



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 23/09/2013 to 23/09/2013

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
2013/09/23	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/23	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	2025	07/11/2013			Bond Future	110.0395	110.0395	109.9837	109.9837	(0.051)	0.0000	0.0000	0
2013/09/23	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	2025	07/11/2013	110.99	Put	Bond Future	950.4600	0.9505	1,006.3200	1.0063	5.877	0	0	0
2013/09/23	2025	07/11/2013	111.01	Put	Bond Future	970.4600	0.9705	1,026.3200	1.0263	5.756	0	0	0
2013/09/23	2025	07/11/2013	111.00	Put	Bond Future	960.4600	0.9605	1,016.3200	1.0163	5.816	0	0	0
2013/09/23	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	2037	07/11/2013			Bond Future	8.8599	98.8604	8.8640	98.8209	0.047	0.0000	0.0000	1,650
2013/09/23	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	2037	07/11/2013	9.43	Call	Bond Future	5,183.3300	5.1833	5,143.8900	5.1439	(0.761)	0	0	0
2013/09/23	2037	07/11/2013	9.41	Call	Bond Future	5,009.1900	5.0092	4,969.7500	4.9698	(0.787)	0	0	0
2013/09/23	2037	07/11/2013	9.42	Call	Bond Future	5,096.3300	5.0963	5,056.8900	5.0569	(0.774)	0	0	0
2013/09/23	2037	06/02/2014			Bond Future	8.9495	95.9023	8.9538	95.8627	0.047	0.0000	0.0000	0
2013/09/23	2037	06/02/2014	9.38	Call	Bond Future	3,888.7300	3.8887	3,849.1400	3.8491	(1.018)	0	0	0
2013/09/23	2037	06/02/2014	9.39	Call	Bond Future	3,976.0200	3.9760	3,936.4300	3.9364	(0.996)	0	0	0
2013/09/23	2037	06/02/2014	9.37	Call	Bond Future	3,801.3000	3.8013	3,761.7100	3.7617	(1.041)	0	0	0
2013/09/23	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	2037	08/05/2014			Bond Future	9.0389	97.2104	9.0434	97.1686	0.050	0.0000	0.0000	0
2013/09/23	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	2037	08/05/2014	9.38	Call	Bond Future	3,051.8600	3.0519	3,010.0900	3.0101	(1.369)	0	0	0
2013/09/23	2037	08/05/2014	9.39	Call	Bond Future	3,138.9200	3.1389	3,097.1500	3.0971	(1.331)	0	0	0
2013/09/23	2037	08/05/2014	9.37	Call	Bond Future	2,964.6600	2.9647	2,922.8900	2.9229	(1.409)	0	0	0
2013/09/23	2038	07/11/2013			Bond Future	106.1496	106.1496	106.1510	106.1510	0.001	0.0000	0.0000	0
2013/09/23	2038	07/11/2013	109.99	Put	Bond Future	3,840.3900	3.8404	3,839.0200	3.8390	(0.036)	0	0	0
2013/09/23	2038	07/11/2013	110.00	Put	Bond Future	3,850.3900	3.8504	3,849.0200	3.8490	(0.036)	0	0	0
2013/09/23	2038	07/11/2013	110.01	Put	Bond Future	3,860.3900	3.8604	3,859.0200	3.8590	(0.035)	0	0	0
2013/09/23	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	2050	07/11/2013	109.99	Call	Bond Future	139.1700	0.1392	140.7600	0.1408	1.142	0	0	0
2013/09/23	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	2050	07/11/2013			Bond Future	110.1292	110.1292	110.1308	110.1308	0.001	0.0000	0.0000	122
2013/09/23	2050	07/11/2013	110.00	Call	Bond Future	129.1700	0.1292	130.7600	0.1308	1.231	0	0	0
2013/09/23	2050	07/11/2013	110.01	Call	Bond Future	119.1700	0.1192	120.7600	0.1208	1.334	0	0	0
2013/09/23	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	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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2013/09/23	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	AL37	07/11/2013			Index Future	411.4450	411.4450	411.2310	411.2310	(0.052)	0.0000	0.0000	0
2013/09/23	AL37	06/02/2014			Index Future	416.8500	416.8500	416.6350	416.6350	(0.052)	0.0000	0.0000	0
2013/09/23	AL7T	07/11/2013			Index Future	489.0370	489.0370	488.7680	488.7680	(0.055)	0.0000	0.0000	1
2013/09/23	AL7T	06/02/2014			Index Future	495.4610	495.4610	495.1910	495.1910	(0.054)	0.0000	0.0000	0
2013/09/23	ALBI	07/11/2013			Index Future	439.1990	439.1990	439.0650	439.0650	(0.031)	0.0000	0.0000	769
2013/09/23	ALBI	06/02/2014			Index Future	444.9690	444.9690	444.8350	444.8350	(0.030)	0.0000	0.0000	73
2013/09/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	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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2013/09/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/09/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/23	EL28	07/11/2013			Bond Future	110.4851	110.4851	110.4868	110.4868	0.002	0.0000	0.0000	0
2013/09/23	EL28	07/11/2013	110.00	Call	Bond Future	485.1200	0.4851	486.8500	0.4869	0.357	0	0	0
2013/09/23	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	EL28	07/11/2013	110.01	Call	Bond Future	475.1200	0.4751	476.8500	0.4769	0.364	0	0	0
2013/09/23	EL28	07/11/2013	109.99	Call	Bond Future	495.1200	0.4951	496.8500	0.4969	0.349	0	0	0
2013/09/23	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	ES33	07/11/2013			Bond Future	9.3300	84.7817	9.3339	84.7510	0.042	0.0000	0.0000	6,292
2013/09/23	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	ES33	07/11/2013	8.51	Put	Bond Future	6,806.1200	6.8061	6,836.8200	6.8368	0.451	0	0	0
2013/09/23	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	ES33	07/11/2013	8.49	Put	Bond Future	6,982.5500	6.9825	7,013.2500	7.0133	0.440	0	0	0
2013/09/23	ES33	07/11/2013	8.50	Put	Bond Future	6,894.2700	6.8943	6,924.9700	6.9250	0.445	0	0	0
2013/09/23	ES33	06/02/2014	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	ES33	06/02/2014			Bond Future	9.4402	85.8955	9.4443	85.8646	0.043	0.0000	0.0000	0
2013/09/23	ES33	06/02/2014	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	ES33	06/02/2014	9.54	Call	Bond Future	759.3400	0.7593	728.4500	0.7284	(4.068)	0	0	0
2013/09/23	ES33	06/02/2014	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	ES33	06/02/2014	9.55	Call	Bond Future	834.8700	0.8349	803.9800	0.8040	(3.700)	0	0	0
2013/09/23	ES33	06/02/2014	9.56	Call	Bond Future	910.2900	0.9103	879.4000	0.8794	(3.393)	0	0	0
2013/09/23	GOVI	07/11/2013			GOVI	438.4660	438.4660	438.3400	438.3400	(0.029)	0.0000	0.0000	127

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2013/09/23	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	GOVI	07/11/2013	445.99	Put	GOVI	75,240.0000	7.5240	76,500.0000	7.6500	1.675	0	0	0
2013/09/23	GOVI	07/11/2013	446.01	Put	GOVI	75,440.0000	7.5440	76,700.0000	7.6700	1.670	0	0	0
2013/09/23	GOVI	07/11/2013	446.00	Put	GOVI	75,340.0000	7.5340	76,600.0000	7.6600	1.672	0	0	0
2013/09/23	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	GOVI	06/02/2014	439.99	Call	GOVI	42,360.0000	4.2360	41,100.0000	4.1100	(2.975)	0	0	0
2013/09/23	GOVI	06/02/2014			GOVI	444.2260	444.2260	444.1000	444.1000	(0.028)	0.0000	0.0000	269
2013/09/23	GOVI	06/02/2014	440.00	Call	GOVI	42,260.0000	4.2260	41,000.0000	4.1000	(2.982)	0	0	0
2013/09/23	GOVI	06/02/2014	440.01	Call	GOVI	42,160.0000	4.2160	40,900.0000	4.0900	(2.989)	0	0	0
2013/09/23	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	GOVI	08/05/2014	442.00	Call	GOVI	82,820.0000	8.2820	81,470.0000	8.1470	(1.630)	0	0	0
2013/09/23	GOVI	08/05/2014			GOVI	450.2820	450.2820	450.1470	450.1470	(0.030)	0.0000	0.0000	0
2013/09/23	GOVI	08/05/2014	442.01	Call	GOVI	82,720.0000	8.2720	81,370.0000	8.1370	(1.632)	0	0	0
2013/09/23	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	GOVI	08/05/2014	441.99	Call	GOVI	82,920.0000	8.2920	81,570.0000	8.1570	(1.628)	0	0	0
2013/09/23	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/09/23	IGOV	07/11/2013			Index Future	196.6850	196.6850	196.7960	196.7960	0.056	0.0000	0.0000	1,136
2013/09/23	IGOV	06/02/2014			Index Future	199.2930	199.2930	199.4060	199.4060	0.057	0.0000	0.0000	174
2013/09/23	ILBI	07/11/2013			Index Future	525.5880	525.5880	525.5880	525.5880	0.000	0.0000	0.0000	0
2013/09/23	ILBI	06/02/2014			Index Future	532.6840	532.6840	532.6840	532.6840	0.000	0.0000	0.0000	186
2013/09/23	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/09/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/09/23	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/09/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/09/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/09/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/09/23	JBAF	16/10/2013			Jibar Tradeable Future	5.1600	94.8400	5.1600	94.8400	0.000	0.0000	0.0000	0
2013/09/23	JBAF	20/11/2013			Jibar Tradeable Future	5.1800	94.8200	5.2300	94.7700	0.965	0.0000	0.0000	3,000
2013/09/23	JBAF	18/12/2013			Jibar Tradeable Future	5.2600	94.7400	5.2700	94.7300	0.190	0.0000	0.0000	1,500
2013/09/23	JBAF	15/01/2014			Jibar Tradeable Future	5.3000	94.7000	5.3300	94.6700	0.566	0.0000	0.0000	1,000
2013/09/23	JBAF	19/02/2014			Jibar Tradeable Future	5.4300	94.5700	5.4500	94.5500	0.368	0.0000	0.0000	0
2013/09/23	JBAF	19/03/2014			Jibar Tradeable Future	5.4900	94.5100	5.5400	94.4600	0.911	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
2013/09/23	JBAF	18/06/2014			Jibar Tradeable Future	5.7900	94.2100	5.8300	94.1700	0.691	0.0000	0.0000	1,000
2013/09/23	JBAF	17/09/2014			Jibar Tradeable Future	6.0600	93.9400	6.1100	93.8900	0.825	0.0000	0.0000	0
2013/09/23	JBAF	17/12/2014			Jibar Tradeable Future	6.3200	93.6800	6.3800	93.6200	0.949	0.0000	0.0000	0
2013/09/23	JBAF	18/03/2015			Jibar Tradeable Future	6.6100	93.3900	6.6500	93.3500	0.605	0.0000	0.0000	250
2013/09/23	JBAF	17/06/2015			Jibar Tradeable Future	6.8900	93.1100	6.9200	93.0800	0.435	0.0000	0.0000	0
2013/09/23	JBAF	16/09/2015			Jibar Tradeable Future	7.1800	92.8200	7.1900	92.8100	0.139	0.0000	0.0000	0
2013/09/23	R023	07/11/2013	6.50	Put	Bond Future	7,469.8500	7.4699	7,565.3300	7.5653	1.278	0	0	0
2013/09/23	R023	07/11/2013			Bond Future	7.5749	102.6995	7.5892	102.6041	0.190	0.0000	0.0000	11,754
2013/09/23	R023	07/11/2013	6.49	Put	Bond Future	7,542.5800	7.5426	7,638.0600	7.6381	1.266	0	0	0
2013/09/23	R023	07/11/2013	6.51	Put	Bond Future	7,397.1700	7.3972	7,492.6500	7.4926	1.291	0	0	0
2013/09/23	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	R023	06/02/2014			Bond Future	7.6655	104.0487	7.6805	103.9524	0.195	0.0000	0.0000	0
2013/09/23	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	R023	06/02/2014	7.84	Call	Bond Future	1,119.5200	1.1195	1,023.1500	1.0231	(8.608)	0	0	0
2013/09/23	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	R023	06/02/2014	7.85	Call	Bond Future	1,183.2000	1.1832	1,086.8300	1.0868	(8.145)	0	0	0
2013/09/23	R023	06/02/2014	7.86	Call	Bond Future	1,246.8400	1.2468	1,150.4700	1.1505	(7.729)	0	0	0
2013/09/23	R157	07/11/2013			Bond Future	5.9796	115.0616	5.9947	115.0334	0.253	0.0000	0.0000	29,165
2013/09/23	R157	07/11/2013	5.60	Call	Bond Future	219.0100	0.2190	197.9500	0.1980	(9.616)	0	0	0
2013/09/23	R157	07/11/2013	5.59	Put	Bond Future	943.8000	0.9438	951.2700	0.9513	0.791	0	0	0
2013/09/23	R157	07/11/2013	5.61	Put	Bond Future	917.0500	0.9170	923.9700	0.9240	0.755	0	0	0
2013/09/23	R157	07/11/2013	5.60	Put	Bond Future	930.3800	0.9304	937.5700	0.9376	0.773	0	0	0
2013/09/23	R157	07/11/2013	5.61	Call	Bond Future	224.5000	0.2245	203.1700	0.2032	(9.501)	0	0	0
2013/09/23	R157	07/11/2013	5.59	Call	Bond Future	213.6100	0.2136	192.8300	0.1928	(9.728)	0	0	0
2013/09/23	R157	06/02/2014	5.64	Call	Bond Future	485.0700	0.4851	466.9300	0.4669	(3.740)	0	0	0
2013/09/23	R157	06/02/2014	5.65	Put	Bond Future	1,228.4000	1.2284	1,238.3800	1.2384	0.812	0	0	0
2013/09/23	R157	06/02/2014			Bond Future	6.1073	116.5732	6.1249	116.5450	0.288	0.0000	0.0000	280
2013/09/23	R157	06/02/2014	5.65	Call	Bond Future	491.0500	0.4910	472.8000	0.4728	(3.717)	0	0	0
2013/09/23	R157	06/02/2014	5.66	Call	Bond Future	497.0900	0.4971	478.7200	0.4787	(3.696)	0	0	0
2013/09/23	R157	06/02/2014	5.64	Put	Bond Future	1,238.6200	1.2386	1,248.7100	1.2487	0.815	0	0	0
2013/09/23	R157	06/02/2014	5.66	Put	Bond Future	1,218.2500	1.2183	1,228.1100	1.2281	0.809	0	0	0
2013/09/23	R157	08/05/2014	5.20	Call	Bond Future	354.3600	0.3544	341.6000	0.3416	(3.601)	0	0	0
2013/09/23	R157	08/05/2014			Bond Future	6.2268	111.3535	6.2494	111.3230	0.363	0.0000	0.0000	0
2013/09/23	R157	08/05/2014	5.21	Call	Bond Future	357.9600	0.3580	345.1200	0.3451	(3.587)	0	0	0
2013/09/23	R157	08/05/2014	5.19	Call	Bond Future	350.7900	0.3508	338.1100	0.3381	(3.615)	0	0	0
2013/09/23	R157	08/05/2014	5.20	Put	Bond Future	1,754.6600	1.7547	1,772.4300	1.7724	1.013	0	0	0
2013/09/23	R157	08/05/2014	5.19	Put	Bond Future	1,764.8500	1.7649	1,782.7000	1.7827	1.011	0	0	0
2013/09/23	R157	08/05/2014	5.21	Put	Bond Future	1,744.5000	1.7445	1,762.1900	1.7622	1.014	0	0	0
2013/09/23	R157	07/08/2014	6.76	Put	Bond Future	760.9200	0.7609	768.9800	0.7690	1.059	0	0	0
2013/09/23	R157	07/08/2014			Bond Future	6.3654	112.9023	6.3921	112.8731	0.419	0.0000	0.0000	0
2013/09/23	R157	07/08/2014	6.75	Put	Bond Future	765.2400	0.7652	773.3500	0.7733	1.060	0	0	0
2013/09/23	R157	07/08/2014	6.74	Call	Bond Future	1,180.4000	1.1804	1,159.2900	1.1593	(1.788)	0	0	0
2013/09/23	R157	07/08/2014	6.75	Call	Bond Future	1,186.5600	1.1866	1,165.4000	1.1654	(1.783)	0	0	0

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2013/09/23	R157	07/08/2014	6.76	Call	Bond Future	1,193.1600	1.1932	1,171.9500	1.1719	(1.778)	0	0	0
2013/09/23	R157	07/08/2014	6.74	Put	Bond Future	770.0000	0.7700	778.1600	0.7782	1.060	0	0	0
2013/09/23	R186	07/11/2013	9.00	Put	Bond Future	245.6700	0.2457	214.2600	0.2143	(12.785)	0	0	1,200
2013/09/23	R186	07/11/2013	8.16	Put	Bond Future	1,740.4300	1.7404	1,656.8200	1.6568	(4.804)	0	0	0
2013/09/23	R186	07/11/2013			Bond Future	7.9238	124.8850	7.9229	124.8932	(0.011)	0.0000	0.0000	57,141
2013/09/23	R186	07/11/2013	6.50	Put	Bond Future	14,217.0200	14.2170	14,198.1500	14.1982	(0.133)	0	0	0
2013/09/23	R186	07/11/2013	8.15	Put	Bond Future	1,774.7100	1.7747	1,690.7000	1.6907	(4.734)	0	0	0
2013/09/23	R186	07/11/2013	6.75	Put	Bond Future	11,654.6700	11.6547	11,625.5700	11.6256	(0.250)	0	0	0
2013/09/23	R186	07/11/2013	8.50	Call	Bond Future	5,997.5200	5.9975	5,941.4500	5.9414	(0.935)	0	0	0
2013/09/23	R186	07/11/2013	8.14	Call	Bond Future	3,777.3500	3.7774	3,701.1400	3.7011	(2.018)	0	0	0
2013/09/23	R186	07/11/2013	8.25	Put	Bond Future	1,453.3600	1.4534	1,373.9700	1.3740	(5.463)	0	0	250
2013/09/23	R186	07/11/2013	8.75	Call	Bond Future	7,753.7200	7.7537	7,714.8200	7.7148	(0.502)	0	0	0
2013/09/23	R186	07/11/2013	8.00	Call	Bond Future	3,049.8900	3.0499	2,969.6300	2.9696	(2.632)	0	0	1,000
2013/09/23	R186	07/11/2013	8.15	Call	Bond Future	3,832.4800	3.8325	3,756.6700	3.7567	(1.978)	0	0	0
2013/09/23	R186	07/11/2013	6.50	Call	Bond Future	56.5500	0.0566	45.8800	0.0459	(18.868)	0	0	5,290
2013/09/23	R186	07/11/2013	8.16	Call	Bond Future	3,888.0200	3.8880	3,812.6100	3.8126	(1.940)	0	0	0
2013/09/23	R186	07/11/2013	8.00	Put	Bond Future	2,350.9700	2.3510	2,262.5100	2.2625	(3.763)	0	0	0
2013/09/23	R186	07/11/2013	9.00	Call	Bond Future	9,609.4900	9.6095	9,586.2800	9.5863	(0.242)	0	0	0
2013/09/23	R186	07/11/2013	8.25	Call	Bond Future	4,405.0900	4.4051	4,333.9000	4.3339	(1.616)	0	0	0
2013/09/23	R186	07/11/2013	8.75	Put	Bond Future	471.2700	0.4713	424.1700	0.4242	(9.994)	0	0	1,030
2013/09/23	R186	07/11/2013	6.75	Call	Bond Future	140.6100	0.1406	119.7100	0.1197	(14.864)	0	0	1,000
2013/09/23	R186	07/11/2013	8.50	Put	Bond Future	851.8700	0.8519	787.6000	0.7876	(7.545)	0	0	4,000
2013/09/23	R186	07/11/2013	8.14	Put	Bond Future	1,809.5000	1.8095	1,725.0900	1.7251	(4.665)	0	0	0
2013/09/23	R186	06/02/2014			Bond Future	8.0105	121.2361	8.0095	121.2450	(0.012)	0.0000	0.0000	115
2013/09/23	R186	06/02/2014	7.75	Call	Bond Future	3,408.8100	3.4088	3,364.9500	3.3650	(1.287)	0	0	0
2013/09/23	R186	06/02/2014	7.74	Put	Bond Future	5,841.7800	5.8418	5,789.1400	5.7891	(0.901)	0	0	0
2013/09/23	R186	06/02/2014	7.76	Put	Bond Future	5,732.2300	5.7322	5,679.4900	5.6795	(0.920)	0	0	0
2013/09/23	R186	06/02/2014	7.75	Put	Bond Future	5,786.8300	5.7868	5,734.1400	5.7341	(0.911)	0	0	0
2013/09/23	R186	06/02/2014	7.76	Call	Bond Future	3,446.7200	3.4467	3,402.8100	3.4028	(1.274)	0	0	0
2013/09/23	R186	06/02/2014	7.74	Call	Bond Future	3,371.1600	3.3712	3,327.3500	3.3274	(1.300)	0	0	0
2013/09/23	R186	08/05/2014			Bond Future	8.0953	122.8895	8.0945	122.8964	(0.010)	0.0000	0.0000	0
2013/09/23	R186	08/05/2014	7.09	Put	Bond Future	11,674.7500	11.6747	11,638.5200	11.6385	(0.310)	0	0	0
2013/09/23	R186	08/05/2014	7.10	Call	Bond Future	2,364.7600	2.3648	2,335.3000	2.3353	(1.246)	0	0	0
2013/09/23	R186	08/05/2014	7.11	Call	Bond Future	2,388.9100	2.3889	2,359.3500	2.3594	(1.237)	0	0	0
2013/09/23	R186	08/05/2014	7.09	Call	Bond Future	2,340.7800	2.3408	2,311.4200	2.3114	(1.254)	0	0	0
2013/09/23	R186	08/05/2014	7.11	Put	Bond Future	11,527.5100	11.5275	11,491.0800	11.4911	(0.316)	0	0	0
2013/09/23	R186	08/05/2014	7.10	Put	Bond Future	11,600.9900	11.6010	11,564.6600	11.5647	(0.313)	0	0	0
2013/09/23	R186	07/08/2014	8.31	Call	Bond Future	7,088.4000	7.0884	7,062.8300	7.0628	(0.361)	0	0	0
2013/09/23	R186	07/08/2014			Bond Future	8.1794	119.3070	8.1784	119.3157	(0.012)	0.0000	0.0000	0
2013/09/23	R186	07/08/2014	8.29	Call	Bond Future	7,001.8700	7.0019	6,976.2400	6.9762	(0.366)	0	0	0
2013/09/23	R186	07/08/2014	8.30	Call	Bond Future	7,045.0700	7.0451	7,019.4700	7.0195	(0.363)	0	0	0
2013/09/23	R186	07/08/2014	8.29	Put	Bond Future	6,053.8100	6.0538	6,019.4800	6.0195	(0.567)	0	0	0
2013/09/23	R186	07/08/2014	8.31	Put	Bond Future	5,970.0600	5.9701	5,935.7900	5.9358	(0.574)	0	0	0
2013/09/23	R186	07/08/2014	8.30	Put	Bond Future	6,011.8300	6.0118	5,977.5300	5.9775	(0.571)	0	0	0
2013/09/23	R197	07/11/2013			Bond Future	278.5448	278.5448	278.5433	278.5433	(0.001)	0.0000	0.0000	2,049
2013/09/23	R197	07/11/2013	279.99	Put	Bond Future	1,445.1900	1.4452	1,446.7500	1.4468	0.108	0	0	0

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2013/09/23	R197	07/11/2013	280.00	Put	Bond Future	1,455.1900	1.4552	1,456.7500	1.4568	0.107	0	0	0
2013/09/23	R197	07/11/2013	280.01	Put	Bond Future	1,465.1900	1.4652	1,466.7500	1.4668	0.106	0	0	0
2013/09/23	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	R201	07/11/2013	4.79	Put	Bond Future	491.0400	0.4910	500.2800	0.5003	1.882	0	0	0
2013/09/23	R201	07/11/2013			Bond Future	5.1000	107.3125	5.1231	107.2873	0.453	0.0000	0.0000	0
2013/09/23	R201	07/11/2013	4.80	Put	Bond Future	483.7200	0.4837	492.7500	0.4927	1.867	0	0	0
2013/09/23	R201	07/11/2013	4.81	Put	Bond Future	476.4500	0.4765	485.2800	0.4853	1.853	0	0	0
2013/09/23	R201	07/11/2013	4.79	Call	Bond Future	150.8000	0.1508	134.7800	0.1348	(10.623)	0	0	0
2013/09/23	R201	07/11/2013	4.80	Call	Bond Future	154.4800	0.1545	138.2500	0.1382	(10.506)	0	0	0
2013/09/23	R201	07/11/2013	4.81	Call	Bond Future	158.2100	0.1582	141.7800	0.1418	(10.385)	0	0	0
2013/09/23	R201	06/02/2014	5.24	Put	Bond Future	330.4500	0.3305	337.0700	0.3371	2.003	0	0	0
2013/09/23	R201	06/02/2014			Bond Future	5.0388	104.3145	5.0685	104.2892	0.588	0.0000	0.0000	0
2013/09/23	R201	06/02/2014	5.26	Put	Bond Future	323.6100	0.3236	330.0700	0.3301	1.996	0	0	0
2013/09/23	R201	06/02/2014	5.24	Call	Bond Future	501.4700	0.5015	482.8500	0.4828	(3.713)	0	0	0
2013/09/23	R201	06/02/2014	5.25	Put	Bond Future	327.0200	0.3270	333.5600	0.3336	2.000	0	0	0
2013/09/23	R201	06/02/2014	5.25	Call	Bond Future	506.5300	0.5065	487.8300	0.4878	(3.692)	0	0	0
2013/09/23	R201	06/02/2014	5.26	Call	Bond Future	511.6100	0.5116	492.8300	0.4928	(3.671)	0	0	0
2013/09/23	R201	08/05/2014			Bond Future	4.8459	105.7370	4.8911	105.7097	0.932	0.0000	0.0000	0
2013/09/23	R201	08/05/2014	4.75	Call	Bond Future	396.9500	0.3970	381.1900	0.3812	(3.970)	0	0	0
2013/09/23	R201	08/05/2014	4.76	Call	Bond Future	399.8400	0.3998	384.0200	0.3840	(3.957)	0	0	0
2013/09/23	R201	08/05/2014	4.74	Call	Bond Future	394.0700	0.3941	378.3700	0.3784	(3.984)	0	0	0
2013/09/23	R201	08/05/2014	4.76	Put	Bond Future	451.9000	0.4519	463.4200	0.4634	2.549	0	0	0
2013/09/23	R201	08/05/2014	4.75	Put	Bond Future	455.0700	0.4551	466.6500	0.4666	2.545	0	0	0
2013/09/23	R201	08/05/2014	4.74	Put	Bond Future	458.2500	0.4583	469.8900	0.4699	2.540	0	0	0
2013/09/23	R201	07/08/2014	5.31	Put	Bond Future	194.1600	0.1942	201.5000	0.2015	3.780	0	0	0
2013/09/23	R201	07/08/2014			Bond Future	4.2748	102.7978	4.3468	102.7717	1.684	0.0000	0.0000	0
2013/09/23	R201	07/08/2014	5.30	Put	Bond Future	195.3800	0.1954	202.7500	0.2027	3.772	0	0	0
2013/09/23	R201	07/08/2014	5.31	Call	Bond Future	568.9500	0.5690	550.1300	0.5501	(3.308)	0	0	0
2013/09/23	R201	07/08/2014	5.29	Call	Bond Future	564.1800	0.5642	545.4300	0.5454	(3.323)	0	0	0
2013/09/23	R201	07/08/2014	5.30	Call	Bond Future	566.5700	0.5666	547.7800	0.5478	(3.316)	0	0	0
2013/09/23	R201	07/08/2014	5.29	Put	Bond Future	196.6000	0.1966	204.0100	0.2040	3.769	0	0	0
2013/09/23	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	R202	07/11/2013			Bond Future	205.9816	205.9816	206.6010	206.6010	0.301	0.0000	0.0000	43,251
2013/09/23	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	R202	07/11/2013	208.99	Put	Bond Future	3,008.4200	3.0084	2,388.9500	2.3890	(20.591)	0	0	0
2013/09/23	R202	07/11/2013	209.01	Put	Bond Future	3,028.4200	3.0284	2,408.9500	2.4090	(20.455)	0	0	0
2013/09/23	R202	07/11/2013	209.00	Put	Bond Future	3,018.4200	3.0184	2,398.9500	2.3990	(20.523)	0	0	0
2013/09/23	R203	07/11/2013	6.01	Call	Bond Future	107.5500	0.1076	88.9500	0.0889	(17.294)	0	0	0
2013/09/23	R203	07/11/2013			Bond Future	6.7472	106.3170	6.7668	106.2496	0.291	0.0000	0.0000	19,611
2013/09/23	R203	07/11/2013	5.99	Call	Bond Future	100.1900	0.1002	82.5100	0.0825	(17.646)	0	0	0
2013/09/23	R203	07/11/2013	5.71	Put	Bond Future	3,674.3500	3.6744	3,733.9400	3.7339	1.622	0	0	0
2013/09/23	R203	07/11/2013	6.00	Call	Bond Future	103.7800	0.1038	85.6500	0.0856	(17.470)	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
2013/09/23	R203	07/11/2013	571.00	Call	Bond Future	104,087.4800	104.0875	104,020.0400	104.0200	(0.065)	0	0	0
2013/09/23	R203	07/11/2013	5.99	Put	Bond Future	2,742.6200	2.7426	2,792.3800	2.7924	1.814	0	0	0
2013/09/23	R203	07/11/2013	6.01	Put	Bond Future	2,679.1400	2.6791	2,727.9800	2.7280	1.823	0	0	0
2013/09/23	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	R203	07/11/2013	5.71	Call	Bond Future	34.1500	0.0342	26.3000	0.0263	(22.987)	0	0	15
2013/09/23	R203	07/11/2013	6.00	Put	Bond Future	2,710.7800	2.7108	2,760.0900	2.7601	1.819	0	0	0
2013/09/23	R203	06/02/2014			Bond Future	6.8686	107.7137	6.8897	107.6458	0.308	0.0000	0.0000	0
2013/09/23	R203	06/02/2014	6.14	Put	Bond Future	2,835.7200	2.8357	2,876.6300	2.8766	1.443	0	0	0
2013/09/23	R203	06/02/2014	5.95	Put	Bond Future	3,334.4500	3.3344	3,380.7200	3.3807	1.388	0	0	0
2013/09/23	R203	06/02/2014	6.84	Put	Bond Future	1,375.9000	1.3759	1,396.0800	1.3961	1.467	0	0	0
2013/09/23	R203	06/02/2014	6.16	Put	Bond Future	2,785.5400	2.7855	2,825.8600	2.8259	1.447	0	0	0
2013/09/23	R203	06/02/2014	6.15	Put	Bond Future	2,810.5700	2.8106	2,851.1900	2.8512	1.445	0	0	0
2013/09/23	R203	06/02/2014	6.84	Call	Bond Future	1,283.8000	1.2838	1,236.0300	1.2360	(3.721)	0	0	13
2013/09/23	R203	06/02/2014	6.16	Call	Bond Future	474.8500	0.4748	447.2200	0.4472	(5.819)	0	0	0
2013/09/23	R203	06/02/2014	5.95	Call	Bond Future	326.9300	0.3269	305.2500	0.3052	(6.631)	0	0	16
2013/09/23	R203	06/02/2014	6.14	Call	Bond Future	458.9000	0.4589	431.8600	0.4319	(5.892)	0	0	0
2013/09/23	R203	06/02/2014	6.15	Call	Bond Future	466.8200	0.4668	439.4900	0.4395	(5.855)	0	0	0
2013/09/23	R203	08/05/2014	5.76	Call	Bond Future	396.9000	0.3969	377.1800	0.3772	(4.969)	0	0	0
2013/09/23	R203	08/05/2014	6.84	Call	Bond Future	1,422.3400	1.4223	1,379.1100	1.3791	(3.039)	0	0	13
2013/09/23	R203	08/05/2014	7.40	Put	Bond Future	1,095.1900	1.0952	1,111.5600	1.1116	1.495	0	0	0
2013/09/23	R203	08/05/2014	5.74	Call	Bond Future	386.0800	0.3861	366.7400	0.3667	(5.009)	0	0	0
2013/09/23	R203	08/05/2014			Bond Future	6.9840	105.0211	7.0076	104.9505	0.337	0.0000	0.0000	0
2013/09/23	R203	08/05/2014	5.76	Put	Bond Future	4,153.5100	4.1535	4,204.4700	4.2045	1.227	0	0	0
2013/09/23	R203	08/05/2014	6.84	Put	Bond Future	1,855.8500	1.8559	1,883.3000	1.8833	1.479	0	0	0
2013/09/23	R203	08/05/2014	5.75	Put	Bond Future	4,179.4500	4.1794	4,230.6000	4.2306	1.224	0	0	0
2013/09/23	R203	08/05/2014	5.74	Put	Bond Future	4,205.4500	4.2055	4,256.7900	4.2568	1.221	0	0	0
2013/09/23	R203	08/05/2014	7.40	Call	Bond Future	2,334.9100	2.3349	2,280.6000	2.2806	(2.326)	0	0	16
2013/09/23	R203	08/05/2014	5.75	Call	Bond Future	391.4600	0.3915	371.9300	0.3719	(4.989)	0	0	0
2013/09/23	R203	07/08/2014	7.30	Call	Bond Future	2,150.1700	2.1502	2,102.7900	2.1028	(2.204)	0	0	0
2013/09/23	R203	07/08/2014			Bond Future	7.1049	106.4816	7.1300	106.4115	0.354	0.0000	0.0000	0
2013/09/23	R203	07/08/2014	7.31	Call	Bond Future	2,165.8700	2.1659	2,118.3300	2.1183	(2.195)	0	0	0
2013/09/23	R203	07/08/2014	6.84	Put	Bond Future	2,249.4700	2.2495	2,280.0200	2.2800	1.358	0	0	0
2013/09/23	R203	07/08/2014	7.29	Put	Bond Future	1,620.1800	1.6202	1,643.0600	1.6431	1.412	0	0	0
2013/09/23	R203	07/08/2014	7.31	Put	Bond Future	1,596.1400	1.5961	1,618.7000	1.6187	1.413	0	0	0
2013/09/23	R203	07/08/2014	7.29	Call	Bond Future	2,134.5300	2.1345	2,087.3100	2.0873	(2.212)	0	0	0
2013/09/23	R203	07/08/2014	7.30	Put	Bond Future	1,608.1200	1.6081	1,630.8400	1.6308	1.413	0	0	0
2013/09/23	R203	07/08/2014	6.84	Call	Bond Future	1,507.8700	1.5079	1,468.3200	1.4683	(2.623)	0	0	30
2013/09/23	R204	07/11/2013			Bond Future	6.9343	107.6539	6.9539	107.5684	0.283	0.0000	0.0000	30,648
2013/09/23	R204	07/11/2013	7.00	Put	Bond Future	981.2400	0.9812	985.1900	0.9852	0.403	0	0	1,270
2013/09/23	R204	07/11/2013	6.29	Put	Bond Future	3,077.6600	3.0777	3,130.0800	3.1301	1.703	0	0	0
2013/09/23	R204	07/11/2013	6.31	Put	Bond Future	3,001.9200	3.0019	3,052.9700	3.0530	1.701	0	0	0
2013/09/23	R204	07/11/2013	6.29	Call	Bond Future	223.6200	0.2236	190.5600	0.1906	(14.784)	0	0	0
2013/09/23	R204	07/11/2013	6.30	Put	Bond Future	3,039.6900	3.0397	3,091.4300	3.0914	1.702	0	0	0
2013/09/23	R204	07/11/2013	7.00	Call	Bond Future	1,266.9300	1.2669	1,185.4000	1.1854	(6.435)	0	0	0
2013/09/23	R204	07/11/2013	6.30	Call	Bond Future	230.6700	0.2307	196.9300	0.1969	(14.627)	0	0	0
2013/09/23	R204	07/11/2013	6.31	Call	Bond Future	237.9000	0.2379	203.4700	0.2035	(14.472)	0	0	0
2013/09/23	R204	06/02/2014	6.39	Call	Bond Future	791.1600	0.7912	750.3200	0.7503	(5.162)	0	0	0

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2013/09/23	R204	06/02/2014			Bond Future	7.0358	105.0382	7.0566	104.9519	0.295	0.0000	0.0000	0
2013/09/23	R204	06/02/2014	6.41	Call	Bond Future	815.4700	0.8155	773.9000	0.7739	(5.098)	0	0	0
2013/09/23	R204	06/02/2014	6.40	Call	Bond Future	803.2500	0.8033	762.0500	0.7620	(5.129)	0	0	0
2013/09/23	R204	06/02/2014	6.39	Put	Bond Future	3,515.9800	3.5160	3,561.3500	3.5613	1.290	0	0	0
2013/09/23	R204	06/02/2014	6.41	Put	Bond Future	3,454.6100	3.4546	3,499.2500	3.4993	1.292	0	0	0
2013/09/23	R204	06/02/2014	6.40	Put	Bond Future	3,485.2200	3.4852	3,530.2300	3.5302	1.291	0	0	0
2013/09/23	R204	08/05/2014			Bond Future	7.1367	106.4705	7.1593	106.3814	0.317	0.0000	0.0000	0
2013/09/23	R204	08/05/2014	6.05	Call	Bond Future	771.0400	0.7710	738.8900	0.7389	(4.170)	0	0	0
2013/09/23	R204	08/05/2014	6.06	Call	Bond Future	780.1700	0.7802	747.7700	0.7478	(4.153)	0	0	0
2013/09/23	R204	08/05/2014	6.04	Call	Bond Future	761.9900	0.7620	730.0900	0.7301	(4.186)	0	0	0
2013/09/23	R204	08/05/2014	6.05	Put	Bond Future	5,172.8500	5.1728	5,229.8400	5.2298	1.102	0	0	0
2013/09/23	R204	08/05/2014	6.04	Put	Bond Future	5,205.3500	5.2053	5,262.5900	5.2626	1.100	0	0	0
2013/09/23	R204	08/05/2014	6.06	Put	Bond Future	5,140.4400	5.1404	5,197.1800	5.1972	1.104	0	0	0
2013/09/23	R204	07/08/2014			Bond Future	7.2401	103.9195	7.2638	103.8306	0.328	0.0000	0.0000	0
2013/09/23	R204	07/08/2014	7.44	Put	Bond Future	2,277.8400	2.2778	2,305.1300	2.3051	1.198	0	0	0
2013/09/23	R204	07/08/2014	7.46	Put	Bond Future	2,244.8400	2.2448	2,271.7400	2.2717	1.198	0	0	0
2013/09/23	R204	07/08/2014	7.45	Put	Bond Future	2,261.3000	2.2613	2,288.4000	2.2884	1.198	0	0	0
2013/09/23	R204	07/08/2014	7.46	Call	Bond Future	3,064.5400	3.0645	3,002.5700	3.0026	(2.022)	0	0	0
2013/09/23	R204	07/08/2014	7.44	Call	Bond Future	3,023.3300	3.0233	2,961.7500	2.9618	(2.037)	0	0	0
2013/09/23	R204	07/08/2014	7.45	Call	Bond Future	3,043.9000	3.0439	2,982.1300	2.9821	(2.029)	0	0	0
2013/09/23	R206	07/11/2013	4.31	Put	Bond Future	181.0800	0.1811	182.5700	0.1826	0.823	0	0	0
2013/09/23	R206	07/11/2013			Bond Future	5.1180	102.8272	5.1468	102.8221	0.562	0.0000	0.0000	0
2013/09/23	R206	07/11/2013	4.30	Put	Bond Future	182.4000	0.1824	183.9200	0.1839	0.833	0	0	0
2013/09/23	R206	07/11/2013	4.31	Call	Bond Future	36.4900	0.0365	32.8300	0.0328	(10.030)	0	0	0
2013/09/23	R206	07/11/2013	4.29	Call	Bond Future	35.5500	0.0356	31.9500	0.0319	(10.127)	0	0	0
2013/09/23	R206	07/11/2013	4.30	Call	Bond Future	36.0200	0.0360	32.3900	0.0324	(10.078)	0	0	0
2013/09/23	R206	07/11/2013	4.29	Put	Bond Future	183.7300	0.1837	185.2800	0.1853	0.844	0	0	0
2013/09/23	R207	07/11/2013	6.70	Call	Bond Future	444.4700	0.4445	401.9300	0.4019	(9.571)	0	0	0
2013/09/23	R207	07/11/2013			Bond Future	7.2385	102.4061	7.2477	102.3605	0.128	0.0000	0.0000	21,305
2013/09/23	R207	07/11/2013	6.71	Call	Bond Future	455.7600	0.4558	412.6500	0.4127	(9.459)	0	0	0
2013/09/23	R207	07/11/2013	6.69	Put	Bond Future	3,172.6400	3.1726	3,176.2500	3.1763	0.114	0	0	0
2013/09/23	R207	07/11/2013	6.71	Put	Bond Future	3,093.5400	3.0935	3,096.0000	3.0960	0.080	0	0	0
2013/09/23	R207	07/11/2013	6.69	Call	Bond Future	433.3800	0.4334	391.4200	0.3914	(9.682)	0	0	0
2013/09/23	R207	07/11/2013	6.70	Put	Bond Future	3,132.9700	3.1330	3,136.0000	3.1360	0.097	0	0	0
2013/09/23	R207	06/02/2014			Bond Future	7.3387	100.1123	7.3484	100.0665	0.132	0.0000	0.0000	0
2013/09/23	R207	06/02/2014	6.65	Call	Bond Future	1,000.1400	1.0001	966.0400	0.9660	(3.410)	0	0	0
2013/09/23	R207	06/02/2014	6.64	Put	Bond Future	4,355.8500	4.3558	4,367.8100	4.3678	0.275	0	0	0
2013/09/23	R207	06/02/2014	6.66	Put	Bond Future	4,285.0800	4.2851	4,296.5600	4.2966	0.268	0	0	0
2013/09/23	R207	06/02/2014	6.65	Put	Bond Future	4,320.3800	4.3204	4,332.1000	4.3321	0.271	0	0	0
2013/09/23	R207	06/02/2014	6.66	Call	Bond Future	1,014.0000	1.0140	979.6600	0.9797	(3.387)	0	0	0
2013/09/23	R207	06/02/2014	6.64	Call	Bond Future	986.4100	0.9864	952.5500	0.9525	(3.433)	0	0	0
2013/09/23	R207	08/05/2014	6.19	Put	Bond Future	6,792.4800	6.7925	6,815.7300	6.8157	0.342	0	0	0
2013/09/23	R207	08/05/2014	6.21	Put	Bond Future	6,715.2700	6.7153	6,738.2000	6.7382	0.341	0	0	0
2013/09/23	R207	08/05/2014			Bond Future	7.4409	101.4776	7.4515	101.4294	0.143	0.0000	0.0000	0
2013/09/23	R207	08/05/2014	6.20	Put	Bond Future	6,753.8300	6.7538	6,776.9100	6.7769	0.342	0	0	0
2013/09/23	R207	08/05/2014	6.20	Call	Bond Future	921.9500	0.9219	896.8400	0.8968	(2.724)	0	0	0

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2013/09/23	R207	08/05/2014	6.21	Call	Bond Future	932.0300	0.9320	906.7700	0.9068	(2.710)	0	0	0
2013/09/23	R207	08/05/2014	6.19	Call	Bond Future	911.9400	0.9119	887.0000	0.8870	(2.735)	0	0	0
2013/09/23	R207	07/08/2014	7.69	Call	Bond Future	3,704.8200	3.7048	3,663.2400	3.6632	(1.122)	0	0	0
2013/09/23	R207	07/08/2014	7.70	Put	Bond Future	3,057.4500	3.0575	3,063.0700	3.0631	0.184	0	0	0
2013/09/23	R207	07/08/2014			Bond Future	7.5453	99.2482	7.5562	99.2009	0.144	0.0000	0.0000	0
2013/09/23	R207	07/08/2014	7.70	Call	Bond Future	3,727.7200	3.7277	3,686.0500	3.6861	(1.118)	0	0	0
2013/09/23	R207	07/08/2014	7.71	Call	Bond Future	3,750.6900	3.7507	3,708.9300	3.7089	(1.113)	0	0	0
2013/09/23	R207	07/08/2014	7.69	Put	Bond Future	3,077.7100	3.0777	3,083.4200	3.0834	0.186	0	0	0
2013/09/23	R207	07/08/2014	7.71	Put	Bond Future	3,037.2800	3.0373	3,042.8100	3.0428	0.182	0	0	0
2013/09/23	R208	07/11/2013			Bond Future	7.3452	97.4407	7.3546	97.3893	0.127	0.0000	0.0000	10,081
2013/09/23	R208	07/11/2013	6.79	Put	Bond Future	3,533.0000	3.5330	3,541.6300	3.5416	0.244	0	0	0
2013/09/23	R208	07/11/2013	6.81	Put	Bond Future	3,441.8300	3.4418	3,449.1400	3.4491	0.212	0	0	0
2013/09/23	R208	07/11/2013	6.80	Put	Bond Future	3,487.2700	3.4873	3,495.2400	3.4952	0.229	0	0	0
2013/09/23	R208	07/11/2013	6.81	Call	Bond Future	438.8900	0.4389	394.8500	0.3948	(10.034)	0	0	0
2013/09/23	R208	07/11/2013	7.50	Put	Bond Future	1,089.9200	1.0899	1,064.9900	1.0650	(2.287)	0	0	1,520
2013/09/23	R208	07/11/2013	6.79	Call	Bond Future	415.6500	0.4156	372.9300	0.3729	(10.278)	0	0	0
2013/09/23	R208	07/11/2013	7.50	Call	Bond Future	1,937.3100	1.9373	1,861.0300	1.8610	(3.937)	0	0	0
2013/09/23	R208	07/11/2013	6.80	Call	Bond Future	427.1500	0.4272	383.7700	0.3838	(10.156)	0	0	0
2013/09/23	R208	06/02/2014	6.74	Put	Bond Future	4,827.1500	4.8271	4,842.4600	4.8425	0.317	0	0	0
2013/09/23	R208	06/02/2014			Bond Future	7.4374	98.7208	7.4471	98.6691	0.130	0.0000	0.0000	0
2013/09/23	R208	06/02/2014	6.76	Put	Bond Future	4,745.0700	4.7451	4,759.8300	4.7598	0.311	0	0	0
2013/09/23	R208	06/02/2014	6.75	Put	Bond Future	4,785.8100	4.7858	4,800.8500	4.8008	0.314	0	0	0
2013/09/23	R208	06/02/2014	6.74	Call	Bond Future	1,018.0100	1.0180	981.6600	0.9817	(3.571)	0	0	0
2013/09/23	R208	06/02/2014	6.75	Call	Bond Future	1,032.5800	1.0326	995.9600	0.9960	(3.546)	0	0	0
2013/09/23	R208	06/02/2014	6.76	Call	Bond Future	1,047.7100	1.0477	1,010.8100	1.0108	(3.522)	0	0	0
2013/09/23	R208	08/05/2014	6.31	Call	Bond Future	894.1100	0.8941	868.2000	0.8682	(2.898)	0	0	0
2013/09/23	R208	08/05/2014			Bond Future	7.5264	96.6701	7.5368	96.6161	0.139	0.0000	0.0000	0
2013/09/23	R208	08/05/2014	6.29	Call	Bond Future	872.8200	0.8728	847.2800	0.8473	(2.926)	0	0	0
2013/09/23	R208	08/05/2014	6.31	Put	Bond Future	7,433.6800	7.4337	7,461.7600	7.4618	0.378	0	0	0
2013/09/23	R208	08/05/2014	6.30	Put	Bond Future	7,478.9700	7.4790	7,507.2400	7.5072	0.378	0	0	0
2013/09/23	R208	08/05/2014	6.29	Put	Bond Future	7,524.3900	7.5244	7,552.8400	7.5528	0.378	0	0	0
2013/09/23	R208	08/05/2014	6.30	Call	Bond Future	883.4100	0.8834	857.6900	0.8577	(2.911)	0	0	0
2013/09/23	R208	07/08/2014			Bond Future	7.6158	98.0143	7.6265	97.9611	0.140	0.0000	0.0000	0
2013/09/23	R208	07/08/2014	7.80	Call	Bond Future	4,054.2200	4.0542	4,007.8500	4.0079	(1.144)	0	0	0
2013/09/23	R208	07/08/2014	7.79	Put	Bond Future	3,162.0900	3.1621	3,169.0900	3.1691	0.221	0	0	0
2013/09/23	R208	07/08/2014	7.81	Put	Bond Future	3,117.8400	3.1178	3,124.6300	3.1246	0.218	0	0	0
2013/09/23	R208	07/08/2014	7.80	Put	Bond Future	3,139.9000	3.1399	3,146.8000	3.1468	0.220	0	0	0
2013/09/23	R208	07/08/2014	7.81	Call	Bond Future	4,081.4900	4.0815	4,035.0100	4.0350	(1.139)	0	0	0
2013/09/23	R208	07/08/2014	7.79	Call	Bond Future	4,027.0400	4.0270	3,980.7700	3.9808	(1.149)	0	0	0
2013/09/23	R209	07/11/2013	8.80	Put	Bond Future	2,056.0000	2.0560	1,993.6200	1.9936	(3.034)	0	0	0
2013/09/23	R209	07/11/2013	9.50	Put	Bond Future	506.3600	0.5064	465.4800	0.4655	(8.073)	0	0	980
2013/09/23	R209	07/11/2013			Bond Future	8.6960	76.7839	8.7002	76.7503	0.049	0.0000	0.0000	19,372
2013/09/23	R209	07/11/2013	8.80	Call	Bond Future	2,874.4000	2.8744	2,778.4700	2.7785	(3.337)	0	0	0
2013/09/23	R209	07/11/2013	8.81	Call	Bond Future	2,916.9100	2.9169	2,820.9800	2.8210	(3.289)	0	0	0
2013/09/23	R209	07/11/2013	9.25	Call	Bond Future	5,076.5700	5.0766	4,990.9000	4.9909	(1.688)	0	0	0
2013/09/23	R209	07/11/2013	8.65	Call	Bond Future	2,276.5200	2.2765	2,182.3100	2.1823	(4.138)	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
2013/09/23	R209	07/11/2013	8.79	Call	Bond Future	2,832.2100	2.8322	2,736.3000	2.7363	(3.386)	0	0	0
2013/09/23	R209	07/11/2013	9.70	Put	Bond Future	317.4800	0.3175	285.8600	0.2859	(9.960)	0	0	1,520
2013/09/23	R209	07/11/2013	9.40	Call	Bond Future	5,913.5000	5.9135	5,834.4000	5.8344	(1.338)	0	0	0
2013/09/23	R209	07/11/2013	9.25	Put	Bond Future	871.6000	0.8716	819.4800	0.8195	(5.980)	0	0	1,000
2013/09/23	R209	07/11/2013	8.79	Put	Bond Future	2,091.8900	2.0919	2,029.5300	2.0295	(2.981)	0	0	0
2013/09/23	R209	07/11/2013	9.50	Call	Bond Future	6,490.0800	6.4901	6,415.6500	6.4157	(1.147)	0	0	0
2013/09/23	R209	07/11/2013	9.70	Call	Bond Future	7,674.3200	7.6743	7,609.1500	7.6091	(0.849)	0	0	0
2013/09/23	R209	07/11/2013	9.40	Put	Bond Future	632.8100	0.6328	587.2600	0.5873	(7.198)	0	0	5,000
2013/09/23	R209	07/11/2013	8.65	Put	Bond Future	2,642.7000	2.6427	2,582.0400	2.5820	(2.295)	0	0	4,700
2013/09/23	R209	07/11/2013	8.81	Put	Bond Future	2,020.5500	2.0206	1,958.1700	1.9582	(3.087)	0	0	0
2013/09/23	R209	06/02/2014	8.56	Call	Bond Future	3,356.4000	3.3564	3,296.3800	3.2964	(1.788)	0	0	0
2013/09/23	R209	06/02/2014			Bond Future	8.7777	77.7927	8.7820	77.7588	0.049	0.0000	0.0000	410
2013/09/23	R209	06/02/2014	8.54	Call	Bond Future	3,289.1800	3.2892	3,229.4600	3.2295	(1.816)	0	0	0
2013/09/23	R209	06/02/2014	8.55	Call	Bond Future	3,322.7000	3.3227	3,262.8300	3.2628	(1.802)	0	0	0
2013/09/23	R209	06/02/2014	8.54	Put	Bond Future	5,182.4900	5.1825	5,156.5900	5.1566	(0.500)	0	0	0
2013/09/23	R209	06/02/2014	8.56	Put	Bond Future	5,087.5900	5.0876	5,061.3900	5.0614	(0.515)	0	0	0
2013/09/23	R209	06/02/2014	8.55	Put	Bond Future	5,134.8800	5.1349	5,108.8300	5.1088	(0.507)	0	0	0
2013/09/23	R209	08/05/2014			Bond Future	8.8567	75.7083	8.8613	75.6728	0.052	0.0000	0.0000	0
2013/09/23	R209	08/05/2014	7.85	Call	Bond Future	2,238.9800	2.2390	2,199.1500	2.1991	(1.779)	0	0	0
2013/09/23	R209	08/05/2014	7.86	Call	Bond Future	2,260.9300	2.2609	2,220.9300	2.2209	(1.769)	0	0	0
2013/09/23	R209	08/05/2014	7.85	Put	Bond Future	10,652.1200	10.6521	10,647.7700	10.6478	(0.041)	0	0	0
2013/09/23	R209	08/05/2014	7.84	Call	Bond Future	2,217.1800	2.2172	2,177.5300	2.1775	(1.788)	0	0	0
2013/09/23	R209	08/05/2014	7.84	Put	Bond Future	10,720.9800	10.7210	10,716.8100	10.7168	(0.039)	0	0	0
2013/09/23	R209	08/05/2014	7.86	Put	Bond Future	10,583.5500	10.5836	10,579.0300	10.5790	(0.043)	0	0	0
2013/09/23	R209	07/08/2014	9.04	Put	Bond Future	5,728.4500	5.7285	5,715.2600	5.7153	(0.230)	0	0	0
2013/09/23	R209	07/08/2014			Bond Future	8.9348	76.7611	8.9394	76.7263	0.051	0.0000	0.0000	0
2013/09/23	R209	07/08/2014	9.06	Put	Bond Future	5,653.5700	5.6536	5,640.2800	5.6403	(0.235)	0	0	0
2013/09/23	R209	07/08/2014	9.05	Put	Bond Future	5,690.9100	5.6909	5,677.6700	5.6777	(0.233)	0	0	0
2013/09/23	R209	07/08/2014	9.05	Call	Bond Future	6,557.3300	6.5573	6,509.2700	6.5093	(0.733)	0	0	0
2013/09/23	R209	07/08/2014	9.06	Call	Bond Future	6,594.4500	6.5945	6,546.3400	6.5463	(0.730)	0	0	0
2013/09/23	R209	07/08/2014	9.04	Call	Bond Future	6,520.2900	6.5203	6,472.2800	6.4723	(0.736)	0	0	0
2013/09/23	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	R210	07/11/2013			Bond Future	158.7428	158.7428	158.5504	158.5504	(0.121)	0.0000	0.0000	1,449
2013/09/23	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	R210	07/11/2013	159.99	Put	Bond Future	1,247.2200	1.2472	1,439.5600	1.4396	15.421	0	0	0
2013/09/23	R210	07/11/2013	160.01	Put	Bond Future	1,267.2200	1.2672	1,459.5600	1.4596	15.178	0	0	0
2013/09/23	R210	07/11/2013	160.00	Put	Bond Future	1,257.2200	1.2572	1,449.5600	1.4496	15.299	0	0	0
2013/09/23	R211	07/11/2013			Bond Future	128.2333	128.2333	128.2278	128.2278	(0.004)	0.0000	0.0000	522
2013/09/23	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	R211	07/11/2013	129.99	Put	Bond Future	1,756.6700	1.7567	1,762.1800	1.7622	0.314	0	0	0
2013/09/23	R211	07/11/2013	130.01	Put	Bond Future	1,776.6700	1.7767	1,782.1800	1.7822	0.310	0	0	0
2013/09/23	R211	07/11/2013	130.00	Put	Bond Future	1,766.6700	1.7667	1,772.1800	1.7722	0.312	0	0	0
2013/09/23	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	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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2013/09/23	R212	07/11/2013	132.99	Put	Bond Future	1,880.2800	1.8803	1,881.6300	1.8816	0.072	0	0	0
2013/09/23	R212	07/11/2013			Bond Future	131.1097	131.1097	131.1084	131.1084	(0.001)	0.0000	0.0000	21,791
2013/09/23	R212	07/11/2013	133.01	Put	Bond Future	1,900.2800	1.9003	1,901.6300	1.9016	0.071	0	0	0
2013/09/23	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	R212	07/11/2013	133.00	Put	Bond Future	1,890.2800	1.8903	1,891.6300	1.8916	0.071	0	0	0
2013/09/23	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	R213	07/11/2013	8.60	Call	Bond Future	2,775.8800	2.7759	2,680.2700	2.6803	(3.444)	0	0	0
2013/09/23	R213	07/11/2013			Bond Future	8.5193	87.7719	8.5235	87.7384	0.049	0.0000	0.0000	19,495
2013/09/23	R213	07/11/2013	8.61	Call	Bond Future	2,818.7100	2.8187	2,723.0600	2.7231	(3.393)	0	0	0
2013/09/23	R213	07/11/2013	8.59	Put	Bond Future	2,166.1300	2.1661	2,104.1300	2.1041	(2.862)	0	0	0
2013/09/23	R213	07/11/2013	8.61	Put	Bond Future	2,091.8500	2.0919	2,029.7500	2.0297	(2.969)	0	0	0
2013/09/23	R213	07/11/2013	8.60	Put	Bond Future	2,128.7600	2.1288	2,066.7000	2.0667	(2.915)	0	0	0
2013/09/23	R213	07/11/2013	8.59	Call	Bond Future	2,733.3900	2.7334	2,637.8400	2.6378	(3.496)	0	0	0
2013/09/23	R213	06/02/2014			Bond Future	8.6080	88.9249	8.6123	88.8913	0.049	0.0000	0.0000	0
2013/09/23	R213	06/02/2014	8.29	Put	Bond Future	5,768.3200	5.7683	5,741.6200	5.7416	(0.463)	0	0	0
2013/09/23	R213	06/02/2014	8.31	Put	Bond Future	5,668.6500	5.6687	5,641.6200	5.6416	(0.477)	0	0	0
2013/09/23	R213	06/02/2014	8.29	Call	Bond Future	3,192.5000	3.1925	3,132.1200	3.1321	(1.891)	0	0	0
2013/09/23	R213	06/02/2014	8.30	Put	Bond Future	5,718.3300	5.7183	5,691.4700	5.6915	(0.470)	0	0	0
2013/09/23	R213	06/02/2014	8.30	Call	Bond Future	3,225.1900	3.2252	3,164.6500	3.1646	(1.877)	0	0	0
2013/09/23	R213	06/02/2014	8.31	Call	Bond Future	3,258.0800	3.2581	3,197.3700	3.1974	(1.863)	0	0	0
2013/09/23	R213	08/05/2014	7.65	Put	Bond Future	11,005.2300	11.0052	11,000.2200	11.0002	(0.046)	0	0	0
2013/09/23	R213	08/05/2014			Bond Future	8.6902	86.5990	8.6948	86.5633	0.053	0.0000	0.0000	0
2013/09/23	R213	08/05/2014	7.64	Put	Bond Future	11,073.1800	11.0732	11,068.3500	11.0684	(0.044)	0	0	0
2013/09/23	R213	08/05/2014	7.66	Put	Bond Future	10,937.5300	10.9375	10,932.3500	10.9323	(0.047)	0	0	0
2013/09/23	R213	08/05/2014	7.65	Call	Bond Future	2,301.7100	2.3017	2,261.0600	2.2611	(1.766)	0	0	0
2013/09/23	R213	08/05/2014	7.64	Call	Bond Future	2,279.9600	2.2800	2,239.4900	2.2395	(1.775)	0	0	0
2013/09/23	R213	08/05/2014	7.66	Call	Bond Future	2,323.5900	2.3236	2,282.7700	2.2828	(1.757)	0	0	0
2013/09/23	R213	07/08/2014	8.86	Call	Bond Future	6,725.4500	6.7254	6,676.4000	6.6764	(0.729)	0	0	0
2013/09/23	R213	07/08/2014			Bond Future	8.7728	87.8032	8.7773	87.7683	0.052	0.0000	0.0000	0
2013/09/23	R213	07/08/2014	8.84	Call	Bond Future	6,650.8500	6.6509	6,601.9100	6.6019	(0.736)	0	0	0
2013/09/23	R213	07/08/2014	8.85	Call	Bond Future	6,688.1000	6.6881	6,639.1000	6.6391	(0.733)	0	0	0
2013/09/23	R213	07/08/2014	8.84	Put	Bond Future	6,137.1200	6.1371	6,123.0100	6.1230	(0.230)	0	0	0
2013/09/23	R213	07/08/2014	8.86	Put	Bond Future	6,059.7900	6.0598	6,045.5700	6.0456	(0.235)	0	0	0
2013/09/23	R213	07/08/2014	8.85	Put	Bond Future	6,098.3600	6.0984	6,084.1900	6.0842	(0.232)	0	0	0
2013/09/23	R214	07/11/2013	7.80	Call	Bond Future	207.3900	0.2074	177.6000	0.1776	(14.364)	0	0	0
2013/09/23	R214	07/11/2013			Bond Future	8.8829	76.9694	8.8871	76.9354	0.047	0.0000	0.0000	2,427
2013/09/23	R214	07/11/2013	7.81	Call	Bond Future	213.9600	0.2140	183.5300	0.1835	(14.222)	0	0	0
2013/09/23	R214	07/11/2013	7.79	Call	Bond Future	200.9900	0.2010	171.8300	0.1718	(14.508)	0	0	0
2013/09/23	R214	07/11/2013	7.81	Put	Bond Future	9,838.6800	9.8387	9,842.2900	9.8423	0.037	0	0	0
2013/09/23	R214	07/11/2013	7.80	Put	Bond Future	9,931.0600	9.9311	9,935.3100	9.9353	0.043	0	0	0
2013/09/23	R214	07/11/2013	7.79	Put	Bond Future	10,023.8100	10.0238	10,028.6900	10.0287	0.049	0	0	0
2013/09/23	R214	06/02/2014			Bond Future	8.9684	77.9806	8.9727	77.9464	0.048	0.0000	0.0000	0
2013/09/23	R214	06/02/2014	8.99	Put	Bond Future	4,389.6200	4.3896	4,357.0900	4.3571	(0.741)	0	0	0
2013/09/23	R214	06/02/2014	9.01	Put	Bond Future	4,308.5100	4.3085	4,275.8400	4.2758	(0.758)	0	0	0
2013/09/23	R214	06/02/2014	8.99	Call	Bond Future	4,561.6100	4.5616	4,494.8900	4.4949	(1.463)	0	0	0

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2013/09/23	R214	06/02/2014	9.00	Put	Bond Future	4,348.9200	4.3489	4,316.3100	4.3163	(0.750)	0	0	0
2013/09/23	R214	06/02/2014	9.00	Call	Bond Future	4,600.4700	4.6005	4,533.6700	4.5337	(1.452)	0	0	0
2013/09/23	R214	06/02/2014	9.01	Call	Bond Future	4,639.4700	4.6395	4,572.6100	4.5726	(1.441)	0	0	0
2013/09/23	R248	07/11/2013			Bond Future	8.9186	99.9463	8.9278	99.8494	0.104	0.0000	0.0000	10,260
2013/09/23	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	R248	07/11/2013	7.86	Put	Bond Future	12,316.5000	12.3165	12,413.3800	12.4134	0.787	0	0	0
2013/09/23	R248	07/11/2013	7.85	Put	Bond Future	12,445.5700	12.4456	12,542.4500	12.5424	0.778	0	0	0
2013/09/23	R248	07/11/2013	7.84	Put	Bond Future	12,574.9000	12.5749	12,671.7800	12.6718	0.770	0	0	0
2013/09/23	R248	06/02/2014	9.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	R248	06/02/2014			Bond Future	9.0056	101.2592	9.0151	101.1614	0.106	0.0000	0.0000	0
2013/09/23	R248	06/02/2014	9.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/23	R248	06/02/2014	9.11	Call	Bond Future	1,064.8700	1.0649	967.0200	0.9670	(9.189)	0	0	0
2013/09/23	R248	06/02/2014	9.09	Call	Bond Future	862.5200	0.8625	764.6700	0.7647	(11.345)	0	0	0
2013/09/23	R248	06/02/2014	9.10	Call	Bond Future	963.7900	0.9638	865.9400	0.8659	(10.153)	0	0	0
2013/09/23	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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