



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 26/07/2013 to 26/07/2013

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
2013/07/26	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	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
2013/07/26	2025	01/08/2013	118.01	Put	Bond Future	8,089.7300	8.0897	8,086.5800	8.0866	(0.039)	0	0	0
2013/07/26	2025	01/08/2013			Bond Future	109.9203	109.9203	109.9234	109.9234	0.003	0.0000	0.0000	0
2013/07/26	2025	01/08/2013	118.00	Put	Bond Future	8,079.7300	8.0797	8,076.5800	8.0766	(0.039)	0	0	0
2013/07/26	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	2025	01/08/2013	117.99	Put	Bond Future	8,069.7300	8.0697	8,066.5800	8.0666	(0.039)	0	0	0
2013/07/26	2025	07/11/2013	111.00	Call	Bond Future	485.2800	0.4853	488.5000	0.4885	0.664	0	0	0
2013/07/26	2025	07/11/2013			Bond Future	111.4853	111.4853	111.4885	111.4885	0.003	0.0000	0.0000	0
2013/07/26	2025	07/11/2013	111.01	Call	Bond Future	475.2800	0.4753	478.5000	0.4785	0.677	0	0	0
2013/07/26	2025	07/11/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	2025	07/11/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	2025	07/11/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	2025	07/11/2013	110.99	Call	Bond Future	495.2800	0.4953	498.5000	0.4985	0.650	0	0	0
2013/07/26	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	2038	01/08/2013			Bond Future	108.3903	108.3903	108.3950	108.3950	0.004	0.0000	0.0000	0
2013/07/26	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	2038	01/08/2013	114.99	Put	Bond Future	6,599.6800	6.5997	6,594.9900	6.5950	(0.071)	0	0	0
2013/07/26	2038	01/08/2013	115.00	Put	Bond Future	6,609.6800	6.6097	6,604.9900	6.6050	(0.071)	0	0	0
2013/07/26	2038	01/08/2013	115.01	Put	Bond Future	6,619.6800	6.6197	6,614.9900	6.6150	(0.071)	0	0	0
2013/07/26	2038	07/11/2013			Bond Future	109.9337	109.9337	109.9382	109.9382	0.004	0.0000	0.0000	0
2013/07/26	2038	07/11/2013	109.99	Put	Bond Future	56.2600	0.0563	51.7800	0.0518	(7.963)	0	0	0
2013/07/26	2038	07/11/2013	110.00	Put	Bond Future	66.2600	0.0663	61.7800	0.0618	(6.761)	0	0	0
2013/07/26	2038	07/11/2013	110.01	Put	Bond Future	76.2600	0.0763	71.7800	0.0718	(5.875)	0	0	0
2013/07/26	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	2050	01/08/2013			Bond Future	109.3775	109.3775	109.3826	109.3826	0.005	0.0000	0.0000	0
2013/07/26	2050	01/08/2013	118.99	Put	Bond Future	9,612.4800	9.6125	9,607.4200	9.6074	(0.053)	0	0	0
2013/07/26	2050	01/08/2013	119.01	Put	Bond Future	9,632.4800	9.6325	9,627.4200	9.6274	(0.053)	0	0	0
2013/07/26	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	2050	01/08/2013	119.00	Put	Bond Future	9,622.4800	9.6225	9,617.4200	9.6174	(0.053)	0	0	0
2013/07/26	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	2050	07/11/2013	109.99	Call	Bond Future	944.7200	0.9447	950.0500	0.9500	0.564	0	0	0
2013/07/26	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	2050	07/11/2013			Bond Future	110.9347	110.9347	110.9400	110.9400	0.005	0.0000	0.0000	122
2013/07/26	2050	07/11/2013	110.00	Call	Bond Future	934.7200	0.9347	940.0500	0.9400	0.570	0	0	0
2013/07/26	2050	07/11/2013	110.01	Call	Bond Future	924.7200	0.9247	930.0500	0.9300	0.576	0	0	0
2013/07/26	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	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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2013/07/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	AL37	01/08/2013			Index Future	401.9190	401.9190	400.5400	400.5400	(0.343)	0.0000	0.0000	0
2013/07/26	AL37	07/11/2013			Index Future	407.5880	407.5880	406.1890	406.1890	(0.343)	0.0000	0.0000	0
2013/07/26	AL37	06/02/2014			Index Future	413.0560	413.0560	411.6390	411.6390	(0.343)	0.0000	0.0000	0
2013/07/26	AL7T	01/08/2013			Index Future	474.3530	474.3530	472.0860	472.0860	(0.478)	0.0000	0.0000	0
2013/07/26	AL7T	07/11/2013			Index Future	481.0430	481.0430	478.7440	478.7440	(0.478)	0.0000	0.0000	1
2013/07/26	AL7T	06/02/2014			Index Future	487.4970	487.4970	485.1670	485.1670	(0.478)	0.0000	0.0000	0
2013/07/26	ALBI	01/08/2013			Index Future	426.1750	426.1750	424.3690	424.3690	(0.424)	0.0000	0.0000	281
2013/07/26	ALBI	07/11/2013			Index Future	432.1860	432.1860	430.3540	430.3540	(0.424)	0.0000	0.0000	494
2013/07/26	ALBI	06/02/2014			Index Future	437.9840	437.9840	436.1270	436.1270	(0.424)	0.0000	0.0000	62
2013/07/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	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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2013/07/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/07/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/07/26	EL28	01/08/2013	115.01	Put	Bond Future	4,037.7800	4.0378	4,032.5100	4.0325	(0.131)	0	0	0
2013/07/26	EL28	01/08/2013			Bond Future	110.9722	110.9722	110.9775	110.9775	0.005	0.0000	0.0000	0
2013/07/26	EL28	01/08/2013	115.00	Put	Bond Future	4,027.7800	4.0278	4,022.5100	4.0225	(0.131)	0	0	0
2013/07/26	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	EL28	01/08/2013	114.99	Put	Bond Future	4,017.7800	4.0178	4,012.5100	4.0125	(0.131)	0	0	0
2013/07/26	EL28	07/11/2013			Bond Future	111.1576	111.1576	111.1629	111.1629	0.005	0.0000	0.0000	0
2013/07/26	EL28	07/11/2013	110.00	Call	Bond Future	1,157.6400	1.1576	1,162.8600	1.1629	0.451	0	0	0
2013/07/26	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	EL28	07/11/2013	110.01	Call	Bond Future	1,147.6400	1.1476	1,152.8600	1.1529	0.455	0	0	0
2013/07/26	EL28	07/11/2013	109.99	Call	Bond Future	1,167.6400	1.1676	1,172.8600	1.1729	0.447	0	0	0
2013/07/26	ES33	01/08/2013			Bond Future	9.4635	85.4039	9.5274	84.9145	0.675	0.0000	0.0000	0
2013/07/26	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	ES33	01/08/2013	9.00	Put	Bond Future	3,688.3100	3.6883	4,177.7100	4.1777	13.269	0	0	0
2013/07/26	ES33	01/08/2013	91.02	Call	Bond Future	74,352.5600	74.3526	73,863.1600	73.8632	(0.658)	0	0	0
2013/07/26	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	ES33	07/11/2013			Bond Future	9.5847	82.8271	9.6509	82.3308	0.691	0.0000	0.0000	6,292

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2013/07/26	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	ES33	07/11/2013	8.51	Put	Bond Future	8,760.6900	8.7607	9,257.0400	9.2570	5.666	0	0	0
2013/07/26	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	ES33	07/11/2013	8.49	Put	Bond Future	8,937.1200	8.9371	9,433.4700	9.4335	5.554	0	0	0
2013/07/26	ES33	07/11/2013	8.50	Put	Bond Future	8,848.8400	8.8488	9,345.1900	9.3452	5.609	0	0	0
2013/07/26	ES33	06/02/2014	9.54	Put	Bond Future	1,197.6800	1.1977	1,700.7400	1.7007	42.003	0	0	0
2013/07/26	ES33	06/02/2014			Bond Future	9.7003	83.9385	9.7687	83.4354	0.705	0.0000	0.0000	0
2013/07/26	ES33	06/02/2014	9.56	Put	Bond Future	1,046.7300	1.0467	1,549.7900	1.5498	48.060	0	0	0
2013/07/26	ES33	06/02/2014	9.55	Put	Bond Future	1,122.1500	1.1222	1,625.2100	1.6252	44.830	0	0	0
2013/07/26	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	GOVI	01/08/2013			GOVI	425.7110	425.7110	423.9420	423.9420	(0.416)	0.0000	0.0000	245
2013/07/26	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	GOVI	01/08/2013	445.99	Put	GOVI	202,790.0000	20.2790	220,480.0000	22.0480	8.723	0	0	0
2013/07/26	GOVI	01/08/2013	446.01	Put	GOVI	202,990.0000	20.2990	220,680.0000	22.0680	8.715	0	0	0
2013/07/26	GOVI	01/08/2013	446.00	Put	GOVI	202,890.0000	20.2890	220,580.0000	22.0580	8.719	0	0	0
2013/07/26	GOVI	07/11/2013			GOVI	431.7150	431.7150	429.9210	429.9210	(0.416)	0.0000	0.0000	31
2013/07/26	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	GOVI	07/11/2013	445.99	Put	GOVI	142,750.0000	14.2750	160,690.0000	16.0690	12.567	0	0	0
2013/07/26	GOVI	07/11/2013	446.01	Put	GOVI	142,950.0000	14.2950	160,890.0000	16.0890	12.550	0	0	0
2013/07/26	GOVI	07/11/2013	446.00	Put	GOVI	142,850.0000	14.2850	160,790.0000	16.0790	12.559	0	0	0
2013/07/26	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	GOVI	06/02/2014			GOVI	437.5070	437.5070	435.6890	435.6890	(0.416)	0.0000	0.0000	267
2013/07/26	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	GOVI	06/02/2014	439.99	Put	GOVI	24,830.0000	2.4830	43,010.0000	4.3010	73.218	0	0	0
2013/07/26	GOVI	06/02/2014	440.01	Put	GOVI	25,030.0000	2.5030	43,210.0000	4.3210	72.633	0	0	0
2013/07/26	GOVI	06/02/2014	440.00	Put	GOVI	24,930.0000	2.4930	43,110.0000	4.3110	72.924	0	0	0
2013/07/26	GOVI	08/05/2014	442.00	Call	GOVI	14,300.0000	1.4300	0.0000	0.0000	(100.000)	0	0	0
2013/07/26	GOVI	08/05/2014			GOVI	443.4300	443.4300	441.5880	441.5880	(0.415)	0.0000	0.0000	0
2013/07/26	GOVI	08/05/2014	442.01	Call	GOVI	14,200.0000	1.4200	0.0000	0.0000	(100.000)	0	0	0
2013/07/26	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	4,020.0000	0.4020	100.000	0	0	0
2013/07/26	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	4,220.0000	0.4220	100.000	0	0	0
2013/07/26	GOVI	08/05/2014	441.99	Call	GOVI	14,400.0000	1.4400	0.0000	0.0000	(100.000)	0	0	0
2013/07/26	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	4,120.0000	0.4120	100.000	0	0	0
2013/07/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/07/26	IGOV	01/08/2013			Index Future	197.3730	197.3730	197.3780	197.3780	0.003	0.0000	0.0000	324
2013/07/26	IGOV	07/11/2013			Index Future	200.1830	200.1830	200.1880	200.1880	0.002	0.0000	0.0000	583
2013/07/26	IGOV	06/02/2014			Index Future	202.8930	202.8930	202.8980	202.8980	0.002	0.0000	0.0000	164

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
2013/07/26	ILBI	01/08/2013			Index Future	535.4370		535.4370	532.7430	532.7430	(0.503)	0.0000	0.0000	186
2013/07/26	ILBI	07/11/2013			Index Future	543.1250		543.1250	540.3930	540.3930	(0.503)	0.0000	0.0000	0
2013/07/26	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/07/26	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/07/26	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/07/26	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/07/26	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/07/26	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/07/26	JBAF	21/08/2013			Jibar Tradeable Future	5.1600		94.8400	5.1700	94.8300	0.194	0.0000	0.0000	0
2013/07/26	JBAF	18/09/2013			Jibar Tradeable Future	5.2000		94.8000	5.2200	94.7800	0.385	0.0000	0.0000	700
2013/07/26	JBAF	16/10/2013			Jibar Tradeable Future	5.2500		94.7500	5.2700	94.7300	0.381	0.0000	0.0000	0
2013/07/26	JBAF	20/11/2013			Jibar Tradeable Future	5.3700		94.6300	5.3900	94.6100	0.372	0.0000	0.0000	0
2013/07/26	JBAF	18/12/2013			Jibar Tradeable Future	5.4200		94.5800	5.4700	94.5300	0.923	0.0000	0.0000	1,500
2013/07/26	JBAF	15/01/2014			Jibar Tradeable Future	5.5300		94.4700	5.5800	94.4200	0.904	0.0000	0.0000	0
2013/07/26	JBAF	19/02/2014			Jibar Tradeable Future	5.5500		94.4500	5.5500	94.4500	0.000	0.0000	0.0000	0
2013/07/26	JBAF	19/03/2014			Jibar Tradeable Future	5.7500		94.2500	5.7800	94.2200	0.522	0.0000	0.0000	400
2013/07/26	JBAF	18/06/2014			Jibar Tradeable Future	6.0400		93.9600	6.1000	93.9000	0.993	0.0000	0.0000	1,000
2013/07/26	JBAF	17/09/2014			Jibar Tradeable Future	6.3600		93.6400	6.4300	93.5700	1.101	0.0000	0.0000	0
2013/07/26	JBAF	17/12/2014			Jibar Tradeable Future	6.6300		93.3700	6.7200	93.2800	1.357	0.0000	0.0000	0
2013/07/26	JBAF	18/03/2015			Jibar Tradeable Future	6.8800		93.1200	6.9800	93.0200	1.453	0.0000	0.0000	250
2013/07/26	JBAF	17/06/2015			Jibar Tradeable Future	7.1200		92.8800	7.2200	92.7800	1.404	0.0000	0.0000	0
2013/07/26	R023	01/08/2013	7.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R023	01/08/2013	7.30	Put	Bond Future	3,307.9800		3.3080	3,865.7800	3.8658	16.862	0	0	0
2013/07/26	R023	01/08/2013			Bond Future	7.7871		103.0925	7.8713	102.5347	1.081	0.0000	0.0000	11,005
2013/07/26	R023	01/08/2013	7.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R023	01/08/2013	7.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R023	01/08/2013	7.29	Put	Bond Future	3,377.3500		3.3774	3,935.1500	3.9351	16.516	0	0	0
2013/07/26	R023	01/08/2013	7.31	Put	Bond Future	3,238.6700		3.2387	3,796.4700	3.7965	17.223	0	0	0
2013/07/26	R023	07/11/2013	6.50	Put	Bond Future	9,538.6300		9.5386	10,104.3300	10.1043	5.931	0	0	0
2013/07/26	R023	07/11/2013			Bond Future	7.8906		100.6308	7.9784	100.0651	1.113	0.0000	0.0000	736
2013/07/26	R023	07/11/2013	6.49	Put	Bond Future	9,611.3600		9.6114	10,177.0600	10.1771	5.886	0	0	0
2013/07/26	R023	07/11/2013	6.51	Put	Bond Future	9,465.9500		9.4660	10,031.6500	10.0316	5.976	0	0	0
2013/07/26	R023	07/11/2013	6.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R023	07/11/2013	6.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R023	07/11/2013	6.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R023	06/02/2014			Bond Future	7.9898		101.9809	8.0812	101.4075	1.145	0.0000	0.0000	0
2013/07/26	R023	06/02/2014	7.84	Put	Bond Future	948.2600		0.9483	1,521.6700	1.5217	60.470	0	0	0
2013/07/26	R023	06/02/2014	7.86	Put	Bond Future	820.9400		0.8209	1,394.3500	1.3944	69.848	0	0	0
2013/07/26	R023	06/02/2014	7.84	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
2013/07/26	R023	06/02/2014	7.85	Put	Bond Future	884.5800	0.8846	1,457.9900	1.4580	64.823	0	0	0
2013/07/26	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R157	01/08/2013	116.11	Call	Bond Future	90,174.8300	90.1748	90,048.5500	90.0485	(0.140)	0	0	0
2013/07/26	R157	01/08/2013			Bond Future	6.1338	119.6305	6.1930	119.5042	0.966	0.0000	0.0000	17,272
2013/07/26	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R157	07/11/2013			Bond Future	6.2753	114.5114	6.3445	114.3833	1.101	0.0000	0.0000	4,373
2013/07/26	R157	07/11/2013	5.60	Call	Bond Future	265.1600	0.2652	232.2800	0.2323	(12.400)	0	0	0
2013/07/26	R157	07/11/2013	5.59	Put	Bond Future	1,540.8700	1.5409	1,636.5000	1.6365	6.206	0	0	0
2013/07/26	R157	07/11/2013	5.61	Put	Bond Future	1,512.7500	1.5128	1,607.5000	1.6075	6.263	0	0	0
2013/07/26	R157	07/11/2013	5.60	Put	Bond Future	1,526.7800	1.5268	1,621.9700	1.6220	6.235	0	0	0
2013/07/26	R157	07/11/2013	5.61	Call	Bond Future	269.9500	0.2700	236.6300	0.2366	(12.343)	0	0	0
2013/07/26	R157	07/11/2013	5.59	Call	Bond Future	260.4300	0.2604	227.9900	0.2280	(12.456)	0	0	0
2013/07/26	R157	06/02/2014	5.64	Call	Bond Future	373.3200	0.3733	336.3100	0.3363	(9.914)	0	0	0
2013/07/26	R157	06/02/2014	5.65	Put	Bond Future	1,640.7100	1.6407	1,733.2500	1.7332	5.640	0	0	0
2013/07/26	R157	06/02/2014			Bond Future	6.4356	116.0479	6.5171	115.9180	1.267	0.0000	0.0000	0
2013/07/26	R157	06/02/2014	5.65	Call	Bond Future	378.0800	0.3781	340.7300	0.3407	(9.879)	0	0	0
2013/07/26	R157	06/02/2014	5.66	Call	Bond Future	382.8900	0.3829	345.1900	0.3452	(9.846)	0	0	0
2013/07/26	R157	06/02/2014	5.64	Put	Bond Future	1,652.1500	1.6522	1,745.0300	1.7450	5.622	0	0	0
2013/07/26	R157	06/02/2014	5.66	Put	Bond Future	1,629.3300	1.6293	1,721.5200	1.7215	5.658	0	0	0
2013/07/26	R157	08/05/2014	5.20	Call	Bond Future	257.7700	0.2578	231.0500	0.2311	(10.366)	0	0	0
2013/07/26	R157	08/05/2014			Bond Future	6.6304	110.8099	6.7286	110.6783	1.481	0.0000	0.0000	0
2013/07/26	R157	08/05/2014	5.21	Call	Bond Future	260.4900	0.2605	233.5500	0.2336	(10.342)	0	0	0
2013/07/26	R157	08/05/2014	5.19	Call	Bond Future	255.0700	0.2551	228.5600	0.2286	(10.393)	0	0	0
2013/07/26	R157	08/05/2014	5.20	Put	Bond Future	2,201.6600	2.2017	2,306.5800	2.3066	4.765	0	0	0
2013/07/26	R157	08/05/2014	5.19	Put	Bond Future	2,212.7200	2.2127	2,317.8500	2.3178	4.751	0	0	0
2013/07/26	R157	08/05/2014	5.21	Put	Bond Future	2,190.6200	2.1906	2,295.3200	2.2953	4.779	0	0	0
2013/07/26	R157	07/08/2014	6.76	Put	Bond Future	140.1500	0.1402	273.6300	0.2736	95.241	0	0	0
2013/07/26	R157	07/08/2014			Bond Future	6.8885	112.3300	7.0110	112.1965	1.779	0.0000	0.0000	0
2013/07/26	R157	07/08/2014	6.75	Put	Bond Future	151.0700	0.1511	284.5500	0.2845	88.356	0	0	0
2013/07/26	R157	07/08/2014	6.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R157	07/08/2014	6.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R157	07/08/2014	6.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R157	07/08/2014	6.74	Put	Bond Future	161.9900	0.1620	295.4700	0.2955	82.400	0	0	0
2013/07/26	R186	01/08/2013	7.00	Put	Bond Future	10,667.9100	10.6679	11,253.4900	11.2535	5.489	0	0	4,100
2013/07/26	R186	01/08/2013	7.20	Call	Bond Future	0.1100	0.0001	0.0100	0.0000	(90.909)	0	0	6,800
2013/07/26	R186	01/08/2013	7.50	Put	Bond Future	5,654.9800	5.6550	6,234.4600	6.2345	10.247	0	0	0
2013/07/26	R186	01/08/2013	8.80	Call	Bond Future	6,205.6400	6.2056	5,620.3600	5.6204	(9.431)	0	0	0
2013/07/26	R186	01/08/2013	9.00	Call	Bond Future	7,883.0100	7.8830	7,297.4000	7.2974	(7.429)	0	0	0
2013/07/26	R186	01/08/2013			Bond Future	8.0969	120.7127	8.1611	120.1271	0.792	0.0000	0.0000	26,291
2013/07/26	R186	01/08/2013	7.25	Call	Bond Future	0.2500	0.0003	0.0300	0.0000	(88.000)	0	0	5,315
2013/07/26	R186	01/08/2013	128.26	Call	Bond Future	111,440.2700	111.4403	110,854.6900	110.8547	(0.525)	0	0	0
2013/07/26	R186	01/08/2013	7.80	Call	Bond Future	149.0700	0.1491	63.6300	0.0636	(57.315)	0	0	0
2013/07/26	R186	01/08/2013	6.75	Put	Bond Future	13,283.2700	13.2833	13,868.8500	13.8688	4.408	0	0	0
2013/07/26	R186	01/08/2013	8.00	Call	Bond Future	575.2300	0.5752	333.7400	0.3337	(41.981)	0	0	0
2013/07/26	R186	01/08/2013	7.20	Put	Bond Future	8,626.7500	8.6267	9,212.2300	9.2122	6.787	0	0	2,807

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	
2013/07/26	R186	01/08/2013	7.50	Call	Bond Future		7.8100	0.0078	1.7100	0.0017	(78.105)	0	0	6,800
2013/07/26	R186	01/08/2013	6.80	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R186	01/08/2013	9.00	Put	Bond Future		0.3200	0.0003	0.2900	0.0003	(9.375)	0	0	0
2013/07/26	R186	01/08/2013	6.50	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2013/07/26	R186	01/08/2013	7.80	Put	Bond Future		2,912.4500	2.9125	3,412.5900	3.4126	17.172	0	0	20
2013/07/26	R186	01/08/2013	6.50	Put	Bond Future		15,971.5800	15.9716	16,557.1600	16.5572	3.666	0	0	0
2013/07/26	R186	01/08/2013	6.75	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2013/07/26	R186	01/08/2013	7.25	Put	Bond Future		8,123.5100	8.1235	8,708.8700	8.7089	7.206	0	0	0
2013/07/26	R186	01/08/2013	128.26	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R186	01/08/2013	7.00	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R186	01/08/2013	8.80	Put	Bond Future		3.6700	0.0037	3.9700	0.0040	8.174	0	0	6,800
2013/07/26	R186	01/08/2013	8.00	Put	Bond Future		1,467.5200	1.4675	1,811.6100	1.8116	23.447	0	0	0
2013/07/26	R186	01/08/2013	6.80	Put	Bond Future		12,754.4300	12.7544	13,340.0100	13.3400	4.591	0	0	0
2013/07/26	R186	07/11/2013	8.16	Put	Bond Future		3,938.9300	3.9389	4,224.3400	4.2243	7.246	0	0	0
2013/07/26	R186	07/11/2013	9.00	Put	Bond Future		1,290.2200	1.2902	1,412.7800	1.4128	9.499	0	0	1,200
2013/07/26	R186	07/11/2013			Bond Future		8.1960	122.4152	8.2626	121.8213	0.813	0.0000	0.0000	37,755
2013/07/26	R186	07/11/2013	6.50	Put	Bond Future		16,811.5800	16.8116	17,374.4800	17.3745	3.348	0	0	0
2013/07/26	R186	07/11/2013	8.15	Put	Bond Future		3,985.3000	3.9853	4,272.9800	4.2730	7.219	0	0	0
2013/07/26	R186	07/11/2013	6.75	Put	Bond Future		14,309.9000	14.3099	14,852.8600	14.8529	3.794	0	0	0
2013/07/26	R186	07/11/2013	8.14	Call	Bond Future		3,529.8400	3.5298	3,225.9200	3.2259	(8.610)	0	0	0
2013/07/26	R186	07/11/2013	8.50	Call	Bond Future		0.0000	0.0000	4,881.5900	4.8816	100.000	0	0	0
2013/07/26	R186	07/11/2013	8.75	Call	Bond Future		6,662.3100	6.6623	6,231.9300	6.2319	(6.460)	0	0	0
2013/07/26	R186	07/11/2013	8.25	Put	Bond Future		3,540.5000	3.5405	3,805.6700	3.8057	7.490	0	0	250
2013/07/26	R186	07/11/2013	8.00	Call	Bond Future		2,954.8900	2.9549	2,683.0500	2.6831	(9.200)	0	0	1,000
2013/07/26	R186	07/11/2013	8.15	Call	Bond Future		3,573.2600	3.5733	3,267.0600	3.2671	(8.569)	0	0	0
2013/07/26	R186	07/11/2013	6.50	Call	Bond Future		181.3000	0.1813	150.3200	0.1503	(17.088)	0	0	5,290
2013/07/26	R186	07/11/2013	8.16	Call	Bond Future		3,616.7100	3.6167	3,308.2400	3.3082	(8.529)	0	0	0
2013/07/26	R186	07/11/2013	8.00	Put	Bond Future		4,725.7800	4.7258	5,047.8200	5.0478	6.815	0	0	0
2013/07/26	R186	07/11/2013	8.75	Put	Bond Future		1,849.6700	1.8497	2,013.1700	2.0132	8.839	0	0	1,030
2013/07/26	R186	07/11/2013	9.00	Call	Bond Future		8,184.2300	8.1842	7,712.9100	7.7129	(5.759)	0	0	0
2013/07/26	R186	07/11/2013	8.25	Call	Bond Future		4,022.4200	4.0224	3,693.7100	3.6937	(8.172)	0	0	0
2013/07/26	R186	07/11/2013	6.75	Call	Bond Future		326.0300	0.3260	275.1100	0.2751	(15.618)	0	0	1,000
2013/07/26	R186	07/11/2013	8.14	Put	Bond Future		4,031.8000	4.0318	4,321.7600	4.3218	7.192	0	0	0
2013/07/26	R186	07/11/2013	8.50	Put	Bond Future		0.0000	0.0000	2,799.6300	2.7996	100.000	0	0	4,000
2013/07/26	R186	06/02/2014			Bond Future		8.2886	118.7675	8.3577	118.1656	0.833	0.0000	0.0000	0
2013/07/26	R186	06/02/2014	7.75	Call	Bond Future		3,024.5300	3.0245	2,794.5200	2.7945	(7.605)	0	0	0
2013/07/26	R186	06/02/2014	7.74	Put	Bond Future		7,932.5100	7.9325	8,305.9800	8.3060	4.708	0	0	0
2013/07/26	R186	06/02/2014	7.76	Put	Bond Future		7,810.6100	7.8106	8,180.7700	8.1808	4.739	0	0	0
2013/07/26	R186	06/02/2014	7.75	Put	Bond Future		7,871.2400	7.8712	8,243.0600	8.2431	4.724	0	0	0
2013/07/26	R186	06/02/2014	7.76	Call	Bond Future		3,056.4100	3.0564	2,824.7400	2.8247	(7.580)	0	0	0
2013/07/26	R186	06/02/2014	7.74	Call	Bond Future		2,993.2000	2.9932	2,764.8400	2.7648	(7.629)	0	0	0
2013/07/26	R186	08/05/2014			Bond Future		8.3850	120.3756	8.4566	119.7655	0.854	0.0000	0.0000	0
2013/07/26	R186	08/05/2014	7.09	Put	Bond Future		13,871.3900	13.8714	14,328.9600	14.3290	3.299	0	0	0
2013/07/26	R186	08/05/2014	7.10	Call	Bond Future		2,043.7000	2.0437	1,890.0300	1.8900	(7.519)	0	0	0
2013/07/26	R186	08/05/2014	7.11	Call	Bond Future		2,064.0900	2.0641	1,909.2600	1.9093	(7.501)	0	0	0
2013/07/26	R186	08/05/2014	7.09	Call	Bond Future		2,023.4500	2.0234	1,870.9400	1.8709	(7.537)	0	0	0
2013/07/26	R186	08/05/2014	7.11	Put	Bond Future		13,716.6600	13.7167	14,171.9100	14.1719	3.319	0	0	0
2013/07/26	R186	08/05/2014	7.10	Put	Bond Future		13,793.9000	13.7939	14,250.3100	14.2503	3.309	0	0	0

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2013/07/26	R186	07/08/2014	8.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R186	07/08/2014			Bond Future	8.4823	116.7356	8.5566	116.1172	0.875	0.0000	0.0000	0
2013/07/26	R186	07/08/2014	8.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R186	07/08/2014	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R186	07/08/2014	8.29	Put	Bond Future	1,623.3600	1.6234	2,241.7300	2.2417	38.092	0	0	0
2013/07/26	R186	07/08/2014	8.31	Put	Bond Future	1,453.0800	1.4531	2,071.4500	2.0715	42.556	0	0	0
2013/07/26	R186	07/08/2014	8.30	Put	Bond Future	1,538.1800	1.5382	2,156.5500	2.1566	40.201	0	0	0
2013/07/26	R197	01/08/2013	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R197	01/08/2013	295.00	Put	Bond Future	16,617.8000	16.6178	16,611.1000	16.6111	(0.040)	0	0	0
2013/07/26	R197	01/08/2013			Bond Future	278.3822	278.3822	278.3889	278.3889	0.002	0.0000	0.0000	497
2013/07/26	R197	01/08/2013	294.99	Put	Bond Future	16,607.8000	16.6078	16,601.1000	16.6011	(0.040)	0	0	0
2013/07/26	R197	01/08/2013	295.01	Put	Bond Future	16,627.8000	16.6278	16,621.1000	16.6211	(0.040)	0	0	0
2013/07/26	R197	01/08/2013	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R197	01/08/2013	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R197	07/11/2013			Bond Future	282.3460	282.3460	282.3526	282.3526	0.002	0.0000	0.0000	2,049
2013/07/26	R197	07/11/2013	279.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R197	07/11/2013	280.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R197	07/11/2013	280.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R197	07/11/2013	279.99	Call	Bond Future	2,355.9700	2.3560	2,362.5500	2.3625	0.279	0	0	0
2013/07/26	R197	07/11/2013	280.00	Call	Bond Future	2,345.9700	2.3460	2,352.5500	2.3525	0.280	0	0	0
2013/07/26	R197	07/11/2013	280.01	Call	Bond Future	2,335.9700	2.3360	2,342.5500	2.3425	0.282	0	0	0
2013/07/26	R201	01/08/2013			Bond Future	5.4174	105.4459	5.4272	105.4327	0.181	0.0000	0.0000	0
2013/07/26	R201	01/08/2013	107.45	Call	Bond Future	68,200.2100	68.2002	68,187.0200	68.1870	(0.019)	0	0	0
2013/07/26	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R201	07/11/2013	4.79	Put	Bond Future	846.3300	0.8463	855.3300	0.8553	1.063	0	0	0
2013/07/26	R201	07/11/2013			Bond Future	5.4475	106.9331	5.4599	106.9197	0.226	0.0000	0.0000	0
2013/07/26	R201	07/11/2013	4.80	Put	Bond Future	837.8400	0.8378	846.7800	0.8468	1.067	0	0	0
2013/07/26	R201	07/11/2013	4.81	Put	Bond Future	829.3800	0.8294	838.2600	0.8383	1.071	0	0	0
2013/07/26	R201	07/11/2013	4.79	Call	Bond Future	126.6400	0.1266	122.2400	0.1222	(3.474)	0	0	0
2013/07/26	R201	07/11/2013	4.80	Call	Bond Future	129.1500	0.1291	124.6900	0.1247	(3.453)	0	0	0
2013/07/26	R201	07/11/2013	4.81	Call	Bond Future	131.6900	0.1317	127.1700	0.1272	(3.432)	0	0	0
2013/07/26	R201	06/02/2014	5.24	Put	Bond Future	515.2100	0.5152	521.9600	0.5220	1.310	0	0	0
2013/07/26	R201	06/02/2014			Bond Future	5.4571	103.9594	5.4733	103.9457	0.296	0.0000	0.0000	0
2013/07/26	R201	06/02/2014	5.26	Put	Bond Future	505.5500	0.5055	512.2100	0.5122	1.317	0	0	0
2013/07/26	R201	06/02/2014	5.24	Call	Bond Future	331.1600	0.3312	324.2500	0.3242	(2.087)	0	0	0
2013/07/26	R201	06/02/2014	5.25	Put	Bond Future	510.3700	0.5104	517.0700	0.5171	1.313	0	0	0
2013/07/26	R201	06/02/2014	5.25	Call	Bond Future	334.8100	0.3348	327.8500	0.3278	(2.079)	0	0	0
2013/07/26	R201	06/02/2014	5.26	Call	Bond Future	338.4800	0.3385	331.4800	0.3315	(2.068)	0	0	0
2013/07/26	R201	08/05/2014			Bond Future	5.4591	105.3669	5.4821	105.3531	0.422	0.0000	0.0000	0
2013/07/26	R201	08/05/2014	4.75	Call	Bond Future	221.5100	0.2215	216.2600	0.2163	(2.370)	0	0	0
2013/07/26	R201	08/05/2014	4.76	Call	Bond Future	223.5300	0.2235	218.2500	0.2182	(2.362)	0	0	0
2013/07/26	R201	08/05/2014	4.74	Call	Bond Future	219.5000	0.2195	214.2800	0.2143	(2.378)	0	0	0
2013/07/26	R201	08/05/2014	4.76	Put	Bond Future	645.6600	0.6457	654.2200	0.6542	1.326	0	0	0
2013/07/26	R201	08/05/2014	4.75	Put	Bond Future	649.7000	0.6497	658.2900	0.6583	1.322	0	0	0
2013/07/26	R201	08/05/2014	4.74	Put	Bond Future	653.7500	0.6538	662.3700	0.6624	1.319	0	0	0
2013/07/26	R201	07/08/2014	5.31	Put	Bond Future	20.0600	0.0201	34.1100	0.0341	70.040	0	0	0

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2013/07/26	R201	07/08/2014			Bond Future	5.3656	102.4030	5.4046	102.3889	0.726	0.0000	0.0000	0
2013/07/26	R201	07/08/2014	5.30	Put	Bond Future	23.6600	0.0237	37.7100	0.0377	59.383	0	0	0
2013/07/26	R201	07/08/2014	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R201	07/08/2014	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R201	07/08/2014	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R201	07/08/2014	5.29	Put	Bond Future	27.2700	0.0273	41.3200	0.0413	51.522	0	0	0
2013/07/26	R202	01/08/2013	222.99	Put	Bond Future	12,901.1800	12.9012	12,893.2000	12.8932	(0.062)	0	0	0
2013/07/26	R202	01/08/2013			Bond Future	210.0888	210.0888	210.0968	210.0968	0.004	0.0000	0.0000	1,054
2013/07/26	R202	01/08/2013	223.01	Put	Bond Future	12,921.1800	12.9212	12,913.2000	12.9132	(0.062)	0	0	0
2013/07/26	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R202	01/08/2013	223.00	Put	Bond Future	12,911.1800	12.9112	12,903.2000	12.9032	(0.062)	0	0	0
2013/07/26	R202	07/11/2013	209.01	Call	Bond Future	4,069.7900	4.0698	4,078.0600	4.0781	0.203	0	0	0
2013/07/26	R202	07/11/2013			Bond Future	213.0798	213.0798	213.0881	213.0881	0.004	0.0000	0.0000	42,966
2013/07/26	R202	07/11/2013	208.99	Call	Bond Future	4,089.7900	4.0898	4,098.0600	4.0981	0.202	0	0	0
2013/07/26	R202	07/11/2013	209.00	Call	Bond Future	4,079.7900	4.0798	4,088.0600	4.0881	0.203	0	0	0
2013/07/26	R202	07/11/2013	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R202	07/11/2013	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R202	07/11/2013	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R203	01/08/2013			Bond Future	6.8486	108.1624	6.9277	107.8750	1.156	0.0000	0.0000	2,587
2013/07/26	R203	01/08/2013	109.11	Call	Bond Future	94,949.1800	94.9492	94,661.8200	94.6618	(0.303)	0	0	0
2013/07/26	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R203	07/11/2013	6.01	Call	Bond Future	222.0200	0.2220	180.3300	0.1803	(18.778)	0	0	0
2013/07/26	R203	07/11/2013			Bond Future	6.9776	105.5285	7.0634	105.2370	1.229	0.0000	0.0000	4,555
2013/07/26	R203	07/11/2013	5.99	Call	Bond Future	212.3800	0.2124	172.1600	0.1722	(18.938)	0	0	0
2013/07/26	R203	07/11/2013	5.71	Put	Bond Future	4,539.1700	4.5392	4,807.2900	4.8073	5.907	0	0	0
2013/07/26	R203	07/11/2013	6.00	Call	Bond Future	217.0900	0.2171	176.1500	0.1761	(18.859)	0	0	0
2013/07/26	R203	07/11/2013	571.00	Call	Bond Future	103,298.9400	103.2989	103,007.4800	103.0075	(0.282)	0	0	0
2013/07/26	R203	07/11/2013	5.99	Put	Bond Future	3,643.3500	3.6433	3,894.5900	3.8946	6.896	0	0	0
2013/07/26	R203	07/11/2013	6.01	Put	Bond Future	3,582.1500	3.5821	3,831.9200	3.8319	6.973	0	0	0
2013/07/26	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R203	07/11/2013	5.71	Call	Bond Future	110.4300	0.1104	87.0900	0.0871	(21.136)	0	0	15
2013/07/26	R203	07/11/2013	6.00	Put	Bond Future	3,612.6300	3.6126	3,863.1500	3.8631	6.935	0	0	0
2013/07/26	R203	06/02/2014			Bond Future	7.1088	106.9444	7.2017	106.6490	1.306	0.0000	0.0000	0
2013/07/26	R203	06/02/2014	5.95	Put	Bond Future	4,153.9000	4.1539	4,396.8600	4.3969	5.849	0	0	0
2013/07/26	R203	06/02/2014	6.14	Put	Bond Future	3,646.9200	3.6469	3,876.8900	3.8769	6.306	0	0	0
2013/07/26	R203	06/02/2014	6.16	Put	Bond Future	3,595.4400	3.5954	3,823.9500	3.8239	6.356	0	0	0
2013/07/26	R203	06/02/2014	6.15	Put	Bond Future	3,621.1400	3.6211	3,850.3800	3.8504	6.331	0	0	0
2013/07/26	R203	06/02/2014	6.16	Call	Bond Future	515.4500	0.5155	448.5000	0.4485	(12.989)	0	0	0
2013/07/26	R203	06/02/2014	5.95	Call	Bond Future	377.0800	0.3771	324.5800	0.3246	(13.923)	0	0	16
2013/07/26	R203	06/02/2014	6.14	Call	Bond Future	500.8000	0.5008	435.3100	0.4353	(13.077)	0	0	0
2013/07/26	R203	06/02/2014	6.15	Call	Bond Future	508.0900	0.5081	441.8700	0.4419	(13.033)	0	0	0
2013/07/26	R203	08/05/2014	5.76	Call	Bond Future	452.9400	0.4529	399.4800	0.3995	(11.803)	0	0	0
2013/07/26	R203	08/05/2014	7.40	Put	Bond Future	1,742.0100	1.7420	1,878.2200	1.8782	7.819	0	0	0
2013/07/26	R203	08/05/2014	5.74	Call	Bond Future	442.4800	0.4425	390.0100	0.3900	(11.858)	0	0	0

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2013/07/26	R203	08/05/2014			Bond Future	7.2484	104.2312	7.3492	103.9317	1.391	0.0000	0.0000	0
2013/07/26	R203	08/05/2014	5.76	Put	Bond Future	4,999.5300	4.9995	5,245.5100	5.2455	4.920	0	0	0
2013/07/26	R203	08/05/2014	5.75	Put	Bond Future	5,025.6600	5.0257	5,272.1300	5.2721	4.904	0	0	0
2013/07/26	R203	08/05/2014	5.74	Put	Bond Future	5,051.8300	5.0518	5,298.8000	5.2988	4.889	0	0	0
2013/07/26	R203	08/05/2014	7.40	Call	Bond Future	2,191.7500	2.1918	2,028.5200	2.0285	(7.447)	0	0	16
2013/07/26	R203	08/05/2014	5.75	Call	Bond Future	447.6900	0.4477	394.7200	0.3947	(11.832)	0	0	0
2013/07/26	R203	07/08/2014	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R203	07/08/2014			Bond Future	7.4008	105.6609	7.5110	105.3574	1.489	0.0000	0.0000	0
2013/07/26	R203	07/08/2014	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R203	07/08/2014	7.29	Put	Bond Future	306.3300	0.3063	609.8700	0.6099	99.089	0	0	0
2013/07/26	R203	07/08/2014	7.31	Put	Bond Future	250.9500	0.2509	554.4900	0.5545	120.956	0	0	0
2013/07/26	R203	07/08/2014	7.30	Put	Bond Future	278.6300	0.2786	582.1700	0.5822	108.940	0	0	0
2013/07/26	R203	07/08/2014	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R204	01/08/2013			Bond Future	7.0628	105.1241	7.1420	104.7668	1.121	0.0000	0.0000	23,605
2013/07/26	R204	01/08/2013	110.75	Call	Bond Future	96,240.5600	96.2406	95,883.3100	95.8833	(0.371)	0	0	0
2013/07/26	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R204	07/11/2013			Bond Future	7.1762	106.6067	7.2605	106.2444	1.176	0.0000	0.0000	2,432
2013/07/26	R204	07/11/2013	7.00	Put	Bond Future	2,070.3200	2.0703	2,273.5200	2.2735	9.815	0	0	1,270
2013/07/26	R204	07/11/2013	6.29	Put	Bond Future	4,290.8800	4.2909	4,587.6900	4.5877	6.917	0	0	0
2013/07/26	R204	07/11/2013	6.31	Put	Bond Future	4,216.9600	4.2170	4,511.6600	4.5117	6.988	0	0	0
2013/07/26	R204	07/11/2013	6.29	Call	Bond Future	389.6400	0.3896	324.1700	0.3242	(16.803)	0	0	0
2013/07/26	R204	07/11/2013	6.30	Put	Bond Future	4,253.8500	4.2538	4,549.6100	4.5496	6.953	0	0	0
2013/07/26	R204	07/11/2013	7.00	Call	Bond Future	1,308.8100	1.3088	1,149.7300	1.1497	(12.155)	0	0	0
2013/07/26	R204	07/11/2013	6.30	Call	Bond Future	397.6300	0.3976	331.1100	0.3311	(16.729)	0	0	0
2013/07/26	R204	07/11/2013	6.31	Call	Bond Future	405.7400	0.4057	338.1600	0.3382	(16.656)	0	0	0
2013/07/26	R204	06/02/2014	6.39	Call	Bond Future	856.0700	0.8561	759.4900	0.7595	(11.282)	0	0	0
2013/07/26	R204	06/02/2014			Bond Future	7.2858	104.0065	7.3755	103.6393	1.231	0.0000	0.0000	0
2013/07/26	R204	06/02/2014	6.40	Call	Bond Future	867.1000	0.8671	769.5900	0.7696	(11.246)	0	0	0
2013/07/26	R204	06/02/2014	6.41	Call	Bond Future	878.2300	0.8782	779.8000	0.7798	(11.208)	0	0	0
2013/07/26	R204	06/02/2014	6.39	Put	Bond Future	4,612.5600	4.6126	4,883.2000	4.8832	5.867	0	0	0
2013/07/26	R204	06/02/2014	6.41	Put	Bond Future	4,549.0400	4.5490	4,817.8300	4.8178	5.909	0	0	0
2013/07/26	R204	06/02/2014	6.40	Put	Bond Future	4,580.7400	4.5807	4,850.4500	4.8505	5.888	0	0	0
2013/07/26	R204	08/05/2014			Bond Future	7.4058	105.4147	7.5015	105.0425	1.292	0.0000	0.0000	0
2013/07/26	R204	08/05/2014	6.05	Call	Bond Future	874.1500	0.8742	788.9700	0.7890	(9.744)	0	0	0
2013/07/26	R204	08/05/2014	6.06	Call	Bond Future	882.8500	0.8828	797.0200	0.7970	(9.722)	0	0	0
2013/07/26	R204	08/05/2014	6.04	Call	Bond Future	865.5100	0.8655	780.9900	0.7810	(9.765)	0	0	0
2013/07/26	R204	08/05/2014	6.05	Put	Bond Future	6,331.7900	6.3318	6,618.8100	6.6188	4.533	0	0	0
2013/07/26	R204	08/05/2014	6.04	Put	Bond Future	6,364.7000	6.3647	6,652.3800	6.6524	4.520	0	0	0
2013/07/26	R204	08/05/2014	6.06	Put	Bond Future	6,298.9500	6.2989	6,585.3200	6.5853	4.546	0	0	0
2013/07/26	R204	07/08/2014			Bond Future	7.5330	102.8293	7.6353	102.4520	1.358	0.0000	0.0000	0
2013/07/26	R204	07/08/2014	7.44	Put	Bond Future	344.6500	0.3447	721.9600	0.7220	109.476	0	0	0
2013/07/26	R204	07/08/2014	7.46	Put	Bond Future	270.4400	0.2704	647.7500	0.6478	139.517	0	0	0
2013/07/26	R204	07/08/2014	7.45	Put	Bond Future	307.5400	0.3075	684.8500	0.6848	122.686	0	0	0
2013/07/26	R204	07/08/2014	7.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R204	07/08/2014	7.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R204	07/08/2014	7.45	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
2013/07/26	R206	01/08/2013			Bond Future	5.4305	101.3082	5.4608	101.2949	0.557	0.0000	0.0000	0
2013/07/26	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R206	01/08/2013	103.94	Call	Bond Future	30,310.1000	30.3101	30,296.8100	30.2968	(0.044)	0	0	0
2013/07/26	R206	07/11/2013	4.31	Put	Bond Future	247.4300	0.2474	259.1500	0.2591	4.737	0	0	0
2013/07/26	R206	07/11/2013			Bond Future	5.6230	102.7370	5.6987	102.7235	1.346	0.0000	0.0000	0
2013/07/26	R206	07/11/2013	4.30	Put	Bond Future	249.0000	0.2490	260.7400	0.2607	4.715	0	0	0
2013/07/26	R206	07/11/2013	4.31	Call	Bond Future	12.6700	0.0127	10.8900	0.0109	(14.049)	0	0	0
2013/07/26	R206	07/11/2013	4.29	Call	Bond Future	12.2300	0.0122	10.5000	0.0105	(14.146)	0	0	0
2013/07/26	R206	07/11/2013	4.30	Call	Bond Future	12.4500	0.0125	10.6900	0.0107	(14.137)	0	0	0
2013/07/26	R206	07/11/2013	4.29	Put	Bond Future	250.5800	0.2506	262.3500	0.2623	4.697	0	0	0
2013/07/26	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R207	01/08/2013			Bond Future	7.3525	99.9079	7.4367	99.4845	1.145	0.0000	0.0000	22,061
2013/07/26	R207	01/08/2013	106.18	Call	Bond Future	92,336.7500	92.3367	91,913.3200	91.9133	(0.459)	0	0	0
2013/07/26	R207	07/11/2013	6.70	Call	Bond Future	642.2200	0.6422	542.0000	0.5420	(15.605)	0	0	0
2013/07/26	R207	07/11/2013			Bond Future	7.4616	101.3170	7.5505	100.8876	1.190	0.0000	0.0000	3,843
2013/07/26	R207	07/11/2013	6.71	Call	Bond Future	653.6200	0.6536	552.0500	0.5520	(15.540)	0	0	0
2013/07/26	R207	07/11/2013	6.69	Put	Bond Future	4,459.2800	4.4593	4,789.8200	4.7898	7.412	0	0	0
2013/07/26	R207	07/11/2013	6.71	Put	Bond Future	4,380.4500	4.3805	4,708.3000	4.7083	7.484	0	0	0
2013/07/26	R207	07/11/2013	6.69	Call	Bond Future	630.9700	0.6310	532.0900	0.5321	(15.671)	0	0	0
2013/07/26	R207	07/11/2013	6.70	Put	Bond Future	4,419.7700	4.4198	4,748.9700	4.7490	7.448	0	0	0
2013/07/26	R207	06/02/2014			Bond Future	7.5678	99.0370	7.6614	98.6017	1.237	0.0000	0.0000	0
2013/07/26	R207	06/02/2014	6.65	Call	Bond Future	1,010.4300	1.0104	894.8200	0.8948	(11.442)	0	0	0
2013/07/26	R207	06/02/2014	6.64	Put	Bond Future	5,442.7900	5.4428	5,763.5000	5.7635	5.892	0	0	0
2013/07/26	R207	06/02/2014	6.66	Put	Bond Future	5,369.3400	5.3693	5,687.9300	5.6879	5.934	0	0	0
2013/07/26	R207	06/02/2014	6.65	Put	Bond Future	5,405.9900	5.4060	5,725.6400	5.7256	5.913	0	0	0
2013/07/26	R207	06/02/2014	6.66	Call	Bond Future	1,022.9400	1.0229	906.2700	0.9063	(11.405)	0	0	0
2013/07/26	R207	06/02/2014	6.64	Call	Bond Future	998.0300	0.9980	883.4800	0.8835	(11.478)	0	0	0
2013/07/26	R207	08/05/2014	6.21	Put	Bond Future	7,788.4700	7.7885	8,136.5300	8.1365	4.469	0	0	0
2013/07/26	R207	08/05/2014	6.19	Put	Bond Future	7,867.5800	7.8676	8,217.1100	8.2171	4.443	0	0	0
2013/07/26	R207	08/05/2014			Bond Future	7.6849	100.3779	7.7837	99.9367	1.286	0.0000	0.0000	0
2013/07/26	R207	08/05/2014	6.20	Put	Bond Future	7,827.9800	7.8280	8,176.7800	8.1768	4.456	0	0	0
2013/07/26	R207	08/05/2014	6.20	Call	Bond Future	896.3800	0.8964	804.0300	0.8040	(10.303)	0	0	0
2013/07/26	R207	08/05/2014	6.21	Call	Bond Future	905.5100	0.9055	812.4200	0.8124	(10.280)	0	0	0
2013/07/26	R207	08/05/2014	6.19	Call	Bond Future	887.3200	0.8873	795.7000	0.7957	(10.325)	0	0	0
2013/07/26	R207	07/08/2014	7.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R207	07/08/2014	7.70	Put	Bond Future	463.4300	0.4634	910.6700	0.9107	96.506	0	0	0
2013/07/26	R207	07/08/2014			Bond Future	7.8077	98.1145	7.9123	97.6673	1.339	0.0000	0.0000	0
2013/07/26	R207	07/08/2014	7.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R207	07/08/2014	7.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R207	07/08/2014	7.69	Put	Bond Future	506.5900	0.5066	953.8300	0.9538	88.284	0	0	0
2013/07/26	R207	07/08/2014	7.71	Put	Bond Future	420.2900	0.4203	867.5300	0.8675	106.412	0	0	0
2013/07/26	R208	01/08/2013			Bond Future	7.5023	98.0282	7.5815	97.5869	1.056	0.0000	0.0000	13,606
2013/07/26	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R208	01/08/2013	101.40	Call	Bond Future	88,983.7100	88.9837	88,542.4200	88.5424	(0.496)	0	0	0
2013/07/26	R208	07/11/2013			Bond Future	7.6066	96.0149	7.6896	95.5673	1.092	0.0000	0.0000	5,264
2013/07/26	R208	07/11/2013	6.79	Put	Bond Future	5,152.7000	5.1527	5,505.3200	5.5053	6.843	0	0	0

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2013/07/26	R208	07/11/2013	6.81	Put	Bond Future	5,061.3500	5.0613	5,411.2100	5.4112	6.912	0	0	0
2013/07/26	R208	07/11/2013	6.80	Put	Bond Future	5,106.9200	5.1069	5,458.1700	5.4582	6.878	0	0	0
2013/07/26	R208	07/11/2013	6.81	Call	Bond Future	632.6300	0.6326	534.9500	0.5349	(15.440)	0	0	0
2013/07/26	R208	07/11/2013	7.50	Put	Bond Future	2,454.6300	2.4546	2,689.8400	2.6898	9.582	0	0	1,520
2013/07/26	R208	07/11/2013	6.79	Call	Bond Future	609.5700	0.6096	514.6500	0.5147	(15.572)	0	0	0
2013/07/26	R208	07/11/2013	7.50	Call	Bond Future	1,876.2400	1.8762	1,663.9100	1.6639	(11.317)	0	0	0
2013/07/26	R208	07/11/2013	6.80	Call	Bond Future	621.0200	0.6210	524.7300	0.5247	(15.505)	0	0	0
2013/07/26	R208	06/02/2014	6.74	Put	Bond Future	6,220.0100	6.2200	6,561.1200	6.5611	5.484	0	0	0
2013/07/26	R208	06/02/2014			Bond Future	7.7057	97.3032	7.7925	96.8495	1.127	0.0000	0.0000	0
2013/07/26	R208	06/02/2014	6.75	Put	Bond Future	6,177.1400	6.1771	6,517.1300	6.5171	5.504	0	0	0
2013/07/26	R208	06/02/2014	6.76	Put	Bond Future	6,134.4200	6.1344	6,473.3100	6.4733	5.524	0	0	0
2013/07/26	R208	06/02/2014	6.74	Call	Bond Future	993.2800	0.9933	880.7800	0.8808	(11.326)	0	0	0
2013/07/26	R208	06/02/2014	6.75	Call	Bond Future	1,006.3200	1.0063	892.7000	0.8927	(11.291)	0	0	0
2013/07/26	R208	06/02/2014	6.76	Call	Bond Future	1,019.4700	1.0195	904.7500	0.9047	(11.253)	0	0	0
2013/07/26	R208	08/05/2014	6.31	Call	Bond Future	899.5200	0.8995	808.3100	0.8083	(10.140)	0	0	0
2013/07/26	R208	08/05/2014			Bond Future	7.8091	95.2240	7.9001	94.7643	1.165	0.0000	0.0000	0
2013/07/26	R208	08/05/2014	6.29	Call	Bond Future	880.2900	0.8803	790.6200	0.7906	(10.186)	0	0	0
2013/07/26	R208	08/05/2014	6.31	Put	Bond Future	8,885.1600	8.8852	9,253.6900	9.2537	4.148	0	0	0
2013/07/26	R208	08/05/2014	6.30	Put	Bond Future	8,931.5000	8.9315	9,300.7900	9.3008	4.135	0	0	0
2013/07/26	R208	08/05/2014	6.29	Put	Bond Future	8,977.9300	8.9779	9,348.0000	9.3480	4.122	0	0	0
2013/07/26	R208	08/05/2014	6.30	Call	Bond Future	889.8700	0.8899	799.4200	0.7994	(10.164)	0	0	0
2013/07/26	R208	07/08/2014			Bond Future	7.9159	96.5302	8.0113	96.0641	1.206	0.0000	0.0000	0
2013/07/26	R208	07/08/2014	7.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R208	07/08/2014	7.79	Put	Bond Future	619.1700	0.6192	1,085.2600	1.0853	75.277	0	0	0
2013/07/26	R208	07/08/2014	7.81	Put	Bond Future	520.4700	0.5205	986.5600	0.9866	89.552	0	0	0
2013/07/26	R208	07/08/2014	7.80	Put	Bond Future	569.8000	0.5698	1,035.8900	1.0359	81.799	0	0	0
2013/07/26	R208	07/08/2014	7.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R208	07/08/2014	7.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R209	01/08/2013			Bond Future	8.8716	76.7577	8.9358	76.2643	0.723	0.0000	0.0000	7,431
2013/07/26	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R209	01/08/2013	8.00	Put	Bond Future	7,241.7200	7.2417	7,734.7300	7.7347	6.808	0	0	2,000
2013/07/26	R209	01/08/2013	79.36	Call	Bond Future	66,808.5900	66.8086	66,315.1800	66.3152	(0.739)	0	0	0
2013/07/26	R209	01/08/2013	8.00	Call	Bond Future	0.4600	0.0005	0.0600	0.0001	(86.957)	0	0	0
2013/07/26	R209	07/11/2013	8.80	Put	Bond Future	4,240.3400	4.2403	4,495.9400	4.4959	6.028	0	0	0
2013/07/26	R209	07/11/2013	9.50	Put	Bond Future	1,903.7600	1.9038	2,047.1100	2.0471	7.530	0	0	980
2013/07/26	R209	07/11/2013			Bond Future	8.9649	74.6960	9.0311	74.1956	0.739	0.0000	0.0000	14,461
2013/07/26	R209	07/11/2013	8.80	Call	Bond Future	2,970.8200	2.9708	2,726.0300	2.7260	(8.240)	0	0	0
2013/07/26	R209	07/11/2013	9.25	Call	Bond Future	4,692.3400	4.6923	4,372.1700	4.3722	(6.823)	0	0	0
2013/07/26	R209	07/11/2013	8.81	Call	Bond Future	3,004.6700	3.0047	2,758.1300	2.7581	(8.205)	0	0	0
2013/07/26	R209	07/11/2013	8.65	Call	Bond Future	2,491.9700	2.4920	2,273.4700	2.2735	(8.768)	0	0	0
2013/07/26	R209	07/11/2013	8.79	Call	Bond Future	2,937.1800	2.9372	2,694.1500	2.6942	(8.274)	0	0	0
2013/07/26	R209	07/11/2013	9.40	Call	Bond Future	5,345.5600	5.3456	5,002.7200	5.0027	(6.414)	0	0	0
2013/07/26	R209	07/11/2013	9.70	Put	Bond Future	1,476.7400	1.4767	1,594.0900	1.5941	7.947	0	0	1,520
2013/07/26	R209	07/11/2013	9.25	Put	Bond Future	2,575.2900	2.5753	2,755.5100	2.7555	6.998	0	0	1,000
2013/07/26	R209	07/11/2013	8.79	Put	Bond Future	4,284.7800	4.2848	4,542.1400	4.5421	6.006	0	0	0
2013/07/26	R209	07/11/2013	9.40	Put	Bond Future	2,152.7900	2.1528	2,310.3400	2.3103	7.318	0	0	5,000
2013/07/26	R209	07/11/2013	9.50	Call	Bond Future	5,799.5600	5.7996	5,442.5200	5.4425	(6.156)	0	0	0

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2013/07/26	R209	07/11/2013	9.70	Call	Bond Future	6,745.6600	6.7457	6,362.6200	6.3626	(5.678)	0	0	0
2013/07/26	R209	07/11/2013	8.65	Put	Bond Future	4,946.0700	4.9461	5,227.9600	5.2280	5.699	0	0	4,700
2013/07/26	R209	07/11/2013	8.81	Put	Bond Future	4,196.2300	4.1962	4,450.0800	4.4501	6.049	0	0	0
2013/07/26	R209	06/02/2014	8.56	Call	Bond Future	3,160.2500	3.1602	2,946.9400	2.9469	(6.750)	0	0	0
2013/07/26	R209	06/02/2014			Bond Future	9.0517	75.6982	9.1199	75.1911	0.753	0.0000	0.0000	0
2013/07/26	R209	06/02/2014	8.54	Call	Bond Future	3,102.8900	3.1029	2,892.2000	2.8922	(6.790)	0	0	0
2013/07/26	R209	06/02/2014	8.55	Call	Bond Future	3,131.3900	3.1314	2,919.3900	2.9194	(6.770)	0	0	0
2013/07/26	R209	06/02/2014	8.54	Put	Bond Future	7,090.6200	7.0906	7,387.0300	7.3870	4.180	0	0	0
2013/07/26	R209	06/02/2014	8.56	Put	Bond Future	6,985.8600	6.9859	7,279.6500	7.2797	4.205	0	0	0
2013/07/26	R209	06/02/2014	8.55	Put	Bond Future	7,037.9900	7.0380	7,333.0900	7.3331	4.193	0	0	0
2013/07/26	R209	08/05/2014			Bond Future	9.1396	73.5782	9.2099	73.0641	0.768	0.0000	0.0000	0
2013/07/26	R209	08/05/2014	7.85	Call	Bond Future	2,135.3400	2.1353	1,990.6100	1.9906	(6.778)	0	0	0
2013/07/26	R209	08/05/2014	7.86	Call	Bond Future	2,154.6800	2.1547	2,008.9600	2.0090	(6.763)	0	0	0
2013/07/26	R209	08/05/2014	7.84	Call	Bond Future	2,116.1300	2.1161	1,972.3700	1.9724	(6.794)	0	0	0
2013/07/26	R209	08/05/2014	7.85	Put	Bond Future	12,678.5600	12.6786	13,047.8600	13.0479	2.913	0	0	0
2013/07/26	R209	08/05/2014	7.84	Put	Bond Future	12,750.0100	12.7500	13,120.2800	13.1203	2.904	0	0	0
2013/07/26	R209	08/05/2014	7.86	Put	Bond Future	12,607.3800	12.6074	12,975.6900	12.9757	2.921	0	0	0
2013/07/26	R209	07/08/2014	9.04	Put	Bond Future	1,381.8000	1.3818	1,902.9200	1.9029	37.713	0	0	0
2013/07/26	R209	07/08/2014			Bond Future	9.2279	74.5875	9.3002	74.0664	0.784	0.0000	0.0000	236
2013/07/26	R209	07/08/2014	9.06	Put	Bond Future	1,232.7600	1.2328	1,753.8800	1.7539	42.273	0	0	0
2013/07/26	R209	07/08/2014	9.05	Put	Bond Future	1,307.2200	1.3072	1,828.3400	1.8283	39.865	0	0	0
2013/07/26	R209	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R209	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R209	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R210	01/08/2013	173.01	Put	Bond Future	13,832.1400	13.8321	13,826.3300	13.8263	(0.042)	0	0	0
2013/07/26	R210	01/08/2013			Bond Future	159.1779	159.1779	159.1837	159.1837	0.004	0.0000	0.0000	0
2013/07/26	R210	01/08/2013	173.00	Put	Bond Future	13,822.1400	13.8221	13,816.3300	13.8163	(0.042)	0	0	0
2013/07/26	R210	01/08/2013	172.99	Put	Bond Future	13,812.1400	13.8121	13,806.3300	13.8063	(0.042)	0	0	0
2013/07/26	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R210	07/11/2013			Bond Future	159.5216	159.5216	159.5274	159.5274	0.004	0.0000	0.0000	1,237
2013/07/26	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R210	07/11/2013	159.99	Put	Bond Future	468.4000	0.4684	462.6400	0.4626	(1.230)	0	0	0
2013/07/26	R210	07/11/2013	160.01	Put	Bond Future	488.4000	0.4884	482.6400	0.4826	(1.179)	0	0	0
2013/07/26	R210	07/11/2013	160.00	Put	Bond Future	478.4000	0.4784	472.6400	0.4726	(1.204)	0	0	0
2013/07/26	R211	01/08/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R211	01/08/2013			Bond Future	128.3888	128.3888	128.3866	128.3866	(0.002)	0.0000	0.0000	522
2013/07/26	R211	01/08/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R211	01/08/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R211	01/08/2013	130.00	Put	Bond Future	1,611.2500	1.6113	1,613.4500	1.6134	0.137	0	0	0
2013/07/26	R211	01/08/2013	129.99	Put	Bond Future	1,601.2500	1.6013	1,603.4500	1.6034	0.137	0	0	0
2013/07/26	R211	01/08/2013	130.01	Put	Bond Future	1,621.2500	1.6213	1,623.4500	1.6234	0.136	0	0	0
2013/07/26	R211	07/11/2013			Bond Future	130.2167	130.2167	130.2145	130.2145	(0.002)	0.0000	0.0000	522

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
2013/07/26	R211	07/11/2013	130.00	Call	Bond Future	216.7300	0.2167	214.5000	0.2145	(1.029)	0	0	0
2013/07/26	R211	07/11/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R211	07/11/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R211	07/11/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R211	07/11/2013	130.01	Call	Bond Future	206.7300	0.2067	204.5000	0.2045	(1.079)	0	0	0
2013/07/26	R211	07/11/2013	129.99	Call	Bond Future	226.7300	0.2267	224.5000	0.2245	(0.984)	0	0	0
2013/07/26	R212	01/08/2013			Bond Future	130.5886	130.5886	130.5913	130.5913	0.002	0.0000	0.0000	2,050
2013/07/26	R212	01/08/2013	137.99	Put	Bond Future	7,401.3800	7.4014	7,398.7000	7.3987	(0.036)	0	0	0
2013/07/26	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R212	01/08/2013	138.01	Put	Bond Future	7,421.3800	7.4214	7,418.7000	7.4187	(0.036)	0	0	0
2013/07/26	R212	01/08/2013	138.00	Put	Bond Future	7,411.3800	7.4114	7,408.7000	7.4087	(0.036)	0	0	0
2013/07/26	R212	07/11/2013	132.99	Put	Bond Future	542.1000	0.5421	539.3700	0.5394	(0.504)	0	0	0
2013/07/26	R212	07/11/2013			Bond Future	132.4479	132.4479	132.4506	132.4506	0.002	0.0000	0.0000	21,791
2013/07/26	R212	07/11/2013	133.01	Put	Bond Future	562.1000	0.5621	559.3700	0.5594	(0.486)	0	0	0
2013/07/26	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R212	07/11/2013	133.00	Put	Bond Future	552.1000	0.5521	549.3700	0.5494	(0.494)	0	0	0
2013/07/26	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R213	01/08/2013	91.25	Call	Bond Future	77,460.3700	77.4604	77,031.8900	77.0319	(0.553)	0	0	0
2013/07/26	R213	01/08/2013			Bond Future	8.6719	88.0754	8.7260	87.6469	0.624	0.0000	0.0000	7,887
2013/07/26	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R213	07/11/2013	8.60	Call	Bond Future	2,988.9800	2.9890	2,775.5400	2.7755	(7.141)	0	0	0
2013/07/26	R213	07/11/2013			Bond Future	8.7704	85.7808	8.8263	85.3463	0.638	0.0000	0.0000	373
2013/07/26	R213	07/11/2013	8.61	Call	Bond Future	3,023.3900	3.0234	2,808.4100	2.8084	(7.111)	0	0	0
2013/07/26	R213	07/11/2013	8.59	Put	Bond Future	4,378.7000	4.3787	4,601.2500	4.6013	5.083	0	0	0
2013/07/26	R213	07/11/2013	8.61	Put	Bond Future	4,287.6800	4.2877	4,507.1600	4.5072	5.119	0	0	0
2013/07/26	R213	07/11/2013	8.60	Put	Bond Future	4,333.0100	4.3330	4,554.0300	4.5540	5.101	0	0	0
2013/07/26	R213	07/11/2013	8.59	Call	Bond Future	2,954.8100	2.9548	2,742.9000	2.7429	(7.172)	0	0	0
2013/07/26	R213	06/02/2014			Bond Future	8.8638	86.9317	8.9215	86.4914	0.651	0.0000	0.0000	0
2013/07/26	R213	06/02/2014	8.29	Put	Bond Future	7,608.8600	7.6089	7,871.3400	7.8713	3.450	0	0	0
2013/07/26	R213	06/02/2014	8.31	Put	Bond Future	7,500.3000	7.5003	7,760.5400	7.7605	3.470	0	0	0
2013/07/26	R213	06/02/2014	8.29	Call	Bond Future	3,039.8500	3.0399	2,861.9400	2.8619	(5.853)	0	0	0
2013/07/26	R213	06/02/2014	8.30	Put	Bond Future	7,554.4400	7.5544	7,815.8000	7.8158	3.460	0	0	0
2013/07/26	R213	06/02/2014	8.30	Call	Bond Future	3,068.1100	3.0681	2,889.0800	2.8891	(5.835)	0	0	0
2013/07/26	R213	06/02/2014	8.31	Call	Bond Future	3,096.5400	3.0965	2,916.3900	2.9164	(5.818)	0	0	0
2013/07/26	R213	08/05/2014	7.65	Put	Bond Future	12,831.3300	12.8313	13,153.9500	13.1539	2.514	0	0	0
2013/07/26	R213	08/05/2014			Bond Future	8.9549	84.5702	9.0143	84.1239	0.664	0.0000	0.0000	0
2013/07/26	R213	08/05/2014	7.64	Put	Bond Future	12,902.0100	12.9020	13,225.4700	13.2255	2.507	0	0	0
2013/07/26	R213	08/05/2014	7.66	Put	Bond Future	12,760.8900	12.7609	13,082.6600	13.0827	2.522	0	0	0
2013/07/26	R213	08/05/2014	7.65	Call	Bond Future	2,099.0500	2.0991	1,975.3400	1.9753	(5.894)	0	0	0
2013/07/26	R213	08/05/2014	7.66	Call	Bond Future	2,118.1900	2.1182	1,993.6300	1.9936	(5.880)	0	0	0
2013/07/26	R213	08/05/2014	7.64	Call	Bond Future	2,080.0300	2.0800	1,957.1600	1.9572	(5.907)	0	0	0
2013/07/26	R213	07/08/2014	8.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R213	07/08/2014			Bond Future	9.0478	85.7303	9.1091	85.2778	0.678	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
2013/07/26	R213	07/08/2014	8.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R213	07/08/2014	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R213	07/08/2014	8.84	Put	Bond Future	1,559.1600	1.5592	2,011.6400	2.0116	29.021	0	0	0
2013/07/26	R213	07/08/2014	8.86	Put	Bond Future	1,407.2300	1.4072	1,859.7100	1.8597	32.154	0	0	0
2013/07/26	R213	07/08/2014	8.85	Put	Bond Future	1,483.1500	1.4831	1,935.6300	1.9356	30.508	0	0	0
2013/07/26	R214	01/08/2013			Bond Future	9.0517	77.0650	9.1209	76.5226	0.764	0.0000	0.0000	826
2013/07/26	R214	01/08/2013	84.31	Call	Bond Future	66,617.1000	66.6171	66,074.6600	66.0747	(0.814)	0	0	0
2013/07/26	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R214	07/11/2013	7.80	Call	Bond Future	557.1000	0.5571	481.5400	0.4815	(13.563)	0	0	0
2013/07/26	R214	07/11/2013			Bond Future	9.1477	74.8678	9.2191	74.3176	0.781	0.0000	0.0000	14
2013/07/26	R214	07/11/2013	7.81	Call	Bond Future	567.5000	0.5675	490.8000	0.4908	(13.515)	0	0	0
2013/07/26	R214	07/11/2013	7.79	Call	Bond Future	546.8500	0.5469	472.4200	0.4724	(13.611)	0	0	0
2013/07/26	R214	07/11/2013	7.81	Put	Bond Future	12,293.8400	12.2938	12,767.3200	12.7673	3.851	0	0	0
2013/07/26	R214	07/11/2013	7.80	Put	Bond Future	12,382.3900	12.3824	12,857.0100	12.8570	3.833	0	0	0
2013/07/26	R214	07/11/2013	7.79	Put	Bond Future	12,471.2900	12.4713	12,947.0400	12.9470	3.815	0	0	0
2013/07/26	R214	06/02/2014			Bond Future	9.2386	75.8723	9.3122	75.3147	0.797	0.0000	0.0000	0
2013/07/26	R214	06/02/2014	8.99	Put	Bond Future	6,163.0700	6.1631	6,448.7000	6.4487	4.635	0	0	0
2013/07/26	R214	06/02/2014	9.01	Put	Bond Future	6,071.6900	6.0717	6,354.5600	6.3546	4.659	0	0	0
2013/07/26	R214	06/02/2014	8.99	Call	Bond Future	4,226.8300	4.2268	3,954.8300	3.9548	(6.435)	0	0	0
2013/07/26	R214	06/02/2014	9.00	Put	Bond Future	6,116.9100	6.1169	6,401.1600	6.4012	4.647	0	0	0
2013/07/26	R214	06/02/2014	9.00	Call	Bond Future	4,260.2300	4.2602	3,986.8500	3.9869	(6.417)	0	0	0
2013/07/26	R214	06/02/2014	9.01	Call	Bond Future	4,294.4200	4.2944	4,019.6600	4.0197	(6.398)	0	0	0
2013/07/26	R248	01/08/2013	7.86	Put	Bond Future	14,579.1700	14.5792	15,320.5600	15.3206	5.085	0	0	0
2013/07/26	R248	01/08/2013			Bond Future	9.1370	99.7265	9.2112	98.9851	0.812	0.0000	0.0000	603
2013/07/26	R248	01/08/2013	7.85	Put	Bond Future	14,708.4700	14.7085	15,449.8600	15.4499	5.041	0	0	0
2013/07/26	R248	01/08/2013	7.84	Put	Bond Future	14,838.0200	14.8380	15,579.4100	15.5794	4.997	0	0	0
2013/07/26	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R248	07/11/2013			Bond Future	9.2364	96.7121	9.3132	95.9602	0.830	0.0000	0.0000	0
2013/07/26	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R248	07/11/2013	7.86	Put	Bond Future	15,550.6500	15.5507	16,302.5600	16.3026	4.835	0	0	0
2013/07/26	R248	07/11/2013	7.85	Put	Bond Future	15,679.7200	15.6797	16,431.6300	16.4316	4.795	0	0	0
2013/07/26	R248	07/11/2013	7.84	Put	Bond Future	15,809.0500	15.8090	16,560.9600	16.5610	4.756	0	0	0
2013/07/26	R248	06/02/2014	9.11	Put	Bond Future	2,184.6500	2.1847	2,946.6900	2.9467	34.882	0	0	0
2013/07/26	R248	06/02/2014			Bond Future	9.3308	98.0097	9.4100	97.2477	0.849	0.0000	0.0000	0
2013/07/26	R248	06/02/2014	9.10	Put	Bond Future	2,285.7300	2.2857	3,047.7700	3.0478	33.339	0	0	0
2013/07/26	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/07/26	R248	06/02/2014	9.09	Put	Bond Future	2,387.0000	2.3870	3,149.0400	3.1490	31.925	0	0	0

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Total												358755
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