



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 15/10/2013 to 15/10/2013

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
2013/10/15	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	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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2013/10/15	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	2025	07/11/2013			Bond Future	109.5365	109.5365	109.5638	109.5638	0.025	0.0000	0.0000	0
2013/10/15	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	2025	07/11/2013	110.99	Put	Bond Future	1,453.5400	1.4535	1,426.2500	1.4263	(1.877)	0	0	0
2013/10/15	2025	07/11/2013	111.01	Put	Bond Future	1,473.5400	1.4735	1,446.2500	1.4463	(1.852)	0	0	0
2013/10/15	2025	07/11/2013	111.00	Put	Bond Future	1,463.5400	1.4635	1,436.2500	1.4363	(1.865)	0	0	0
2013/10/15	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	2037	07/11/2013			Bond Future	8.9458	98.0493	8.9095	98.3906	(0.406)	0.0000	0.0000	1,650
2013/10/15	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	2037	07/11/2013	9.43	Call	Bond Future	4,372.2900	4.3723	4,713.5500	4.7136	7.805	0	0	0
2013/10/15	2037	07/11/2013	9.41	Call	Bond Future	4,198.1500	4.1981	4,539.4100	4.5394	8.129	0	0	0
2013/10/15	2037	07/11/2013	9.42	Call	Bond Future	4,285.2900	4.2853	4,626.5500	4.6265	7.964	0	0	0
2013/10/15	2037	06/02/2014			Bond Future	9.0379	95.0825	9.0005	95.4282	(0.414)	0.0000	0.0000	0
2013/10/15	2037	06/02/2014	9.38	Call	Bond Future	3,068.9100	3.0689	3,414.6400	3.4146	11.266	0	0	0
2013/10/15	2037	06/02/2014	9.39	Call	Bond Future	3,156.2000	3.1562	3,501.9300	3.5019	10.954	0	0	0
2013/10/15	2037	06/02/2014	9.37	Call	Bond Future	2,981.4800	2.9815	3,327.2100	3.3272	11.596	0	0	0
2013/10/15	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	2037	08/05/2014			Bond Future	9.1315	96.3658	9.0930	96.7148	(0.421)	0.0000	0.0000	0
2013/10/15	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	2037	08/05/2014	9.38	Call	Bond Future	2,207.3100	2.2073	2,556.2600	2.5563	15.809	0	0	0
2013/10/15	2037	08/05/2014	9.39	Call	Bond Future	2,294.3700	2.2944	2,643.3200	2.6433	15.209	0	0	0
2013/10/15	2037	08/05/2014	9.37	Call	Bond Future	2,120.1100	2.1201	2,469.0600	2.4691	16.459	0	0	0
2013/10/15	2038	07/11/2013			Bond Future	106.0142	106.0142	105.8463	105.8463	(0.158)	0.0000	0.0000	18
2013/10/15	2038	07/11/2013	109.99	Put	Bond Future	3,975.7700	3.9758	4,143.7200	4.1437	4.224	0	0	0
2013/10/15	2038	07/11/2013	110.00	Put	Bond Future	3,985.7700	3.9858	4,153.7200	4.1537	4.214	0	0	0
2013/10/15	2038	07/11/2013	110.01	Put	Bond Future	3,995.7700	3.9958	4,163.7200	4.1637	4.203	0	0	0
2013/10/15	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	2050	07/11/2013	109.99	Call	Bond Future	349.6600	0.3497	378.8100	0.3788	8.337	0	0	0
2013/10/15	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	2050	07/11/2013			Bond Future	110.3397	110.3397	110.3688	110.3688	0.026	0.0000	0.0000	122
2013/10/15	2050	07/11/2013	110.00	Call	Bond Future	339.6600	0.3397	368.8100	0.3688	8.582	0	0	0
2013/10/15	2050	07/11/2013	110.01	Call	Bond Future	329.6600	0.3297	358.8100	0.3588	8.842	0	0	0
2013/10/15	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	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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2013/10/15	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	AL37	07/11/2013			Index Future	413.5700	413.5700	413.6780	413.6780	0.026	0.0000	0.0000	0
2013/10/15	AL37	06/02/2014			Index Future	419.0110	419.0110	419.1200	419.1200	0.026	0.0000	0.0000	0
2013/10/15	AL7T	07/11/2013			Index Future	490.1910	490.1910	490.2910	490.2910	0.020	0.0000	0.0000	1
2013/10/15	AL7T	06/02/2014			Index Future	496.6400	496.6400	496.7410	496.7410	0.020	0.0000	0.0000	0
2013/10/15	ALBI	07/11/2013			Index Future	439.3640	439.3640	439.5730	439.5730	0.048	0.0000	0.0000	759
2013/10/15	ALBI	06/02/2014			Index Future	445.1440	445.1440	445.3550	445.3550	0.047	0.0000	0.0000	112
2013/10/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	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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2013/10/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/10/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/15	EL28	07/11/2013			Bond Future	110.8259	110.8259	110.8555	110.8555	0.027	0.0000	0.0000	0
2013/10/15	EL28	07/11/2013	110.00	Call	Bond Future	825.8700	0.8259	855.5400	0.8555	3.593	0	0	0
2013/10/15	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	EL28	07/11/2013	110.01	Call	Bond Future	815.8700	0.8159	845.5400	0.8455	3.637	0	0	0
2013/10/15	EL28	07/11/2013	109.99	Call	Bond Future	835.8700	0.8359	865.5400	0.8655	3.550	0	0	0
2013/10/15	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	ES33	07/11/2013			Bond Future	9.4266	84.0321	9.4203	84.0804	(0.067)	0.0000	0.0000	6,292
2013/10/15	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	ES33	07/11/2013	8.51	Put	Bond Future	7,555.7200	7.5557	7,507.3700	7.5074	(0.640)	0	0	0
2013/10/15	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	ES33	07/11/2013	8.49	Put	Bond Future	7,732.1500	7.7322	7,683.8000	7.6838	(0.625)	0	0	0
2013/10/15	ES33	07/11/2013	8.50	Put	Bond Future	7,643.8700	7.6439	7,595.5200	7.5955	(0.633)	0	0	0
2013/10/15	ES33	06/02/2014	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	ES33	06/02/2014			Bond Future	9.5398	85.1377	9.5333	85.1865	(0.068)	0.0000	0.0000	0
2013/10/15	ES33	06/02/2014	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	ES33	06/02/2014	9.54	Call	Bond Future	1.5100	0.0015	50.3700	0.0504	3235.762	0	0	0
2013/10/15	ES33	06/02/2014	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	ES33	06/02/2014	9.55	Call	Bond Future	77.0400	0.0770	125.9000	0.1259	63.422	0	0	0
2013/10/15	ES33	06/02/2014	9.56	Call	Bond Future	152.4600	0.1525	201.3200	0.2013	32.048	0	0	0
2013/10/15	GOVI	07/11/2013			GOVI	438.8010	438.8010	438.9850	438.9850	0.042	0.0000	0.0000	131

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2013/10/15	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	GOVI	07/11/2013	445.99	Put	GOVI	71,890.0000	7.1890	70,050.0000	7.0050	(2.559)	0	0	0
2013/10/15	GOVI	07/11/2013	446.01	Put	GOVI	72,090.0000	7.2090	70,250.0000	7.0250	(2.552)	0	0	0
2013/10/15	GOVI	07/11/2013	446.00	Put	GOVI	71,990.0000	7.1990	70,150.0000	7.0150	(2.556)	0	0	0
2013/10/15	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	GOVI	06/02/2014	439.99	Call	GOVI	45,840.0000	4.5840	47,700.0000	4.7700	4.058	0	0	0
2013/10/15	GOVI	06/02/2014			GOVI	444.5740	444.5740	444.7600	444.7600	0.042	0.0000	0.0000	269
2013/10/15	GOVI	06/02/2014	440.00	Call	GOVI	45,740.0000	4.5740	47,600.0000	4.7600	4.066	0	0	0
2013/10/15	GOVI	06/02/2014	440.01	Call	GOVI	45,640.0000	4.5640	47,500.0000	4.7500	4.075	0	0	0
2013/10/15	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	GOVI	08/05/2014	442.00	Call	GOVI	85,720.0000	8.5720	87,540.0000	8.7540	2.123	0	0	0
2013/10/15	GOVI	08/05/2014			GOVI	450.5720	450.5720	450.7540	450.7540	0.040	0.0000	0.0000	0
2013/10/15	GOVI	08/05/2014	442.01	Call	GOVI	85,620.0000	8.5620	87,440.0000	8.7440	2.126	0	0	0
2013/10/15	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	GOVI	08/05/2014	441.99	Call	GOVI	85,820.0000	8.5820	87,640.0000	8.7640	2.121	0	0	0
2013/10/15	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/10/15	IGOV	07/11/2013			Index Future	196.5090	196.5090	196.5050	196.5050	(0.002)	0.0000	0.0000	1,166
2013/10/15	IGOV	06/02/2014			Index Future	199.1180	199.1180	199.1140	199.1140	(0.002)	0.0000	0.0000	190
2013/10/15	ILBI	07/11/2013			Index Future	532.4920	532.4920	532.6230	532.6230	0.025	0.0000	0.0000	0
2013/10/15	ILBI	06/02/2014			Index Future	539.6710	539.6710	539.8040	539.8040	0.025	0.0000	0.0000	186
2013/10/15	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/10/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/10/15	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/10/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/10/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/10/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/10/15	JBAF	16/10/2013			Jibar Tradeable Future	5.1400	94.8600	5.1400	94.8600	0.000	0.0000	0.0000	0
2013/10/15	JBAF	20/11/2013			Jibar Tradeable Future	5.1500	94.8500	5.1600	94.8400	0.194	0.0000	0.0000	4,100
2013/10/15	JBAF	18/12/2013			Jibar Tradeable Future	5.1900	94.8100	5.1900	94.8100	0.000	0.0000	0.0000	1,500
2013/10/15	JBAF	15/01/2014			Jibar Tradeable Future	5.2100	94.7900	5.2200	94.7800	0.192	0.0000	0.0000	1,000
2013/10/15	JBAF	19/02/2014			Jibar Tradeable Future	5.3100	94.6900	5.3100	94.6900	0.000	0.0000	0.0000	0
2013/10/15	JBAF	19/03/2014			Jibar Tradeable Future	5.3500	94.6500	5.3400	94.6600	(0.187)	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
2013/10/15	JBAF	18/06/2014			Jibar Tradeable Future	5.6800	94.3200	5.6800	94.3200	0.000	0.0000	0.0000	1,000
2013/10/15	JBAF	17/09/2014			Jibar Tradeable Future	5.9000	94.1000	5.9200	94.0800	0.339	0.0000	0.0000	0
2013/10/15	JBAF	17/12/2014			Jibar Tradeable Future	6.1600	93.8400	6.1700	93.8300	0.162	0.0000	0.0000	0
2013/10/15	JBAF	18/03/2015			Jibar Tradeable Future	6.4100	93.5900	6.4200	93.5800	0.156	0.0000	0.0000	250
2013/10/15	JBAF	17/06/2015			Jibar Tradeable Future	6.6600	93.3400	6.6700	93.3300	0.150	0.0000	0.0000	1,000
2013/10/15	JBAF	16/09/2015			Jibar Tradeable Future	6.9100	93.0900	6.9200	93.0800	0.145	0.0000	0.0000	0
2013/10/15	R023	07/11/2013	6.50	Put	Bond Future	7,303.7500	7.3038	7,263.6900	7.2637	(0.548)	0	0	0
2013/10/15	R023	07/11/2013			Bond Future	7.5499	102.8657	7.5438	102.9057	(0.080)	0.0000	0.0000	12,954
2013/10/15	R023	07/11/2013	6.49	Put	Bond Future	7,376.4800	7.3765	7,336.4200	7.3364	(0.543)	0	0	0
2013/10/15	R023	07/11/2013	6.51	Put	Bond Future	7,231.0700	7.2311	7,191.0100	7.1910	(0.554)	0	0	0
2013/10/15	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	R023	06/02/2014			Bond Future	7.6392	104.2190	7.6330	104.2595	(0.082)	0.0000	0.0000	0
2013/10/15	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	R023	06/02/2014	7.84	Call	Bond Future	1,289.7500	1.2897	1,330.3100	1.3303	3.145	0	0	0
2013/10/15	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	R023	06/02/2014	7.85	Call	Bond Future	1,353.4300	1.3534	1,393.9900	1.3940	2.997	0	0	0
2013/10/15	R023	06/02/2014	7.86	Call	Bond Future	1,417.0700	1.4171	1,457.6300	1.4576	2.862	0	0	0
2013/10/15	R157	07/11/2013			Bond Future	5.9243	115.1648	5.8971	115.2156	(0.459)	0.0000	0.0000	27,654
2013/10/15	R157	07/11/2013	5.60	Call	Bond Future	94.8700	0.0949	101.3900	0.1014	6.873	0	0	0
2013/10/15	R157	07/11/2013	5.59	Put	Bond Future	717.8200	0.7178	673.2600	0.6733	(6.208)	0	0	0
2013/10/15	R157	07/11/2013	5.61	Put	Bond Future	688.4300	0.6884	644.4300	0.6444	(6.391)	0	0	0
2013/10/15	R157	07/11/2013	5.60	Put	Bond Future	703.0600	0.7031	658.7700	0.6588	(6.300)	0	0	0
2013/10/15	R157	07/11/2013	5.61	Call	Bond Future	99.0600	0.0991	105.8700	0.1059	6.875	0	0	0
2013/10/15	R157	07/11/2013	5.59	Call	Bond Future	90.8100	0.0908	97.0600	0.0971	6.883	0	0	0
2013/10/15	R157	06/02/2014	5.64	Call	Bond Future	357.8500	0.3578	373.2800	0.3733	4.312	0	0	0
2013/10/15	R157	06/02/2014	5.65	Put	Bond Future	994.2400	0.9942	958.3900	0.9584	(3.606)	0	0	0
2013/10/15	R157	06/02/2014			Bond Future	6.0409	116.6799	6.0088	116.7314	(0.530)	0.0000	0.0000	606
2013/10/15	R157	06/02/2014	5.65	Call	Bond Future	363.6100	0.3636	379.2200	0.3792	4.293	0	0	0
2013/10/15	R157	06/02/2014	5.66	Call	Bond Future	369.4200	0.3694	385.2200	0.3852	4.277	0	0	0
2013/10/15	R157	06/02/2014	5.64	Put	Bond Future	1,004.6800	1.0047	968.6500	0.9686	(3.586)	0	0	0
2013/10/15	R157	06/02/2014	5.66	Put	Bond Future	983.8600	0.9839	948.2000	0.9482	(3.624)	0	0	0
2013/10/15	R157	08/05/2014	5.20	Call	Bond Future	261.9900	0.2620	273.0300	0.2730	4.214	0	0	0
2013/10/15	R157	08/05/2014			Bond Future	6.1587	111.4456	6.1214	111.4961	(0.605)	0.0000	0.0000	0
2013/10/15	R157	08/05/2014	5.21	Call	Bond Future	265.2800	0.2653	276.4200	0.2764	4.199	0	0	0
2013/10/15	R157	08/05/2014	5.19	Call	Bond Future	258.7400	0.2587	269.6700	0.2697	4.224	0	0	0
2013/10/15	R157	08/05/2014	5.20	Put	Bond Future	1,570.1600	1.5702	1,530.7400	1.5307	(2.511)	0	0	0
2013/10/15	R157	08/05/2014	5.19	Put	Bond Future	1,580.6700	1.5807	1,541.1400	1.5411	(2.501)	0	0	0
2013/10/15	R157	08/05/2014	5.21	Put	Bond Future	1,559.6900	1.5597	1,520.3700	1.5204	(2.521)	0	0	0
2013/10/15	R157	07/08/2014	6.76	Put	Bond Future	602.9200	0.6029	580.9400	0.5809	(3.646)	0	0	0
2013/10/15	R157	07/08/2014			Bond Future	6.2704	113.0068	6.2226	113.0594	(0.763)	0.0000	0.0000	0
2013/10/15	R157	07/08/2014	6.75	Put	Bond Future	606.9400	0.6069	584.8600	0.5849	(3.638)	0	0	0
2013/10/15	R157	07/08/2014	6.74	Call	Bond Future	1,125.8500	1.1258	1,156.3000	1.1563	2.705	0	0	0
2013/10/15	R157	07/08/2014	6.75	Call	Bond Future	1,132.7200	1.1327	1,163.2800	1.1633	2.698	0	0	0

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2013/10/15	R157	07/08/2014	6.76	Call	Bond Future	1,139.6200	1.1396	1,170.2800	1.1703	2.690	0	0	0
2013/10/15	R157	07/08/2014	6.74	Put	Bond Future	610.9900	0.6110	588.8000	0.5888	(3.632)	0	0	0
2013/10/15	R186	07/11/2013	9.00	Put	Bond Future	27.6300	0.0276	23.0200	0.0230	(16.685)	0	0	1,200
2013/10/15	R186	07/11/2013	8.16	Put	Bond Future	922.7200	0.9227	872.5500	0.8725	(5.437)	0	0	0
2013/10/15	R186	07/11/2013			Bond Future	7.9397	124.7390	7.9337	124.7941	(0.076)	0.0000	0.0000	57,222
2013/10/15	R186	07/11/2013	6.50	Put	Bond Future	14,307.4800	14.3075	14,252.1300	14.2521	(0.387)	0	0	0
2013/10/15	R186	07/11/2013	8.15	Put	Bond Future	952.1200	0.9521	901.2200	0.9012	(5.346)	0	0	0
2013/10/15	R186	07/11/2013	6.75	Put	Bond Future	11,666.5700	11.6666	11,610.4700	11.6105	(0.481)	0	0	0
2013/10/15	R186	07/11/2013	8.50	Call	Bond Future	5,274.6100	5.2746	5,304.5100	5.3045	0.567	0	0	0
2013/10/15	R186	07/11/2013	8.14	Call	Bond Future	2,804.0000	2.8040	2,807.5500	2.8075	0.127	0	0	0
2013/10/15	R186	07/11/2013	8.25	Put	Bond Future	688.1200	0.6881	644.6800	0.6447	(6.313)	0	0	0
2013/10/15	R186	07/11/2013	8.75	Call	Bond Future	7,230.3300	7.2303	7,273.5800	7.2736	0.598	0	0	0
2013/10/15	R186	07/11/2013	8.00	Call	Bond Future	2,034.5900	2.0346	2,029.1000	2.0291	(0.270)	0	0	1,000
2013/10/15	R186	07/11/2013	8.15	Call	Bond Future	2,863.8300	2.8638	2,868.0900	2.8681	0.149	0	0	0
2013/10/15	R186	07/11/2013	6.50	Call	Bond Future	0.9500	0.0010	0.7600	0.0008	(20.000)	0	0	5,290
2013/10/15	R186	07/11/2013	8.16	Call	Bond Future	2,924.2500	2.9243	2,929.2400	2.9292	0.171	0	0	0
2013/10/15	R186	07/11/2013	8.00	Put	Bond Future	1,481.7300	1.4817	1,421.0800	1.4211	(4.093)	0	0	0
2013/10/15	R186	07/11/2013	9.00	Call	Bond Future	9,245.3900	9.2454	9,295.9400	9.2959	0.547	0	0	0
2013/10/15	R186	07/11/2013	8.25	Call	Bond Future	3,493.7900	3.4938	3,505.5100	3.5055	0.335	0	0	0
2013/10/15	R186	07/11/2013	8.75	Put	Bond Future	93.9400	0.0939	82.0300	0.0820	(12.678)	0	0	1,030
2013/10/15	R186	07/11/2013	6.75	Call	Bond Future	6.4500	0.0065	5.5100	0.0055	(14.574)	0	0	1,000
2013/10/15	R186	07/11/2013	8.50	Put	Bond Future	275.0200	0.2750	249.7600	0.2498	(9.185)	0	0	4,000
2013/10/15	R186	07/11/2013	8.14	Put	Bond Future	982.2100	0.9822	930.6000	0.9306	(5.254)	0	0	0
2013/10/15	R186	06/02/2014	8.75	Put	Bond Future	1,501.2000	1.5012	1,474.0400	1.4740	(1.809)	0	0	250
2013/10/15	R186	06/02/2014			Bond Future	8.0266	121.0906	8.0204	121.1464	(0.077)	0.0000	0.0000	125
2013/10/15	R186	06/02/2014	7.75	Call	Bond Future	2,754.5300	2.7545	2,761.2800	2.7613	0.245	0	0	0
2013/10/15	R186	06/02/2014	7.74	Put	Bond Future	5,334.6800	5.3347	5,285.4200	5.2854	(0.923)	0	0	0
2013/10/15	R186	06/02/2014	7.76	Put	Bond Future	5,221.9700	5.2220	5,173.0500	5.1730	(0.937)	0	0	0
2013/10/15	R186	06/02/2014	8.75	Call	Bond Future	7,764.8400	7.7648	7,793.5200	7.7935	0.369	0	0	0
2013/10/15	R186	06/02/2014	7.75	Put	Bond Future	5,278.1300	5.2781	5,229.0400	5.2290	(0.930)	0	0	0
2013/10/15	R186	06/02/2014	7.76	Call	Bond Future	2,790.8800	2.7909	2,797.8000	2.7978	0.248	0	0	0
2013/10/15	R186	06/02/2014	7.74	Call	Bond Future	2,718.4800	2.7185	2,725.0600	2.7251	0.242	0	0	0
2013/10/15	R186	08/05/2014	7.50	Put	Bond Future	8,519.8300	8.5198	8,472.8600	8.4729	(0.551)	0	0	0
2013/10/15	R186	08/05/2014			Bond Future	8.1140	122.7247	8.1078	122.7795	(0.077)	0.0000	0.0000	0
2013/10/15	R186	08/05/2014	7.09	Put	Bond Future	11,368.3800	11.3684	11,317.5400	11.3175	(0.447)	0	0	0
2013/10/15	R186	08/05/2014	7.10	Call	Bond Future	1,891.4200	1.8914	1,895.4400	1.8954	0.213	0	0	0
2013/10/15	R186	08/05/2014	8.50	Call	Bond Future	7,032.1100	7.0321	7,053.9900	7.0540	0.311	0	0	0
2013/10/15	R186	08/05/2014	7.11	Call	Bond Future	1,913.4500	1.9134	1,917.5600	1.9176	0.215	0	0	0
2013/10/15	R186	08/05/2014	7.09	Call	Bond Future	1,869.5700	1.8696	1,873.5200	1.8735	0.211	0	0	0
2013/10/15	R186	08/05/2014	8.50	Put	Bond Future	3,705.0900	3.7051	3,672.1800	3.6722	(0.888)	0	0	1,933
2013/10/15	R186	08/05/2014	7.11	Put	Bond Future	11,216.8900	11.2169	11,166.2100	11.1662	(0.452)	0	0	0
2013/10/15	R186	08/05/2014	7.50	Call	Bond Future	2,945.8400	2.9458	2,953.6600	2.9537	0.265	0	0	1,933
2013/10/15	R186	08/05/2014	7.10	Put	Bond Future	11,292.4900	11.2925	11,241.7200	11.2417	(0.450)	0	0	0
2013/10/15	R186	07/08/2014	8.31	Call	Bond Future	6,527.7300	6.5277	6,549.1100	6.5491	0.328	0	0	0
2013/10/15	R186	07/08/2014			Bond Future	8.1974	119.1517	8.1908	119.2088	(0.081)	0.0000	0.0000	0
2013/10/15	R186	07/08/2014	8.92	Put	Bond Future	0.0000	0.0000	3,474.1400	3.4741	100.000	0	0	840
2013/10/15	R186	07/08/2014	8.29	Call	Bond Future	6,438.7300	6.4387	6,459.8400	6.4598	0.328	0	0	0

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2013/10/15	R186	07/08/2014	8.30	Call	Bond Future	6,483.1600	6.4832	6,504.4000	6.5044	0.328	0	0	0
2013/10/15	R186	07/08/2014	8.29	Put	Bond Future	5,646.0100	5.6460	5,609.9800	5.6100	(0.638)	0	0	0
2013/10/15	R186	07/08/2014	8.31	Put	Bond Future	5,564.7300	5.5647	5,528.9700	5.5290	(0.643)	0	0	0
2013/10/15	R186	07/08/2014	8.92	Call	Bond Future	0.0000	0.0000	9,525.9200	9.5259	100.000	0	0	0
2013/10/15	R186	07/08/2014	8.30	Put	Bond Future	5,605.2600	5.6053	5,569.3600	5.5694	(0.640)	0	0	0
2013/10/15	R197	07/11/2013			Bond Future	278.9502	278.9502	279.0183	279.0183	0.024	0.0000	0.0000	2,049
2013/10/15	R197	07/11/2013	279.99	Put	Bond Future	1,039.8300	1.0398	971.6700	0.9717	(6.555)	0	0	0
2013/10/15	R197	07/11/2013	280.00	Put	Bond Future	1,049.8300	1.0498	981.6700	0.9817	(6.492)	0	0	0
2013/10/15	R197	07/11/2013	280.01	Put	Bond Future	1,059.8300	1.0598	991.6700	0.9917	(6.431)	0	0	0
2013/10/15	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	R201	07/11/2013	4.79	Put	Bond Future	235.3400	0.2353	229.0200	0.2290	(2.685)	0	0	0
2013/10/15	R201	07/11/2013			Bond Future	4.9067	107.5245	4.9023	107.5294	(0.091)	0.0000	0.0000	0
2013/10/15	R201	07/11/2013	4.80	Put	Bond Future	228.6400	0.2286	222.3400	0.2223	(2.755)	0	0	0
2013/10/15	R201	07/11/2013	4.81	Put	Bond Future	222.0500	0.2220	215.7800	0.2158	(2.824)	0	0	0
2013/10/15	R201	07/11/2013	4.79	Call	Bond Future	107.0300	0.1070	105.6100	0.1056	(1.327)	0	0	0
2013/10/15	R201	07/11/2013	4.80	Call	Bond Future	111.3300	0.1113	109.9300	0.1099	(1.258)	0	0	0
2013/10/15	R201	07/11/2013	4.81	Call	Bond Future	115.7400	0.1157	114.3700	0.1144	(1.184)	0	0	0
2013/10/15	R201	06/02/2014	5.24	Put	Bond Future	152.3200	0.1523	149.6400	0.1496	(1.759)	0	0	0
2013/10/15	R201	06/02/2014			Bond Future	4.7846	104.5312	4.7788	104.5361	(0.121)	0.0000	0.0000	0
2013/10/15	R201	06/02/2014	5.26	Put	Bond Future	147.5500	0.1476	144.9100	0.1449	(1.789)	0	0	0
2013/10/15	R201	06/02/2014	5.24	Call	Bond Future	540.0800	0.5401	542.3400	0.5423	0.418	0	0	0
2013/10/15	R201	06/02/2014	5.25	Put	Bond Future	149.9200	0.1499	147.2600	0.1473	(1.774)	0	0	0
2013/10/15	R201	06/02/2014	5.25	Call	Bond Future	546.1700	0.5462	548.4500	0.5484	0.417	0	0	0
2013/10/15	R201	06/02/2014	5.26	Call	Bond Future	552.2900	0.5523	554.5900	0.5546	0.416	0	0	0
2013/10/15	R201	08/05/2014			Bond Future	4.5082	105.9419	4.5026	105.9453	(0.126)	0.0000	0.0000	0
2013/10/15	R201	08/05/2014	4.75	Call	Bond Future	414.7800	0.4148	415.9500	0.4159	0.282	0	0	0
2013/10/15	R201	08/05/2014	4.76	Call	Bond Future	418.5400	0.4185	419.7200	0.4197	0.282	0	0	0
2013/10/15	R201	08/05/2014	4.74	Call	Bond Future	411.3500	0.4113	412.5100	0.4125	0.282	0	0	0
2013/10/15	R201	08/05/2014	4.76	Put	Bond Future	265.7500	0.2657	263.4700	0.2635	(0.858)	0	0	0
2013/10/15	R201	08/05/2014	4.75	Put	Bond Future	268.0500	0.2680	265.7600	0.2658	(0.854)	0	0	0
2013/10/15	R201	08/05/2014	4.74	Put	Bond Future	270.6800	0.2707	268.3800	0.2684	(0.850)	0	0	0
2013/10/15	R201	07/08/2014	5.31	Put	Bond Future	73.4700	0.0735	72.2300	0.0722	(1.688)	0	0	0
2013/10/15	R201	07/08/2014			Bond Future	3.6764	103.0157	3.6631	103.0206	(0.361)	0.0000	0.0000	0
2013/10/15	R201	07/08/2014	5.30	Put	Bond Future	74.1800	0.0742	72.9200	0.0729	(1.699)	0	0	0
2013/10/15	R201	07/08/2014	5.31	Call	Bond Future	666.1500	0.6661	669.7600	0.6698	0.542	0	0	0
2013/10/15	R201	07/08/2014	5.29	Call	Bond Future	660.3600	0.6604	663.9500	0.6639	0.544	0	0	0
2013/10/15	R201	07/08/2014	5.30	Call	Bond Future	663.2600	0.6633	666.8500	0.6669	0.541	0	0	0
2013/10/15	R201	07/08/2014	5.29	Put	Bond Future	74.8900	0.0749	73.6300	0.0736	(1.682)	0	0	0
2013/10/15	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	R202	07/11/2013			Bond Future	205.6289	205.6289	205.6828	205.6828	0.026	0.0000	0.0000	43,395
2013/10/15	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	R202	07/11/2013	208.99	Put	Bond Future	3,361.0600	3.3611	3,307.2300	3.3072	(1.602)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/10/15	R202	07/11/2013	209.01	Put	Bond Future	3,381.0600	3.3811	3,327.2300	3.3272	(1.592)	0	0	0
2013/10/15	R202	07/11/2013	209.00	Put	Bond Future	3,371.0600	3.3711	3,317.2300	3.3172	(1.597)	0	0	0
2013/10/15	R203	07/11/2013	6.01	Call	Bond Future	49.7200	0.0497	45.7700	0.0458	(7.944)	0	0	0
2013/10/15	R203	07/11/2013			Bond Future	6.5788	106.8977	6.5777	106.9016	(0.017)	0.0000	0.0000	19,710
2013/10/15	R203	07/11/2013	5.99	Call	Bond Future	44.3700	0.0444	40.7000	0.0407	(8.271)	0	0	0
2013/10/15	R203	07/11/2013	5.71	Put	Bond Future	3,066.7100	3.0667	3,061.8400	3.0618	(0.159)	0	0	0
2013/10/15	R203	07/11/2013	6.00	Call	Bond Future	47.0000	0.0470	43.1900	0.0432	(8.106)	0	0	0
2013/10/15	R203	07/11/2013	571.00	Call	Bond Future	104,668.1500	104.6682	104,672.0300	104.6720	0.004	0	0	0
2013/10/15	R203	07/11/2013	5.99	Put	Bond Future	2,106.1300	2.1061	2,098.5800	2.0986	(0.358)	0	0	0
2013/10/15	R203	07/11/2013	6.01	Put	Bond Future	2,040.6400	2.0406	2,032.8100	2.0328	(0.384)	0	0	0
2013/10/15	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	R203	07/11/2013	5.71	Call	Bond Future	7.1800	0.0072	6.1900	0.0062	(13.788)	0	0	15
2013/10/15	R203	07/11/2013	6.00	Put	Bond Future	2,073.3300	2.0733	2,065.6400	2.0656	(0.371)	0	0	0
2013/10/15	R203	06/02/2014			Bond Future	6.6858	108.3041	6.6846	108.3079	(0.018)	0.0000	0.0000	6
2013/10/15	R203	06/02/2014	6.14	Put	Bond Future	2,296.6700	2.2967	2,289.5300	2.2895	(0.311)	0	0	0
2013/10/15	R203	06/02/2014	5.95	Put	Bond Future	2,772.9700	2.7730	2,766.1900	2.7662	(0.245)	0	0	0
2013/10/15	R203	06/02/2014	6.84	Put	Bond Future	973.1400	0.9731	966.3100	0.9663	(0.702)	0	0	0
2013/10/15	R203	06/02/2014	6.16	Put	Bond Future	2,249.1400	2.2491	2,241.9700	2.2420	(0.319)	0	0	0
2013/10/15	R203	06/02/2014	6.15	Put	Bond Future	2,272.8400	2.2728	2,265.6900	2.2657	(0.315)	0	0	0
2013/10/15	R203	06/02/2014	6.84	Call	Bond Future	1,471.3900	1.4714	1,468.4100	1.4684	(0.203)	0	0	13
2013/10/15	R203	06/02/2014	6.16	Call	Bond Future	528.8000	0.5288	525.4800	0.5255	(0.628)	0	0	0
2013/10/15	R203	06/02/2014	5.95	Call	Bond Future	355.8000	0.3558	352.8700	0.3529	(0.823)	0	0	16
2013/10/15	R203	06/02/2014	6.14	Call	Bond Future	510.2000	0.5102	506.9100	0.5069	(0.645)	0	0	0
2013/10/15	R203	06/02/2014	6.15	Call	Bond Future	519.4400	0.5194	516.1400	0.5161	(0.635)	0	0	0
2013/10/15	R203	08/05/2014	5.76	Call	Bond Future	436.1700	0.4362	434.0400	0.4340	(0.488)	0	0	0
2013/10/15	R203	08/05/2014	6.84	Call	Bond Future	1,610.3000	1.6103	1,607.8100	1.6078	(0.155)	0	0	13
2013/10/15	R203	08/05/2014	7.40	Put	Bond Future	804.2600	0.8043	800.1500	0.8002	(0.511)	0	0	0
2013/10/15	R203	08/05/2014	5.74	Call	Bond Future	423.8600	0.4239	421.7500	0.4217	(0.498)	0	0	0
2013/10/15	R203	08/05/2014			Bond Future	6.7904	105.6045	6.7896	105.6069	(0.011)	0.0000	0.0000	0
2013/10/15	R203	08/05/2014	5.76	Put	Bond Future	3,609.3900	3.6094	3,604.9000	3.6049	(0.124)	0	0	0
2013/10/15	R203	08/05/2014	6.84	Put	Bond Future	1,460.4200	1.4604	1,455.5700	1.4556	(0.332)	0	0	0
2013/10/15	R203	08/05/2014	5.75	Put	Bond Future	3,634.5800	3.6346	3,630.1000	3.6301	(0.123)	0	0	0
2013/10/15	R203	08/05/2014	5.74	Put	Bond Future	3,659.8400	3.6598	3,655.3700	3.6554	(0.122)	0	0	0
2013/10/15	R203	08/05/2014	7.40	Call	Bond Future	2,627.3700	2.6274	2,625.6200	2.6256	(0.067)	0	0	16
2013/10/15	R203	08/05/2014	5.75	Call	Bond Future	429.9800	0.4300	427.8600	0.4279	(0.493)	0	0	0
2013/10/15	R203	07/08/2014	7.30	Call	Bond Future	2,426.3400	2.4263	2,425.7100	2.4257	(0.026)	0	0	0
2013/10/15	R203	07/08/2014			Bond Future	6.8897	107.0834	6.8884	107.0872	(0.019)	0.0000	0.0000	0
2013/10/15	R203	07/08/2014	7.31	Call	Bond Future	2,443.5000	2.4435	2,442.8800	2.4429	(0.025)	0	0	0
2013/10/15	R203	07/08/2014	6.84	Put	Bond Future	1,852.5300	1.8525	1,847.6300	1.8476	(0.265)	0	0	0
2013/10/15	R203	07/08/2014	7.29	Put	Bond Future	1,293.0400	1.2930	1,288.6200	1.2886	(0.342)	0	0	0
2013/10/15	R203	07/08/2014	7.31	Put	Bond Future	1,271.9300	1.2719	1,267.5400	1.2675	(0.345)	0	0	0
2013/10/15	R203	07/08/2014	7.29	Call	Bond Future	2,409.2300	2.4092	2,408.5800	2.4086	(0.027)	0	0	0
2013/10/15	R203	07/08/2014	7.30	Put	Bond Future	1,282.4500	1.2825	1,278.0500	1.2781	(0.343)	0	0	0
2013/10/15	R203	07/08/2014	6.84	Call	Bond Future	1,712.7700	1.7128	1,711.6400	1.7116	(0.066)	0	0	30
2013/10/15	R204	07/11/2013			Bond Future	6.8005	108.2388	6.7894	108.2877	(0.164)	0.0000	0.0000	31,288
2013/10/15	R204	07/11/2013	7.00	Put	Bond Future	448.5700	0.4486	417.2200	0.4172	(6.989)	0	0	1,270

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
2013/10/15	R204	07/11/2013	6.29	Put	Bond Future	2,402.9100	2.4029	2,351.4100	2.3514	(2.143)	0	0	0
2013/10/15	R204	07/11/2013	6.31	Put	Bond Future	2,325.2200	2.3252	2,273.7400	2.2737	(2.214)	0	0	0
2013/10/15	R204	07/11/2013	6.29	Call	Bond Future	133.7100	0.1337	131.1400	0.1311	(1.922)	0	0	0
2013/10/15	R204	07/11/2013	6.30	Put	Bond Future	2,363.9400	2.3639	2,312.4600	2.3125	(2.178)	0	0	0
2013/10/15	R204	07/11/2013	7.00	Call	Bond Future	1,319.1000	1.3191	1,336.6800	1.3367	1.333	0	0	0
2013/10/15	R204	07/11/2013	6.30	Call	Bond Future	139.7600	0.1398	137.2100	0.1372	(1.825)	0	0	0
2013/10/15	R204	07/11/2013	6.31	Call	Bond Future	146.0400	0.1460	143.4900	0.1435	(1.746)	0	0	0
2013/10/15	R204	06/02/2014	6.39	Call	Bond Future	859.0600	0.8591	868.2500	0.8683	1.070	0	0	0
2013/10/15	R204	06/02/2014			Bond Future	6.8932	105.6327	6.8813	105.6823	(0.172)	0.0000	0.0000	0
2013/10/15	R204	06/02/2014	6.41	Call	Bond Future	886.2000	0.8862	895.6800	0.8957	1.070	0	0	0
2013/10/15	R204	06/02/2014	6.40	Call	Bond Future	872.5600	0.8726	881.8900	0.8819	1.069	0	0	0
2013/10/15	R204	06/02/2014	6.39	Put	Bond Future	2,989.3400	2.9893	2,948.9600	2.9490	(1.351)	0	0	0
2013/10/15	R204	06/02/2014	6.41	Put	Bond Future	2,930.8000	2.9308	2,890.7100	2.8907	(1.368)	0	0	0
2013/10/15	R204	06/02/2014	6.40	Put	Bond Future	2,959.9900	2.9600	2,919.7500	2.9198	(1.359)	0	0	0
2013/10/15	R204	08/05/2014			Bond Future	6.9884	107.0582	6.9762	107.1069	(0.175)	0.0000	0.0000	0
2013/10/15	R204	08/05/2014	6.05	Call	Bond Future	809.9600	0.8100	818.1200	0.8181	1.007	0	0	0
2013/10/15	R204	08/05/2014	6.06	Call	Bond Future	819.8900	0.8199	828.1500	0.8281	1.007	0	0	0
2013/10/15	R204	08/05/2014	6.04	Call	Bond Future	800.1100	0.8001	808.1900	0.8082	1.010	0	0	0
2013/10/15	R204	08/05/2014	6.05	Put	Bond Future	4,624.0700	4.6241	4,583.5500	4.5836	(0.876)	0	0	0
2013/10/15	R204	08/05/2014	6.04	Put	Bond Future	4,655.7700	4.6558	4,615.1700	4.6152	(0.872)	0	0	0
2013/10/15	R204	08/05/2014	6.06	Put	Bond Future	4,592.4600	4.5925	4,552.0400	4.5520	(0.880)	0	0	0
2013/10/15	R204	07/08/2014			Bond Future	7.0788	104.5256	7.0654	104.5763	(0.190)	0.0000	0.0000	0
2013/10/15	R204	07/08/2014	7.44	Put	Bond Future	1,953.4700	1.9535	1,928.7700	1.9288	(1.264)	0	0	0
2013/10/15	R204	07/08/2014	7.46	Put	Bond Future	1,923.2400	1.9232	1,898.7800	1.8988	(1.272)	0	0	0
2013/10/15	R204	07/08/2014	7.45	Put	Bond Future	1,938.3100	1.9383	1,913.7300	1.9137	(1.268)	0	0	0
2013/10/15	R204	07/08/2014	7.46	Call	Bond Future	3,349.0900	3.3491	3,375.3500	3.3754	0.784	0	0	0
2013/10/15	R204	07/08/2014	7.78	Call	Bond Future	0.0000	0.0000	4,128.7900	4.1288	100.000	0	0	0
2013/10/15	R204	07/08/2014	7.44	Call	Bond Future	3,305.1100	3.3051	3,331.1300	3.3311	0.787	0	0	0
2013/10/15	R204	07/08/2014	7.78	Put	Bond Future	0.0000	0.0000	1,473.7200	1.4737	100.000	0	0	530
2013/10/15	R204	07/08/2014	7.45	Call	Bond Future	3,327.0600	3.3271	3,353.2000	3.3532	0.786	0	0	0
2013/10/15	R206	07/11/2013	4.31	Put	Bond Future	146.6500	0.1466	142.0900	0.1421	(3.109)	0	0	0
2013/10/15	R206	07/11/2013			Bond Future	5.0827	102.8335	5.0568	102.8382	(0.509)	0.0000	0.0000	0
2013/10/15	R206	07/11/2013	4.30	Put	Bond Future	148.2100	0.1482	143.6400	0.1436	(3.083)	0	0	0
2013/10/15	R206	07/11/2013	4.31	Call	Bond Future	8.3700	0.0084	8.4300	0.0084	0.717	0	0	0
2013/10/15	R206	07/11/2013	4.29	Call	Bond Future	7.9100	0.0079	7.9500	0.0080	0.506	0	0	0
2013/10/15	R206	07/11/2013	4.30	Call	Bond Future	8.1400	0.0081	8.1900	0.0082	0.614	0	0	0
2013/10/15	R206	07/11/2013	4.29	Put	Bond Future	149.7800	0.1498	145.2000	0.1452	(3.058)	0	0	0
2013/10/15	R207	07/11/2013	6.70	Call	Bond Future	228.5100	0.2285	220.8000	0.2208	(3.374)	0	0	0
2013/10/15	R207	07/11/2013			Bond Future	7.1459	102.8619	7.1399	102.8919	(0.085)	0.0000	0.0000	21,283
2013/10/15	R207	07/11/2013	6.71	Call	Bond Future	237.5800	0.2376	229.7800	0.2298	(3.283)	0	0	0
2013/10/15	R207	07/11/2013	6.69	Put	Bond Future	2,503.1000	2.5031	2,465.5000	2.4655	(1.502)	0	0	0
2013/10/15	R207	07/11/2013	6.71	Put	Bond Future	2,419.4900	2.4195	2,381.7000	2.3817	(1.562)	0	0	0
2013/10/15	R207	07/11/2013	6.69	Call	Bond Future	219.7100	0.2197	212.1000	0.2121	(3.464)	0	0	0
2013/10/15	R207	07/11/2013	6.70	Put	Bond Future	2,461.1400	2.4611	2,423.4400	2.4234	(1.532)	0	0	0
2013/10/15	R207	06/02/2014			Bond Future	7.2409	100.5760	7.2345	100.6064	(0.088)	0.0000	0.0000	0
2013/10/15	R207	06/02/2014	6.65	Call	Bond Future	927.3900	0.9274	928.8100	0.9288	0.153	0	0	0

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2013/10/15	R207	06/02/2014	6.64	Put	Bond Future	3,819.0100		3.8190	3,789.9500	3.7900	(0.761)	0	0	0
2013/10/15	R207	06/02/2014	6.66	Put	Bond Future	3,749.0000		3.7490	3,720.0700	3.7201	(0.772)	0	0	0
2013/10/15	R207	06/02/2014	6.65	Put	Bond Future	3,783.9100		3.7839	3,754.9100	3.7549	(0.766)	0	0	0
2013/10/15	R207	06/02/2014	6.66	Call	Bond Future	941.6400		0.9416	943.1300	0.9431	0.158	0	0	0
2013/10/15	R207	06/02/2014	6.64	Call	Bond Future	913.2900		0.9133	914.6500	0.9147	0.149	0	0	0
2013/10/15	R207	08/05/2014	6.19	Put	Bond Future	6,265.2600		6.2653	6,237.6700	6.2377	(0.440)	0	0	0
2013/10/15	R207	08/05/2014	6.21	Put	Bond Future	6,188.1300		6.1881	6,160.6200	6.1606	(0.445)	0	0	0
2013/10/15	R207	08/05/2014			Bond Future	7.3408		101.9334	7.3343	101.9627	(0.087)	0.0000	0.0000	0
2013/10/15	R207	08/05/2014	6.20	Put	Bond Future	6,226.6400		6.2266	6,199.0900	6.1991	(0.442)	0	0	0
2013/10/15	R207	08/05/2014	6.20	Call	Bond Future	850.5500		0.8506	852.3000	0.8523	0.206	0	0	0
2013/10/15	R207	08/05/2014	6.21	Call	Bond Future	860.6800		0.8607	862.4700	0.8625	0.208	0	0	0
2013/10/15	R207	08/05/2014	6.19	Call	Bond Future	840.5100		0.8405	842.2200	0.8422	0.203	0	0	0
2013/10/15	R207	07/08/2014	7.69	Call	Bond Future	3,769.6300		3.7696	3,782.0200	3.7820	0.329	0	0	0
2013/10/15	R207	07/08/2014	7.70	Put	Bond Future	2,651.7000		2.6517	2,633.1600	2.6332	(0.699)	0	0	0
2013/10/15	R207	07/08/2014			Bond Future	7.4371		99.7202	7.4301	99.7512	(0.095)	0.0000	0.0000	0
2013/10/15	R207	07/08/2014	7.70	Call	Bond Future	3,793.9800		3.7940	3,806.4400	3.8064	0.328	0	0	0
2013/10/15	R207	07/08/2014	7.71	Call	Bond Future	3,818.4200		3.8184	3,830.9500	3.8310	0.328	0	0	0
2013/10/15	R207	07/08/2014	7.69	Put	Bond Future	2,670.5100		2.6705	2,651.9000	2.6519	(0.697)	0	0	0
2013/10/15	R207	07/08/2014	7.71	Put	Bond Future	2,633.0000		2.6330	2,614.5300	2.6145	(0.701)	0	0	0
2013/10/15	R208	07/11/2013			Bond Future	7.2999		97.6908	7.2989	97.6961	(0.013)	0.0000	0.0000	10,578
2013/10/15	R208	07/11/2013	6.79	Put	Bond Future	3,028.8800		3.0289	3,013.2600	3.0133	(0.516)	0	0	0
2013/10/15	R208	07/11/2013	6.81	Put	Bond Future	2,929.6000		2.9296	2,913.4500	2.9135	(0.551)	0	0	0
2013/10/15	R208	07/11/2013	6.80	Put	Bond Future	2,979.0800		2.9791	2,963.2000	2.9632	(0.533)	0	0	0
2013/10/15	R208	07/11/2013	6.81	Call	Bond Future	176.8400		0.1768	165.9900	0.1660	(6.135)	0	0	0
2013/10/15	R208	07/11/2013	7.50	Put	Bond Future	549.8000		0.5498	528.8900	0.5289	(3.803)	0	0	1,520
2013/10/15	R208	07/11/2013	6.79	Call	Bond Future	161.7100		0.1617	151.3900	0.1514	(6.382)	0	0	0
2013/10/15	R208	07/11/2013	7.50	Call	Bond Future	1,647.3700		1.6474	1,631.7600	1.6318	(0.948)	0	0	0
2013/10/15	R208	07/11/2013	6.80	Call	Bond Future	169.1400		0.1691	158.5600	0.1586	(6.255)	0	0	0
2013/10/15	R208	06/02/2014	6.74	Put	Bond Future	4,458.0800		4.4581	4,446.1600	4.4462	(0.267)	0	0	0
2013/10/15	R208	06/02/2014			Bond Future	7.3896		98.9761	7.3886	98.9814	(0.014)	0.0000	0.0000	0
2013/10/15	R208	06/02/2014	6.76	Put	Bond Future	4,375.9100		4.3759	4,363.9400	4.3639	(0.274)	0	0	0
2013/10/15	R208	06/02/2014	6.75	Put	Bond Future	4,416.8900		4.4169	4,404.9400	4.4049	(0.271)	0	0	0
2013/10/15	R208	06/02/2014	6.74	Call	Bond Future	904.2700		0.9043	897.7000	0.8977	(0.727)	0	0	0
2013/10/15	R208	06/02/2014	6.75	Call	Bond Future	918.9900		0.9190	912.3900	0.9124	(0.718)	0	0	0
2013/10/15	R208	06/02/2014	6.76	Call	Bond Future	933.8800		0.9339	927.2600	0.9273	(0.709)	0	0	0
2013/10/15	R208	08/05/2014	6.31	Call	Bond Future	823.4500		0.8234	819.2500	0.8192	(0.510)	0	0	0
2013/10/15	R208	08/05/2014			Bond Future	7.4790		96.9152	7.4782	96.9192	(0.010)	0.0000	0.0000	0
2013/10/15	R208	08/05/2014	6.29	Call	Bond Future	802.5500		0.8025	798.4000	0.7984	(0.517)	0	0	0
2013/10/15	R208	08/05/2014	6.31	Put	Bond Future	7,117.9300		7.1179	7,109.7400	7.1097	(0.115)	0	0	0
2013/10/15	R208	08/05/2014	6.30	Put	Bond Future	7,163.4200		7.1634	7,155.2500	7.1552	(0.114)	0	0	0
2013/10/15	R208	08/05/2014	6.29	Put	Bond Future	7,209.0300		7.2090	7,200.8900	7.2009	(0.113)	0	0	0
2013/10/15	R208	08/05/2014	6.30	Call	Bond Future	812.9500		0.8130	808.7700	0.8088	(0.514)	0	0	0
2013/10/15	R208	07/08/2014	8.28	Call	Bond Future	0.0000		0.0000	5,485.0200	5.4850	100.000	0	0	0
2013/10/15	R208	07/08/2014			Bond Future	7.5642		98.2724	7.5632	98.2777	(0.014)	0.0000	0.0000	0
2013/10/15	R208	07/08/2014	7.80	Call	Bond Future	4,054.1400		4.0541	4,051.4500	4.0514	(0.066)	0	0	0
2013/10/15	R208	07/08/2014	7.79	Put	Bond Future	2,903.3500		2.9033	2,895.3300	2.8953	(0.276)	0	0	0
2013/10/15	R208	07/08/2014	7.81	Put	Bond Future	2,860.4000		2.8604	2,852.4100	2.8524	(0.279)	0	0	0

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2013/10/15	R208	07/08/2014	7.80	Put	Bond Future	2,881.8100	2.8818	2,873.8100	2.8738	(0.278)	0	0	0
2013/10/15	R208	07/08/2014	7.81	Call	Bond Future	4,082.0600	4.0821	4,079.3800	4.0794	(0.066)	0	0	0
2013/10/15	R208	07/08/2014	8.28	Put	Bond Future	0.0000	0.0000	1,974.3000	1.9743	100.000	0	0	630
2013/10/15	R208	07/08/2014	7.79	Call	Bond Future	4,026.3100	4.0263	4,023.6000	4.0236	(0.067)	0	0	0
2013/10/15	R209	07/11/2013	8.80	Put	Bond Future	1,477.7000	1.4777	1,422.5500	1.4225	(3.732)	0	0	0
2013/10/15	R209	07/11/2013	9.50	Put	Bond Future	154.6900	0.1547	138.4200	0.1384	(10.518)	0	0	980
2013/10/15	R209	07/11/2013			Bond Future	8.7685	76.2121	8.7625	76.2588	(0.068)	0.0000	0.0000	19,784
2013/10/15	R209	07/11/2013	8.80	Call	Bond Future	1,724.3100	1.7243	1,715.8400	1.7158	(0.491)	0	0	0
2013/10/15	R209	07/11/2013	8.81	Call	Bond Future	1,765.1500	1.7651	1,757.1000	1.7571	(0.456)	0	0	0
2013/10/15	R209	07/11/2013	9.25	Call	Bond Future	4,021.0700	4.0211	4,038.2200	4.0382	0.427	0	0	0
2013/10/15	R209	07/11/2013	8.65	Call	Bond Future	1,179.2000	1.1792	1,165.8600	1.1659	(1.131)	0	0	0
2013/10/15	R209	07/11/2013	8.79	Call	Bond Future	1,684.0100	1.6840	1,675.1300	1.6751	(0.527)	0	0	0
2013/10/15	R209	07/11/2013	9.70	Put	Bond Future	67.9200	0.0679	58.9700	0.0590	(13.177)	0	0	1,520
2013/10/15	R209	07/11/2013	9.40	Call	Bond Future	4,935.7400	4.9357	4,961.3300	4.9613	0.518	0	0	0
2013/10/15	R209	07/11/2013	9.25	Put	Bond Future	387.8900	0.3879	358.3600	0.3584	(7.613)	0	0	1,000
2013/10/15	R209	07/11/2013	8.79	Put	Bond Future	1,515.4800	1.5155	1,459.9200	1.4599	(3.666)	0	0	0
2013/10/15	R209	07/11/2013	9.50	Call	Bond Future	5,566.6200	5.5666	5,597.0300	5.5970	0.546	0	0	0
2013/10/15	R209	07/11/2013	9.70	Call	Bond Future	6,852.9700	6.8530	6,890.7000	6.8907	0.551	0	0	0
2013/10/15	R209	07/11/2013	9.40	Put	Bond Future	226.8400	0.2268	205.7500	0.2057	(9.297)	0	0	5,000
2013/10/15	R209	07/11/2013	8.65	Put	Bond Future	2,117.1700	2.1172	2,057.1500	2.0572	(2.835)	0	0	4,700
2013/10/15	R209	07/11/2013	8.81	Put	Bond Future	1,440.5800	1.4406	1,385.8500	1.3859	(3.799)	0	0	0
2013/10/15	R209	06/02/2014	8.56	Call	Bond Future	2,606.3600	2.6064	2,610.9800	2.6110	0.177	0	0	0
2013/10/15	R209	06/02/2014			Bond Future	8.8521	77.2148	8.8460	77.2620	(0.069)	0.0000	0.0000	0
2013/10/15	R209	06/02/2014	8.54	Call	Bond Future	2,544.2700	2.5443	2,548.6300	2.5486	0.171	0	0	0
2013/10/15	R209	06/02/2014	8.55	Call	Bond Future	2,575.2000	2.5752	2,579.6900	2.5797	0.174	0	0	0
2013/10/15	R209	06/02/2014	8.54	Put	Bond Future	5,015.4500	5.0155	4,972.6100	4.9726	(0.854)	0	0	0
2013/10/15	R209	06/02/2014	8.56	Put	Bond Future	4,915.4200	4.9154	4,872.8400	4.8728	(0.866)	0	0	0
2013/10/15	R209	06/02/2014	8.55	Put	Bond Future	4,965.2500	4.9652	4,922.5400	4.9225	(0.860)	0	0	0
2013/10/15	R209	08/05/2014			Bond Future	8.9347	75.1118	8.9285	75.1585	(0.069)	0.0000	0.0000	0
2013/10/15	R209	08/05/2014	7.85	Call	Bond Future	1,732.7200	1.7327	1,735.5600	1.7356	0.164	0	0	0
2013/10/15	R209	08/05/2014	7.86	Call	Bond Future	1,752.0600	1.7521	1,754.9700	1.7550	0.166	0	0	0
2013/10/15	R209	08/05/2014	7.85	Put	Bond Future	10,742.2800	10.7423	10,698.4100	10.6984	(0.408)	0	0	0
2013/10/15	R209	08/05/2014	7.84	Call	Bond Future	1,713.5300	1.7135	1,716.3100	1.7163	0.162	0	0	0
2013/10/15	R209	08/05/2014	7.84	Put	Bond Future	10,813.7500	10.8138	10,769.8200	10.7698	(0.406)	0	0	0
2013/10/15	R209	08/05/2014	7.86	Put	Bond Future	10,671.1000	10.6711	10,627.3000	10.6273	(0.410)	0	0	0
2013/10/15	R209	07/08/2014	9.04	Put	Bond Future	5,647.8200	5.6478	5,616.1100	5.6161	(0.561)	0	0	0
2013/10/15	R209	07/08/2014			Bond Future	9.0140	76.1638	9.0075	76.2122	(0.072)	0.0000	0.0000	0
2013/10/15	R209	07/08/2014	9.06	Put	Bond Future	5,572.5900	5.5726	5,541.0800	5.5411	(0.565)	0	0	0
2013/10/15	R209	07/08/2014	9.05	Put	Bond Future	5,610.1000	5.6101	5,578.4900	5.5785	(0.563)	0	0	0
2013/10/15	R209	07/08/2014	9.05	Call	Bond Future	5,879.2000	5.8792	5,895.9500	5.8960	0.285	0	0	0
2013/10/15	R209	07/08/2014	9.06	Call	Bond Future	5,916.1500	5.9162	5,933.0000	5.9330	0.285	0	0	0
2013/10/15	R209	07/08/2014	9.04	Call	Bond Future	5,842.3400	5.8423	5,858.9900	5.8590	0.285	0	0	0
2013/10/15	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	R210	07/11/2013			Bond Future	158.2390	158.2390	158.2794	158.2794	0.025	0.0000	0.0000	1,449
2013/10/15	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/10/15	R210	07/11/2013	159.99	Put	Bond Future	1,750.9800	1.7510	1,710.6400	1.7106	(2.304)	0	0	0
2013/10/15	R210	07/11/2013	160.01	Put	Bond Future	1,770.9800	1.7710	1,730.6400	1.7306	(2.278)	0	0	0
2013/10/15	R210	07/11/2013	160.00	Put	Bond Future	1,760.9800	1.7610	1,720.6400	1.7206	(2.291)	0	0	0
2013/10/15	R211	07/11/2013			Bond Future	128.6305	128.6305	128.3727	128.3727	(0.200)	0.0000	0.0000	522
2013/10/15	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	R211	07/11/2013	129.99	Put	Bond Future	1,359.5300	1.3595	1,617.3100	1.6173	18.961	0	0	0
2013/10/15	R211	07/11/2013	130.01	Put	Bond Future	1,379.5300	1.3795	1,637.3100	1.6373	18.686	0	0	0
2013/10/15	R211	07/11/2013	130.00	Put	Bond Future	1,369.5300	1.3695	1,627.3100	1.6273	18.823	0	0	0
2013/10/15	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	R212	07/11/2013	132.99	Put	Bond Future	1,773.1300	1.7731	1,741.6100	1.7416	(1.778)	0	0	0
2013/10/15	R212	07/11/2013			Bond Future	131.2169	131.2169	131.2484	131.2484	0.024	0.0000	0.0000	21,791
2013/10/15	R212	07/11/2013	133.01	Put	Bond Future	1,793.1300	1.7931	1,761.6100	1.7616	(1.758)	0	0	0
2013/10/15	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	R212	07/11/2013	133.00	Put	Bond Future	1,783.1300	1.7831	1,751.6100	1.7516	(1.768)	0	0	0
2013/10/15	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	R213	07/11/2013	8.60	Call	Bond Future	1,693.6000	1.6936	1,642.6600	1.6427	(3.008)	0	0	0
2013/10/15	R213	07/11/2013			Bond Future	8.5803	87.2823	8.5843	87.2498	0.047	0.0000	0.0000	19,468
2013/10/15	R213	07/11/2013	8.61	Call	Bond Future	1,734.6400	1.7346	1,683.4800	1.6835	(2.949)	0	0	0
2013/10/15	R213	07/11/2013	8.59	Put	Bond Future	1,575.4900	1.5755	1,557.2700	1.5573	(1.156)	0	0	0
2013/10/15	R213	07/11/2013	8.61	Put	Bond Future	1,497.4000	1.4974	1,478.7200	1.4787	(1.247)	0	0	0
2013/10/15	R213	07/11/2013	8.60	Put	Bond Future	1,536.1000	1.5361	1,517.6400	1.5176	(1.202)	0	0	0
2013/10/15	R213	07/11/2013	8.59	Call	Bond Future	1,653.1300	1.6531	1,602.4300	1.6024	(3.067)	0	0	0
2013/10/15	R213	06/02/2014			Bond Future	8.6706	88.4307	8.6748	88.3976	0.048	0.0000	0.0000	0
2013/10/15	R213	06/02/2014	8.29	Put	Bond Future	5,530.9500	5.5310	5,535.3000	5.5353	0.079	0	0	0
2013/10/15	R213	06/02/2014	8.31	Put	Bond Future	5,426.2200	5.4262	5,430.2700	5.4303	0.075	0	0	0
2013/10/15	R213	06/02/2014	8.29	Call	Bond Future	2,460.8500	2.4609	2,432.1900	2.4322	(1.165)	0	0	0
2013/10/15	R213	06/02/2014	8.30	Put	Bond Future	5,478.4200	5.4784	5,482.6100	5.4826	0.076	0	0	0
2013/10/15	R213	06/02/2014	8.30	Call	Bond Future	2,491.0000	2.4910	2,462.1800	2.4622	(1.157)	0	0	0
2013/10/15	R213	06/02/2014	8.31	Call	Bond Future	2,521.3700	2.5214	2,492.4100	2.4924	(1.149)	0	0	0
2013/10/15	R213	08/05/2014	7.65	Put	Bond Future	10,972.1700	10.9722	10,988.4200	10.9884	0.148	0	0	0
2013/10/15	R213	08/05/2014			Bond Future	8.7563	86.0856	8.7608	86.0510	0.051	0.0000	0.0000	0
2013/10/15	R213	08/05/2014	7.64	Put	Bond Future	11,042.7500	11.0428	11,059.1100	11.0591	0.148	0	0	0
2013/10/15	R213	08/05/2014	7.66	Put	Bond Future	10,901.8600	10.9019	10,917.9900	10.9180	0.148	0	0	0
2013/10/15	R213	08/05/2014	7.65	Call	Bond Future	1,755.3400	1.7553	1,736.9600	1.7370	(1.047)	0	0	0
2013/10/15	R213	08/05/2014	7.64	Call	Bond Future	1,736.2200	1.7362	1,717.9500	1.7179	(1.052)	0	0	0
2013/10/15	R213	08/05/2014	7.66	Call	Bond Future	1,774.6100	1.7746	1,756.1100	1.7561	(1.042)	0	0	0
2013/10/15	R213	07/08/2014	8.86	Call	Bond Future	5,964.6500	5.9647	5,936.4400	5.9364	(0.473)	0	0	0
2013/10/15	R213	07/08/2014			Bond Future	8.8398	87.2912	8.8442	87.2571	0.051	0.0000	0.0000	0
2013/10/15	R213	07/08/2014	8.84	Call	Bond Future	5,891.6200	5.8916	5,863.5500	5.8636	(0.476)	0	0	0
2013/10/15	R213	07/08/2014	8.85	Call	Bond Future	5,928.0800	5.9281	5,899.9400	5.8999	(0.475)	0	0	0
2013/10/15	R213	07/08/2014	8.84	Put	Bond Future	5,889.8700	5.8899	5,895.8700	5.8959	0.102	0	0	0
2013/10/15	R213	07/08/2014	8.86	Put	Bond Future	5,810.9700	5.8110	5,816.8300	5.8168	0.101	0	0	0
2013/10/15	R213	07/08/2014	8.85	Put	Bond Future	5,850.3200	5.8503	5,856.2500	5.8563	0.101	0	0	0

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2013/10/15	R214 07/11/2013	7.80	Call	Bond Future	14.7900	0.0148	14.5600	0.0146	(1.555)	0	0	0
2013/10/15	R214 07/11/2013			Bond Future	8.9545	76.3911	8.9284	76.6013	(0.292)	0.0000	0.0000	2,427
2013/10/15	R214 07/11/2013	7.81	Call	Bond Future	15.7200	0.0157	15.5000	0.0155	(1.399)	0	0	0
2013/10/15	R214 07/11/2013	7.79	Call	Bond Future	13.9000	0.0139	13.6700	0.0137	(1.655)	0	0	0
2013/10/15	R214 07/11/2013	7.81	Put	Bond Future	10,218.7400	10.2187	10,008.3400	10.0083	(2.059)	0	0	0
2013/10/15	R214 07/11/2013	7.80	Put	Bond Future	10,316.7600	10.3168	10,106.3500	10.1063	(2.039)	0	0	0
2013/10/15	R214 07/11/2013	7.79	Put	Bond Future	10,415.0200	10.4150	10,204.6100	10.2046	(2.020)	0	0	0
2013/10/15	R214 06/02/2014			Bond Future	9.0420	77.3961	9.0151	77.6091	(0.298)	0.0000	0.0000	0
2013/10/15	R214 06/02/2014	8.99	Put	Bond Future	4,125.0000	4.1250	4,004.1900	4.0042	(2.929)	0	0	0
2013/10/15	R214 06/02/2014	9.01	Put	Bond Future	4,041.2700	4.0413	3,921.8400	3.9218	(2.955)	0	0	0
2013/10/15	R214 06/02/2014	8.99	Call	Bond Future	3,712.5500	3.7125	3,804.7000	3.8047	2.482	0	0	0
2013/10/15	R214 06/02/2014	9.00	Put	Bond Future	4,082.7100	4.0827	3,962.5900	3.9626	(2.942)	0	0	0
2013/10/15	R214 06/02/2014	9.00	Call	Bond Future	3,749.8200	3.7498	3,842.6600	3.8427	2.476	0	0	0
2013/10/15	R214 06/02/2014	9.01	Call	Bond Future	3,787.7900	3.7878	3,881.3200	3.8813	2.469	0	0	0
2013/10/15	R248 07/11/2013			Bond Future	9.0101	98.9951	8.9890	99.2132	(0.235)	0.0000	0.0000	10,220
2013/10/15	R248 07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	R248 07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	R248 07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	R248 07/11/2013	7.86	Put	Bond Future	13,267.6900	13.2677	13,049.5600	13.0496	(1.644)	0	0	0
2013/10/15	R248 07/11/2013	7.85	Put	Bond Future	13,396.7600	13.3968	13,178.6300	13.1786	(1.628)	0	0	0
2013/10/15	R248 07/11/2013	7.84	Put	Bond Future	13,526.0900	13.5261	13,307.9600	13.3080	(1.613)	0	0	0
2013/10/15	R248 06/02/2014	9.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	R248 06/02/2014			Bond Future	9.0998	100.2974	9.0780	100.5185	(0.240)	0.0000	0.0000	0
2013/10/15	R248 06/02/2014	9.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/15	R248 06/02/2014	9.11	Call	Bond Future	103.0000	0.1030	324.1200	0.3241	214.680	0	0	0
2013/10/15	R248 06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	121.7700	0.1218	100.000	0	0	0
2013/10/15	R248 06/02/2014	9.10	Call	Bond Future	1.9200	0.0019	223.0400	0.2230	11516.667	0	0	0
2013/10/15	R248 06/02/2014	9.09	Put	Bond Future	99.3500	0.0994	0.0000	0.0000	(100.000)	0	0	0
Total												358406