



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 18/09/2013 to 18/09/2013

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/18	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/18	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	2025	07/11/2013			Bond Future	108.3825	108.3825	108.2203	108.2203	(0.150)	0.0000	0.0000	0
2013/09/18	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	2025	07/11/2013	110.99	Put	Bond Future	2,607.5100	2.6075	2,769.7100	2.7697	6.220	0	0	0
2013/09/18	2025	07/11/2013	111.01	Put	Bond Future	2,627.5100	2.6275	2,789.7100	2.7897	6.173	0	0	0
2013/09/18	2025	07/11/2013	111.00	Put	Bond Future	2,617.5100	2.6175	2,779.7100	2.7797	6.197	0	0	0
2013/09/18	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	2037	07/11/2013			Bond Future	9.0844	96.7634	9.0864	96.7452	0.022	0.0000	0.0000	1,650
2013/09/18	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	2037	07/11/2013	9.43	Call	Bond Future	3,086.3800	3.0864	3,068.2200	3.0682	(0.588)	0	0	0
2013/09/18	2037	07/11/2013	9.41	Call	Bond Future	2,912.2400	2.9122	2,894.0800	2.8941	(0.624)	0	0	0
2013/09/18	2037	07/11/2013	9.42	Call	Bond Future	2,999.3800	2.9994	2,981.2200	2.9812	(0.605)	0	0	0
2013/09/18	2037	06/02/2014			Bond Future	9.1812	93.7774	9.1832	93.7590	0.022	0.0000	0.0000	0
2013/09/18	2037	06/02/2014	9.38	Call	Bond Future	1,763.8000	1.7638	1,745.4300	1.7454	(1.042)	0	0	0
2013/09/18	2037	06/02/2014	9.39	Call	Bond Future	1,851.0900	1.8511	1,832.7200	1.8327	(0.992)	0	0	0
2013/09/18	2037	06/02/2014	9.37	Call	Bond Future	1,676.3700	1.6764	1,658.0000	1.6580	(1.096)	0	0	0
2013/09/18	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	2037	08/05/2014			Bond Future	9.2775	95.0588	9.2798	95.0383	0.025	0.0000	0.0000	0
2013/09/18	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	2037	08/05/2014	9.38	Call	Bond Future	900.2500	0.9003	879.8100	0.8798	(2.270)	0	0	0
2013/09/18	2037	08/05/2014	9.39	Call	Bond Future	987.3100	0.9873	966.8700	0.9669	(2.070)	0	0	0
2013/09/18	2037	08/05/2014	9.37	Call	Bond Future	813.0500	0.8131	792.6100	0.7926	(2.514)	0	0	0
2013/09/18	2038	07/11/2013			Bond Future	104.9644	104.9644	104.9702	104.9702	0.006	0.0000	0.0000	0
2013/09/18	2038	07/11/2013	109.99	Put	Bond Future	5,025.6200	5.0256	5,019.8300	5.0198	(0.115)	0	0	0
2013/09/18	2038	07/11/2013	110.00	Put	Bond Future	5,035.6200	5.0356	5,029.8300	5.0298	(0.115)	0	0	0
2013/09/18	2038	07/11/2013	110.01	Put	Bond Future	5,045.6200	5.0456	5,039.8300	5.0398	(0.115)	0	0	0
2013/09/18	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	2050	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	2050	07/11/2013	110.00	Put	Bond Future	1,988.7100	1.9887	1,981.7400	1.9817	(0.350)	0	0	0
2013/09/18	2050	07/11/2013			Bond Future	108.0113	108.0113	108.0183	108.0183	0.006	0.0000	0.0000	122
2013/09/18	2050	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	2050	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	2050	07/11/2013	109.99	Put	Bond Future	1,978.7100	1.9787	1,971.7400	1.9717	(0.352)	0	0	0
2013/09/18	2050	07/11/2013	110.01	Put	Bond Future	1,998.7100	1.9987	1,991.7400	1.9917	(0.349)	0	0	0
2013/09/18	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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2013/09/18	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	AL37	07/11/2013			Index Future	408.2450	408.2450	408.0540	408.0540	(0.047)	0.0000	0.0000	0
2013/09/18	AL37	06/02/2014			Index Future	413.6060	413.6060	413.4130	413.4130	(0.047)	0.0000	0.0000	0
2013/09/18	AL7T	07/11/2013			Index Future	483.2460	483.2460	482.5640	482.5640	(0.141)	0.0000	0.0000	1
2013/09/18	AL7T	06/02/2014			Index Future	489.5920	489.5920	488.9020	488.9020	(0.141)	0.0000	0.0000	0
2013/09/18	ALBI	07/11/2013			Index Future	433.4640	433.4640	433.2340	433.2340	(0.053)	0.0000	0.0000	769
2013/09/18	ALBI	06/02/2014			Index Future	439.1560	439.1560	438.9240	438.9240	(0.053)	0.0000	0.0000	73
2013/09/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	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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2013/09/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/09/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/18	EL28	07/11/2013			Bond Future	109.4000	109.4000	109.4068	109.4068	0.006	0.0000	0.0000	0
2013/09/18	EL28	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	EL28	07/11/2013	109.99	Put	Bond Future	590.0100	0.5900	583.1600	0.5832	(1.161)	0	0	0
2013/09/18	EL28	07/11/2013	110.01	Put	Bond Future	610.0100	0.6100	603.1600	0.6032	(1.123)	0	0	0
2013/09/18	EL28	07/11/2013	110.00	Put	Bond Future	600.0100	0.6000	593.1600	0.5932	(1.142)	0	0	0
2013/09/18	EL28	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	EL28	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	ES33	07/11/2013			Bond Future	9.5254	83.2754	9.5217	83.3037	(0.039)	0.0000	0.0000	6,292
2013/09/18	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	ES33	07/11/2013	8.51	Put	Bond Future	8,312.4500	8.3125	8,284.1000	8.2841	(0.341)	0	0	0
2013/09/18	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	ES33	07/11/2013	8.49	Put	Bond Future	8,488.8800	8.4889	8,460.5300	8.4605	(0.334)	0	0	0
2013/09/18	ES33	07/11/2013	8.50	Put	Bond Future	8,400.6000	8.4006	8,372.2500	8.3723	(0.337)	0	0	0
2013/09/18	ES33	06/02/2014	9.54	Put	Bond Future	767.2500	0.7672	738.4900	0.7385	(3.748)	0	0	0
2013/09/18	ES33	06/02/2014			Bond Future	9.6423	84.3689	9.6384	84.3977	(0.040)	0.0000	0.0000	0
2013/09/18	ES33	06/02/2014	9.56	Put	Bond Future	616.3000	0.6163	587.5400	0.5875	(4.667)	0	0	0
2013/09/18	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	ES33	06/02/2014	9.55	Put	Bond Future	691.7200	0.6917	662.9600	0.6630	(4.158)	0	0	0
2013/09/18	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	GOVI	07/11/2013			GOVI	432.7780	432.7780	432.5750	432.5750	(0.047)	0.0000	0.0000	123

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2013/09/18	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	GOVI	07/11/2013	445.99	Put	GOVI	132,120.0000	13.2120	134,150.0000	13.4150	1.536	0	0	0
2013/09/18	GOVI	07/11/2013	446.01	Put	GOVI	132,320.0000	13.2320	134,350.0000	13.4350	1.534	0	0	0
2013/09/18	GOVI	07/11/2013	446.00	Put	GOVI	132,220.0000	13.2220	134,250.0000	13.4250	1.535	0	0	0
2013/09/18	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	GOVI	06/02/2014	439.99	Call	GOVI	438.4610	438.4610	438.2560	438.2560	(0.047)	0.0000	0.0000	269
2013/09/18	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	GOVI	06/02/2014	439.99	Put	GOVI	15,290.0000	1.5290	17,340.0000	1.7340	13.407	0	0	0
2013/09/18	GOVI	06/02/2014	440.01	Put	GOVI	15,490.0000	1.5490	17,540.0000	1.7540	13.234	0	0	0
2013/09/18	GOVI	06/02/2014	440.00	Put	GOVI	15,390.0000	1.5390	17,440.0000	1.7440	13.320	0	0	0
2013/09/18	GOVI	08/05/2014	442.00	Call	GOVI	24,480.0000	2.4480	22,320.0000	2.2320	(8.824)	0	0	0
2013/09/18	GOVI	08/05/2014	442.00	Call	GOVI	444.4480	444.4480	444.2320	444.2320	(0.049)	0.0000	0.0000	0
2013/09/18	GOVI	08/05/2014	442.01	Call	GOVI	24,380.0000	2.4380	22,220.0000	2.2220	(8.860)	0	0	0
2013/09/18	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	GOVI	08/05/2014	441.99	Call	GOVI	24,580.0000	2.4580	22,420.0000	2.2420	(8.788)	0	0	0
2013/09/18	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/09/18	IGOV	07/11/2013			Index Future	194.1050	194.1050	194.1130	194.1130	0.004	0.0000	0.0000	1,136
2013/09/18	IGOV	06/02/2014			Index Future	196.6780	196.6780	196.6860	196.6860	0.004	0.0000	0.0000	174
2013/09/18	ILBI	07/11/2013			Index Future	525.4740	525.4740	525.5680	525.5680	0.018	0.0000	0.0000	0
2013/09/18	ILBI	06/02/2014			Index Future	532.5700	532.5700	532.6650	532.6650	0.018	0.0000	0.0000	186
2013/09/18	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/09/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/09/18	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/09/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/09/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/09/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/09/18	JBAF	18/09/2013			Jibar Tradeable Future	5.1300	94.8700	5.1300	94.8700	0.000	0.0000	0.0000	0
2013/09/18	JBAF	16/10/2013			Jibar Tradeable Future	5.1600	94.8400	5.1700	94.8300	0.194	0.0000	0.0000	0
2013/09/18	JBAF	20/11/2013			Jibar Tradeable Future	5.1800	94.8200	5.2000	94.8000	0.386	0.0000	0.0000	3,000
2013/09/18	JBAF	18/12/2013			Jibar Tradeable Future	5.2500	94.7500	5.2800	94.7200	0.571	0.0000	0.0000	1,500
2013/09/18	JBAF	15/01/2014			Jibar Tradeable Future	5.2700	94.7300	5.3100	94.6900	0.759	0.0000	0.0000	1,000
2013/09/18	JBAF	19/02/2014			Jibar Tradeable Future	5.4000	94.6000	5.4500	94.5500	0.926	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/18	JBAF	19/03/2014			Jibar Tradeable Future	5.4300	94.5700	5.4800	94.5200	0.921	0.0000	0.0000	400
2013/09/18	JBAF	18/06/2014			Jibar Tradeable Future	5.8200	94.1800	5.8700	94.1300	0.859	0.0000	0.0000	1,000
2013/09/18	JBAF	17/09/2014			Jibar Tradeable Future	6.0700	93.9300	6.1500	93.8500	1.318	0.0000	0.0000	0
2013/09/18	JBAF	17/12/2014			Jibar Tradeable Future	6.3700	93.6300	6.4400	93.5600	1.099	0.0000	0.0000	0
2013/09/18	JBAF	18/03/2015			Jibar Tradeable Future	6.6900	93.3100	6.7400	93.2600	0.747	0.0000	0.0000	250
2013/09/18	JBAF	17/06/2015			Jibar Tradeable Future	6.9800	93.0200	7.0200	92.9800	0.573	0.0000	0.0000	0
2013/09/18	R023	07/11/2013	6.50	Put	Bond Future	8,820.5500	8.8205	8,966.6000	8.9666	1.656	0	0	0
2013/09/18	R023	07/11/2013			Bond Future	7.7800	101.3489	7.8024	101.2028	0.288	0.0000	0.0000	11,902
2013/09/18	R023	07/11/2013	6.49	Put	Bond Future	8,893.2800	8.8933	9,039.3300	9.0393	1.642	0	0	0
2013/09/18	R023	07/11/2013	6.51	Put	Bond Future	8,747.8700	8.7479	8,893.9200	8.8939	1.670	0	0	0
2013/09/18	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	R023	06/02/2014			Bond Future	7.8792	102.6797	7.9025	102.5319	0.296	0.0000	0.0000	0
2013/09/18	R023	06/02/2014	7.84	Put	Bond Future	249.4800	0.2495	397.3100	0.3973	59.255	0	0	0
2013/09/18	R023	06/02/2014	7.86	Put	Bond Future	122.1600	0.1222	269.9900	0.2700	121.013	0	0	0
2013/09/18	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	R023	06/02/2014	7.85	Put	Bond Future	185.8000	0.1858	333.6300	0.3336	79.564	0	0	0
2013/09/18	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	R157	07/11/2013			Bond Future	6.1334	114.7750	6.1183	114.8031	(0.246)	0.0000	0.0000	29,411
2013/09/18	R157	07/11/2013	5.60	Call	Bond Future	164.2100	0.1642	161.6000	0.1616	(1.589)	0	0	0
2013/09/18	R157	07/11/2013	5.59	Put	Bond Future	1,176.8200	1.1768	1,146.1300	1.1461	(2.608)	0	0	0
2013/09/18	R157	07/11/2013	5.61	Put	Bond Future	1,147.6700	1.1477	1,117.0400	1.1170	(2.669)	0	0	0
2013/09/18	R157	07/11/2013	5.60	Put	Bond Future	1,162.2000	1.1622	1,131.5400	1.1315	(2.638)	0	0	0
2013/09/18	R157	07/11/2013	5.61	Call	Bond Future	168.5000	0.1685	165.9200	0.1659	(1.531)	0	0	0
2013/09/18	R157	07/11/2013	5.59	Call	Bond Future	160.0100	0.1600	157.3700	0.1574	(1.650)	0	0	0
2013/09/18	R157	06/02/2014	5.64	Call	Bond Future	403.8500	0.4038	402.5100	0.4025	(0.332)	0	0	0
2013/09/18	R157	06/02/2014	5.65	Put	Bond Future	1,437.4100	1.4374	1,407.5600	1.4076	(2.077)	0	0	0
2013/09/18	R157	06/02/2014			Bond Future	6.2889	116.2822	6.2711	116.3107	(0.284)	0.0000	0.0000	280
2013/09/18	R157	06/02/2014	5.65	Call	Bond Future	409.0400	0.4090	407.7400	0.4077	(0.318)	0	0	0
2013/09/18	R157	06/02/2014	5.66	Call	Bond Future	414.2800	0.4143	413.0100	0.4130	(0.307)	0	0	0
2013/09/18	R157	06/02/2014	5.64	Put	Bond Future	1,448.4200	1.4484	1,418.5300	1.4185	(2.064)	0	0	0
2013/09/18	R157	06/02/2014	5.66	Put	Bond Future	1,426.4600	1.4265	1,396.6400	1.3966	(2.090)	0	0	0
2013/09/18	R157	08/05/2014	5.20	Call	Bond Future	300.2900	0.3003	291.5100	0.2915	(2.924)	0	0	0
2013/09/18	R157	08/05/2014			Bond Future	6.4435	111.0612	6.4236	111.0879	(0.307)	0.0000	0.0000	0
2013/09/18	R157	08/05/2014	5.21	Call	Bond Future	303.4000	0.3034	294.6000	0.2946	(2.900)	0	0	0
2013/09/18	R157	08/05/2014	5.19	Call	Bond Future	297.2100	0.2972	288.4500	0.2884	(2.947)	0	0	0
2013/09/18	R157	08/05/2014	5.20	Put	Bond Future	1,992.8600	1.9929	1,957.4000	1.9574	(1.779)	0	0	0
2013/09/18	R157	08/05/2014	5.19	Put	Bond Future	2,003.5400	2.0035	1,968.1000	1.9681	(1.769)	0	0	0
2013/09/18	R157	08/05/2014	5.21	Put	Bond Future	1,982.2100	1.9822	1,946.7300	1.9467	(1.790)	0	0	0
2013/09/18	R157	07/08/2014	6.76	Put	Bond Future	919.7000	0.9197	884.0500	0.8841	(3.876)	0	0	0
2013/09/18	R157	07/08/2014			Bond Future	6.6368	112.6047	6.6107	112.6333	(0.394)	0.0000	0.0000	0
2013/09/18	R157	07/08/2014	6.75	Put	Bond Future	924.9800	0.9250	888.8500	0.8889	(3.906)	0	0	0
2013/09/18	R157	07/08/2014	6.74	Call	Bond Future	1,042.6500	1.0427	1,035.4800	1.0355	(0.688)	0	0	0
2013/09/18	R157	07/08/2014	6.75	Call	Bond Future	1,048.6900	1.0487	1,041.1600	1.0412	(0.718)	0	0	0

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2013/09/18	R157	07/08/2014	6.76	Call	Bond Future	1,054.3300	1.0543	1,047.2800	1.0473	(0.669)	0	0	0
2013/09/18	R157	07/08/2014	6.74	Put	Bond Future	929.8600	0.9299	894.0900	0.8941	(3.847)	0	0	0
2013/09/18	R186	07/11/2013	9.00	Put	Bond Future	582.5200	0.5825	536.6900	0.5367	(7.868)	0	0	1,200
2013/09/18	R186	07/11/2013	8.16	Put	Bond Future	2,944.8200	2.9448	2,850.8100	2.8508	(3.192)	0	0	0
2013/09/18	R186	07/11/2013			Bond Future	8.1947	122.4261	8.1916	122.4541	(0.038)	0.0000	0.0000	58,310
2013/09/18	R186	07/11/2013	6.50	Put	Bond Future	16,649.1700	16.6492	16,614.4100	16.6144	(0.209)	0	0	0
2013/09/18	R186	07/11/2013	8.15	Put	Bond Future	2,992.0300	2.9920	2,897.9000	2.8979	(3.146)	0	0	0
2013/09/18	R186	07/11/2013	6.75	Put	Bond Future	14,048.6900	14.0487	14,006.7500	14.0067	(0.299)	0	0	0
2013/09/18	R186	07/11/2013	8.50	Call	Bond Future	4,319.2900	4.3193	4,272.9100	4.2729	(1.074)	0	0	0
2013/09/18	R186	07/11/2013	8.14	Call	Bond Future	2,548.7000	2.5487	2,482.4600	2.4825	(2.599)	0	0	0
2013/09/18	R186	07/11/2013	8.25	Put	Bond Future	2,542.3400	2.5423	2,449.9900	2.4500	(3.632)	0	0	250
2013/09/18	R186	07/11/2013	8.75	Call	Bond Future	5,822.9100	5.8229	5,791.4300	5.7914	(0.541)	0	0	0
2013/09/18	R186	07/11/2013	8.00	Call	Bond Future	2,002.3000	2.0023	1,936.0200	1.9360	(3.310)	0	0	1,000
2013/09/18	R186	07/11/2013	8.15	Call	Bond Future	2,590.9000	2.5909	2,524.7700	2.5248	(2.552)	0	0	0
2013/09/18	R186	07/11/2013	6.50	Call	Bond Future	29.8000	0.0298	23.0400	0.0230	(22.685)	0	0	5,290
2013/09/18	R186	07/11/2013	8.16	Call	Bond Future	2,633.5100	2.6335	2,567.5000	2.5675	(2.507)	0	0	0
2013/09/18	R186	07/11/2013	8.00	Put	Bond Future	3,762.2800	3.7623	3,668.0000	3.6680	(2.506)	0	0	0
2013/09/18	R186	07/11/2013	9.00	Call	Bond Future	7,487.4400	7.4874	7,469.6100	7.4696	(0.238)	0	0	0
2013/09/18	R186	07/11/2013	8.25	Call	Bond Future	3,035.1700	3.0352	2,970.8200	2.9708	(2.120)	0	0	0
2013/09/18	R186	07/11/2013	8.75	Put	Bond Future	999.3600	0.9994	939.8800	0.9399	(5.952)	0	0	1,030
2013/09/18	R186	07/11/2013	6.75	Call	Bond Future	75.7300	0.0757	61.7900	0.0618	(18.408)	0	0	1,000
2013/09/18	R186	07/11/2013	8.50	Put	Bond Future	1,632.5400	1.6325	1,558.1600	1.5582	(4.556)	0	0	4,000
2013/09/18	R186	07/11/2013	8.14	Put	Bond Future	3,039.7500	3.0398	2,945.5100	2.9455	(3.100)	0	0	0
2013/09/18	R186	06/02/2014			Bond Future	8.2913	118.7444	8.2880	118.7728	(0.039)	0.0000	0.0000	105
2013/09/18	R186	06/02/2014	7.75	Call	Bond Future	2,596.0600	2.5961	2,473.2900	2.4733	(4.729)	0	0	0
2013/09/18	R186	06/02/2014	7.74	Put	Bond Future	7,528.1300	7.5281	7,377.2500	7.3773	(2.004)	0	0	0
2013/09/18	R186	06/02/2014	7.76	Put	Bond Future	7,403.9200	7.4039	7,252.4000	7.2524	(2.046)	0	0	0
2013/09/18	R186	06/02/2014	7.75	Put	Bond Future	7,465.8600	7.4659	7,314.6600	7.3147	(2.025)	0	0	0
2013/09/18	R186	06/02/2014	7.76	Call	Bond Future	2,626.6300	2.6266	2,503.5400	2.5035	(4.686)	0	0	0
2013/09/18	R186	06/02/2014	7.74	Call	Bond Future	2,565.7300	2.5657	2,443.2800	2.4433	(4.773)	0	0	0
2013/09/18	R186	08/05/2014			Bond Future	8.3860	120.3666	8.3829	120.3930	(0.037)	0.0000	0.0000	0
2013/09/18	R186	08/05/2014	7.09	Put	Bond Future	13,694.9500	13.6949	13,557.5500	13.5576	(1.003)	0	0	0
2013/09/18	R186	08/05/2014	7.10	Call	Bond Future	1,857.4700	1.8575	1,746.0000	1.7460	(6.001)	0	0	0
2013/09/18	R186	08/05/2014	7.11	Call	Bond Future	1,877.0500	1.8771	1,765.0900	1.7651	(5.965)	0	0	0
2013/09/18	R186	08/05/2014	7.09	Call	Bond Future	1,838.0300	1.8380	1,727.0500	1.7271	(6.038)	0	0	0
2013/09/18	R186	08/05/2014	7.11	Put	Bond Future	13,538.6000	13.5386	13,400.2200	13.4002	(1.022)	0	0	0
2013/09/18	R186	08/05/2014	7.10	Put	Bond Future	13,616.6500	13.6166	13,478.7600	13.4788	(1.013)	0	0	0
2013/09/18	R186	07/08/2014	8.31	Call	Bond Future	5,919.1000	5.9191	5,782.8000	5.7828	(2.303)	0	0	0
2013/09/18	R186	07/08/2014			Bond Future	8.4809	116.7476	8.4775	116.7761	(0.040)	0.0000	0.0000	0
2013/09/18	R186	07/08/2014	8.29	Call	Bond Future	5,843.1900	5.8432	5,706.8100	5.7068	(2.334)	0	0	0
2013/09/18	R186	07/08/2014	8.30	Call	Bond Future	5,881.0800	5.8811	5,744.7400	5.7447	(2.318)	0	0	0
2013/09/18	R186	07/08/2014	8.29	Put	Bond Future	7,454.5200	7.4545	7,289.6200	7.2896	(2.212)	0	0	0
2013/09/18	R186	07/08/2014	8.31	Put	Bond Future	7,360.1500	7.3601	7,195.3300	7.1953	(2.239)	0	0	0
2013/09/18	R186	07/08/2014	8.30	Put	Bond Future	7,407.2300	7.4072	7,242.3700	7.2424	(2.226)	0	0	0
2013/09/18	R197	07/11/2013			Bond Future	275.8363	275.8363	275.8372	275.8372	0.000	0.0000	0.0000	2,100
2013/09/18	R197	07/11/2013	279.99	Put	Bond Future	4,153.6600	4.1537	4,152.7800	4.1528	(0.021)	0	0	0

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2013/09/18	R197	07/11/2013	280.00	Put	Bond Future	4,163.6600		4.1637	4,162.7800	4.1628	(0.021)	0	0	0
2013/09/18	R197	07/11/2013	280.01	Put	Bond Future	4,173.6600		4.1737	4,172.7800	4.1728	(0.021)	0	0	0
2013/09/18	R197	07/11/2013	279.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	R197	07/11/2013	280.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	R197	07/11/2013	280.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	R201	07/11/2013	4.79	Put	Bond Future	591.7400		0.5917	614.4900	0.6145	3.845	0	0	0
2013/09/18	R201	07/11/2013			Bond Future	5.2170		107.1846	5.2512	107.1472	0.656	0.0000	0.0000	0
2013/09/18	R201	07/11/2013	4.80	Put	Bond Future	583.8400		0.5838	606.3500	0.6063	3.856	0	0	0
2013/09/18	R201	07/11/2013	4.81	Put	Bond Future	575.9800		0.5760	598.2700	0.5983	3.870	0	0	0
2013/09/18	R201	07/11/2013	4.79	Call	Bond Future	123.6000		0.1236	108.9500	0.1089	(11.853)	0	0	0
2013/09/18	R201	07/11/2013	4.80	Call	Bond Future	126.7000		0.1267	111.8100	0.1118	(11.752)	0	0	0
2013/09/18	R201	07/11/2013	4.81	Call	Bond Future	129.8400		0.1298	114.7300	0.1147	(11.637)	0	0	0
2013/09/18	R201	06/02/2014	5.24	Put	Bond Future	397.1900		0.3972	411.3800	0.4114	3.573	0	0	0
2013/09/18	R201	06/02/2014			Bond Future	5.1919		104.1843	5.2364	104.1465	0.857	0.0000	0.0000	0
2013/09/18	R201	06/02/2014	5.26	Put	Bond Future	389.2500		0.3892	403.4500	0.4034	3.648	0	0	0
2013/09/18	R201	06/02/2014	5.24	Call	Bond Future	438.0400		0.4380	414.4500	0.4145	(5.385)	0	0	0
2013/09/18	R201	06/02/2014	5.25	Put	Bond Future	393.0800		0.3931	407.4000	0.4074	3.643	0	0	0
2013/09/18	R201	06/02/2014	5.25	Call	Bond Future	442.4200		0.4424	418.9600	0.4190	(5.303)	0	0	0
2013/09/18	R201	06/02/2014	5.26	Call	Bond Future	447.0800		0.4471	423.5000	0.4235	(5.274)	0	0	0
2013/09/18	R201	08/05/2014			Bond Future	5.0599		105.6076	5.1268	105.5672	1.322	0.0000	0.0000	0
2013/09/18	R201	08/05/2014	4.75	Call	Bond Future	340.6300		0.3406	322.5600	0.3226	(5.305)	0	0	0
2013/09/18	R201	08/05/2014	4.76	Call	Bond Future	343.2400		0.3432	325.0700	0.3251	(5.294)	0	0	0
2013/09/18	R201	08/05/2014	4.74	Call	Bond Future	338.0400		0.3380	320.0600	0.3201	(5.319)	0	0	0
2013/09/18	R201	08/05/2014	4.76	Put	Bond Future	524.7300		0.5247	546.9500	0.5470	4.235	0	0	0
2013/09/18	R201	08/05/2014	4.75	Put	Bond Future	528.1800		0.5282	550.5000	0.5505	4.226	0	0	0
2013/09/18	R201	08/05/2014	4.74	Put	Bond Future	531.6500		0.5316	554.0600	0.5541	4.215	0	0	0
2013/09/18	R201	07/08/2014	5.31	Put	Bond Future	247.2500		0.2473	258.7500	0.2588	4.651	0	0	0
2013/09/18	R201	07/08/2014			Bond Future	4.6396		102.6654	4.7487	102.6259	2.350	0.0000	0.0000	0
2013/09/18	R201	07/08/2014	5.30	Put	Bond Future	248.6700		0.2487	260.2400	0.2602	4.653	0	0	0
2013/09/18	R201	07/08/2014	5.31	Call	Bond Future	489.6300		0.4896	461.6300	0.4616	(5.719)	0	0	0
2013/09/18	R201	07/08/2014	5.29	Call	Bond Future	485.2800		0.4853	457.4000	0.4574	(5.745)	0	0	0
2013/09/18	R201	07/08/2014	5.30	Call	Bond Future	487.4500		0.4874	459.5200	0.4595	(5.730)	0	0	0
2013/09/18	R201	07/08/2014	5.29	Put	Bond Future	250.1100		0.2501	261.7300	0.2617	4.646	0	0	0
2013/09/18	R202	07/11/2013	209.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	R202	07/11/2013			Bond Future	202.6074		202.6074	202.6182	202.6182	0.005	0.0000	0.0000	43,251
2013/09/18	R202	07/11/2013	208.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	R202	07/11/2013	209.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	R202	07/11/2013	208.99	Put	Bond Future	6,382.5600		6.3826	6,371.8000	6.3718	(0.169)	0	0	0
2013/09/18	R202	07/11/2013	209.01	Put	Bond Future	6,402.5600		6.4026	6,391.8000	6.3918	(0.168)	0	0	0
2013/09/18	R202	07/11/2013	209.00	Put	Bond Future	6,392.5600		6.3926	6,381.8000	6.3818	(0.168)	0	0	0
2013/09/18	R203	07/11/2013	6.01	Call	Bond Future	72.8900		0.0729	59.3400	0.0593	(18.590)	0	0	0
2013/09/18	R203	07/11/2013			Bond Future	6.9215		105.7197	6.9331	105.6804	0.167	0.0000	0.0000	19,611
2013/09/18	R203	07/11/2013	5.99	Call	Bond Future	67.8800		0.0679	54.9600	0.0550	(19.034)	0	0	0
2013/09/18	R203	07/11/2013	5.71	Put	Bond Future	4,260.4900		4.2605	4,294.1400	4.2941	0.790	0	0	0
2013/09/18	R203	07/11/2013	6.00	Call	Bond Future	70.3500		0.0704	57.0900	0.0571	(18.849)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/18	R203	07/11/2013	571.00	Call	Bond Future	103,490.2000	103.4902	103,450.8600	103.4509	(0.038)	0	0	0
2013/09/18	R203	07/11/2013	5.99	Put	Bond Future	3,307.5900	3.3076	3,334.0100	3.3340	0.799	0	0	0
2013/09/18	R203	07/11/2013	6.01	Put	Bond Future	3,241.7600	3.2418	3,267.5500	3.2675	0.796	0	0	0
2013/09/18	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	R203	07/11/2013	5.71	Call	Bond Future	23.0100	0.0230	17.3200	0.0173	(24.728)	0	0	15
2013/09/18	R203	07/11/2013	6.00	Put	Bond Future	3,274.6300	3.2746	3,300.7100	3.3007	0.796	0	0	0
2013/09/18	R203	06/02/2014			Bond Future	7.0575	107.1080	7.0700	107.0683	0.176	0.0000	0.0000	0
2013/09/18	R203	06/02/2014	6.14	Put	Bond Future	3,345.8600	3.3459	3,350.6700	3.3507	0.144	0	0	0
2013/09/18	R203	06/02/2014	5.95	Put	Bond Future	3,872.6800	3.8727	3,881.2500	3.8813	0.221	0	0	0
2013/09/18	R203	06/02/2014	6.84	Put	Bond Future	0.0000	0.0000	1,735.9200	1.7359	100.000	0	0	0
2013/09/18	R203	06/02/2014	6.16	Put	Bond Future	3,292.3200	3.2923	3,296.8200	3.2968	0.137	0	0	0
2013/09/18	R203	06/02/2014	6.15	Put	Bond Future	3,319.0500	3.3190	3,323.7000	3.3237	0.140	0	0	0
2013/09/18	R203	06/02/2014	6.84	Call	Bond Future	0.0000	0.0000	998.3700	0.9984	100.000	0	0	13
2013/09/18	R203	06/02/2014	6.16	Call	Bond Future	375.9400	0.3759	340.6800	0.3407	(9.379)	0	0	0
2013/09/18	R203	06/02/2014	5.95	Call	Bond Future	259.4700	0.2595	228.2800	0.2283	(12.021)	0	0	16
2013/09/18	R203	06/02/2014	6.14	Call	Bond Future	363.3500	0.3634	328.4000	0.3284	(9.619)	0	0	0
2013/09/18	R203	06/02/2014	6.15	Call	Bond Future	369.6100	0.3696	334.5000	0.3345	(9.499)	0	0	0
2013/09/18	R203	08/05/2014	5.76	Call	Bond Future	333.4900	0.3335	293.8800	0.2939	(11.877)	0	0	0
2013/09/18	R203	08/05/2014	6.84	Call	Bond Future	0.0000	0.0000	1,145.5500	1.1456	100.000	0	0	13
2013/09/18	R203	08/05/2014	7.40	Put	Bond Future	1,392.5100	1.3925	1,366.7100	1.3667	(1.853)	0	0	0
2013/09/18	R203	08/05/2014	5.74	Call	Bond Future	324.3700	0.3244	285.4200	0.2854	(12.008)	0	0	0
2013/09/18	R203	08/05/2014			Bond Future	7.1884	104.4097	7.2026	104.3673	0.198	0.0000	0.0000	0
2013/09/18	R203	08/05/2014	5.76	Put	Bond Future	4,701.5600	4.7016	4,704.3200	4.7043	0.059	0	0	0
2013/09/18	R203	08/05/2014	6.84	Put	Bond Future	0.0000	0.0000	2,232.8900	2.2329	100.000	0	0	0
2013/09/18	R203	08/05/2014	5.75	Put	Bond Future	4,728.3500	4.7283	4,731.4500	4.7314	0.066	0	0	0
2013/09/18	R203	08/05/2014	5.74	Put	Bond Future	4,755.2000	4.7552	4,758.6200	4.7586	0.072	0	0	0
2013/09/18	R203	08/05/2014	7.40	Call	Bond Future	2,020.7700	2.0208	1,952.6000	1.9526	(3.373)	0	0	16
2013/09/18	R203	08/05/2014	5.75	Call	Bond Future	328.9000	0.3289	289.6300	0.2896	(11.940)	0	0	0
2013/09/18	R203	07/08/2014	7.30	Call	Bond Future	1,889.4700	1.8895	1,806.9100	1.8069	(4.369)	0	0	0
2013/09/18	R203	07/08/2014			Bond Future	7.3286	105.8604	7.3436	105.8189	0.205	0.0000	0.0000	0
2013/09/18	R203	07/08/2014	7.31	Call	Bond Future	1,903.3100	1.9033	1,821.0500	1.8210	(4.322)	0	0	0
2013/09/18	R203	07/08/2014	6.84	Put	Bond Future	0.0000	0.0000	2,641.2200	2.6412	100.000	0	0	0
2013/09/18	R203	07/08/2014	7.29	Put	Bond Future	1,982.4900	1.9825	1,941.1700	1.9412	(2.084)	0	0	0
2013/09/18	R203	07/08/2014	7.31	Put	Bond Future	1,954.7300	1.9547	1,914.0100	1.9140	(2.083)	0	0	0
2013/09/18	R203	07/08/2014	7.29	Call	Bond Future	1,875.6900	1.8757	1,792.8300	1.7928	(4.418)	0	0	0
2013/09/18	R203	07/08/2014	7.30	Put	Bond Future	1,968.5700	1.9686	1,927.5500	1.9275	(2.084)	0	0	0
2013/09/18	R203	07/08/2014	6.84	Call	Bond Future	0.0000	0.0000	1,236.9300	1.2369	100.000	0	0	30
2013/09/18	R204	07/11/2013			Bond Future	7.1373	106.7741	7.1337	106.7894	(0.050)	0.0000	0.0000	30,198
2013/09/18	R204	07/11/2013	7.00	Put	Bond Future	1,511.6700	1.5117	1,449.5200	1.4495	(4.111)	0	0	1,270
2013/09/18	R204	07/11/2013	6.29	Put	Bond Future	3,883.4600	3.8835	3,845.4500	3.8455	(0.979)	0	0	0
2013/09/18	R204	07/11/2013	6.31	Put	Bond Future	3,803.2200	3.8032	3,764.3400	3.7643	(1.022)	0	0	0
2013/09/18	R204	07/11/2013	6.29	Call	Bond Future	149.5900	0.1496	126.9300	0.1269	(15.148)	0	0	0
2013/09/18	R204	07/11/2013	6.30	Put	Bond Future	3,843.2700	3.8433	3,804.8200	3.8048	(1.000)	0	0	0
2013/09/18	R204	07/11/2013	7.00	Call	Bond Future	917.5300	0.9175	870.7300	0.8707	(5.101)	0	0	0
2013/09/18	R204	07/11/2013	6.30	Call	Bond Future	154.4200	0.1544	131.3200	0.1313	(14.959)	0	0	0
2013/09/18	R204	07/11/2013	6.31	Call	Bond Future	159.3700	0.1594	135.8400	0.1358	(14.764)	0	0	0
2013/09/18	R204	06/02/2014	6.39	Call	Bond Future	616.9900	0.6170	578.8000	0.5788	(6.190)	0	0	0

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2013/09/18	R204	06/02/2014			Bond Future	7.2518	104.1462	7.2479	104.1619	(0.053)	0.0000	0.0000	0
2013/09/18	R204	06/02/2014	6.41	Call	Bond Future	635.8600	0.6359	597.9800	0.5980	(5.957)	0	0	0
2013/09/18	R204	06/02/2014	6.40	Call	Bond Future	626.3700	0.6264	588.3400	0.5883	(6.071)	0	0	0
2013/09/18	R204	06/02/2014	6.39	Put	Bond Future	4,233.8000	4.2338	4,179.9100	4.1799	(1.273)	0	0	0
2013/09/18	R204	06/02/2014	6.41	Put	Bond Future	4,166.9900	4.1670	4,113.4100	4.1134	(1.286)	0	0	0
2013/09/18	R204	06/02/2014	6.40	Put	Bond Future	4,200.3300	4.2003	4,146.6000	4.1466	(1.279)	0	0	0
2013/09/18	R204	08/05/2014			Bond Future	7.3663	105.5689	7.3628	105.5827	(0.048)	0.0000	0.0000	0
2013/09/18	R204	08/05/2014	6.05	Call	Bond Future	636.6100	0.6366	589.4100	0.5894	(7.414)	0	0	0
2013/09/18	R204	08/05/2014	6.06	Call	Bond Future	644.2600	0.6443	596.7900	0.5968	(7.368)	0	0	0
2013/09/18	R204	08/05/2014	6.04	Call	Bond Future	629.0300	0.6290	582.1000	0.5821	(7.461)	0	0	0
2013/09/18	R204	08/05/2014	6.05	Put	Bond Future	5,940.0500	5.9400	5,879.0200	5.8790	(1.027)	0	0	0
2013/09/18	R204	08/05/2014	6.04	Put	Bond Future	5,974.0200	5.9740	5,913.2600	5.9133	(1.017)	0	0	0
2013/09/18	R204	08/05/2014	6.06	Put	Bond Future	5,906.1600	5.9062	5,844.8600	5.8449	(1.038)	0	0	0
2013/09/18	R204	07/08/2014			Bond Future	7.4858	103.0041	7.4816	103.0195	(0.056)	0.0000	0.0000	0
2013/09/18	R204	07/08/2014	7.44	Put	Bond Future	2,828.6200	2.8286	2,708.4900	2.7085	(4.247)	0	0	0
2013/09/18	R204	07/08/2014	7.46	Put	Bond Future	2,791.5000	2.7915	2,671.4600	2.6715	(4.300)	0	0	0
2013/09/18	R204	07/08/2014	7.45	Put	Bond Future	2,810.0200	2.8100	2,689.9300	2.6899	(4.274)	0	0	0
2013/09/18	R204	07/08/2014	7.46	Call	Bond Future	2,695.8600	2.6959	2,591.2300	2.5912	(3.881)	0	0	0
2013/09/18	R204	07/08/2014	7.44	Call	Bond Future	2,658.7700	2.6588	2,554.0500	2.5541	(3.939)	0	0	0
2013/09/18	R204	07/08/2014	7.45	Call	Bond Future	2,677.2800	2.6773	2,572.6000	2.5726	(3.910)	0	0	0
2013/09/18	R206	07/11/2013	4.31	Put	Bond Future	207.6500	0.2077	214.2500	0.2143	3.178	0	0	0
2013/09/18	R206	07/11/2013			Bond Future	5.2987	102.7950	5.3509	102.7856	0.986	0.0000	0.0000	0
2013/09/18	R206	07/11/2013	4.30	Put	Bond Future	209.0400	0.2090	215.6600	0.2157	3.167	0	0	0
2013/09/18	R206	07/11/2013	4.31	Call	Bond Future	30.7900	0.0308	28.0600	0.0281	(8.867)	0	0	0
2013/09/18	R206	07/11/2013	4.29	Call	Bond Future	29.9900	0.0300	27.3100	0.0273	(8.936)	0	0	0
2013/09/18	R206	07/11/2013	4.30	Call	Bond Future	30.3900	0.0304	27.6800	0.0277	(8.917)	0	0	0
2013/09/18	R206	07/11/2013	4.29	Put	Bond Future	210.4400	0.2104	217.0900	0.2171	3.160	0	0	0
2013/09/18	R207	07/11/2013	6.70	Call	Bond Future	299.5700	0.2996	264.8700	0.2649	(11.583)	0	0	0
2013/09/18	R207	07/11/2013			Bond Future	7.4403	101.4206	7.4574	101.3376	0.230	0.0000	0.0000	27,295
2013/09/18	R207	07/11/2013	6.71	Call	Bond Future	307.4000	0.3074	272.2900	0.2723	(11.422)	0	0	0
2013/09/18	R207	07/11/2013	6.69	Put	Bond Future	4,016.6200	4.0166	4,065.3500	4.0654	1.213	0	0	0
2013/09/18	R207	07/11/2013	6.71	Put	Bond Future	3,930.6300	3.9306	3,978.5600	3.9786	1.219	0	0	0
2013/09/18	R207	07/11/2013	6.69	Call	Bond Future	291.9100	0.2919	257.6000	0.2576	(11.754)	0	0	0
2013/09/18	R207	07/11/2013	6.70	Put	Bond Future	3,973.5200	3.9735	4,021.8600	4.0219	1.217	0	0	0
2013/09/18	R207	06/02/2014			Bond Future	7.5514	99.1133	7.5695	99.0293	0.238	0.0000	0.0000	0
2013/09/18	R207	06/02/2014	6.65	Call	Bond Future	782.1800	0.7822	731.7100	0.7317	(6.452)	0	0	0
2013/09/18	R207	06/02/2014	6.64	Put	Bond Future	5,139.7900	5.1398	5,173.3200	5.1733	0.652	0	0	0
2013/09/18	R207	06/02/2014	6.66	Put	Bond Future	5,063.2100	5.0632	5,096.6800	5.0967	0.661	0	0	0
2013/09/18	R207	06/02/2014	6.65	Put	Bond Future	5,101.4200	5.1014	5,134.9200	5.1349	0.657	0	0	0
2013/09/18	R207	06/02/2014	6.66	Call	Bond Future	793.1300	0.7931	742.6300	0.7426	(6.367)	0	0	0
2013/09/18	R207	06/02/2014	6.64	Call	Bond Future	771.3500	0.7714	720.9100	0.7209	(6.539)	0	0	0
2013/09/18	R207	08/05/2014	6.19	Put	Bond Future	7,644.8600	7.6449	7,674.6800	7.6747	0.390	0	0	0
2013/09/18	R207	08/05/2014	6.21	Put	Bond Future	7,564.5300	7.5645	7,593.6000	7.5936	0.384	0	0	0
2013/09/18	R207	08/05/2014			Bond Future	7.6649	100.4674	7.6843	100.3802	0.254	0.0000	0.0000	0
2013/09/18	R207	08/05/2014	6.20	Put	Bond Future	7,604.6500	7.6047	7,634.0900	7.6341	0.387	0	0	0
2013/09/18	R207	08/05/2014	6.20	Call	Bond Future	762.5500	0.7625	704.8600	0.7049	(7.565)	0	0	0

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2013/09/18	R207	08/05/2014	6.21	Call	Bond Future	771.0700	0.7711	713.0100	0.7130	(7.530)	0	0	0
2013/09/18	R207	08/05/2014	6.19	Call	Bond Future	754.1000	0.7541	696.7900	0.6968	(7.600)	0	0	0
2013/09/18	R207	07/08/2014	7.69	Call	Bond Future	3,243.8700	3.2439	3,136.4100	3.1364	(3.313)	0	0	0
2013/09/18	R207	07/08/2014	7.70	Put	Bond Future	3,619.7600	3.6198	3,599.1100	3.5991	(0.570)	0	0	0
2013/09/18	R207	07/08/2014			Bond Future	7.7825	98.2228	7.8027	98.1359	0.260	0.0000	0.0000	0
2013/09/18	R207	07/08/2014	7.70	Call	Bond Future	3,264.6800	3.2647	3,157.0500	3.1570	(3.297)	0	0	0
2013/09/18	R207	07/08/2014	7.71	Call	Bond Future	3,285.5700	3.2856	3,177.7600	3.1778	(3.281)	0	0	0
2013/09/18	R207	07/08/2014	7.69	Put	Bond Future	3,642.1100	3.6421	3,621.6300	3.6216	(0.562)	0	0	0
2013/09/18	R207	07/08/2014	7.71	Put	Bond Future	3,597.5100	3.5975	3,576.6800	3.5767	(0.579)	0	0	0
2013/09/18	R208	07/11/2013			Bond Future	7.5560	96.2887	7.5785	96.1670	0.297	0.0000	0.0000	14,354
2013/09/18	R208	07/11/2013	6.79	Put	Bond Future	4,545.2000	4.5452	4,616.9800	4.6170	1.579	0	0	0
2013/09/18	R208	07/11/2013	6.81	Put	Bond Future	4,446.8100	4.4468	4,516.7000	4.5167	1.572	0	0	0
2013/09/18	R208	07/11/2013	6.80	Put	Bond Future	4,495.8900	4.4959	4,566.7300	4.5667	1.576	0	0	0
2013/09/18	R208	07/11/2013	6.81	Call	Bond Future	291.8800	0.2919	240.0800	0.2401	(17.747)	0	0	0
2013/09/18	R208	07/11/2013	7.50	Put	Bond Future	1,714.4700	1.7145	1,718.3800	1.7184	0.228	0	0	1,520
2013/09/18	R208	07/11/2013	6.79	Call	Bond Future	275.8600	0.2759	225.9500	0.2259	(18.093)	0	0	0
2013/09/18	R208	07/11/2013	7.50	Call	Bond Future	1,409.8700	1.4099	1,292.0900	1.2921	(8.354)	0	0	0
2013/09/18	R208	07/11/2013	6.80	Call	Bond Future	283.7800	0.2838	232.9300	0.2329	(17.919)	0	0	0
2013/09/18	R208	06/02/2014	6.74	Put	Bond Future	5,797.1000	5.7971	5,814.1100	5.8141	0.293	0	0	0
2013/09/18	R208	06/02/2014			Bond Future	7.6580	97.5531	7.6815	97.4299	0.307	0.0000	0.0000	0
2013/09/18	R208	06/02/2014	6.76	Put	Bond Future	5,709.2200	5.7092	5,724.9300	5.7249	0.275	0	0	0
2013/09/18	R208	06/02/2014	6.75	Put	Bond Future	5,753.0800	5.7531	5,769.2600	5.7693	0.281	0	0	0
2013/09/18	R208	06/02/2014	6.74	Call	Bond Future	820.3500	0.8203	714.1100	0.7141	(12.951)	0	0	0
2013/09/18	R208	06/02/2014	6.75	Call	Bond Future	832.2400	0.8322	725.1700	0.7252	(12.865)	0	0	0
2013/09/18	R208	06/02/2014	6.76	Call	Bond Future	844.2500	0.8442	736.7100	0.7367	(12.738)	0	0	0
2013/09/18	R208	08/05/2014	6.31	Call	Bond Future	744.7500	0.7447	653.4700	0.6535	(12.256)	0	0	0
2013/09/18	R208	08/05/2014			Bond Future	7.7569	95.4888	7.7819	95.3620	0.322	0.0000	0.0000	0
2013/09/18	R208	08/05/2014	6.29	Call	Bond Future	726.9000	0.7269	636.9300	0.6369	(12.377)	0	0	0
2013/09/18	R208	08/05/2014	6.31	Put	Bond Future	8,465.5700	8.4656	8,501.1000	8.5011	0.420	0	0	0
2013/09/18	R208	08/05/2014	6.30	Put	Bond Future	8,512.5900	8.5126	8,548.7800	8.5488	0.425	0	0	0
2013/09/18	R208	08/05/2014	6.29	Put	Bond Future	8,559.7200	8.5597	8,596.5600	8.5966	0.430	0	0	0
2013/09/18	R208	08/05/2014	6.30	Call	Bond Future	735.7800	0.7358	645.1600	0.6452	(12.316)	0	0	0
2013/09/18	R208	07/08/2014			Bond Future	7.8577	96.8156	7.8836	96.6884	0.330	0.0000	0.0000	0
2013/09/18	R208	07/08/2014	7.80	Call	Bond Future	3,443.6300	3.4436	3,363.2100	3.3632	(2.335)	0	0	0
2013/09/18	R208	07/08/2014	7.79	Put	Bond Future	3,753.5600	3.7536	3,799.9400	3.7999	1.236	0	0	0
2013/09/18	R208	07/08/2014	7.81	Put	Bond Future	3,702.6000	3.7026	3,749.8800	3.7499	1.277	0	0	0
2013/09/18	R208	07/08/2014	7.80	Put	Bond Future	3,728.0200	3.7280	3,774.8500	3.7749	1.256	0	0	0
2013/09/18	R208	07/08/2014	7.81	Call	Bond Future	3,467.5400	3.4675	3,387.5700	3.3876	(2.306)	0	0	0
2013/09/18	R208	07/08/2014	7.79	Call	Bond Future	3,419.8000	3.4198	3,338.9300	3.3389	(2.365)	0	0	0
2013/09/18	R209	07/11/2013	8.80	Put	Bond Future	3,019.4900	3.0195	2,943.5600	2.9436	(2.515)	0	0	0
2013/09/18	R209	07/11/2013	9.50	Put	Bond Future	919.6700	0.9197	864.1000	0.8641	(6.042)	0	0	980
2013/09/18	R209	07/11/2013			Bond Future	8.9197	75.0408	8.9169	75.0622	(0.031)	0.0000	0.0000	19,372
2013/09/18	R209	07/11/2013	8.80	Call	Bond Future	2,094.8300	2.0948	2,040.3300	2.0403	(2.602)	0	0	0
2013/09/18	R209	07/11/2013	8.81	Call	Bond Future	2,128.6400	2.1286	2,074.1600	2.0742	(2.559)	0	0	0
2013/09/18	R209	07/11/2013	9.25	Call	Bond Future	3,921.2300	3.9212	3,875.6800	3.8757	(1.162)	0	0	0
2013/09/18	R209	07/11/2013	8.65	Call	Bond Future	1,626.5700	1.6266	1,572.4800	1.5725	(3.325)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/18	R209	07/11/2013	8.79	Call	Bond Future	2,061.3500		2.0613	2,006.8300	2.0068	(2.645)	0	0	0
2013/09/18	R209	07/11/2013	9.70	Put	Bond Future	617.7100		0.6177	572.2600	0.5723	(7.358)	0	0	1,520
2013/09/18	R209	07/11/2013	9.40	Call	Bond Future	4,649.3700		4.6494	4,610.3800	4.6104	(0.839)	0	0	0
2013/09/18	R209	07/11/2013	9.25	Put	Bond Future	1,459.3200		1.4593	1,392.3400	1.3923	(4.590)	0	0	1,000
2013/09/18	R209	07/11/2013	8.79	Put	Bond Future	3,064.0900		3.0641	2,988.1400	2.9881	(2.479)	0	0	0
2013/09/18	R209	07/11/2013	9.50	Call	Bond Future	5,160.3300		5.1603	5,126.1900	5.1262	(0.662)	0	0	0
2013/09/18	R209	07/11/2013	9.70	Call	Bond Future	6,231.4900		6.2315	6,207.4700	6.2075	(0.385)	0	0	0
2013/09/18	R209	07/11/2013	9.40	Put	Bond Future	1,111.7400		1.1117	1,051.3200	1.0513	(5.435)	0	0	5,000
2013/09/18	R209	07/11/2013	8.65	Put	Bond Future	3,735.8100		3.7358	3,660.2900	3.6603	(2.022)	0	0	4,700
2013/09/18	R209	07/11/2013	8.81	Put	Bond Future	2,975.3400		2.9753	2,899.4300	2.8994	(2.551)	0	0	0
2013/09/18	R209	06/02/2014	8.56	Call	Bond Future	2,728.3500		2.7283	2,639.3900	2.6394	(3.261)	0	0	0
2013/09/18	R209	06/02/2014			Bond Future	9.0080		76.0263	9.0051	76.0480	(0.032)	0.0000	0.0000	410
2013/09/18	R209	06/02/2014	8.54	Call	Bond Future	2,671.2700		2.6713	2,582.5900	2.5826	(3.320)	0	0	0
2013/09/18	R209	06/02/2014	8.55	Call	Bond Future	2,699.7200		2.6997	2,610.9000	2.6109	(3.290)	0	0	0
2013/09/18	R209	06/02/2014	8.54	Put	Bond Future	6,330.9800		6.3310	6,220.5400	6.2205	(1.744)	0	0	0
2013/09/18	R209	06/02/2014	8.56	Put	Bond Future	6,225.9400		6.2259	6,115.2200	6.1152	(1.778)	0	0	0
2013/09/18	R209	06/02/2014	8.55	Put	Bond Future	6,278.3000		6.2783	6,167.7200	6.1677	(1.761)	0	0	0
2013/09/18	R209	08/05/2014			Bond Future	9.0934		73.9196	9.0907	73.9401	(0.030)	0.0000	0.0000	0
2013/09/18	R209	08/05/2014	7.85	Call	Bond Future	1,846.5400		1.8465	1,770.8700	1.7709	(4.098)	0	0	0
2013/09/18	R209	08/05/2014	7.86	Call	Bond Future	1,865.1400		1.8651	1,789.1700	1.7892	(4.073)	0	0	0
2013/09/18	R209	08/05/2014	7.85	Put	Bond Future	12,048.3700		12.0484	11,952.1500	11.9521	(0.799)	0	0	0
2013/09/18	R209	08/05/2014	7.84	Call	Bond Future	1,828.0700		1.8281	1,752.6900	1.7527	(4.123)	0	0	0
2013/09/18	R209	08/05/2014	7.84	Put	Bond Future	12,120.5600		12.1206	12,024.6300	12.0246	(0.791)	0	0	0
2013/09/18	R209	08/05/2014	7.86	Put	Bond Future	11,976.4500		11.9764	11,879.9300	11.8799	(0.806)	0	0	0
2013/09/18	R209	07/08/2014	9.04	Put	Bond Future	6,695.1200		6.6951	6,576.6000	6.5766	(1.770)	0	0	0
2013/09/18	R209	07/08/2014			Bond Future	9.1785		74.9467	9.1755	74.9686	(0.033)	0.0000	0.0000	0
2013/09/18	R209	07/08/2014	9.06	Put	Bond Future	6,613.1500		6.6132	6,494.7600	6.4948	(1.790)	0	0	0
2013/09/18	R209	07/08/2014	9.05	Put	Bond Future	6,654.0300		6.6540	6,535.5800	6.5356	(1.780)	0	0	0
2013/09/18	R209	07/08/2014	9.05	Call	Bond Future	5,706.0300		5.7060	5,609.4900	5.6095	(1.692)	0	0	0
2013/09/18	R209	07/08/2014	9.06	Call	Bond Future	5,739.6100		5.7396	5,643.1300	5.6431	(1.681)	0	0	0
2013/09/18	R209	07/08/2014	9.04	Call	Bond Future	5,672.5400		5.6725	5,575.9300	5.5759	(1.703)	0	0	0
2013/09/18	R210	07/11/2013	159.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	R210	07/11/2013			Bond Future	154.9209		154.9209	155.0209	155.0209	0.065	0.0000	0.0000	1,449
2013/09/18	R210	07/11/2013	160.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	R210	07/11/2013	160.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	R210	07/11/2013	159.99	Put	Bond Future	5,069.0700		5.0691	4,969.0500	4.9690	(1.973)	0	0	0
2013/09/18	R210	07/11/2013	160.01	Put	Bond Future	5,089.0700		5.0891	4,989.0500	4.9890	(1.965)	0	0	0
2013/09/18	R210	07/11/2013	160.00	Put	Bond Future	5,079.0700		5.0791	4,979.0500	4.9790	(1.969)	0	0	0
2013/09/18	R211	07/11/2013			Bond Future	128.2644		128.2644	128.2491	128.2491	(0.012)	0.0000	0.0000	522
2013/09/18	R211	07/11/2013	130.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	R211	07/11/2013	129.99	Put	Bond Future	1,725.6100		1.7256	1,740.9200	1.7409	0.887	0	0	0
2013/09/18	R211	07/11/2013	130.01	Put	Bond Future	1,745.6100		1.7456	1,760.9200	1.7609	0.877	0	0	0
2013/09/18	R211	07/11/2013	130.00	Put	Bond Future	1,735.6100		1.7356	1,750.9200	1.7509	0.882	0	0	0
2013/09/18	R211	07/11/2013	130.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	R211	07/11/2013	129.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2013/09/18	R212	07/11/2013	132.99	Put	Bond Future	3,193.6300	3.1936	3,194.9600	3.1950	0.042	0	0	0
2013/09/18	R212	07/11/2013			Bond Future	129.7964	129.7964	129.7950	129.7950	(0.001)	0.0000	0.0000	21,791
2013/09/18	R212	07/11/2013	133.01	Put	Bond Future	3,213.6300	3.2136	3,214.9600	3.2150	0.041	0	0	0
2013/09/18	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	R212	07/11/2013	133.00	Put	Bond Future	3,203.6300	3.2036	3,204.9600	3.2050	0.042	0	0	0
2013/09/18	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	R213	07/11/2013	8.60	Call	Bond Future	1,871.9800	1.8720	1,810.1700	1.8102	(3.302)	0	0	0
2013/09/18	R213	07/11/2013			Bond Future	8.7743	85.7498	8.7814	85.6947	0.081	0.0000	0.0000	19,495
2013/09/18	R213	07/11/2013	8.61	Call	Bond Future	1,904.5000	1.9045	1,842.3200	1.8423	(3.265)	0	0	0
2013/09/18	R213	07/11/2013	8.59	Put	Bond Future	3,294.7700	3.2948	3,288.3000	3.2883	(0.196)	0	0	0
2013/09/18	R213	07/11/2013	8.61	Put	Bond Future	3,199.7500	3.1998	3,192.6500	3.1926	(0.222)	0	0	0
2013/09/18	R213	07/11/2013	8.60	Put	Bond Future	3,246.9700	3.2470	3,240.2400	3.2402	(0.207)	0	0	0
2013/09/18	R213	07/11/2013	8.59	Call	Bond Future	1,839.9200	1.8399	1,778.3700	1.7784	(3.345)	0	0	0
2013/09/18	R213	06/02/2014			Bond Future	8.8711	86.8758	8.8784	86.8201	0.082	0.0000	0.0000	0
2013/09/18	R213	06/02/2014	8.29	Put	Bond Future	7,112.1700	7.1122	7,075.1700	7.0752	(0.520)	0	0	0
2013/09/18	R213	06/02/2014	8.31	Put	Bond Future	7,001.1800	7.0012	6,963.4700	6.9635	(0.539)	0	0	0
2013/09/18	R213	06/02/2014	8.29	Call	Bond Future	2,487.2500	2.4872	2,394.5600	2.3946	(3.727)	0	0	0
2013/09/18	R213	06/02/2014	8.30	Put	Bond Future	7,056.5300	7.0565	7,019.1700	7.0192	(0.529)	0	0	0
2013/09/18	R213	06/02/2014	8.30	Call	Bond Future	2,514.2900	2.5143	2,421.2400	2.4212	(3.701)	0	0	0
2013/09/18	R213	06/02/2014	8.31	Call	Bond Future	2,541.5100	2.5415	2,448.1100	2.4481	(3.675)	0	0	0
2013/09/18	R213	08/05/2014	7.65	Put	Bond Future	12,596.9600	12.5970	12,585.3100	12.5853	(0.092)	0	0	0
2013/09/18	R213	08/05/2014			Bond Future	8.9610	84.5240	8.9688	84.4657	0.086	0.0000	0.0000	0
2013/09/18	R213	08/05/2014	7.64	Put	Bond Future	12,668.7500	12.6688	12,657.4400	12.6574	(0.089)	0	0	0
2013/09/18	R213	08/05/2014	7.66	Put	Bond Future	12,525.4100	12.5254	12,513.4300	12.5134	(0.096)	0	0	0
2013/09/18	R213	08/05/2014	7.65	Call	Bond Future	1,818.4400	1.8184	1,748.5600	1.7486	(3.843)	0	0	0
2013/09/18	R213	08/05/2014	7.64	Call	Bond Future	1,800.5300	1.8005	1,730.9900	1.7310	(3.862)	0	0	0
2013/09/18	R213	08/05/2014	7.66	Call	Bond Future	1,836.4700	1.8365	1,766.2600	1.7663	(3.823)	0	0	0
2013/09/18	R213	07/08/2014	8.86	Call	Bond Future	5,687.7500	5.6877	5,607.2500	5.6073	(1.415)	0	0	0
2013/09/18	R213	07/08/2014			Bond Future	9.0521	85.6984	9.0599	85.6405	0.086	0.0000	0.0000	0
2013/09/18	R213	07/08/2014	8.84	Call	Bond Future	5,621.1300	5.6211	5,540.8500	5.5409	(1.428)	0	0	0
2013/09/18	R213	07/08/2014	8.85	Call	Bond Future	5,654.3900	5.6544	5,574.0000	5.5740	(1.422)	0	0	0
2013/09/18	R213	07/08/2014	8.84	Put	Bond Future	7,212.1900	7.2122	7,189.7400	7.1897	(0.311)	0	0	0
2013/09/18	R213	07/08/2014	8.86	Put	Bond Future	7,126.8800	7.1269	7,104.2100	7.1042	(0.318)	0	0	0
2013/09/18	R213	07/08/2014	8.85	Put	Bond Future	7,169.4400	7.1694	7,146.8800	7.1469	(0.315)	0	0	0
2013/09/18	R214	07/11/2013	7.80	Call	Bond Future	136.2000	0.1362	119.7100	0.1197	(12.107)	0	0	0
2013/09/18	R214	07/11/2013			Bond Future	9.0816	75.3831	9.0939	75.2866	0.136	0.0000	0.0000	2,427
2013/09/18	R214	07/11/2013	7.81	Call	Bond Future	140.6400	0.1406	123.7400	0.1237	(12.016)	0	0	0
2013/09/18	R214	07/11/2013	7.79	Call	Bond Future	131.8900	0.1319	115.7900	0.1158	(12.207)	0	0	0
2013/09/18	R214	07/11/2013	7.81	Put	Bond Future	11,351.7000	11.3517	11,431.2400	11.4312	0.701	0	0	0
2013/09/18	R214	07/11/2013	7.80	Put	Bond Future	11,446.2100	11.4462	11,526.1600	11.5262	0.698	0	0	0
2013/09/18	R214	07/11/2013	7.79	Put	Bond Future	11,541.0500	11.5411	11,621.3900	11.6214	0.696	0	0	0
2013/09/18	R214	06/02/2014			Bond Future	9.1732	76.3730	9.1859	76.2754	0.138	0.0000	0.0000	0
2013/09/18	R214	06/02/2014	8.99	Put	Bond Future	5,278.0500	5.2780	5,266.1000	5.2661	(0.226)	0	0	0
2013/09/18	R214	06/02/2014	9.01	Put	Bond Future	5,187.9100	5.1879	5,175.3600	5.1754	(0.242)	0	0	0
2013/09/18	R214	06/02/2014	8.99	Call	Bond Future	3,842.4500	3.8425	3,732.9400	3.7329	(2.850)	0	0	0

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2013/09/18	R214	06/02/2014	9.00	Put	Bond Future	5,232.8300	5.2328	5,220.5700	5.2206	(0.234)	0	0	0
2013/09/18	R214	06/02/2014	9.00	Call	Bond Future	3,876.7900	3.8768	3,766.9700	3.7670	(2.833)	0	0	0
2013/09/18	R214	06/02/2014	9.01	Call	Bond Future	3,911.2800	3.9113	3,801.1700	3.8012	(2.815)	0	0	0
2013/09/18	R248	07/11/2013			Bond Future	9.1175	97.8994	9.1349	97.7247	0.190	0.0000	0.0000	10,260
2013/09/18	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	R248	07/11/2013	7.86	Put	Bond Future	14,363.3300	14.3633	14,538.1100	14.5381	1.217	0	0	0
2013/09/18	R248	07/11/2013	7.85	Put	Bond Future	14,492.4000	14.4924	14,667.1800	14.6672	1.206	0	0	0
2013/09/18	R248	07/11/2013	7.84	Put	Bond Future	14,621.7300	14.6217	14,796.5100	14.7965	1.195	0	0	0
2013/09/18	R248	06/02/2014	9.11	Put	Bond Future	1,009.3500	1.0094	1,186.3400	1.1863	17.535	0	0	0
2013/09/18	R248	06/02/2014			Bond Future	9.2109	99.1850	9.2288	99.0080	0.194	0.0000	0.0000	0
2013/09/18	R248	06/02/2014	9.10	Put	Bond Future	1,110.4300	1.1104	1,287.4200	1.2874	15.939	0	0	0
2013/09/18	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/18	R248	06/02/2014	9.09	Put	Bond Future	1,211.7000	1.2117	1,388.6900	1.3887	14.607	0	0	0

Total

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