



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 17/10/2013 to 17/10/2013

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
2013/10/17	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	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
2013/10/17	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	2025	07/11/2013			Bond Future	109.4808	109.4808	109.5081	109.5081	0.025	0.0000	0.0000	0
2013/10/17	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	2025	07/11/2013	110.99	Put	Bond Future	1,509.1900	1.5092	1,481.9100	1.4819	(1.808)	0	0	0
2013/10/17	2025	07/11/2013	111.01	Put	Bond Future	1,529.1900	1.5292	1,501.9100	1.5019	(1.784)	0	0	0
2013/10/17	2025	07/11/2013	111.00	Put	Bond Future	1,519.1900	1.5192	1,491.9100	1.4919	(1.796)	0	0	0
2013/10/17	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	2037	07/11/2013			Bond Future	8.8713	98.7519	8.7948	99.4820	(0.862)	0.0000	0.0000	1,650
2013/10/17	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	2037	07/11/2013	9.43	Call	Bond Future	5,074.8800	5.0749	5,804.9900	5.8050	14.387	0	0	0
2013/10/17	2037	07/11/2013	9.41	Call	Bond Future	4,900.7400	4.9007	5,630.8500	5.6309	14.898	0	0	0
2013/10/17	2037	07/11/2013	9.42	Call	Bond Future	4,987.8800	4.9879	5,717.9900	5.7180	14.638	0	0	0
2013/10/17	2037	06/02/2014			Bond Future	8.9611	95.7942	8.8823	96.5340	(0.880)	0.0000	0.0000	0
2013/10/17	2037	06/02/2014	9.38	Call	Bond Future	3,780.6700	3.7807	4,520.3800	4.5204	19.566	0	0	0
2013/10/17	2037	06/02/2014	9.39	Call	Bond Future	3,867.9600	3.8680	4,607.6700	4.6077	19.124	0	0	0
2013/10/17	2037	06/02/2014	9.37	Call	Bond Future	3,693.2400	3.6932	4,432.9500	4.4330	20.029	0	0	0
2013/10/17	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	2037	08/05/2014			Bond Future	9.0525	97.0855	8.9712	97.8351	(0.898)	0.0000	0.0000	0
2013/10/17	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	2037	08/05/2014	9.38	Call	Bond Future	2,927.0000	2.9270	3,676.6200	3.6766	25.611	0	0	0
2013/10/17	2037	08/05/2014	9.39	Call	Bond Future	3,014.0600	3.0141	3,763.6800	3.7637	24.871	0	0	0
2013/10/17	2037	08/05/2014	9.37	Call	Bond Future	2,839.8000	2.8398	3,589.4200	3.5894	26.397	0	0	0
2013/10/17	2038	07/11/2013			Bond Future	105.9298	105.9298	105.9575	105.9575	0.026	0.0000	0.0000	18
2013/10/17	2038	07/11/2013	109.99	Put	Bond Future	4,060.1800	4.0602	4,032.5100	4.0325	(0.681)	0	0	0
2013/10/17	2038	07/11/2013	110.00	Put	Bond Future	4,070.1800	4.0702	4,042.5100	4.0425	(0.680)	0	0	0
2013/10/17	2038	07/11/2013	110.01	Put	Bond Future	4,080.1800	4.0802	4,052.5100	4.0525	(0.678)	0	0	0
2013/10/17	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	2050	07/11/2013	109.99	Call	Bond Future	466.3400	0.4663	0.0000	0.0000	(100.000)	0	0	0
2013/10/17	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	309.4300	0.3094	100.000	0	0	0
2013/10/17	2050	07/11/2013			Bond Future	110.4563	110.4563	109.6906	109.6906	(0.693)	0.0000	0.0000	122
2013/10/17	2050	07/11/2013	110.00	Call	Bond Future	456.3400	0.4563	0.0000	0.0000	(100.000)	0	0	0
2013/10/17	2050	07/11/2013	110.01	Call	Bond Future	446.3400	0.4463	0.0000	0.0000	(100.000)	0	0	0
2013/10/17	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	299.4300	0.2994	100.000	0	0	0
2013/10/17	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	319.4300	0.3194	100.000	0	0	0
2013/10/17	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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2013/10/17	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	AL37	07/11/2013			Index Future	414.3090	414.3090	415.9790	415.9790	0.403	0.0000	0.0000	0
2013/10/17	AL37	06/02/2014			Index Future	419.7600	419.7600	421.4510	421.4510	0.403	0.0000	0.0000	0
2013/10/17	AL7T	07/11/2013			Index Future	491.5000	491.5000	494.2460	494.2460	0.559	0.0000	0.0000	1
2013/10/17	AL7T	06/02/2014			Index Future	497.9660	497.9660	500.7480	500.7480	0.559	0.0000	0.0000	0
2013/10/17	ALBI	07/11/2013			Index Future	440.6210	440.6210	443.0650	443.0650	0.555	0.0000	0.0000	759
2013/10/17	ALBI	06/02/2014			Index Future	446.4170	446.4170	448.8930	448.8930	0.555	0.0000	0.0000	112
2013/10/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	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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2013/10/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/10/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/17	EL28	07/11/2013			Bond Future	110.9446	110.9446	110.5716	110.5716	(0.336)	0.0000	0.0000	0
2013/10/17	EL28	07/11/2013	110.00	Call	Bond Future	944.5800	0.9446	571.5800	0.5716	(39.488)	0	0	0
2013/10/17	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	EL28	07/11/2013	110.01	Call	Bond Future	934.5800	0.9346	561.5800	0.5616	(39.911)	0	0	0
2013/10/17	EL28	07/11/2013	109.99	Call	Bond Future	954.5800	0.9546	581.5800	0.5816	(39.075)	0	0	0
2013/10/17	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	ES33	07/11/2013			Bond Future	9.3864	84.3424	9.3046	84.9802	(0.871)	0.0000	0.0000	6,292
2013/10/17	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	ES33	07/11/2013	8.51	Put	Bond Future	7,245.4400	7.2454	6,607.6300	6.6076	(8.803)	0	0	0
2013/10/17	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	ES33	07/11/2013	8.49	Put	Bond Future	7,421.8700	7.4219	6,784.0600	6.7841	(8.594)	0	0	0
2013/10/17	ES33	07/11/2013	8.50	Put	Bond Future	7,333.5900	7.3336	6,695.7800	6.6958	(8.697)	0	0	0
2013/10/17	ES33	06/02/2014	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	ES33	06/02/2014			Bond Future	9.4984	85.4519	9.4139	86.0981	(0.889)	0.0000	0.0000	0
2013/10/17	ES33	06/02/2014	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	ES33	06/02/2014	9.54	Call	Bond Future	315.7400	0.3157	961.9600	0.9620	204.668	0	0	0
2013/10/17	ES33	06/02/2014	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	ES33	06/02/2014	9.55	Call	Bond Future	391.2700	0.3913	1,037.4900	1.0375	165.160	0	0	0
2013/10/17	ES33	06/02/2014	9.56	Call	Bond Future	466.6900	0.4667	1,112.9100	1.1129	138.469	0	0	0
2013/10/17	GOVI	07/11/2013			GOVI	439.9980	439.9980	442.4500	442.4500	0.557	0.0000	0.0000	135

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2013/10/17	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	GOVI	07/11/2013	445.99	Put	GOVI	59,920.0000	5.9920	35,400.0000	3.5400	(40.921)	0	0	0
2013/10/17	GOVI	07/11/2013	446.01	Put	GOVI	60,120.0000	6.0120	35,600.0000	3.5600	(40.785)	0	0	0
2013/10/17	GOVI	07/11/2013	446.00	Put	GOVI	60,020.0000	6.0020	35,500.0000	3.5500	(40.853)	0	0	0
2013/10/17	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	GOVI	06/02/2014	439.99	Call	GOVI	57,960.0000	5.7960	82,800.0000	8.2800	42.857	0	0	0
2013/10/17	GOVI	06/02/2014			GOVI	445.7860	445.7860	448.2700	448.2700	0.557	0.0000	0.0000	269
2013/10/17	GOVI	06/02/2014	440.00	Call	GOVI	57,860.0000	5.7860	82,700.0000	8.2700	42.931	0	0	0
2013/10/17	GOVI	06/02/2014	440.01	Call	GOVI	57,760.0000	5.7760	82,600.0000	8.2600	43.006	0	0	0
2013/10/17	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	GOVI	08/05/2014	442.00	Call	GOVI	97,940.0000	9.7940	123,110.0000	12.3110	25.699	0	0	0
2013/10/17	GOVI	08/05/2014			GOVI	451.7940	451.7940	454.3110	454.3110	0.557	0.0000	0.0000	0
2013/10/17	GOVI	08/05/2014	442.01	Call	GOVI	97,840.0000	9.7840	123,010.0000	12.3010	25.726	0	0	0
2013/10/17	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	GOVI	08/05/2014	441.99	Call	GOVI	98,040.0000	9.8040	123,210.0000	12.3210	25.673	0	0	0
2013/10/17	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/10/17	IGOV	07/11/2013			Index Future	196.6850	196.6850	196.8390	196.8390	0.078	0.0000	0.0000	1,166
2013/10/17	IGOV	06/02/2014			Index Future	199.2970	199.2970	199.4530	199.4530	0.078	0.0000	0.0000	190
2013/10/17	ILBI	07/11/2013			Index Future	532.8770	532.8770	533.3570	533.3570	0.090	0.0000	0.0000	0
2013/10/17	ILBI	06/02/2014			Index Future	540.0600	540.0600	540.5460	540.5460	0.090	0.0000	0.0000	186
2013/10/17	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/10/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/10/17	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/10/17	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/10/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/10/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/10/17	JBAF	20/11/2013			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	100
2013/10/17	JBAF	18/12/2013			Jibar Tradeable Future	5.1900	94.8100	5.1800	94.8200	(0.193)	0.0000	0.0000	1,500
2013/10/17	JBAF	15/01/2014			Jibar Tradeable Future	5.2100	94.7900	5.2000	94.8000	(0.192)	0.0000	0.0000	1,000
2013/10/17	JBAF	19/02/2014			Jibar Tradeable Future	5.2900	94.7100	5.2800	94.7200	(0.189)	0.0000	0.0000	0
2013/10/17	JBAF	19/03/2014			Jibar Tradeable Future	5.3300	94.6700	5.3200	94.6800	(0.188)	0.0000	0.0000	400
2013/10/17	JBAF	16/04/2014			Jibar Tradeable Future	5.5000	5.5000	5.4300	94.5700	(1.273)	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
2013/10/17	JBAF	18/06/2014			Jibar Tradeable Future	5.6300	94.3700	5.6100	94.3900	(0.355)	0.0000	0.0000	1,000
2013/10/17	JBAF	17/09/2014			Jibar Tradeable Future	5.8500	94.1500	5.8100	94.1900	(0.684)	94.1800	94.1800	1,000
2013/10/17	JBAF	17/12/2014			Jibar Tradeable Future	6.0900	93.9100	6.0500	93.9500	(0.657)	0.0000	0.0000	0
2013/10/17	JBAF	18/03/2015			Jibar Tradeable Future	6.3500	93.6500	6.3000	93.7000	(0.787)	0.0000	0.0000	250
2013/10/17	JBAF	17/06/2015			Jibar Tradeable Future	6.6000	93.4000	6.5500	93.4500	(0.758)	93.4300	93.4300	2,000
2013/10/17	JBAF	16/09/2015			Jibar Tradeable Future	6.8500	93.1500	6.8100	93.1900	(0.584)	0.0000	0.0000	0
2013/10/17	R023	07/11/2013	6.50	Put	Bond Future	6,975.2500	6.9752	6,393.8800	6.3939	(8.335)	0	0	0
2013/10/17	R023	07/11/2013			Bond Future	7.5006	103.1942	7.4139	103.7755	(1.156)	0.0000	0.0000	12,954
2013/10/17	R023	07/11/2013	6.49	Put	Bond Future	7,047.9800	7.0480	6,466.6100	6.4666	(8.249)	0	0	0
2013/10/17	R023	07/11/2013	6.51	Put	Bond Future	6,902.5700	6.9026	6,321.2000	6.3212	(8.423)	0	0	0
2013/10/17	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	R023	06/02/2014			Bond Future	7.5880	104.5517	7.4977	105.1407	(1.189)	0.0000	0.0000	0
2013/10/17	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	R023	06/02/2014	7.84	Call	Bond Future	1,622.4600	1.6225	2,211.4700	2.2115	36.304	0	0	0
2013/10/17	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	R023	06/02/2014	7.85	Call	Bond Future	1,686.1400	1.6861	2,275.1500	2.2751	34.932	0	0	0
2013/10/17	R023	06/02/2014	7.86	Call	Bond Future	1,749.7800	1.7498	2,338.7900	2.3388	33.662	0	0	0
2013/10/17	R157	07/11/2013			Bond Future	5.8679	115.2702	5.7789	115.4370	(1.517)	0.0000	0.0000	27,649
2013/10/17	R157	07/11/2013	5.60	Call	Bond Future	106.6800	0.1067	148.1100	0.1481	38.836	0	0	0
2013/10/17	R157	07/11/2013	5.59	Put	Bond Future	623.6300	0.6236	496.9700	0.4970	(20.310)	0	0	0
2013/10/17	R157	07/11/2013	5.61	Put	Bond Future	595.3800	0.5954	471.5000	0.4715	(20.807)	0	0	0
2013/10/17	R157	07/11/2013	5.60	Put	Bond Future	609.4300	0.6094	484.1400	0.4841	(20.559)	0	0	0
2013/10/17	R157	07/11/2013	5.61	Call	Bond Future	111.4500	0.1114	154.2900	0.1543	38.439	0	0	0
2013/10/17	R157	07/11/2013	5.59	Call	Bond Future	102.0600	0.1021	142.1200	0.1421	39.251	0	0	0
2013/10/17	R157	06/02/2014	5.64	Call	Bond Future	385.7600	0.3858	448.4700	0.4485	16.256	0	0	0
2013/10/17	R157	06/02/2014	5.65	Put	Bond Future	915.7900	0.9158	810.2700	0.8103	(11.522)	0	0	0
2013/10/17	R157	06/02/2014			Bond Future	5.9745	116.7867	5.8697	116.9556	(1.755)	0.0000	0.0000	606
2013/10/17	R157	06/02/2014	5.65	Call	Bond Future	391.9000	0.3919	455.2700	0.4553	16.170	0	0	0
2013/10/17	R157	06/02/2014	5.66	Call	Bond Future	398.0900	0.3981	462.1400	0.4621	16.089	0	0	0
2013/10/17	R157	06/02/2014	5.64	Put	Bond Future	925.8500	0.9258	819.6700	0.8197	(11.468)	0	0	0
2013/10/17	R157	06/02/2014	5.66	Put	Bond Future	905.7900	0.9058	800.9500	0.8009	(11.574)	0	0	0
2013/10/17	R157	08/05/2014	5.20	Call	Bond Future	272.3800	0.2724	317.1800	0.3172	16.448	0	0	0
2013/10/17	R157	08/05/2014			Bond Future	6.0802	111.5519	5.9541	111.7230	(2.074)	0.0000	0.0000	0
2013/10/17	R157	08/05/2014	5.21	Call	Bond Future	275.8300	0.2758	321.0600	0.3211	16.398	0	0	0
2013/10/17	R157	08/05/2014	5.19	Call	Bond Future	268.9500	0.2689	313.3400	0.3133	16.505	0	0	0
2013/10/17	R157	08/05/2014	5.20	Put	Bond Future	1,474.2900	1.4743	1,348.0200	1.3480	(8.565)	0	0	0
2013/10/17	R157	08/05/2014	5.19	Put	Bond Future	1,484.6200	1.4846	1,357.9400	1.3579	(8.533)	0	0	0
2013/10/17	R157	08/05/2014	5.21	Put	Bond Future	1,463.9800	1.4640	1,338.1400	1.3381	(8.596)	0	0	0
2013/10/17	R157	07/08/2014	6.76	Put	Bond Future	546.6100	0.5466	483.0800	0.4831	(11.623)	0	0	0
2013/10/17	R157	07/08/2014			Bond Future	6.1717	113.1155	6.0146	113.2888	(2.545)	0.0000	0.0000	0
2013/10/17	R157	07/08/2014	6.75	Put	Bond Future	550.4100	0.5504	486.5400	0.4865	(11.604)	0	0	0
2013/10/17	R157	07/08/2014	6.74	Call	Bond Future	1,177.8000	1.1778	1,286.9100	1.2869	9.264	0	0	0
2013/10/17	R157	07/08/2014	6.75	Call	Bond Future	1,184.9100	1.1849	1,294.3500	1.2944	9.236	0	0	0

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2013/10/17	R157	07/08/2014	6.76	Call	Bond Future	1,192.0300	1.1920	1,301.8100	1.3018	9.209	0	0	0
2013/10/17	R157	07/08/2014	6.74	Put	Bond Future	554.2200	0.5542	490.0200	0.4900	(11.584)	0	0	0
2013/10/17	R186	07/11/2013	9.00	Put	Bond Future	14.4300	0.0144	6.0600	0.0061	(58.004)	0	0	1,200
2013/10/17	R186	07/11/2013	8.16	Put	Bond Future	715.8200	0.7158	464.5300	0.4645	(35.105)	0	0	0
2013/10/17	R186	07/11/2013			Bond Future	7.8905	125.1922	7.7887	126.1373	(1.289)	7.8159	7.8159	57,222
2013/10/17	R186	07/11/2013	6.50	Put	Bond Future	13,854.0400	13.8540	12,909.5700	12.9096	(6.817)	0	0	0
2013/10/17	R186	07/11/2013	8.15	Put	Bond Future	741.1100	0.7411	483.0200	0.4830	(34.825)	0	0	0
2013/10/17	R186	07/11/2013	6.75	Put	Bond Future	11,212.6200	11.2126	10,271.5600	10.2716	(8.393)	0	0	0
2013/10/17	R186	07/11/2013	8.50	Call	Bond Future	5,639.5100	5.6395	6,501.1200	6.5011	15.278	0	0	0
2013/10/17	R186	07/11/2013	8.14	Call	Bond Future	3,042.1300	3.0421	3,722.1900	3.7222	22.355	0	0	0
2013/10/17	R186	07/11/2013	8.25	Put	Bond Future	517.1200	0.5171	322.4200	0.3224	(37.651)	0	0	0
2013/10/17	R186	07/11/2013	8.75	Call	Bond Future	7,646.0800	7.6461	8,562.0200	8.5620	11.979	0	0	0
2013/10/17	R186	07/11/2013	8.00	Call	Bond Future	2,214.5000	2.2145	2,789.0100	2.7890	25.943	0	0	1,000
2013/10/17	R186	07/11/2013	8.15	Call	Bond Future	3,106.0700	3.1061	3,793.0200	3.7930	22.116	0	0	0
2013/10/17	R186	07/11/2013	6.50	Call	Bond Future	0.7600	0.0008	1.3300	0.0013	75.000	0	0	5,290
2013/10/17	R186	07/11/2013	8.16	Call	Bond Future	3,170.6000	3.1706	3,864.3500	3.8644	21.881	0	0	0
2013/10/17	R186	07/11/2013	8.00	Put	Bond Future	1,208.3900	1.2084	837.8600	0.8379	(30.663)	0	0	0
2013/10/17	R186	07/11/2013	9.00	Call	Bond Future	9,685.4400	9.6854	10,622.1100	10.6221	9.671	0	0	0
2013/10/17	R186	07/11/2013	8.25	Call	Bond Future	3,776.0400	3.7760	4,526.3800	4.5264	19.871	0	0	0
2013/10/17	R186	07/11/2013	8.75	Put	Bond Future	56.4400	0.0564	27.3400	0.0273	(51.559)	0	0	1,030
2013/10/17	R186	07/11/2013	6.75	Call	Bond Future	5.7500	0.0057	9.7300	0.0097	69.217	0	0	1,000
2013/10/17	R186	07/11/2013	8.50	Put	Bond Future	186.6700	0.1867	103.2400	0.1032	(44.694)	0	0	4,000
2013/10/17	R186	07/11/2013	8.14	Put	Bond Future	767.0900	0.7671	502.1100	0.5021	(34.544)	0	0	0
2013/10/17	R186	06/02/2014	8.75	Put	Bond Future	1,375.8400	1.3758	1,157.1200	1.1571	(15.897)	0	0	250
2013/10/17	R186	06/02/2014			Bond Future	7.9757	121.5497	7.8704	122.5071	(1.321)	0.0000	0.0000	125
2013/10/17	R186	06/02/2014	7.75	Call	Bond Future	2,912.6300	2.9126	3,327.0100	3.3270	14.227	0	0	0
2013/10/17	R186	06/02/2014	7.74	Put	Bond Future	5,032.0600	5.0321	4,485.3600	4.4854	(10.864)	0	0	0
2013/10/17	R186	06/02/2014	7.76	Put	Bond Future	4,922.6200	4.9226	4,383.1100	4.3831	(10.960)	0	0	0
2013/10/17	R186	06/02/2014	8.75	Call	Bond Future	8,098.5700	8.0986	8,837.3300	8.8373	9.122	0	0	0
2013/10/17	R186	06/02/2014	7.75	Put	Bond Future	4,977.1400	4.9771	4,434.0400	4.4340	(10.912)	0	0	0
2013/10/17	R186	06/02/2014	7.76	Call	Bond Future	2,950.6200	2.9506	3,368.5900	3.3686	14.165	0	0	0
2013/10/17	R186	06/02/2014	7.74	Call	Bond Future	2,874.9500	2.8750	3,285.7300	3.2857	14.288	0	0	0
2013/10/17	R186	08/05/2014	7.50	Put	Bond Future	8,193.8800	8.1939	7,582.6100	7.5826	(7.460)	0	0	0
2013/10/17	R186	08/05/2014			Bond Future	8.0615	123.1879	7.9524	124.1582	(1.354)	0.0000	0.0000	0
2013/10/17	R186	08/05/2014	7.09	Put	Bond Future	10,985.7500	10.9858	10,273.3500	10.2734	(6.485)	0	0	0
2013/10/17	R186	08/05/2014	7.10	Call	Bond Future	1,973.7900	1.9738	2,233.9900	2.2340	13.183	0	0	0
2013/10/17	R186	08/05/2014	8.50	Call	Bond Future	7,316.0200	7.3160	7,933.0600	7.9331	8.434	0	0	0
2013/10/17	R186	08/05/2014	7.11	Call	Bond Future	1,997.6300	1.9976	2,260.1600	2.2602	13.142	0	0	0
2013/10/17	R186	08/05/2014	7.09	Call	Bond Future	1,950.1500	1.9501	2,208.0200	2.2080	13.223	0	0	0
2013/10/17	R186	08/05/2014	8.50	Put	Bond Future	3,525.7900	3.5258	3,172.5600	3.1726	(10.018)	0	0	1,933
2013/10/17	R186	08/05/2014	7.11	Put	Bond Future	10,837.8600	10.8379	10,130.1200	10.1301	(6.530)	0	0	0
2013/10/17	R186	08/05/2014	7.50	Call	Bond Future	3,083.1000	3.0831	3,442.1000	3.4421	11.644	0	0	1,933
2013/10/17	R186	08/05/2014	7.10	Put	Bond Future	10,911.6500	10.9116	10,201.5800	10.2016	(6.507)	0	0	0
2013/10/17	R186	07/08/2014	8.31	Call	Bond Future	6,731.4400	6.7314	7,287.7800	7.2878	8.265	0	0	0
2013/10/17	R186	07/08/2014			Bond Future	8.1428	119.6224	8.0298	120.6062	(1.389)	0.0000	0.0000	0
2013/10/17	R186	07/08/2014	8.92	Put	Bond Future	3,299.9700	3.3000	2,996.6700	2.9967	(9.191)	0	0	840
2013/10/17	R186	07/08/2014	8.29	Call	Bond Future	6,640.2500	6.6402	7,192.1900	7.1922	8.312	0	0	0

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2013/10/17	R186	07/08/2014	8.30	Call	Bond Future	6,685.7700	6.6858	7,239.9100	7.2399	8.288	0	0	0
2013/10/17	R186	07/08/2014	8.29	Put	Bond Future	5,376.7700	5.3768	4,944.9600	4.9450	(8.031)	0	0	0
2013/10/17	R186	07/08/2014	8.31	Put	Bond Future	5,297.6800	5.2977	4,870.2700	4.8703	(8.068)	0	0	0
2013/10/17	R186	07/08/2014	8.92	Call	Bond Future	9,765.3700	9.7654	10,445.8200	10.4458	6.968	0	0	0
2013/10/17	R186	07/08/2014	8.30	Put	Bond Future	5,337.1100	5.3371	4,907.5000	4.9075	(8.049)	0	0	0
2013/10/17	R197	07/11/2013			Bond Future	279.2227	279.2227	279.2908	279.2908	0.024	0.0000	0.0000	2,049
2013/10/17	R197	07/11/2013	279.99	Put	Bond Future	767.2600	0.7673	699.2400	0.6992	(8.865)	0	0	0
2013/10/17	R197	07/11/2013	280.00	Put	Bond Future	777.2600	0.7773	709.2400	0.7092	(8.751)	0	0	0
2013/10/17	R197	07/11/2013	280.01	Put	Bond Future	787.2600	0.7873	719.2400	0.7192	(8.640)	0	0	0
2013/10/17	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	R201	07/11/2013	4.79	Put	Bond Future	213.1300	0.2131	224.6100	0.2246	5.386	0	0	0
2013/10/17	R201	07/11/2013			Bond Future	4.8838	107.5497	4.9058	107.5255	0.451	0.0000	0.0000	0
2013/10/17	R201	07/11/2013	4.80	Put	Bond Future	206.5400	0.2065	217.7300	0.2177	5.418	0	0	0
2013/10/17	R201	07/11/2013	4.81	Put	Bond Future	200.0600	0.2001	210.9700	0.2110	5.453	0	0	0
2013/10/17	R201	07/11/2013	4.79	Call	Bond Future	110.0200	0.1100	97.2900	0.0973	(11.571)	0	0	0
2013/10/17	R201	07/11/2013	4.80	Call	Bond Future	114.4300	0.1144	101.4100	0.1014	(11.378)	0	0	0
2013/10/17	R201	07/11/2013	4.81	Call	Bond Future	118.9500	0.1189	105.6500	0.1056	(11.181)	0	0	0
2013/10/17	R201	06/02/2014	5.24	Put	Bond Future	140.3400	0.1403	146.4700	0.1465	4.368	0	0	0
2013/10/17	R201	06/02/2014			Bond Future	4.7548	104.5567	4.7836	104.5321	0.604	0.0000	0.0000	0
2013/10/17	R201	06/02/2014	5.26	Put	Bond Future	135.8000	0.1358	141.7500	0.1418	4.381	0	0	0
2013/10/17	R201	06/02/2014	5.24	Call	Bond Future	553.5500	0.5535	535.1300	0.5351	(3.328)	0	0	0
2013/10/17	R201	06/02/2014	5.25	Put	Bond Future	138.0500	0.1380	144.1000	0.1441	4.382	0	0	0
2013/10/17	R201	06/02/2014	5.25	Call	Bond Future	559.7500	0.5598	541.2500	0.5413	(3.305)	0	0	0
2013/10/17	R201	06/02/2014	5.26	Call	Bond Future	565.9900	0.5660	547.3900	0.5474	(3.286)	0	0	0
2013/10/17	R201	08/05/2014			Bond Future	4.4688	105.9659	4.5098	105.9409	0.919	0.0000	0.0000	0
2013/10/17	R201	08/05/2014	4.75	Call	Bond Future	423.9200	0.4239	408.7200	0.4087	(3.586)	0	0	0
2013/10/17	R201	08/05/2014	4.76	Call	Bond Future	427.7500	0.4277	412.4800	0.4125	(3.570)	0	0	0
2013/10/17	R201	08/05/2014	4.74	Call	Bond Future	420.4100	0.4204	405.2800	0.4053	(3.599)	0	0	0
2013/10/17	R201	08/05/2014	4.76	Put	Bond Future	250.9500	0.2509	260.6300	0.2606	3.857	0	0	0
2013/10/17	R201	08/05/2014	4.75	Put	Bond Future	253.1800	0.2532	262.9300	0.2629	3.851	0	0	0
2013/10/17	R201	08/05/2014	4.74	Put	Bond Future	255.7300	0.2557	265.5500	0.2655	3.840	0	0	0
2013/10/17	R201	07/08/2014	5.31	Put	Bond Future	63.2800	0.0633	67.5700	0.0676	6.779	0	0	0
2013/10/17	R201	07/08/2014			Bond Future	3.6073	103.0410	3.6770	103.0155	1.934	0.0000	0.0000	0
2013/10/17	R201	07/08/2014	5.30	Put	Bond Future	63.9200	0.0639	68.2500	0.0683	6.774	0	0	0
2013/10/17	R201	07/08/2014	5.31	Call	Bond Future	681.2000	0.6812	660.0200	0.6600	(3.109)	0	0	0
2013/10/17	R201	07/08/2014	5.29	Call	Bond Future	675.2800	0.6753	654.1700	0.6542	(3.126)	0	0	0
2013/10/17	R201	07/08/2014	5.30	Call	Bond Future	678.2400	0.6782	657.1000	0.6571	(3.117)	0	0	0
2013/10/17	R201	07/08/2014	5.29	Put	Bond Future	64.5700	0.0646	68.9300	0.0689	6.752	0	0	0
2013/10/17	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	R202	07/11/2013			Bond Future	206.4569	206.4569	207.4343	207.4343	0.473	0.0000	0.0000	43,395
2013/10/17	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	R202	07/11/2013	208.99	Put	Bond Future	2,533.1000	2.5331	1,555.6700	1.5557	(38.586)	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
2013/10/17	R202	07/11/2013	209.01	Put	Bond Future	2,553.1000	2.5531	1,575.6700	1.5757	(38.284)	0	0	0
2013/10/17	R202	07/11/2013	209.00	Put	Bond Future	2,543.1000	2.5431	1,565.6700	1.5657	(38.435)	0	0	0
2013/10/17	R203	07/11/2013	6.01	Call	Bond Future	52.1800	0.0522	80.0400	0.0800	53.392	0	0	0
2013/10/17	R203	07/11/2013			Bond Future	6.5387	107.0366	6.4460	107.3583	(1.417)	0.0000	0.0000	19,563
2013/10/17	R203	07/11/2013	5.99	Call	Bond Future	46.4200	0.0464	71.6500	0.0717	54.352	0	0	0
2013/10/17	R203	07/11/2013	5.71	Put	Bond Future	2,927.7300	2.9277	2,610.7700	2.6108	(10.826)	0	0	0
2013/10/17	R203	07/11/2013	6.00	Call	Bond Future	49.2100	0.0492	75.7300	0.0757	53.891	0	0	0
2013/10/17	R203	07/11/2013	571.00	Call	Bond Future	104,807.0300	104.8070	105,128.7900	105.1288	0.307	0	0	0
2013/10/17	R203	07/11/2013	5.99	Put	Bond Future	1,969.3000	1.9693	1,672.7700	1.6728	(15.058)	0	0	0
2013/10/17	R203	07/11/2013	6.01	Put	Bond Future	1,904.2200	1.9042	1,610.3200	1.6103	(15.434)	0	0	0
2013/10/17	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	R203	07/11/2013	5.71	Call	Bond Future	7.0800	0.0071	11.8800	0.0119	67.797	0	0	15
2013/10/17	R203	07/11/2013	6.00	Put	Bond Future	1,936.6600	1.9367	1,641.4200	1.6414	(15.245)	0	0	0
2013/10/17	R203	06/02/2014			Bond Future	6.6424	108.4446	6.5421	108.7706	(1.510)	0.0000	0.0000	6
2013/10/17	R203	06/02/2014	6.14	Put	Bond Future	2,181.4200	2.1814	1,952.7600	1.9528	(10.482)	0	0	0
2013/10/17	R203	06/02/2014	5.95	Put	Bond Future	2,650.2000	2.6502	2,398.7500	2.3988	(9.488)	0	0	0
2013/10/17	R203	06/02/2014	6.84	Put	Bond Future	897.7000	0.8977	765.9200	0.7659	(14.680)	0	0	0
2013/10/17	R203	06/02/2014	6.16	Put	Bond Future	2,134.7600	2.1348	1,908.6600	1.9087	(10.591)	0	0	0
2013/10/17	R203	06/02/2014	6.15	Put	Bond Future	2,158.0200	2.1580	1,930.6400	1.9306	(10.537)	0	0	0
2013/10/17	R203	06/02/2014	6.84	Call	Bond Future	1,536.5300	1.5365	1,730.7400	1.7307	12.640	0	0	13
2013/10/17	R203	06/02/2014	6.16	Call	Bond Future	555.0000	0.5550	654.8900	0.6549	17.998	0	0	0
2013/10/17	R203	06/02/2014	5.95	Call	Bond Future	373.6100	0.3736	448.1500	0.4481	19.951	0	0	16
2013/10/17	R203	06/02/2014	6.14	Call	Bond Future	535.5300	0.5355	632.8600	0.6329	18.175	0	0	0
2013/10/17	R203	06/02/2014	6.15	Call	Bond Future	545.2000	0.5452	643.8100	0.6438	18.087	0	0	0
2013/10/17	R203	08/05/2014	5.76	Call	Bond Future	454.1000	0.4541	527.1800	0.5272	16.093	0	0	0
2013/10/17	R203	08/05/2014	6.84	Call	Bond Future	1,679.6200	1.6796	1,859.0400	1.8590	10.682	0	0	13
2013/10/17	R203	08/05/2014	7.40	Put	Bond Future	760.0200	0.7600	662.5300	0.6625	(12.827)	0	0	0
2013/10/17	R203	08/05/2014	5.74	Call	Bond Future	441.0600	0.4411	512.5200	0.5125	16.202	0	0	0
2013/10/17	R203	08/05/2014			Bond Future	6.7439	105.7452	6.6350	106.0755	(1.614)	0.0000	0.0000	0
2013/10/17	R203	08/05/2014	5.76	Put	Bond Future	3,486.6200	3.4866	3,229.4000	3.2294	(7.377)	0	0	0
2013/10/17	R203	08/05/2014	6.84	Put	Bond Future	1,389.0400	1.3890	1,238.1600	1.2382	(10.862)	0	0	0
2013/10/17	R203	08/05/2014	5.75	Put	Bond Future	3,511.3300	3.5113	3,253.2900	3.2533	(7.349)	0	0	0
2013/10/17	R203	08/05/2014	5.74	Put	Bond Future	3,536.3400	3.5363	3,277.5000	3.2775	(7.319)	0	0	0
2013/10/17	R203	08/05/2014	7.40	Call	Bond Future	2,723.8300	2.7238	2,956.6400	2.9566	8.547	0	0	16
2013/10/17	R203	08/05/2014	5.75	Call	Bond Future	447.4300	0.4474	519.6900	0.5197	16.150	0	0	0
2013/10/17	R203	07/08/2014	7.30	Call	Bond Future	2,501.4200	2.5014	2,711.2500	2.7113	8.388	0	0	0
2013/10/17	R203	07/08/2014			Bond Future	6.8386	107.2270	6.7198	107.5618	(1.737)	0.0000	0.0000	0
2013/10/17	R203	07/08/2014	7.31	Call	Bond Future	2,518.9400	2.5189	2,729.5400	2.7295	8.361	0	0	0
2013/10/17	R203	07/08/2014	6.84	Put	Bond Future	1,767.3600	1.7674	1,604.8800	1.6049	(9.193)	0	0	0
2013/10/17	R203	07/08/2014	7.29	Put	Bond Future	1,224.1700	1.2242	1,098.4700	1.0985	(10.268)	0	0	0
2013/10/17	R203	07/08/2014	7.31	Put	Bond Future	1,203.7800	1.2038	1,079.6200	1.0796	(10.314)	0	0	0
2013/10/17	R203	07/08/2014	7.29	Call	Bond Future	2,483.9500	2.4840	2,693.0100	2.6930	8.416	0	0	0
2013/10/17	R203	07/08/2014	7.30	Put	Bond Future	1,213.9400	1.2139	1,089.0100	1.0890	(10.291)	0	0	0
2013/10/17	R203	07/08/2014	6.84	Call	Bond Future	1,771.1900	1.7712	1,943.4700	1.9435	9.727	0	0	30
2013/10/17	R204	07/11/2013			Bond Future	6.7611	108.4120	6.6689	108.8183	(1.364)	0.0000	0.0000	31,288
2013/10/17	R204	07/11/2013	7.00	Put	Bond Future	360.1400	0.3601	242.1600	0.2422	(32.759)	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
2013/10/17	R204	07/11/2013	6.29	Put	Bond Future	2,231.1100	2.2311	1,880.1800	1.8802	(15.729)	0	0	0
2013/10/17	R204	07/11/2013	6.31	Put	Bond Future	2,154.0700	2.1541	1,807.4800	1.8075	(16.090)	0	0	0
2013/10/17	R204	07/11/2013	6.29	Call	Bond Future	135.1900	0.1352	190.5500	0.1905	40.950	0	0	0
2013/10/17	R204	07/11/2013	6.30	Put	Bond Future	2,192.4600	2.1925	1,843.6700	1.8437	(15.909)	0	0	0
2013/10/17	R204	07/11/2013	7.00	Call	Bond Future	1,403.9500	1.4040	1,692.2600	1.6923	20.536	0	0	0
2013/10/17	R204	07/11/2013	6.30	Call	Bond Future	141.5600	0.1416	199.0600	0.1991	40.619	0	0	0
2013/10/17	R204	07/11/2013	6.31	Call	Bond Future	148.1700	0.1482	207.8700	0.2079	40.292	0	0	0
2013/10/17	R204	06/02/2014	6.39	Call	Bond Future	881.2400	0.8812	1,016.8900	1.0169	15.393	0	0	0
2013/10/17	R204	06/02/2014			Bond Future	6.8513	105.8082	6.7533	106.2198	(1.430)	0.0000	0.0000	0
2013/10/17	R204	06/02/2014	6.41	Call	Bond Future	909.3400	0.9093	1,048.0400	1.0480	15.253	0	0	0
2013/10/17	R204	06/02/2014	6.40	Call	Bond Future	895.2100	0.8952	1,032.3900	1.0324	15.324	0	0	0
2013/10/17	R204	06/02/2014	6.39	Put	Bond Future	2,836.0400	2.8360	2,560.0400	2.5600	(9.732)	0	0	0
2013/10/17	R204	06/02/2014	6.41	Put	Bond Future	2,778.4600	2.7785	2,505.5100	2.5055	(9.824)	0	0	0
2013/10/17	R204	06/02/2014	6.40	Put	Bond Future	2,807.1600	2.8072	2,532.6900	2.5327	(9.777)	0	0	0
2013/10/17	R204	08/05/2014			Bond Future	6.9442	107.2342	6.8397	107.6514	(1.504)	0.0000	0.0000	0
2013/10/17	R204	08/05/2014	6.05	Call	Bond Future	822.9000	0.8229	932.3500	0.9323	13.301	0	0	0
2013/10/17	R204	08/05/2014	6.06	Call	Bond Future	833.6200	0.8336	944.1200	0.9441	13.255	0	0	0
2013/10/17	R204	08/05/2014	6.04	Call	Bond Future	812.2700	0.8123	920.6800	0.9207	13.347	0	0	0
2013/10/17	R204	08/05/2014	6.05	Put	Bond Future	4,460.9700	4.4610	4,153.3000	4.1533	(6.897)	0	0	0
2013/10/17	R204	08/05/2014	6.04	Put	Bond Future	4,491.8900	4.4919	4,183.1800	4.1832	(6.873)	0	0	0
2013/10/17	R204	08/05/2014	6.06	Put	Bond Future	4,430.1500	4.4301	4,123.5300	4.1235	(6.921)	0	0	0
2013/10/17	R204	07/08/2014			Bond Future	7.0313	104.7050	6.9198	105.1278	(1.587)	0.0000	0.0000	0
2013/10/17	R204	07/08/2014	7.44	Put	Bond Future	1,862.4800	1.8625	1,697.1800	1.6972	(8.875)	0	0	0
2013/10/17	R204	07/08/2014	7.46	Put	Bond Future	1,833.1100	1.8331	1,669.6800	1.6697	(8.915)	0	0	0
2013/10/17	R204	07/08/2014	7.45	Put	Bond Future	1,847.7500	1.8478	1,683.3900	1.6834	(8.895)	0	0	0
2013/10/17	R204	07/08/2014	7.46	Call	Bond Future	3,438.3500	3.4383	3,697.7300	3.6977	7.544	0	0	0
2013/10/17	R204	07/08/2014	7.78	Call	Bond Future	4,201.3800	4.2014	4,489.1100	4.4891	6.848	0	0	0
2013/10/17	R204	07/08/2014	7.44	Call	Bond Future	3,393.5100	3.3935	3,651.0200	3.6510	7.588	0	0	0
2013/10/17	R204	07/08/2014	7.78	Put	Bond Future	1,417.6400	1.4176	1,282.5600	1.2826	(9.529)	0	0	530
2013/10/17	R204	07/08/2014	7.45	Call	Bond Future	3,415.8900	3.4159	3,674.3400	3.6743	7.566	0	0	0
2013/10/17	R206	07/11/2013	4.31	Put	Bond Future	137.3100	0.1373	139.1500	0.1391	1.340	0	0	0
2013/10/17	R206	07/11/2013			Bond Future	5.0297	102.8430	5.0454	102.8402	0.313	0.0000	0.0000	0
2013/10/17	R206	07/11/2013	4.30	Put	Bond Future	138.8500	0.1388	140.7100	0.1407	1.340	0	0	0
2013/10/17	R206	07/11/2013	4.31	Call	Bond Future	8.5100	0.0085	7.5400	0.0075	(11.398)	0	0	0
2013/10/17	R206	07/11/2013	4.29	Call	Bond Future	8.0200	0.0080	7.0800	0.0071	(11.721)	0	0	0
2013/10/17	R206	07/11/2013	4.30	Call	Bond Future	8.2600	0.0083	7.3100	0.0073	(11.501)	0	0	0
2013/10/17	R206	07/11/2013	4.29	Put	Bond Future	140.4100	0.1404	142.2800	0.1423	1.332	0	0	0
2013/10/17	R207	07/11/2013	6.70	Call	Bond Future	245.9200	0.2459	352.7400	0.3527	43.437	0	0	0
2013/10/17	R207	07/11/2013			Bond Future	7.0913	103.1322	6.9841	103.6652	(1.512)	0.0000	0.0000	21,989
2013/10/17	R207	07/11/2013	6.71	Call	Bond Future	255.9400	0.2559	366.1600	0.3662	43.065	0	0	0
2013/10/17	R207	07/11/2013	6.69	Put	Bond Future	2,249.3500	2.2494	1,819.8200	1.8198	(19.096)	0	0	0
2013/10/17	R207	07/11/2013	6.71	Put	Bond Future	2,167.6000	2.1676	1,744.8100	1.7448	(19.505)	0	0	0
2013/10/17	R207	07/11/2013	6.69	Call	Bond Future	236.2100	0.2362	339.6900	0.3397	43.808	0	0	0
2013/10/17	R207	07/11/2013	6.70	Put	Bond Future	2,208.3000	2.2083	1,782.1100	1.7821	(19.299)	0	0	0
2013/10/17	R207	06/02/2014			Bond Future	7.1833	100.8498	7.0704	101.3898	(1.572)	0.0000	0.0000	1,081
2013/10/17	R207	06/02/2014	6.65	Call	Bond Future	985.7100	0.9857	1,157.3600	1.1574	17.414	0	0	0

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2013/10/17	R207	06/02/2014	6.64	Put	Bond Future	3,602.7500		3.6027	3,232.5000	3.2325	(10.277)	0	0	0
2013/10/17	R207	06/02/2014	6.66	Put	Bond Future	3,534.3400		3.5343	3,167.8300	3.1678	(10.370)	0	0	0
2013/10/17	R207	06/02/2014	6.65	Put	Bond Future	3,568.4400		3.5684	3,200.0700	3.2001	(10.323)	0	0	0
2013/10/17	R207	06/02/2014	6.66	Call	Bond Future	1,000.7700		1.0008	1,174.2800	1.1743	17.338	0	0	0
2013/10/17	R207	06/02/2014	6.64	Call	Bond Future	970.8200		0.9708	1,140.5900	1.1406	17.487	0	0	0
2013/10/17	R207	08/05/2014	6.19	Put	Bond Future	6,022.0000		6.0220	5,604.2900	5.6043	(6.936)	0	0	0
2013/10/17	R207	08/05/2014	6.21	Put	Bond Future	5,945.7300		5.9457	5,530.4000	5.5304	(6.985)	0	0	0
2013/10/17	R207	08/05/2014			Bond Future	7.2804		102.2091	7.1613	102.7563	(1.636)	0.0000	0.0000	0
2013/10/17	R207	08/05/2014	6.20	Put	Bond Future	5,983.8100		5.9838	5,567.2800	5.5673	(6.961)	0	0	0
2013/10/17	R207	08/05/2014	6.20	Call	Bond Future	883.4200		0.8834	1,014.1000	1.0141	14.793	0	0	0
2013/10/17	R207	08/05/2014	6.21	Call	Bond Future	893.9800		0.8940	1,025.8600	1.0259	14.752	0	0	0
2013/10/17	R207	08/05/2014	6.19	Call	Bond Future	872.9500		0.8730	1,002.4500	1.0025	14.835	0	0	0
2013/10/17	R207	07/08/2014	7.69	Call	Bond Future	3,885.8600		3.8859	4,212.6500	4.2126	8.410	0	0	0
2013/10/17	R207	07/08/2014	7.70	Put	Bond Future	2,488.1700		2.4882	2,261.3800	2.2614	(9.115)	0	0	0
2013/10/17	R207	07/08/2014			Bond Future	7.3732		100.0006	7.2473	100.5554	(1.708)	0.0000	0.0000	0
2013/10/17	R207	07/08/2014	7.70	Call	Bond Future	3,910.8500		3.9108	4,238.8200	4.2388	8.386	0	0	0
2013/10/17	R207	07/08/2014	7.71	Call	Bond Future	3,935.9300		3.9359	4,265.0700	4.2651	8.362	0	0	0
2013/10/17	R207	07/08/2014	7.69	Put	Bond Future	2,506.3400		2.5063	2,278.3700	2.2784	(9.096)	0	0	0
2013/10/17	R207	07/08/2014	7.71	Put	Bond Future	2,470.1100		2.4701	2,244.4900	2.2445	(9.134)	0	0	0
2013/10/17	R208	07/11/2013			Bond Future	7.2556		97.9357	7.1537	98.5026	(1.405)	0.0000	0.0000	10,578
2013/10/17	R208	07/11/2013	6.79	Put	Bond Future	2,792.0300		2.7920	2,306.2400	2.3062	(17.399)	0	0	0
2013/10/17	R208	07/11/2013	6.81	Put	Bond Future	2,693.9800		2.6940	2,214.4800	2.2145	(17.799)	0	0	0
2013/10/17	R208	07/11/2013	6.80	Put	Bond Future	2,742.8300		2.7428	2,260.1500	2.2601	(17.598)	0	0	0
2013/10/17	R208	07/11/2013	6.81	Call	Bond Future	186.1100		0.1861	273.4700	0.2735	46.940	0	0	0
2013/10/17	R208	07/11/2013	7.50	Put	Bond Future	435.4100		0.4354	279.4100	0.2794	(35.828)	0	0	1,520
2013/10/17	R208	07/11/2013	6.79	Call	Bond Future	169.7500		0.1698	250.8200	0.2508	47.758	0	0	0
2013/10/17	R208	07/11/2013	7.50	Call	Bond Future	1,777.8700		1.7779	2,188.7300	2.1887	23.110	0	0	0
2013/10/17	R208	07/11/2013	6.80	Call	Bond Future	177.7800		0.1778	261.9600	0.2620	47.351	0	0	0
2013/10/17	R208	06/02/2014	6.74	Put	Bond Future	4,246.3300		4.2463	3,837.2600	3.8373	(9.633)	0	0	0
2013/10/17	R208	06/02/2014			Bond Future	7.3433		99.2241	7.2367	99.7984	(1.452)	0.0000	0.0000	0
2013/10/17	R208	06/02/2014	6.76	Put	Bond Future	4,165.4500		4.1655	3,760.3400	3.7603	(9.725)	0	0	0
2013/10/17	R208	06/02/2014	6.75	Put	Bond Future	4,205.7800		4.2058	3,798.6800	3.7987	(9.680)	0	0	0
2013/10/17	R208	06/02/2014	6.74	Call	Bond Future	940.5200		0.9405	1,105.7900	1.1058	17.572	0	0	0
2013/10/17	R208	06/02/2014	6.75	Call	Bond Future	955.8800		0.9559	1,123.1200	1.1231	17.496	0	0	0
2013/10/17	R208	06/02/2014	6.76	Call	Bond Future	971.4200		0.9714	1,140.6500	1.1406	17.421	0	0	0
2013/10/17	R208	08/05/2014	6.31	Call	Bond Future	847.3900		0.8474	974.6300	0.9746	15.016	0	0	0
2013/10/17	R208	08/05/2014			Bond Future	7.4308		97.1649	7.3192	97.7469	(1.502)	0.0000	0.0000	0
2013/10/17	R208	08/05/2014	6.29	Call	Bond Future	825.7800		0.8258	950.4900	0.9505	15.102	0	0	0
2013/10/17	R208	08/05/2014	6.31	Put	Bond Future	6,892.1100		6.8921	6,437.4100	6.4374	(6.597)	0	0	0
2013/10/17	R208	08/05/2014	6.30	Put	Bond Future	6,937.2400		6.9372	6,481.2800	6.4813	(6.573)	0	0	0
2013/10/17	R208	08/05/2014	6.29	Put	Bond Future	6,982.5000		6.9825	6,525.2700	6.5253	(6.548)	0	0	0
2013/10/17	R208	08/05/2014	6.30	Call	Bond Future	836.5300		0.8365	962.5100	0.9625	15.060	0	0	0
2013/10/17	R208	07/08/2014	8.28	Call	Bond Future	5,648.6200		5.6486	6,054.0600	6.0541	7.178	0	0	0
2013/10/17	R208	07/08/2014			Bond Future	7.5136		98.5264	7.3967	99.1164	(1.556)	0.0000	0.0000	0
2013/10/17	R208	07/08/2014	7.80	Call	Bond Future	4,189.3700		4.1894	4,535.4900	4.5355	8.262	0	0	0
2013/10/17	R208	07/08/2014	7.79	Put	Bond Future	2,783.9200		2.7839	2,538.7700	2.5388	(8.806)	0	0	0
2013/10/17	R208	07/08/2014	7.81	Put	Bond Future	2,742.1200		2.7421	2,499.6000	2.4996	(8.844)	0	0	0

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2013/10/17	R208	07/08/2014	7.80	Put	Bond Future	2,762.9600	2.7630	2,519.1200	2.5191	(8.825)	0	0	0
2013/10/17	R208	07/08/2014	7.81	Call	Bond Future	4,217.8600	4.2179	4,565.3000	4.5653	8.237	0	0	0
2013/10/17	R208	07/08/2014	8.28	Put	Bond Future	1,889.1300	1.8891	1,704.6100	1.7046	(9.767)	0	0	630
2013/10/17	R208	07/08/2014	7.79	Call	Bond Future	4,160.9600	4.1610	4,505.7700	4.5058	8.287	0	0	0
2013/10/17	R209	07/11/2013	8.80	Put	Bond Future	1,270.3200	1.2703	977.8200	0.9778	(23.026)	0	0	0
2013/10/17	R209	07/11/2013	9.50	Put	Bond Future	108.2000	0.1082	65.6300	0.0656	(39.344)	0	0	980
2013/10/17	R209	07/11/2013			Bond Future	8.7296	76.5178	8.6482	77.1644	(0.933)	0.0000	0.0000	19,784
2013/10/17	R209	07/11/2013	8.80	Call	Bond Future	1,822.6200	1.8226	2,176.7900	2.1768	19.432	0	0	0
2013/10/17	R209	07/11/2013	8.81	Call	Bond Future	1,866.0400	1.8660	2,225.5100	2.2255	19.264	0	0	0
2013/10/17	R209	07/11/2013	9.25	Call	Bond Future	4,234.4800	4.2345	4,782.5600	4.7826	12.943	0	0	0
2013/10/17	R209	07/11/2013	8.65	Call	Bond Future	1,241.4700	1.2415	1,515.1700	1.5152	22.046	0	0	0
2013/10/17	R209	07/11/2013	8.79	Call	Bond Future	1,779.7600	1.7798	2,128.6200	2.1286	19.602	0	0	0
2013/10/17	R209	07/11/2013	9.70	Put	Bond Future	43.7700	0.0438	24.4600	0.0245	(44.117)	0	0	1,520
2013/10/17	R209	07/11/2013	9.40	Call	Bond Future	5,179.0600	5.1791	5,764.9700	5.7650	11.313	0	0	0
2013/10/17	R209	07/11/2013	9.25	Put	Bond Future	295.6100	0.2956	197.0200	0.1970	(33.351)	0	0	1,000
2013/10/17	R209	07/11/2013	8.79	Put	Bond Future	1,305.5400	1.3055	1,007.7300	1.0077	(22.811)	0	0	0
2013/10/17	R209	07/11/2013	9.50	Call	Bond Future	5,825.8200	5.8258	6,429.9200	6.4299	10.369	0	0	0
2013/10/17	R209	07/11/2013	9.70	Call	Bond Future	7,134.5100	7.1345	7,761.8700	7.7619	8.793	0	0	0
2013/10/17	R209	07/11/2013	9.40	Put	Bond Future	164.4700	0.1645	103.7100	0.1037	(36.943)	0	0	5,000
2013/10/17	R209	07/11/2013	8.65	Put	Bond Future	1,873.7500	1.8738	1,500.7800	1.5008	(19.905)	0	0	4,700
2013/10/17	R209	07/11/2013	8.81	Put	Bond Future	1,235.7800	1.2358	948.5800	0.9486	(23.240)	0	0	0
2013/10/17	R209	06/02/2014	8.56	Call	Bond Future	2,718.4800	2.7185	2,997.4400	2.9974	10.262	0	0	0
2013/10/17	R209	06/02/2014			Bond Future	8.8121	77.5244	8.7284	78.1795	(0.950)	0.0000	0.0000	0
2013/10/17	R209	06/02/2014	8.54	Call	Bond Future	2,654.3300	2.6543	2,928.7600	2.9288	10.339	0	0	0
2013/10/17	R209	06/02/2014	8.55	Call	Bond Future	2,686.2900	2.6863	2,962.9900	2.9630	10.300	0	0	0
2013/10/17	R209	06/02/2014	8.54	Put	Bond Future	4,815.9200	4.8159	4,435.1700	4.4352	(7.906)	0	0	0
2013/10/17	R209	06/02/2014	8.56	Put	Bond Future	4,717.9500	4.7180	4,341.7300	4.3417	(7.974)	0	0	0
2013/10/17	R209	06/02/2014	8.55	Put	Bond Future	4,766.7500	4.7668	4,388.2700	4.3883	(7.940)	0	0	0
2013/10/17	R209	08/05/2014			Bond Future	8.8937	75.4243	8.8075	76.0883	(0.969)	0.0000	0.0000	0
2013/10/17	R209	08/05/2014	7.85	Call	Bond Future	1,789.1500	1.7891	1,963.4300	1.9634	9.741	0	0	0
2013/10/17	R209	08/05/2014	7.86	Call	Bond Future	1,809.0800	1.8091	1,984.8500	1.9849	9.716	0	0	0
2013/10/17	R209	08/05/2014	7.85	Put	Bond Future	10,486.2300	10.4862	9,996.5300	9.9965	(4.670)	0	0	0
2013/10/17	R209	08/05/2014	7.84	Call	Bond Future	1,769.3700	1.7694	1,942.1700	1.9422	9.766	0	0	0
2013/10/17	R209	08/05/2014	7.84	Put	Bond Future	10,557.1100	10.5571	10,065.9300	10.0659	(4.653)	0	0	0
2013/10/17	R209	08/05/2014	7.86	Put	Bond Future	10,415.6400	10.4156	9,927.4300	9.9274	(4.687)	0	0	0
2013/10/17	R209	07/08/2014	9.04	Put	Bond Future	5,476.3600	5.4764	5,171.0400	5.1710	(5.575)	0	0	0
2013/10/17	R209	07/08/2014			Bond Future	8.9718	76.4813	8.8832	77.1545	(0.988)	0.0000	0.0000	0
2013/10/17	R209	07/08/2014	9.06	Put	Bond Future	5,401.9100	5.4019	5,099.3800	5.0994	(5.600)	0	0	0
2013/10/17	R209	07/08/2014	9.05	Put	Bond Future	5,439.0300	5.4390	5,135.1000	5.1351	(5.588)	0	0	0
2013/10/17	R209	07/08/2014	9.05	Call	Bond Future	6,025.6500	6.0257	6,394.8900	6.3949	6.128	0	0	0
2013/10/17	R209	07/08/2014	9.06	Call	Bond Future	6,062.9900	6.0630	6,433.6300	6.4336	6.113	0	0	0
2013/10/17	R209	07/08/2014	9.04	Call	Bond Future	5,988.4000	5.9884	6,356.2500	6.3563	6.143	0	0	0
2013/10/17	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	R210	07/11/2013			Bond Future	158.4001	158.4001	158.4405	158.4405	0.025	0.0000	0.0000	1,449
2013/10/17	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	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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2013/10/17	R210	07/11/2013	159.99	Put	Bond Future	1,589.9400	1.5899	1,549.5500	1.5496	(2.540)	0	0	0
2013/10/17	R210	07/11/2013	160.01	Put	Bond Future	1,609.9400	1.6099	1,569.5500	1.5696	(2.509)	0	0	0
2013/10/17	R210	07/11/2013	160.00	Put	Bond Future	1,599.9400	1.5999	1,559.5500	1.5596	(2.524)	0	0	0
2013/10/17	R211	07/11/2013			Bond Future	128.4526	128.4526	128.4792	128.4792	0.021	0.0000	0.0000	522
2013/10/17	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	R211	07/11/2013	129.99	Put	Bond Future	1,537.3900	1.5374	1,510.8000	1.5108	(1.730)	0	0	0
2013/10/17	R211	07/11/2013	130.01	Put	Bond Future	1,557.3900	1.5574	1,530.8000	1.5308	(1.707)	0	0	0
2013/10/17	R211	07/11/2013	130.00	Put	Bond Future	1,547.3900	1.5474	1,520.8000	1.5208	(1.718)	0	0	0
2013/10/17	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	R212	07/11/2013	132.99	Put	Bond Future	1,647.2700	1.6473	1,810.2300	1.8102	9.893	0	0	0
2013/10/17	R212	07/11/2013			Bond Future	131.3427	131.3427	131.1798	131.1798	(0.124)	0.0000	0.0000	21,791
2013/10/17	R212	07/11/2013	133.01	Put	Bond Future	1,667.2700	1.6673	1,830.2300	1.8302	9.774	0	0	0
2013/10/17	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	R212	07/11/2013	133.00	Put	Bond Future	1,657.2700	1.6573	1,820.2300	1.8202	9.833	0	0	0
2013/10/17	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	R213	07/11/2013	8.60	Call	Bond Future	1,801.6000	1.8016	2,181.8400	2.1818	21.106	0	0	0
2013/10/17	R213	07/11/2013			Bond Future	8.5411	87.5965	8.4546	88.2968	(1.013)	0.0000	0.0000	19,436
2013/10/17	R213	07/11/2013	8.61	Call	Bond Future	1,845.5200	1.8455	2,231.5200	2.2315	20.916	0	0	0
2013/10/17	R213	07/11/2013	8.59	Put	Bond Future	1,366.4500	1.3665	1,040.6100	1.0406	(23.846)	0	0	0
2013/10/17	R213	07/11/2013	8.61	Put	Bond Future	1,294.1100	1.2941	979.8200	979.988	(24.286)	0	0	0
2013/10/17	R213	07/11/2013	8.60	Put	Bond Future	1,329.9300	1.3299	1,009.8800	1.0099	(24.065)	0	0	0
2013/10/17	R213	07/11/2013	8.59	Call	Bond Future	1,758.2600	1.7583	2,132.7100	2.1327	21.297	0	0	0
2013/10/17	R213	06/02/2014			Bond Future	8.6303	88.7488	8.5411	89.4583	(1.034)	0.0000	0.0000	0
2013/10/17	R213	06/02/2014	8.29	Put	Bond Future	5,298.7700	5.2988	4,871.1100	4.8711	(8.071)	0	0	0
2013/10/17	R213	06/02/2014	8.31	Put	Bond Future	5,195.9800	5.1960	4,773.1100	4.7731	(8.138)	0	0	0
2013/10/17	R213	06/02/2014	8.29	Call	Bond Future	2,546.8200	2.5468	2,828.6800	2.8287	11.067	0	0	0
2013/10/17	R213	06/02/2014	8.30	Put	Bond Future	5,247.2100	5.2472	4,821.9400	4.8219	(8.105)	0	0	0
2013/10/17	R213	06/02/2014	8.30	Call	Bond Future	2,577.9400	2.5779	2,862.1900	2.8622	11.026	0	0	0
2013/10/17	R213	06/02/2014	8.31	Call	Bond Future	2,609.2800	2.6093	2,895.9300	2.8959	10.986	0	0	0
2013/10/17	R213	08/05/2014	7.65	Put	Bond Future	10,705.1800	10.7052	10,173.0300	10.1730	(4.971)	0	0	0
2013/10/17	R213	08/05/2014			Bond Future	8.7149	86.4067	8.6230	87.1257	(1.055)	0.0000	0.0000	0
2013/10/17	R213	08/05/2014	7.64	Put	Bond Future	10,775.1900	10.7752	10,241.4800	10.2415	(4.953)	0	0	0
2013/10/17	R213	08/05/2014	7.66	Put	Bond Future	10,635.4400	10.6354	10,104.8700	10.1049	(4.989)	0	0	0
2013/10/17	R213	08/05/2014	7.65	Call	Bond Future	1,809.3700	1.8094	1,996.2200	1.9962	10.327	0	0	0
2013/10/17	R213	08/05/2014	7.64	Call	Bond Future	1,789.6800	1.7897	1,974.9700	1.9750	10.353	0	0	0
2013/10/17	R213	08/05/2014	7.66	Call	Bond Future	1,829.2100	1.8292	2,017.6400	2.0176	10.301	0	0	0
2013/10/17	R213	07/08/2014	8.86	Call	Bond Future	6,140.1400	6.1401	6,535.6400	6.5356	6.441	0	0	0
2013/10/17	R213	07/08/2014			Bond Future	8.7970	87.6174	8.7023	88.3464	(1.077)	0.0000	0.0000	0
2013/10/17	R213	07/08/2014	8.84	Call	Bond Future	6,063.9100	6.0639	6,456.4200	6.4564	6.473	0	0	0
2013/10/17	R213	07/08/2014	8.85	Call	Bond Future	6,101.9700	6.1020	6,495.9800	6.4960	6.457	0	0	0
2013/10/17	R213	07/08/2014	8.84	Put	Bond Future	5,735.9000	5.7359	5,399.5000	5.3995	(5.865)	0	0	0
2013/10/17	R213	07/08/2014	8.86	Put	Bond Future	5,660.2000	5.6602	5,326.7900	5.3268	(5.890)	0	0	0
2013/10/17	R213	07/08/2014	8.85	Put	Bond Future	5,697.9500	5.6979	5,363.0500	5.3630	(5.878)	0	0	0

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2013/10/17	R214	07/11/2013	7.80	Call	Bond Future	15.6500	0.0156	20.8100	0.0208	32.971	0	0	0
2013/10/17	R214	07/11/2013			Bond Future	8.8853	76.9500	8.8089	77.5749	(0.860)	0.0000	0.0000	2,427
2013/10/17	R214	07/11/2013	7.81	Call	Bond Future	16.6800	0.0167	22.1600	0.0222	32.854	0	0	0
2013/10/17	R214	07/11/2013	7.79	Call	Bond Future	14.6800	0.0147	19.5200	0.0195	32.970	0	0	0
2013/10/17	R214	07/11/2013	7.81	Put	Bond Future	9,660.8200	9.6608	9,041.3700	9.0414	(6.412)	0	0	0
2013/10/17	R214	07/11/2013	7.80	Put	Bond Future	9,758.7400	9.7587	9,138.9700	9.1390	(6.351)	0	0	0
2013/10/17	R214	07/11/2013	7.79	Put	Bond Future	9,856.9200	9.8569	9,236.8300	9.2368	(6.291)	0	0	0
2013/10/17	R214	06/02/2014			Bond Future	8.9707	77.9623	8.8920	78.5955	(0.877)	0.0000	0.0000	0
2013/10/17	R214	06/02/2014	8.99	Put	Bond Future	3,812.0700	3.8121	3,506.1300	3.5061	(8.026)	0	0	0
2013/10/17	R214	06/02/2014	9.01	Put	Bond Future	3,732.0300	3.7320	3,430.2100	3.4302	(8.087)	0	0	0
2013/10/17	R214	06/02/2014	8.99	Call	Bond Future	3,965.7600	3.9658	4,293.0200	4.2930	8.252	0	0	0
2013/10/17	R214	06/02/2014	9.00	Put	Bond Future	3,771.6200	3.7716	3,467.7500	3.4677	(8.057)	0	0	0
2013/10/17	R214	06/02/2014	9.00	Call	Bond Future	4,004.8700	4.0049	4,334.2000	4.3342	8.223	0	0	0
2013/10/17	R214	06/02/2014	9.01	Call	Bond Future	4,044.6900	4.0447	4,376.0700	4.3761	8.193	0	0	0
2013/10/17	R248	07/11/2013			Bond Future	8.9408	99.7142	8.8794	100.3585	(0.686)	0.0000	0.0000	10,220
2013/10/17	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	R248	07/11/2013	7.86	Put	Bond Future	12,548.5100	12.5485	11,904.2600	11.9043	(5.134)	0	0	0
2013/10/17	R248	07/11/2013	7.85	Put	Bond Future	12,677.5800	12.6776	12,033.3300	12.0333	(5.082)	0	0	0
2013/10/17	R248	07/11/2013	7.84	Put	Bond Future	12,806.9100	12.8069	12,162.6600	12.1627	(5.030)	0	0	0
2013/10/17	R248	06/02/2014	9.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	R248	06/02/2014			Bond Future	9.0283	101.0260	8.9650	101.6788	(0.701)	0.0000	0.0000	0
2013/10/17	R248	06/02/2014	9.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/17	R248	06/02/2014	9.11	Call	Bond Future	831.5900	0.8316	1,484.3800	1.4844	78.499	0	0	0
2013/10/17	R248	06/02/2014	9.09	Call	Bond Future	629.2400	0.6292	1,282.0300	1.2820	103.743	0	0	0
2013/10/17	R248	06/02/2014	9.10	Call	Bond Future	730.5100	0.7305	1,383.3000	1.3833	89.361	0	0	0
2013/10/17	R248	06/02/2014	9.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total													358013