



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 29/08/2013 to 29/08/2013

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
2013/08/29	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	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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2013/08/29	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	2025	07/11/2013			Bond Future	107.0484	107.0484	107.0495	107.0495	0.001	0.0000	0.0000	0
2013/08/29	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	2025	07/11/2013	110.99	Put	Bond Future	3,941.5500	3.9415	3,940.4800	3.9405	(0.027)	0	0	0
2013/08/29	2025	07/11/2013	111.01	Put	Bond Future	3,961.5500	3.9615	3,960.4800	3.9605	(0.027)	0	0	0
2013/08/29	2025	07/11/2013	111.00	Put	Bond Future	3,951.5500	3.9515	3,950.4800	3.9505	(0.027)	0	0	0
2013/08/29	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	2037	07/11/2013			Bond Future	9.4731	93.3035	9.5180	92.9168	0.474	0.0000	0.0000	1,650
2013/08/29	2037	07/11/2013	9.41	Put	Bond Future	547.6500	0.5477	934.3800	0.9344	70.616	0	0	0
2013/08/29	2037	07/11/2013	9.43	Put	Bond Future	373.5100	0.3735	760.2400	0.7602	103.539	0	0	0
2013/08/29	2037	07/11/2013	9.42	Put	Bond Future	460.5100	0.4605	847.2400	0.8472	83.979	0	0	0
2013/08/29	2037	07/11/2013	9.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	2037	07/11/2013	9.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	2037	07/11/2013	9.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	2037	06/02/2014			Bond Future	9.5831	90.2665	9.6297	89.8737	0.486	0.0000	0.0000	0
2013/08/29	2037	06/02/2014	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	2037	06/02/2014	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	2037	06/02/2014	9.38	Put	Bond Future	1,747.0600	1.7471	2,139.8600	2.1399	22.483	0	0	0
2013/08/29	2037	06/02/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	2037	06/02/2014	9.37	Put	Bond Future	1,834.4900	1.8345	2,227.2900	2.2273	21.412	0	0	0
2013/08/29	2037	06/02/2014	9.39	Put	Bond Future	1,659.7700	1.6598	2,052.5700	2.0526	23.666	0	0	0
2013/08/29	2037	08/05/2014	9.39	Put	Bond Future	2,607.1300	2.6071	3,004.0800	3.0041	15.226	0	0	0
2013/08/29	2037	08/05/2014			Bond Future	9.6968	91.4643	9.7448	91.0674	0.495	0.0000	0.0000	0
2013/08/29	2037	08/05/2014	9.38	Put	Bond Future	2,694.1900	2.6942	3,091.1400	3.0911	14.734	0	0	0
2013/08/29	2037	08/05/2014	9.37	Put	Bond Future	2,781.3900	2.7814	3,178.3400	3.1783	14.272	0	0	0
2013/08/29	2037	08/05/2014	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	2037	08/05/2014	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	2037	08/05/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	2038	07/11/2013			Bond Future	101.8541	101.8541	101.8567	101.8567	0.003	0.0000	0.0000	0
2013/08/29	2038	07/11/2013	109.99	Put	Bond Future	8,135.8700	8.1359	8,133.2600	8.1333	(0.032)	0	0	0
2013/08/29	2038	07/11/2013	110.00	Put	Bond Future	8,145.8700	8.1459	8,143.2600	8.1433	(0.032)	0	0	0
2013/08/29	2038	07/11/2013	110.01	Put	Bond Future	8,155.8700	8.1559	8,153.2600	8.1533	(0.032)	0	0	0
2013/08/29	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	2050	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	2050	07/11/2013	110.00	Put	Bond Future	4,855.7500	4.8557	4,853.0100	4.8530	(0.056)	0	0	0
2013/08/29	2050	07/11/2013			Bond Future	105.1442	105.1442	105.1470	105.1470	0.003	0.0000	0.0000	122
2013/08/29	2050	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	2050	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	2050	07/11/2013	109.99	Put	Bond Future	4,845.7500	4.8457	4,843.0100	4.8430	(0.057)	0	0	0
2013/08/29	2050	07/11/2013	110.01	Put	Bond Future	4,865.7500	4.8657	4,863.0100	4.8630	(0.056)	0	0	0
2013/08/29	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/08/29	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	AL37	07/11/2013			Index Future	398.1220	398.1220	398.1240	398.1240	0.001	0.0000	0.0000	0
2013/08/29	AL37	06/02/2014			Index Future	403.3270	403.3270	403.3240	403.3240	(0.001)	0.0000	0.0000	0
2013/08/29	AL7T	07/11/2013			Index Future	467.3370	467.3370	467.3540	467.3540	0.004	0.0000	0.0000	1
2013/08/29	AL7T	06/02/2014			Index Future	473.4470	473.4470	473.4580	473.4580	0.002	0.0000	0.0000	0
2013/08/29	ALBI	07/11/2013			Index Future	421.3210	421.3210	420.7210	420.7210	(0.142)	0.0000	0.0000	770
2013/08/29	ALBI	06/02/2014			Index Future	426.8290	426.8290	426.2160	426.2160	(0.144)	0.0000	0.0000	73
2013/08/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/08/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/08/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/29	EL28	07/11/2013			Bond Future	107.8844	107.8844	107.8873	107.8873	0.003	0.0000	0.0000	0
2013/08/29	EL28	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	EL28	07/11/2013	109.99	Put	Bond Future	2,105.5500	2.1056	2,102.7000	2.1027	(0.135)	0	0	0
2013/08/29	EL28	07/11/2013	110.01	Put	Bond Future	2,125.5500	2.1256	2,122.7000	2.1227	(0.134)	0	0	0
2013/08/29	EL28	07/11/2013	110.00	Put	Bond Future	2,115.5500	2.1156	2,112.7000	2.1127	(0.135)	0	0	0
2013/08/29	EL28	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	EL28	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	ES33	07/11/2013			Bond Future	9.9698	80.0037	10.0146	79.6855	0.449	0.0000	0.0000	6,292
2013/08/29	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	ES33	07/11/2013	8.51	Put	Bond Future	11,584.1400	11.5841	11,902.2800	11.9023	2.746	0	0	0
2013/08/29	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	ES33	07/11/2013	8.49	Put	Bond Future	11,760.5700	11.7606	12,078.7100	12.0787	2.705	0	0	0
2013/08/29	ES33	07/11/2013	8.50	Put	Bond Future	11,672.2900	11.6723	11,990.4300	11.9904	2.726	0	0	0
2013/08/29	ES33	06/02/2014	9.54	Put	Bond Future	4,086.6300	4.0866	4,409.8300	4.4098	7.909	0	0	0
2013/08/29	ES33	06/02/2014			Bond Future	10.1025	81.0495	10.1490	80.7263	0.460	0.0000	0.0000	0
2013/08/29	ES33	06/02/2014	9.56	Put	Bond Future	3,935.6800	3.9357	4,258.8800	4.2589	8.212	0	0	0
2013/08/29	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	ES33	06/02/2014	9.55	Put	Bond Future	4,011.1000	4.0111	4,334.3000	4.3343	8.058	0	0	0
2013/08/29	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	GOVI	07/11/2013			GOVI	420.8460	420.8460	420.2460	420.2460	(0.143)	0.0000	0.0000	110

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2013/08/29	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	GOVI	07/11/2013	445.99	Put	GOVI	251,440.0000	25.1440	257,440.0000	25.7440	2.386	0	0	0
2013/08/29	GOVI	07/11/2013	446.01	Put	GOVI	251,640.0000	25.1640	257,640.0000	25.7640	2.384	0	0	0
2013/08/29	GOVI	07/11/2013	446.00	Put	GOVI	251,540.0000	25.1540	257,540.0000	25.7540	2.385	0	0	0
2013/08/29	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	GOVI	06/02/2014	440.00	Call	GOVI	426.3480	426.3480	425.7350	425.7350	(0.144)	0.0000	0.0000	268
2013/08/29	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	GOVI	06/02/2014	439.99	Put	GOVI	136,420.0000	13.6420	142,550.0000	14.2550	4.493	0	0	0
2013/08/29	GOVI	06/02/2014	440.01	Put	GOVI	136,620.0000	13.6620	142,750.0000	14.2750	4.487	0	0	0
2013/08/29	GOVI	06/02/2014	440.00	Put	GOVI	136,520.0000	13.6520	142,650.0000	14.2650	4.490	0	0	0
2013/08/29	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	GOVI	08/05/2014	442.01	Call	GOVI	432.0050	432.0050	431.3890	431.3890	(0.143)	0.0000	0.0000	0
2013/08/29	GOVI	08/05/2014	441.99	Put	GOVI	99,850.0000	9.9850	106,010.0000	10.6010	6.169	0	0	0
2013/08/29	GOVI	08/05/2014	442.01	Put	GOVI	100,050.0000	10.0050	106,210.0000	10.6210	6.157	0	0	0
2013/08/29	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	GOVI	08/05/2014	442.00	Put	GOVI	99,950.0000	9.9950	106,110.0000	10.6110	6.163	0	0	0
2013/08/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/08/29	IGOV	07/11/2013			Index Future	191.9190	191.9190	191.6050	191.6050	(0.164)	0.0000	0.0000	1,078
2013/08/29	IGOV	06/02/2014			Index Future	194.4510	194.4510	194.1310	194.1310	(0.165)	0.0000	0.0000	166
2013/08/29	ILBI	07/11/2013			Index Future	520.0250	520.0250	520.0250	520.0250	0.000	0.0000	0.0000	0
2013/08/29	ILBI	06/02/2014			Index Future	527.0560	527.0560	527.0560	527.0560	0.000	0.0000	0.0000	186
2013/08/29	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/08/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/08/29	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/08/29	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/08/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/08/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/08/29	JBAF	18/09/2013			Jibar Tradeable Future	5.2300	94.7700	5.2400	94.7600	0.191	0.0000	0.0000	700
2013/08/29	JBAF	16/10/2013			Jibar Tradeable Future	5.3000	94.7000	5.3200	94.6800	0.377	0.0000	0.0000	0
2013/08/29	JBAF	20/11/2013			Jibar Tradeable Future	5.4700	94.5300	5.4600	94.5400	(0.183)	0.0000	0.0000	3,000
2013/08/29	JBAF	18/12/2013			Jibar Tradeable Future	5.5600	94.4400	5.5600	94.4400	0.000	0.0000	0.0000	1,500
2013/08/29	JBAF	15/01/2014			Jibar Tradeable Future	5.7200	94.2800	5.7100	94.2900	(0.175)	0.0000	0.0000	1,000
2013/08/29	JBAF	19/02/2014			Jibar Tradeable Future	5.9200	94.0800	5.9100	94.0900	(0.169)	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
2013/08/29	JBAF	19/03/2014			Jibar Tradeable Future	6.0900	93.9100	6.0800	93.9200	(0.164)	0.0000	0.0000	400
2013/08/29	JBAF	18/06/2014			Jibar Tradeable Future	6.5200	93.4800	6.5200	93.4800	0.000	0.0000	0.0000	1,000
2013/08/29	JBAF	17/09/2014			Jibar Tradeable Future	6.8900	93.1100	6.8600	93.1400	(0.435)	0.0000	0.0000	0
2013/08/29	JBAF	17/12/2014			Jibar Tradeable Future	7.2300	92.7700	7.2000	92.8000	(0.415)	0.0000	0.0000	0
2013/08/29	JBAF	18/03/2015			Jibar Tradeable Future	7.5500	92.4500	7.5300	92.4700	(0.265)	0.0000	0.0000	250
2013/08/29	JBAF	17/06/2015			Jibar Tradeable Future	7.8500	92.1500	7.8100	92.1900	(0.510)	0.0000	0.0000	0
2013/08/29	R023	07/11/2013	6.50	Put	Bond Future	12,368.6100	12.3686	12,587.2500	12.5872	1.768	0	0	0
2013/08/29	R023	07/11/2013			Bond Future	8.3365	97.8008	8.3716	97.5822	0.422	0.0000	0.0000	11,802
2013/08/29	R023	07/11/2013	6.49	Put	Bond Future	12,441.3400	12.4413	12,659.9800	12.6600	1.757	0	0	0
2013/08/29	R023	07/11/2013	6.51	Put	Bond Future	12,295.9300	12.2959	12,514.5700	12.5146	1.778	0	0	0
2013/08/29	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	R023	06/02/2014			Bond Future	8.4589	99.0840	8.4965	98.8567	0.444	0.0000	0.0000	0
2013/08/29	R023	06/02/2014	7.84	Put	Bond Future	3,845.2600	3.8453	4,072.5400	4.0725	5.911	0	0	0
2013/08/29	R023	06/02/2014	7.86	Put	Bond Future	3,717.9400	3.7179	3,945.2200	3.9452	6.113	0	0	0
2013/08/29	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	R023	06/02/2014	7.85	Put	Bond Future	3,781.5800	3.7816	4,008.8600	4.0089	6.010	0	0	0
2013/08/29	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	R157	07/11/2013			Bond Future	6.7413	113.6518	6.7389	113.6561	(0.035)	0.0000	0.0000	30,991
2013/08/29	R157	07/11/2013	5.60	Call	Bond Future	51.3400	0.0513	50.1600	0.0502	(2.298)	0	0	0
2013/08/29	R157	07/11/2013	5.59	Put	Bond Future	2,189.8200	2.1898	2,184.3700	2.1844	(0.249)	0	0	0
2013/08/29	R157	07/11/2013	5.61	Put	Bond Future	2,155.1800	2.1552	2,149.6900	2.1497	(0.255)	0	0	0
2013/08/29	R157	07/11/2013	5.60	Put	Bond Future	2,172.4900	2.1725	2,167.0100	2.1670	(0.252)	0	0	0
2013/08/29	R157	07/11/2013	5.61	Call	Bond Future	52.8500	0.0529	51.6600	0.0517	(2.252)	0	0	0
2013/08/29	R157	07/11/2013	5.59	Call	Bond Future	49.8500	0.0499	48.7000	0.0487	(2.307)	0	0	0
2013/08/29	R157	06/02/2014	5.64	Call	Bond Future	169.9500	0.1700	168.8700	0.1689	(0.635)	0	0	0
2013/08/29	R157	06/02/2014	5.65	Put	Bond Future	2,345.3700	2.3454	2,341.2000	2.3412	(0.178)	0	0	0
2013/08/29	R157	06/02/2014			Bond Future	7.0097	115.1376	7.0077	115.1407	(0.028)	7.0400	7.0400	100
2013/08/29	R157	06/02/2014	5.65	Call	Bond Future	172.4000	0.1724	171.3200	0.1713	(0.626)	0	0	0
2013/08/29	R157	06/02/2014	5.66	Call	Bond Future	174.8800	0.1749	173.7900	0.1738	(0.623)	0	0	0
2013/08/29	R157	06/02/2014	5.64	Put	Bond Future	2,359.1200	2.3591	2,354.9500	2.3550	(0.177)	0	0	0
2013/08/29	R157	06/02/2014	5.66	Put	Bond Future	2,331.6600	2.3317	2,327.4800	2.3275	(0.179)	0	0	0
2013/08/29	R157	08/05/2014	5.20	Call	Bond Future	113.7500	0.1138	113.3900	0.1134	(0.316)	0	0	0
2013/08/29	R157	08/05/2014			Bond Future	7.3446	109.8574	7.3413	109.8618	(0.045)	0.0000	0.0000	0
2013/08/29	R157	08/05/2014	5.21	Call	Bond Future	115.1600	0.1152	114.8000	0.1148	(0.313)	0	0	0
2013/08/29	R157	08/05/2014	5.19	Call	Bond Future	112.3500	0.1123	112.0000	0.1120	(0.312)	0	0	0
2013/08/29	R157	08/05/2014	5.20	Put	Bond Future	3,010.1400	3.0101	3,005.3900	3.0054	(0.158)	0	0	0
2013/08/29	R157	08/05/2014	5.19	Put	Bond Future	3,022.5000	3.0225	3,017.7600	3.0178	(0.157)	0	0	0
2013/08/29	R157	08/05/2014	5.21	Put	Bond Future	2,997.7900	2.9978	2,993.0400	2.9930	(0.158)	0	0	0
2013/08/29	R157	07/08/2014	6.76	Put	Bond Future	1,623.2200	1.6232	1,618.9600	1.6190	(0.262)	0	0	0
2013/08/29	R157	07/08/2014			Bond Future	7.8189	111.3229	7.8147	111.3273	(0.053)	0.0000	0.0000	0
2013/08/29	R157	07/08/2014	6.75	Put	Bond Future	1,630.7700	1.6308	1,626.5100	1.6265	(0.261)	0	0	0
2013/08/29	R157	07/08/2014	6.74	Call	Bond Future	469.2800	0.4693	469.4700	0.4695	0.040	0	0	0
2013/08/29	R157	07/08/2014	6.75	Call	Bond Future	472.6300	0.4726	472.8300	0.4728	0.042	0	0	0

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2013/08/29	R157	07/08/2014	6.76	Call	Bond Future	476.0000	0.4760	476.2000	0.4762	0.042	0	0	0
2013/08/29	R157	07/08/2014	6.74	Put	Bond Future	1,638.3400	1.6383	1,634.0700	1.6341	(0.261)	0	0	0
2013/08/29	R186	07/11/2013	8.16	Put	Bond Future	5,547.8200	5.5478	5,757.5000	5.7575	3.780	0	0	0
2013/08/29	R186	07/11/2013	9.00	Put	Bond Future	1,834.0800	1.8341	1,926.5900	1.9266	5.044	0	0	1,200
2013/08/29	R186	07/11/2013			Bond Future	8.5955	118.9163	8.6354	118.5748	0.464	0.0000	0.0000	58,282
2013/08/29	R186	07/11/2013	6.50	Put	Bond Future	20,160.3000	20.1603	20,496.6200	20.4966	1.668	0	0	0
2013/08/29	R186	07/11/2013	8.15	Put	Bond Future	5,609.4400	5.6094	5,820.5600	5.8206	3.764	0	0	0
2013/08/29	R186	07/11/2013	6.75	Put	Bond Future	17,551.3000	17.5513	17,882.4600	17.8825	1.887	0	0	0
2013/08/29	R186	07/11/2013	8.14	Call	Bond Future	1,670.6000	1.6706	1,541.6100	1.5416	(7.721)	0	0	0
2013/08/29	R186	07/11/2013	8.50	Call	Bond Future	2,875.4300	2.8754	2,693.6500	2.6937	(6.322)	0	0	0
2013/08/29	R186	07/11/2013	8.75	Call	Bond Future	3,956.7600	3.9568	3,739.5100	3.7395	(5.491)	0	0	0
2013/08/29	R186	07/11/2013	8.25	Put	Bond Future	5,012.1200	5.0121	5,208.7000	5.2087	3.922	0	0	250
2013/08/29	R186	07/11/2013	8.00	Call	Bond Future	1,312.1000	1.3121	1,202.7200	1.2027	(8.336)	0	0	1,000
2013/08/29	R186	07/11/2013	8.15	Call	Bond Future	1,698.4800	1.6985	1,568.0600	1.5681	(7.679)	0	0	0
2013/08/29	R186	07/11/2013	6.50	Call	Bond Future	31.1000	0.0311	25.8800	0.0259	(16.785)	0	0	5,290
2013/08/29	R186	07/11/2013	8.16	Call	Bond Future	1,726.6800	1.7267	1,594.8200	1.5948	(7.637)	0	0	0
2013/08/29	R186	07/11/2013	8.00	Put	Bond Future	6,581.9100	6.5819	6,814.0700	6.8141	3.527	0	0	0
2013/08/29	R186	07/11/2013	8.75	Put	Bond Future	2,643.0400	2.6430	2,767.3300	2.7673	4.703	0	0	1,030
2013/08/29	R186	07/11/2013	9.00	Call	Bond Future	5,229.1700	5.2292	4,980.1400	4.9801	(4.762)	0	0	0
2013/08/29	R186	07/11/2013	8.25	Call	Bond Future	1,995.1200	1.9951	1,850.1600	1.8502	(7.266)	0	0	0
2013/08/29	R186	07/11/2013	6.75	Call	Bond Future	68.5100	0.0685	58.1300	0.0581	(15.151)	0	0	1,000
2013/08/29	R186	07/11/2013	8.14	Put	Bond Future	5,671.4800	5.6715	5,884.0300	5.8840	3.748	0	0	0
2013/08/29	R186	07/11/2013	8.50	Put	Bond Future	3,698.5100	3.6985	3,858.2700	3.8583	4.320	0	0	4,000
2013/08/29	R186	06/02/2014			Bond Future	8.7076	115.1816	8.7491	114.8343	0.477	0.0000	0.0000	100
2013/08/29	R186	06/02/2014	7.75	Call	Bond Future	1,829.2300	1.8292	1,727.0600	1.7271	(5.585)	0	0	0
2013/08/29	R186	06/02/2014	7.74	Put	Bond Future	10,333.0600	10.3331	10,578.9700	10.5790	2.380	0	0	0
2013/08/29	R186	06/02/2014	7.76	Put	Bond Future	10,191.6600	10.1917	10,435.8100	10.4358	2.396	0	0	0
2013/08/29	R186	06/02/2014	7.75	Put	Bond Future	10,261.8400	10.2618	10,506.8800	10.5069	2.388	0	0	0
2013/08/29	R186	06/02/2014	7.76	Call	Bond Future	1,851.5600	1.8516	1,748.5000	1.7485	(5.566)	0	0	0
2013/08/29	R186	06/02/2014	7.74	Call	Bond Future	1,807.8500	1.8078	1,706.5500	1.7066	(5.603)	0	0	0
2013/08/29	R186	08/05/2014			Bond Future	8.8233	116.7100	8.8663	116.3594	0.487	0.0000	0.0000	0
2013/08/29	R186	08/05/2014	7.09	Put	Bond Future	16,791.0500	16.7911	17,074.8100	17.0748	1.690	0	0	0
2013/08/29	R186	08/05/2014	7.10	Call	Bond Future	1,291.6500	1.2916	1,224.2300	1.2242	(5.220)	0	0	0
2013/08/29	R186	08/05/2014	7.11	Call	Bond Future	1,305.8400	1.3058	1,237.8500	1.2378	(5.207)	0	0	0
2013/08/29	R186	08/05/2014	7.09	Call	Bond Future	1,277.5800	1.2776	1,210.7300	1.2107	(5.233)	0	0	0
2013/08/29	R186	08/05/2014	7.11	Put	Bond Future	16,623.9400	16.6239	16,906.5600	16.9066	1.700	0	0	0
2013/08/29	R186	08/05/2014	7.10	Put	Bond Future	16,707.3800	16.7074	16,990.5700	16.9906	1.695	0	0	0
2013/08/29	R186	07/08/2014	8.31	Call	Bond Future	4,467.0100	4.4670	4,314.4700	4.3145	(3.415)	0	0	0
2013/08/29	R186	07/08/2014			Bond Future	8.9425	112.9769	8.9872	112.6217	0.499	0.0000	0.0000	0
2013/08/29	R186	07/08/2014	8.29	Call	Bond Future	4,404.8900	4.4049	4,253.7500	4.2538	(3.431)	0	0	0
2013/08/29	R186	07/08/2014	8.30	Call	Bond Future	4,435.8900	4.4359	4,284.0500	4.2840	(3.423)	0	0	0
2013/08/29	R186	07/08/2014	8.29	Put	Bond Future	9,786.8800	9.7869	9,991.0100	9.9910	2.086	0	0	0
2013/08/29	R186	07/08/2014	8.31	Put	Bond Future	9,678.7200	9.6787	9,881.4500	9.8814	2.095	0	0	0
2013/08/29	R186	07/08/2014	8.30	Put	Bond Future	9,732.7000	9.7327	9,936.1300	9.9361	2.090	0	0	0
2013/08/29	R197	07/11/2013			Bond Future	274.1098	274.1098	273.5512	273.5512	(0.204)	0.0000	0.0000	2,100
2013/08/29	R197	07/11/2013	279.99	Put	Bond Future	5,880.1700	5.8802	6,438.7700	6.4388	9.500	0	0	0

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2013/08/29	R197	07/11/2013	280.00	Put	Bond Future	5,890.1700	5.8902	6,448.7700	6.4488	9.484	0	0	0
2013/08/29	R197	07/11/2013	280.01	Put	Bond Future	5,900.1700	5.9002	6,458.7700	6.4588	9.468	0	0	0
2013/08/29	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	R201	07/11/2013	4.79	Put	Bond Future	908.5600	0.9086	928.5000	0.9285	2.195	0	0	0
2013/08/29	R201	07/11/2013			Bond Future	5.5642	106.8061	5.5871	106.7813	0.410	0.0000	0.0000	0
2013/08/29	R201	07/11/2013	4.80	Put	Bond Future	899.3000	0.8993	919.1500	0.9192	2.207	0	0	0
2013/08/29	R201	07/11/2013	4.81	Put	Bond Future	890.0900	0.8901	909.8300	0.9098	2.218	0	0	0
2013/08/29	R201	07/11/2013	4.79	Call	Bond Future	61.9000	0.0619	57.0100	0.0570	(7.900)	0	0	0
2013/08/29	R201	07/11/2013	4.80	Call	Bond Future	63.6400	0.0636	58.6600	0.0587	(7.825)	0	0	0
2013/08/29	R201	07/11/2013	4.81	Call	Bond Future	65.4300	0.0654	60.3400	0.0603	(7.779)	0	0	0
2013/08/29	R201	06/02/2014	5.24	Put	Bond Future	606.7700	0.6068	622.3300	0.6223	2.564	0	0	0
2013/08/29	R201	06/02/2014			Bond Future	5.6519	103.7947	5.6831	103.7684	0.552	0.0000	0.0000	0
2013/08/29	R201	06/02/2014	5.26	Put	Bond Future	596.0400	0.5960	611.4300	0.6114	2.582	0	0	0
2013/08/29	R201	06/02/2014	5.24	Call	Bond Future	258.0400	0.2580	247.2700	0.2473	(4.174)	0	0	0
2013/08/29	R201	06/02/2014	5.25	Put	Bond Future	601.3900	0.6014	616.8700	0.6169	2.574	0	0	0
2013/08/29	R201	06/02/2014	5.25	Call	Bond Future	261.1500	0.2611	250.3000	0.2503	(4.155)	0	0	0
2013/08/29	R201	06/02/2014	5.26	Call	Bond Future	264.2900	0.2643	253.3500	0.2534	(4.139)	0	0	0
2013/08/29	R201	08/05/2014			Bond Future	5.7836	105.1720	5.8262	105.1465	0.736	0.0000	0.0000	0
2013/08/29	R201	08/05/2014	4.75	Call	Bond Future	159.9300	0.1599	152.6000	0.1526	(4.583)	0	0	0
2013/08/29	R201	08/05/2014	4.76	Call	Bond Future	161.5300	0.1615	154.1500	0.1541	(4.569)	0	0	0
2013/08/29	R201	08/05/2014	4.74	Call	Bond Future	158.3400	0.1583	151.0600	0.1511	(4.598)	0	0	0
2013/08/29	R201	08/05/2014	4.76	Put	Bond Future	778.5500	0.7786	796.6900	0.7967	2.330	0	0	0
2013/08/29	R201	08/05/2014	4.75	Put	Bond Future	783.0100	0.7830	801.2000	0.8012	2.323	0	0	0
2013/08/29	R201	08/05/2014	4.74	Put	Bond Future	787.4800	0.7875	805.7200	0.8057	2.316	0	0	0
2013/08/29	R201	07/08/2014	5.31	Put	Bond Future	450.9600	0.4510	466.9700	0.4670	3.550	0	0	0
2013/08/29	R201	07/08/2014			Bond Future	6.0224	102.1667	6.0944	102.1409	1.196	0.0000	0.0000	0
2013/08/29	R201	07/08/2014	5.30	Put	Bond Future	453.2400	0.4532	469.3000	0.4693	3.543	0	0	0
2013/08/29	R201	07/08/2014	5.31	Call	Bond Future	194.6300	0.1946	184.8000	0.1848	(5.051)	0	0	0
2013/08/29	R201	07/08/2014	5.29	Call	Bond Future	191.9900	0.1920	182.2600	0.1823	(5.068)	0	0	0
2013/08/29	R201	07/08/2014	5.30	Call	Bond Future	193.3100	0.1933	183.5300	0.1835	(5.059)	0	0	0
2013/08/29	R201	07/08/2014	5.29	Put	Bond Future	455.5300	0.4555	471.6400	0.4716	3.537	0	0	0
2013/08/29	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	R202	07/11/2013			Bond Future	200.1133	200.1133	199.8194	199.8194	(0.147)	0.0000	0.0000	43,251
2013/08/29	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	R202	07/11/2013	208.99	Put	Bond Future	8,876.6800	8.8767	9,170.5900	9.1706	3.311	0	0	0
2013/08/29	R202	07/11/2013	209.01	Put	Bond Future	8,896.6800	8.8967	9,190.5900	9.1906	3.304	0	0	0
2013/08/29	R202	07/11/2013	209.00	Put	Bond Future	8,886.6800	8.8867	9,180.5900	9.1806	3.307	0	0	0
2013/08/29	R203	07/11/2013	6.01	Call	Bond Future	23.6900	0.0237	23.6300	0.0236	(0.253)	0	0	0
2013/08/29	R203	07/11/2013			Bond Future	7.5851	103.4846	7.5726	103.5261	(0.165)	0.0000	0.0000	19,672
2013/08/29	R203	07/11/2013	5.99	Call	Bond Future	22.1300	0.0221	22.0700	0.0221	(0.271)	0	0	0
2013/08/29	R203	07/11/2013	5.71	Put	Bond Future	6,480.7000	6.4807	6,439.0600	6.4391	(0.643)	0	0	0
2013/08/29	R203	07/11/2013	6.00	Call	Bond Future	22.9000	0.0229	22.8400	0.0228	(0.262)	0	0	0

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2013/08/29	R203	07/11/2013	571.00	Call	Bond Future	101,255.0600	101.2551	101,296.6200	101.2966	0.041	0	0	0
2013/08/29	R203	07/11/2013	5.99	Put	Bond Future	5,496.9800	5.4970	5,455.3600	5.4554	(0.757)	0	0	0
2013/08/29	R203	07/11/2013	6.01	Put	Bond Future	5,427.7000	5.4277	5,386.0800	5.3861	(0.767)	0	0	0
2013/08/29	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	R203	07/11/2013	5.71	Call	Bond Future	8.0800	0.0081	8.0000	0.0080	(0.990)	0	0	15
2013/08/29	R203	07/11/2013	6.00	Put	Bond Future	5,462.3200	5.4623	5,420.7000	5.4207	(0.762)	0	0	0
2013/08/29	R203	06/02/2014			Bond Future	7.7781	104.8374	7.7650	104.8783	(0.169)	0.0000	0.0000	0
2013/08/29	R203	06/02/2014	6.14	Put	Bond Future	5,405.8500	5.4059	5,366.6900	5.3667	(0.724)	0	0	0
2013/08/29	R203	06/02/2014	5.95	Put	Bond Future	5,991.0800	5.9911	5,951.3500	5.9513	(0.663)	0	0	0
2013/08/29	R203	06/02/2014	6.16	Put	Bond Future	5,345.3300	5.3453	5,306.2400	5.3062	(0.731)	0	0	0
2013/08/29	R203	06/02/2014	6.15	Put	Bond Future	5,375.5700	5.3756	5,336.4400	5.3364	(0.728)	0	0	0
2013/08/29	R203	06/02/2014	6.16	Call	Bond Future	158.3200	0.1583	160.1800	0.1602	1.175	0	0	0
2013/08/29	R203	06/02/2014	5.95	Call	Bond Future	107.2400	0.1072	108.4600	0.1085	1.138	0	0	16
2013/08/29	R203	06/02/2014	6.14	Call	Bond Future	152.7100	0.1527	154.5000	0.1545	1.172	0	0	0
2013/08/29	R203	06/02/2014	6.15	Call	Bond Future	155.5000	0.1555	157.3200	0.1573	1.170	0	0	0
2013/08/29	R203	08/05/2014	7.40	Put	Bond Future	2,852.5400	2.8525	2,822.1100	2.8221	(1.067)	0	0	0
2013/08/29	R203	08/05/2014	5.74	Call	Bond Future	159.1800	0.1592	161.2200	0.1612	1.282	0	0	0
2013/08/29	R203	08/05/2014	5.76	Call	Bond Future	163.7600	0.1638	165.8600	0.1659	1.282	0	0	0
2013/08/29	R203	08/05/2014			Bond Future	7.9852	102.0681	7.9705	102.1107	(0.184)	0.0000	0.0000	0
2013/08/29	R203	08/05/2014	5.76	Put	Bond Future	6,873.4200	6.8734	6,832.8900	6.8329	(0.590)	0	0	0
2013/08/29	R203	08/05/2014	5.75	Put	Bond Future	6,902.5000	6.9025	6,861.9300	6.8619	(0.588)	0	0	0
2013/08/29	R203	08/05/2014	5.74	Put	Bond Future	6,931.6000	6.9316	6,891.0100	6.8910	(0.586)	0	0	0
2013/08/29	R203	08/05/2014	7.40	Call	Bond Future	1,139.2100	1.1392	1,151.4100	1.1514	1.071	0	0	16
2013/08/29	R203	08/05/2014	5.75	Call	Bond Future	161.4600	0.1615	163.5200	0.1635	1.276	0	0	0
2013/08/29	R203	07/08/2014	7.30	Call	Bond Future	1,060.4800	1.0605	1,071.8300	1.0718	1.070	0	0	0
2013/08/29	R203	07/08/2014			Bond Future	8.2203	103.4298	8.2043	103.4730	(0.196)	0.0000	0.0000	0
2013/08/29	R203	07/08/2014	7.31	Call	Bond Future	1,069.7000	1.0697	1,081.1300	1.0811	1.069	0	0	0
2013/08/29	R203	07/08/2014	7.29	Put	Bond Future	3,588.7500	3.5888	3,556.8300	3.5568	(0.889)	0	0	0
2013/08/29	R203	07/08/2014	7.31	Put	Bond Future	3,551.7700	3.5518	3,520.0100	3.5200	(0.894)	0	0	0
2013/08/29	R203	07/08/2014	7.29	Call	Bond Future	1,051.3000	1.0513	1,062.5700	1.0626	1.072	0	0	0
2013/08/29	R203	07/08/2014	7.30	Put	Bond Future	3,570.2300	3.5702	3,538.3900	3.5384	(0.892)	0	0	0
2013/08/29	R204	07/11/2013			Bond Future	7.7691	104.0929	7.7675	104.0997	(0.021)	0.0000	0.0000	29,092
2013/08/29	R204	07/11/2013	7.00	Put	Bond Future	3,630.3100	3.6303	3,618.1100	3.6181	(0.336)	0	0	1,270
2013/08/29	R204	07/11/2013	6.29	Put	Bond Future	6,470.0200	6.4700	6,461.4300	6.4614	(0.133)	0	0	0
2013/08/29	R204	07/11/2013	6.31	Put	Bond Future	6,383.3800	6.3834	6,374.7200	6.3747	(0.136)	0	0	0
2013/08/29	R204	07/11/2013	6.29	Call	Bond Future	54.9500	0.0550	53.1200	0.0531	(3.330)	0	0	0
2013/08/29	R204	07/11/2013	6.30	Put	Bond Future	6,426.6700	6.4267	6,418.0400	6.4180	(0.134)	0	0	0
2013/08/29	R204	07/11/2013	7.00	Call	Bond Future	354.9700	0.3550	349.5300	0.3495	(1.533)	0	0	0
2013/08/29	R204	07/11/2013	6.30	Call	Bond Future	56.6200	0.0566	54.7500	0.0547	(3.303)	0	0	0
2013/08/29	R204	07/11/2013	6.31	Call	Bond Future	58.3300	0.0583	56.4300	0.0564	(3.257)	0	0	0
2013/08/29	R204	06/02/2014	6.39	Call	Bond Future	277.1300	0.2771	274.7700	0.2748	(0.852)	0	0	0
2013/08/29	R204	06/02/2014			Bond Future	7.9252	101.4238	7.9238	101.4295	(0.018)	0.0000	0.0000	0
2013/08/29	R204	06/02/2014	6.41	Call	Bond Future	286.3400	0.2863	283.9400	0.2839	(0.838)	0	0	0
2013/08/29	R204	06/02/2014	6.40	Call	Bond Future	281.7000	0.2817	279.3200	0.2793	(0.845)	0	0	0
2013/08/29	R204	06/02/2014	6.39	Put	Bond Future	6,616.3000	6.6163	6,608.2100	6.6082	(0.122)	0	0	0
2013/08/29	R204	06/02/2014	6.41	Put	Bond Future	6,539.8300	6.5398	6,531.7000	6.5317	(0.124)	0	0	0
2013/08/29	R204	06/02/2014	6.40	Put	Bond Future	6,578.0200	6.5780	6,569.9100	6.5699	(0.123)	0	0	0

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2013/08/29	R204	08/05/2014			Bond Future	8.0951	102.7697	8.0933	102.7766	(0.023)	0.0000	0.0000	0
2013/08/29	R204	08/05/2014	6.05	Call	Bond Future	329.0100	0.3290	327.4300	0.3274	(0.480)	0	0	0
2013/08/29	R204	08/05/2014	6.06	Call	Bond Future	333.2000	0.3332	331.6200	0.3316	(0.474)	0	0	0
2013/08/29	R204	08/05/2014	6.04	Call	Bond Future	324.8600	0.3249	323.2900	0.3233	(0.483)	0	0	0
2013/08/29	R204	08/05/2014	6.05	Put	Bond Future	8,431.6300	8.4316	8,423.1300	8.4231	(0.101)	0	0	0
2013/08/29	R204	08/05/2014	6.04	Put	Bond Future	8,469.0300	8.4690	8,460.5400	8.4605	(0.100)	0	0	0
2013/08/29	R204	08/05/2014	6.06	Put	Bond Future	8,394.2800	8.3943	8,385.7800	8.3858	(0.101)	0	0	0
2013/08/29	R204	07/08/2014			Bond Future	8.2808	100.1102	8.2788	100.1172	(0.024)	0.0000	0.0000	0
2013/08/29	R204	07/08/2014	7.44	Put	Bond Future	4,664.5200	4.6645	4,656.1200	4.6561	(0.180)	0	0	0
2013/08/29	R204	07/08/2014	7.46	Put	Bond Future	4,615.8400	4.6158	4,607.4400	4.6074	(0.182)	0	0	0
2013/08/29	R204	07/08/2014	7.45	Put	Bond Future	4,640.1400	4.6401	4,631.7400	4.6317	(0.181)	0	0	0
2013/08/29	R204	07/08/2014	7.46	Call	Bond Future	1,626.2500	1.6263	1,624.8900	1.6249	(0.084)	0	0	0
2013/08/29	R204	07/08/2014	7.44	Call	Bond Future	1,600.7200	1.6007	1,599.3600	1.5994	(0.085)	0	0	0
2013/08/29	R204	07/08/2014	7.45	Call	Bond Future	1,613.4500	1.6134	1,612.0900	1.6121	(0.084)	0	0	0
2013/08/29	R206	07/11/2013	4.31	Put	Bond Future	324.5500	0.3245	321.5500	0.3216	(0.924)	0	0	0
2013/08/29	R206	07/11/2013			Bond Future	6.0980	102.6524	6.0811	102.6554	(0.277)	0.0000	0.0000	0
2013/08/29	R206	07/11/2013	4.30	Put	Bond Future	326.2400	0.3262	323.2400	0.3232	(0.920)	0	0	0
2013/08/29	R206	07/11/2013	4.31	Call	Bond Future	5.1400	0.0051	5.1500	0.0052	0.195	0	0	0
2013/08/29	R206	07/11/2013	4.29	Call	Bond Future	4.9400	0.0049	4.9400	0.0049	0.000	0	0	0
2013/08/29	R206	07/11/2013	4.30	Call	Bond Future	5.0400	0.0050	5.0500	0.0051	0.198	0	0	0
2013/08/29	R206	07/11/2013	4.29	Put	Bond Future	327.9400	0.3279	324.9300	0.3249	(0.918)	0	0	0
2013/08/29	R207	07/11/2013	6.70	Call	Bond Future	120.5300	0.1205	114.0400	0.1140	(5.385)	0	0	0
2013/08/29	R207	07/11/2013			Bond Future	8.0458	98.5344	8.0547	98.4928	0.110	0.0000	0.0000	27,295
2013/08/29	R207	07/11/2013	6.71	Call	Bond Future	123.6900	0.1237	117.0700	0.1171	(5.352)	0	0	0
2013/08/29	R207	07/11/2013	6.69	Put	Bond Future	6,728.4000	6.7284	6,763.6400	6.7636	0.524	0	0	0
2013/08/29	R207	07/11/2013	6.71	Put	Bond Future	6,633.1700	6.6332	6,668.1500	6.6682	0.527	0	0	0
2013/08/29	R207	07/11/2013	6.69	Call	Bond Future	117.4400	0.1174	111.0800	0.1111	(5.416)	0	0	0
2013/08/29	R207	07/11/2013	6.70	Put	Bond Future	6,680.7300	6.6807	6,715.8400	6.7158	0.526	0	0	0
2013/08/29	R207	06/02/2014			Bond Future	8.1909	96.1834	8.2005	96.1402	0.117	0.0000	0.0000	0
2013/08/29	R207	06/02/2014	6.65	Call	Bond Future	381.1600	0.3812	371.6900	0.3717	(2.485)	0	0	0
2013/08/29	R207	06/02/2014	6.64	Put	Bond Future	7,673.7300	7.6737	7,707.6100	7.7076	0.442	0	0	0
2013/08/29	R207	06/02/2014	6.66	Put	Bond Future	7,586.8700	7.5869	7,620.5500	7.6205	0.444	0	0	0
2013/08/29	R207	06/02/2014	6.65	Put	Bond Future	7,630.2400	7.6302	7,664.0300	7.6640	0.443	0	0	0
2013/08/29	R207	06/02/2014	6.66	Call	Bond Future	386.9500	0.3870	377.3700	0.3774	(2.476)	0	0	0
2013/08/29	R207	06/02/2014	6.64	Call	Bond Future	375.4500	0.3755	366.0700	0.3661	(2.498)	0	0	0
2013/08/29	R207	08/05/2014	6.19	Put	Bond Future	10,294.6900	10.2947	10,329.8500	10.3298	0.342	0	0	0
2013/08/29	R207	08/05/2014	6.21	Put	Bond Future	10,207.0400	10.2070	10,242.0700	10.2421	0.343	0	0	0
2013/08/29	R207	08/05/2014			Bond Future	8.3488	97.4598	8.3587	97.4171	0.119	0.0000	0.0000	0
2013/08/29	R207	08/05/2014	6.20	Put	Bond Future	10,250.8300	10.2508	10,285.9300	10.2859	0.342	0	0	0
2013/08/29	R207	08/05/2014	6.20	Call	Bond Future	401.1800	0.4012	393.5300	0.3935	(1.907)	0	0	0
2013/08/29	R207	08/05/2014	6.21	Call	Bond Future	406.0300	0.4060	398.3100	0.3983	(1.901)	0	0	0
2013/08/29	R207	08/05/2014	6.19	Call	Bond Future	396.3800	0.3964	388.7900	0.3888	(1.915)	0	0	0
2013/08/29	R207	07/08/2014	7.69	Call	Bond Future	2,054.6200	2.0546	2,034.2000	2.0342	(0.994)	0	0	0
2013/08/29	R207	07/08/2014	7.70	Put	Bond Future	5,527.4100	5.5274	5,550.1700	5.5502	0.412	0	0	0
2013/08/29	R207	07/08/2014			Bond Future	8.5191	95.1201	8.5295	95.0768	0.123	0.0000	0.0000	0
2013/08/29	R207	07/08/2014	7.70	Call	Bond Future	2,069.5800	2.0696	2,049.0700	2.0491	(0.991)	0	0	0

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2013/08/29	R207	07/08/2014	7.71	Call	Bond Future	2,084.6000	2.0846	2,064.0100	2.0640	(0.988)	0	0	0
2013/08/29	R207	07/08/2014	7.69	Put	Bond Future	5,555.6100	5.5556	5,578.4600	5.5785	0.411	0	0	0
2013/08/29	R207	07/08/2014	7.71	Put	Bond Future	5,499.2900	5.4993	5,521.9700	5.5220	0.412	0	0	0
2013/08/29	R208	07/11/2013			Bond Future	8.1318	93.2270	8.1356	93.2074	0.046	0.0000	0.0000	14,367
2013/08/29	R208	07/11/2013	6.79	Put	Bond Future	7,457.4100	7.4574	7,471.8200	7.4718	0.193	0	0	0
2013/08/29	R208	07/11/2013	6.81	Put	Bond Future	7,349.8700	7.3499	7,364.0700	7.3641	0.193	0	0	0
2013/08/29	R208	07/11/2013	6.80	Put	Bond Future	7,403.5800	7.4036	7,417.8800	7.4179	0.193	0	0	0
2013/08/29	R208	07/11/2013	6.81	Call	Bond Future	133.3100	0.1333	127.8200	0.1278	(4.118)	0	0	0
2013/08/29	R208	07/11/2013	7.50	Put	Bond Future	4,022.0500	4.0220	4,026.7000	4.0267	0.116	0	0	1,520
2013/08/29	R208	07/11/2013	6.79	Call	Bond Future	126.4400	0.1264	121.1600	0.1212	(4.176)	0	0	0
2013/08/29	R208	07/11/2013	7.50	Call	Bond Future	655.8200	0.6558	640.7800	0.6408	(2.293)	0	0	0
2013/08/29	R208	07/11/2013	6.80	Call	Bond Future	129.8400	0.1298	124.4500	0.1245	(4.151)	0	0	0
2013/08/29	R208	06/02/2014	6.74	Put	Bond Future	8,505.7000	8.5057	8,519.6200	8.5196	0.164	0	0	0
2013/08/29	R208	06/02/2014			Bond Future	8.2617	94.4457	8.2659	94.4248	0.050	0.0000	0.0000	0
2013/08/29	R208	06/02/2014	6.76	Put	Bond Future	8,407.0200	8.4070	8,420.7800	8.4208	0.164	0	0	0
2013/08/29	R208	06/02/2014	6.75	Put	Bond Future	8,456.3000	8.4563	8,470.1400	8.4701	0.164	0	0	0
2013/08/29	R208	06/02/2014	6.74	Call	Bond Future	421.5400	0.4215	414.4900	0.4145	(1.672)	0	0	0
2013/08/29	R208	06/02/2014	6.75	Call	Bond Future	428.0500	0.4280	420.9200	0.4209	(1.666)	0	0	0
2013/08/29	R208	06/02/2014	6.76	Call	Bond Future	434.6400	0.4346	427.4300	0.4274	(1.659)	0	0	0
2013/08/29	R208	08/05/2014	6.31	Call	Bond Future	420.0300	0.4200	414.7700	0.4148	(1.252)	0	0	0
2013/08/29	R208	08/05/2014			Bond Future	8.3968	92.3029	8.4009	92.2826	0.049	0.0000	0.0000	0
2013/08/29	R208	08/05/2014	6.29	Call	Bond Future	409.5100	0.4095	404.3400	0.4043	(1.262)	0	0	0
2013/08/29	R208	08/05/2014	6.31	Put	Bond Future	11,326.8000	11.3268	11,341.7700	11.3418	0.132	0	0	0
2013/08/29	R208	08/05/2014	6.30	Put	Bond Future	11,377.5000	11.3775	11,392.5200	11.3925	0.132	0	0	0
2013/08/29	R208	08/05/2014	6.29	Put	Bond Future	11,428.2800	11.4283	11,443.3400	11.4433	0.132	0	0	0
2013/08/29	R208	08/05/2014	6.30	Call	Bond Future	414.7400	0.4147	409.5300	0.4095	(1.256)	0	0	0
2013/08/29	R208	07/08/2014			Bond Future	8.5397	93.5343	8.5440	93.5137	0.051	0.0000	0.0000	0
2013/08/29	R208	07/08/2014	7.80	Call	Bond Future	2,218.8200	2.2188	2,206.1900	2.2062	(0.569)	0	0	0
2013/08/29	R208	07/08/2014	7.79	Put	Bond Future	5,816.8500	5.8168	5,824.8000	5.8248	0.137	0	0	0
2013/08/29	R208	07/08/2014	7.81	Put	Bond Future	5,752.4500	5.7525	5,760.3000	5.7603	0.136	0	0	0
2013/08/29	R208	07/08/2014	7.80	Put	Bond Future	5,784.5900	5.7846	5,792.4900	5.7925	0.137	0	0	0
2013/08/29	R208	07/08/2014	7.81	Call	Bond Future	2,236.0100	2.2360	2,223.3300	2.2233	(0.567)	0	0	0
2013/08/29	R208	07/08/2014	7.79	Call	Bond Future	2,201.7100	2.2017	2,189.1300	2.1891	(0.571)	0	0	0
2013/08/29	R209	07/11/2013	8.80	Put	Bond Future	5,391.8800	5.3919	5,596.1700	5.5962	3.789	0	0	0
2013/08/29	R209	07/11/2013	9.50	Put	Bond Future	2,365.9100	2.3659	2,481.5600	2.4816	4.888	0	0	980
2013/08/29	R209	07/11/2013			Bond Future	9.3327	71.9828	9.3776	71.6620	0.482	0.0000	0.0000	19,302
2013/08/29	R209	07/11/2013	8.80	Call	Bond Future	1,409.2000	1.4092	1,292.7500	1.2928	(8.264)	0	0	0
2013/08/29	R209	07/11/2013	9.25	Call	Bond Future	2,654.4500	2.6544	2,480.1000	2.4801	(6.568)	0	0	0
2013/08/29	R209	07/11/2013	8.81	Call	Bond Future	1,431.6300	1.4316	1,313.9200	1.3139	(8.222)	0	0	0
2013/08/29	R209	07/11/2013	8.65	Call	Bond Future	1,100.6500	1.1006	1,002.5600	1.0026	(8.912)	0	0	0
2013/08/29	R209	07/11/2013	8.79	Call	Bond Future	1,387.0000	1.3870	1,271.8100	1.2718	(8.305)	0	0	0
2013/08/29	R209	07/11/2013	9.40	Call	Bond Future	3,174.6300	3.1746	2,981.5400	2.9815	(6.082)	0	0	0
2013/08/29	R209	07/11/2013	9.70	Put	Bond Future	1,804.9600	1.8050	1,898.2600	1.8983	5.169	0	0	1,520
2013/08/29	R209	07/11/2013	9.25	Put	Bond Future	3,250.5600	3.2506	3,396.9500	3.3969	4.504	0	0	1,000
2013/08/29	R209	07/11/2013	8.79	Put	Bond Future	5,447.7600	5.4478	5,653.3100	5.6533	3.773	0	0	0
2013/08/29	R209	07/11/2013	9.40	Put	Bond Future	2,695.0200	2.6950	2,822.6700	2.8227	4.737	0	0	5,000

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
2013/08/29	R209	07/11/2013	9.50	Call	Bond Future	3,548.5500	3.5486	3,343.4600	3.3435	(5.780)	0	0	0
2013/08/29	R209	07/11/2013	9.70	Call	Bond Future	4,360.7200	4.3607	4,133.2800	4.1333	(5.216)	0	0	0
2013/08/29	R209	07/11/2013	8.65	Put	Bond Future	6,267.9100	6.2679	6,490.5600	6.4906	3.552	0	0	4,700
2013/08/29	R209	07/11/2013	8.81	Put	Bond Future	5,336.3500	5.3363	5,539.3800	5.5394	3.805	0	0	0
2013/08/29	R209	06/02/2014	8.56	Call	Bond Future	1,911.1900	1.9112	1,803.0900	1.8031	(5.656)	0	0	0
2013/08/29	R209	06/02/2014			Bond Future	9.4341	72.9238	9.4805	72.5981	0.492	9.4030	9.3980	200
2013/08/29	R209	06/02/2014	8.54	Call	Bond Future	1,869.1200	1.8691	1,762.7000	1.7627	(5.694)	0	0	0
2013/08/29	R209	06/02/2014	8.55	Call	Bond Future	1,890.0800	1.8901	1,782.8200	1.7828	(5.675)	0	0	0
2013/08/29	R209	06/02/2014	8.54	Put	Bond Future	8,631.3000	8.6313	8,850.5400	8.8505	2.540	0	0	0
2013/08/29	R209	06/02/2014	8.56	Put	Bond Future	8,511.2500	8.5113	8,728.8100	8.7288	2.556	0	0	0
2013/08/29	R209	06/02/2014	8.55	Put	Bond Future	8,571.1300	8.5711	8,789.5300	8.7895	2.548	0	0	0
2013/08/29	R209	08/05/2014			Bond Future	9.5364	70.7469	9.5842	70.4176	0.501	0.0000	0.0000	0
2013/08/29	R209	08/05/2014	7.85	Call	Bond Future	1,355.7600	1.3558	1,283.6600	1.2837	(5.318)	0	0	0
2013/08/29	R209	08/05/2014	7.86	Call	Bond Future	1,369.6600	1.3697	1,296.9900	1.2970	(5.306)	0	0	0
2013/08/29	R209	08/05/2014	7.85	Put	Bond Future	14,730.3100	14.7303	14,987.4300	14.9874	1.746	0	0	0
2013/08/29	R209	08/05/2014	7.84	Call	Bond Future	1,341.9700	1.3420	1,270.4300	1.2704	(5.331)	0	0	0
2013/08/29	R209	08/05/2014	7.84	Put	Bond Future	14,807.1800	14.8072	15,064.8600	15.0649	1.740	0	0	0
2013/08/29	R209	08/05/2014	7.86	Put	Bond Future	14,653.6900	14.6537	14,910.2400	14.9102	1.751	0	0	0
2013/08/29	R209	07/08/2014	9.04	Put	Bond Future	8,593.2800	8.5933	8,775.1900	8.7752	2.117	0	0	0
2013/08/29	R209	07/08/2014			Bond Future	9.6406	71.6907	9.6899	71.3570	0.511	0.0000	0.0000	0
2013/08/29	R209	07/08/2014	9.06	Put	Bond Future	8,499.1600	8.4992	8,679.8200	8.6798	2.126	0	0	0
2013/08/29	R209	07/08/2014	9.05	Put	Bond Future	8,546.1100	8.5461	8,727.4000	8.7274	2.121	0	0	0
2013/08/29	R209	07/08/2014	9.05	Call	Bond Future	4,342.1000	4.3421	4,189.7600	4.1898	(3.508)	0	0	0
2013/08/29	R209	07/08/2014	9.06	Call	Bond Future	4,369.6100	4.3696	4,216.6400	4.2166	(3.501)	0	0	0
2013/08/29	R209	07/08/2014	9.04	Call	Bond Future	4,314.6900	4.3147	4,162.9700	4.1630	(3.516)	0	0	0
2013/08/29	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	R210	07/11/2013			Bond Future	151.6949	151.6949	151.1462	151.1462	(0.362)	0.0000	0.0000	1,237
2013/08/29	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	R210	07/11/2013	159.99	Put	Bond Future	8,295.0900	8.2951	8,843.8300	8.8438	6.615	0	0	0
2013/08/29	R210	07/11/2013	160.01	Put	Bond Future	8,315.0900	8.3151	8,863.8300	8.8638	6.599	0	0	0
2013/08/29	R210	07/11/2013	160.00	Put	Bond Future	8,305.0900	8.3051	8,853.8300	8.8538	6.607	0	0	0
2013/08/29	R211	07/11/2013			Bond Future	128.3836	128.3836	128.3787	128.3787	(0.004)	0.0000	0.0000	522
2013/08/29	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	R211	07/11/2013	129.99	Put	Bond Future	1,606.4400	1.6064	1,611.3300	1.6113	0.304	0	0	0
2013/08/29	R211	07/11/2013	130.01	Put	Bond Future	1,626.4400	1.6264	1,631.3300	1.6313	0.301	0	0	0
2013/08/29	R211	07/11/2013	130.00	Put	Bond Future	1,616.4400	1.6164	1,621.3300	1.6213	0.303	0	0	0
2013/08/29	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	R212	07/11/2013	132.99	Put	Bond Future	4,899.9400	4.8999	4,899.4700	4.8995	(0.010)	0	0	0
2013/08/29	R212	07/11/2013			Bond Future	128.0901	128.0901	128.0905	128.0905	0.000	0.0000	0.0000	21,791
2013/08/29	R212	07/11/2013	133.01	Put	Bond Future	4,919.9400	4.9199	4,919.4700	4.9195	(0.010)	0	0	0
2013/08/29	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	R212	07/11/2013	133.00	Put	Bond Future	4,909.9400	4.9099	4,909.4700	4.9095	(0.010)	0	0	0
2013/08/29	R212	07/11/2013	133.00	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
2013/08/29	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	R213	07/11/2013	8.60	Call	Bond Future	1,318.7200	1.3187	1,193.4600	1.1935	(9.499)	0	0	0
2013/08/29	R213	07/11/2013			Bond Future	9.1425	82.9504	9.1925	82.5805	0.547	0.0000	0.0000	19,481
2013/08/29	R213	07/11/2013	8.61	Call	Bond Future	1,341.0300	1.3410	1,214.2900	1.2143	(9.451)	0	0	0
2013/08/29	R213	07/11/2013	8.59	Put	Bond Future	5,550.8900	5.5509	5,797.0800	5.7971	4.435	0	0	0
2013/08/29	R213	07/11/2013	8.61	Put	Bond Future	5,435.6500	5.4357	5,678.9000	5.6789	4.475	0	0	0
2013/08/29	R213	07/11/2013	8.60	Put	Bond Future	5,493.0800	5.4931	5,737.8100	5.7378	4.455	0	0	0
2013/08/29	R213	07/11/2013	8.59	Call	Bond Future	1,296.6700	1.2967	1,172.8700	1.1729	(9.548)	0	0	0
2013/08/29	R213	06/02/2014			Bond Future	9.2517	84.0348	9.3035	83.6591	0.560	0.0000	0.0000	0
2013/08/29	R213	06/02/2014	8.29	Put	Bond Future	9,286.4500	9.2864	9,547.0800	9.5471	2.807	0	0	0
2013/08/29	R213	06/02/2014	8.31	Put	Bond Future	9,161.0500	9.1611	9,419.8700	9.4199	2.825	0	0	0
2013/08/29	R213	06/02/2014	8.29	Call	Bond Future	1,820.5400	1.8205	1,705.4200	1.7054	(6.323)	0	0	0
2013/08/29	R213	06/02/2014	8.30	Put	Bond Future	9,223.6200	9.2236	9,483.3500	9.4834	2.816	0	0	0
2013/08/29	R213	06/02/2014	8.30	Call	Bond Future	1,840.3900	1.8404	1,724.3700	1.7244	(6.304)	0	0	0
2013/08/29	R213	06/02/2014	8.31	Call	Bond Future	1,860.3900	1.8604	1,743.4600	1.7435	(6.285)	0	0	0
2013/08/29	R213	08/05/2014	7.65	Put	Bond Future	15,067.9500	15.0680	15,367.1200	15.3671	1.985	0	0	0
2013/08/29	R213	08/05/2014			Bond Future	9.3580	81.6123	9.4113	81.2323	0.570	0.0000	0.0000	0
2013/08/29	R213	08/05/2014	7.64	Put	Bond Future	15,143.8400	15.1438	15,443.6400	15.4436	1.980	0	0	0
2013/08/29	R213	08/05/2014	7.66	Put	Bond Future	14,992.2700	14.9923	15,290.8200	15.2908	1.991	0	0	0
2013/08/29	R213	08/05/2014	7.65	Call	Bond Future	1,377.7300	1.3777	1,297.0000	1.2970	(5.860)	0	0	0
2013/08/29	R213	08/05/2014	7.64	Call	Bond Future	1,363.9200	1.3639	1,283.8200	1.2838	(5.873)	0	0	0
2013/08/29	R213	08/05/2014	7.66	Call	Bond Future	1,391.6300	1.3916	1,310.2800	1.3103	(5.846)	0	0	0
2013/08/29	R213	07/08/2014	8.86	Call	Bond Future	4,447.6400	4.4476	4,275.6500	4.2756	(3.867)	0	0	0
2013/08/29	R213	07/08/2014			Bond Future	9.4682	82.7010	9.5233	82.3161	0.582	0.0000	0.0000	0
2013/08/29	R213	07/08/2014	8.84	Call	Bond Future	4,391.9800	4.3920	4,221.4100	4.2214	(3.884)	0	0	0
2013/08/29	R213	07/08/2014	8.85	Call	Bond Future	4,419.7600	4.4198	4,248.4800	4.2485	(3.875)	0	0	0
2013/08/29	R213	07/08/2014	8.84	Put	Bond Future	8,980.3900	8.9804	9,194.7800	9.1948	2.387	0	0	0
2013/08/29	R213	07/08/2014	8.86	Put	Bond Future	8,884.1200	8.8841	9,097.0900	9.0971	2.397	0	0	0
2013/08/29	R213	07/08/2014	8.85	Put	Bond Future	8,932.1600	8.9322	9,145.8400	9.1458	2.392	0	0	0
2013/08/29	R214	07/11/2013	7.80	Call	Bond Future	121.9600	0.1220	104.4400	0.1044	(14.365)	0	0	0
2013/08/29	R214	07/11/2013			Bond Future	9.4689	72.4470	9.5139	72.1189	0.475	0.0000	0.0000	2,427
2013/08/29	R214	07/11/2013	7.81	Call	Bond Future	125.3700	0.1254	107.4400	0.1074	(14.302)	0	0	0
2013/08/29	R214	07/11/2013	7.79	Call	Bond Future	118.6300	0.1186	101.5200	0.1015	(14.423)	0	0	0
2013/08/29	R214	07/11/2013	7.81	Put	Bond Future	14,272.4700	14.2725	14,582.6700	14.5827	2.173	0	0	0
2013/08/29	R214	07/11/2013	7.80	Put	Bond Future	14,368.0100	14.3680	14,678.6200	14.6786	2.162	0	0	0
2013/08/29	R214	07/11/2013	7.79	Put	Bond Future	14,463.8300	14.4638	14,774.8500	14.7748	2.150	0	0	0
2013/08/29	R214	06/02/2014			Bond Future	9.5734	73.3940	9.6199	73.0609	0.486	0.0000	0.0000	0
2013/08/29	R214	06/02/2014	8.99	Put	Bond Future	7,226.8400	7.2268	7,420.8400	7.4208	2.684	0	0	0
2013/08/29	R214	06/02/2014	9.01	Put	Bond Future	7,121.4600	7.1215	7,313.7100	7.3137	2.700	0	0	0
2013/08/29	R214	06/02/2014	8.99	Call	Bond Future	2,812.3000	2.8123	2,673.1800	2.6732	(4.947)	0	0	0
2013/08/29	R214	06/02/2014	9.00	Put	Bond Future	7,174.0000	7.1740	7,367.1300	7.3671	2.692	0	0	0
2013/08/29	R214	06/02/2014	9.00	Call	Bond Future	2,839.0200	2.8390	2,699.0300	2.6990	(4.931)	0	0	0
2013/08/29	R214	06/02/2014	9.01	Call	Bond Future	2,865.8900	2.8659	2,725.0200	2.7250	(4.915)	0	0	0
2013/08/29	R248	07/11/2013			Bond Future	9.5210	93.9757	9.5506	93.6991	0.311	0.0000	0.0000	10,260
2013/08/29	R248	07/11/2013	7.85	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
2013/08/29	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	R248	07/11/2013	7.86	Put	Bond Future	18,287.0600	18.2871	18,563.6700	18.5637	1.513	0	0	0
2013/08/29	R248	07/11/2013	7.85	Put	Bond Future	18,416.1300	18.4161	18,692.7400	18.6927	1.502	0	0	0
2013/08/29	R248	07/11/2013	7.84	Put	Bond Future	18,545.4600	18.5455	18,822.0700	18.8221	1.492	0	0	0
2013/08/29	R248	06/02/2014	9.11	Put	Bond Future	4,990.2300	4.9902	5,271.4200	5.2714	5.635	0	0	0
2013/08/29	R248	06/02/2014			Bond Future	9.6283	95.2042	9.6591	94.9230	0.319	0.0000	0.0000	0
2013/08/29	R248	06/02/2014	9.10	Put	Bond Future	5,091.3100	5.0913	5,372.5000	5.3725	5.523	0	0	0
2013/08/29	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/29	R248	06/02/2014	9.09	Put	Bond Future	5,192.5800	5.1926	5,473.7700	5.4738	5.415	0	0	0

Total

360645