



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 25/07/2013 to 25/07/2013

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/07/25	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/07/25	2025	01/08/2013	118.01	Put	Bond Future	8,092.8900	8.0929	8,089.7300	8.0897	(0.039)	0	0	0
2013/07/25	2025	01/08/2013			Bond Future	109.9171	109.9171	109.9203	109.9203	0.003	0.0000	0.0000	0
2013/07/25	2025	01/08/2013	118.00	Put	Bond Future	8,082.8900	8.0829	8,079.7300	8.0797	(0.039)	0	0	0
2013/07/25	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	2025	01/08/2013	117.99	Put	Bond Future	8,072.8900	8.0729	8,069.7300	8.0697	(0.039)	0	0	0
2013/07/25	2025	07/11/2013	111.00	Call	Bond Future	482.1600	0.4822	485.2800	0.4853	0.647	0	0	0
2013/07/25	2025	07/11/2013			Bond Future	111.4822	111.4822	111.4853	111.4853	0.003	0.0000	0.0000	0
2013/07/25	2025	07/11/2013	111.01	Call	Bond Future	472.1600	0.4722	475.2800	0.4753	0.661	0	0	0
2013/07/25	2025	07/11/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	2025	07/11/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	2025	07/11/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	2025	07/11/2013	110.99	Call	Bond Future	492.1600	0.4922	495.2800	0.4953	0.634	0	0	0
2013/07/25	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	2038	01/08/2013			Bond Future	108.3858	108.3858	108.3903	108.3903	0.004	0.0000	0.0000	0
2013/07/25	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	2038	01/08/2013	114.99	Put	Bond Future	6,604.1600	6.6042	6,599.6800	6.5997	(0.068)	0	0	0
2013/07/25	2038	01/08/2013	115.00	Put	Bond Future	6,614.1600	6.6142	6,609.6800	6.6097	(0.068)	0	0	0
2013/07/25	2038	01/08/2013	115.01	Put	Bond Future	6,624.1600	6.6242	6,619.6800	6.6197	(0.068)	0	0	0
2013/07/25	2038	07/11/2013			Bond Future	109.9291	109.9291	109.9337	109.9337	0.004	0.0000	0.0000	0
2013/07/25	2038	07/11/2013	109.99	Put	Bond Future	60.9500	0.0609	56.2600	0.0563	(7.695)	0	0	0
2013/07/25	2038	07/11/2013	110.00	Put	Bond Future	70.9500	0.0709	66.2600	0.0663	(6.610)	0	0	0
2013/07/25	2038	07/11/2013	110.01	Put	Bond Future	80.9500	0.0810	76.2600	0.0763	(5.794)	0	0	0
2013/07/25	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	2050	01/08/2013			Bond Future	109.3725	109.3725	109.3775	109.3775	0.005	0.0000	0.0000	0
2013/07/25	2050	01/08/2013	118.99	Put	Bond Future	9,617.5400	9.6175	9,612.4800	9.6125	(0.053)	0	0	0
2013/07/25	2050	01/08/2013	119.01	Put	Bond Future	9,637.5400	9.6375	9,632.4800	9.6325	(0.053)	0	0	0
2013/07/25	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	2050	01/08/2013	119.00	Put	Bond Future	9,627.5400	9.6275	9,622.4800	9.6225	(0.053)	0	0	0
2013/07/25	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	2050	07/11/2013	109.99	Call	Bond Future	939.6400	0.9396	944.7200	0.9447	0.541	0	0	0
2013/07/25	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	2050	07/11/2013			Bond Future	110.9296	110.9296	110.9347	110.9347	0.005	0.0000	0.0000	122
2013/07/25	2050	07/11/2013	110.00	Call	Bond Future	929.6400	0.9296	934.7200	0.9347	0.546	0	0	0
2013/07/25	2050	07/11/2013	110.01	Call	Bond Future	919.6400	0.9196	924.7200	0.9247	0.552	0	0	0
2013/07/25	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/07/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	AL37	01/08/2013			Index Future	403.7280	403.7280	401.9190	401.9190	(0.448)	0.0000	0.0000	0
2013/07/25	AL37	07/11/2013			Index Future	409.4220	409.4220	407.5880	407.5880	(0.448)	0.0000	0.0000	0
2013/07/25	AL37	06/02/2014			Index Future	414.9160	414.9160	413.0560	413.0560	(0.448)	0.0000	0.0000	0
2013/07/25	AL7T	01/08/2013			Index Future	477.5460	477.5460	474.3530	474.3530	(0.669)	0.0000	0.0000	0
2013/07/25	AL7T	07/11/2013			Index Future	484.2810	484.2810	481.0430	481.0430	(0.669)	0.0000	0.0000	1
2013/07/25	AL7T	06/02/2014			Index Future	490.7790	490.7790	487.4970	487.4970	(0.669)	0.0000	0.0000	0
2013/07/25	ALBI	01/08/2013			Index Future	428.8740	428.8740	426.1750	426.1750	(0.629)	0.0000	0.0000	438
2013/07/25	ALBI	07/11/2013			Index Future	434.9230	434.9230	432.1860	432.1860	(0.629)	0.0000	0.0000	336
2013/07/25	ALBI	06/02/2014			Index Future	440.7580	440.7580	437.9840	437.9840	(0.629)	0.0000	0.0000	62
2013/07/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/07/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/07/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/25	EL28	01/08/2013	115.01	Put	Bond Future	4,042.9100	4.0429	4,037.7800	4.0378	(0.127)	0	0	0
2013/07/25	EL28	01/08/2013			Bond Future	110.9671	110.9671	110.9722	110.9722	0.005	0.0000	0.0000	0
2013/07/25	EL28	01/08/2013	115.00	Put	Bond Future	4,032.9100	4.0329	4,027.7800	4.0278	(0.127)	0	0	0
2013/07/25	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	EL28	01/08/2013	114.99	Put	Bond Future	4,022.9100	4.0229	4,017.7800	4.0178	(0.128)	0	0	0
2013/07/25	EL28	07/11/2013			Bond Future	111.1524	111.1524	111.1576	111.1576	0.005	0.0000	0.0000	0
2013/07/25	EL28	07/11/2013	110.00	Call	Bond Future	1,152.4100	1.1524	1,157.6400	1.1576	0.454	0	0	0
2013/07/25	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	EL28	07/11/2013	110.01	Call	Bond Future	1,142.4100	1.1424	1,147.6400	1.1476	0.458	0	0	0
2013/07/25	EL28	07/11/2013	109.99	Call	Bond Future	1,162.4100	1.1624	1,167.6400	1.1676	0.450	0	0	0
2013/07/25	ES33	01/08/2013			Bond Future	9.3695	86.1323	9.4635	85.4039	1.004	0.0000	0.0000	0
2013/07/25	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	ES33	01/08/2013	9.00	Put	Bond Future	2,959.9100	2.9599	3,688.3100	3.6883	24.609	0	0	0
2013/07/25	ES33	01/08/2013	91.02	Call	Bond Future	75,080.9600	75.0810	74,352.5600	74.3526	(0.970)	0	0	0
2013/07/25	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	ES33	07/11/2013			Bond Future	9.4873	83.5658	9.5847	82.8271	1.026	0.0000	0.0000	6,292

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2013/07/25	ES33	07/11/2013	8.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	ES33	07/11/2013	8.51	Put	Bond Future	8,021.9900		8.0220	8,760.6900	8.7607	9.208	0	0	0
2013/07/25	ES33	07/11/2013	8.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	ES33	07/11/2013	8.49	Put	Bond Future	8,198.4200		8.1984	8,937.1200	8.9371	9.010	0	0	0
2013/07/25	ES33	07/11/2013	8.50	Put	Bond Future	8,110.1400		8.1101	8,848.8400	8.8488	9.108	0	0	0
2013/07/25	ES33	06/02/2014	9.54	Put	Bond Future	449.0200		0.4490	1,197.6800	1.1977	166.732	0	0	0
2013/07/25	ES33	06/02/2014			Bond Future	9.5997		84.6872	9.7003	83.9385	1.048	0.0000	0.0000	0
2013/07/25	ES33	06/02/2014	9.56	Put	Bond Future	298.0700		0.2981	1,046.7300	1.0467	251.169	0	0	0
2013/07/25	ES33	06/02/2014	9.55	Put	Bond Future	373.4900		0.3735	1,122.1500	1.1222	200.450	0	0	0
2013/07/25	ES33	06/02/2014	9.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	ES33	06/02/2014	9.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	ES33	06/02/2014	9.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	GOVI	01/08/2013	446.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	GOVI	01/08/2013			GOVI	428.3730		428.3730	425.7110	425.7110	(0.621)	0.0000	0.0000	321
2013/07/25	GOVI	01/08/2013	445.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	GOVI	01/08/2013	446.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	GOVI	01/08/2013	445.99	Put	GOVI	176,170.0000		17.6170	202,790.0000	20.2790	15.110	0	0	0
2013/07/25	GOVI	01/08/2013	446.01	Put	GOVI	176,370.0000		17.6370	202,990.0000	20.2990	15.093	0	0	0
2013/07/25	GOVI	01/08/2013	446.00	Put	GOVI	176,270.0000		17.6270	202,890.0000	20.2890	15.102	0	0	0
2013/07/25	GOVI	07/11/2013			GOVI	434.4150		434.4150	431.7150	431.7150	(0.622)	0.0000	0.0000	0
2013/07/25	GOVI	07/11/2013	446.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	GOVI	07/11/2013	445.99	Put	GOVI	115,750.0000		11.5750	142,750.0000	14.2750	23.326	0	0	0
2013/07/25	GOVI	07/11/2013	446.01	Put	GOVI	115,950.0000		11.5950	142,950.0000	14.2950	23.286	0	0	0
2013/07/25	GOVI	07/11/2013	446.00	Put	GOVI	115,850.0000		11.5850	142,850.0000	14.2850	23.306	0	0	0
2013/07/25	GOVI	07/11/2013	446.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	GOVI	07/11/2013	445.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	GOVI	06/02/2014	439.99	Call	GOVI	2,530.0000		0.2530	0.0000	0.0000	(100.000)	0	0	0
2013/07/25	GOVI	06/02/2014			GOVI	440.2430		440.2430	437.5070	437.5070	(0.621)	0.0000	0.0000	267
2013/07/25	GOVI	06/02/2014	440.00	Call	GOVI	2,430.0000		0.2430	0.0000	0.0000	(100.000)	0	0	0
2013/07/25	GOVI	06/02/2014	440.01	Call	GOVI	2,330.0000		0.2330	0.0000	0.0000	(100.000)	0	0	0
2013/07/25	GOVI	06/02/2014	439.99	Put	GOVI	0.0000		0.0000	24,830.0000	2.4830	100.000	0	0	0
2013/07/25	GOVI	06/02/2014	440.01	Put	GOVI	0.0000		0.0000	25,030.0000	2.5030	100.000	0	0	0
2013/07/25	GOVI	06/02/2014	440.00	Put	GOVI	0.0000		0.0000	24,930.0000	2.4930	100.000	0	0	0
2013/07/25	GOVI	08/05/2014	442.00	Call	GOVI	42,040.0000		4.2040	14,300.0000	1.4300	(65.985)	0	0	0
2013/07/25	GOVI	08/05/2014			GOVI	446.2040		446.2040	443.4300	443.4300	(0.622)	0.0000	0.0000	0
2013/07/25	GOVI	08/05/2014	442.01	Call	GOVI	41,940.0000		4.1940	14,200.0000	1.4200	(66.142)	0	0	0
2013/07/25	GOVI	08/05/2014	441.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	GOVI	08/05/2014	442.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	GOVI	08/05/2014	441.99	Call	GOVI	42,140.0000		4.2140	14,400.0000	1.4400	(65.828)	0	0	0
2013/07/25	GOVI	08/05/2014	442.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/07/25	IGOV	01/08/2013			Index Future	197.7490		197.7490	197.3730	197.3730	(0.190)	0.0000	0.0000	324
2013/07/25	IGOV	07/11/2013			Index Future	200.5650		200.5650	200.1830	200.1830	(0.190)	0.0000	0.0000	583
2013/07/25	IGOV	06/02/2014			Index Future	203.2800		203.2800	202.8930	202.8930	(0.190)	0.0000	0.0000	164

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/07/25	ILBI	01/08/2013			Index Future	534.4890	534.4890	535.4370	535.4370	0.177	0.0000	0.0000	186
2013/07/25	ILBI	07/11/2013			Index Future	542.1640	542.1640	543.1250	543.1250	0.177	0.0000	0.0000	0
2013/07/25	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/07/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/07/25	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/07/25	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/07/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/07/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/07/25	JBAF	21/08/2013			Jibar Tradeable Future	5.1600	94.8400	5.1600	94.8400	0.000	0.0000	0.0000	0
2013/07/25	JBAF	18/09/2013			Jibar Tradeable Future	5.1900	94.8100	5.2000	94.8000	0.193	0.0000	0.0000	700
2013/07/25	JBAF	16/10/2013			Jibar Tradeable Future	5.2200	94.7800	5.2500	94.7500	0.575	0.0000	0.0000	0
2013/07/25	JBAF	20/11/2013			Jibar Tradeable Future	5.3100	94.6900	5.3700	94.6300	1.130	0.0000	0.0000	0
2013/07/25	JBAF	18/12/2013			Jibar Tradeable Future	5.3500	94.6500	5.4200	94.5800	1.308	0.0000	0.0000	1,500
2013/07/25	JBAF	15/01/2014			Jibar Tradeable Future	5.4200	94.5800	5.5300	94.4700	2.030	0.0000	0.0000	0
2013/07/25	JBAF	19/02/2014			Jibar Tradeable Future	5.5500	94.4500	5.5500	94.4500	0.000	0.0000	0.0000	0
2013/07/25	JBAF	19/03/2014			Jibar Tradeable Future	5.6100	94.3900	5.7500	94.2500	2.496	0.0000	0.0000	400
2013/07/25	JBAF	18/06/2014			Jibar Tradeable Future	5.8700	94.1300	6.0400	93.9600	2.896	0.0000	0.0000	1,000
2013/07/25	JBAF	17/09/2014			Jibar Tradeable Future	6.1400	93.8600	6.3600	93.6400	3.583	0.0000	0.0000	0
2013/07/25	JBAF	17/12/2014			Jibar Tradeable Future	6.4000	93.6000	6.6300	93.3700	3.594	0.0000	0.0000	0
2013/07/25	JBAF	18/03/2015			Jibar Tradeable Future	6.6400	93.3600	6.8800	93.1200	3.614	0.0000	0.0000	250
2013/07/25	JBAF	17/06/2015			Jibar Tradeable Future	6.8700	93.1300	7.1200	92.8800	3.639	0.0000	0.0000	0
2013/07/25	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R023	01/08/2013	7.30	Put	Bond Future	2,510.0300	2.5100	3,307.9800	3.3080	31.790	0	0	0
2013/07/25	R023	01/08/2013			Bond Future	7.6677	103.8904	7.7871	103.0925	1.557	0.0000	0.0000	10,999
2013/07/25	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R023	01/08/2013	7.29	Put	Bond Future	2,579.4000	2.5794	3,377.3500	3.3774	30.935	0	0	0
2013/07/25	R023	01/08/2013	7.31	Put	Bond Future	2,440.7200	2.4407	3,238.6700	3.2387	32.693	0	0	0
2013/07/25	R023	07/11/2013	6.50	Put	Bond Future	8,729.3900	8.7294	9,538.6300	9.5386	9.270	0	0	0
2013/07/25	R023	07/11/2013			Bond Future	7.7661	101.4400	7.8906	100.6308	1.603	0.0000	0.0000	0
2013/07/25	R023	07/11/2013	6.49	Put	Bond Future	8,802.1200	8.8021	9,611.3600	9.6114	9.194	0	0	0
2013/07/25	R023	07/11/2013	6.51	Put	Bond Future	8,656.7100	8.6567	9,465.9500	9.4660	9.348	0	0	0
2013/07/25	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R023	06/02/2014			Bond Future	7.8601	102.8011	7.9898	101.9809	1.649	0.0000	0.0000	0
2013/07/25	R023	06/02/2014	7.84	Put	Bond Future	128.1400	0.1281	948.2600	0.9483	640.019	0	0	0
2013/07/25	R023	06/02/2014	7.86	Put	Bond Future	0.8200	0.0008	820.9400	0.8209	100014.634	0	0	0
2013/07/25	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/07/25	R023	06/02/2014	7.85	Put	Bond Future	64.4600		0.0645	884.5800	0.8846	1272.293	0	0	0
2013/07/25	R023	06/02/2014	7.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R023	06/02/2014	7.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R157	01/08/2013	116.11	Call	Bond Future	90,366.5200		90.3665	90,174.8300	90.1748	(0.212)	0	0	0
2013/07/25	R157	01/08/2013			Bond Future	6.0439		119.8222	6.1338	119.6305	1.486	0.0000	0.0000	17,470
2013/07/25	R157	01/08/2013	116.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R157	07/11/2013			Bond Future	6.1706		114.7058	6.2753	114.5114	1.697	0.0000	0.0000	4,175
2013/07/25	R157	07/11/2013	5.60	Call	Bond Future	319.5400		0.3195	265.1600	0.2652	(17.018)	0	0	0
2013/07/25	R157	07/11/2013	5.59	Put	Bond Future	1,400.1700		1.4002	1,540.8700	1.5409	10.049	0	0	0
2013/07/25	R157	07/11/2013	5.61	Put	Bond Future	1,373.4200		1.3734	1,512.7500	1.5128	10.145	0	0	0
2013/07/25	R157	07/11/2013	5.60	Put	Bond Future	1,386.7600		1.3868	1,526.7800	1.5268	10.097	0	0	0
2013/07/25	R157	07/11/2013	5.61	Call	Bond Future	325.0200		0.3250	269.9500	0.2700	(16.944)	0	0	0
2013/07/25	R157	07/11/2013	5.59	Call	Bond Future	314.1300		0.3141	260.4300	0.2604	(17.095)	0	0	0
2013/07/25	R157	06/02/2014	5.64	Call	Bond Future	433.7800		0.4338	373.3200	0.3733	(13.938)	0	0	0
2013/07/25	R157	06/02/2014	5.65	Put	Bond Future	1,504.6000		1.5046	1,640.7100	1.6407	9.046	0	0	0
2013/07/25	R157	06/02/2014			Bond Future	6.3122		116.2450	6.4356	116.0479	1.956	0.0000	0.0000	0
2013/07/25	R157	06/02/2014	5.65	Call	Bond Future	439.0700		0.4391	378.0800	0.3781	(13.891)	0	0	0
2013/07/25	R157	06/02/2014	5.66	Call	Bond Future	444.4100		0.4444	382.8900	0.3829	(13.843)	0	0	0
2013/07/25	R157	06/02/2014	5.64	Put	Bond Future	1,515.5100		1.5155	1,652.1500	1.6522	9.016	0	0	0
2013/07/25	R157	06/02/2014	5.66	Put	Bond Future	1,493.7500		1.4938	1,629.3300	1.6293	9.076	0	0	0
2013/07/25	R157	08/05/2014	5.20	Call	Bond Future	302.0300		0.3020	257.7700	0.2578	(14.654)	0	0	0
2013/07/25	R157	08/05/2014			Bond Future	6.4817		111.0097	6.6304	110.8099	2.294	0.0000	0.0000	0
2013/07/25	R157	08/05/2014	5.21	Call	Bond Future	305.1100		0.3051	260.4900	0.2605	(14.624)	0	0	0
2013/07/25	R157	08/05/2014	5.19	Call	Bond Future	298.9800		0.2990	255.0700	0.2551	(14.687)	0	0	0
2013/07/25	R157	08/05/2014	5.20	Put	Bond Future	2,046.1200		2.0461	2,201.6600	2.2017	7.602	0	0	0
2013/07/25	R157	08/05/2014	5.19	Put	Bond Future	2,056.8300		2.0568	2,212.7200	2.2127	7.579	0	0	0
2013/07/25	R157	08/05/2014	5.21	Put	Bond Future	2,035.4400		2.0354	2,190.6200	2.1906	7.624	0	0	0
2013/07/25	R157	07/08/2014	6.76	Put	Bond Future	0.0000		0.0000	140.1500	0.1402	100.000	0	0	0
2013/07/25	R157	07/08/2014			Bond Future	6.7029		112.5325	6.8885	112.3300	2.768	0.0000	0.0000	0
2013/07/25	R157	07/08/2014	6.75	Put	Bond Future	0.0000		0.0000	151.0700	0.1511	100.000	0	0	0
2013/07/25	R157	07/08/2014	6.74	Call	Bond Future	40.5200		0.0405	0.0000	0.0000	(100.000)	0	0	0
2013/07/25	R157	07/08/2014	6.76	Call	Bond Future	62.3600		0.0624	0.0000	0.0000	(100.000)	0	0	0
2013/07/25	R157	07/08/2014	6.75	Call	Bond Future	51.4400		0.0514	0.0000	0.0000	(100.000)	0	0	0
2013/07/25	R157	07/08/2014	6.74	Put	Bond Future	0.0000		0.0000	161.9900	0.1620	100.000	0	0	0
2013/07/25	R186	01/08/2013	7.00	Put	Bond Future	9,660.6700		9.6607	10,667.9100	10.6679	10.426	0	0	4,100
2013/07/25	R186	01/08/2013	7.20	Call	Bond Future	1.2700		0.0013	0.1100	0.0001	(91.339)	0	0	6,800
2013/07/25	R186	01/08/2013	7.50	Put	Bond Future	4,677.5500		4.6775	5,654.9800	5.6550	20.896	0	0	0
2013/07/25	R186	01/08/2013	8.80	Call	Bond Future	7,211.2400		7.2112	6,205.6400	6.2056	(13.945)	0	0	0
2013/07/25	R186	01/08/2013	9.00	Call	Bond Future	8,890.1800		8.8902	7,883.0100	7.8830	(11.329)	0	0	0
2013/07/25	R186	01/08/2013			Bond Future	7.9876		121.7200	8.0969	120.7127	1.369	0.0000	0.0000	32,286
2013/07/25	R186	01/08/2013	7.25	Call	Bond Future	2.4400		0.0024	0.2500	0.0003	(89.754)	0	0	5,315
2013/07/25	R186	01/08/2013	7.80	Call	Bond Future	380.4500		0.3805	149.0700	0.1491	(60.817)	0	0	0
2013/07/25	R186	01/08/2013	128.26	Call	Bond Future	112,447.5800		112.4476	111,440.2700	111.4403	(0.896)	0	0	0
2013/07/25	R186	01/08/2013	6.75	Put	Bond Future	12,275.9600		12.2760	13,283.2700	13.2833	8.206	0	0	0
2013/07/25	R186	01/08/2013	7.20	Put	Bond Future	7,620.6000		7.6206	8,626.7500	8.6267	13.203	0	0	2,807
2013/07/25	R186	01/08/2013	7.50	Call	Bond Future	37.6900		0.0377	7.8100	0.0078	(79.278)	0	0	6,800

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2013/07/25	R186	01/08/2013	8.00	Call	Bond Future	1,084.6300	1.0846	575.2300	0.5752	(46.965)	0	0	0
2013/07/25	R186	01/08/2013	9.00	Put	Bond Future	0.1800	0.0002	0.3200	0.0003	77.778	0	0	0
2013/07/25	R186	01/08/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2013/07/25	R186	01/08/2013	6.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R186	01/08/2013	7.80	Put	Bond Future	2,136.5200	2.1365	2,912.4500	2.9125	36.317	0	0	20
2013/07/25	R186	01/08/2013	6.50	Put	Bond Future	14,964.2700	14.9643	15,971.5800	15.9716	6.731	0	0	0
2013/07/25	R186	01/08/2013	6.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2013/07/25	R186	01/08/2013	7.25	Put	Bond Future	7,118.3900	7.1184	8,123.5100	8.1235	14.120	0	0	0
2013/07/25	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R186	01/08/2013	7.00	Call	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	0
2013/07/25	R186	01/08/2013	8.80	Put	Bond Future	1.9600	0.0020	3.6700	0.0037	87.245	0	0	6,800
2013/07/25	R186	01/08/2013	8.00	Put	Bond Future	969.6100	0.9696	1,467.5200	1.4675	51.352	0	0	0
2013/07/25	R186	01/08/2013	6.80	Put	Bond Future	11,747.1200	11.7471	12,754.4300	12.7544	8.575	0	0	0
2013/07/25	R186	07/11/2013	8.16	Put	Bond Future	3,469.9300	3.4699	3,938.9300	3.9389	13.516	0	0	0
2013/07/25	R186	07/11/2013	9.00	Put	Bond Future	1,092.2900	1.0923	1,290.2200	1.2902	18.121	0	0	1,200
2013/07/25	R186	07/11/2013			Bond Future	8.0824	123.4367	8.1960	122.4152	1.405	0.0000	0.0000	25,794
2013/07/25	R186	07/11/2013	6.50	Put	Bond Future	15,851.2500	15.8513	16,811.5800	16.8116	6.058	0	0	0
2013/07/25	R186	07/11/2013	8.15	Put	Bond Future	3,512.4600	3.5125	3,985.3000	3.9853	13.462	0	0	0
2013/07/25	R186	07/11/2013	6.75	Put	Bond Future	13,387.1800	13.3872	14,309.9000	14.3099	6.893	0	0	0
2013/07/25	R186	07/11/2013	8.14	Call	Bond Future	4,074.6300	4.0746	3,529.8400	3.5298	(13.370)	0	0	0
2013/07/25	R186	07/11/2013	8.25	Put	Bond Future	3,105.7100	3.1057	3,540.5000	3.5405	14.000	0	0	250
2013/07/25	R186	07/11/2013	8.75	Call	Bond Future	7,418.5500	7.4186	6,662.3100	6.6623	(10.194)	0	0	0
2013/07/25	R186	07/11/2013	8.00	Call	Bond Future	3,445.1200	3.4451	2,954.8900	2.9549	(14.230)	0	0	1,000
2013/07/25	R186	07/11/2013	8.15	Call	Bond Future	4,121.9000	4.1219	3,573.2600	3.5733	(13.310)	0	0	0
2013/07/25	R186	07/11/2013	6.50	Call	Bond Future	242.4500	0.2425	181.3000	0.1813	(25.222)	0	0	5,290
2013/07/25	R186	07/11/2013	8.16	Call	Bond Future	4,169.1900	4.1692	3,616.7100	3.6167	(13.251)	0	0	0
2013/07/25	R186	07/11/2013	8.00	Put	Bond Future	4,194.5300	4.1945	4,725.7800	4.7258	12.665	0	0	0
2013/07/25	R186	07/11/2013	8.25	Call	Bond Future	4,609.1100	4.6091	4,022.4200	4.0224	(12.729)	0	0	0
2013/07/25	R186	07/11/2013	8.75	Put	Bond Future	1,584.4300	1.5844	1,849.6700	1.8497	16.740	0	0	1,030
2013/07/25	R186	07/11/2013	9.00	Call	Bond Future	9,007.7800	9.0078	8,184.2300	8.1842	(9.143)	0	0	0
2013/07/25	R186	07/11/2013	6.75	Call	Bond Future	424.7900	0.4248	326.0300	0.3260	(23.249)	0	0	1,000
2013/07/25	R186	07/11/2013	8.14	Put	Bond Future	3,555.1100	3.5551	4,031.8000	4.0318	13.409	0	0	0
2013/07/25	R186	06/02/2014			Bond Future	8.1710	119.8028	8.2886	118.7675	1.440	0.0000	0.0000	0
2013/07/25	R186	06/02/2014	7.75	Call	Bond Future	3,438.0700	3.4381	3,024.5300	3.0245	(12.028)	0	0	0
2013/07/25	R186	06/02/2014	7.74	Put	Bond Future	7,307.8000	7.3078	7,932.5100	7.9325	8.549	0	0	0
2013/07/25	R186	06/02/2014	7.76	Put	Bond Future	7,191.6500	7.1916	7,810.6100	7.8106	8.607	0	0	0
2013/07/25	R186	06/02/2014	7.75	Put	Bond Future	7,249.4000	7.2494	7,871.2400	7.8712	8.578	0	0	0
2013/07/25	R186	06/02/2014	7.76	Call	Bond Future	3,472.8300	3.4728	3,056.4100	3.0564	(11.991)	0	0	0
2013/07/25	R186	06/02/2014	7.74	Call	Bond Future	3,403.8700	3.4039	2,993.2000	2.9932	(12.065)	0	0	0
2013/07/25	R186	08/05/2014			Bond Future	8.2630	121.4249	8.3850	120.3756	1.476	0.0000	0.0000	0
2013/07/25	R186	08/05/2014	7.09	Put	Bond Future	13,097.8200	13.0978	13,871.3900	13.8714	5.906	0	0	0
2013/07/25	R186	08/05/2014	7.10	Call	Bond Future	2,321.5000	2.3215	2,043.7000	2.0437	(11.966)	0	0	0
2013/07/25	R186	08/05/2014	7.11	Call	Bond Future	2,343.9400	2.3439	2,064.0900	2.0641	(11.939)	0	0	0
2013/07/25	R186	08/05/2014	7.09	Call	Bond Future	2,299.2000	2.2992	2,023.4500	2.0234	(11.993)	0	0	0
2013/07/25	R186	08/05/2014	7.11	Put	Bond Future	12,947.1900	12.9472	13,716.6600	13.7167	5.943	0	0	0
2013/07/25	R186	08/05/2014	7.10	Put	Bond Future	13,022.3800	13.0224	13,793.9000	13.7939	5.925	0	0	0
2013/07/25	R186	07/08/2014	8.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R186	07/08/2014			Bond Future	8.3559	117.7994	8.4823	116.7356	1.514	0.0000	0.0000	0

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2013/07/25	R186	07/08/2014	8.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R186	07/08/2014	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R186	07/08/2014	8.29	Put	Bond Future	559.5100	0.5595	1,623.3600	1.6234	190.140	0	0	0
2013/07/25	R186	07/08/2014	8.31	Put	Bond Future	389.2300	0.3892	1,453.0800	1.4531	273.322	0	0	0
2013/07/25	R186	07/08/2014	8.30	Put	Bond Future	474.3300	0.4743	1,538.1800	1.5382	224.285	0	0	0
2013/07/25	R197	01/08/2013	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R197	01/08/2013	295.00	Put	Bond Future	16,624.2700	16.6243	16,617.8000	16.6178	(0.039)	0	0	0
2013/07/25	R197	01/08/2013			Bond Future	278.3757	278.3757	278.3822	278.3822	0.002	0.0000	0.0000	497
2013/07/25	R197	01/08/2013	294.99	Put	Bond Future	16,614.2700	16.6143	16,607.8000	16.6078	(0.039)	0	0	0
2013/07/25	R197	01/08/2013	295.01	Put	Bond Future	16,634.2700	16.6343	16,627.8000	16.6278	(0.039)	0	0	0
2013/07/25	R197	01/08/2013	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R197	01/08/2013	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R197	07/11/2013			Bond Future	282.3392	282.3392	282.3460	282.3460	0.002	0.0000	0.0000	2,049
2013/07/25	R197	07/11/2013	279.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R197	07/11/2013	280.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R197	07/11/2013	280.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R197	07/11/2013	279.99	Call	Bond Future	2,349.1700	2.3492	2,355.9700	2.3560	0.289	0	0	0
2013/07/25	R197	07/11/2013	280.00	Call	Bond Future	2,339.1700	2.3392	2,345.9700	2.3460	0.291	0	0	0
2013/07/25	R197	07/11/2013	280.01	Call	Bond Future	2,329.1700	2.3292	2,335.9700	2.3360	0.292	0	0	0
2013/07/25	R201	01/08/2013			Bond Future	5.3821	105.4934	5.4174	105.4459	0.655	0.0000	0.0000	0
2013/07/25	R201	01/08/2013	107.45	Call	Bond Future	68,247.7600	68.2478	68,200.2100	68.2002	(0.070)	0	0	0
2013/07/25	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R201	07/11/2013	4.79	Put	Bond Future	810.9300	0.8109	846.3300	0.8463	4.365	0	0	0
2013/07/25	R201	07/11/2013			Bond Future	5.4033	106.9813	5.4475	106.9331	0.820	0.0000	0.0000	0
2013/07/25	R201	07/11/2013	4.80	Put	Bond Future	802.6100	0.8026	837.8400	0.8378	4.389	0	0	0
2013/07/25	R201	07/11/2013	4.81	Put	Bond Future	794.3300	0.7943	829.3800	0.8294	4.413	0	0	0
2013/07/25	R201	07/11/2013	4.79	Call	Bond Future	139.4800	0.1395	126.6400	0.1266	(9.206)	0	0	0
2013/07/25	R201	07/11/2013	4.80	Call	Bond Future	142.1600	0.1422	129.1500	0.1291	(9.152)	0	0	0
2013/07/25	R201	07/11/2013	4.81	Call	Bond Future	144.8800	0.1449	131.6900	0.1317	(9.104)	0	0	0
2013/07/25	R201	06/02/2014	5.24	Put	Bond Future	488.9100	0.4889	515.2100	0.5152	5.379	0	0	0
2013/07/25	R201	06/02/2014			Bond Future	5.3993	104.0083	5.4571	103.9594	1.071	0.0000	0.0000	0
2013/07/25	R201	06/02/2014	5.26	Put	Bond Future	479.5700	0.4796	505.5500	0.5055	5.417	0	0	0
2013/07/25	R201	06/02/2014	5.24	Call	Bond Future	353.8200	0.3538	331.1600	0.3312	(6.404)	0	0	0
2013/07/25	R201	06/02/2014	5.25	Put	Bond Future	484.2200	0.4842	510.3700	0.5104	5.400	0	0	0
2013/07/25	R201	06/02/2014	5.25	Call	Bond Future	357.6200	0.3576	334.8100	0.3348	(6.378)	0	0	0
2013/07/25	R201	06/02/2014	5.26	Call	Bond Future	361.4600	0.3615	338.4800	0.3385	(6.358)	0	0	0
2013/07/25	R201	08/05/2014			Bond Future	5.3766	105.4166	5.4591	105.3669	1.534	0.0000	0.0000	0
2013/07/25	R201	08/05/2014	4.75	Call	Bond Future	239.3000	0.2393	221.5100	0.2215	(7.434)	0	0	0
2013/07/25	R201	08/05/2014	4.76	Call	Bond Future	241.4300	0.2414	223.5300	0.2235	(7.414)	0	0	0
2013/07/25	R201	08/05/2014	4.74	Call	Bond Future	237.1800	0.2372	219.5000	0.2195	(7.454)	0	0	0
2013/07/25	R201	08/05/2014	4.76	Put	Bond Future	613.9300	0.6139	645.6600	0.6457	5.168	0	0	0
2013/07/25	R201	08/05/2014	4.75	Put	Bond Future	617.8600	0.6179	649.7000	0.6497	5.153	0	0	0
2013/07/25	R201	08/05/2014	4.74	Put	Bond Future	621.8000	0.6218	653.7500	0.6538	5.138	0	0	0
2013/07/25	R201	07/08/2014	5.31	Put	Bond Future	0.0000	0.0000	20.0600	0.0201	100.000	0	0	0
2013/07/25	R201	07/08/2014			Bond Future	5.2261	102.4533	5.3656	102.4030	2.669	0.0000	0.0000	0
2013/07/25	R201	07/08/2014	5.30	Put	Bond Future	0.0000	0.0000	23.6600	0.0237	100.000	0	0	0

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2013/07/25	R201	07/08/2014	5.31	Call	Bond Future	30.2600	0.0303	0.0000	0.0000	(100.000)	0	0	0
2013/07/25	R201	07/08/2014	5.29	Call	Bond Future	23.0500	0.0231	0.0000	0.0000	(100.000)	0	0	0
2013/07/25	R201	07/08/2014	5.30	Call	Bond Future	26.6600	0.0267	0.0000	0.0000	(100.000)	0	0	0
2013/07/25	R201	07/08/2014	5.29	Put	Bond Future	0.0000	0.0000	27.2700	0.0273	100.000	0	0	0
2013/07/25	R202	01/08/2013	222.99	Put	Bond Future	11,304.4000	11.3044	12,901.1800	12.9012	14.125	0	0	0
2013/07/25	R202	01/08/2013			Bond Future	211.6856	211.6856	210.0888	210.0888	(0.754)	0.0000	0.0000	1,054
2013/07/25	R202	01/08/2013	223.01	Put	Bond Future	11,324.4000	11.3244	12,921.1800	12.9212	14.100	0	0	0
2013/07/25	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R202	01/08/2013	223.00	Put	Bond Future	11,314.4000	11.3144	12,911.1800	12.9112	14.113	0	0	0
2013/07/25	R202	07/11/2013	209.01	Call	Bond Future	5,689.5000	5.6895	4,069.7900	4.0698	(28.468)	0	0	0
2013/07/25	R202	07/11/2013			Bond Future	214.6995	214.6995	213.0798	213.0798	(0.754)	0.0000	0.0000	42,966
2013/07/25	R202	07/11/2013	208.99	Call	Bond Future	5,709.5000	5.7095	4,089.7900	4.0898	(28.369)	0	0	0
2013/07/25	R202	07/11/2013	209.00	Call	Bond Future	5,699.5000	5.6995	4,079.7900	4.0798	(28.418)	0	0	0
2013/07/25	R202	07/11/2013	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R202	07/11/2013	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R202	07/11/2013	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R203	01/08/2013			Bond Future	6.7391	108.5614	6.8486	108.1624	1.624	0.0000	0.0000	3,016
2013/07/25	R203	01/08/2013	109.11	Call	Bond Future	95,348.2100	95.3482	94,949.1800	94.9492	(0.418)	0	0	0
2013/07/25	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R203	07/11/2013	6.01	Call	Bond Future	290.1200	0.2901	222.0200	0.2220	(23.473)	0	0	0
2013/07/25	R203	07/11/2013			Bond Future	6.8591	105.9331	6.9776	105.5285	1.728	0.0000	0.0000	4,555
2013/07/25	R203	07/11/2013	5.99	Call	Bond Future	278.2000	0.2782	212.3800	0.2124	(23.659)	0	0	0
2013/07/25	R203	07/11/2013	5.71	Put	Bond Future	4,173.8800	4.1739	4,539.1700	4.5392	8.752	0	0	0
2013/07/25	R203	07/11/2013	6.00	Call	Bond Future	284.0400	0.2840	217.0900	0.2171	(23.571)	0	0	0
2013/07/25	R203	07/11/2013	571.00	Call	Bond Future	103,703.6200	103.7036	103,298.9400	103.2989	(0.390)	0	0	0
2013/07/25	R203	07/11/2013	5.99	Put	Bond Future	3,304.4900	3.3045	3,643.3500	3.6433	10.255	0	0	0
2013/07/25	R203	07/11/2013	6.01	Put	Bond Future	3,245.5700	3.2456	3,582.1500	3.5821	10.370	0	0	0
2013/07/25	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R203	07/11/2013	5.71	Call	Bond Future	149.8200	0.1498	110.4300	0.1104	(26.292)	0	0	15
2013/07/25	R203	07/11/2013	6.00	Put	Bond Future	3,274.9000	3.2749	3,612.6300	3.6126	10.313	0	0	0
2013/07/25	R203	06/02/2014			Bond Future	6.9805	107.3546	7.1088	106.9444	1.839	0.0000	0.0000	0
2013/07/25	R203	06/02/2014	5.95	Put	Bond Future	3,825.7500	3.8257	4,153.9000	4.1539	8.577	0	0	0
2013/07/25	R203	06/02/2014	6.14	Put	Bond Future	3,337.9300	3.3379	3,646.9200	3.6469	9.257	0	0	0
2013/07/25	R203	06/02/2014	6.16	Put	Bond Future	3,288.5900	3.2886	3,595.4400	3.5954	9.331	0	0	0
2013/07/25	R203	06/02/2014	6.15	Put	Bond Future	3,313.2100	3.3132	3,621.1400	3.6211	9.294	0	0	0
2013/07/25	R203	06/02/2014	6.16	Call	Bond Future	618.7800	0.6188	515.4500	0.5155	(16.699)	0	0	0
2013/07/25	R203	06/02/2014	5.95	Call	Bond Future	459.1100	0.4591	377.0800	0.3771	(17.867)	0	0	16
2013/07/25	R203	06/02/2014	6.14	Call	Bond Future	601.9900	0.6020	500.8000	0.5008	(16.809)	0	0	0
2013/07/25	R203	06/02/2014	6.15	Call	Bond Future	610.3400	0.6103	508.0900	0.5081	(16.753)	0	0	0
2013/07/25	R203	08/05/2014	5.76	Call	Bond Future	534.9700	0.5350	452.9400	0.4529	(15.334)	0	0	0
2013/07/25	R203	08/05/2014	7.40	Put	Bond Future	1,563.4900	1.5635	1,742.0100	1.7420	11.418	0	0	0
2013/07/25	R203	08/05/2014	5.74	Call	Bond Future	523.0600	0.5231	442.4800	0.4425	(15.405)	0	0	0
2013/07/25	R203	08/05/2014			Bond Future	7.1089	104.6469	7.2484	104.2312	1.961	0.0000	0.0000	0
2013/07/25	R203	08/05/2014	5.76	Put	Bond Future	4,665.8100	4.6658	4,999.5300	4.9995	7.152	0	0	0

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2013/07/25	R203	08/05/2014	5.75	Put	Bond Future	4,691.2100	4.6912	5,025.6600	5.0257	7.129	0	0	0
2013/07/25	R203	08/05/2014	5.74	Put	Bond Future	4,716.6600	4.7167	5,051.8300	5.0518	7.106	0	0	0
2013/07/25	R203	08/05/2014	7.40	Call	Bond Future	2,428.9800	2.4290	2,191.7500	2.1918	(9.767)	0	0	16
2013/07/25	R203	08/05/2014	5.75	Call	Bond Future	528.9900	0.5290	447.6900	0.4477	(15.369)	0	0	0
2013/07/25	R203	07/08/2014	7.30	Call	Bond Future	142.8500	0.1429	0.0000	0.0000	(100.000)	0	0	0
2013/07/25	R203	07/08/2014			Bond Future	7.2485	106.0824	7.4008	105.6609	2.102	0.0000	0.0000	0
2013/07/25	R203	07/08/2014	7.31	Call	Bond Future	170.5300	0.1705	0.0000	0.0000	(100.000)	0	0	0
2013/07/25	R203	07/08/2014	7.29	Put	Bond Future	0.0000	0.0000	306.3300	0.3063	100.000	0	0	0
2013/07/25	R203	07/08/2014	7.31	Put	Bond Future	0.0000	0.0000	250.9500	0.2509	100.000	0	0	0
2013/07/25	R203	07/08/2014	7.30	Put	Bond Future	0.0000	0.0000	278.6300	0.2786	100.000	0	0	0
2013/07/25	R203	07/08/2014	7.29	Call	Bond Future	115.1500	0.1152	0.0000	0.0000	(100.000)	0	0	0
2013/07/25	R204	01/08/2013			Bond Future	6.9634	105.5746	7.0628	105.1241	1.427	0.0000	0.0000	25,172
2013/07/25	R204	01/08/2013	110.75	Call	Bond Future	96,691.0700	96.6911	96,240.5600	96.2406	(0.466)	0	0	0
2013/07/25	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R204	07/11/2013			Bond Future	7.0703	107.0636	7.1762	106.6067	1.497	0.0000	0.0000	1,275
2013/07/25	R204	07/11/2013	7.00	Put	Bond Future	1,830.0700	1.8301	2,070.3200	2.0703	13.128	0	0	1,270
2013/07/25	R204	07/11/2013	6.29	Put	Bond Future	3,928.3900	3.9284	4,290.8800	4.2909	9.227	0	0	0
2013/07/25	R204	07/11/2013	6.31	Put	Bond Future	3,857.3200	3.8573	4,216.9600	4.2170	9.324	0	0	0
2013/07/25	R204	07/11/2013	6.29	Call	Bond Future	484.0200	0.4840	389.6400	0.3896	(19.499)	0	0	0
2013/07/25	R204	07/11/2013	6.30	Put	Bond Future	3,892.7800	3.8928	4,253.8500	4.2538	9.275	0	0	0
2013/07/25	R204	07/11/2013	7.00	Call	Bond Future	1,525.4300	1.5254	1,308.8100	1.3088	(14.201)	0	0	0
2013/07/25	R204	07/11/2013	6.30	Call	Bond Future	493.4300	0.4934	397.6300	0.3976	(19.415)	0	0	0
2013/07/25	R204	07/11/2013	6.31	Call	Bond Future	502.9700	0.5030	405.7400	0.4057	(19.331)	0	0	0
2013/07/25	R204	06/02/2014	6.39	Call	Bond Future	988.4900	0.9885	856.0700	0.8561	(13.396)	0	0	0
2013/07/25	R204	06/02/2014			Bond Future	7.1732	104.4696	7.2858	104.0065	1.569	0.0000	0.0000	0
2013/07/25	R204	06/02/2014	6.40	Call	Bond Future	1,000.7200	1.0007	867.1000	0.8671	(13.352)	0	0	0
2013/07/25	R204	06/02/2014	6.41	Call	Bond Future	1,013.0600	1.0131	878.2300	0.8782	(13.309)	0	0	0
2013/07/25	R204	06/02/2014	6.39	Put	Bond Future	4,281.9000	4.2819	4,612.5600	4.6126	7.722	0	0	0
2013/07/25	R204	06/02/2014	6.41	Put	Bond Future	4,220.7900	4.2208	4,549.0400	4.5490	7.777	0	0	0
2013/07/25	R204	06/02/2014	6.40	Put	Bond Future	4,251.2800	4.2513	4,580.7400	4.5807	7.750	0	0	0
2013/07/25	R204	08/05/2014			Bond Future	7.2858	105.8840	7.4058	105.4147	1.648	0.0000	0.0000	0
2013/07/25	R204	08/05/2014	6.05	Call	Bond Future	989.7700	0.9898	874.1500	0.8742	(11.682)	0	0	0
2013/07/25	R204	08/05/2014	6.06	Call	Bond Future	999.3300	0.9993	882.8500	0.8828	(11.656)	0	0	0
2013/07/25	R204	08/05/2014	6.04	Call	Bond Future	980.2900	0.9803	865.5100	0.8655	(11.709)	0	0	0
2013/07/25	R204	08/05/2014	6.05	Put	Bond Future	5,978.0500	5.9780	6,331.7900	6.3318	5.917	0	0	0
2013/07/25	R204	08/05/2014	6.04	Put	Bond Future	6,010.1200	6.0101	6,364.7000	6.3647	5.900	0	0	0
2013/07/25	R204	08/05/2014	6.06	Put	Bond Future	5,946.0700	5.9461	6,298.9500	6.2989	5.935	0	0	0
2013/07/25	R204	07/08/2014			Bond Future	7.4047	103.3051	7.5330	102.8293	1.733	0.0000	0.0000	0
2013/07/25	R204	07/08/2014	7.44	Put	Bond Future	0.0000	0.0000	344.6500	0.3447	100.000	0	0	0
2013/07/25	R204	07/08/2014	7.46	Put	Bond Future	0.0000	0.0000	270.4400	0.2704	100.000	0	0	0
2013/07/25	R204	07/08/2014	7.45	Put	Bond Future	0.0000	0.0000	307.5400	0.3075	100.000	0	0	0
2013/07/25	R204	07/08/2014	7.46	Call	Bond Future	205.3600	0.2054	0.0000	0.0000	(100.000)	0	0	0
2013/07/25	R204	07/08/2014	7.44	Call	Bond Future	131.1500	0.1312	0.0000	0.0000	(100.000)	0	0	0
2013/07/25	R204	07/08/2014	7.45	Call	Bond Future	168.2600	0.1683	0.0000	0.0000	(100.000)	0	0	0
2013/07/25	R206	01/08/2013			Bond Future	5.3841	101.3286	5.4305	101.3082	0.861	0.0000	0.0000	0
2013/07/25	R206	01/08/2013	103.94	Put	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/07/25	R206	01/08/2013	103.94	Call	Bond Future	30,330.4600		30.3305	30,310.1000	30.3101	(0.067)	0	0	0
2013/07/25	R206	07/11/2013	4.31	Put	Bond Future	229.8000		0.2298	247.4300	0.2474	7.672	0	0	0
2013/07/25	R206	07/11/2013			Bond Future	5.5072		102.7577	5.6230	102.7370	2.104	0.0000	0.0000	0
2013/07/25	R206	07/11/2013	4.30	Put	Bond Future	231.3300		0.2313	249.0000	0.2490	7.638	0	0	0
2013/07/25	R206	07/11/2013	4.31	Call	Bond Future	15.7100		0.0157	12.6700	0.0127	(19.351)	0	0	0
2013/07/25	R206	07/11/2013	4.29	Call	Bond Future	15.1900		0.0152	12.2300	0.0122	(19.487)	0	0	0
2013/07/25	R206	07/11/2013	4.30	Call	Bond Future	15.4500		0.0154	12.4500	0.0125	(19.417)	0	0	0
2013/07/25	R206	07/11/2013	4.29	Put	Bond Future	232.8700		0.2329	250.5800	0.2506	7.605	0	0	0
2013/07/25	R207	01/08/2013	106.18	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R207	01/08/2013			Bond Future	7.2432		100.4614	7.3525	99.9079	1.510	0.0000	0.0000	22,835
2013/07/25	R207	01/08/2013	106.18	Call	Bond Future	92,890.2400		92.8902	92,336.7500	92.3367	(0.596)	0	0	0
2013/07/25	R207	07/11/2013	6.70	Call	Bond Future	789.7300		0.7897	642.2200	0.6422	(18.679)	0	0	0
2013/07/25	R207	07/11/2013			Bond Future	7.3463		101.8783	7.4616	101.3170	1.571	0.0000	0.0000	2,595
2013/07/25	R207	07/11/2013	6.71	Call	Bond Future	802.9900		0.8030	653.6200	0.6536	(18.602)	0	0	0
2013/07/25	R207	07/11/2013	6.69	Put	Bond Future	4,043.6300		4.0436	4,459.2800	4.4593	10.279	0	0	0
2013/07/25	R207	07/11/2013	6.71	Put	Bond Future	3,968.5200		3.9685	4,380.4500	4.3805	10.380	0	0	0
2013/07/25	R207	07/11/2013	6.69	Call	Bond Future	776.6200		0.7766	630.9700	0.6310	(18.754)	0	0	0
2013/07/25	R207	07/11/2013	6.70	Put	Bond Future	4,005.9800		4.0060	4,419.7700	4.4198	10.329	0	0	0
2013/07/25	R207	06/02/2014			Bond Future	7.4462		99.6059	7.5678	99.0370	1.633	0.0000	0.0000	0
2013/07/25	R207	06/02/2014	6.65	Call	Bond Future	1,174.9600		1.1750	1,010.4300	1.0104	(14.003)	0	0	0
2013/07/25	R207	06/02/2014	6.64	Put	Bond Future	5,036.9800		5.0370	5,442.7900	5.4428	8.057	0	0	0
2013/07/25	R207	06/02/2014	6.66	Put	Bond Future	4,966.4000		4.9664	5,369.3400	5.3693	8.113	0	0	0
2013/07/25	R207	06/02/2014	6.65	Put	Bond Future	5,001.6100		5.0016	5,405.9900	5.4060	8.085	0	0	0
2013/07/25	R207	06/02/2014	6.66	Call	Bond Future	1,188.9100		1.1889	1,022.9400	1.0229	(13.960)	0	0	0
2013/07/25	R207	06/02/2014	6.64	Call	Bond Future	1,161.1300		1.1611	998.0300	0.9980	(14.047)	0	0	0
2013/07/25	R207	08/05/2014	6.21	Put	Bond Future	7,343.5900		7.3436	7,788.4700	7.7885	6.058	0	0	0
2013/07/25	R207	08/05/2014	6.19	Put	Bond Future	7,420.7000		7.4207	7,867.5800	7.8676	6.022	0	0	0
2013/07/25	R207	08/05/2014			Bond Future	7.5565		100.9545	7.6849	100.3779	1.698	0.0000	0.0000	0
2013/07/25	R207	08/05/2014	6.20	Put	Bond Future	7,382.1000		7.3821	7,827.9800	7.8280	6.040	0	0	0
2013/07/25	R207	08/05/2014	6.20	Call	Bond Future	1,027.1400		1.0271	896.3800	0.8964	(12.730)	0	0	0
2013/07/25	R207	08/05/2014	6.21	Call	Bond Future	1,037.2700		1.0373	905.5100	0.9055	(12.703)	0	0	0
2013/07/25	R207	08/05/2014	6.19	Call	Bond Future	1,017.0800		1.0171	887.3200	0.8873	(12.758)	0	0	0
2013/07/25	R207	07/08/2014	7.69	Call	Bond Future	77.9200		0.0779	0.0000	0.0000	(100.000)	0	0	0
2013/07/25	R207	07/08/2014	7.70	Put	Bond Future	0.0000		0.0000	463.4300	0.4634	100.000	0	0	0
2013/07/25	R207	07/08/2014			Bond Future	7.6720		98.6990	7.8077	98.1145	1.769	0.0000	0.0000	0
2013/07/25	R207	07/08/2014	7.70	Call	Bond Future	121.0800		0.1211	0.0000	0.0000	(100.000)	0	0	0
2013/07/25	R207	07/08/2014	7.71	Call	Bond Future	164.2200		0.1642	0.0000	0.0000	(100.000)	0	0	0
2013/07/25	R207	07/08/2014	7.69	Put	Bond Future	0.0000		0.0000	506.5900	0.5066	100.000	0	0	0
2013/07/25	R207	07/08/2014	7.71	Put	Bond Future	0.0000		0.0000	420.2900	0.4203	100.000	0	0	0
2013/07/25	R208	01/08/2013			Bond Future	7.3929		98.6419	7.5023	98.0282	1.480	0.0000	0.0000	18,016
2013/07/25	R208	01/08/2013	101.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R208	01/08/2013	101.40	Call	Bond Future	89,597.4000		89.5974	88,983.7100	88.9837	(0.685)	0	0	0
2013/07/25	R208	07/11/2013			Bond Future	7.4919		96.6372	7.6066	96.0149	1.531	0.0000	0.0000	1,120
2013/07/25	R208	07/11/2013	6.79	Put	Bond Future	4,679.1400		4.6791	5,152.7000	5.1527	10.121	0	0	0
2013/07/25	R208	07/11/2013	6.81	Put	Bond Future	4,591.8600		4.5919	5,061.3500	5.0613	10.224	0	0	0
2013/07/25	R208	07/11/2013	6.80	Put	Bond Future	4,635.3900		4.6354	5,106.9200	5.1069	10.172	0	0	0

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2013/07/25	R208	07/11/2013	6.81	Call	Bond Future	785.5000	0.7855	632.6300	0.6326	(19.461)	0	0	0
2013/07/25	R208	07/11/2013	7.50	Put	Bond Future	2,148.4000	2.1484	2,454.6300	2.4546	14.254	0	0	1,520
2013/07/25	R208	07/11/2013	6.79	Call	Bond Future	758.3700	0.7584	609.5700	0.6096	(19.621)	0	0	0
2013/07/25	R208	07/11/2013	7.50	Call	Bond Future	2,192.3700	2.1924	1,876.2400	1.8762	(14.420)	0	0	0
2013/07/25	R208	07/11/2013	6.80	Call	Bond Future	771.8500	0.7719	621.0200	0.6210	(19.541)	0	0	0
2013/07/25	R208	06/02/2014	6.74	Put	Bond Future	5,759.5800	5.7596	6,220.0100	6.2200	7.994	0	0	0
2013/07/25	R208	06/02/2014			Bond Future	7.5857	97.9340	7.7057	97.3032	1.582	0.0000	0.0000	0
2013/07/25	R208	06/02/2014	6.75	Put	Bond Future	5,718.3100	5.7183	6,177.1400	6.1771	8.024	0	0	0
2013/07/25	R208	06/02/2014	6.76	Put	Bond Future	5,677.2100	5.6772	6,134.4200	6.1344	8.053	0	0	0
2013/07/25	R208	06/02/2014	6.74	Call	Bond Future	1,163.6500	1.1636	993.2800	0.9933	(14.641)	0	0	0
2013/07/25	R208	06/02/2014	6.75	Call	Bond Future	1,178.2900	1.1783	1,006.3200	1.0063	(14.595)	0	0	0
2013/07/25	R208	06/02/2014	6.76	Call	Bond Future	1,193.0600	1.1931	1,019.4700	1.0195	(14.550)	0	0	0
2013/07/25	R208	08/05/2014	6.31	Call	Bond Future	1,036.8000	1.0368	899.5200	0.8995	(13.241)	0	0	0
2013/07/25	R208	08/05/2014			Bond Future	7.6835	95.8634	7.8091	95.2240	1.635	0.0000	0.0000	0
2013/07/25	R208	08/05/2014	6.29	Call	Bond Future	1,015.3300	1.0153	880.2900	0.8803	(13.300)	0	0	0
2013/07/25	R208	08/05/2014	6.31	Put	Bond Future	8,383.0900	8.3831	8,885.1600	8.8852	5.989	0	0	0
2013/07/25	R208	08/05/2014	6.30	Put	Bond Future	8,428.3000	8.4283	8,931.5000	8.9315	5.970	0	0	0
2013/07/25	R208	08/05/2014	6.29	Put	Bond Future	8,473.6200	8.4736	8,977.9300	8.9779	5.952	0	0	0
2013/07/25	R208	08/05/2014	6.30	Call	Bond Future	1,026.0200	1.0260	889.8700	0.8899	(13.270)	0	0	0
2013/07/25	R208	07/08/2014			Bond Future	7.7841	97.1783	7.9159	96.5302	1.692	0.0000	0.0000	0
2013/07/25	R208	07/08/2014	7.80	Call	Bond Future	78.2700	0.0783	0.0000	0.0000	(100.000)	0	0	0
2013/07/25	R208	07/08/2014	7.79	Put	Bond Future	0.0000	0.0000	619.1700	0.6192	100.000	0	0	0
2013/07/25	R208	07/08/2014	7.81	Put	Bond Future	0.0000	0.0000	520.4700	0.5205	100.000	0	0	0
2013/07/25	R208	07/08/2014	7.80	Put	Bond Future	0.0000	0.0000	569.8000	0.5698	100.000	0	0	0
2013/07/25	R208	07/08/2014	7.81	Call	Bond Future	127.6000	0.1276	0.0000	0.0000	(100.000)	0	0	0
2013/07/25	R208	07/08/2014	7.79	Call	Bond Future	28.9000	0.0289	0.0000	0.0000	(100.000)	0	0	0
2013/07/25	R209	01/08/2013			Bond Future	8.7773	77.4920	8.8716	76.7577	1.074	0.0000	0.0000	7,032
2013/07/25	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R209	01/08/2013	8.00	Put	Bond Future	6,509.9300	6.5099	7,241.7200	7.2417	11.241	0	0	2,000
2013/07/25	R209	01/08/2013	79.36	Call	Bond Future	67,542.8900	67.5429	66,808.5900	66.8086	(1.087)	0	0	0
2013/07/25	R209	01/08/2013	8.00	Call	Bond Future	2.9700	0.0030	0.4600	0.0005	(84.512)	0	0	0
2013/07/25	R209	07/11/2013	8.80	Put	Bond Future	3,872.9600	3.8730	4,240.3400	4.2403	9.486	0	0	0
2013/07/25	R209	07/11/2013	9.50	Put	Bond Future	1,699.8900	1.6999	1,903.7600	1.9038	11.993	0	0	980
2013/07/25	R209	07/11/2013			Bond Future	8.8676	75.4406	8.9649	74.6960	1.097	0.0000	0.0000	13,711
2013/07/25	R209	07/11/2013	8.80	Call	Bond Future	3,348.1300	3.3481	2,970.8200	2.9708	(11.269)	0	0	0
2013/07/25	R209	07/11/2013	9.25	Call	Bond Future	5,179.8600	5.1799	4,692.3400	4.6923	(9.412)	0	0	0
2013/07/25	R209	07/11/2013	8.81	Call	Bond Future	3,384.5600	3.3846	3,004.6700	3.0047	(11.224)	0	0	0
2013/07/25	R209	07/11/2013	8.65	Call	Bond Future	2,830.3800	2.8304	2,491.9700	2.4920	(11.956)	0	0	0
2013/07/25	R209	07/11/2013	8.79	Call	Bond Future	3,311.9000	3.3119	2,937.1800	2.9372	(11.314)	0	0	0
2013/07/25	R209	07/11/2013	9.40	Call	Bond Future	5,865.9000	5.8659	5,345.5600	5.3456	(8.871)	0	0	0
2013/07/25	R209	07/11/2013	9.70	Put	Bond Future	1,310.2600	1.3103	1,476.7400	1.4767	12.706	0	0	1,520
2013/07/25	R209	07/11/2013	9.25	Put	Bond Future	2,318.1200	2.3181	2,575.2900	2.5753	11.094	0	0	1,000
2013/07/25	R209	07/11/2013	8.79	Put	Bond Future	3,914.8100	3.9148	4,284.7800	4.2848	9.451	0	0	0
2013/07/25	R209	07/11/2013	9.40	Put	Bond Future	1,928.4400	1.9284	2,152.7900	2.1528	11.634	0	0	5,000
2013/07/25	R209	07/11/2013	9.50	Call	Bond Future	6,340.3800	6.3404	5,799.5600	5.7996	(8.530)	0	0	0
2013/07/25	R209	07/11/2013	9.70	Call	Bond Future	7,323.8700	7.3239	6,745.6600	6.7457	(7.895)	0	0	0
2013/07/25	R209	07/11/2013	8.65	Put	Bond Future	4,539.7900	4.5398	4,946.0700	4.9461	8.949	0	0	4,700

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/07/25	R209	07/11/2013	8.81	Put	Bond Future	3,831.4300	3.8314	4,196.2300	4.1962	9.521	0	0	0
2013/07/25	R209	06/02/2014	8.56	Call	Bond Future	3,488.1600	3.4882	3,160.2500	3.1602	(9.401)	0	0	0
2013/07/25	R209	06/02/2014			Bond Future	8.9516	76.4530	9.0517	75.6982	1.118	0.0000	0.0000	0
2013/07/25	R209	06/02/2014	8.54	Call	Bond Future	3,426.8900	3.4269	3,102.8900	3.1029	(9.455)	0	0	0
2013/07/25	R209	06/02/2014	8.55	Call	Bond Future	3,457.3400	3.4573	3,131.3900	3.1314	(9.428)	0	0	0
2013/07/25	R209	06/02/2014	8.54	Put	Bond Future	6,659.8900	6.6599	7,090.6200	7.0906	6.468	0	0	0
2013/07/25	R209	06/02/2014	8.56	Put	Bond Future	6,559.0400	6.5590	6,985.8600	6.9859	6.507	0	0	0
2013/07/25	R209	06/02/2014	8.55	Put	Bond Future	6,609.2100	6.6092	7,037.9900	7.0380	6.488	0	0	0
2013/07/25	R209	08/05/2014			Bond Future	9.0366	74.3432	9.1396	73.5782	1.141	0.0000	0.0000	0
2013/07/25	R209	08/05/2014	7.85	Call	Bond Future	2,359.0600	2.3591	2,135.3400	2.1353	(9.483)	0	0	0
2013/07/25	R209	08/05/2014	7.86	Call	Bond Future	2,379.8800	2.3799	2,154.6800	2.1547	(9.463)	0	0	0
2013/07/25	R209	08/05/2014	7.84	Call	Bond Future	2,338.3600	2.3384	2,116.1300	2.1161	(9.504)	0	0	0
2013/07/25	R209	08/05/2014	7.85	Put	Bond Future	12,137.3000	12.1373	12,678.5600	12.6786	4.459	0	0	0
2013/07/25	R209	08/05/2014	7.84	Put	Bond Future	12,207.2600	12.2073	12,750.0100	12.7500	4.446	0	0	0
2013/07/25	R209	08/05/2014	7.86	Put	Bond Future	12,067.6000	12.0676	12,607.3800	12.6074	4.473	0	0	0
2013/07/25	R209	07/08/2014	9.04	Put	Bond Future	606.3800	0.6064	1,381.8000	1.3818	127.877	0	0	0
2013/07/25	R209	07/08/2014			Bond Future	9.1218	75.3629	9.2279	74.5875	1.163	0.0000	0.0000	0
2013/07/25	R209	07/08/2014	9.06	Put	Bond Future	457.3400	0.4573	1,232.7600	1.2328	169.550	0	0	0
2013/07/25	R209	07/08/2014	9.05	Put	Bond Future	531.8000	0.5318	1,307.2200	1.3072	145.810	0	0	0
2013/07/25	R209	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R209	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R209	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R210	01/08/2013	173.01	Put	Bond Future	13,837.7500	13.8378	13,832.1400	13.8321	(0.041)	0	0	0
2013/07/25	R210	01/08/2013			Bond Future	159.1723	159.1723	159.1779	159.1779	0.004	0.0000	0.0000	0
2013/07/25	R210	01/08/2013	173.00	Put	Bond Future	13,827.7500	13.8278	13,822.1400	13.8221	(0.041)	0	0	0
2013/07/25	R210	01/08/2013	172.99	Put	Bond Future	13,817.7500	13.8178	13,812.1400	13.8121	(0.041)	0	0	0
2013/07/25	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R210	07/11/2013			Bond Future	159.5158	159.5158	159.5216	159.5216	0.004	0.0000	0.0000	1,237
2013/07/25	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R210	07/11/2013	159.99	Put	Bond Future	474.1600	0.4742	468.4000	0.4684	(1.215)	0	0	0
2013/07/25	R210	07/11/2013	160.01	Put	Bond Future	494.1600	0.4942	488.4000	0.4884	(1.166)	0	0	0
2013/07/25	R210	07/11/2013	160.00	Put	Bond Future	484.1600	0.4842	478.4000	0.4784	(1.190)	0	0	0
2013/07/25	R211	01/08/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R211	01/08/2013			Bond Future	128.3909	128.3909	128.3888	128.3888	(0.002)	0.0000	0.0000	522
2013/07/25	R211	01/08/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R211	01/08/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R211	01/08/2013	130.00	Put	Bond Future	1,609.0900	1.6091	1,611.2500	1.6113	0.134	0	0	0
2013/07/25	R211	01/08/2013	129.99	Put	Bond Future	1,599.0900	1.5991	1,601.2500	1.6013	0.135	0	0	0
2013/07/25	R211	01/08/2013	130.01	Put	Bond Future	1,619.0900	1.6191	1,621.2500	1.6213	0.133	0	0	0
2013/07/25	R211	07/11/2013			Bond Future	130.2190	130.2190	130.2167	130.2167	(0.002)	0.0000	0.0000	0
2013/07/25	R211	07/11/2013	130.00	Call	Bond Future	218.9600	0.2190	216.7300	0.2167	(1.018)	0	0	0
2013/07/25	R211	07/11/2013	129.99	Put	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
2013/07/25	R211	07/11/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R211	07/11/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R211	07/11/2013	130.01	Call	Bond Future	208.9600	0.2090	206.7300	0.2067	(1.067)	0	0	0
2013/07/25	R211	07/11/2013	129.99	Call	Bond Future	228.9600	0.2290	226.7300	0.2267	(0.974)	0	0	0
2013/07/25	R212	01/08/2013			Bond Future	130.5858	130.5858	130.5886	130.5886	0.002	0.0000	0.0000	2,050
2013/07/25	R212	01/08/2013	137.99	Put	Bond Future	7,404.1700	7.4042	7,401.3800	7.4014	(0.038)	0	0	0
2013/07/25	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R212	01/08/2013	138.01	Put	Bond Future	7,424.1700	7.4242	7,421.3800	7.4214	(0.038)	0	0	0
2013/07/25	R212	01/08/2013	138.00	Put	Bond Future	7,414.1700	7.4142	7,411.3800	7.4114	(0.038)	0	0	0
2013/07/25	R212	07/11/2013	132.99	Put	Bond Future	544.9200	0.5449	542.1000	0.5421	(0.518)	0	0	0
2013/07/25	R212	07/11/2013			Bond Future	132.4451	132.4451	132.4479	132.4479	0.002	0.0000	0.0000	21,791
2013/07/25	R212	07/11/2013	133.01	Put	Bond Future	564.9200	0.5649	562.1000	0.5621	(0.499)	0	0	0
2013/07/25	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R212	07/11/2013	133.00	Put	Bond Future	554.9200	0.5549	552.1000	0.5521	(0.508)	0	0	0
2013/07/25	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R213	01/08/2013	91.25	Call	Bond Future	78,254.5200	78.2545	77,460.3700	77.4604	(1.015)	0	0	0
2013/07/25	R213	01/08/2013			Bond Future	8.5726	88.8695	8.6719	88.0754	1.158	0.0000	0.0000	7,971
2013/07/25	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R213	07/11/2013	8.60	Call	Bond Future	3,392.5700	3.3926	2,988.9800	2.9890	(11.896)	0	0	0
2013/07/25	R213	07/11/2013			Bond Future	8.6678	86.5861	8.7704	85.7808	1.183	0.0000	0.0000	289
2013/07/25	R213	07/11/2013	8.61	Call	Bond Future	3,429.7900	3.4298	3,023.3900	3.0234	(11.849)	0	0	0
2013/07/25	R213	07/11/2013	8.59	Put	Bond Future	3,974.0900	3.9741	4,378.7000	4.3787	10.181	0	0	0
2013/07/25	R213	07/11/2013	8.61	Put	Bond Future	3,888.7000	3.8887	4,287.6800	4.2877	10.260	0	0	0
2013/07/25	R213	07/11/2013	8.60	Put	Bond Future	3,931.2200	3.9312	4,333.0100	4.3330	10.220	0	0	0
2013/07/25	R213	07/11/2013	8.59	Call	Bond Future	3,355.5800	3.3556	2,954.8100	2.9548	(11.943)	0	0	0
2013/07/25	R213	06/02/2014			Bond Future	8.7580	87.7479	8.8638	86.9317	1.208	0.0000	0.0000	0
2013/07/25	R213	06/02/2014	8.29	Put	Bond Future	7,128.9500	7.1289	7,608.8600	7.6089	6.732	0	0	0
2013/07/25	R213	06/02/2014	8.31	Put	Bond Future	7,024.5200	7.0245	7,500.3000	7.5003	6.773	0	0	0
2013/07/25	R213	06/02/2014	8.29	Call	Bond Future	3,376.1200	3.3761	3,039.8500	3.0399	(9.960)	0	0	0
2013/07/25	R213	06/02/2014	8.30	Put	Bond Future	7,076.6000	7.0766	7,554.4400	7.5544	6.752	0	0	0
2013/07/25	R213	06/02/2014	8.30	Call	Bond Future	3,406.4500	3.4064	3,068.1100	3.0681	(9.932)	0	0	0
2013/07/25	R213	06/02/2014	8.31	Call	Bond Future	3,436.9400	3.4369	3,096.5400	3.0965	(9.904)	0	0	0
2013/07/25	R213	08/05/2014	7.65	Put	Bond Future	12,239.3600	12.2394	12,831.3300	12.8313	4.837	0	0	0
2013/07/25	R213	08/05/2014			Bond Future	8.8458	85.3975	8.9549	84.5702	1.233	0.0000	0.0000	0
2013/07/25	R213	08/05/2014	7.64	Put	Bond Future	12,308.4700	12.3085	12,902.0100	12.9020	4.822	0	0	0
2013/07/25	R213	08/05/2014	7.66	Put	Bond Future	12,170.4900	12.1705	12,760.8900	12.7609	4.851	0	0	0
2013/07/25	R213	08/05/2014	7.65	Call	Bond Future	2,334.4300	2.3344	2,099.0500	2.0991	(10.083)	0	0	0
2013/07/25	R213	08/05/2014	7.66	Call	Bond Future	2,355.1400	2.3551	2,118.1900	2.1182	(10.061)	0	0	0
2013/07/25	R213	08/05/2014	7.64	Call	Bond Future	2,313.8400	2.3138	2,080.0300	2.0800	(10.105)	0	0	0
2013/07/25	R213	07/08/2014	8.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R213	07/08/2014			Bond Future	8.9353	86.5689	9.0478	85.7303	1.258	0.0000	0.0000	0
2013/07/25	R213	07/08/2014	8.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R213	07/08/2014	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/07/25	R213	07/08/2014	8.84	Put	Bond Future	720.5000	0.7205	1,559.1600	1.5592	116.400	0	0	0
2013/07/25	R213	07/08/2014	8.86	Put	Bond Future	568.5700	0.5686	1,407.2300	1.4072	147.503	0	0	0
2013/07/25	R213	07/08/2014	8.85	Put	Bond Future	644.4900	0.6445	1,483.1500	1.4831	130.128	0	0	0
2013/07/25	R214	01/08/2013			Bond Future	8.9525	77.8556	9.0517	77.0650	1.109	0.0000	0.0000	840
2013/07/25	R214	01/08/2013	84.31	Call	Bond Future	67,407.6500	67.4077	66,617.1000	66.6171	(1.173)	0	0	0
2013/07/25	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R214	07/11/2013	7.80	Call	Bond Future	677.5300	0.6775	557.1000	0.5571	(17.775)	0	0	0
2013/07/25	R214	07/11/2013			Bond Future	9.0452	75.6695	9.1477	74.8678	1.133	0.0000	0.0000	0
2013/07/25	R214	07/11/2013	7.81	Call	Bond Future	689.6800	0.6897	567.5000	0.5675	(17.715)	0	0	0
2013/07/25	R214	07/11/2013	7.79	Call	Bond Future	665.5500	0.6656	546.8500	0.5469	(17.835)	0	0	0
2013/07/25	R214	07/11/2013	7.81	Put	Bond Future	11,614.3600	11.6144	12,293.8400	12.2938	5.850	0	0	0
2013/07/25	R214	07/11/2013	7.80	Put	Bond Future	11,701.1600	11.7012	12,382.3900	12.3824	5.822	0	0	0
2013/07/25	R214	07/11/2013	7.79	Put	Bond Future	11,788.3300	11.7883	12,471.2900	12.4713	5.794	0	0	0
2013/07/25	R214	06/02/2014			Bond Future	9.1329	76.6848	9.2386	75.8723	1.157	0.0000	0.0000	0
2013/07/25	R214	06/02/2014	8.99	Put	Bond Future	5,758.7400	5.7587	6,163.0700	6.1631	7.021	0	0	0
2013/07/25	R214	06/02/2014	9.01	Put	Bond Future	5,671.3500	5.6713	6,071.6900	6.0717	7.059	0	0	0
2013/07/25	R214	06/02/2014	8.99	Call	Bond Future	4,634.9700	4.6350	4,226.8300	4.2268	(8.806)	0	0	0
2013/07/25	R214	06/02/2014	9.00	Put	Bond Future	5,714.5700	5.7146	6,116.9100	6.1169	7.041	0	0	0
2013/07/25	R214	06/02/2014	9.00	Call	Bond Future	4,670.3600	4.6704	4,260.2300	4.2602	(8.782)	0	0	0
2013/07/25	R214	06/02/2014	9.01	Call	Bond Future	4,706.5500	4.7065	4,294.4200	4.2944	(8.757)	0	0	0
2013/07/25	R248	01/08/2013	7.86	Put	Bond Future	13,570.1700	13.5702	14,579.1700	14.5792	7.435	0	0	0
2013/07/25	R248	01/08/2013			Bond Future	9.0377	100.7355	9.1370	99.7265	1.099	0.0000	0.0000	603
2013/07/25	R248	01/08/2013	7.85	Put	Bond Future	13,699.4700	13.6995	14,708.4700	14.7085	7.365	0	0	0
2013/07/25	R248	01/08/2013	7.84	Put	Bond Future	13,829.0200	13.8290	14,838.0200	14.8380	7.296	0	0	0
2013/07/25	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R248	07/11/2013			Bond Future	9.1338	97.7353	9.2364	96.7121	1.124	0.0000	0.0000	0
2013/07/25	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R248	07/11/2013	7.86	Put	Bond Future	14,527.4400	14.5274	15,550.6500	15.5507	7.043	0	0	0
2013/07/25	R248	07/11/2013	7.85	Put	Bond Future	14,656.5100	14.6565	15,679.7200	15.6797	6.981	0	0	0
2013/07/25	R248	07/11/2013	7.84	Put	Bond Future	14,785.8400	14.7858	15,809.0500	15.8090	6.920	0	0	0
2013/07/25	R248	06/02/2014	9.11	Put	Bond Future	1,147.6100	1.1476	2,184.6500	2.1847	90.365	0	0	0
2013/07/25	R248	06/02/2014			Bond Future	9.2249	99.0468	9.3308	98.0097	1.149	0.0000	0.0000	0
2013/07/25	R248	06/02/2014	9.10	Put	Bond Future	1,248.6900	1.2487	2,285.7300	2.2857	83.050	0	0	0
2013/07/25	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/25	R248	06/02/2014	9.09	Put	Bond Future	1,349.9600	1.3500	2,387.0000	2.3870	76.820	0	0	0

Total

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