



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 19/09/2013 to 19/09/2013

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
2013/09/19	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/09/19	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	2025	07/11/2013			Bond Future	108.2203	108.2203	109.4851	109.4851	1.169	0.0000	0.0000	0
2013/09/19	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	2025	07/11/2013	110.99	Put	Bond Future	2,769.7100	2.7697	1,504.8600	1.5049	(45.667)	0	0	0
2013/09/19	2025	07/11/2013	111.01	Put	Bond Future	2,789.7100	2.7897	1,524.8600	1.5249	(45.340)	0	0	0
2013/09/19	2025	07/11/2013	111.00	Put	Bond Future	2,779.7100	2.7797	1,514.8600	1.5149	(45.503)	0	0	0
2013/09/19	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	2037	07/11/2013			Bond Future	9.0864	96.7452	8.8761	98.7069	(2.315)	0.0000	0.0000	1,650
2013/09/19	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	2037	07/11/2013	9.43	Call	Bond Future	3,068.2200	3.0682	5,029.8300	5.0298	63.933	0	0	0
2013/09/19	2037	07/11/2013	9.41	Call	Bond Future	2,894.0800	2.8941	4,855.6900	4.8557	67.780	0	0	0
2013/09/19	2037	07/11/2013	9.42	Call	Bond Future	2,981.2200	2.9812	4,942.8300	4.9428	65.799	0	0	0
2013/09/19	2037	06/02/2014			Bond Future	9.1832	93.7590	8.9663	95.7464	(2.363)	0.0000	0.0000	0
2013/09/19	2037	06/02/2014	9.38	Call	Bond Future	1,745.4300	1.7454	3,732.8600	3.7329	113.865	0	0	0
2013/09/19	2037	06/02/2014	9.39	Call	Bond Future	1,832.7200	1.8327	3,820.1500	3.8201	108.442	0	0	0
2013/09/19	2037	06/02/2014	9.37	Call	Bond Future	1,658.0000	1.6580	3,645.4300	3.6454	119.869	0	0	0
2013/09/19	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	2037	08/05/2014			Bond Future	9.2798	95.0383	9.0561	97.0526	(2.411)	0.0000	0.0000	0
2013/09/19	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	2037	08/05/2014	9.38	Call	Bond Future	879.8100	0.8798	2,894.1000	2.8941	228.946	0	0	0
2013/09/19	2037	08/05/2014	9.39	Call	Bond Future	966.8700	0.9669	2,981.1600	2.9812	208.331	0	0	0
2013/09/19	2037	08/05/2014	9.37	Call	Bond Future	792.6100	0.7926	2,806.9000	2.8069	254.134	0	0	0
2013/09/19	2038	07/11/2013			Bond Future	104.9702	104.9702	106.1483	106.1483	1.122	0.0000	0.0000	0
2013/09/19	2038	07/11/2013	109.99	Put	Bond Future	5,019.8300	5.0198	3,841.7500	3.8418	(23.469)	0	0	0
2013/09/19	2038	07/11/2013	110.00	Put	Bond Future	5,029.8300	5.0298	3,851.7500	3.8518	(23.422)	0	0	0
2013/09/19	2038	07/11/2013	110.01	Put	Bond Future	5,039.8300	5.0398	3,861.7500	3.8618	(23.375)	0	0	0
2013/09/19	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	2050	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	2050	07/11/2013	110.00	Put	Bond Future	1,981.7400	1.9817	1,977.3500	1.9774	(0.222)	0	0	0
2013/09/19	2050	07/11/2013			Bond Future	108.0183	108.0183	108.0226	108.0226	0.004	0.0000	0.0000	122
2013/09/19	2050	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	2050	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	2050	07/11/2013	109.99	Put	Bond Future	1,971.7400	1.9717	1,967.3500	1.9674	(0.223)	0	0	0
2013/09/19	2050	07/11/2013	110.01	Put	Bond Future	1,991.7400	1.9917	1,987.3500	1.9874	(0.220)	0	0	0
2013/09/19	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/09/19	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	AL37	07/11/2013			Index Future	408.0540	408.0540	411.6400	411.6400	0.879	0.0000	0.0000	0
2013/09/19	AL37	06/02/2014			Index Future	413.4130	413.4130	417.0460	417.0460	0.879	0.0000	0.0000	0
2013/09/19	AL7T	07/11/2013			Index Future	482.5640	482.5640	489.1540	489.1540	1.366	0.0000	0.0000	1
2013/09/19	AL7T	06/02/2014			Index Future	488.9020	488.9020	495.5780	495.5780	1.366	0.0000	0.0000	0
2013/09/19	ALBI	07/11/2013			Index Future	433.2340	433.2340	438.9960	438.9960	1.330	0.0000	0.0000	769
2013/09/19	ALBI	06/02/2014			Index Future	438.9240	438.9240	444.7610	444.7610	1.330	0.0000	0.0000	73
2013/09/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/09/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/09/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/19	EL28	07/11/2013			Bond Future	109.4068	109.4068	109.4115	109.4115	0.004	0.0000	0.0000	0
2013/09/19	EL28	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	EL28	07/11/2013	109.99	Put	Bond Future	583.1600	0.5832	578.5500	0.5785	(0.791)	0	0	0
2013/09/19	EL28	07/11/2013	110.01	Put	Bond Future	603.1600	0.6032	598.5500	0.5985	(0.764)	0	0	0
2013/09/19	EL28	07/11/2013	110.00	Put	Bond Future	593.1600	0.5932	588.5500	0.5885	(0.777)	0	0	0
2013/09/19	EL28	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	EL28	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	ES33	07/11/2013			Bond Future	9.5217	83.3037	9.3464	84.6538	(1.841)	0.0000	0.0000	6,292
2013/09/19	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	ES33	07/11/2013	8.51	Put	Bond Future	8,284.1000	8.2841	6,934.0600	6.9341	(16.297)	0	0	0
2013/09/19	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	ES33	07/11/2013	8.49	Put	Bond Future	8,460.5300	8.4605	7,110.4900	7.1105	(15.957)	0	0	0
2013/09/19	ES33	07/11/2013	8.50	Put	Bond Future	8,372.2500	8.3723	7,022.2100	7.0222	(16.125)	0	0	0
2013/09/19	ES33	06/02/2014	9.54	Put	Bond Future	738.4900	0.7385	0.0000	0.0000	(100.000)	0	0	0
2013/09/19	ES33	06/02/2014			Bond Future	9.6384	84.3977	9.4572	85.7656	(1.880)	0.0000	0.0000	0
2013/09/19	ES33	06/02/2014	9.56	Put	Bond Future	587.5400	0.5875	0.0000	0.0000	(100.000)	0	0	0
2013/09/19	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	629.3900	0.6294	100.000	0	0	0
2013/09/19	ES33	06/02/2014	9.55	Put	Bond Future	662.9600	0.6630	0.0000	0.0000	(100.000)	0	0	0
2013/09/19	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	704.9200	0.7049	100.000	0	0	0
2013/09/19	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	780.3400	0.7803	100.000	0	0	0
2013/09/19	GOVI	07/11/2013			GOVI	432.5750	432.5750	438.2870	438.2870	1.320	0.0000	0.0000	123

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2013/09/19	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	GOVI	07/11/2013	445.99	Put	GOVI	134,150.0000	13.4150	77,030.0000	7.7030	(42.579)	0	0	0
2013/09/19	GOVI	07/11/2013	446.01	Put	GOVI	134,350.0000	13.4350	77,230.0000	7.7230	(42.516)	0	0	0
2013/09/19	GOVI	07/11/2013	446.00	Put	GOVI	134,250.0000	13.4250	77,130.0000	7.7130	(42.547)	0	0	0
2013/09/19	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	40,530.0000	4.0530	100.000	0	0	0
2013/09/19	GOVI	06/02/2014			GOVI	438.2560	438.2560	444.0430	444.0430	1.320	0.0000	0.0000	269
2013/09/19	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	40,430.0000	4.0430	100.000	0	0	0
2013/09/19	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	40,330.0000	4.0330	100.000	0	0	0
2013/09/19	GOVI	06/02/2014	439.99	Put	GOVI	17,340.0000	1.7340	0.0000	0.0000	(100.000)	0	0	0
2013/09/19	GOVI	06/02/2014	440.01	Put	GOVI	17,540.0000	1.7540	0.0000	0.0000	(100.000)	0	0	0
2013/09/19	GOVI	06/02/2014	440.00	Put	GOVI	17,440.0000	1.7440	0.0000	0.0000	(100.000)	0	0	0
2013/09/19	GOVI	08/05/2014	442.00	Call	GOVI	22,320.0000	2.2320	80,980.0000	8.0980	262.814	0	0	0
2013/09/19	GOVI	08/05/2014			GOVI	444.2320	444.2320	450.0980	450.0980	1.320	0.0000	0.0000	0
2013/09/19	GOVI	08/05/2014	442.01	Call	GOVI	22,220.0000	2.2220	80,880.0000	8.0880	263.996	0	0	0
2013/09/19	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	GOVI	08/05/2014	441.99	Call	GOVI	22,420.0000	2.2420	81,080.0000	8.1080	261.641	0	0	0
2013/09/19	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/09/19	IGOV	07/11/2013			Index Future	194.1130	194.1130	196.2420	196.2420	1.097	0.0000	0.0000	1,136
2013/09/19	IGOV	06/02/2014			Index Future	196.6860	196.6860	198.8430	198.8430	1.097	0.0000	0.0000	174
2013/09/19	ILBI	07/11/2013			Index Future	525.5680	525.5680	525.5880	525.5880	0.004	0.0000	0.0000	0
2013/09/19	ILBI	06/02/2014			Index Future	532.6650	532.6650	532.6840	532.6840	0.004	0.0000	0.0000	186
2013/09/19	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/09/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/09/19	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/09/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/09/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/09/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/09/19	JBAF	16/10/2013			Jibar Tradeable Future	5.1700	94.8300	5.1600	94.8400	(0.193)	0.0000	0.0000	0
2013/09/19	JBAF	20/11/2013			Jibar Tradeable Future	5.2000	94.8000	5.1800	94.8200	(0.385)	0.0000	0.0000	3,000
2013/09/19	JBAF	18/12/2013			Jibar Tradeable Future	5.2800	94.7200	5.2600	94.7400	(0.379)	0.0000	0.0000	1,500
2013/09/19	JBAF	15/01/2014			Jibar Tradeable Future	5.3100	94.6900	5.3000	94.7000	(0.188)	0.0000	0.0000	1,000
2013/09/19	JBAF	19/02/2014			Jibar Tradeable Future	5.4500	94.5500	5.4200	94.5800	(0.550)	0.0000	0.0000	0
2013/09/19	JBAF	19/03/2014			Jibar Tradeable Future	5.4800	94.5200	5.4900	94.5100	0.182	0.0000	0.0000	400

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
2013/09/19	JBAF	18/06/2014			Jibar Tradeable Future	5.8700	94.1300	5.7800	94.2200	(1.533)	0.0000	0.0000	1,000
2013/09/19	JBAF	17/09/2014			Jibar Tradeable Future	6.1500	93.8500	6.0100	93.9900	(2.276)	0.0000	0.0000	0
2013/09/19	JBAF	17/12/2014			Jibar Tradeable Future	6.4400	93.5600	6.2700	93.7300	(2.640)	0.0000	0.0000	0
2013/09/19	JBAF	18/03/2015			Jibar Tradeable Future	6.7400	93.2600	6.5600	93.4400	(2.671)	0.0000	0.0000	250
2013/09/19	JBAF	17/06/2015			Jibar Tradeable Future	7.0200	92.9800	6.8400	93.1600	(2.564)	0.0000	0.0000	0
2013/09/19	JBAF	16/09/2015			Jibar Tradeable Future	7.3000	7.3000	7.1300	92.8700	(2.329)	0.0000	0.0000	0
2013/09/19	R023	07/11/2013	6.50	Put	Bond Future	8,966.6000	8.9666	7,442.0200	7.4420	(17.003)	0	0	0
2013/09/19	R023	07/11/2013			Bond Future	7.8024	101.2028	7.5707	102.7274	(2.971)	0.0000	0.0000	11,754
2013/09/19	R023	07/11/2013	6.49	Put	Bond Future	9,039.3300	9.0393	7,514.7500	7.5148	(16.866)	0	0	0
2013/09/19	R023	07/11/2013	6.51	Put	Bond Future	8,893.9200	8.8939	7,369.3400	7.3693	(17.142)	0	0	0
2013/09/19	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	R023	06/02/2014			Bond Future	7.9025	102.5319	7.6612	104.0765	(3.053)	0.0000	0.0000	0
2013/09/19	R023	06/02/2014	7.84	Put	Bond Future	397.3100	0.3973	0.0000	0.0000	(100.000)	0	0	0
2013/09/19	R023	06/02/2014	7.86	Put	Bond Future	269.9900	0.2700	0.0000	0.0000	(100.000)	0	0	0
2013/09/19	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	1,147.3200	1.1473	100.000	0	0	0
2013/09/19	R023	06/02/2014	7.85	Put	Bond Future	333.6300	0.3336	0.0000	0.0000	(100.000)	0	0	0
2013/09/19	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	1,211.0000	1.2110	100.000	0	0	0
2013/09/19	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	1,274.6400	1.2746	100.000	0	0	0
2013/09/19	R157	07/11/2013			Bond Future	6.1183	114.8031	5.9643	115.0900	(2.516)	0.0000	0.0000	29,411
2013/09/19	R157	07/11/2013	5.60	Call	Bond Future	161.6000	0.1616	231.6400	0.2316	43.342	0	0	0
2013/09/19	R157	07/11/2013	5.59	Put	Bond Future	1,146.1300	1.1461	927.8600	0.9279	(19.044)	0	0	0
2013/09/19	R157	07/11/2013	5.61	Put	Bond Future	1,117.0400	1.1170	901.4800	0.9015	(19.297)	0	0	0
2013/09/19	R157	07/11/2013	5.60	Put	Bond Future	1,131.5400	1.1315	914.6200	0.9146	(19.170)	0	0	0
2013/09/19	R157	07/11/2013	5.61	Call	Bond Future	165.9200	0.1659	237.3200	0.2373	43.033	0	0	0
2013/09/19	R157	07/11/2013	5.59	Call	Bond Future	157.3700	0.1574	226.0600	0.2261	43.649	0	0	0
2013/09/19	R157	06/02/2014	5.64	Call	Bond Future	402.5100	0.4025	498.0000	0.4980	23.724	0	0	0
2013/09/19	R157	06/02/2014	5.65	Put	Bond Future	1,407.5600	1.4076	1,213.0900	1.2131	(13.816)	0	0	0
2013/09/19	R157	06/02/2014			Bond Future	6.2711	116.3107	6.0896	116.6016	(2.893)	0.0000	0.0000	280
2013/09/19	R157	06/02/2014	5.65	Call	Bond Future	407.7400	0.4077	504.0900	0.5041	23.630	0	0	0
2013/09/19	R157	06/02/2014	5.66	Call	Bond Future	413.0100	0.4130	510.2100	0.5102	23.535	0	0	0
2013/09/19	R157	06/02/2014	5.64	Put	Bond Future	1,418.5300	1.4185	1,223.2000	1.2232	(13.770)	0	0	0
2013/09/19	R157	06/02/2014	5.66	Put	Bond Future	1,396.6400	1.3966	1,203.0200	1.2030	(13.863)	0	0	0
2013/09/19	R157	08/05/2014	5.20	Call	Bond Future	291.5100	0.2915	363.7200	0.3637	24.771	0	0	0
2013/09/19	R157	08/05/2014			Bond Future	6.4236	111.0879	6.2054	111.3824	(3.397)	0.0000	0.0000	0
2013/09/19	R157	08/05/2014	5.21	Call	Bond Future	294.6000	0.2946	367.3800	0.3674	24.705	0	0	0
2013/09/19	R157	08/05/2014	5.19	Call	Bond Future	288.4500	0.2884	360.0900	0.3601	24.836	0	0	0
2013/09/19	R157	08/05/2014	5.20	Put	Bond Future	1,957.4000	1.9574	1,735.1300	1.7351	(11.355)	0	0	0
2013/09/19	R157	08/05/2014	5.19	Put	Bond Future	1,968.1000	1.9681	1,745.2600	1.7453	(11.323)	0	0	0
2013/09/19	R157	08/05/2014	5.21	Put	Bond Future	1,946.7300	1.9467	1,725.0300	1.7250	(11.388)	0	0	0
2013/09/19	R157	07/08/2014	6.76	Put	Bond Future	884.0500	0.8841	749.9900	0.7500	(15.164)	0	0	0
2013/09/19	R157	07/08/2014			Bond Future	6.6107	112.6333	6.3387	112.9317	(4.115)	0.0000	0.0000	0
2013/09/19	R157	07/08/2014	6.75	Put	Bond Future	888.8500	0.8889	754.2600	0.7543	(15.142)	0	0	0
2013/09/19	R157	07/08/2014	6.74	Call	Bond Future	1,035.4800	1.0355	1,198.7300	1.1987	15.766	0	0	0
2013/09/19	R157	07/08/2014	6.75	Call	Bond Future	1,041.1600	1.0412	1,204.9500	1.2050	15.731	0	0	0

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2013/09/19	R157	07/08/2014	6.76	Call	Bond Future	1,047.2800	1.0473	1,211.6000	1.2116	15.690	0	0	0
2013/09/19	R157	07/08/2014	6.74	Put	Bond Future	894.0900	0.8941	758.9600	0.7590	(15.114)	0	0	0
2013/09/19	R186	07/11/2013	9.00	Put	Bond Future	536.6900	0.5367	271.9800	0.2720	(49.323)	0	0	1,200
2013/09/19	R186	07/11/2013	8.16	Put	Bond Future	2,850.8100	2.8508	1,839.3300	1.8393	(35.480)	0	0	0
2013/09/19	R186	07/11/2013			Bond Future	8.1916	122.4541	7.9450	124.6894	(3.010)	8.1185	7.9489	57,141
2013/09/19	R186	07/11/2013	6.50	Put	Bond Future	16,614.4100	16.6144	14,411.8500	14.4118	(13.257)	0	0	0
2013/09/19	R186	07/11/2013	8.15	Put	Bond Future	2,897.9000	2.8979	1,874.7200	1.8747	(35.308)	0	0	0
2013/09/19	R186	07/11/2013	6.75	Put	Bond Future	14,006.7500	14.0067	11,847.5000	11.8475	(15.416)	0	0	0
2013/09/19	R186	07/11/2013	8.50	Call	Bond Future	4,272.9100	4.2729	5,865.5800	5.8656	37.274	0	0	0
2013/09/19	R186	07/11/2013	8.14	Call	Bond Future	2,482.4600	2.4825	3,682.8700	3.6829	48.356	0	0	0
2013/09/19	R186	07/11/2013	8.25	Put	Bond Future	2,449.9900	2.4500	1,542.4300	1.5424	(37.043)	0	0	250
2013/09/19	R186	07/11/2013	8.75	Call	Bond Future	5,791.4300	5.7914	7,600.5300	7.6005	31.238	0	0	0
2013/09/19	R186	07/11/2013	8.00	Call	Bond Future	1,936.0200	1.9360	2,970.7700	2.9708	53.447	0	0	1,000
2013/09/19	R186	07/11/2013	8.15	Call	Bond Future	2,524.7700	2.5248	3,736.9100	3.7369	48.010	0	0	0
2013/09/19	R186	07/11/2013	6.50	Call	Bond Future	23.0400	0.0230	55.8000	0.0558	142.188	0	0	5,290
2013/09/19	R186	07/11/2013	8.16	Call	Bond Future	2,567.5000	2.5675	3,791.3400	3.7913	47.667	0	0	0
2013/09/19	R186	07/11/2013	8.00	Put	Bond Future	3,668.0000	3.6680	2,467.4300	2.4674	(32.731)	0	0	0
2013/09/19	R186	07/11/2013	9.00	Call	Bond Future	7,469.6100	7.4696	9,440.2200	9.4402	26.382	0	0	0
2013/09/19	R186	07/11/2013	8.25	Call	Bond Future	2,970.8200	2.9708	4,298.5800	4.2986	44.693	0	0	0
2013/09/19	R186	07/11/2013	8.75	Put	Bond Future	939.8800	0.9399	513.6600	0.5137	(45.348)	0	0	1,030
2013/09/19	R186	07/11/2013	6.75	Call	Bond Future	61.7900	0.0618	137.8600	0.1379	123.111	0	0	1,000
2013/09/19	R186	07/11/2013	8.50	Put	Bond Future	1,558.1600	1.5582	915.5100	0.9155	(41.244)	0	0	4,000
2013/09/19	R186	07/11/2013	8.14	Put	Bond Future	2,945.5100	2.9455	1,910.6000	1.9106	(35.135)	0	0	0
2013/09/19	R186	06/02/2014			Bond Future	8.2880	118.7728	8.0325	121.0376	(3.082)	8.0360	8.0360	115
2013/09/19	R186	06/02/2014	7.75	Call	Bond Future	2,473.2900	2.4733	3,338.9500	3.3389	35.000	0	0	0
2013/09/19	R186	06/02/2014	7.74	Put	Bond Future	7,377.2500	7.3773	5,971.0500	5.9711	(19.061)	0	0	0
2013/09/19	R186	06/02/2014	7.76	Put	Bond Future	7,252.4000	7.2524	5,860.2700	5.8603	(19.195)	0	0	0
2013/09/19	R186	06/02/2014	7.75	Put	Bond Future	7,314.6600	7.3147	5,915.4900	5.9155	(19.128)	0	0	0
2013/09/19	R186	06/02/2014	7.76	Call	Bond Future	2,503.5400	2.5035	3,376.2400	3.3762	34.859	0	0	0
2013/09/19	R186	06/02/2014	7.74	Call	Bond Future	2,443.2800	2.4433	3,301.9100	3.3019	35.143	0	0	0
2013/09/19	R186	08/05/2014			Bond Future	8.3829	120.3930	8.1182	122.6884	(3.158)	0.0000	0.0000	0
2013/09/19	R186	08/05/2014	7.09	Put	Bond Future	13,557.5500	13.5576	11,829.9600	11.8300	(12.743)	0	0	0
2013/09/19	R186	08/05/2014	7.10	Call	Bond Future	1,746.0000	1.7460	2,318.4300	2.3184	32.785	0	0	0
2013/09/19	R186	08/05/2014	7.11	Call	Bond Future	1,765.0900	1.7651	2,342.1800	2.3422	32.695	0	0	0
2013/09/19	R186	08/05/2014	7.09	Call	Bond Future	1,727.0500	1.7271	2,294.8400	2.2948	32.876	0	0	0
2013/09/19	R186	08/05/2014	7.11	Put	Bond Future	13,400.2200	13.4002	11,681.9300	11.6819	(12.823)	0	0	0
2013/09/19	R186	08/05/2014	7.10	Put	Bond Future	13,478.7600	13.4788	11,755.8100	11.7558	(12.783)	0	0	0
2013/09/19	R186	07/08/2014	8.31	Call	Bond Future	5,782.8000	5.7828	6,985.9500	6.9860	20.806	0	0	0
2013/09/19	R186	07/08/2014			Bond Future	8.4775	116.7761	8.2031	119.1031	(3.237)	0.0000	0.0000	0
2013/09/19	R186	07/08/2014	8.29	Call	Bond Future	5,706.8100	5.7068	6,900.2800	6.9003	20.913	0	0	0
2013/09/19	R186	07/08/2014	8.30	Call	Bond Future	5,744.7400	5.7447	6,943.0500	6.9430	20.859	0	0	0
2013/09/19	R186	07/08/2014	8.29	Put	Bond Future	7,289.6200	7.2896	6,156.0700	6.1561	(15.550)	0	0	0
2013/09/19	R186	07/08/2014	8.31	Put	Bond Future	7,195.3300	7.1953	6,071.4600	6.0715	(15.619)	0	0	0
2013/09/19	R186	07/08/2014	8.30	Put	Bond Future	7,242.3700	7.2424	6,113.6600	6.1137	(15.585)	0	0	0
2013/09/19	R197	07/11/2013			Bond Future	275.8372	275.8372	278.3195	278.3195	0.900	0.0000	0.0000	2,049
2013/09/19	R197	07/11/2013	279.99	Put	Bond Future	4,152.7800	4.1528	1,670.4700	1.6705	(59.775)	0	0	0

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2013/09/19	R197	07/11/2013	280.00	Put	Bond Future	4,162.7800	4.1628	1,680.4700	1.6805	(59.631)	0	0	0
2013/09/19	R197	07/11/2013	280.01	Put	Bond Future	4,172.7800	4.1728	1,690.4700	1.6905	(59.488)	0	0	0
2013/09/19	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	R201	07/11/2013	4.79	Put	Bond Future	614.4900	0.6145	489.0600	0.4891	(20.412)	0	0	0
2013/09/19	R201	07/11/2013			Bond Future	5.2512	107.1472	5.0937	107.3195	(2.999)	0.0000	0.0000	0
2013/09/19	R201	07/11/2013	4.80	Put	Bond Future	606.3500	0.6063	481.7900	0.4818	(20.543)	0	0	0
2013/09/19	R201	07/11/2013	4.81	Put	Bond Future	598.2700	0.5983	474.5800	0.4746	(20.675)	0	0	0
2013/09/19	R201	07/11/2013	4.79	Call	Bond Future	108.9500	0.1089	155.7400	0.1557	42.946	0	0	0
2013/09/19	R201	07/11/2013	4.80	Call	Bond Future	111.8100	0.1118	159.4700	0.1595	42.626	0	0	0
2013/09/19	R201	07/11/2013	4.81	Call	Bond Future	114.7300	0.1147	163.2600	0.1633	42.299	0	0	0
2013/09/19	R201	06/02/2014	5.24	Put	Bond Future	411.3800	0.4114	329.0500	0.3291	(20.013)	0	0	0
2013/09/19	R201	06/02/2014			Bond Future	5.2364	104.1465	5.0310	104.3211	(3.921)	0.0000	0.0000	0
2013/09/19	R201	06/02/2014	5.26	Put	Bond Future	403.4500	0.4034	322.2500	0.3223	(20.126)	0	0	0
2013/09/19	R201	06/02/2014	5.24	Call	Bond Future	414.4500	0.4145	506.6900	0.5067	22.256	0	0	0
2013/09/19	R201	06/02/2014	5.25	Put	Bond Future	407.4000	0.4074	325.6400	0.3256	(20.069)	0	0	0
2013/09/19	R201	06/02/2014	5.25	Call	Bond Future	418.9600	0.4190	511.7700	0.5118	22.152	0	0	0
2013/09/19	R201	06/02/2014	5.26	Call	Bond Future	423.5000	0.4235	516.8700	0.5169	22.047	0	0	0
2013/09/19	R201	08/05/2014			Bond Future	5.1268	105.5672	4.8346	105.7439	(5.699)	0.0000	0.0000	0
2013/09/19	R201	08/05/2014	4.75	Call	Bond Future	322.5600	0.3226	401.1700	0.4012	24.371	0	0	0
2013/09/19	R201	08/05/2014	4.76	Call	Bond Future	325.0700	0.3251	404.0800	0.4041	24.306	0	0	0
2013/09/19	R201	08/05/2014	4.74	Call	Bond Future	320.0600	0.3201	398.2800	0.3983	24.439	0	0	0
2013/09/19	R201	08/05/2014	4.76	Put	Bond Future	546.9500	0.5470	449.2900	0.4493	(17.855)	0	0	0
2013/09/19	R201	08/05/2014	4.75	Put	Bond Future	550.5000	0.5505	452.4400	0.4524	(17.813)	0	0	0
2013/09/19	R201	08/05/2014	4.74	Put	Bond Future	554.0600	0.5541	455.6100	0.4556	(17.769)	0	0	0
2013/09/19	R201	07/08/2014	5.31	Put	Bond Future	258.7500	0.2588	192.3300	0.1923	(25.670)	0	0	0
2013/09/19	R201	07/08/2014			Bond Future	4.7487	102.6259	4.2554	102.8049	(10.387)	0.0000	0.0000	0
2013/09/19	R201	07/08/2014	5.30	Put	Bond Future	260.2400	0.2602	193.5300	0.1935	(25.634)	0	0	0
2013/09/19	R201	07/08/2014	5.31	Call	Bond Future	461.6300	0.4616	574.1500	0.5741	24.374	0	0	0
2013/09/19	R201	07/08/2014	5.29	Call	Bond Future	457.4000	0.4574	569.3500	0.5694	24.475	0	0	0
2013/09/19	R201	07/08/2014	5.30	Call	Bond Future	459.5200	0.4595	571.7500	0.5717	24.423	0	0	0
2013/09/19	R201	07/08/2014	5.29	Put	Bond Future	261.7300	0.2617	194.7400	0.1947	(25.595)	0	0	0
2013/09/19	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	R202	07/11/2013			Bond Future	202.6182	202.6182	205.9794	205.9794	1.659	0.0000	0.0000	43,251
2013/09/19	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	R202	07/11/2013	208.99	Put	Bond Future	6,371.8000	6.3718	3,010.5600	3.0106	(52.752)	0	0	0
2013/09/19	R202	07/11/2013	209.01	Put	Bond Future	6,391.8000	6.3918	3,030.5600	3.0306	(52.587)	0	0	0
2013/09/19	R202	07/11/2013	209.00	Put	Bond Future	6,381.8000	6.3818	3,020.5600	3.0206	(52.669)	0	0	0
2013/09/19	R203	07/11/2013	6.01	Call	Bond Future	59.3400	0.0593	119.3500	0.1194	101.129	0	0	0
2013/09/19	R203	07/11/2013			Bond Future	6.9331	105.6804	6.7275	106.3847	(2.965)	0.0000	0.0000	19,611
2013/09/19	R203	07/11/2013	5.99	Call	Bond Future	54.9600	0.0550	111.4000	0.1114	102.693	0	0	0
2013/09/19	R203	07/11/2013	5.71	Put	Bond Future	4,294.1400	4.2941	3,611.6000	3.6116	(15.895)	0	0	0
2013/09/19	R203	07/11/2013	6.00	Call	Bond Future	57.0900	0.0571	115.2800	0.1153	101.927	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/19	R203	07/11/2013	571.00	Call	Bond Future	103,450.8600	103.4509	104,155.1500	104.1551	0.681	0	0	0
2013/09/19	R203	07/11/2013	5.99	Put	Bond Future	3,334.0100	3.3340	2,686.1600	2.6862	(19.432)	0	0	0
2013/09/19	R203	07/11/2013	6.01	Put	Bond Future	3,267.5500	3.2675	2,623.2700	2.6233	(19.718)	0	0	0
2013/09/19	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	R203	07/11/2013	5.71	Call	Bond Future	17.3200	0.0173	39.0700	0.0391	125.577	0	0	15
2013/09/19	R203	07/11/2013	6.00	Put	Bond Future	3,300.7100	3.3007	2,654.6100	2.6546	(19.575)	0	0	0
2013/09/19	R203	06/02/2014			Bond Future	7.0700	107.0683	6.8474	107.7819	(3.148)	0.0000	0.0000	0
2013/09/19	R203	06/02/2014	6.14	Put	Bond Future	3,350.6700	3.3507	2,787.9400	2.7879	(16.795)	0	0	0
2013/09/19	R203	06/02/2014	5.95	Put	Bond Future	3,881.2500	3.8813	3,282.3400	3.2823	(15.431)	0	0	0
2013/09/19	R203	06/02/2014	6.84	Put	Bond Future	1,735.9200	1.7359	1,346.5400	1.3465	(22.431)	0	0	0
2013/09/19	R203	06/02/2014	6.16	Put	Bond Future	3,296.8200	3.2968	2,738.2400	2.7382	(16.943)	0	0	0
2013/09/19	R203	06/02/2014	6.15	Put	Bond Future	3,323.7000	3.3237	2,763.0300	2.7630	(16.869)	0	0	0
2013/09/19	R203	06/02/2014	6.84	Call	Bond Future	998.3700	0.9984	1,322.6100	1.3226	32.477	0	0	13
2013/09/19	R203	06/02/2014	6.16	Call	Bond Future	340.6800	0.3407	495.7200	0.4957	45.509	0	0	0
2013/09/19	R203	06/02/2014	5.95	Call	Bond Future	228.2800	0.2283	342.9900	0.3430	50.250	0	0	16
2013/09/19	R203	06/02/2014	6.14	Call	Bond Future	328.4000	0.3284	479.2900	0.4793	45.947	0	0	0
2013/09/19	R203	06/02/2014	6.15	Call	Bond Future	334.5000	0.3345	487.4500	0.4874	45.725	0	0	0
2013/09/19	R203	08/05/2014	5.76	Call	Bond Future	293.8800	0.2939	412.1700	0.4122	40.251	0	0	0
2013/09/19	R203	08/05/2014	6.84	Call	Bond Future	1,145.5500	1.1456	1,458.3300	1.4583	27.304	0	0	13
2013/09/19	R203	08/05/2014	7.40	Put	Bond Future	1,366.7100	1.3667	1,072.9000	1.0729	(21.498)	0	0	0
2013/09/19	R203	08/05/2014	5.74	Call	Bond Future	285.4200	0.2854	401.0500	0.4010	40.512	0	0	0
2013/09/19	R203	08/05/2014			Bond Future	7.2026	104.3673	6.9610	105.0904	(3.355)	0.0000	0.0000	0
2013/09/19	R203	08/05/2014	5.76	Put	Bond Future	4,704.3200	4.7043	4,099.5500	4.0995	(12.856)	0	0	0
2013/09/19	R203	08/05/2014	6.84	Put	Bond Future	2,232.8900	2.2329	1,822.6100	1.8226	(18.374)	0	0	0
2013/09/19	R203	08/05/2014	5.75	Put	Bond Future	4,731.4500	4.7314	4,125.3400	4.1253	(12.810)	0	0	0
2013/09/19	R203	08/05/2014	5.74	Put	Bond Future	4,758.6200	4.7586	4,151.1900	4.1512	(12.765)	0	0	0
2013/09/19	R203	08/05/2014	7.40	Call	Bond Future	1,952.6000	1.9526	2,381.8500	2.3819	21.984	0	0	16
2013/09/19	R203	08/05/2014	5.75	Call	Bond Future	289.6300	0.2896	406.5800	0.4066	40.379	0	0	0
2013/09/19	R203	07/08/2014	7.30	Call	Bond Future	1,806.9100	1.8069	2,192.2500	2.1922	21.326	0	0	0
2013/09/19	R203	07/08/2014			Bond Future	7.3436	105.8189	7.0797	106.5518	(3.594)	0.0000	0.0000	0
2013/09/19	R203	07/08/2014	7.31	Call	Bond Future	1,821.0500	1.8210	2,208.1100	2.2081	21.255	0	0	0
2013/09/19	R203	07/08/2014	6.84	Put	Bond Future	2,641.2200	2.6412	2,213.5600	2.2136	(16.192)	0	0	0
2013/09/19	R203	07/08/2014	7.29	Put	Bond Future	1,941.1700	1.9412	1,591.8300	1.5918	(17.996)	0	0	0
2013/09/19	R203	07/08/2014	7.31	Put	Bond Future	1,914.0100	1.9140	1,568.1100	1.5681	(18.072)	0	0	0
2013/09/19	R203	07/08/2014	7.29	Call	Bond Future	1,792.8300	1.7928	2,176.4500	2.1765	21.397	0	0	0
2013/09/19	R203	07/08/2014	7.30	Put	Bond Future	1,927.5500	1.9275	1,579.9300	1.5799	(18.034)	0	0	0
2013/09/19	R203	07/08/2014	6.84	Call	Bond Future	1,236.9300	1.2369	1,542.2300	1.5422	24.682	0	0	30
2013/09/19	R204	07/11/2013			Bond Future	7.1337	106.7894	6.9250	107.6946	(2.926)	0.0000	0.0000	30,198
2013/09/19	R204	07/11/2013	7.00	Put	Bond Future	1,449.5200	1.4495	974.3800	0.9744	(32.779)	0	0	1,270
2013/09/19	R204	07/11/2013	6.29	Put	Bond Future	3,845.4500	3.8455	3,050.4000	3.0504	(20.675)	0	0	0
2013/09/19	R204	07/11/2013	6.31	Put	Bond Future	3,764.3400	3.7643	2,975.2100	2.9752	(20.963)	0	0	0
2013/09/19	R204	07/11/2013	6.29	Call	Bond Future	126.9300	0.1269	237.0700	0.2371	86.772	0	0	0
2013/09/19	R204	07/11/2013	6.30	Put	Bond Future	3,804.8200	3.8048	3,012.7000	3.0127	(20.819)	0	0	0
2013/09/19	R204	07/11/2013	7.00	Call	Bond Future	870.7300	0.8707	1,300.7800	1.3008	49.390	0	0	0
2013/09/19	R204	07/11/2013	6.30	Call	Bond Future	131.3200	0.1313	244.3900	0.2444	86.103	0	0	0
2013/09/19	R204	07/11/2013	6.31	Call	Bond Future	135.8400	0.1358	251.9000	0.2519	85.439	0	0	0
2013/09/19	R204	06/02/2014	6.39	Call	Bond Future	578.8000	0.5788	808.4500	0.8084	39.677	0	0	0

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2013/09/19	R204	06/02/2014			Bond Future	7.2479	104.1619	7.0260	105.0790	(3.062)	0.0000	0.0000	0
2013/09/19	R204	06/02/2014	6.41	Call	Bond Future	597.9800	0.5980	833.0800	0.8331	39.316	0	0	0
2013/09/19	R204	06/02/2014	6.40	Call	Bond Future	588.3400	0.5883	820.7000	0.8207	39.494	0	0	0
2013/09/19	R204	06/02/2014	6.39	Put	Bond Future	4,179.9100	4.1799	3,492.4400	3.4924	(16.447)	0	0	0
2013/09/19	R204	06/02/2014	6.41	Put	Bond Future	4,113.4100	4.1134	3,431.3900	3.4314	(16.580)	0	0	0
2013/09/19	R204	06/02/2014	6.40	Put	Bond Future	4,146.6000	4.1466	3,461.8400	3.4618	(16.514)	0	0	0
2013/09/19	R204	08/05/2014			Bond Future	7.3628	105.5827	7.1262	106.5121	(3.213)	0.0000	0.0000	0
2013/09/19	R204	08/05/2014	6.05	Call	Bond Future	589.4100	0.5894	784.7200	0.7847	33.137	0	0	0
2013/09/19	R204	08/05/2014	6.06	Call	Bond Future	596.7900	0.5968	793.9600	0.7940	33.038	0	0	0
2013/09/19	R204	08/05/2014	6.04	Call	Bond Future	582.1000	0.5821	775.5600	0.7756	33.235	0	0	0
2013/09/19	R204	08/05/2014	6.05	Put	Bond Future	5,879.0200	5.8790	5,144.9800	5.1450	(12.486)	0	0	0
2013/09/19	R204	08/05/2014	6.04	Put	Bond Future	5,913.2600	5.9133	5,177.3700	5.1774	(12.445)	0	0	0
2013/09/19	R204	08/05/2014	6.06	Put	Bond Future	5,844.8600	5.8449	5,112.6800	5.1127	(12.527)	0	0	0
2013/09/19	R204	07/08/2014			Bond Future	7.4816	103.0195	7.2288	103.9617	(3.379)	0.0000	0.0000	0
2013/09/19	R204	07/08/2014	7.44	Put	Bond Future	2,708.4900	2.7085	2,263.3000	2.2633	(16.437)	0	0	0
2013/09/19	R204	07/08/2014	7.46	Put	Bond Future	2,671.4600	2.6715	2,230.4700	2.2305	(16.507)	0	0	0
2013/09/19	R204	07/08/2014	7.45	Put	Bond Future	2,689.9300	2.6899	2,246.8400	2.2468	(16.472)	0	0	0
2013/09/19	R204	07/08/2014	7.46	Call	Bond Future	2,591.2300	2.5912	3,092.3600	3.0924	19.339	0	0	0
2013/09/19	R204	07/08/2014	7.44	Call	Bond Future	2,554.0500	2.5541	3,050.9800	3.0510	19.457	0	0	0
2013/09/19	R204	07/08/2014	7.45	Call	Bond Future	2,572.6000	2.5726	3,071.6300	3.0716	19.398	0	0	0
2013/09/19	R206	07/11/2013	4.31	Put	Bond Future	214.2500	0.2143	181.4500	0.1814	(15.309)	0	0	0
2013/09/19	R206	07/11/2013			Bond Future	5.3509	102.7856	5.1149	102.8278	(4.411)	0.0000	0.0000	0
2013/09/19	R206	07/11/2013	4.30	Put	Bond Future	215.6600	0.2157	182.7600	0.1828	(15.255)	0	0	0
2013/09/19	R206	07/11/2013	4.31	Call	Bond Future	28.0600	0.0281	37.4100	0.0374	33.321	0	0	0
2013/09/19	R206	07/11/2013	4.29	Call	Bond Future	27.3100	0.0273	36.4600	0.0365	33.504	0	0	0
2013/09/19	R206	07/11/2013	4.30	Call	Bond Future	27.6800	0.0277	36.9300	0.0369	33.418	0	0	0
2013/09/19	R206	07/11/2013	4.29	Put	Bond Future	217.0900	0.2171	184.0900	0.1841	(15.201)	0	0	0
2013/09/19	R207	07/11/2013	6.70	Call	Bond Future	264.8700	0.2649	465.8000	0.4658	75.860	0	0	0
2013/09/19	R207	07/11/2013			Bond Future	7.4574	101.3376	7.2292	102.4518	(3.061)	0.0000	0.0000	21,305
2013/09/19	R207	07/11/2013	6.71	Call	Bond Future	272.2900	0.2723	477.4200	0.4774	75.335	0	0	0
2013/09/19	R207	07/11/2013	6.69	Put	Bond Future	4,065.3500	4.0654	3,147.9600	3.1480	(22.566)	0	0	0
2013/09/19	R207	07/11/2013	6.71	Put	Bond Future	3,978.5600	3.9786	3,069.5000	3.0695	(22.849)	0	0	0
2013/09/19	R207	07/11/2013	6.69	Call	Bond Future	257.6000	0.2576	454.4000	0.4544	76.398	0	0	0
2013/09/19	R207	07/11/2013	6.70	Put	Bond Future	4,021.8600	4.0219	3,108.6000	3.1086	(22.707)	0	0	0
2013/09/19	R207	06/02/2014			Bond Future	7.5695	99.0293	7.3290	100.1582	(3.176)	0.0000	0.0000	0
2013/09/19	R207	06/02/2014	6.65	Call	Bond Future	731.7100	0.7317	1,020.5300	1.0205	39.472	0	0	0
2013/09/19	R207	06/02/2014	6.64	Put	Bond Future	5,173.3200	5.1733	4,330.1800	4.3302	(16.298)	0	0	0
2013/09/19	R207	06/02/2014	6.66	Put	Bond Future	5,096.6800	5.0967	4,259.7400	4.2597	(16.421)	0	0	0
2013/09/19	R207	06/02/2014	6.65	Put	Bond Future	5,134.9200	5.1349	4,294.8700	4.2949	(16.360)	0	0	0
2013/09/19	R207	06/02/2014	6.66	Call	Bond Future	742.6300	0.7426	1,034.5600	1.0346	39.310	0	0	0
2013/09/19	R207	06/02/2014	6.64	Call	Bond Future	720.9100	0.7209	1,006.6400	1.0066	39.635	0	0	0
2013/09/19	R207	08/05/2014	6.19	Put	Bond Future	7,674.6800	7.6747	6,761.1400	6.7611	(11.903)	0	0	0
2013/09/19	R207	08/05/2014	6.21	Put	Bond Future	7,593.6000	7.5936	6,684.1600	6.6842	(11.976)	0	0	0
2013/09/19	R207	08/05/2014			Bond Future	7.6843	100.3802	7.4306	101.5242	(3.302)	0.0000	0.0000	0
2013/09/19	R207	08/05/2014	6.20	Put	Bond Future	7,634.0900	7.6341	6,722.6000	6.7226	(11.940)	0	0	0
2013/09/19	R207	08/05/2014	6.20	Call	Bond Future	704.8600	0.7049	937.3800	0.9374	32.988	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
2013/09/19	R207	08/05/2014	6.21	Call	Bond Future	713.0100	0.7130	947.5800	0.9476	32.899	0	0	0
2013/09/19	R207	08/05/2014	6.19	Call	Bond Future	696.7900	0.6968	927.2600	0.9273	33.076	0	0	0
2013/09/19	R207	07/08/2014	7.69	Call	Bond Future	3,136.4100	3.1364	3,736.0200	3.7360	19.118	0	0	0
2013/09/19	R207	07/08/2014	7.70	Put	Bond Future	3,599.1100	3.5991	3,041.3500	3.0413	(15.497)	0	0	0
2013/09/19	R207	07/08/2014			Bond Future	7.8027	98.1359	7.5344	99.2956	(3.439)	0.0000	0.0000	0
2013/09/19	R207	07/08/2014	7.70	Call	Bond Future	3,157.0500	3.1570	3,759.0100	3.7590	19.067	0	0	0
2013/09/19	R207	07/08/2014	7.71	Call	Bond Future	3,177.7600	3.1778	3,782.0700	3.7821	19.017	0	0	0
2013/09/19	R207	07/08/2014	7.69	Put	Bond Future	3,621.6300	3.6216	3,061.5200	3.0615	(15.466)	0	0	0
2013/09/19	R207	07/08/2014	7.71	Put	Bond Future	3,576.6800	3.5767	3,021.2700	3.0213	(15.529)	0	0	0
2013/09/19	R208	07/11/2013			Bond Future	7.5785	96.1670	7.3410	97.4639	(3.133)	0.0000	0.0000	10,081
2013/09/19	R208	07/11/2013	6.79	Put	Bond Future	4,616.9800	4.6170	3,525.4500	3.5255	(23.642)	0	0	0
2013/09/19	R208	07/11/2013	6.81	Put	Bond Future	4,516.7000	4.5167	3,434.7600	3.4348	(23.954)	0	0	0
2013/09/19	R208	07/11/2013	6.80	Put	Bond Future	4,566.7300	4.5667	3,479.9600	3.4800	(23.798)	0	0	0
2013/09/19	R208	07/11/2013	6.81	Call	Bond Future	240.0800	0.2401	455.0500	0.4551	89.541	0	0	0
2013/09/19	R208	07/11/2013	7.50	Put	Bond Future	1,718.3800	1.7184	1,095.4800	1.0955	(36.249)	0	0	1,520
2013/09/19	R208	07/11/2013	6.79	Call	Bond Future	225.9500	0.2259	431.3300	0.4313	90.896	0	0	0
2013/09/19	R208	07/11/2013	7.50	Call	Bond Future	1,292.0900	1.2921	1,966.1000	1.9661	52.164	0	0	0
2013/09/19	R208	07/11/2013	6.80	Call	Bond Future	232.9300	0.2329	443.0700	0.4431	90.216	0	0	0
2013/09/19	R208	06/02/2014	6.74	Put	Bond Future	5,814.1100	5.8141	4,817.8400	4.8178	(17.135)	0	0	0
2013/09/19	R208	06/02/2014			Bond Future	7.6815	97.4299	7.4331	98.7439	(3.234)	0.0000	0.0000	0
2013/09/19	R208	06/02/2014	6.76	Put	Bond Future	5,724.9300	5.7249	4,735.9800	4.7360	(17.274)	0	0	0
2013/09/19	R208	06/02/2014	6.75	Put	Bond Future	5,769.2600	5.7693	4,776.6100	4.7766	(17.206)	0	0	0
2013/09/19	R208	06/02/2014	6.74	Call	Bond Future	714.1100	0.7141	1,031.8500	1.0319	44.495	0	0	0
2013/09/19	R208	06/02/2014	6.75	Call	Bond Future	725.1700	0.7252	1,046.5300	1.0465	44.315	0	0	0
2013/09/19	R208	06/02/2014	6.76	Call	Bond Future	736.7100	0.7367	1,061.7700	1.0618	44.123	0	0	0
2013/09/19	R208	08/05/2014	6.31	Call	Bond Future	653.4700	0.6535	904.0200	0.9040	38.341	0	0	0
2013/09/19	R208	08/05/2014			Bond Future	7.7819	95.3620	7.5218	96.6937	(3.342)	0.0000	0.0000	0
2013/09/19	R208	08/05/2014	6.29	Call	Bond Future	636.9300	0.6369	882.5800	0.8826	38.568	0	0	0
2013/09/19	R208	08/05/2014	6.31	Put	Bond Future	8,501.1000	8.5011	7,419.9400	7.4199	(12.718)	0	0	0
2013/09/19	R208	08/05/2014	6.30	Put	Bond Future	8,548.7800	8.5488	7,465.1600	7.4652	(12.676)	0	0	0
2013/09/19	R208	08/05/2014	6.29	Put	Bond Future	8,596.5600	8.5966	7,510.5000	7.5105	(12.634)	0	0	0
2013/09/19	R208	08/05/2014	6.30	Call	Bond Future	645.1600	0.6452	893.2500	0.8933	38.454	0	0	0
2013/09/19	R208	07/08/2014			Bond Future	7.8836	96.6884	7.6110	98.0384	(3.458)	0.0000	0.0000	0
2013/09/19	R208	07/08/2014	7.80	Call	Bond Future	3,363.2100	3.3632	4,073.1900	4.0732	21.110	0	0	0
2013/09/19	R208	07/08/2014	7.79	Put	Bond Future	3,799.9400	3.7999	3,156.9900	3.1570	(16.920)	0	0	0
2013/09/19	R208	07/08/2014	7.81	Put	Bond Future	3,749.8800	3.7499	3,112.8400	3.1128	(16.988)	0	0	0
2013/09/19	R208	07/08/2014	7.80	Put	Bond Future	3,774.8500	3.7749	3,134.8500	3.1349	(16.954)	0	0	0
2013/09/19	R208	07/08/2014	7.81	Call	Bond Future	3,387.5700	3.3876	4,100.5100	4.1005	21.046	0	0	0
2013/09/19	R208	07/08/2014	7.79	Call	Bond Future	3,338.9300	3.3389	4,045.9600	4.0460	21.175	0	0	0
2013/09/19	R209	07/11/2013	8.80	Put	Bond Future	2,943.5600	2.9436	2,136.4600	2.1365	(27.419)	0	0	0
2013/09/19	R209	07/11/2013	9.50	Put	Bond Future	864.1000	0.8641	541.3100	0.5413	(37.356)	0	0	980
2013/09/19	R209	07/11/2013			Bond Future	8.9169	75.0622	8.7120	76.6567	(2.297)	0.0000	0.0000	19,372
2013/09/19	R209	07/11/2013	8.80	Call	Bond Future	2,040.3300	2.0403	2,827.6800	2.8277	38.589	0	0	0
2013/09/19	R209	07/11/2013	8.81	Call	Bond Future	2,074.1600	2.0742	2,869.5100	2.8695	38.346	0	0	0
2013/09/19	R209	07/11/2013	9.25	Call	Bond Future	3,875.6800	3.8757	4,999.1100	4.9991	28.987	0	0	0
2013/09/19	R209	07/11/2013	8.65	Call	Bond Future	1,572.4800	1.5725	2,239.7700	2.2398	42.436	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/19	R209	07/11/2013	8.79	Call	Bond Future	2,006.8300	2.0068	2,786.1800	2.7862	38.835	0	0	0
2013/09/19	R209	07/11/2013	9.70	Put	Bond Future	572.2600	0.5723	342.7500	0.3427	(40.106)	0	0	1,520
2013/09/19	R209	07/11/2013	9.40	Call	Bond Future	4,610.3800	4.6104	5,826.8600	5.8269	26.386	0	0	0
2013/09/19	R209	07/11/2013	9.25	Put	Bond Future	1,392.3400	1.3923	921.3200	0.9213	(33.829)	0	0	1,000
2013/09/19	R209	07/11/2013	8.79	Put	Bond Future	2,988.1400	2.9881	2,173.0400	2.1730	(27.278)	0	0	0
2013/09/19	R209	07/11/2013	9.50	Call	Bond Future	5,126.1900	5.1262	6,397.8500	6.3978	24.807	0	0	0
2013/09/19	R209	07/11/2013	9.70	Call	Bond Future	6,207.4700	6.2075	7,572.4100	7.5724	21.989	0	0	0
2013/09/19	R209	07/11/2013	9.40	Put	Bond Future	1,051.3200	1.0513	673.3500	0.6733	(35.952)	0	0	5,000
2013/09/19	R209	07/11/2013	8.65	Put	Bond Future	3,660.2900	3.6603	2,733.1300	2.7331	(25.330)	0	0	4,700
2013/09/19	R209	07/11/2013	8.81	Put	Bond Future	2,899.4300	2.8994	2,100.3300	2.1003	(27.561)	0	0	0
2013/09/19	R209	06/02/2014	8.56	Call	Bond Future	2,639.3900	2.6394	3,311.9100	3.3119	25.480	0	0	0
2013/09/19	R209	06/02/2014			Bond Future	9.0051	76.0480	8.7943	77.6634	(2.341)	0.0000	0.0000	410
2013/09/19	R209	06/02/2014	8.54	Call	Bond Future	2,582.5900	2.5826	3,245.4400	3.2454	25.666	0	0	0
2013/09/19	R209	06/02/2014	8.55	Call	Bond Future	2,610.9000	2.6109	3,278.5800	3.2786	25.573	0	0	0
2013/09/19	R209	06/02/2014	8.54	Put	Bond Future	6,220.5400	6.2205	5,267.9700	5.2680	(15.313)	0	0	0
2013/09/19	R209	06/02/2014	8.56	Put	Bond Future	6,115.2200	6.1152	5,172.3200	5.1723	(15.419)	0	0	0
2013/09/19	R209	06/02/2014	8.55	Put	Bond Future	6,167.7200	6.1677	5,219.9800	5.2200	(15.366)	0	0	0
2013/09/19	R209	08/05/2014			Bond Future	9.0907	73.9401	8.8737	75.5774	(2.386)	0.0000	0.0000	0
2013/09/19	R209	08/05/2014	7.85	Call	Bond Future	1,770.8700	1.7709	2,209.9100	2.2099	24.792	0	0	0
2013/09/19	R209	08/05/2014	7.86	Call	Bond Future	1,789.1700	1.7892	2,231.6100	2.2316	24.729	0	0	0
2013/09/19	R209	08/05/2014	7.85	Put	Bond Future	11,952.1500	11.9521	10,753.9100	10.7539	(10.025)	0	0	0
2013/09/19	R209	08/05/2014	7.84	Call	Bond Future	1,752.6900	1.7527	2,188.3600	2.1884	24.857	0	0	0
2013/09/19	R209	08/05/2014	7.84	Put	Bond Future	12,024.6300	12.0246	10,823.0200	10.8230	(9.993)	0	0	0
2013/09/19	R209	08/05/2014	7.86	Put	Bond Future	11,879.9300	11.8799	10,685.0900	10.6851	(10.058)	0	0	0
2013/09/19	R209	07/08/2014	9.04	Put	Bond Future	6,576.6000	6.5766	5,796.4000	5.7964	(11.863)	0	0	0
2013/09/19	R209	07/08/2014			Bond Future	9.1755	74.9686	8.9523	76.6286	(2.433)	0.0000	0.0000	0
2013/09/19	R209	07/08/2014	9.06	Put	Bond Future	6,494.7600	6.4948	5,721.0100	5.7210	(11.913)	0	0	0
2013/09/19	R209	07/08/2014	9.05	Put	Bond Future	6,535.5800	6.5356	5,758.6000	5.7586	(11.888)	0	0	0
2013/09/19	R209	07/08/2014	9.05	Call	Bond Future	5,609.4900	5.6095	6,492.4800	6.4925	15.741	0	0	0
2013/09/19	R209	07/08/2014	9.06	Call	Bond Future	5,643.1300	5.6431	6,529.3500	6.5293	15.704	0	0	0
2013/09/19	R209	07/08/2014	9.04	Call	Bond Future	5,575.9300	5.5759	6,455.7000	6.4557	15.778	0	0	0
2013/09/19	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	R210	07/11/2013			Bond Future	155.0209	155.0209	158.1637	158.1637	2.027	0.0000	0.0000	1,449
2013/09/19	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	R210	07/11/2013	159.99	Put	Bond Future	4,969.0500	4.9690	1,826.2900	1.8263	(63.247)	0	0	0
2013/09/19	R210	07/11/2013	160.01	Put	Bond Future	4,989.0500	4.9890	1,846.2900	1.8463	(62.993)	0	0	0
2013/09/19	R210	07/11/2013	160.00	Put	Bond Future	4,979.0500	4.9790	1,836.2900	1.8363	(63.120)	0	0	0
2013/09/19	R211	07/11/2013			Bond Future	128.2491	128.2491	128.2388	128.2388	(0.008)	0.0000	0.0000	522
2013/09/19	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	R211	07/11/2013	129.99	Put	Bond Future	1,740.9200	1.7409	1,751.1600	1.7512	0.588	0	0	0
2013/09/19	R211	07/11/2013	130.01	Put	Bond Future	1,760.9200	1.7609	1,771.1600	1.7712	0.582	0	0	0
2013/09/19	R211	07/11/2013	130.00	Put	Bond Future	1,750.9200	1.7509	1,761.1600	1.7612	0.585	0	0	0
2013/09/19	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	R211	07/11/2013	129.99	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
2013/09/19	R212	07/11/2013	132.99	Put	Bond Future	3,194.9600	3.1950	2,368.4100	2.3684	(25.870)	0	0	0
2013/09/19	R212	07/11/2013			Bond Future	129.7950	129.7950	130.6216	130.6216	0.637	0.0000	0.0000	21,791
2013/09/19	R212	07/11/2013	133.01	Put	Bond Future	3,214.9600	3.2150	2,388.4100	2.3884	(25.709)	0	0	0
2013/09/19	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	R212	07/11/2013	133.00	Put	Bond Future	3,204.9600	3.2050	2,378.4100	2.3784	(25.790)	0	0	0
2013/09/19	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	R213	07/11/2013	8.60	Call	Bond Future	1,810.1700	1.8102	2,729.2200	2.7292	50.771	0	0	0
2013/09/19	R213	07/11/2013			Bond Future	8.7814	85.6947	8.5355	87.6418	(2.800)	0.0000	0.0000	19,495
2013/09/19	R213	07/11/2013	8.61	Call	Bond Future	1,842.3200	1.8423	2,771.3400	2.7713	50.427	0	0	0
2013/09/19	R213	07/11/2013	8.59	Put	Bond Future	3,288.3000	3.2883	2,250.3300	2.2503	(31.566)	0	0	0
2013/09/19	R213	07/11/2013	8.61	Put	Bond Future	3,192.6500	3.1926	2,174.6300	2.1746	(31.886)	0	0	0
2013/09/19	R213	07/11/2013	8.60	Put	Bond Future	3,240.2400	3.2402	2,212.2500	2.2122	(31.726)	0	0	0
2013/09/19	R213	07/11/2013	8.59	Call	Bond Future	1,778.3700	1.7784	2,687.4400	2.6874	51.118	0	0	0
2013/09/19	R213	06/02/2014			Bond Future	8.8784	86.8201	8.6247	88.7928	(2.857)	0.0000	0.0000	0
2013/09/19	R213	06/02/2014	8.29	Put	Bond Future	7,075.1700	7.0752	5,859.0600	5.8591	(17.188)	0	0	0
2013/09/19	R213	06/02/2014	8.31	Put	Bond Future	6,963.4700	6.9635	5,758.6500	5.7587	(17.302)	0	0	0
2013/09/19	R213	06/02/2014	8.29	Call	Bond Future	2,394.5600	2.3946	3,151.0700	3.1511	31.593	0	0	0
2013/09/19	R213	06/02/2014	8.30	Put	Bond Future	7,019.1700	7.0192	5,808.7000	5.8087	(17.245)	0	0	0
2013/09/19	R213	06/02/2014	8.30	Call	Bond Future	2,421.2400	2.4212	3,183.3900	3.1834	31.478	0	0	0
2013/09/19	R213	06/02/2014	8.31	Call	Bond Future	2,448.1100	2.4481	3,215.9100	3.2159	31.363	0	0	0
2013/09/19	R213	08/05/2014	7.65	Put	Bond Future	12,585.3100	12.5853	11,109.8900	11.1099	(11.723)	0	0	0
2013/09/19	R213	08/05/2014			Bond Future	8.9688	84.4657	8.7074	86.4651	(2.914)	0.0000	0.0000	0
2013/09/19	R213	08/05/2014	7.64	Put	Bond Future	12,657.4400	12.6574	11,178.0900	11.1781	(11.688)	0	0	0
2013/09/19	R213	08/05/2014	7.66	Put	Bond Future	12,513.4300	12.5134	11,041.9500	11.0419	(11.759)	0	0	0
2013/09/19	R213	08/05/2014	7.65	Call	Bond Future	1,748.5600	1.7486	2,272.5100	2.2725	29.965	0	0	0
2013/09/19	R213	08/05/2014	7.64	Call	Bond Future	1,730.9900	1.7310	2,251.0100	2.2510	30.042	0	0	0
2013/09/19	R213	08/05/2014	7.66	Call	Bond Future	1,766.2600	1.7663	2,294.1500	2.2941	29.887	0	0	0
2013/09/19	R213	07/08/2014	8.86	Call	Bond Future	5,607.2500	5.6073	6,660.5500	6.6605	18.785	0	0	0
2013/09/19	R213	07/08/2014			Bond Future	9.0599	85.6405	8.7905	87.6675	(2.974)	0.0000	0.0000	0
2013/09/19	R213	07/08/2014	8.84	Call	Bond Future	5,540.8500	5.5409	6,586.4800	6.5865	18.871	0	0	0
2013/09/19	R213	07/08/2014	8.85	Call	Bond Future	5,574.0000	5.5740	6,623.4700	6.6235	18.828	0	0	0
2013/09/19	R213	07/08/2014	8.84	Put	Bond Future	7,189.7400	7.1897	6,208.4200	6.2084	(13.649)	0	0	0
2013/09/19	R213	07/08/2014	8.86	Put	Bond Future	7,104.2100	7.1042	6,130.5600	6.1306	(13.705)	0	0	0
2013/09/19	R213	07/08/2014	8.85	Put	Bond Future	7,146.8800	7.1469	6,169.4000	6.1694	(13.677)	0	0	0
2013/09/19	R214	07/11/2013	7.80	Call	Bond Future	119.7100	0.1197	206.6700	0.2067	72.642	0	0	0
2013/09/19	R214	07/11/2013			Bond Future	9.0939	75.2866	8.8990	76.8386	(2.143)	0.0000	0.0000	2,427
2013/09/19	R214	07/11/2013	7.81	Call	Bond Future	123.7400	0.1237	213.1600	0.2132	72.264	0	0	0
2013/09/19	R214	07/11/2013	7.79	Call	Bond Future	115.7900	0.1158	200.3400	0.2003	73.020	0	0	0
2013/09/19	R214	07/11/2013	7.81	Put	Bond Future	11,431.2400	11.4312	9,968.6700	9.9687	(12.794)	0	0	0
2013/09/19	R214	07/11/2013	7.80	Put	Bond Future	11,526.1600	11.5262	10,061.1300	10.0611	(12.710)	0	0	0
2013/09/19	R214	07/11/2013	7.79	Put	Bond Future	11,621.3900	11.6214	10,153.9500	10.1539	(12.627)	0	0	0
2013/09/19	R214	06/02/2014			Bond Future	9.1859	76.2754	8.9851	77.8478	(2.186)	0.0000	0.0000	0
2013/09/19	R214	06/02/2014	8.99	Put	Bond Future	5,266.1000	5.2661	4,467.7000	4.4677	(15.161)	0	0	0
2013/09/19	R214	06/02/2014	9.01	Put	Bond Future	5,175.3600	5.1754	4,385.8300	4.3858	(15.256)	0	0	0
2013/09/19	R214	06/02/2014	8.99	Call	Bond Future	3,732.9400	3.7329	4,506.9700	4.5070	20.735	0	0	0

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2013/09/19	R214	06/02/2014	9.00	Put	Bond Future	5,220.5700	5.2206	4,426.6100	4.4266	(15.208)	0	0	0
2013/09/19	R214	06/02/2014	9.00	Call	Bond Future	3,766.9700	3.7670	4,545.4400	4.5454	20.666	0	0	0
2013/09/19	R214	06/02/2014	9.01	Call	Bond Future	3,801.1700	3.8012	4,584.0700	4.5841	20.596	0	0	0
2013/09/19	R248	07/11/2013			Bond Future	9.1349	97.7247	8.9398	99.7243	(2.136)	0.0000	0.0000	10,260
2013/09/19	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/19	R248	07/11/2013	7.86	Put	Bond Future	14,538.1100	14.5381	12,538.4900	12.5385	(13.754)	0	0	0
2013/09/19	R248	07/11/2013	7.85	Put	Bond Future	14,667.1800	14.6672	12,667.5600	12.6676	(13.633)	0	0	0
2013/09/19	R248	07/11/2013	7.84	Put	Bond Future	14,796.5100	14.7965	12,796.8900	12.7969	(13.514)	0	0	0
2013/09/19	R248	06/02/2014	9.11	Put	Bond Future	1,186.3400	1.1863	0.0000	0.0000	(100.000)	0	0	0
2013/09/19	R248	06/02/2014			Bond Future	9.2288	99.0080	9.0275	101.0340	(2.181)	0.0000	0.0000	0
2013/09/19	R248	06/02/2014	9.10	Put	Bond Future	1,287.4200	1.2874	0.0000	0.0000	(100.000)	0	0	0
2013/09/19	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	839.5900	0.8396	100.000	0	0	0
2013/09/19	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	637.2400	0.6372	100.000	0	0	0
2013/09/19	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	738.5100	0.7385	100.000	0	0	0
2013/09/19	R248	06/02/2014	9.09	Put	Bond Future	1,388.6900	1.3887	0.0000	0.0000	(100.000)	0	0	0

**Total**

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