



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 18/10/2013 to 18/10/2013

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
2013/10/18	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	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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2013/10/18	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	2025	07/11/2013			Bond Future	109.5081	109.5081	109.8652	109.8652	0.326	0.0000	0.0000	0
2013/10/18	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	2025	07/11/2013	110.99	Put	Bond Future	1,481.9100	1.4819	1,124.8000	1.1248	(24.098)	0	0	0
2013/10/18	2025	07/11/2013	111.01	Put	Bond Future	1,501.9100	1.5019	1,144.8000	1.1448	(23.777)	0	0	0
2013/10/18	2025	07/11/2013	111.00	Put	Bond Future	1,491.9100	1.4919	1,134.8000	1.1348	(23.936)	0	0	0
2013/10/18	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	2037	07/11/2013			Bond Future	8.7948	99.4820	8.7687	99.7333	(0.297)	0.0000	0.0000	1,650
2013/10/18	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	2037	07/11/2013	9.43	Call	Bond Future	5,804.9900	5.8050	6,056.2400	6.0562	4.328	0	0	0
2013/10/18	2037	07/11/2013	9.41	Call	Bond Future	5,630.8500	5.6309	5,882.1000	5.8821	4.462	0	0	0
2013/10/18	2037	07/11/2013	9.42	Call	Bond Future	5,717.9900	5.7180	5,969.2400	5.9692	4.394	0	0	0
2013/10/18	2037	06/02/2014			Bond Future	8.8823	96.5340	8.8554	96.7885	(0.303)	0.0000	0.0000	0
2013/10/18	2037	06/02/2014	9.38	Call	Bond Future	4,520.3800	4.5204	4,774.9300	4.7749	5.631	0	0	0
2013/10/18	2037	06/02/2014	9.39	Call	Bond Future	4,607.6700	4.6077	4,862.2200	4.8622	5.524	0	0	0
2013/10/18	2037	06/02/2014	9.37	Call	Bond Future	4,432.9500	4.4330	4,687.5000	4.6875	5.742	0	0	0
2013/10/18	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	2037	08/05/2014			Bond Future	8.9712	97.8351	8.9436	98.0916	(0.307)	0.0000	0.0000	0
2013/10/18	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	2037	08/05/2014	9.38	Call	Bond Future	3,676.6200	3.6766	3,933.1400	3.9331	6.977	0	0	0
2013/10/18	2037	08/05/2014	9.39	Call	Bond Future	3,763.6800	3.7637	4,020.2000	4.0202	6.816	0	0	0
2013/10/18	2037	08/05/2014	9.37	Call	Bond Future	3,589.4200	3.5894	3,845.9400	3.8459	7.147	0	0	0
2013/10/18	2038	07/11/2013			Bond Future	105.9575	105.9575	105.9854	105.9854	0.026	0.0000	0.0000	18
2013/10/18	2038	07/11/2013	109.99	Put	Bond Future	4,032.5100	4.0325	4,004.6300	4.0046	(0.691)	0	0	0
2013/10/18	2038	07/11/2013	110.00	Put	Bond Future	4,042.5100	4.0425	4,014.6300	4.0146	(0.690)	0	0	0
2013/10/18	2038	07/11/2013	110.01	Put	Bond Future	4,052.5100	4.0525	4,024.6300	4.0246	(0.688)	0	0	0
2013/10/18	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	2050	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	258.8100	0.2588	100.000	0	0	0
2013/10/18	2050	07/11/2013	110.00	Put	Bond Future	309.4300	0.3094	0.0000	0.0000	(100.000)	0	0	0
2013/10/18	2050	07/11/2013			Bond Future	109.6906	109.6906	110.2488	110.2488	0.509	0.0000	0.0000	122
2013/10/18	2050	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	248.8100	0.2488	100.000	0	0	0
2013/10/18	2050	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	238.8100	0.2388	100.000	0	0	0
2013/10/18	2050	07/11/2013	109.99	Put	Bond Future	299.4300	0.2994	0.0000	0.0000	(100.000)	0	0	0
2013/10/18	2050	07/11/2013	110.01	Put	Bond Future	319.4300	0.3194	0.0000	0.0000	(100.000)	0	0	0
2013/10/18	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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2013/10/18	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	AL37	07/11/2013			Index Future	415.9790	415.9790	416.9010	416.9010	0.222	0.0000	0.0000	0
2013/10/18	AL37	06/02/2014			Index Future	421.4510	421.4510	422.3850	422.3850	0.222	0.0000	0.0000	0
2013/10/18	AL7T	07/11/2013			Index Future	494.2460	494.2460	495.8250	495.8250	0.319	0.0000	0.0000	1
2013/10/18	AL7T	06/02/2014			Index Future	500.7480	500.7480	502.3470	502.3470	0.319	0.0000	0.0000	0
2013/10/18	ALBI	07/11/2013			Index Future	443.0650	443.0650	444.0220	444.0220	0.216	0.0000	0.0000	759
2013/10/18	ALBI	06/02/2014			Index Future	448.8930	448.8930	449.8630	449.8630	0.216	0.0000	0.0000	112
2013/10/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	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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2013/10/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/10/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/18	EL28	07/11/2013			Bond Future	110.5716	110.5716	110.8729	110.8729	0.273	0.0000	0.0000	0
2013/10/18	EL28	07/11/2013	110.00	Call	Bond Future	571.5800	0.5716	872.9100	0.8729	52.719	0	0	0
2013/10/18	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	EL28	07/11/2013	110.01	Call	Bond Future	561.5800	0.5616	862.9100	0.8629	53.658	0	0	0
2013/10/18	EL28	07/11/2013	109.99	Call	Bond Future	581.5800	0.5816	882.9100	0.8829	51.812	0	0	0
2013/10/18	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	ES33	07/11/2013			Bond Future	9.3046	84.9802	9.2934	85.0684	(0.121)	0.0000	0.0000	6,292
2013/10/18	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	ES33	07/11/2013	8.51	Put	Bond Future	6,607.6300	6.6076	6,519.3900	6.5194	(1.335)	0	0	0
2013/10/18	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	ES33	07/11/2013	8.49	Put	Bond Future	6,784.0600	6.7841	6,695.8200	6.6958	(1.301)	0	0	0
2013/10/18	ES33	07/11/2013	8.50	Put	Bond Future	6,695.7800	6.6958	6,607.5400	6.6075	(1.318)	0	0	0
2013/10/18	ES33	06/02/2014	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	ES33	06/02/2014			Bond Future	9.4139	86.0981	9.4023	86.1875	(0.123)	0.0000	0.0000	0
2013/10/18	ES33	06/02/2014	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	ES33	06/02/2014	9.54	Call	Bond Future	961.9600	0.9620	1,051.3800	1.0514	9.296	0	0	0
2013/10/18	ES33	06/02/2014	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	ES33	06/02/2014	9.55	Call	Bond Future	1,037.4900	1.0375	1,126.9100	1.1269	8.619	0	0	0
2013/10/18	ES33	06/02/2014	9.56	Call	Bond Future	1,112.9100	1.1129	1,202.3300	1.2023	8.035	0	0	0
2013/10/18	GOVI	07/11/2013			GOVI	442.4500	442.4500	443.4250	443.4250	0.220	0.0000	0.0000	135

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2013/10/18	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	GOVI	07/11/2013	445.99	Put	GOVI	35,400.0000	3.5400	25,650.0000	2.5650	(27.542)	0	0	0
2013/10/18	GOVI	07/11/2013	446.01	Put	GOVI	35,600.0000	3.5600	25,850.0000	2.5850	(27.388)	0	0	0
2013/10/18	GOVI	07/11/2013	446.00	Put	GOVI	35,500.0000	3.5500	25,750.0000	2.5750	(27.465)	0	0	0
2013/10/18	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	GOVI	06/02/2014	439.99	Call	GOVI	82,800.0000	8.2800	92,680.0000	9.2680	11.932	0	0	0
2013/10/18	GOVI	06/02/2014			GOVI	448.2700	448.2700	449.2580	449.2580	0.220	0.0000	0.0000	269
2013/10/18	GOVI	06/02/2014	440.00	Call	GOVI	82,700.0000	8.2700	92,580.0000	9.2580	11.947	0	0	0
2013/10/18	GOVI	06/02/2014	440.01	Call	GOVI	82,600.0000	8.2600	92,480.0000	9.2480	11.961	0	0	0
2013/10/18	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	GOVI	08/05/2014	442.00	Call	GOVI	123,110.0000	12.3110	133,060.0000	13.3060	8.082	0	0	0
2013/10/18	GOVI	08/05/2014			GOVI	454.3110	454.3110	455.3060	455.3060	0.219	0.0000	0.0000	0
2013/10/18	GOVI	08/05/2014	442.01	Call	GOVI	123,010.0000	12.3010	132,960.0000	13.2960	8.089	0	0	0
2013/10/18	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	GOVI	08/05/2014	441.99	Call	GOVI	123,210.0000	12.3210	133,160.0000	13.3160	8.076	0	0	0
2013/10/18	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/10/18	IGOV	07/11/2013			Index Future	196.8390	196.8390	197.1060	197.1060	0.136	0.0000	0.0000	1,166
2013/10/18	IGOV	06/02/2014			Index Future	199.4530	199.4530	199.7230	199.7230	0.135	0.0000	0.0000	190
2013/10/18	ILBI	07/11/2013			Index Future	533.3570	533.3570	533.7670	533.7670	0.077	0.0000	0.0000	0
2013/10/18	ILBI	06/02/2014			Index Future	540.5460	540.5460	540.9620	540.9620	0.077	0.0000	0.0000	186
2013/10/18	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/10/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/10/18	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/10/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/10/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/10/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/10/18	JBAF	20/11/2013			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	100
2013/10/18	JBAF	18/12/2013			Jibar Tradeable Future	5.1800	94.8200	5.1700	94.8300	(0.193)	0.0000	0.0000	1,500
2013/10/18	JBAF	15/01/2014			Jibar Tradeable Future	5.2000	94.8000	5.1900	94.8100	(0.192)	0.0000	0.0000	1,000
2013/10/18	JBAF	19/02/2014			Jibar Tradeable Future	5.2800	94.7200	5.2700	94.7300	(0.189)	0.0000	0.0000	0
2013/10/18	JBAF	19/03/2014			Jibar Tradeable Future	5.3200	94.6800	5.2900	94.7100	(0.564)	0.0000	0.0000	400
2013/10/18	JBAF	16/04/2014			Jibar Tradeable Future	5.4300	94.5700	5.3800	94.6200	(0.921)	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
2013/10/18	JBAF	18/06/2014			Jibar Tradeable Future	5.6100	94.3900	5.5900	94.4100	(0.357)	0.0000	0.0000	1,000
2013/10/18	JBAF	17/09/2014			Jibar Tradeable Future	5.8100	94.1900	5.7600	94.2400	(0.861)	0.0000	0.0000	1,000
2013/10/18	JBAF	17/12/2014			Jibar Tradeable Future	6.0500	93.9500	5.9900	94.0100	(0.992)	0.0000	0.0000	0
2013/10/18	JBAF	18/03/2015			Jibar Tradeable Future	6.3000	93.7000	6.2300	93.7700	(1.111)	0.0000	0.0000	250
2013/10/18	JBAF	17/06/2015			Jibar Tradeable Future	6.5500	93.4500	6.4700	93.5300	(1.221)	0.0000	0.0000	2,000
2013/10/18	JBAF	16/09/2015			Jibar Tradeable Future	6.8100	93.1900	6.7000	93.3000	(1.615)	0.0000	0.0000	0
2013/10/18	R023	07/11/2013	6.50	Put	Bond Future	6,393.8800	6.3939	6,047.6800	6.0477	(5.415)	0	0	0
2013/10/18	R023	07/11/2013			Bond Future	7.4139	103.7755	7.3626	104.1217	(0.692)	0.0000	0.0000	12,954
2013/10/18	R023	07/11/2013	6.49	Put	Bond Future	6,466.6100	6.4666	6,120.4100	6.1204	(5.354)	0	0	0
2013/10/18	R023	07/11/2013	6.51	Put	Bond Future	6,321.2000	6.3212	5,975.0000	5.9750	(5.477)	0	0	0
2013/10/18	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	R023	06/02/2014			Bond Future	7.4977	105.1407	7.4443	105.4914	(0.712)	0.0000	0.0000	0
2013/10/18	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	R023	06/02/2014	7.84	Call	Bond Future	2,211.4700	2.2115	2,562.2200	2.5622	15.860	0	0	0
2013/10/18	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	R023	06/02/2014	7.85	Call	Bond Future	2,275.1500	2.2751	2,625.9000	2.6259	15.417	0	0	0
2013/10/18	R023	06/02/2014	7.86	Call	Bond Future	2,338.7900	2.3388	2,689.5400	2.6895	14.997	0	0	0
2013/10/18	R157	07/11/2013			Bond Future	5.7789	115.4370	5.7625	115.4677	(0.284)	0.0000	0.0000	27,649
2013/10/18	R157	07/11/2013	5.60	Call	Bond Future	148.1100	0.1481	151.9400	0.1519	2.586	0	0	0
2013/10/18	R157	07/11/2013	5.59	Put	Bond Future	496.9700	0.4970	469.8300	0.4698	(5.461)	0	0	0
2013/10/18	R157	07/11/2013	5.61	Put	Bond Future	471.5000	0.4715	444.8000	0.4448	(5.663)	0	0	0
2013/10/18	R157	07/11/2013	5.60	Put	Bond Future	484.1400	0.4841	457.2200	0.4572	(5.560)	0	0	0
2013/10/18	R157	07/11/2013	5.61	Call	Bond Future	154.2900	0.1543	158.3400	0.1583	2.625	0	0	0
2013/10/18	R157	07/11/2013	5.59	Call	Bond Future	142.1200	0.1421	145.7300	0.1457	2.540	0	0	0
2013/10/18	R157	06/02/2014	5.64	Call	Bond Future	448.4700	0.4485	458.6000	0.4586	2.259	0	0	0
2013/10/18	R157	06/02/2014	5.65	Put	Bond Future	810.2700	0.8103	789.3700	0.7894	(2.579)	0	0	0
2013/10/18	R157	06/02/2014			Bond Future	5.8697	116.9556	5.8503	116.9867	(0.329)	0.0000	0.0000	606
2013/10/18	R157	06/02/2014	5.65	Call	Bond Future	455.2700	0.4553	465.5200	0.4655	2.251	0	0	0
2013/10/18	R157	06/02/2014	5.66	Call	Bond Future	462.1400	0.4621	472.5100	0.4725	2.244	0	0	0
2013/10/18	R157	06/02/2014	5.64	Put	Bond Future	819.6700	0.8197	798.6500	0.7986	(2.564)	0	0	0
2013/10/18	R157	06/02/2014	5.66	Put	Bond Future	800.9500	0.8009	780.1700	0.7802	(2.594)	0	0	0
2013/10/18	R157	08/05/2014	5.20	Call	Bond Future	317.1800	0.3172	324.3100	0.3243	2.248	0	0	0
2013/10/18	R157	08/05/2014			Bond Future	5.9541	111.7230	5.9321	111.7529	(0.370)	0.0000	0.0000	0
2013/10/18	R157	08/05/2014	5.21	Call	Bond Future	321.0600	0.3211	328.2600	0.3283	2.243	0	0	0
2013/10/18	R157	08/05/2014	5.19	Call	Bond Future	313.3400	0.3133	320.3900	0.3204	2.250	0	0	0
2013/10/18	R157	08/05/2014	5.20	Put	Bond Future	1,348.0200	1.3480	1,325.2300	1.3252	(1.691)	0	0	0
2013/10/18	R157	08/05/2014	5.19	Put	Bond Future	1,357.9400	1.3579	1,335.0700	1.3351	(1.684)	0	0	0
2013/10/18	R157	08/05/2014	5.21	Put	Bond Future	1,338.1400	1.3381	1,315.4200	1.3154	(1.698)	0	0	0
2013/10/18	R157	07/08/2014	6.76	Put	Bond Future	483.0800	0.4831	470.9700	0.4710	(2.507)	0	0	0
2013/10/18	R157	07/08/2014			Bond Future	6.0146	113.2888	5.9859	113.3206	(0.478)	0.0000	0.0000	0
2013/10/18	R157	07/08/2014	6.75	Put	Bond Future	486.5400	0.4865	474.3700	0.4744	(2.501)	0	0	0
2013/10/18	R157	07/08/2014	6.74	Call	Bond Future	1,286.9100	1.2869	1,306.4300	1.3064	1.517	0	0	0
2013/10/18	R157	07/08/2014	6.75	Call	Bond Future	1,294.3500	1.2944	1,313.9300	1.3139	1.513	0	0	0

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2013/10/18	R157	07/08/2014	6.76	Call	Bond Future	1,301.8100	1.3018	1,321.4500	1.3215	1.509	0	0	0
2013/10/18	R157	07/08/2014	6.74	Put	Bond Future	490.0200	0.4900	477.7900	0.4778	(2.496)	0	0	0
2013/10/18	R186	07/11/2013	9.00	Put	Bond Future	6.0600	0.0061	3.5600	0.0036	(41.254)	0	0	1,200
2013/10/18	R186	07/11/2013	8.16	Put	Bond Future	464.5300	0.4645	367.5600	0.3676	(20.875)	0	0	0
2013/10/18	R186	07/11/2013			Bond Future	7.7887	126.1373	7.7475	126.5229	(0.529)	0.0000	0.0000	57,222
2013/10/18	R186	07/11/2013	6.50	Put	Bond Future	12,909.5700	12.9096	12,524.0300	12.5240	(2.986)	0	0	0
2013/10/18	R186	07/11/2013	8.15	Put	Bond Future	483.0200	0.4830	383.2400	0.3832	(20.658)	0	0	0
2013/10/18	R186	07/11/2013	6.75	Put	Bond Future	10,271.5600	10.2716	9,886.8700	9.8869	(3.745)	0	0	0
2013/10/18	R186	07/11/2013	8.50	Call	Bond Future	6,501.1200	6.5011	6,857.0600	6.8571	5.475	0	0	0
2013/10/18	R186	07/11/2013	8.14	Call	Bond Future	3,722.1900	3.7222	4,005.1600	4.0052	7.602	0	0	0
2013/10/18	R186	07/11/2013	8.25	Put	Bond Future	322.4200	0.3224	248.6700	0.2487	(22.874)	0	0	0
2013/10/18	R186	07/11/2013	8.75	Call	Bond Future	8,562.0200	8.5620	8,938.0800	8.9381	4.392	0	0	0
2013/10/18	R186	07/11/2013	8.00	Call	Bond Future	2,789.0100	2.7890	3,027.7200	3.0277	8.559	0	0	1,000
2013/10/18	R186	07/11/2013	8.15	Call	Bond Future	3,793.0200	3.7930	4,078.8600	4.0789	7.536	0	0	0
2013/10/18	R186	07/11/2013	6.50	Call	Bond Future	1.3300	0.0013	1.4100	0.0014	6.015	0	0	5,290
2013/10/18	R186	07/11/2013	8.16	Call	Bond Future	3,864.3500	3.8644	4,153.0000	4.1530	7.470	0	0	0
2013/10/18	R186	07/11/2013	8.00	Put	Bond Future	837.8600	0.8379	690.9500	0.6909	(17.534)	0	0	0
2013/10/18	R186	07/11/2013	9.00	Call	Bond Future	10,622.1100	10.6221	11,005.2300	11.0052	3.607	0	0	0
2013/10/18	R186	07/11/2013	8.25	Call	Bond Future	4,526.3800	4.5264	4,838.2500	4.8382	6.890	0	0	0
2013/10/18	R186	07/11/2013	8.75	Put	Bond Future	27.3400	0.0273	17.7800	0.0178	(34.967)	0	0	1,030
2013/10/18	R186	07/11/2013	6.75	Call	Bond Future	9.7300	0.0097	10.6600	0.0107	9.558	0	0	1,000
2013/10/18	R186	07/11/2013	8.50	Put	Bond Future	103.2400	0.1032	73.5600	0.0736	(28.749)	0	0	4,000
2013/10/18	R186	07/11/2013	8.14	Put	Bond Future	502.1100	0.5021	399.4600	0.3995	(20.444)	0	0	0
2013/10/18	R186	06/02/2014	8.75	Put	Bond Future	1,157.1200	1.1571	1,068.7900	1.0688	(7.634)	0	0	250
2013/10/18	R186	06/02/2014			Bond Future	7.8704	122.5071	7.8277	122.8979	(0.542)	7.8350	7.8218	225
2013/10/18	R186	06/02/2014	7.75	Call	Bond Future	3,327.0100	3.3270	3,496.6000	3.4966	5.097	0	0	0
2013/10/18	R186	06/02/2014	7.74	Put	Bond Future	4,485.3600	4.4854	4,262.7300	4.2627	(4.963)	0	0	0
2013/10/18	R186	06/02/2014	7.76	Put	Bond Future	4,383.1100	4.3831	4,163.4400	4.1634	(5.012)	0	0	0
2013/10/18	R186	06/02/2014	8.75	Call	Bond Future	8,837.3300	8.8373	9,139.7400	9.1397	3.422	0	0	0
2013/10/18	R186	06/02/2014	7.75	Put	Bond Future	4,434.0400	4.4340	4,212.8900	4.2129	(4.988)	0	0	0
2013/10/18	R186	06/02/2014	7.76	Call	Bond Future	3,368.5900	3.3686	3,539.6600	3.5397	5.078	0	0	0
2013/10/18	R186	06/02/2014	7.74	Call	Bond Future	3,285.7300	3.2857	3,453.8400	3.4538	5.116	0	0	0
2013/10/18	R186	08/05/2014	7.50	Put	Bond Future	7,582.6100	7.5826	7,334.6400	7.3346	(3.270)	0	0	0
2013/10/18	R186	08/05/2014			Bond Future	7.9524	124.1582	7.9084	124.5524	(0.553)	0.0000	0.0000	0
2013/10/18	R186	08/05/2014	7.09	Put	Bond Future	10,273.3500	10.2734	9,984.1500	9.9841	(2.815)	0	0	0
2013/10/18	R186	08/05/2014	7.10	Call	Bond Future	2,233.9900	2.2340	2,339.9200	2.3399	4.742	0	0	0
2013/10/18	R186	08/05/2014	8.50	Call	Bond Future	7,933.0600	7.9331	8,184.2500	8.1842	3.166	0	0	0
2013/10/18	R186	08/05/2014	7.11	Call	Bond Future	2,260.1600	2.2602	2,367.0400	2.3670	4.729	0	0	0
2013/10/18	R186	08/05/2014	7.09	Call	Bond Future	2,208.0200	2.2080	2,313.0100	2.3130	4.755	0	0	0
2013/10/18	R186	08/05/2014	8.50	Put	Bond Future	3,172.5600	3.1726	3,029.5600	3.0296	(4.507)	0	0	1,933
2013/10/18	R186	08/05/2014	7.11	Put	Bond Future	10,130.1200	10.1301	9,842.8100	9.8428	(2.836)	0	0	0
2013/10/18	R186	08/05/2014	7.50	Call	Bond Future	3,442.1000	3.4421	3,588.3200	3.5883	4.248	0	0	1,933
2013/10/18	R186	08/05/2014	7.10	Put	Bond Future	10,201.5800	10.2016	9,913.3200	9.9133	(2.826)	0	0	0
2013/10/18	R186	07/08/2014	8.31	Call	Bond Future	7,287.7800	7.2878	7,515.8800	7.5159	3.130	0	0	0
2013/10/18	R186	07/08/2014			Bond Future	8.0298	120.6062	7.9840	121.0073	(0.570)	0.0000	0.0000	0
2013/10/18	R186	07/08/2014	8.92	Put	Bond Future	2,996.6700	2.9967	2,873.9900	2.8740	(4.094)	0	0	840
2013/10/18	R186	07/08/2014	8.29	Call	Bond Future	7,192.1900	7.1922	7,418.5000	7.4185	3.147	0	0	0

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2013/10/18	R186	07/08/2014	8.30	Call	Bond Future	7,239.9100	7.2399	7,467.1200	7.4671	3.138	0	0	0
2013/10/18	R186	07/08/2014	8.29	Put	Bond Future	4,944.9600	4.9450	4,770.0900	4.7701	(3.536)	0	0	0
2013/10/18	R186	07/08/2014	8.31	Put	Bond Future	4,870.2700	4.8703	4,697.1900	4.6972	(3.554)	0	0	0
2013/10/18	R186	07/08/2014	8.92	Call	Bond Future	10,445.8200	10.4458	10,724.3200	10.7243	2.666	0	0	0
2013/10/18	R186	07/08/2014	8.30	Put	Bond Future	4,907.5000	4.9075	4,733.5300	4.7335	(3.545)	0	0	0
2013/10/18	R197	07/11/2013			Bond Future	279.2908	279.2908	279.3586	279.3586	0.024	0.0000	0.0000	2,049
2013/10/18	R197	07/11/2013	279.99	Put	Bond Future	699.2400	0.6992	631.4200	0.6314	(9.699)	0	0	0
2013/10/18	R197	07/11/2013	280.00	Put	Bond Future	709.2400	0.7092	641.4200	0.6414	(9.562)	0	0	0
2013/10/18	R197	07/11/2013	280.01	Put	Bond Future	719.2400	0.7192	651.4200	0.6514	(9.429)	0	0	0
2013/10/18	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	R201	07/11/2013	4.79	Put	Bond Future	224.6100	0.2246	218.1300	0.2181	(2.885)	0	0	0
2013/10/18	R201	07/11/2013			Bond Future	4.9058	107.5255	4.9015	107.5302	(0.089)	0.0000	0.0000	0
2013/10/18	R201	07/11/2013	4.80	Put	Bond Future	217.7300	0.2177	211.2700	0.2113	(2.967)	0	0	0
2013/10/18	R201	07/11/2013	4.81	Put	Bond Future	210.9700	0.2110	204.5300	0.2045	(3.053)	0	0	0
2013/10/18	R201	07/11/2013	4.79	Call	Bond Future	97.2900	0.0973	95.5900	0.0956	(1.747)	0	0	0
2013/10/18	R201	07/11/2013	4.80	Call	Bond Future	101.4100	0.1014	99.7300	0.0997	(1.657)	0	0	0
2013/10/18	R201	07/11/2013	4.81	Call	Bond Future	105.6500	0.1056	103.9900	0.1040	(1.571)	0	0	0
2013/10/18	R201	06/02/2014	5.24	Put	Bond Future	146.4700	0.1465	143.8300	0.1438	(1.802)	0	0	0
2013/10/18	R201	06/02/2014			Bond Future	4.7836	104.5321	4.7779	104.5369	(0.119)	0.0000	0.0000	0
2013/10/18	R201	06/02/2014	5.26	Put	Bond Future	141.7500	0.1418	139.1700	0.1392	(1.820)	0	0	0
2013/10/18	R201	06/02/2014	5.24	Call	Bond Future	535.1300	0.5351	537.3300	0.5373	0.411	0	0	0
2013/10/18	R201	06/02/2014	5.25	Put	Bond Future	144.1000	0.1441	141.4800	0.1415	(1.818)	0	0	0
2013/10/18	R201	06/02/2014	5.25	Call	Bond Future	541.2500	0.5413	543.4700	0.5435	0.410	0	0	0
2013/10/18	R201	06/02/2014	5.26	Call	Bond Future	547.3900	0.5474	549.6500	0.5497	0.413	0	0	0
2013/10/18	R201	08/05/2014			Bond Future	4.5098	105.9409	4.5043	105.9443	(0.123)	0.0000	0.0000	0
2013/10/18	R201	08/05/2014	4.75	Call	Bond Future	408.7200	0.4087	409.8400	0.4098	0.274	0	0	0
2013/10/18	R201	08/05/2014	4.76	Call	Bond Future	412.4800	0.4125	413.6200	0.4136	0.276	0	0	0
2013/10/18	R201	08/05/2014	4.74	Call	Bond Future	405.2800	0.4053	406.4000	0.4064	0.276	0	0	0
2013/10/18	R201	08/05/2014	4.76	Put	Bond Future	260.6300	0.2606	258.4000	0.2584	(0.856)	0	0	0
2013/10/18	R201	08/05/2014	4.75	Put	Bond Future	262.9300	0.2629	260.6800	0.2607	(0.856)	0	0	0
2013/10/18	R201	08/05/2014	4.74	Put	Bond Future	265.5500	0.2655	263.3000	0.2633	(0.847)	0	0	0
2013/10/18	R201	07/08/2014	5.31	Put	Bond Future	67.5700	0.0676	66.4000	0.0664	(1.732)	0	0	0
2013/10/18	R201	07/08/2014			Bond Future	3.6770	103.0155	3.6640	103.0202	(0.353)	0.0000	0.0000	0
2013/10/18	R201	07/08/2014	5.30	Put	Bond Future	68.2500	0.0683	67.0700	0.0671	(1.729)	0	0	0
2013/10/18	R201	07/08/2014	5.31	Call	Bond Future	660.0200	0.6600	663.5900	0.6636	0.541	0	0	0
2013/10/18	R201	07/08/2014	5.29	Call	Bond Future	654.1700	0.6542	657.7200	0.6577	0.543	0	0	0
2013/10/18	R201	07/08/2014	5.30	Call	Bond Future	657.1000	0.6571	660.6600	0.6607	0.542	0	0	0
2013/10/18	R201	07/08/2014	5.29	Put	Bond Future	68.9300	0.0689	67.7400	0.0677	(1.726)	0	0	0
2013/10/18	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	R202	07/11/2013			Bond Future	207.4343	207.4343	207.4884	207.4884	0.026	0.0000	0.0000	43,395
2013/10/18	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	R202	07/11/2013	208.99	Put	Bond Future	1,555.6700	1.5557	1,501.5600	1.5016	(3.478)	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
2013/10/18	R202	07/11/2013	209.01	Put	Bond Future	1,575.6700	1.5757	1,521.5600	1.5216	(3.434)	0	0	0
2013/10/18	R202	07/11/2013	209.00	Put	Bond Future	1,565.6700	1.5657	1,511.5600	1.5116	(3.456)	0	0	0
2013/10/18	R203	07/11/2013	6.01	Call	Bond Future	80.0400	0.0800	95.1000	0.0951	18.816	0	0	0
2013/10/18	R203	07/11/2013			Bond Future	6.4460	107.3583	6.3993	107.5211	(0.725)	0.0000	0.0000	19,563
2013/10/18	R203	07/11/2013	5.99	Call	Bond Future	71.6500	0.0717	85.2600	0.0853	18.995	0	0	0
2013/10/18	R203	07/11/2013	5.71	Put	Bond Future	2,610.7700	2.6108	2,450.3600	2.4504	(6.144)	0	0	0
2013/10/18	R203	07/11/2013	6.00	Call	Bond Future	75.7300	0.0757	90.0400	0.0900	18.896	0	0	0
2013/10/18	R203	07/11/2013	571.00	Call	Bond Future	105,128.7900	105.1288	105,291.6200	105.2916	0.155	0	0	0
2013/10/18	R203	07/11/2013	5.99	Put	Bond Future	1,672.7700	1.6728	1,523.5500	1.5235	(8.921)	0	0	0
2013/10/18	R203	07/11/2013	6.01	Put	Bond Future	1,610.3200	1.6103	1,462.5500	1.4625	(9.176)	0	0	0
2013/10/18	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	R203	07/11/2013	5.71	Call	Bond Future	11.8800	0.0119	14.3000	0.0143	20.370	0	0	15
2013/10/18	R203	07/11/2013	6.00	Put	Bond Future	1,641.4200	1.6414	1,492.9000	1.4929	(9.048)	0	0	0
2013/10/18	R203	06/02/2014			Bond Future	6.5421	108.7706	6.4915	108.9356	(0.773)	0.0000	0.0000	6
2013/10/18	R203	06/02/2014	6.14	Put	Bond Future	1,952.7600	1.9528	1,839.4400	1.8394	(5.803)	0	0	0
2013/10/18	R203	06/02/2014	5.95	Put	Bond Future	2,398.7500	2.3988	2,273.5600	2.2736	(5.219)	0	0	0
2013/10/18	R203	06/02/2014	6.84	Put	Bond Future	765.9200	0.7659	702.0500	0.7020	(8.339)	0	0	0
2013/10/18	R203	06/02/2014	6.16	Put	Bond Future	1,908.6600	1.9087	1,796.6600	1.7967	(5.868)	0	0	0
2013/10/18	R203	06/02/2014	6.15	Put	Bond Future	1,930.6400	1.9306	1,817.9800	1.8180	(5.835)	0	0	0
2013/10/18	R203	06/02/2014	6.84	Call	Bond Future	1,730.7400	1.7307	1,831.7900	1.8318	5.839	0	0	13
2013/10/18	R203	06/02/2014	6.16	Call	Bond Future	654.8900	0.6549	707.8100	0.7078	8.081	0	0	0
2013/10/18	R203	06/02/2014	5.95	Call	Bond Future	448.1500	0.4481	487.8800	0.4879	8.865	0	0	16
2013/10/18	R203	06/02/2014	6.14	Call	Bond Future	632.8600	0.6329	684.4600	0.6845	8.153	0	0	0
2013/10/18	R203	06/02/2014	6.15	Call	Bond Future	643.8100	0.6438	696.0700	0.6961	8.117	0	0	0
2013/10/18	R203	08/05/2014	5.76	Call	Bond Future	527.1800	0.5272	565.6000	0.5656	7.288	0	0	0
2013/10/18	R203	08/05/2014	6.84	Call	Bond Future	1,859.0400	1.8590	1,951.3900	1.9514	4.968	0	0	13
2013/10/18	R203	08/05/2014	7.40	Put	Bond Future	662.5300	0.6625	615.7000	0.6157	(7.068)	0	0	0
2013/10/18	R203	08/05/2014	5.74	Call	Bond Future	512.5200	0.5125	550.1200	0.5501	7.336	0	0	0
2013/10/18	R203	08/05/2014			Bond Future	6.6350	106.0755	6.5806	106.2412	(0.820)	0.0000	0.0000	0
2013/10/18	R203	08/05/2014	5.76	Put	Bond Future	3,229.4000	3.2294	3,102.1900	3.1022	(3.939)	0	0	0
2013/10/18	R203	08/05/2014	6.84	Put	Bond Future	1,238.1600	1.2382	1,164.8800	1.1649	(5.918)	0	0	0
2013/10/18	R203	08/05/2014	5.75	Put	Bond Future	3,253.2900	3.2533	3,125.6600	3.1257	(3.923)	0	0	0
2013/10/18	R203	08/05/2014	5.74	Put	Bond Future	3,277.5000	3.2775	3,149.4700	3.1495	(3.906)	0	0	0
2013/10/18	R203	08/05/2014	7.40	Call	Bond Future	2,956.6400	2.9566	3,075.4400	3.0754	4.018	0	0	16
2013/10/18	R203	08/05/2014	5.75	Call	Bond Future	519.6900	0.5197	557.6900	0.5577	7.312	0	0	0
2013/10/18	R203	07/08/2014	7.30	Call	Bond Future	2,711.2500	2.7113	2,819.5400	2.8195	3.994	0	0	0
2013/10/18	R203	07/08/2014			Bond Future	6.7198	107.5618	6.6600	107.7310	(0.891)	0.0000	0.0000	0
2013/10/18	R203	07/08/2014	7.31	Call	Bond Future	2,729.5400	2.7295	2,838.2100	2.8382	3.981	0	0	0
2013/10/18	R203	07/08/2014	6.84	Put	Bond Future	1,604.8800	1.6049	1,525.0700	1.5251	(4.973)	0	0	0
2013/10/18	R203	07/08/2014	7.29	Put	Bond Future	1,098.4700	1.0985	1,037.1100	1.0371	(5.586)	0	0	0
2013/10/18	R203	07/08/2014	7.31	Put	Bond Future	1,079.6200	1.0796	1,019.0300	1.0190	(5.612)	0	0	0
2013/10/18	R203	07/08/2014	7.29	Call	Bond Future	2,693.0100	2.6930	2,800.9100	2.8009	4.007	0	0	0
2013/10/18	R203	07/08/2014	7.30	Put	Bond Future	1,089.0100	1.0890	1,028.0400	1.0280	(5.599)	0	0	0
2013/10/18	R203	07/08/2014	6.84	Call	Bond Future	1,943.4700	1.9435	2,032.9200	2.0329	4.603	0	0	30
2013/10/18	R204	07/11/2013			Bond Future	6.6689	108.8183	6.6123	109.0688	(0.849)	0.0000	0.0000	31,288
2013/10/18	R204	07/11/2013	7.00	Put	Bond Future	242.1600	0.2422	179.7900	0.1798	(25.756)	0	0	1,270

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2013/10/18	R204	07/11/2013	6.29	Put	Bond Future	1,880.1800	1.8802	1,667.8500	1.6678	(11.293)	0	0	0
2013/10/18	R204	07/11/2013	6.31	Put	Bond Future	1,807.4800	1.8075	1,598.1200	1.5981	(11.583)	0	0	0
2013/10/18	R204	07/11/2013	6.29	Call	Bond Future	190.5500	0.1905	228.6900	0.2287	20.016	0	0	0
2013/10/18	R204	07/11/2013	6.30	Put	Bond Future	1,843.6700	1.8437	1,632.8100	1.6328	(11.437)	0	0	0
2013/10/18	R204	07/11/2013	7.00	Call	Bond Future	1,692.2600	1.6923	1,880.3600	1.8804	11.115	0	0	0
2013/10/18	R204	07/11/2013	6.30	Call	Bond Future	199.0600	0.1991	238.6700	0.2387	19.899	0	0	0
2013/10/18	R204	07/11/2013	6.31	Call	Bond Future	207.8700	0.2079	248.9800	0.2490	19.777	0	0	0
2013/10/18	R204	06/02/2014	6.39	Call	Bond Future	1,016.8900	1.0169	1,105.0400	1.1050	8.669	0	0	0
2013/10/18	R204	06/02/2014			Bond Future	6.7533	106.2198	6.6931	106.4736	(0.891)	0.0000	0.0000	0
2013/10/18	R204	06/02/2014	6.41	Call	Bond Future	1,048.0400	1.0480	1,138.1200	1.1381	8.595	0	0	0
2013/10/18	R204	06/02/2014	6.40	Call	Bond Future	1,032.3900	1.0324	1,121.5000	1.1215	8.631	0	0	0
2013/10/18	R204	06/02/2014	6.39	Put	Bond Future	2,560.0400	2.5600	2,394.4300	2.3944	(6.469)	0	0	0
2013/10/18	R204	06/02/2014	6.41	Put	Bond Future	2,505.5100	2.5055	2,341.8300	2.3418	(6.533)	0	0	0
2013/10/18	R204	06/02/2014	6.40	Put	Bond Future	2,532.6900	2.5327	2,368.0400	2.3680	(6.501)	0	0	0
2013/10/18	R204	08/05/2014			Bond Future	6.8397	107.6514	6.7760	107.9070	(0.932)	0.0000	0.0000	0
2013/10/18	R204	08/05/2014	6.05	Call	Bond Future	932.3500	0.9323	1,002.8200	1.0028	7.558	0	0	0
2013/10/18	R204	08/05/2014	6.06	Call	Bond Future	944.1200	0.9441	1,015.2500	1.0153	7.534	0	0	0
2013/10/18	R204	08/05/2014	6.04	Call	Bond Future	920.6800	0.9207	990.5000	0.9905	7.584	0	0	0
2013/10/18	R204	08/05/2014	6.05	Put	Bond Future	4,153.3000	4.1533	3,968.1600	3.9682	(4.458)	0	0	0
2013/10/18	R204	08/05/2014	6.04	Put	Bond Future	4,183.1800	4.1832	3,997.3900	3.9974	(4.441)	0	0	0
2013/10/18	R204	08/05/2014	6.06	Put	Bond Future	4,123.5300	4.1235	3,939.0500	3.9390	(4.474)	0	0	0
2013/10/18	R204	07/08/2014			Bond Future	6.9198	105.1278	6.8513	105.3883	(0.989)	0.0000	0.0000	0
2013/10/18	R204	07/08/2014	7.44	Put	Bond Future	1,697.1800	1.6972	1,599.0400	1.5990	(5.783)	0	0	0
2013/10/18	R204	07/08/2014	7.46	Put	Bond Future	1,669.6800	1.6697	1,572.6700	1.5727	(5.810)	0	0	0
2013/10/18	R204	07/08/2014	7.45	Put	Bond Future	1,683.3900	1.6834	1,585.8100	1.5858	(5.797)	0	0	0
2013/10/18	R204	07/08/2014	7.46	Call	Bond Future	3,697.7300	3.6977	3,861.2200	3.8612	4.421	0	0	0
2013/10/18	R204	07/08/2014	7.78	Call	Bond Future	4,489.1100	4.4891	4,669.7700	4.6698	4.024	0	0	0
2013/10/18	R204	07/08/2014	7.44	Call	Bond Future	3,651.0200	3.6510	3,813.3800	3.8134	4.447	0	0	0
2013/10/18	R204	07/08/2014	7.78	Put	Bond Future	1,282.5600	1.2826	1,202.7200	1.2027	(6.225)	0	0	530
2013/10/18	R204	07/08/2014	7.45	Call	Bond Future	3,674.3400	3.6743	3,837.2600	3.8373	4.434	0	0	0
2013/10/18	R206	07/11/2013	4.31	Put	Bond Future	139.1500	0.1391	137.9200	0.1379	(0.884)	0	0	0
2013/10/18	R206	07/11/2013			Bond Future	5.0454	102.8402	5.0413	102.8409	(0.082)	0.0000	0.0000	0
2013/10/18	R206	07/11/2013	4.30	Put	Bond Future	140.7100	0.1407	139.4900	0.1395	(0.867)	0	0	0
2013/10/18	R206	07/11/2013	4.31	Call	Bond Future	7.5400	0.0075	7.0500	0.0071	(6.499)	0	0	0
2013/10/18	R206	07/11/2013	4.29	Call	Bond Future	7.0800	0.0071	6.6100	0.0066	(6.638)	0	0	0
2013/10/18	R206	07/11/2013	4.30	Call	Bond Future	7.3100	0.0073	6.8300	0.0068	(6.566)	0	0	0
2013/10/18	R206	07/11/2013	4.29	Put	Bond Future	142.2800	0.1423	141.0700	0.1411	(0.850)	0	0	0
2013/10/18	R207	07/11/2013	6.70	Call	Bond Future	352.7400	0.3527	414.7200	0.4147	17.571	0	0	0
2013/10/18	R207	07/11/2013			Bond Future	6.9841	103.6652	6.9276	103.9477	(0.809)	0.0000	0.0000	21,989
2013/10/18	R207	07/11/2013	6.71	Call	Bond Future	366.1600	0.3662	430.1100	0.4301	17.465	0	0	0
2013/10/18	R207	07/11/2013	6.69	Put	Bond Future	1,819.8200	1.8198	1,597.4000	1.5974	(12.222)	0	0	0
2013/10/18	R207	07/11/2013	6.71	Put	Bond Future	1,744.8100	1.7448	1,526.3000	1.5263	(12.523)	0	0	0
2013/10/18	R207	07/11/2013	6.69	Call	Bond Future	339.6900	0.3397	399.7300	0.3997	17.675	0	0	0
2013/10/18	R207	07/11/2013	6.70	Put	Bond Future	1,782.1100	1.7821	1,561.6300	1.5616	(12.372)	0	0	0
2013/10/18	R207	06/02/2014			Bond Future	7.0704	101.3898	7.0109	101.6760	(0.842)	0.0000	0.0000	1,081
2013/10/18	R207	06/02/2014	6.65	Call	Bond Future	1,157.3600	1.1574	1,252.6800	1.2527	8.236	0	0	0

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2013/10/18	R207	06/02/2014	6.64	Put	Bond Future	3,232.5000		3.2325	3,040.6700	3.0407	(5.934)	0	0	0
2013/10/18	R207	06/02/2014	6.66	Put	Bond Future	3,167.8300		3.1678	2,978.0200	2.9780	(5.992)	0	0	0
2013/10/18	R207	06/02/2014	6.65	Put	Bond Future	3,200.0700		3.2001	3,009.2400	3.0092	(5.963)	0	0	0
2013/10/18	R207	06/02/2014	6.66	Call	Bond Future	1,174.2800		1.1743	1,270.6200	1.2706	8.204	0	0	0
2013/10/18	R207	06/02/2014	6.64	Call	Bond Future	1,140.5900		1.1406	1,234.9100	1.2349	8.269	0	0	0
2013/10/18	R207	08/05/2014	6.19	Put	Bond Future	5,604.2900		5.6043	5,387.0600	5.3871	(3.876)	0	0	0
2013/10/18	R207	08/05/2014	6.21	Put	Bond Future	5,530.4000		5.5304	5,314.4600	5.3145	(3.905)	0	0	0
2013/10/18	R207	08/05/2014			Bond Future	7.1613		102.7563	7.0989	103.0448	(0.872)	0.0000	0.0000	0
2013/10/18	R207	08/05/2014	6.20	Put	Bond Future	5,567.2800		5.5673	5,350.6900	5.3507	(3.890)	0	0	0
2013/10/18	R207	08/05/2014	6.20	Call	Bond Future	1,014.1000		1.0141	1,086.0300	1.0860	7.093	0	0	0
2013/10/18	R207	08/05/2014	6.21	Call	Bond Future	1,025.8600		1.0259	1,098.4400	1.0984	7.075	0	0	0
2013/10/18	R207	08/05/2014	6.19	Call	Bond Future	1,002.4500		1.0025	1,073.7400	1.0737	7.112	0	0	0
2013/10/18	R207	07/08/2014	7.69	Call	Bond Future	4,212.6500		4.2126	4,389.3700	4.3894	4.195	0	0	0
2013/10/18	R207	07/08/2014	7.70	Put	Bond Future	2,261.3800		2.2614	2,144.8900	2.1449	(5.151)	0	0	0
2013/10/18	R207	07/08/2014			Bond Future	7.2473		100.5554	7.1809	100.8492	(0.915)	0.0000	0.0000	0
2013/10/18	R207	07/08/2014	7.70	Call	Bond Future	4,238.8200		4.2388	4,416.1600	4.4162	4.184	0	0	0
2013/10/18	R207	07/08/2014	7.71	Call	Bond Future	4,265.0700		4.2651	4,443.0200	4.4430	4.172	0	0	0
2013/10/18	R207	07/08/2014	7.69	Put	Bond Future	2,278.3700		2.2784	2,161.2600	2.1613	(5.140)	0	0	0
2013/10/18	R207	07/08/2014	7.71	Put	Bond Future	2,244.4900		2.2445	2,128.6100	2.1286	(5.163)	0	0	0
2013/10/18	R208	07/11/2013			Bond Future	7.1537		98.5026	7.0972	98.8180	(0.789)	0.0000	0.0000	10,578
2013/10/18	R208	07/11/2013	6.79	Put	Bond Future	2,306.2400		2.3062	2,041.3000	2.0413	(11.488)	0	0	0
2013/10/18	R208	07/11/2013	6.81	Put	Bond Future	2,214.4800		2.2145	1,953.4500	1.9534	(11.787)	0	0	0
2013/10/18	R208	07/11/2013	6.80	Put	Bond Future	2,260.1500		2.2601	1,997.1400	1.9971	(11.637)	0	0	0
2013/10/18	R208	07/11/2013	6.81	Call	Bond Future	273.4700		0.2735	327.8900	0.3279	19.900	0	0	0
2013/10/18	R208	07/11/2013	7.50	Put	Bond Future	279.4100		0.2794	205.7500	0.2057	(26.363)	0	0	1,520
2013/10/18	R208	07/11/2013	6.79	Call	Bond Future	250.8200		0.2508	301.3300	0.3013	20.138	0	0	0
2013/10/18	R208	07/11/2013	7.50	Call	Bond Future	2,188.7300		2.1887	2,430.5200	2.4305	11.047	0	0	0
2013/10/18	R208	07/11/2013	6.80	Call	Bond Future	261.9600		0.2620	314.4000	0.3144	20.018	0	0	0
2013/10/18	R208	06/02/2014	6.74	Put	Bond Future	3,837.2600		3.8373	3,614.5100	3.6145	(5.805)	0	0	0
2013/10/18	R208	06/02/2014			Bond Future	7.2367		99.7984	7.1777	100.1180	(0.815)	0.0000	0.0000	0
2013/10/18	R208	06/02/2014	6.76	Put	Bond Future	3,760.3400		3.7603	3,539.8600	3.5399	(5.863)	0	0	0
2013/10/18	R208	06/02/2014	6.75	Put	Bond Future	3,798.6800		3.7987	3,577.0700	3.5771	(5.834)	0	0	0
2013/10/18	R208	06/02/2014	6.74	Call	Bond Future	1,105.7900		1.1058	1,202.6000	1.2026	8.755	0	0	0
2013/10/18	R208	06/02/2014	6.75	Call	Bond Future	1,123.1200		1.1231	1,221.0700	1.2211	8.721	0	0	0
2013/10/18	R208	06/02/2014	6.76	Call	Bond Future	1,140.6500		1.1406	1,239.7300	1.2397	8.686	0	0	0
2013/10/18	R208	08/05/2014	6.31	Call	Bond Future	974.6300		0.9746	1,048.6000	1.0486	7.590	0	0	0
2013/10/18	R208	08/05/2014			Bond Future	7.3192		97.7469	7.2577	98.0693	(0.840)	0.0000	0.0000	0
2013/10/18	R208	08/05/2014	6.29	Call	Bond Future	950.4900		0.9505	1,023.0100	1.0230	7.630	0	0	0
2013/10/18	R208	08/05/2014	6.31	Put	Bond Future	6,437.4100		6.4374	6,188.9000	6.1889	(3.860)	0	0	0
2013/10/18	R208	08/05/2014	6.30	Put	Bond Future	6,481.2800		6.4813	6,232.0400	6.2320	(3.846)	0	0	0
2013/10/18	R208	08/05/2014	6.29	Put	Bond Future	6,525.2700		6.5253	6,275.3100	6.2753	(3.831)	0	0	0
2013/10/18	R208	08/05/2014	6.30	Call	Bond Future	962.5100		0.9625	1,035.7500	1.0358	7.609	0	0	0
2013/10/18	R208	07/08/2014	8.28	Call	Bond Future	6,054.0600		6.0541	6,283.3600	6.2834	3.788	0	0	0
2013/10/18	R208	07/08/2014			Bond Future	7.3967		99.1164	7.3320	99.4446	(0.874)	0.0000	0.0000	0
2013/10/18	R208	07/08/2014	7.80	Call	Bond Future	4,535.4900		4.5355	4,732.2600	4.7323	4.338	0	0	0
2013/10/18	R208	07/08/2014	7.79	Put	Bond Future	2,538.7700		2.5388	2,406.6200	2.4066	(5.205)	0	0	0
2013/10/18	R208	07/08/2014	7.81	Put	Bond Future	2,499.6000		2.4996	2,368.9000	2.3689	(5.229)	0	0	0

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2013/10/18	R208	07/08/2014	7.80	Put	Bond Future	2,519.1200	2.5191	2,387.7000	2.3877	(5.217)	0	0	0
2013/10/18	R208	07/08/2014	7.81	Call	Bond Future	4,565.3000	4.5653	4,762.7900	4.7628	4.326	0	0	0
2013/10/18	R208	07/08/2014	8.28	Put	Bond Future	1,704.6100	1.7046	1,605.7200	1.6057	(5.801)	0	0	630
2013/10/18	R208	07/08/2014	7.79	Call	Bond Future	4,505.7700	4.5058	4,701.8100	4.7018	4.351	0	0	0
2013/10/18	R209	07/11/2013	8.80	Put	Bond Future	977.8200	0.9778	912.1000	0.9121	(6.721)	0	0	0
2013/10/18	R209	07/11/2013	9.50	Put	Bond Future	65.6300	0.0656	54.5100	0.0545	(16.943)	0	0	980
2013/10/18	R209	07/11/2013			Bond Future	8.6482	77.1644	8.6373	77.2519	(0.126)	0.0000	0.0000	19,784
2013/10/18	R209	07/11/2013	8.80	Call	Bond Future	2,176.7900	2.1768	2,198.5500	2.1985	1.000	0	0	0
2013/10/18	R209	07/11/2013	8.81	Call	Bond Future	2,225.5100	2.2255	2,248.2100	2.2482	1.020	0	0	0
2013/10/18	R209	07/11/2013	9.25	Call	Bond Future	4,782.5600	4.7826	4,844.9700	4.8450	1.305	0	0	0
2013/10/18	R209	07/11/2013	8.65	Call	Bond Future	1,515.1700	1.5152	1,523.9600	1.5240	0.580	0	0	0
2013/10/18	R209	07/11/2013	8.79	Call	Bond Future	2,128.6200	2.1286	2,149.4400	2.1494	0.978	0	0	0
2013/10/18	R209	07/11/2013	9.70	Put	Bond Future	24.4600	0.0245	19.4000	0.0194	(20.687)	0	0	1,520
2013/10/18	R209	07/11/2013	9.40	Call	Bond Future	5,764.9700	5.7650	5,836.6900	5.8367	1.244	0	0	0
2013/10/18	R209	07/11/2013	9.25	Put	Bond Future	197.0200	0.1970	171.9500	0.1720	(12.725)	0	0	1,000
2013/10/18	R209	07/11/2013	8.79	Put	Bond Future	1,007.7300	1.0077	941.0700	0.9411	(6.615)	0	0	0
2013/10/18	R209	07/11/2013	9.50	Call	Bond Future	6,429.9200	6.4299	6,506.2800	6.5063	1.188	0	0	0
2013/10/18	R209	07/11/2013	9.70	Call	Bond Future	7,761.8700	7.7619	7,844.2900	7.8443	1.062	0	0	0
2013/10/18	R209	07/11/2013	9.40	Put	Bond Future	103.7100	0.1037	87.9500	0.0880	(15.196)	0	0	5,000
2013/10/18	R209	07/11/2013	8.65	Put	Bond Future	1,500.7800	1.5008	1,422.0900	1.4221	(5.243)	0	0	4,700
2013/10/18	R209	07/11/2013	8.81	Put	Bond Future	948.5800	0.9486	883.8000	0.8838	(6.829)	0	0	0
2013/10/18	R209	06/02/2014	8.56	Call	Bond Future	2,997.4400	2.9974	3,022.6600	3.0227	0.841	0	0	0
2013/10/18	R209	06/02/2014			Bond Future	8.7284	78.1795	8.7171	78.2681	(0.129)	0.0000	0.0000	0
2013/10/18	R209	06/02/2014	8.54	Call	Bond Future	2,928.7600	2.9288	2,953.3900	2.9534	0.841	0	0	0
2013/10/18	R209	06/02/2014	8.55	Call	Bond Future	2,962.9900	2.9630	2,987.9100	2.9879	0.841	0	0	0
2013/10/18	R209	06/02/2014	8.54	Put	Bond Future	4,435.1700	4.4352	4,371.2000	4.3712	(1.442)	0	0	0
2013/10/18	R209	06/02/2014	8.56	Put	Bond Future	4,341.7300	4.3417	4,278.3500	4.2783	(1.460)	0	0	0
2013/10/18	R209	06/02/2014	8.55	Put	Bond Future	4,388.2700	4.3883	4,324.5900	4.3246	(1.451)	0	0	0
2013/10/18	R209	08/05/2014			Bond Future	8.8075	76.0883	8.7961	76.1770	(0.130)	0.0000	0.0000	0
2013/10/18	R209	08/05/2014	7.85	Call	Bond Future	1,963.4300	1.9634	1,978.9100	1.9789	0.788	0	0	0
2013/10/18	R209	08/05/2014	7.86	Call	Bond Future	1,984.8500	1.9849	2,000.5000	2.0005	0.788	0	0	0
2013/10/18	R209	08/05/2014	7.85	Put	Bond Future	9,996.5300	9.9965	9,923.3200	9.9233	(0.732)	0	0	0
2013/10/18	R209	08/05/2014	7.84	Call	Bond Future	1,942.1700	1.9422	1,957.4800	1.9575	0.788	0	0	0
2013/10/18	R209	08/05/2014	7.84	Put	Bond Future	10,065.9300	10.0659	9,992.5500	9.9925	(0.729)	0	0	0
2013/10/18	R209	08/05/2014	7.86	Put	Bond Future	9,927.4300	9.9274	9,854.3900	9.8544	(0.736)	0	0	0
2013/10/18	R209	07/08/2014	9.04	Put	Bond Future	5,171.0400	5.1710	5,122.3500	5.1224	(0.942)	0	0	0
2013/10/18	R209	07/08/2014			Bond Future	8.8832	77.1545	8.8713	77.2454	(0.134)	0.0000	0.0000	0
2013/10/18	R209	07/08/2014	9.06	Put	Bond Future	5,099.3800	5.0994	5,051.0700	5.0511	(0.947)	0	0	0
2013/10/18	R209	07/08/2014	9.05	Put	Bond Future	5,135.1000	5.1351	5,086.6000	5.0866	(0.944)	0	0	0
2013/10/18	R209	07/08/2014	9.05	Call	Bond Future	6,394.8900	6.3949	6,437.2900	6.4373	0.663	0	0	0
2013/10/18	R209	07/08/2014	9.06	Call	Bond Future	6,433.6300	6.4336	6,476.2200	6.4762	0.662	0	0	0
2013/10/18	R209	07/08/2014	9.04	Call	Bond Future	6,356.2500	6.3563	6,398.4600	6.3985	0.664	0	0	0
2013/10/18	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	R210	07/11/2013			Bond Future	158.4405	158.4405	159.0565	159.0565	0.389	0.0000	0.0000	1,449
2013/10/18	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	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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2013/10/18	R210	07/11/2013	159.99	Put	Bond Future	1,549.5500	1.5496	933.5200	0.9335	(39.755)	0	0	0
2013/10/18	R210	07/11/2013	160.01	Put	Bond Future	1,569.5500	1.5696	953.5200	0.9535	(39.249)	0	0	0
2013/10/18	R210	07/11/2013	160.00	Put	Bond Future	1,559.5500	1.5596	943.5200	0.9435	(39.500)	0	0	0
2013/10/18	R211	07/11/2013			Bond Future	128.4792	128.4792	128.5058	128.5058	0.021	0.0000	0.0000	522
2013/10/18	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	R211	07/11/2013	129.99	Put	Bond Future	1,510.8000	1.5108	1,484.1900	1.4842	(1.761)	0	0	0
2013/10/18	R211	07/11/2013	130.01	Put	Bond Future	1,530.8000	1.5308	1,504.1900	1.5042	(1.738)	0	0	0
2013/10/18	R211	07/11/2013	130.00	Put	Bond Future	1,520.8000	1.5208	1,494.1900	1.4942	(1.750)	0	0	0
2013/10/18	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	R212	07/11/2013	132.99	Put	Bond Future	1,810.2300	1.8102	1,487.0700	1.4871	(17.852)	0	0	0
2013/10/18	R212	07/11/2013			Bond Future	131.1798	131.1798	131.5029	131.5029	0.246	0.0000	0.0000	21,791
2013/10/18	R212	07/11/2013	133.01	Put	Bond Future	1,830.2300	1.8302	1,507.0700	1.5071	(17.657)	0	0	0
2013/10/18	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	R212	07/11/2013	133.00	Put	Bond Future	1,820.2300	1.8202	1,497.0700	1.4971	(17.754)	0	0	0
2013/10/18	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	R213	07/11/2013	8.60	Call	Bond Future	2,181.8400	2.1818	2,230.1400	2.2301	2.214	0	0	0
2013/10/18	R213	07/11/2013			Bond Future	8.4546	88.2968	8.4386	88.4274	(0.190)	0.0000	0.0000	19,436
2013/10/18	R213	07/11/2013	8.61	Call	Bond Future	2,231.5200	2.2315	2,281.1100	2.2811	2.222	0	0	0
2013/10/18	R213	07/11/2013	8.59	Put	Bond Future	1,040.6100	1.0406	957.0200	0.9570	(8.033)	0	0	0
2013/10/18	R213	07/11/2013	8.61	Put	Bond Future	979.8200	0.9798	898.8000	0.8988	(8.269)	0	0	0
2013/10/18	R213	07/11/2013	8.60	Put	Bond Future	1,009.8800	1.0099	927.5700	0.9276	(8.150)	0	0	0
2013/10/18	R213	07/11/2013	8.59	Call	Bond Future	2,132.7100	2.1327	2,179.7300	2.1797	2.205	0	0	0
2013/10/18	R213	06/02/2014			Bond Future	8.5411	89.4583	8.5245	89.5907	(0.194)	0.0000	0.0000	0
2013/10/18	R213	06/02/2014	8.29	Put	Bond Future	4,871.1100	4.8711	4,780.1700	4.7802	(1.867)	0	0	0
2013/10/18	R213	06/02/2014	8.31	Put	Bond Future	4,773.1100	4.7731	4,683.0200	4.6830	(1.887)	0	0	0
2013/10/18	R213	06/02/2014	8.29	Call	Bond Future	2,828.6800	2.8287	2,870.1200	2.8701	1.465	0	0	0
2013/10/18	R213	06/02/2014	8.30	Put	Bond Future	4,821.9400	4.8219	4,731.4200	4.7314	(1.877)	0	0	0
2013/10/18	R213	06/02/2014	8.30	Call	Bond Future	2,862.1900	2.8622	2,904.0500	2.9040	1.463	0	0	0
2013/10/18	R213	06/02/2014	8.31	Call	Bond Future	2,895.9300	2.8959	2,938.2200	2.9382	1.460	0	0	0
2013/10/18	R213	08/05/2014	7.65	Put	Bond Future	10,173.0300	10.1730	10,067.7900	10.0678	(1.035)	0	0	0
2013/10/18	R213	08/05/2014			Bond Future	8.6230	87.1257	8.6061	87.2586	(0.196)	0.0000	0.0000	0
2013/10/18	R213	08/05/2014	7.64	Put	Bond Future	10,241.4800	10.2415	10,135.9600	10.1360	(1.030)	0	0	0
2013/10/18	R213	08/05/2014	7.66	Put	Bond Future	10,104.8700	10.1049	9,999.8900	9.9999	(1.039)	0	0	0
2013/10/18	R213	08/05/2014	7.65	Call	Bond Future	1,996.2200	1.9962	2,023.9100	2.0239	1.387	0	0	0
2013/10/18	R213	08/05/2014	7.64	Call	Bond Future	1,974.9700	1.9750	2,002.3800	2.0024	1.388	0	0	0
2013/10/18	R213	08/05/2014	7.66	Call	Bond Future	2,017.6400	2.0176	2,045.5900	2.0456	1.385	0	0	0
2013/10/18	R213	07/08/2014	8.86	Call	Bond Future	6,535.6400	6.5356	6,602.7500	6.6027	1.027	0	0	0
2013/10/18	R213	07/08/2014			Bond Future	8.7023	88.3464	8.6848	88.4822	(0.201)	0.0000	0.0000	0
2013/10/18	R213	07/08/2014	8.84	Call	Bond Future	6,456.4200	6.4564	6,522.9800	6.5230	1.031	0	0	0
2013/10/18	R213	07/08/2014	8.85	Call	Bond Future	6,495.9800	6.4960	6,562.8100	6.5628	1.029	0	0	0
2013/10/18	R213	07/08/2014	8.84	Put	Bond Future	5,399.5000	5.3995	5,330.2100	5.3302	(1.283)	0	0	0
2013/10/18	R213	07/08/2014	8.86	Put	Bond Future	5,326.7900	5.3268	5,258.0500	5.2580	(1.290)	0	0	0
2013/10/18	R213	07/08/2014	8.85	Put	Bond Future	5,363.0500	5.3630	5,294.0300	5.2940	(1.287)	0	0	0

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2013/10/18	R214	07/11/2013	7.80	Call	Bond Future	20.8100	0.0208	19.8200	0.0198	(4.757)	0	0	0
2013/10/18	R214	07/11/2013			Bond Future	8.8089	77.5749	8.7878	77.7484	(0.239)	0.0000	0.0000	2,427
2013/10/18	R214	07/11/2013	7.81	Call	Bond Future	22.1600	0.0222	21.1400	0.0211	(4.603)	0	0	0
2013/10/18	R214	07/11/2013	7.79	Call	Bond Future	19.5200	0.0195	18.5600	0.0186	(4.918)	0	0	0
2013/10/18	R214	07/11/2013	7.81	Put	Bond Future	9,041.3700	9.0414	8,866.8600	8.8669	(1.930)	0	0	0
2013/10/18	R214	07/11/2013	7.80	Put	Bond Future	9,138.9700	9.1390	8,964.4900	8.9645	(1.909)	0	0	0
2013/10/18	R214	07/11/2013	7.79	Put	Bond Future	9,236.8300	9.2368	9,062.3800	9.0624	(1.889)	0	0	0
2013/10/18	R214	06/02/2014			Bond Future	8.8920	78.5955	8.8704	78.7712	(0.243)	0.0000	0.0000	0
2013/10/18	R214	06/02/2014	8.99	Put	Bond Future	3,506.1300	3.5061	3,411.5700	3.4116	(2.697)	0	0	0
2013/10/18	R214	06/02/2014	9.01	Put	Bond Future	3,430.2100	3.4302	3,336.8200	3.3368	(2.723)	0	0	0
2013/10/18	R214	06/02/2014	8.99	Call	Bond Future	4,293.0200	4.2930	4,374.2100	4.3742	1.891	0	0	0
2013/10/18	R214	06/02/2014	9.00	Put	Bond Future	3,467.7500	3.4677	3,373.7700	3.3738	(2.710)	0	0	0
2013/10/18	R214	06/02/2014	9.00	Call	Bond Future	4,334.2000	4.3342	4,415.9700	4.4160	1.887	0	0	0
2013/10/18	R214	06/02/2014	9.01	Call	Bond Future	4,376.0700	4.3761	4,458.4300	4.4584	1.882	0	0	0
2013/10/18	R248	07/11/2013			Bond Future	8.8794	100.3585	8.8684	100.4748	(0.124)	0.0000	0.0000	10,220
2013/10/18	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	R248	07/11/2013	7.86	Put	Bond Future	11,904.2600	11.9043	11,787.9700	11.7880	(0.977)	0	0	0
2013/10/18	R248	07/11/2013	7.85	Put	Bond Future	12,033.3300	12.0333	11,917.0400	11.9170	(0.966)	0	0	0
2013/10/18	R248	07/11/2013	7.84	Put	Bond Future	12,162.6600	12.1627	12,046.3700	12.0464	(0.956)	0	0	0
2013/10/18	R248	06/02/2014	9.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	R248	06/02/2014			Bond Future	8.9650	101.6788	8.9537	101.7965	(0.126)	0.0000	0.0000	0
2013/10/18	R248	06/02/2014	9.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/18	R248	06/02/2014	9.11	Call	Bond Future	1,484.3800	1.4844	1,602.0900	1.6021	7.930	0	0	0
2013/10/18	R248	06/02/2014	9.09	Call	Bond Future	1,282.0300	1.2820	1,399.7400	1.3997	9.182	0	0	0
2013/10/18	R248	06/02/2014	9.10	Call	Bond Future	1,383.3000	1.3833	1,501.0100	1.5010	8.509	0	0	0
2013/10/18	R248	06/02/2014	9.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
<b>Total</b>													<b>358113</b>