



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 20/09/2013 to 20/09/2013

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
2013/09/20	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	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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2013/09/20	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	2025	07/11/2013			Bond Future	109.4851	109.4851	110.0395	110.0395	0.506	0.0000	0.0000	0
2013/09/20	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	2025	07/11/2013	110.99	Put	Bond Future	1,504.8600	1.5049	950.4600	0.9505	(36.841)	0	0	0
2013/09/20	2025	07/11/2013	111.01	Put	Bond Future	1,524.8600	1.5249	970.4600	0.9705	(36.357)	0	0	0
2013/09/20	2025	07/11/2013	111.00	Put	Bond Future	1,514.8600	1.5149	960.4600	0.9605	(36.597)	0	0	0
2013/09/20	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	2037	07/11/2013			Bond Future	8.8761	98.7069	8.8599	98.8604	(0.182)	0.0000	0.0000	1,650
2013/09/20	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	2037	07/11/2013	9.43	Call	Bond Future	5,029.8300	5.0298	5,183.3300	5.1833	3.052	0	0	0
2013/09/20	2037	07/11/2013	9.41	Call	Bond Future	4,855.6900	4.8557	5,009.1900	5.0092	3.161	0	0	0
2013/09/20	2037	07/11/2013	9.42	Call	Bond Future	4,942.8300	4.9428	5,096.3300	5.0963	3.106	0	0	0
2013/09/20	2037	06/02/2014			Bond Future	8.9663	95.7464	8.9495	95.9023	(0.186)	0.0000	0.0000	0
2013/09/20	2037	06/02/2014	9.38	Call	Bond Future	3,732.8600	3.7329	3,888.7300	3.8887	4.176	0	0	0
2013/09/20	2037	06/02/2014	9.39	Call	Bond Future	3,820.1500	3.8201	3,976.0200	3.9760	4.080	0	0	0
2013/09/20	2037	06/02/2014	9.37	Call	Bond Future	3,645.4300	3.6454	3,801.3000	3.8013	4.276	0	0	0
2013/09/20	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	2037	08/05/2014			Bond Future	9.0561	97.0526	9.0389	97.2104	(0.190)	0.0000	0.0000	0
2013/09/20	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	2037	08/05/2014	9.38	Call	Bond Future	2,894.1000	2.8941	3,051.8600	3.0519	5.451	0	0	0
2013/09/20	2037	08/05/2014	9.39	Call	Bond Future	2,981.1600	2.9812	3,138.9200	3.1389	5.292	0	0	0
2013/09/20	2037	08/05/2014	9.37	Call	Bond Future	2,806.9000	2.8069	2,964.6600	2.9647	5.620	0	0	0
2013/09/20	2038	07/11/2013			Bond Future	106.1483	106.1483	106.1496	106.1496	0.001	0.0000	0.0000	0
2013/09/20	2038	07/11/2013	109.99	Put	Bond Future	3,841.7500	3.8418	3,840.3900	3.8404	(0.035)	0	0	0
2013/09/20	2038	07/11/2013	110.00	Put	Bond Future	3,851.7500	3.8518	3,850.3900	3.8504	(0.035)	0	0	0
2013/09/20	2038	07/11/2013	110.01	Put	Bond Future	3,861.7500	3.8618	3,860.3900	3.8604	(0.035)	0	0	0
2013/09/20	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	2050	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	139.1700	0.1392	100.000	0	0	0
2013/09/20	2050	07/11/2013	110.00	Put	Bond Future	1,977.3500	1.9774	0.0000	0.0000	(100.000)	0	0	0
2013/09/20	2050	07/11/2013			Bond Future	108.0226	108.0226	110.1292	110.1292	1.950	0.0000	0.0000	122
2013/09/20	2050	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	129.1700	0.1292	100.000	0	0	0
2013/09/20	2050	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	119.1700	0.1192	100.000	0	0	0
2013/09/20	2050	07/11/2013	109.99	Put	Bond Future	1,967.3500	1.9674	0.0000	0.0000	(100.000)	0	0	0
2013/09/20	2050	07/11/2013	110.01	Put	Bond Future	1,987.3500	1.9874	0.0000	0.0000	(100.000)	0	0	0
2013/09/20	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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2013/09/20	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	AL37	07/11/2013			Index Future	411.6400	411.6400	411.4450	411.4450	(0.047)	0.0000	0.0000	0
2013/09/20	AL37	06/02/2014			Index Future	417.0460	417.0460	416.8500	416.8500	(0.047)	0.0000	0.0000	0
2013/09/20	AL7T	07/11/2013			Index Future	489.1540	489.1540	489.0370	489.0370	(0.024)	0.0000	0.0000	1
2013/09/20	AL7T	06/02/2014			Index Future	495.5780	495.5780	495.4610	495.4610	(0.024)	0.0000	0.0000	0
2013/09/20	ALBI	07/11/2013			Index Future	438.9960	438.9960	439.1990	439.1990	0.046	0.0000	0.0000	769
2013/09/20	ALBI	06/02/2014			Index Future	444.7610	444.7610	444.9690	444.9690	0.047	0.0000	0.0000	73
2013/09/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	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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2013/09/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/09/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/20	EL28	07/11/2013			Bond Future	109.4115	109.4115	110.4851	110.4851	0.981	0.0000	0.0000	0
2013/09/20	EL28	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	485.1200	0.4851	100.000	0	0	0
2013/09/20	EL28	07/11/2013	109.99	Put	Bond Future	578.5500	0.5785	0.0000	0.0000	(100.000)	0	0	0
2013/09/20	EL28	07/11/2013	110.01	Put	Bond Future	598.5500	0.5985	0.0000	0.0000	(100.000)	0	0	0
2013/09/20	EL28	07/11/2013	110.00	Put	Bond Future	588.5500	0.5885	0.0000	0.0000	(100.000)	0	0	0
2013/09/20	EL28	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	475.1200	0.4751	100.000	0	0	0
2013/09/20	EL28	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	495.1200	0.4951	100.000	0	0	0
2013/09/20	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	ES33	07/11/2013			Bond Future	9.3464	84.6538	9.3300	84.7817	(0.175)	0.0000	0.0000	6,292
2013/09/20	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	ES33	07/11/2013	8.51	Put	Bond Future	6,934.0600	6.9341	6,806.1200	6.8061	(1.845)	0	0	0
2013/09/20	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	ES33	07/11/2013	8.49	Put	Bond Future	7,110.4900	7.1105	6,982.5500	6.9825	(1.799)	0	0	0
2013/09/20	ES33	07/11/2013	8.50	Put	Bond Future	7,022.2100	7.0222	6,894.2700	6.8943	(1.822)	0	0	0
2013/09/20	ES33	06/02/2014	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	ES33	06/02/2014			Bond Future	9.4572	85.7656	9.4402	85.8955	(0.179)	0.0000	0.0000	0
2013/09/20	ES33	06/02/2014	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	ES33	06/02/2014	9.54	Call	Bond Future	629.3900	0.6294	759.3400	0.7593	20.647	0	0	0
2013/09/20	ES33	06/02/2014	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	ES33	06/02/2014	9.55	Call	Bond Future	704.9200	0.7049	834.8700	0.8349	18.435	0	0	0
2013/09/20	ES33	06/02/2014	9.56	Call	Bond Future	780.3400	0.7803	910.2900	0.9103	16.653	0	0	0
2013/09/20	GOVI	07/11/2013			GOVI	438.2870	438.2870	438.4660	438.4660	0.041	0.0000	0.0000	123

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2013/09/20	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	GOVI	07/11/2013	445.99	Put	GOVI	77,030.0000	7.7030	75,240.0000	7.5240	(2.324)	0	0	0
2013/09/20	GOVI	07/11/2013	446.01	Put	GOVI	77,230.0000	7.7230	75,440.0000	7.5440	(2.318)	0	0	0
2013/09/20	GOVI	07/11/2013	446.00	Put	GOVI	77,130.0000	7.7130	75,340.0000	7.5340	(2.321)	0	0	0
2013/09/20	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	GOVI	06/02/2014	439.99	Call	GOVI	40,530.0000	4.0530	42,360.0000	4.2360	4.515	0	0	0
2013/09/20	GOVI	06/02/2014			GOVI	444.0430	444.0430	444.2260	444.2260	0.041	0.0000	0.0000	269
2013/09/20	GOVI	06/02/2014	440.00	Call	GOVI	40,430.0000	4.0430	42,260.0000	4.2260	4.526	0	0	0
2013/09/20	GOVI	06/02/2014	440.01	Call	GOVI	40,330.0000	4.0330	42,160.0000	4.2160	4.538	0	0	0
2013/09/20	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	GOVI	08/05/2014	442.00	Call	GOVI	80,980.0000	8.0980	82,820.0000	8.2820	2.272	0	0	0
2013/09/20	GOVI	08/05/2014			GOVI	450.0980	450.0980	450.2820	450.2820	0.041	0.0000	0.0000	0
2013/09/20	GOVI	08/05/2014	442.01	Call	GOVI	80,880.0000	8.0880	82,720.0000	8.2720	2.275	0	0	0
2013/09/20	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	GOVI	08/05/2014	441.99	Call	GOVI	81,080.0000	8.1080	82,920.0000	8.2920	2.269	0	0	0
2013/09/20	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/09/20	IGOV	07/11/2013			Index Future	196.2420	196.2420	196.6850	196.6850	0.226	0.0000	0.0000	1,136
2013/09/20	IGOV	06/02/2014			Index Future	198.8430	198.8430	199.2930	199.2930	0.226	0.0000	0.0000	174
2013/09/20	ILBI	07/11/2013			Index Future	525.5880	525.5880	525.5880	525.5880	0.000	0.0000	0.0000	0
2013/09/20	ILBI	06/02/2014			Index Future	532.6840	532.6840	532.6840	532.6840	0.000	0.0000	0.0000	186
2013/09/20	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/09/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/09/20	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/09/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/09/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/09/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/09/20	JBAF	16/10/2013			Jibar Tradeable Future	5.1600	94.8400	5.1600	94.8400	0.000	0.0000	0.0000	0
2013/09/20	JBAF	20/11/2013			Jibar Tradeable Future	5.1800	94.8200	5.1800	94.8200	0.000	0.0000	0.0000	3,000
2013/09/20	JBAF	18/12/2013			Jibar Tradeable Future	5.2600	94.7400	5.2600	94.7400	0.000	0.0000	0.0000	1,500
2013/09/20	JBAF	15/01/2014			Jibar Tradeable Future	5.3000	94.7000	5.3000	94.7000	0.000	0.0000	0.0000	1,000
2013/09/20	JBAF	19/02/2014			Jibar Tradeable Future	5.4200	94.5800	5.4300	94.5700	0.185	0.0000	0.0000	0
2013/09/20	JBAF	19/03/2014			Jibar Tradeable Future	5.4900	94.5100	5.4900	94.5100	0.000	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
2013/09/20	JBAF	18/06/2014			Jibar Tradeable Future	5.7800	94.2200	5.7900	94.2100	0.173	0.0000	0.0000	1,000
2013/09/20	JBAF	17/09/2014			Jibar Tradeable Future	6.0100	93.9900	6.0600	93.9400	0.832	0.0000	0.0000	0
2013/09/20	JBAF	17/12/2014			Jibar Tradeable Future	6.2700	93.7300	6.3200	93.6800	0.797	0.0000	0.0000	0
2013/09/20	JBAF	18/03/2015			Jibar Tradeable Future	6.5600	93.4400	6.6100	93.3900	0.762	0.0000	0.0000	250
2013/09/20	JBAF	17/06/2015			Jibar Tradeable Future	6.8400	93.1600	6.8900	93.1100	0.731	0.0000	0.0000	0
2013/09/20	JBAF	16/09/2015			Jibar Tradeable Future	7.1300	92.8700	7.1800	92.8200	0.701	0.0000	0.0000	0
2013/09/20	R023	07/11/2013	6.50	Put	Bond Future	7,442.0200	7.4420	7,469.8500	7.4699	0.374	0	0	0
2013/09/20	R023	07/11/2013			Bond Future	7.5707	102.7274	7.5749	102.6995	0.055	0.0000	0.0000	11,754
2013/09/20	R023	07/11/2013	6.49	Put	Bond Future	7,514.7500	7.5148	7,542.5800	7.5426	0.370	0	0	0
2013/09/20	R023	07/11/2013	6.51	Put	Bond Future	7,369.3400	7.3693	7,397.1700	7.3972	0.378	0	0	0
2013/09/20	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	R023	06/02/2014			Bond Future	7.6612	104.0765	7.6655	104.0487	0.056	0.0000	0.0000	0
2013/09/20	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	R023	06/02/2014	7.84	Call	Bond Future	1,147.3200	1.1473	1,119.5200	1.1195	(2.423)	0	0	0
2013/09/20	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	R023	06/02/2014	7.85	Call	Bond Future	1,211.0000	1.2110	1,183.2000	1.1832	(2.296)	0	0	0
2013/09/20	R023	06/02/2014	7.86	Call	Bond Future	1,274.6400	1.2746	1,246.8400	1.2468	(2.181)	0	0	0
2013/09/20	R157	07/11/2013			Bond Future	5.9643	115.0900	5.9796	115.0616	0.255	0.0000	0.0000	29,165
2013/09/20	R157	07/11/2013	5.60	Call	Bond Future	231.6400	0.2316	219.0100	0.2190	(5.452)	0	0	0
2013/09/20	R157	07/11/2013	5.59	Put	Bond Future	927.8600	0.9279	943.8000	0.9438	1.718	0	0	0
2013/09/20	R157	07/11/2013	5.61	Put	Bond Future	901.4800	0.9015	917.0500	0.9170	1.727	0	0	0
2013/09/20	R157	07/11/2013	5.60	Put	Bond Future	914.6200	0.9146	930.3800	0.9304	1.723	0	0	0
2013/09/20	R157	07/11/2013	5.61	Call	Bond Future	237.3200	0.2373	224.5000	0.2245	(5.402)	0	0	0
2013/09/20	R157	07/11/2013	5.59	Call	Bond Future	226.0600	0.2261	213.6100	0.2136	(5.507)	0	0	0
2013/09/20	R157	06/02/2014	5.64	Call	Bond Future	498.0000	0.4980	485.0700	0.4851	(2.596)	0	0	0
2013/09/20	R157	06/02/2014	5.65	Put	Bond Future	1,213.0900	1.2131	1,228.4000	1.2284	1.262	0	0	0
2013/09/20	R157	06/02/2014			Bond Future	6.0896	116.6016	6.1073	116.5732	0.290	0.0000	0.0000	280
2013/09/20	R157	06/02/2014	5.65	Call	Bond Future	504.0900	0.5041	491.0500	0.4910	(2.587)	0	0	0
2013/09/20	R157	06/02/2014	5.66	Call	Bond Future	510.2100	0.5102	497.0900	0.4971	(2.571)	0	0	0
2013/09/20	R157	06/02/2014	5.64	Put	Bond Future	1,223.2000	1.2232	1,238.6200	1.2386	1.261	0	0	0
2013/09/20	R157	06/02/2014	5.66	Put	Bond Future	1,203.0200	1.2030	1,218.2500	1.2183	1.266	0	0	0
2013/09/20	R157	08/05/2014	5.20	Call	Bond Future	363.7200	0.3637	354.3600	0.3544	(2.573)	0	0	0
2013/09/20	R157	08/05/2014			Bond Future	6.2054	111.3824	6.2268	111.3535	0.344	0.0000	0.0000	0
2013/09/20	R157	08/05/2014	5.21	Call	Bond Future	367.3800	0.3674	357.9600	0.3580	(2.564)	0	0	0
2013/09/20	R157	08/05/2014	5.19	Call	Bond Future	360.0900	0.3601	350.7900	0.3508	(2.583)	0	0	0
2013/09/20	R157	08/05/2014	5.20	Put	Bond Future	1,735.1300	1.7351	1,754.6600	1.7547	1.126	0	0	0
2013/09/20	R157	08/05/2014	5.19	Put	Bond Future	1,745.2600	1.7453	1,764.8500	1.7649	1.122	0	0	0
2013/09/20	R157	08/05/2014	5.21	Put	Bond Future	1,725.0300	1.7250	1,744.5000	1.7445	1.129	0	0	0
2013/09/20	R157	07/08/2014	6.76	Put	Bond Future	749.9900	0.7500	760.9200	0.7609	1.457	0	0	0
2013/09/20	R157	07/08/2014			Bond Future	6.3387	112.9317	6.3654	112.9023	0.422	0.0000	0.0000	0
2013/09/20	R157	07/08/2014	6.75	Put	Bond Future	754.2600	0.7543	765.2400	0.7652	1.456	0	0	0
2013/09/20	R157	07/08/2014	6.74	Call	Bond Future	1,198.7300	1.1987	1,180.4000	1.1804	(1.529)	0	0	0
2013/09/20	R157	07/08/2014	6.75	Call	Bond Future	1,204.9500	1.2050	1,186.5600	1.1866	(1.526)	0	0	0

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2013/09/20	R157	07/08/2014	6.76	Call	Bond Future	1,211.6000	1.2116	1,193.1600	1.1932	(1.522)	0	0	0
2013/09/20	R157	07/08/2014	6.74	Put	Bond Future	758.9600	0.7590	770.0000	0.7700	1.455	0	0	0
2013/09/20	R186	07/11/2013	9.00	Put	Bond Future	271.9800	0.2720	245.6700	0.2457	(9.674)	0	0	1,200
2013/09/20	R186	07/11/2013	8.16	Put	Bond Future	1,839.3300	1.8393	1,740.4300	1.7404	(5.377)	0	0	0
2013/09/20	R186	07/11/2013			Bond Future	7.9450	124.6894	7.9238	124.8850	(0.268)	0.0000	0.0000	57,141
2013/09/20	R186	07/11/2013	6.50	Put	Bond Future	14,411.8500	14.4118	14,217.0200	14.2170	(1.352)	0	0	0
2013/09/20	R186	07/11/2013	8.15	Put	Bond Future	1,874.7200	1.8747	1,774.7100	1.7747	(5.335)	0	0	0
2013/09/20	R186	07/11/2013	6.75	Put	Bond Future	11,847.5000	11.8475	11,654.6700	11.6547	(1.628)	0	0	0
2013/09/20	R186	07/11/2013	8.50	Call	Bond Future	5,865.5800	5.8656	5,997.5200	5.9975	2.249	0	0	0
2013/09/20	R186	07/11/2013	8.14	Call	Bond Future	3,682.8700	3.6829	3,777.3500	3.7774	2.565	0	0	0
2013/09/20	R186	07/11/2013	8.25	Put	Bond Future	1,542.4300	1.5424	1,453.3600	1.4534	(5.775)	0	0	250
2013/09/20	R186	07/11/2013	8.75	Call	Bond Future	7,600.5300	7.6005	7,753.7200	7.7537	2.016	0	0	0
2013/09/20	R186	07/11/2013	8.00	Call	Bond Future	2,970.7700	2.9708	3,049.8900	3.0499	2.663	0	0	1,000
2013/09/20	R186	07/11/2013	8.15	Call	Bond Future	3,736.9100	3.7369	3,832.4800	3.8325	2.557	0	0	0
2013/09/20	R186	07/11/2013	6.50	Call	Bond Future	55.8000	0.0558	56.5500	0.0566	1.344	0	0	5,290
2013/09/20	R186	07/11/2013	8.16	Call	Bond Future	3,791.3400	3.7913	3,888.0200	3.8880	2.550	0	0	0
2013/09/20	R186	07/11/2013	8.00	Put	Bond Future	2,467.4300	2.4674	2,350.9700	2.3510	(4.720)	0	0	0
2013/09/20	R186	07/11/2013	9.00	Call	Bond Future	9,440.2200	9.4402	9,609.4900	9.6095	1.793	0	0	0
2013/09/20	R186	07/11/2013	8.25	Call	Bond Future	4,298.5800	4.2986	4,405.0900	4.4051	2.478	0	0	0
2013/09/20	R186	07/11/2013	8.75	Put	Bond Future	513.6600	0.5137	471.2700	0.4713	(8.253)	0	0	1,030
2013/09/20	R186	07/11/2013	6.75	Call	Bond Future	137.8600	0.1379	140.6100	0.1406	1.995	0	0	1,000
2013/09/20	R186	07/11/2013	8.50	Put	Bond Future	915.5100	0.9155	851.8700	0.8519	(6.951)	0	0	4,000
2013/09/20	R186	07/11/2013	8.14	Put	Bond Future	1,910.6000	1.9106	1,809.5000	1.8095	(5.292)	0	0	0
2013/09/20	R186	06/02/2014			Bond Future	8.0325	121.0376	8.0105	121.2361	(0.275)	0.0000	0.0000	115
2013/09/20	R186	06/02/2014	7.75	Call	Bond Future	3,338.9500	3.3389	3,408.8100	3.4088	2.092	0	0	0
2013/09/20	R186	06/02/2014	7.74	Put	Bond Future	5,971.0500	5.9711	5,841.7800	5.8418	(2.165)	0	0	0
2013/09/20	R186	06/02/2014	7.76	Put	Bond Future	5,860.2700	5.8603	5,732.2300	5.7322	(2.185)	0	0	0
2013/09/20	R186	06/02/2014	7.75	Put	Bond Future	5,915.4900	5.9155	5,786.8300	5.7868	(2.175)	0	0	0
2013/09/20	R186	06/02/2014	7.76	Call	Bond Future	3,376.2400	3.3762	3,446.7200	3.4467	2.088	0	0	0
2013/09/20	R186	06/02/2014	7.74	Call	Bond Future	3,301.9100	3.3019	3,371.1600	3.3712	2.097	0	0	0
2013/09/20	R186	08/05/2014			Bond Future	8.1182	122.6884	8.0953	122.8895	(0.282)	0.0000	0.0000	0
2013/09/20	R186	08/05/2014	7.09	Put	Bond Future	11,829.9600	11.8300	11,674.7500	11.6747	(1.312)	0	0	0
2013/09/20	R186	08/05/2014	7.10	Call	Bond Future	2,318.4300	2.3184	2,364.7600	2.3648	1.998	0	0	0
2013/09/20	R186	08/05/2014	7.11	Call	Bond Future	2,342.1800	2.3422	2,388.9100	2.3889	1.995	0	0	0
2013/09/20	R186	08/05/2014	7.09	Call	Bond Future	2,294.8400	2.2948	2,340.7800	2.3408	2.002	0	0	0
2013/09/20	R186	08/05/2014	7.11	Put	Bond Future	11,681.9300	11.6819	11,527.5100	11.5275	(1.322)	0	0	0
2013/09/20	R186	08/05/2014	7.10	Put	Bond Future	11,755.8100	11.7558	11,600.9900	11.6010	(1.317)	0	0	0
2013/09/20	R186	07/08/2014	8.31	Call	Bond Future	6,985.9500	6.9860	7,088.4000	7.0884	1.467	0	0	0
2013/09/20	R186	07/08/2014			Bond Future	8.2031	119.1031	8.1794	119.3070	(0.289)	0.0000	0.0000	0
2013/09/20	R186	07/08/2014	8.29	Call	Bond Future	6,900.2800	6.9003	7,001.8700	7.0019	1.472	0	0	0
2013/09/20	R186	07/08/2014	8.30	Call	Bond Future	6,943.0500	6.9430	7,045.0700	7.0451	1.469	0	0	0
2013/09/20	R186	07/08/2014	8.29	Put	Bond Future	6,156.0700	6.1561	6,053.8100	6.0538	(1.661)	0	0	0
2013/09/20	R186	07/08/2014	8.31	Put	Bond Future	6,071.4600	6.0715	5,970.0600	5.9701	(1.670)	0	0	0
2013/09/20	R186	07/08/2014	8.30	Put	Bond Future	6,113.6600	6.1137	6,011.8300	6.0118	(1.666)	0	0	0
2013/09/20	R197	07/11/2013			Bond Future	278.3195	278.3195	278.5448	278.5448	0.081	0.0000	0.0000	2,049
2013/09/20	R197	07/11/2013	279.99	Put	Bond Future	1,670.4700	1.6705	1,445.1900	1.4452	(13.486)	0	0	0

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2013/09/20	R197	07/11/2013	280.00	Put	Bond Future	1,680.4700	1.6805	1,455.1900	1.4552	(13.406)	0	0	0
2013/09/20	R197	07/11/2013	280.01	Put	Bond Future	1,690.4700	1.6905	1,465.1900	1.4652	(13.326)	0	0	0
2013/09/20	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	R201	07/11/2013	4.79	Put	Bond Future	489.0600	0.4891	491.0400	0.4910	0.405	0	0	0
2013/09/20	R201	07/11/2013			Bond Future	5.0937	107.3195	5.1000	107.3125	0.124	0.0000	0.0000	0
2013/09/20	R201	07/11/2013	4.80	Put	Bond Future	481.7900	0.4818	483.7200	0.4837	0.401	0	0	0
2013/09/20	R201	07/11/2013	4.81	Put	Bond Future	474.5800	0.4746	476.4500	0.4765	0.394	0	0	0
2013/09/20	R201	07/11/2013	4.79	Call	Bond Future	155.7400	0.1557	150.8000	0.1508	(3.172)	0	0	0
2013/09/20	R201	07/11/2013	4.80	Call	Bond Future	159.4700	0.1595	154.4800	0.1545	(3.129)	0	0	0
2013/09/20	R201	07/11/2013	4.81	Call	Bond Future	163.2600	0.1633	158.2100	0.1582	(3.093)	0	0	0
2013/09/20	R201	06/02/2014	5.24	Put	Bond Future	329.0500	0.3291	330.4500	0.3305	0.425	0	0	0
2013/09/20	R201	06/02/2014			Bond Future	5.0310	104.3211	5.0388	104.3145	0.155	0.0000	0.0000	0
2013/09/20	R201	06/02/2014	5.26	Put	Bond Future	322.2500	0.3223	323.6100	0.3236	0.422	0	0	0
2013/09/20	R201	06/02/2014	5.24	Call	Bond Future	506.6900	0.5067	501.4700	0.5015	(1.030)	0	0	0
2013/09/20	R201	06/02/2014	5.25	Put	Bond Future	325.6400	0.3256	327.0200	0.3270	0.424	0	0	0
2013/09/20	R201	06/02/2014	5.25	Call	Bond Future	511.7700	0.5118	506.5300	0.5065	(1.024)	0	0	0
2013/09/20	R201	06/02/2014	5.26	Call	Bond Future	516.8700	0.5169	511.6100	0.5116	(1.018)	0	0	0
2013/09/20	R201	08/05/2014			Bond Future	4.8346	105.7439	4.8459	105.7370	0.234	0.0000	0.0000	0
2013/09/20	R201	08/05/2014	4.75	Call	Bond Future	401.1700	0.4012	396.9500	0.3970	(1.052)	0	0	0
2013/09/20	R201	08/05/2014	4.76	Call	Bond Future	404.0800	0.4041	399.8400	0.3998	(1.049)	0	0	0
2013/09/20	R201	08/05/2014	4.74	Call	Bond Future	398.2800	0.3983	394.0700	0.3941	(1.057)	0	0	0
2013/09/20	R201	08/05/2014	4.76	Put	Bond Future	449.2900	0.4493	451.9000	0.4519	0.581	0	0	0
2013/09/20	R201	08/05/2014	4.75	Put	Bond Future	452.4400	0.4524	455.0700	0.4551	0.581	0	0	0
2013/09/20	R201	08/05/2014	4.74	Put	Bond Future	455.6100	0.4556	458.2500	0.4583	0.579	0	0	0
2013/09/20	R201	07/08/2014	5.31	Put	Bond Future	192.3300	0.1923	194.1600	0.1942	0.951	0	0	0
2013/09/20	R201	07/08/2014			Bond Future	4.2554	102.8049	4.2748	102.7978	0.455	0.0000	0.0000	0
2013/09/20	R201	07/08/2014	5.30	Put	Bond Future	193.5300	0.1935	195.3800	0.1954	0.956	0	0	0
2013/09/20	R201	07/08/2014	5.31	Call	Bond Future	574.1500	0.5741	568.9500	0.5690	(0.906)	0	0	0
2013/09/20	R201	07/08/2014	5.29	Call	Bond Future	569.3500	0.5694	564.1800	0.5642	(0.908)	0	0	0
2013/09/20	R201	07/08/2014	5.30	Call	Bond Future	571.7500	0.5717	566.5700	0.5666	(0.906)	0	0	0
2013/09/20	R201	07/08/2014	5.29	Put	Bond Future	194.7400	0.1947	196.6000	0.1966	0.955	0	0	0
2013/09/20	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	R202	07/11/2013			Bond Future	205.9794	205.9794	205.9816	205.9816	0.001	0.0000	0.0000	43,251
2013/09/20	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	R202	07/11/2013	208.99	Put	Bond Future	3,010.5600	3.0106	3,008.4200	3.0084	(0.071)	0	0	0
2013/09/20	R202	07/11/2013	209.01	Put	Bond Future	3,030.5600	3.0306	3,028.4200	3.0284	(0.071)	0	0	0
2013/09/20	R202	07/11/2013	209.00	Put	Bond Future	3,020.5600	3.0206	3,018.4200	3.0184	(0.071)	0	0	0
2013/09/20	R203	07/11/2013	6.01	Call	Bond Future	119.3500	0.1194	107.5500	0.1076	(9.887)	0	0	0
2013/09/20	R203	07/11/2013			Bond Future	6.7275	106.3847	6.7472	106.3170	0.293	0.0000	0.0000	19,611
2013/09/20	R203	07/11/2013	5.99	Call	Bond Future	111.4000	0.1114	100.1900	0.1002	(10.063)	0	0	0
2013/09/20	R203	07/11/2013	5.71	Put	Bond Future	3,611.6000	3.6116	3,674.3500	3.6744	1.737	0	0	0
2013/09/20	R203	07/11/2013	6.00	Call	Bond Future	115.2800	0.1153	103.7800	0.1038	(9.976)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/20	R203	07/11/2013	571.00	Call	Bond Future	104,155.1500		104.1551	104,087.4800	104.0875	(0.065)	0	0	0
2013/09/20	R203	07/11/2013	5.99	Put	Bond Future	2,686.1600		2.6862	2,742.6200	2.7426	2.102	0	0	0
2013/09/20	R203	07/11/2013	6.01	Put	Bond Future	2,623.2700		2.6233	2,679.1400	2.6791	2.130	0	0	0
2013/09/20	R203	07/11/2013	571.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	R203	07/11/2013	5.71	Call	Bond Future	39.0700		0.0391	34.1500	0.0342	(12.593)	0	0	15
2013/09/20	R203	07/11/2013	6.00	Put	Bond Future	2,654.6100		2.6546	2,710.7800	2.7108	2.116	0	0	0
2013/09/20	R203	06/02/2014			Bond Future	6.8474		107.7819	6.8686	107.7137	0.309	0.0000	0.0000	0
2013/09/20	R203	06/02/2014	6.14	Put	Bond Future	2,787.9400		2.7879	2,835.7200	2.8357	1.714	0	0	0
2013/09/20	R203	06/02/2014	5.95	Put	Bond Future	3,282.3400		3.2823	3,334.4500	3.3344	1.588	0	0	0
2013/09/20	R203	06/02/2014	6.84	Put	Bond Future	1,346.5400		1.3465	1,375.9000	1.3759	2.180	0	0	0
2013/09/20	R203	06/02/2014	6.16	Put	Bond Future	2,738.2400		2.7382	2,785.5400	2.7855	1.727	0	0	0
2013/09/20	R203	06/02/2014	6.15	Put	Bond Future	2,763.0300		2.7630	2,810.5700	2.8106	1.721	0	0	0
2013/09/20	R203	06/02/2014	6.84	Call	Bond Future	1,322.6100		1.3226	1,283.8000	1.2838	(2.934)	0	0	13
2013/09/20	R203	06/02/2014	6.16	Call	Bond Future	495.7200		0.4957	474.8500	0.4748	(4.210)	0	0	0
2013/09/20	R203	06/02/2014	5.95	Call	Bond Future	342.9900		0.3430	326.9300	0.3269	(4.682)	0	0	16
2013/09/20	R203	06/02/2014	6.14	Call	Bond Future	479.2900		0.4793	458.9000	0.4589	(4.254)	0	0	0
2013/09/20	R203	06/02/2014	6.15	Call	Bond Future	487.4500		0.4874	466.8200	0.4668	(4.232)	0	0	0
2013/09/20	R203	08/05/2014	5.76	Call	Bond Future	412.1700		0.4122	396.9000	0.3969	(3.705)	0	0	0
2013/09/20	R203	08/05/2014	6.84	Call	Bond Future	1,458.3300		1.4583	1,422.3400	1.4223	(2.468)	0	0	13
2013/09/20	R203	08/05/2014	7.40	Put	Bond Future	1,072.9000		1.0729	1,095.1900	1.0952	2.078	0	0	0
2013/09/20	R203	08/05/2014	5.74	Call	Bond Future	401.0500		0.4010	386.0800	0.3861	(3.733)	0	0	0
2013/09/20	R203	08/05/2014			Bond Future	6.9610		105.0904	6.9840	105.0211	0.331	0.0000	0.0000	0
2013/09/20	R203	08/05/2014	5.76	Put	Bond Future	4,099.5500		4.0995	4,153.5100	4.1535	1.316	0	0	0
2013/09/20	R203	08/05/2014	6.84	Put	Bond Future	1,822.6100		1.8226	1,855.8500	1.8559	1.824	0	0	0
2013/09/20	R203	08/05/2014	5.75	Put	Bond Future	4,125.3400		4.1253	4,179.4500	4.1794	1.312	0	0	0
2013/09/20	R203	08/05/2014	5.74	Put	Bond Future	4,151.1900		4.1512	4,205.4500	4.2055	1.307	0	0	0
2013/09/20	R203	08/05/2014	7.40	Call	Bond Future	2,381.8500		2.3819	2,334.9100	2.3349	(1.971)	0	0	16
2013/09/20	R203	08/05/2014	5.75	Call	Bond Future	406.5800		0.4066	391.4600	0.3915	(3.719)	0	0	0
2013/09/20	R203	07/08/2014	7.30	Call	Bond Future	2,192.2500		2.1922	2,150.1700	2.1502	(1.919)	0	0	0
2013/09/20	R203	07/08/2014			Bond Future	7.0797		106.5518	7.1049	106.4816	0.356	0.0000	0.0000	0
2013/09/20	R203	07/08/2014	7.31	Call	Bond Future	2,208.1100		2.2081	2,165.8700	2.1659	(1.913)	0	0	0
2013/09/20	R203	07/08/2014	6.84	Put	Bond Future	2,213.5600		2.2136	2,249.4700	2.2495	1.622	0	0	0
2013/09/20	R203	07/08/2014	7.29	Put	Bond Future	1,591.8300		1.5918	1,620.1800	1.6202	1.781	0	0	0
2013/09/20	R203	07/08/2014	7.31	Put	Bond Future	1,568.1100		1.5681	1,596.1400	1.5961	1.788	0	0	0
2013/09/20	R203	07/08/2014	7.29	Call	Bond Future	2,176.4500		2.1765	2,134.5300	2.1345	(1.926)	0	0	0
2013/09/20	R203	07/08/2014	7.30	Put	Bond Future	1,579.9300		1.5799	1,608.1200	1.6081	1.784	0	0	0
2013/09/20	R203	07/08/2014	6.84	Call	Bond Future	1,542.2300		1.5422	1,507.8700	1.5079	(2.228)	0	0	30
2013/09/20	R204	07/11/2013			Bond Future	6.9250		107.6946	6.9343	107.6539	0.135	0.0000	0.0000	30,648
2013/09/20	R204	07/11/2013	7.00	Put	Bond Future	974.3800		0.9744	981.2400	0.9812	0.704	0	0	1,270
2013/09/20	R204	07/11/2013	6.29	Put	Bond Future	3,050.4000		3.0504	3,077.6600	3.0777	0.894	0	0	0
2013/09/20	R204	07/11/2013	6.31	Put	Bond Future	2,975.2100		2.9752	3,001.9200	3.0019	0.898	0	0	0
2013/09/20	R204	07/11/2013	6.29	Call	Bond Future	237.0700		0.2371	223.6200	0.2236	(5.673)	0	0	0
2013/09/20	R204	07/11/2013	6.30	Put	Bond Future	3,012.7000		3.0127	3,039.6900	3.0397	0.896	0	0	0
2013/09/20	R204	07/11/2013	7.00	Call	Bond Future	1,300.7800		1.3008	1,266.9300	1.2669	(2.602)	0	0	0
2013/09/20	R204	07/11/2013	6.30	Call	Bond Future	244.3900		0.2444	230.6700	0.2307	(5.614)	0	0	0
2013/09/20	R204	07/11/2013	6.31	Call	Bond Future	251.9000		0.2519	237.9000	0.2379	(5.558)	0	0	0
2013/09/20	R204	06/02/2014	6.39	Call	Bond Future	808.4500		0.8084	791.1600	0.7912	(2.139)	0	0	0

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2013/09/20	R204	06/02/2014			Bond Future	7.0260	105.0790	7.0358	105.0382	0.140	0.0000	0.0000	0
2013/09/20	R204	06/02/2014	6.41	Call	Bond Future	833.0800	0.8331	815.4700	0.8155	(2.114)	0	0	0
2013/09/20	R204	06/02/2014	6.40	Call	Bond Future	820.7000	0.8207	803.2500	0.8033	(2.126)	0	0	0
2013/09/20	R204	06/02/2014	6.39	Put	Bond Future	3,492.4400	3.4924	3,515.9800	3.5160	0.674	0	0	0
2013/09/20	R204	06/02/2014	6.41	Put	Bond Future	3,431.3900	3.4314	3,454.6100	3.4546	0.677	0	0	0
2013/09/20	R204	06/02/2014	6.40	Put	Bond Future	3,461.8400	3.4618	3,485.2200	3.4852	0.675	0	0	0
2013/09/20	R204	08/05/2014			Bond Future	7.1262	106.5121	7.1367	106.4705	0.148	0.0000	0.0000	0
2013/09/20	R204	08/05/2014	6.05	Call	Bond Future	784.7200	0.7847	771.0400	0.7710	(1.743)	0	0	0
2013/09/20	R204	08/05/2014	6.06	Call	Bond Future	793.9600	0.7940	780.1700	0.7802	(1.737)	0	0	0
2013/09/20	R204	08/05/2014	6.04	Call	Bond Future	775.5600	0.7756	761.9900	0.7620	(1.750)	0	0	0
2013/09/20	R204	08/05/2014	6.05	Put	Bond Future	5,144.9800	5.1450	5,172.8500	5.1728	0.542	0	0	0
2013/09/20	R204	08/05/2014	6.04	Put	Bond Future	5,177.3700	5.1774	5,205.3500	5.2053	0.540	0	0	0
2013/09/20	R204	08/05/2014	6.06	Put	Bond Future	5,112.6800	5.1127	5,140.4400	5.1404	0.543	0	0	0
2013/09/20	R204	07/08/2014			Bond Future	7.2288	103.9617	7.2401	103.9195	0.156	0.0000	0.0000	0
2013/09/20	R204	07/08/2014	7.44	Put	Bond Future	2,263.3000	2.2633	2,277.8400	2.2778	0.642	0	0	0
2013/09/20	R204	07/08/2014	7.46	Put	Bond Future	2,230.4700	2.2305	2,244.8400	2.2448	0.644	0	0	0
2013/09/20	R204	07/08/2014	7.45	Put	Bond Future	2,246.8400	2.2468	2,261.3000	2.2613	0.644	0	0	0
2013/09/20	R204	07/08/2014	7.46	Call	Bond Future	3,092.3600	3.0924	3,064.5400	3.0645	(0.900)	0	0	0
2013/09/20	R204	07/08/2014	7.44	Call	Bond Future	3,050.9800	3.0510	3,023.3300	3.0233	(0.906)	0	0	0
2013/09/20	R204	07/08/2014	7.45	Call	Bond Future	3,071.6300	3.0716	3,043.9000	3.0439	(0.903)	0	0	0
2013/09/20	R206	07/11/2013	4.31	Put	Bond Future	181.4500	0.1814	181.0800	0.1811	(0.204)	0	0	0
2013/09/20	R206	07/11/2013			Bond Future	5.1149	102.8278	5.1180	102.8272	0.061	0.0000	0.0000	0
2013/09/20	R206	07/11/2013	4.30	Put	Bond Future	182.7600	0.1828	182.4000	0.1824	(0.197)	0	0	0
2013/09/20	R206	07/11/2013	4.31	Call	Bond Future	37.4100	0.0374	36.4900	0.0365	(2.459)	0	0	0
2013/09/20	R206	07/11/2013	4.29	Call	Bond Future	36.4600	0.0365	35.5500	0.0356	(2.496)	0	0	0
2013/09/20	R206	07/11/2013	4.30	Call	Bond Future	36.9300	0.0369	36.0200	0.0360	(2.464)	0	0	0
2013/09/20	R206	07/11/2013	4.29	Put	Bond Future	184.0900	0.1841	183.7300	0.1837	(0.196)	0	0	0
2013/09/20	R207	07/11/2013	6.70	Call	Bond Future	465.8000	0.4658	444.4700	0.4445	(4.579)	0	0	0
2013/09/20	R207	07/11/2013			Bond Future	7.2292	102.4518	7.2385	102.4061	0.129	0.0000	0.0000	21,305
2013/09/20	R207	07/11/2013	6.71	Call	Bond Future	477.4200	0.4774	455.7600	0.4558	(4.537)	0	0	0
2013/09/20	R207	07/11/2013	6.69	Put	Bond Future	3,147.9600	3.1480	3,172.6400	3.1726	0.784	0	0	0
2013/09/20	R207	07/11/2013	6.71	Put	Bond Future	3,069.5000	3.0695	3,093.5400	3.0935	0.783	0	0	0
2013/09/20	R207	07/11/2013	6.69	Call	Bond Future	454.4000	0.4544	433.3800	0.4334	(4.626)	0	0	0
2013/09/20	R207	07/11/2013	6.70	Put	Bond Future	3,108.6000	3.1086	3,132.9700	3.1330	0.784	0	0	0
2013/09/20	R207	06/02/2014			Bond Future	7.3290	100.1582	7.3387	100.1123	0.132	0.0000	0.0000	0
2013/09/20	R207	06/02/2014	6.65	Call	Bond Future	1,020.5300	1.0205	1,000.1400	1.0001	(1.998)	0	0	0
2013/09/20	R207	06/02/2014	6.64	Put	Bond Future	4,330.1800	4.3302	4,355.8500	4.3558	0.593	0	0	0
2013/09/20	R207	06/02/2014	6.66	Put	Bond Future	4,259.7400	4.2597	4,285.0800	4.2851	0.595	0	0	0
2013/09/20	R207	06/02/2014	6.65	Put	Bond Future	4,294.8700	4.2949	4,320.3800	4.3204	0.594	0	0	0
2013/09/20	R207	06/02/2014	6.66	Call	Bond Future	1,034.5600	1.0346	1,014.0000	1.0140	(1.987)	0	0	0
2013/09/20	R207	06/02/2014	6.64	Call	Bond Future	1,006.6400	1.0066	986.4100	0.9864	(2.010)	0	0	0
2013/09/20	R207	08/05/2014	6.19	Put	Bond Future	6,761.1400	6.7611	6,792.4800	6.7925	0.464	0	0	0
2013/09/20	R207	08/05/2014	6.21	Put	Bond Future	6,684.1600	6.6842	6,715.2700	6.7153	0.465	0	0	0
2013/09/20	R207	08/05/2014			Bond Future	7.4306	101.5242	7.4409	101.4776	0.138	0.0000	0.0000	0
2013/09/20	R207	08/05/2014	6.20	Put	Bond Future	6,722.6000	6.7226	6,753.8300	6.7538	0.465	0	0	0
2013/09/20	R207	08/05/2014	6.20	Call	Bond Future	937.3800	0.9374	921.9500	0.9219	(1.646)	0	0	0

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2013/09/20	R207	08/05/2014	6.21	Call	Bond Future	947.5800	0.9476	932.0300	0.9320	(1.641)	0	0	0
2013/09/20	R207	08/05/2014	6.19	Call	Bond Future	927.2600	0.9273	911.9400	0.9119	(1.652)	0	0	0
2013/09/20	R207	07/08/2014	7.69	Call	Bond Future	3,736.0200	3.7360	3,704.8200	3.7048	(0.835)	0	0	0
2013/09/20	R207	07/08/2014	7.70	Put	Bond Future	3,041.3500	3.0413	3,057.4500	3.0575	0.529	0	0	0
2013/09/20	R207	07/08/2014			Bond Future	7.5344	99.2956	7.5453	99.2482	0.145	0.0000	0.0000	0
2013/09/20	R207	07/08/2014	7.70	Call	Bond Future	3,759.0100	3.7590	3,727.7200	3.7277	(0.832)	0	0	0
2013/09/20	R207	07/08/2014	7.71	Call	Bond Future	3,782.0700	3.7821	3,750.6900	3.7507	(0.830)	0	0	0
2013/09/20	R207	07/08/2014	7.69	Put	Bond Future	3,061.5200	3.0615	3,077.7100	3.0777	0.529	0	0	0
2013/09/20	R207	07/08/2014	7.71	Put	Bond Future	3,021.2700	3.0213	3,037.2800	3.0373	0.530	0	0	0
2013/09/20	R208	07/11/2013			Bond Future	7.3410	97.4639	7.3452	97.4407	0.057	0.0000	0.0000	10,081
2013/09/20	R208	07/11/2013	6.79	Put	Bond Future	3,525.4500	3.5255	3,533.0000	3.5330	0.214	0	0	0
2013/09/20	R208	07/11/2013	6.81	Put	Bond Future	3,434.7600	3.4348	3,441.8300	3.4418	0.206	0	0	0
2013/09/20	R208	07/11/2013	6.80	Put	Bond Future	3,479.9600	3.4800	3,487.2700	3.4873	0.210	0	0	0
2013/09/20	R208	07/11/2013	6.81	Call	Bond Future	455.0500	0.4551	438.8900	0.4389	(3.551)	0	0	0
2013/09/20	R208	07/11/2013	7.50	Put	Bond Future	1,095.4800	1.0955	1,089.9200	1.0899	(0.508)	0	0	1,520
2013/09/20	R208	07/11/2013	6.79	Call	Bond Future	431.3300	0.4313	415.6500	0.4156	(3.635)	0	0	0
2013/09/20	R208	07/11/2013	7.50	Call	Bond Future	1,966.1000	1.9661	1,937.3100	1.9373	(1.464)	0	0	0
2013/09/20	R208	07/11/2013	6.80	Call	Bond Future	443.0700	0.4431	427.1500	0.4272	(3.593)	0	0	0
2013/09/20	R208	06/02/2014	6.74	Put	Bond Future	4,817.8400	4.8178	4,827.1500	4.8271	0.193	0	0	0
2013/09/20	R208	06/02/2014			Bond Future	7.4331	98.7439	7.4374	98.7208	0.058	0.0000	0.0000	0
2013/09/20	R208	06/02/2014	6.76	Put	Bond Future	4,735.9800	4.7360	4,745.0700	4.7451	0.192	0	0	0
2013/09/20	R208	06/02/2014	6.75	Put	Bond Future	4,776.6100	4.7766	4,785.8100	4.7858	0.193	0	0	0
2013/09/20	R208	06/02/2014	6.74	Call	Bond Future	1,031.8500	1.0319	1,018.0100	1.0180	(1.341)	0	0	0
2013/09/20	R208	06/02/2014	6.75	Call	Bond Future	1,046.5300	1.0465	1,032.5800	1.0326	(1.333)	0	0	0
2013/09/20	R208	06/02/2014	6.76	Call	Bond Future	1,061.7700	1.0618	1,047.7100	1.0477	(1.324)	0	0	0
2013/09/20	R208	08/05/2014	6.31	Call	Bond Future	904.0200	0.9040	894.1100	0.8941	(1.096)	0	0	0
2013/09/20	R208	08/05/2014			Bond Future	7.5218	96.6937	7.5264	96.6701	0.061	0.0000	0.0000	0
2013/09/20	R208	08/05/2014	6.29	Call	Bond Future	882.5800	0.8826	872.8200	0.8728	(1.106)	0	0	0
2013/09/20	R208	08/05/2014	6.31	Put	Bond Future	7,419.9400	7.4199	7,433.6800	7.4337	0.185	0	0	0
2013/09/20	R208	08/05/2014	6.30	Put	Bond Future	7,465.1600	7.4652	7,478.9700	7.4790	0.185	0	0	0
2013/09/20	R208	08/05/2014	6.29	Put	Bond Future	7,510.5000	7.5105	7,524.3900	7.5244	0.185	0	0	0
2013/09/20	R208	08/05/2014	6.30	Call	Bond Future	893.2500	0.8933	883.4100	0.8834	(1.102)	0	0	0
2013/09/20	R208	07/08/2014			Bond Future	7.6110	98.0384	7.6158	98.0143	0.063	0.0000	0.0000	0
2013/09/20	R208	07/08/2014	7.80	Call	Bond Future	4,073.1900	4.0732	4,054.2200	4.0542	(0.466)	0	0	0
2013/09/20	R208	07/08/2014	7.79	Put	Bond Future	3,156.9900	3.1570	3,162.0900	3.1621	0.162	0	0	0
2013/09/20	R208	07/08/2014	7.81	Put	Bond Future	3,112.8400	3.1128	3,117.8400	3.1178	0.161	0	0	0
2013/09/20	R208	07/08/2014	7.80	Put	Bond Future	3,134.8500	3.1349	3,139.9000	3.1399	0.161	0	0	0
2013/09/20	R208	07/08/2014	7.81	Call	Bond Future	4,100.5100	4.1005	4,081.4900	4.0815	(0.464)	0	0	0
2013/09/20	R208	07/08/2014	7.79	Call	Bond Future	4,045.9600	4.0460	4,027.0400	4.0270	(0.468)	0	0	0
2013/09/20	R209	07/11/2013	8.80	Put	Bond Future	2,136.4600	2.1365	2,056.0000	2.0560	(3.766)	0	0	0
2013/09/20	R209	07/11/2013	9.50	Put	Bond Future	541.3100	0.5413	506.3600	0.5064	(6.457)	0	0	980
2013/09/20	R209	07/11/2013			Bond Future	8.7120	76.6567	8.6960	76.7839	(0.184)	0.0000	0.0000	19,372
2013/09/20	R209	07/11/2013	8.80	Call	Bond Future	2,827.6800	2.8277	2,874.4000	2.8744	1.652	0	0	0
2013/09/20	R209	07/11/2013	8.81	Call	Bond Future	2,869.5100	2.8695	2,916.9100	2.9169	1.652	0	0	0
2013/09/20	R209	07/11/2013	9.25	Call	Bond Future	4,999.1100	4.9991	5,076.5700	5.0766	1.549	0	0	0
2013/09/20	R209	07/11/2013	8.65	Call	Bond Future	2,239.7700	2.2398	2,276.5200	2.2765	1.641	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
2013/09/20	R209	07/11/2013	8.79	Call	Bond Future	2,786.1800	2.7862	2,832.2100	2.8322	1.652	0	0	0
2013/09/20	R209	07/11/2013	9.70	Put	Bond Future	342.7500	0.3427	317.4800	0.3175	(7.373)	0	0	1,520
2013/09/20	R209	07/11/2013	9.40	Call	Bond Future	5,826.8600	5.8269	5,913.5000	5.9135	1.487	0	0	0
2013/09/20	R209	07/11/2013	9.25	Put	Bond Future	921.3200	0.9213	871.6000	0.8716	(5.397)	0	0	1,000
2013/09/20	R209	07/11/2013	8.79	Put	Bond Future	2,173.0400	2.1730	2,091.8900	2.0919	(3.734)	0	0	0
2013/09/20	R209	07/11/2013	9.50	Call	Bond Future	6,397.8500	6.3978	6,490.0800	6.4901	1.442	0	0	0
2013/09/20	R209	07/11/2013	9.70	Call	Bond Future	7,572.4100	7.5724	7,674.3200	7.6743	1.346	0	0	0
2013/09/20	R209	07/11/2013	9.40	Put	Bond Future	673.3500	0.6733	632.8100	0.6328	(6.021)	0	0	5,000
2013/09/20	R209	07/11/2013	8.65	Put	Bond Future	2,733.1300	2.7331	2,642.7000	2.6427	(3.309)	0	0	4,700
2013/09/20	R209	07/11/2013	8.81	Put	Bond Future	2,100.3300	2.1003	2,020.5500	2.0206	(3.798)	0	0	0
2013/09/20	R209	06/02/2014	8.56	Call	Bond Future	3,311.9100	3.3119	3,356.4000	3.3564	1.343	0	0	0
2013/09/20	R209	06/02/2014			Bond Future	8.7943	77.6634	8.7777	77.7927	(0.188)	0.0000	0.0000	410
2013/09/20	R209	06/02/2014	8.54	Call	Bond Future	3,245.4400	3.2454	3,289.1800	3.2892	1.348	0	0	0
2013/09/20	R209	06/02/2014	8.55	Call	Bond Future	3,278.5800	3.2786	3,322.7000	3.3227	1.346	0	0	0
2013/09/20	R209	06/02/2014	8.54	Put	Bond Future	5,267.9700	5.2680	5,182.4900	5.1825	(1.623)	0	0	0
2013/09/20	R209	06/02/2014	8.56	Put	Bond Future	5,172.3200	5.1723	5,087.5900	5.0876	(1.638)	0	0	0
2013/09/20	R209	06/02/2014	8.55	Put	Bond Future	5,219.9800	5.2200	5,134.8800	5.1349	(1.630)	0	0	0
2013/09/20	R209	08/05/2014			Bond Future	8.8737	75.5774	8.8567	75.7083	(0.192)	0.0000	0.0000	0
2013/09/20	R209	08/05/2014	7.85	Call	Bond Future	2,209.9100	2.2099	2,238.9800	2.2390	1.315	0	0	0
2013/09/20	R209	08/05/2014	7.86	Call	Bond Future	2,231.6100	2.2316	2,260.9300	2.2609	1.314	0	0	0
2013/09/20	R209	08/05/2014	7.85	Put	Bond Future	10,753.9100	10.7539	10,652.1200	10.6521	(0.947)	0	0	0
2013/09/20	R209	08/05/2014	7.84	Call	Bond Future	2,188.3600	2.1884	2,217.1800	2.2172	1.317	0	0	0
2013/09/20	R209	08/05/2014	7.84	Put	Bond Future	10,823.0200	10.8230	10,720.9800	10.7210	(0.943)	0	0	0
2013/09/20	R209	08/05/2014	7.86	Put	Bond Future	10,685.0900	10.6851	10,583.5500	10.5836	(0.950)	0	0	0
2013/09/20	R209	07/08/2014	9.04	Put	Bond Future	5,796.4000	5.7964	5,728.4500	5.7285	(1.172)	0	0	0
2013/09/20	R209	07/08/2014			Bond Future	8.9523	76.6286	8.9348	76.7611	(0.195)	0.0000	0.0000	0
2013/09/20	R209	07/08/2014	9.06	Put	Bond Future	5,721.0100	5.7210	5,653.5700	5.6536	(1.179)	0	0	0
2013/09/20	R209	07/08/2014	9.05	Put	Bond Future	5,758.6000	5.7586	5,690.9100	5.6909	(1.175)	0	0	0
2013/09/20	R209	07/08/2014	9.05	Call	Bond Future	6,492.4800	6.4925	6,557.3300	6.5573	0.999	0	0	0
2013/09/20	R209	07/08/2014	9.06	Call	Bond Future	6,529.3500	6.5293	6,594.4500	6.5945	0.997	0	0	0
2013/09/20	R209	07/08/2014	9.04	Call	Bond Future	6,455.7000	6.4557	6,520.2900	6.5203	1.001	0	0	0
2013/09/20	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	R210	07/11/2013			Bond Future	158.1637	158.1637	158.7428	158.7428	0.366	0.0000	0.0000	1,449
2013/09/20	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	R210	07/11/2013	159.99	Put	Bond Future	1,826.2900	1.8263	1,247.2200	1.2472	(31.707)	0	0	0
2013/09/20	R210	07/11/2013	160.01	Put	Bond Future	1,846.2900	1.8463	1,267.2200	1.2672	(31.364)	0	0	0
2013/09/20	R210	07/11/2013	160.00	Put	Bond Future	1,836.2900	1.8363	1,257.2200	1.2572	(31.535)	0	0	0
2013/09/20	R211	07/11/2013			Bond Future	128.2388	128.2388	128.2333	128.2333	(0.004)	0.0000	0.0000	522
2013/09/20	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	R211	07/11/2013	129.99	Put	Bond Future	1,751.1600	1.7512	1,756.6700	1.7567	0.315	0	0	0
2013/09/20	R211	07/11/2013	130.01	Put	Bond Future	1,771.1600	1.7712	1,776.6700	1.7767	0.311	0	0	0
2013/09/20	R211	07/11/2013	130.00	Put	Bond Future	1,761.1600	1.7612	1,766.6700	1.7667	0.313	0	0	0
2013/09/20	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/09/20	R212	07/11/2013	132.99	Put	Bond Future	2,368.4100	2.3684	1,880.2800	1.8803	(20.610)	0	0	0
2013/09/20	R212	07/11/2013			Bond Future	130.6216	130.6216	131.1097	131.1097	0.374	0.0000	0.0000	21,791
2013/09/20	R212	07/11/2013	133.01	Put	Bond Future	2,388.4100	2.3884	1,900.2800	1.9003	(20.437)	0	0	0
2013/09/20	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	R212	07/11/2013	133.00	Put	Bond Future	2,378.4100	2.3784	1,890.2800	1.8903	(20.523)	0	0	0
2013/09/20	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	R213	07/11/2013	8.60	Call	Bond Future	2,729.2200	2.7292	2,775.8800	2.7759	1.710	0	0	0
2013/09/20	R213	07/11/2013			Bond Future	8.5355	87.6418	8.5193	87.7719	(0.189)	0.0000	0.0000	19,495
2013/09/20	R213	07/11/2013	8.61	Call	Bond Future	2,771.3400	2.7713	2,818.7100	2.8187	1.709	0	0	0
2013/09/20	R213	07/11/2013	8.59	Put	Bond Future	2,250.3300	2.2503	2,166.1300	2.1661	(3.742)	0	0	0
2013/09/20	R213	07/11/2013	8.61	Put	Bond Future	2,174.6300	2.1746	2,091.8500	2.0919	(3.807)	0	0	0
2013/09/20	R213	07/11/2013	8.60	Put	Bond Future	2,212.2500	2.2122	2,128.7600	2.1288	(3.774)	0	0	0
2013/09/20	R213	07/11/2013	8.59	Call	Bond Future	2,687.4400	2.6874	2,733.3900	2.7334	1.710	0	0	0
2013/09/20	R213	06/02/2014	8.6247		Bond Future	8.6247	88.7928	8.6080	88.9249	(0.194)	0.0000	0.0000	0
2013/09/20	R213	06/02/2014	8.29	Put	Bond Future	5,859.0600	5.8591	5,768.3200	5.7683	(1.549)	0	0	0
2013/09/20	R213	06/02/2014	8.31	Put	Bond Future	5,758.6500	5.7587	5,668.6500	5.6687	(1.563)	0	0	0
2013/09/20	R213	06/02/2014	8.29	Call	Bond Future	3,151.0700	3.1511	3,192.5000	3.1925	1.315	0	0	0
2013/09/20	R213	06/02/2014	8.30	Put	Bond Future	5,808.7000	5.8087	5,718.3300	5.7183	(1.556)	0	0	0
2013/09/20	R213	06/02/2014	8.30	Call	Bond Future	3,183.3900	3.1834	3,225.1900	3.2252	1.313	0	0	0
2013/09/20	R213	06/02/2014	8.31	Call	Bond Future	3,215.9100	3.2159	3,258.0800	3.2581	1.311	0	0	0
2013/09/20	R213	08/05/2014	7.65	Put	Bond Future	11,109.8900	11.1099	11,005.2300	11.0052	(0.942)	0	0	0
2013/09/20	R213	08/05/2014			Bond Future	8.7074	86.4651	8.6902	86.5990	(0.197)	0.0000	0.0000	0
2013/09/20	R213	08/05/2014	7.64	Put	Bond Future	11,178.0900	11.1781	11,073.1800	11.0732	(0.939)	0	0	0
2013/09/20	R213	08/05/2014	7.66	Put	Bond Future	11,041.9500	11.0419	10,937.5300	10.9375	(0.946)	0	0	0
2013/09/20	R213	08/05/2014	7.65	Call	Bond Future	2,272.5100	2.2725	2,301.7100	2.3017	1.285	0	0	0
2013/09/20	R213	08/05/2014	7.64	Call	Bond Future	2,251.0100	2.2510	2,279.9600	2.2800	1.286	0	0	0
2013/09/20	R213	08/05/2014	7.66	Call	Bond Future	2,294.1500	2.2941	2,323.5900	2.3236	1.283	0	0	0
2013/09/20	R213	07/08/2014	8.86	Call	Bond Future	6,660.5500	6.6605	6,725.4500	6.7254	0.974	0	0	0
2013/09/20	R213	07/08/2014			Bond Future	8.7905	87.6675	8.7728	87.8032	(0.201)	0.0000	0.0000	0
2013/09/20	R213	07/08/2014	8.84	Call	Bond Future	6,586.4800	6.5865	6,650.8500	6.6509	0.977	0	0	0
2013/09/20	R213	07/08/2014	8.85	Call	Bond Future	6,623.4700	6.6235	6,688.1000	6.6881	0.976	0	0	0
2013/09/20	R213	07/08/2014	8.84	Put	Bond Future	6,208.4200	6.2084	6,137.1200	6.1371	(1.148)	0	0	0
2013/09/20	R213	07/08/2014	8.86	Put	Bond Future	6,130.5600	6.1306	6,059.7900	6.0598	(1.154)	0	0	0
2013/09/20	R213	07/08/2014	8.85	Put	Bond Future	6,169.4000	6.1694	6,098.3600	6.0984	(1.151)	0	0	0
2013/09/20	R214	07/11/2013	7.80	Call	Bond Future	206.6700	0.2067	207.3900	0.2074	0.348	0	0	0
2013/09/20	R214	07/11/2013			Bond Future	8.8990	76.8386	8.8829	76.9694	(0.181)	0.0000	0.0000	2,427
2013/09/20	R214	07/11/2013	7.81	Call	Bond Future	213.1600	0.2132	213.9600	0.2140	0.375	0	0	0
2013/09/20	R214	07/11/2013	7.79	Call	Bond Future	200.3400	0.2003	200.9900	0.2010	0.324	0	0	0
2013/09/20	R214	07/11/2013	7.81	Put	Bond Future	9,968.6700	9.9687	9,838.6800	9.8387	(1.304)	0	0	0
2013/09/20	R214	07/11/2013	7.80	Put	Bond Future	10,061.1300	10.0611	9,931.0600	9.9311	(1.293)	0	0	0
2013/09/20	R214	07/11/2013	7.79	Put	Bond Future	10,153.9500	10.1539	10,023.8100	10.0238	(1.282)	0	0	0
2013/09/20	R214	06/02/2014			Bond Future	8.9851	77.8478	8.9684	77.9806	(0.185)	0.0000	0.0000	0
2013/09/20	R214	06/02/2014	8.99	Put	Bond Future	4,467.7000	4.4677	4,389.6200	4.3896	(1.748)	0	0	0
2013/09/20	R214	06/02/2014	9.01	Put	Bond Future	4,385.8300	4.3858	4,308.5100	4.3085	(1.763)	0	0	0
2013/09/20	R214	06/02/2014	8.99	Call	Bond Future	4,506.9700	4.5070	4,561.6100	4.5616	1.212	0	0	0

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2013/09/20	R214	06/02/2014	9.00	Put	Bond Future	4,426.6100	4.4266	4,348.9200	4.3489	(1.755)	0	0	0
2013/09/20	R214	06/02/2014	9.00	Call	Bond Future	4,545.4400	4.5454	4,600.4700	4.6005	1.211	0	0	0
2013/09/20	R214	06/02/2014	9.01	Call	Bond Future	4,584.0700	4.5841	4,639.4700	4.6395	1.209	0	0	0
2013/09/20	R248	07/11/2013			Bond Future	8.9398	99.7243	8.9186	99.9463	(0.237)	0.0000	0.0000	10,260
2013/09/20	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	R248	07/11/2013	7.86	Put	Bond Future	12,538.4900	12.5385	12,316.5000	12.3165	(1.770)	0	0	0
2013/09/20	R248	07/11/2013	7.85	Put	Bond Future	12,667.5600	12.6676	12,445.5700	12.4456	(1.752)	0	0	0
2013/09/20	R248	07/11/2013	7.84	Put	Bond Future	12,796.8900	12.7969	12,574.9000	12.5749	(1.735)	0	0	0
2013/09/20	R248	06/02/2014	9.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	R248	06/02/2014			Bond Future	9.0275	101.0340	9.0056	101.2592	(0.243)	0.0000	0.0000	0
2013/09/20	R248	06/02/2014	9.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/20	R248	06/02/2014	9.11	Call	Bond Future	839.5900	0.8396	1,064.8700	1.0649	26.832	0	0	0
2013/09/20	R248	06/02/2014	9.09	Call	Bond Future	637.2400	0.6372	862.5200	0.8625	35.352	0	0	0
2013/09/20	R248	06/02/2014	9.10	Call	Bond Future	738.5100	0.7385	963.7900	0.9638	30.505	0	0	0
2013/09/20	R248	06/02/2014	9.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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