	3.426	0	0	0
2013/08/22	R197	07/11/2013			Bond Future	276.1164	276.1164	276.0643	276.0643	(0.019)	0.0000	0.0000	2,097
2013/08/22	R197	07/11/2013	279.99	Put	Bond Future	3,873.5800	3.8736	3,925.7400	3.9257	1.347	0	0	0
2013/08/22	R197	07/11/2013	280.00	Put	Bond Future	3,883.5800	3.8836	3,935.7400	3.9357	1.343	0	0	0
2013/08/22	R197	07/11/2013	280.01	Put	Bond Future	3,893.5800	3.8936	3,945.7400	3.9457	1.340	0	0	0
2013/08/22	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	R201	07/11/2013	4.79	Put	Bond Future	849.4400	0.8494	940.1500	0.9402	10.679	0	0	0
2013/08/22	R201	07/11/2013			Bond Future	5.4898	106.8871	5.5913	106.7768	1.849	0.0000	0.0000	0
2013/08/22	R201	07/11/2013	4.80	Put	Bond Future	840.5900	0.8406	930.9000	0.9309	10.744	0	0	0
2013/08/22	R201	07/11/2013	4.81	Put	Bond Future	831.7700	0.8318	921.6900	0.9217	10.811	0	0	0
2013/08/22	R201	07/11/2013	4.79	Call	Bond Future	83.7800	0.0838	64.1400	0.0641	(23.442)	0	0	0
2013/08/22	R201	07/11/2013	4.80	Call	Bond Future	85.9300	0.0859	65.8900	0.0659	(23.321)	0	0	0
2013/08/22	R201	07/11/2013	4.81	Call	Bond Future	88.1100	0.0881	67.6800	0.0677	(23.187)	0	0	0
2013/08/22	R201	06/02/2014	5.24	Put	Bond Future	553.4300	0.5534	621.5800	0.6216	12.314	0	0	0
2013/08/22	R201	06/02/2014			Bond Future	5.5488	103.8818	5.6811	103.7700	2.385	0.0000	0.0000	0
2013/08/22	R201	06/02/2014	5.26	Put	Bond Future	543.2600	0.5433	610.6900	0.6107	12.412	0	0	0
2013/08/22	R201	06/02/2014	5.24	Call	Bond Future	291.8400	0.2918	248.1800	0.2482	(14.960)	0	0	0
2013/08/22	R201	06/02/2014	5.25	Put	Bond Future	548.3300	0.5483	616.1200	0.6161	12.363	0	0	0
2013/08/22	R201	06/02/2014	5.25	Call	Bond Future	295.2300	0.2952	251.2100	0.2512	(14.910)	0	0	0
2013/08/22	R201	06/02/2014	5.26	Call	Bond Future	298.6500	0.2986	254.2700	0.2543	(14.860)	0	0	0
2013/08/22	R201	08/05/2014			Bond Future	5.6025	105.2807	5.7915	105.1673	3.373	0.0000	0.0000	0
2013/08/22	R201	08/05/2014	4.75	Call	Bond Future	87.2900	0.0873	64.2100	0.0642	(26.441)	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
2013/08/22	R201	08/05/2014	4.76	Call	Bond Future	88.6500	0.0887	65.2800	0.0653	(26.362)	0	0	0
2013/08/22	R201	08/05/2014	4.74	Call	Bond Future	85.9500	0.0860	63.1500	0.0632	(26.527)	0	0	0
2013/08/22	R201	08/05/2014	4.76	Put	Bond Future	597.0000	0.5970	687.0300	0.6870	15.080	0	0	0
2013/08/22	R201	08/05/2014	4.75	Put	Bond Future	601.7000	0.6017	692.0200	0.6920	15.011	0	0	0
2013/08/22	R201	08/05/2014	4.74	Put	Bond Future	606.4200	0.6064	697.0200	0.6970	14.940	0	0	0
2013/08/22	R201	07/08/2014	5.31	Put	Bond Future	375.0000	0.3750	442.6200	0.4426	18.032	0	0	0
2013/08/22	R201	07/08/2014			Bond Future	5.6576	102.2978	5.9774	102.1829	5.653	0.0000	0.0000	0
2013/08/22	R201	07/08/2014	5.30	Put	Bond Future	377.0500	0.3770	444.8700	0.4449	17.987	0	0	0
2013/08/22	R201	07/08/2014	5.31	Call	Bond Future	249.7600	0.2498	202.4400	0.2024	(18.946)	0	0	0
2013/08/22	R201	07/08/2014	5.29	Call	Bond Future	246.6500	0.2466	199.7400	0.1997	(19.019)	0	0	0
2013/08/22	R201	07/08/2014	5.30	Call	Bond Future	248.2100	0.2482	201.0900	0.2011	(18.984)	0	0	0
2013/08/22	R201	07/08/2014	5.29	Put	Bond Future	379.1000	0.3791	447.1300	0.4471	17.945	0	0	0
2013/08/22	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	R202	07/11/2013			Bond Future	202.4248	202.4248	199.6857	199.6857	(1.353)	0.0000	0.0000	43,251
2013/08/22	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	R202	07/11/2013	208.99	Put	Bond Future	6,565.1700	6.5652	9,304.2700	9.3043	41.722	0	0	0
2013/08/22	R202	07/11/2013	209.01	Put	Bond Future	6,585.1700	6.5852	9,324.2700	9.3243	41.595	0	0	0
2013/08/22	R202	07/11/2013	209.00	Put	Bond Future	6,575.1700	6.5752	9,314.2700	9.3143	41.658	0	0	0
2013/08/22	R203	07/11/2013	6.01	Call	Bond Future	46.5500	0.0466	29.3700	0.0294	(36.907)	0	0	0
2013/08/22	R203	07/11/2013			Bond Future	7.3632	104.2254	7.4947	103.7858	1.785	0.0000	0.0000	19,620
2013/08/22	R203	07/11/2013	5.99	Call	Bond Future	43.7100	0.0437	27.4600	0.0275	(37.177)	0	0	0
2013/08/22	R203	07/11/2013	5.71	Put	Bond Future	5,748.9200	5.7489	6,181.5700	6.1816	7.526	0	0	0
2013/08/22	R203	07/11/2013	6.00	Call	Bond Future	45.1100	0.0451	28.4000	0.0284	(37.043)	0	0	0
2013/08/22	R203	07/11/2013	571.00	Call	Bond Future	101,995.8800	101.9959	101,556.2400	101.5562	(0.431)	0	0	0
2013/08/22	R203	07/11/2013	5.99	Put	Bond Future	4,777.7400	4.7777	5,201.1300	5.2011	8.862	0	0	0
2013/08/22	R203	07/11/2013	6.01	Put	Bond Future	4,709.7400	4.7097	5,132.2000	5.1322	8.970	0	0	0
2013/08/22	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	R203	07/11/2013	5.71	Call	Bond Future	17.1200	0.0171	10.1300	0.0101	(40.829)	0	0	15
2013/08/22	R203	07/11/2013	6.00	Put	Bond Future	4,743.7100	4.7437	5,166.6400	5.1666	8.916	0	0	0
2013/08/22	R203	06/02/2014			Bond Future	7.5362	105.5930	7.6785	105.1475	1.889	0.0000	0.0000	0
2013/08/22	R203	06/02/2014	6.14	Put	Bond Future	4,705.1700	4.7052	5,101.5300	5.1015	8.424	0	0	0
2013/08/22	R203	06/02/2014	5.95	Put	Bond Future	5,275.1100	5.2751	5,683.9600	5.6840	7.751	0	0	0
2013/08/22	R203	06/02/2014	6.16	Put	Bond Future	4,646.4800	4.6465	5,041.3800	5.0414	8.499	0	0	0
2013/08/22	R203	06/02/2014	6.15	Put	Bond Future	4,675.7900	4.6758	5,071.4300	5.0714	8.461	0	0	0
2013/08/22	R203	06/02/2014	6.16	Call	Bond Future	215.0800	0.2151	164.5000	0.1645	(23.517)	0	0	0
2013/08/22	R203	06/02/2014	5.95	Call	Bond Future	146.8800	0.1469	110.2500	0.1103	(24.939)	0	0	16
2013/08/22	R203	06/02/2014	6.14	Call	Bond Future	207.6400	0.2076	158.5200	0.1585	(23.656)	0	0	0
2013/08/22	R203	06/02/2014	6.15	Call	Bond Future	211.3300	0.2113	161.4900	0.1615	(23.584)	0	0	0
2013/08/22	R203	08/05/2014	7.40	Put	Bond Future	2,180.3700	2.1804	2,448.4300	2.4484	12.294	0	0	0
2013/08/22	R203	08/05/2014	5.74	Call	Bond Future	150.4100	0.1504	116.0900	0.1161	(22.818)	0	0	0
2013/08/22	R203	08/05/2014	5.76	Call	Bond Future	155.2300	0.1552	119.9700	0.1200	(22.715)	0	0	0
2013/08/22	R203	08/05/2014			Bond Future	7.7153	102.8539	7.8701	102.4024	2.006	0.0000	0.0000	0
2013/08/22	R203	08/05/2014	5.76	Put	Bond Future	6,079.0600	6.0791	6,495.3500	6.4953	6.848	0	0	0
2013/08/22	R203	08/05/2014	5.75	Put	Bond Future	6,108.0100	6.1080	6,524.7800	6.5248	6.823	0	0	0
2013/08/22	R203	08/05/2014	5.74	Put	Bond Future	6,137.0000	6.1370	6,554.2300	6.5542	6.799	0	0	0

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2013/08/22	R203	08/05/2014	7.40	Call	Bond Future	1,252.8700	1.2529	1,069.3800	1.0694	(14.646)	0	0	16
2013/08/22	R203	08/05/2014	5.75	Call	Bond Future	152.8000	0.1528	118.0200	0.1180	(22.762)	0	0	0
2013/08/22	R203	07/08/2014	7.30	Call	Bond Future	1,243.7200	1.2437	1,077.4700	1.0775	(13.367)	0	0	0
2013/08/22	R203	07/08/2014			Bond Future	7.9176	104.2470	8.0867	103.7893	2.137	0.0000	0.0000	0
2013/08/22	R203	07/08/2014	7.31	Call	Bond Future	1,254.0300	1.2540	1,086.8100	1.0868	(13.335)	0	0	0
2013/08/22	R203	07/08/2014	7.29	Put	Bond Future	2,953.7200	2.9537	3,246.1000	3.2461	9.899	0	0	0
2013/08/22	R203	07/08/2014	7.31	Put	Bond Future	2,918.9100	2.9189	3,209.3500	3.2094	9.950	0	0	0
2013/08/22	R203	07/08/2014	7.29	Call	Bond Future	1,233.4600	1.2335	1,068.1800	1.0682	(13.400)	0	0	0
2013/08/22	R203	07/08/2014	7.30	Put	Bond Future	2,936.2800	2.9363	3,227.6900	3.2277	9.924	0	0	0
2013/08/22	R204	07/11/2013			Bond Future	7.5642	104.9529	7.6784	104.4724	1.510	0.0000	0.0000	29,092
2013/08/22	R204	07/11/2013	7.00	Put	Bond Future	2,981.2000	2.9812	3,339.2100	3.3392	12.009	0	0	1,270
2013/08/22	R204	07/11/2013	6.29	Put	Bond Future	5,662.4000	5.6624	6,111.4600	6.1115	7.931	0	0	0
2013/08/22	R204	07/11/2013	6.31	Put	Bond Future	5,578.2900	5.5783	6,025.8600	6.0259	8.023	0	0	0
2013/08/22	R204	07/11/2013	6.29	Call	Bond Future	107.3600	0.1074	75.9300	0.0759	(29.275)	0	0	0
2013/08/22	R204	07/11/2013	6.30	Put	Bond Future	5,620.3000	5.6203	6,068.6200	6.0686	7.977	0	0	0
2013/08/22	R204	07/11/2013	7.00	Call	Bond Future	565.8900	0.5659	443.4100	0.4434	(21.644)	0	0	0
2013/08/22	R204	07/11/2013	6.30	Call	Bond Future	110.2800	0.1103	78.1100	0.0781	(29.171)	0	0	0
2013/08/22	R204	07/11/2013	6.31	Call	Bond Future	113.2700	0.1133	80.3500	0.0804	(29.063)	0	0	0
2013/08/22	R204	06/02/2014	6.39	Call	Bond Future	380.3400	0.3803	309.6600	0.3097	(18.583)	0	0	0
2013/08/22	R204	06/02/2014			Bond Future	7.7060	102.3001	7.8275	101.8133	1.577	0.0000	0.0000	0
2013/08/22	R204	06/02/2014	6.41	Call	Bond Future	392.3800	0.3924	319.8800	0.3199	(18.477)	0	0	0
2013/08/22	R204	06/02/2014	6.40	Call	Bond Future	386.3200	0.3863	314.7400	0.3147	(18.529)	0	0	0
2013/08/22	R204	06/02/2014	6.39	Put	Bond Future	5,843.2000	5.8432	6,259.3800	6.2594	7.122	0	0	0
2013/08/22	R204	06/02/2014	6.41	Put	Bond Future	5,769.5600	5.7696	6,183.9200	6.1839	7.182	0	0	0
2013/08/22	R204	06/02/2014	6.40	Put	Bond Future	5,806.3300	5.8063	6,221.6100	6.2216	7.152	0	0	0
2013/08/22	R204	08/05/2014			Bond Future	7.8560	103.6776	7.9856	103.1842	1.650	0.0000	0.0000	0
2013/08/22	R204	08/05/2014	6.05	Call	Bond Future	410.4700	0.4105	345.5000	0.3455	(15.828)	0	0	0
2013/08/22	R204	08/05/2014	6.06	Call	Bond Future	415.6100	0.4156	349.9600	0.3500	(15.796)	0	0	0
2013/08/22	R204	08/05/2014	6.04	Call	Bond Future	405.3900	0.4054	341.0800	0.3411	(15.864)	0	0	0
2013/08/22	R204	08/05/2014	6.05	Put	Bond Future	7,605.1500	7.6051	8,033.6600	8.0337	5.634	0	0	0
2013/08/22	R204	08/05/2014	6.04	Put	Bond Future	7,641.6200	7.6416	8,070.7900	8.0708	5.616	0	0	0
2013/08/22	R204	08/05/2014	6.06	Put	Bond Future	7,568.7500	7.5688	7,996.5800	7.9966	5.653	0	0	0
2013/08/22	R204	07/08/2014			Bond Future	8.0193	101.0509	8.1579	100.5508	1.729	0.0000	0.0000	0
2013/08/22	R204	07/08/2014	7.44	Put	Bond Future	4,016.2400	4.0162	4,321.5800	4.3216	7.603	0	0	0
2013/08/22	R204	07/08/2014	7.46	Put	Bond Future	3,970.3300	3.9703	4,273.6700	4.2737	7.640	0	0	0
2013/08/22	R204	07/08/2014	7.45	Put	Bond Future	3,993.2500	3.9932	4,297.5800	4.2976	7.621	0	0	0
2013/08/22	R204	07/08/2014	7.46	Call	Bond Future	1,921.4800	1.9215	1,724.6700	1.7247	(10.243)	0	0	0
2013/08/22	R204	07/08/2014	7.44	Call	Bond Future	1,893.1800	1.8932	1,698.3700	1.6984	(10.290)	0	0	0
2013/08/22	R204	07/08/2014	7.45	Call	Bond Future	1,907.3000	1.9073	1,711.4800	1.7115	(10.267)	0	0	0
2013/08/22	R206	07/11/2013	4.31	Put	Bond Future	308.7800	0.3088	325.7900	0.3258	5.509	0	0	0
2013/08/22	R206	07/11/2013			Bond Future	5.9991	102.6700	6.1027	102.6516	1.727	0.0000	0.0000	0
2013/08/22	R206	07/11/2013	4.30	Put	Bond Future	310.4400	0.3104	327.4700	0.3275	5.486	0	0	0
2013/08/22	R206	07/11/2013	4.31	Call	Bond Future	6.9700	0.0070	5.5400	0.0055	(20.516)	0	0	0
2013/08/22	R206	07/11/2013	4.29	Call	Bond Future	6.7100	0.0067	5.3200	0.0053	(20.715)	0	0	0
2013/08/22	R206	07/11/2013	4.30	Call	Bond Future	6.8400	0.0068	5.4300	0.0054	(20.614)	0	0	0
2013/08/22	R206	07/11/2013	4.29	Put	Bond Future	312.1100	0.3121	329.1600	0.3292	5.463	0	0	0

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2013/08/22	R207	07/11/2013	6.70	Call	Bond Future	197.0600	0.1971	147.9900	0.1480	(24.901)	0	0	0
2013/08/22	R207	07/11/2013			Bond Future	7.8993	99.2233	8.0075	98.7142	1.369	0.0000	0.0000	27,380
2013/08/22	R207	07/11/2013	6.71	Call	Bond Future	201.7100	0.2017	151.6700	0.1517	(24.808)	0	0	0
2013/08/22	R207	07/11/2013	6.69	Put	Bond Future	6,114.5600	6.1146	6,575.5500	6.5755	7.539	0	0	0
2013/08/22	R207	07/11/2013	6.71	Put	Bond Future	6,022.2900	6.0223	6,481.3500	6.4813	7.623	0	0	0
2013/08/22	R207	07/11/2013	6.69	Call	Bond Future	192.5000	0.1925	144.3900	0.1444	(24.992)	0	0	0
2013/08/22	R207	07/11/2013	6.70	Put	Bond Future	6,068.3600	6.0684	6,528.3900	6.5284	7.581	0	0	0
2013/08/22	R207	06/02/2014			Bond Future	8.0354	96.8861	8.1494	96.3703	1.419	0.0000	0.0000	0
2013/08/22	R207	06/02/2014	6.65	Call	Bond Future	485.5600	0.4856	405.9500	0.4059	(16.396)	0	0	0
2013/08/22	R207	06/02/2014	6.64	Put	Bond Future	7,074.2800	7.0743	7,511.3700	7.5114	6.179	0	0	0
2013/08/22	R207	06/02/2014	6.66	Put	Bond Future	6,989.8900	6.9899	7,425.1300	7.4251	6.227	0	0	0
2013/08/22	R207	06/02/2014	6.65	Put	Bond Future	7,032.0200	7.0320	7,468.1900	7.4682	6.203	0	0	0
2013/08/22	R207	06/02/2014	6.66	Call	Bond Future	492.5900	0.4926	412.0500	0.4120	(16.350)	0	0	0
2013/08/22	R207	06/02/2014	6.64	Call	Bond Future	478.6200	0.4786	399.9300	0.3999	(16.441)	0	0	0
2013/08/22	R207	08/05/2014	6.19	Put	Bond Future	9,664.4700	9.6645	10,118.2600	10.1183	4.695	0	0	0
2013/08/22	R207	08/05/2014	6.21	Put	Bond Future	9,578.7300	9.5787	10,031.2000	10.0312	4.724	0	0	0
2013/08/22	R207	08/05/2014			Bond Future	8.1802	98.1908	8.3006	97.6680	1.472	0.0000	0.0000	0
2013/08/22	R207	08/05/2014	6.20	Put	Bond Future	9,621.5600	9.6216	10,074.7000	10.0747	4.710	0	0	0
2013/08/22	R207	08/05/2014	6.20	Call	Bond Future	502.8600	0.5029	433.2100	0.4332	(13.851)	0	0	0
2013/08/22	R207	08/05/2014	6.21	Call	Bond Future	508.6700	0.5087	438.3500	0.4384	(13.824)	0	0	0
2013/08/22	R207	08/05/2014	6.19	Call	Bond Future	497.1100	0.4971	428.1100	0.4281	(13.880)	0	0	0
2013/08/22	R207	07/08/2014	7.69	Call	Bond Future	2,326.9800	2.3270	2,118.7300	2.1187	(8.949)	0	0	0
2013/08/22	R207	07/08/2014	7.70	Put	Bond Future	5,040.6800	5.0407	5,361.3400	5.3613	6.361	0	0	0
2013/08/22	R207	07/08/2014			Bond Future	8.3358	95.8806	8.4633	95.3507	1.529	0.0000	0.0000	0
2013/08/22	R207	07/08/2014	7.70	Call	Bond Future	2,343.3300	2.3433	2,134.0900	2.1341	(8.929)	0	0	0
2013/08/22	R207	07/08/2014	7.71	Call	Bond Future	2,359.7600	2.3598	2,149.5100	2.1495	(8.910)	0	0	0
2013/08/22	R207	07/08/2014	7.69	Put	Bond Future	5,067.4900	5.0675	5,389.1400	5.3891	6.347	0	0	0
2013/08/22	R207	07/08/2014	7.71	Put	Bond Future	5,013.9700	5.0140	5,333.6200	5.3336	6.375	0	0	0
2013/08/22	R208	07/11/2013			Bond Future	8.0633	93.5850	8.1710	93.0233	1.335	0.0000	0.0000	14,428
2013/08/22	R208	07/11/2013	6.79	Put	Bond Future	7,136.9700	7.1370	7,655.3200	7.6553	7.263	0	0	0
2013/08/22	R208	07/11/2013	6.81	Put	Bond Future	7,030.9700	7.0310	7,547.4300	7.5474	7.346	0	0	0
2013/08/22	R208	07/11/2013	6.80	Put	Bond Future	7,083.9000	7.0839	7,601.3100	7.6013	7.304	0	0	0
2013/08/22	R208	07/11/2013	6.81	Call	Bond Future	172.3700	0.1724	127.1400	0.1271	(26.240)	0	0	0
2013/08/22	R208	07/11/2013	7.50	Put	Bond Future	3,785.9200	3.7859	4,195.1800	4.1952	10.810	0	0	1,520
2013/08/22	R208	07/11/2013	6.79	Call	Bond Future	163.9600	0.1640	120.6200	0.1206	(26.433)	0	0	0
2013/08/22	R208	07/11/2013	7.50	Call	Bond Future	777.6500	0.7777	625.2200	0.6252	(19.601)	0	0	0
2013/08/22	R208	07/11/2013	6.80	Call	Bond Future	168.1200	0.1681	123.8400	0.1238	(26.338)	0	0	0
2013/08/22	R208	06/02/2014	6.74	Put	Bond Future	8,174.2400	8.1742	8,665.2700	8.6653	6.007	0	0	0
2013/08/22	R208	06/02/2014			Bond Future	8.1890	94.8130	8.3018	94.2439	1.377	0.0000	0.0000	0
2013/08/22	R208	06/02/2014	6.76	Put	Bond Future	8,076.5600	8.0766	8,565.6300	8.5656	6.055	0	0	0
2013/08/22	R208	06/02/2014	6.75	Put	Bond Future	8,125.3400	8.1253	8,615.3900	8.6154	6.031	0	0	0
2013/08/22	R208	06/02/2014	6.74	Call	Bond Future	457.3400	0.4573	379.2700	0.3793	(17.070)	0	0	0
2013/08/22	R208	06/02/2014	6.75	Call	Bond Future	464.3500	0.4644	385.3000	0.3853	(17.024)	0	0	0
2013/08/22	R208	06/02/2014	6.76	Call	Bond Future	471.4400	0.4714	391.4100	0.3914	(16.976)	0	0	0
2013/08/22	R208	08/05/2014	6.31	Call	Bond Future	367.2400	0.3672	308.6900	0.3087	(15.943)	0	0	0
2013/08/22	R208	08/05/2014			Bond Future	8.3169	92.6932	8.4351	92.1164	1.421	0.0000	0.0000	0

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2013/08/22	R208	08/05/2014	6.29	Call	Bond Future	357.3000	0.3573	300.0800	0.3001	(16.015)	0	0	0
2013/08/22	R208	08/05/2014	6.31	Put	Bond Future	10,883.6900	10.8837	11,401.9500	11.4019	4.762	0	0	0
2013/08/22	R208	08/05/2014	6.30	Put	Bond Future	10,934.6800	10.9347	11,453.6100	11.4536	4.746	0	0	0
2013/08/22	R208	08/05/2014	6.29	Put	Bond Future	10,985.7500	10.9858	11,505.3400	11.5053	4.730	0	0	0
2013/08/22	R208	08/05/2014	6.30	Call	Bond Future	362.2400	0.3622	304.3600	0.3044	(15.978)	0	0	0
2013/08/22	R208	07/08/2014			Bond Future	8.4519	93.9487	8.5759	93.3640	1.467	0.0000	0.0000	0
2013/08/22	R208	07/08/2014	7.80	Call	Bond Future	2,333.2000	2.3332	2,110.1900	2.1102	(9.558)	0	0	0
2013/08/22	R208	07/08/2014	7.79	Put	Bond Future	5,516.0600	5.5161	5,878.8900	5.8789	6.578	0	0	0
2013/08/22	R208	07/08/2014	7.81	Put	Bond Future	5,453.2000	5.4532	5,813.6500	5.8137	6.610	0	0	0
2013/08/22	R208	07/08/2014	7.80	Put	Bond Future	5,484.5700	5.4846	5,846.2100	5.8462	6.594	0	0	0
2013/08/22	R208	07/08/2014	7.81	Call	Bond Future	2,351.1600	2.3512	2,126.9600	2.1270	(9.536)	0	0	0
2013/08/22	R208	07/08/2014	7.79	Call	Bond Future	2,315.3200	2.3153	2,093.5000	2.0935	(9.581)	0	0	0
2013/08/22	R209	07/11/2013	8.80	Put	Bond Future	6,245.2500	6.2452	6,380.5700	6.3806	2.167	0	0	0
2013/08/22	R209	07/11/2013	9.50	Put	Bond Future	2,955.2000	2.9552	3,034.6900	3.0347	2.690	0	0	980
2013/08/22	R209	07/11/2013			Bond Future	9.4840	70.9116	9.5137	70.7051	0.312	0.0000	0.0000	18,862
2013/08/22	R209	07/11/2013	8.80	Call	Bond Future	1,191.3900	1.1914	1,120.1500	1.1202	(5.980)	0	0	0
2013/08/22	R209	07/11/2013	9.25	Call	Bond Future	2,273.9800	2.2740	2,166.5500	2.1666	(4.724)	0	0	0
2013/08/22	R209	07/11/2013	8.81	Call	Bond Future	1,210.6500	1.2106	1,138.6300	1.1386	(5.949)	0	0	0
2013/08/22	R209	07/11/2013	8.65	Call	Bond Future	927.4700	0.9275	867.5200	0.8675	(6.464)	0	0	0
2013/08/22	R209	07/11/2013	8.79	Call	Bond Future	1,172.3500	1.1723	1,101.8700	1.1019	(6.012)	0	0	0
2013/08/22	R209	07/11/2013	9.40	Call	Bond Future	2,733.7000	2.7337	2,614.3300	2.6143	(4.367)	0	0	0
2013/08/22	R209	07/11/2013	9.70	Put	Bond Future	2,312.8600	2.3129	2,377.8000	2.3778	2.808	0	0	1,520
2013/08/22	R209	07/11/2013	9.25	Put	Bond Future	3,941.2700	3.9413	4,040.4000	4.0404	2.515	0	0	1,000
2013/08/22	R209	07/11/2013	8.79	Put	Bond Future	6,304.2900	6.3043	6,440.3700	6.4404	2.159	0	0	0
2013/08/22	R209	07/11/2013	9.40	Put	Bond Future	3,325.2700	3.3253	3,412.4600	3.4125	2.622	0	0	5,000
2013/08/22	R209	07/11/2013	9.50	Call	Bond Future	3,066.6600	3.0667	2,939.5900	2.9396	(4.144)	0	0	0
2013/08/22	R209	07/11/2013	9.70	Call	Bond Future	3,797.4400	3.7974	3,655.8200	3.6558	(3.729)	0	0	0
2013/08/22	R209	07/11/2013	8.65	Put	Bond Future	7,165.9100	7.1659	7,312.5200	7.3125	2.046	0	0	4,700
2013/08/22	R209	07/11/2013	8.81	Put	Bond Future	6,186.5500	6.1865	6,321.0900	6.3211	2.175	0	0	0
2013/08/22	R209	06/02/2014	8.56	Call	Bond Future	1,630.3500	1.6303	1,564.2800	1.5643	(4.053)	0	0	0
2013/08/22	R209	06/02/2014			Bond Future	9.5897	71.8421	9.6202	71.6328	0.319	0.0000	0.0000	0
2013/08/22	R209	06/02/2014	8.54	Call	Bond Future	1,593.1800	1.5932	1,528.1700	1.5282	(4.081)	0	0	0
2013/08/22	R209	06/02/2014	8.55	Call	Bond Future	1,611.6900	1.6117	1,546.1600	1.5462	(4.066)	0	0	0
2013/08/22	R209	06/02/2014	8.54	Put	Bond Future	9,437.0700	9.4371	9,581.3700	9.5814	1.529	0	0	0
2013/08/22	R209	06/02/2014	8.56	Put	Bond Future	9,312.1200	9.3121	9,455.3600	9.4554	1.538	0	0	0
2013/08/22	R209	06/02/2014	8.55	Put	Bond Future	9,374.4500	9.3745	9,518.2300	9.5182	1.534	0	0	0
2013/08/22	R209	08/05/2014			Bond Future	9.6948	69.6646	9.7264	69.4525	0.325	0.0000	0.0000	0
2013/08/22	R209	08/05/2014	7.85	Call	Bond Future	1,102.2800	1.1023	1,059.5800	1.0596	(3.874)	0	0	0
2013/08/22	R209	08/05/2014	7.86	Call	Bond Future	1,114.2200	1.1142	1,071.1500	1.0711	(3.865)	0	0	0
2013/08/22	R209	08/05/2014	7.85	Put	Bond Future	15,559.0600	15.5591	15,728.5200	15.7285	1.089	0	0	0
2013/08/22	R209	08/05/2014	7.84	Call	Bond Future	1,090.4500	1.0905	1,048.0900	1.0481	(3.885)	0	0	0
2013/08/22	R209	08/05/2014	7.84	Put	Bond Future	15,637.8900	15.6379	15,807.6900	15.8077	1.086	0	0	0
2013/08/22	R209	08/05/2014	7.86	Put	Bond Future	15,480.4800	15.4805	15,649.5700	15.6496	1.092	0	0	0
2013/08/22	R209	07/08/2014	9.04	Put	Bond Future	9,280.6200	9.2806	9,400.4800	9.4005	1.292	0	0	0
2013/08/22	R209	07/08/2014			Bond Future	9.8019	70.6082	9.8345	70.3931	0.332	0.0000	0.0000	0
2013/08/22	R209	07/08/2014	9.06	Put	Bond Future	9,182.6700	9.1827	9,301.7300	9.3017	1.297	0	0	0
2013/08/22	R209	07/08/2014	9.05	Put	Bond Future	9,231.5400	9.2315	9,351.0000	9.3510	1.294	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
2013/08/22	R209	07/08/2014	9.05	Call	Bond Future	3,945.0400	3.9450	3,849.4000	3.8494	(2.424)	0	0	0
2013/08/22	R209	07/08/2014	9.06	Call	Bond Future	3,970.6300	3.9706	3,874.5900	3.8746	(2.419)	0	0	0
2013/08/22	R209	07/08/2014	9.04	Call	Bond Future	3,919.5400	3.9195	3,824.3000	3.8243	(2.430)	0	0	0
2013/08/22	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	R210	07/11/2013			Bond Future	153.3413	153.3413	151.4584	151.4584	(1.228)	0.0000	0.0000	1,237
2013/08/22	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	R210	07/11/2013	159.99	Put	Bond Future	6,648.7500	6.6488	8,531.5600	8.5316	28.318	0	0	0
2013/08/22	R210	07/11/2013	160.01	Put	Bond Future	6,668.7500	6.6688	8,551.5600	8.5516	28.233	0	0	0
2013/08/22	R210	07/11/2013	160.00	Put	Bond Future	6,658.7500	6.6588	8,541.5600	8.5416	28.276	0	0	0
2013/08/22	R211	07/11/2013			Bond Future	129.3356	129.3356	128.6235	128.6235	(0.551)	0.0000	0.0000	522
2013/08/22	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	R211	07/11/2013	129.99	Put	Bond Future	654.4300	0.6544	1,366.4800	1.3665	108.805	0	0	0
2013/08/22	R211	07/11/2013	130.01	Put	Bond Future	674.4300	0.6744	1,386.4800	1.3865	105.578	0	0	0
2013/08/22	R211	07/11/2013	130.00	Put	Bond Future	664.4300	0.6644	1,376.4800	1.3765	107.167	0	0	0
2013/08/22	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	R212	07/11/2013	132.99	Put	Bond Future	3,195.5300	3.1955	4,390.0400	4.3900	37.381	0	0	0
2013/08/22	R212	07/11/2013			Bond Future	129.7945	129.7945	128.6000	128.6000	(0.920)	0.0000	0.0000	21,791
2013/08/22	R212	07/11/2013	133.01	Put	Bond Future	3,215.5300	3.2155	4,410.0400	4.4100	37.148	0	0	0
2013/08/22	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	R212	07/11/2013	133.00	Put	Bond Future	3,205.5300	3.2055	4,400.0400	4.4000	37.264	0	0	0
2013/08/22	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	R213	07/11/2013	8.60	Call	Bond Future	1,075.4700	1.0755	1,034.5300	1.0345	(3.807)	0	0	0
2013/08/22	R213	07/11/2013			Bond Future	9.3145	81.6883	9.3288	81.5853	0.153	0.0000	0.0000	12,136
2013/08/22	R213	07/11/2013	8.61	Call	Bond Future	1,094.0200	1.0940	1,052.6400	1.0526	(3.782)	0	0	0
2013/08/22	R213	07/11/2013	8.59	Put	Bond Future	6,573.4600	6.5735	6,636.0400	6.6360	0.952	0	0	0
2013/08/22	R213	07/11/2013	8.61	Put	Bond Future	6,450.7500	6.4508	6,512.4400	6.5124	0.956	0	0	0
2013/08/22	R213	07/11/2013	8.60	Put	Bond Future	6,511.9400	6.5119	6,574.0700	6.5741	0.954	0	0	0
2013/08/22	R213	07/11/2013	8.59	Call	Bond Future	1,057.1300	1.0571	1,016.6400	1.0166	(3.830)	0	0	0
2013/08/22	R213	06/02/2014			Bond Future	9.4289	82.7602	9.4436	82.6557	0.156	0.0000	0.0000	0
2013/08/22	R213	06/02/2014	8.29	Put	Bond Future	10,280.2500	10.2803	10,348.5900	10.3486	0.665	0	0	0
2013/08/22	R213	06/02/2014	8.31	Put	Bond Future	10,149.6400	10.1496	10,217.4500	10.2175	0.668	0	0	0
2013/08/22	R213	06/02/2014	8.29	Call	Bond Future	1,539.6900	1.5397	1,503.5500	1.5035	(2.347)	0	0	0
2013/08/22	R213	06/02/2014	8.30	Put	Bond Future	10,214.8200	10.2148	10,282.9000	10.2829	0.666	0	0	0
2013/08/22	R213	06/02/2014	8.30	Call	Bond Future	1,556.9400	1.5569	1,520.5400	1.5205	(2.338)	0	0	0
2013/08/22	R213	06/02/2014	8.31	Call	Bond Future	1,574.3300	1.5743	1,537.6600	1.5377	(2.329)	0	0	0
2013/08/22	R213	08/05/2014	7.65	Put	Bond Future	16,074.0300	16.0740	16,155.7800	16.1558	0.509	0	0	0
2013/08/22	R213	08/05/2014			Bond Future	9.5387	80.3363	9.5539	80.2304	0.159	0.0000	0.0000	0
2013/08/22	R213	08/05/2014	7.64	Put	Bond Future	16,152.0400	16.1520	16,233.9800	16.2340	0.507	0	0	0
2013/08/22	R213	08/05/2014	7.66	Put	Bond Future	15,996.2400	15.9962	16,077.8000	16.0778	0.510	0	0	0
2013/08/22	R213	08/05/2014	7.65	Call	Bond Future	1,107.8900	1.1079	1,083.7300	1.0837	(2.181)	0	0	0
2013/08/22	R213	08/05/2014	7.64	Call	Bond Future	1,096.2000	1.0962	1,072.2300	1.0722	(2.187)	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
2013/08/22	R213	08/05/2014	7.66	Call	Bond Future	1,119.6800	1.1197	1,095.3300	1.0953	(2.175)	0	0	0
2013/08/22	R213	07/08/2014	8.86	Call	Bond Future	3,987.5200	3.9875	3,936.3100	3.9363	(1.284)	0	0	0
2013/08/22	R213	07/08/2014			Bond Future	9.6524	81.4244	9.6681	81.3171	0.163	0.0000	0.0000	0
2013/08/22	R213	07/08/2014	8.84	Call	Bond Future	3,936.2900	3.9363	3,885.4800	3.8855	(1.291)	0	0	0
2013/08/22	R213	07/08/2014	8.85	Call	Bond Future	3,961.8600	3.9619	3,910.8500	3.9108	(1.288)	0	0	0
2013/08/22	R213	07/08/2014	8.84	Put	Bond Future	9,801.2800	9.8013	9,857.8000	9.8578	0.577	0	0	0
2013/08/22	R213	07/08/2014	8.86	Put	Bond Future	9,700.5800	9.7006	9,756.7000	9.7567	0.579	0	0	0
2013/08/22	R213	07/08/2014	8.85	Put	Bond Future	9,750.8400	9.7508	9,807.1600	9.8072	0.578	0	0	0
2013/08/22	R214	07/11/2013	7.80	Call	Bond Future	105.3100	0.1053	91.8300	0.0918	(12.800)	0	0	0
2013/08/22	R214	07/11/2013			Bond Future	9.6253	71.3171	9.6652	71.0333	0.415	0.0000	0.0000	577
2013/08/22	R214	07/11/2013	7.81	Call	Bond Future	108.1900	0.1082	94.4000	0.0944	(12.746)	0	0	0
2013/08/22	R214	07/11/2013	7.79	Call	Bond Future	102.4900	0.1025	89.3200	0.0893	(12.850)	0	0	0
2013/08/22	R214	07/11/2013	7.81	Put	Bond Future	15,385.2000	15.3852	15,655.2100	15.6552	1.755	0	0	0
2013/08/22	R214	07/11/2013	7.80	Put	Bond Future	15,481.2700	15.4813	15,751.5900	15.7516	1.746	0	0	0
2013/08/22	R214	07/11/2013	7.79	Put	Bond Future	15,577.6000	15.5776	15,848.2300	15.8482	1.737	0	0	0
2013/08/22	R214	06/02/2014			Bond Future	9.7344	72.2528	9.7756	71.9653	0.424	0.0000	0.0000	0
2013/08/22	R214	06/02/2014	8.99	Put	Bond Future	8,019.3700	8.0194	8,195.5900	8.1956	2.197	0	0	0
2013/08/22	R214	06/02/2014	9.01	Put	Bond Future	7,908.6600	7.9087	8,083.4200	8.0834	2.210	0	0	0
2013/08/22	R214	06/02/2014	8.99	Call	Bond Future	2,463.6500	2.4637	2,352.3700	2.3524	(4.517)	0	0	0
2013/08/22	R214	06/02/2014	9.00	Put	Bond Future	7,963.8700	7.9639	8,139.3600	8.1394	2.204	0	0	0
2013/08/22	R214	06/02/2014	9.00	Call	Bond Future	2,487.7100	2.4877	2,375.7000	2.3757	(4.503)	0	0	0
2013/08/22	R214	06/02/2014	9.01	Call	Bond Future	2,511.9100	2.5119	2,399.1700	2.3992	(4.488)	0	0	0
2013/08/22	R248	07/11/2013			Bond Future	9.6777	92.5282	9.7280	92.0728	0.519	0.0000	0.0000	780
2013/08/22	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	R248	07/11/2013	7.86	Put	Bond Future	19,734.5500	19.7345	20,189.9400	20.1899	2.308	0	0	0
2013/08/22	R248	07/11/2013	7.85	Put	Bond Future	19,863.6200	19.8636	20,319.0100	20.3190	2.293	0	0	0
2013/08/22	R248	07/11/2013	7.84	Put	Bond Future	19,992.9500	19.9930	20,448.3400	20.4483	2.278	0	0	0
2013/08/22	R248	06/02/2014	9.11	Put	Bond Future	6,452.1500	6.4522	6,913.5300	6.9135	7.151	0	0	0
2013/08/22	R248	06/02/2014			Bond Future	9.7900	93.7422	9.8420	93.2808	0.531	0.0000	0.0000	0
2013/08/22	R248	06/02/2014	9.10	Put	Bond Future	6,553.2300	6.5532	7,014.6100	7.0146	7.040	0	0	0
2013/08/22	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/22	R248	06/02/2014	9.09	Put	Bond Future	6,654.5000	6.6545	7,115.8800	7.1159	6.933	0	0	0

Total

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