



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 16/10/2013 to 16/10/2013

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
2013/10/16	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/10/16	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	2025	07/11/2013			Bond Future	109.5638	109.5638	109.4808	109.4808	(0.076)	0.0000	0.0000	0
2013/10/16	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	2025	07/11/2013	110.99	Put	Bond Future	1,426.2500	1.4263	1,509.1900	1.5092	5.815	0	0	0
2013/10/16	2025	07/11/2013	111.01	Put	Bond Future	1,446.2500	1.4463	1,529.1900	1.5292	5.735	0	0	0
2013/10/16	2025	07/11/2013	111.00	Put	Bond Future	1,436.2500	1.4363	1,519.1900	1.5192	5.775	0	0	0
2013/10/16	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	2037	07/11/2013			Bond Future	8.9095	98.3906	8.8713	98.7519	(0.429)	0.0000	0.0000	1,650
2013/10/16	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	2037	07/11/2013	9.43	Call	Bond Future	4,713.5500	4.7136	5,074.8800	5.0749	7.666	0	0	0
2013/10/16	2037	07/11/2013	9.41	Call	Bond Future	4,539.4100	4.5394	4,900.7400	4.9007	7.960	0	0	0
2013/10/16	2037	07/11/2013	9.42	Call	Bond Future	4,626.5500	4.6265	4,987.8800	4.9879	7.810	0	0	0
2013/10/16	2037	06/02/2014			Bond Future	9.0005	95.4282	8.9611	95.7942	(0.438)	0.0000	0.0000	0
2013/10/16	2037	06/02/2014	9.38	Call	Bond Future	3,414.6400	3.4146	3,780.6700	3.7807	10.719	0	0	0
2013/10/16	2037	06/02/2014	9.39	Call	Bond Future	3,501.9300	3.5019	3,867.9600	3.8680	10.452	0	0	0
2013/10/16	2037	06/02/2014	9.37	Call	Bond Future	3,327.2100	3.3272	3,693.2400	3.6932	11.001	0	0	0
2013/10/16	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	2037	08/05/2014			Bond Future	9.0930	96.7148	9.0525	97.0855	(0.446)	0.0000	0.0000	0
2013/10/16	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	2037	08/05/2014	9.38	Call	Bond Future	2,556.2600	2.5563	2,927.0000	2.9270	14.503	0	0	0
2013/10/16	2037	08/05/2014	9.39	Call	Bond Future	2,643.3200	2.6433	3,014.0600	3.0141	14.026	0	0	0
2013/10/16	2037	08/05/2014	9.37	Call	Bond Future	2,469.0600	2.4691	2,839.8000	2.8398	15.015	0	0	0
2013/10/16	2038	07/11/2013			Bond Future	105.8463	105.8463	105.9298	105.9298	0.079	0.0000	0.0000	18
2013/10/16	2038	07/11/2013	109.99	Put	Bond Future	4,143.7200	4.1437	4,060.1800	4.0602	(2.016)	0	0	0
2013/10/16	2038	07/11/2013	110.00	Put	Bond Future	4,153.7200	4.1537	4,070.1800	4.0702	(2.011)	0	0	0
2013/10/16	2038	07/11/2013	110.01	Put	Bond Future	4,163.7200	4.1637	4,080.1800	4.0802	(2.006)	0	0	0
2013/10/16	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	2050	07/11/2013	109.99	Call	Bond Future	378.8100	0.3788	466.3400	0.4663	23.107	0	0	0
2013/10/16	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	2050	07/11/2013			Bond Future	110.3688	110.3688	110.4563	110.4563	0.079	0.0000	0.0000	122
2013/10/16	2050	07/11/2013	110.00	Call	Bond Future	368.8100	0.3688	456.3400	0.4563	23.733	0	0	0
2013/10/16	2050	07/11/2013	110.01	Call	Bond Future	358.8100	0.3588	446.3400	0.4463	24.395	0	0	0
2013/10/16	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	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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2013/10/16	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	AL37	07/11/2013			Index Future	413.6780	413.6780	414.3090	414.3090	0.153	0.0000	0.0000	0
2013/10/16	AL37	06/02/2014			Index Future	419.1200	419.1200	419.7600	419.7600	0.153	0.0000	0.0000	0
2013/10/16	AL7T	07/11/2013			Index Future	490.2910	490.2910	491.5000	491.5000	0.247	0.0000	0.0000	1
2013/10/16	AL7T	06/02/2014			Index Future	496.7410	496.7410	497.9660	497.9660	0.247	0.0000	0.0000	0
2013/10/16	ALBI	07/11/2013			Index Future	439.5730	439.5730	440.6210	440.6210	0.238	0.0000	0.0000	759
2013/10/16	ALBI	06/02/2014			Index Future	445.3550	445.3550	446.4170	446.4170	0.238	0.0000	0.0000	112
2013/10/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	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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2013/10/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/10/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/16	EL28	07/11/2013			Bond Future	110.8555	110.8555	110.9446	110.9446	0.080	0.0000	0.0000	0
2013/10/16	EL28	07/11/2013	110.00	Call	Bond Future	855.5400	0.8555	944.5800	0.9446	10.407	0	0	0
2013/10/16	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	EL28	07/11/2013	110.01	Call	Bond Future	845.5400	0.8455	934.5800	0.9346	10.531	0	0	0
2013/10/16	EL28	07/11/2013	109.99	Call	Bond Future	865.5400	0.8655	954.5800	0.9546	10.287	0	0	0
2013/10/16	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	ES33	07/11/2013			Bond Future	9.4203	84.0804	9.3864	84.3424	(0.360)	0.0000	0.0000	6,292
2013/10/16	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	ES33	07/11/2013	8.51	Put	Bond Future	7,507.3700	7.5074	7,245.4400	7,2454	(3.489)	0	0	0
2013/10/16	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	ES33	07/11/2013	8.49	Put	Bond Future	7,683.8000	7.6838	7,421.8700	7,4219	(3.409)	0	0	0
2013/10/16	ES33	07/11/2013	8.50	Put	Bond Future	7,595.5200	7.5955	7,333.5900	7,3336	(3.448)	0	0	0
2013/10/16	ES33	06/02/2014	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	ES33	06/02/2014			Bond Future	9.5333	85.1865	9.4984	85.4519	(0.367)	0.0000	0.0000	0
2013/10/16	ES33	06/02/2014	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	ES33	06/02/2014	9.54	Call	Bond Future	50.3700	0.0504	315.7400	0.3157	526.841	0	0	0
2013/10/16	ES33	06/02/2014	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	ES33	06/02/2014	9.55	Call	Bond Future	125.9000	0.1259	391.2700	0.3913	210.778	0	0	0
2013/10/16	ES33	06/02/2014	9.56	Call	Bond Future	201.3200	0.2013	466.6900	0.4667	131.815	0	0	0
2013/10/16	GOVI	07/11/2013			GOVI	438.9850	438.9850	439.9980	439.9980	0.231	0.0000	0.0000	131

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2013/10/16	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	GOVI	07/11/2013	445.99	Put	GOVI	70,050.0000	7.0050	59,920.0000	5.9920	(14.461)	0	0	0
2013/10/16	GOVI	07/11/2013	446.01	Put	GOVI	70,250.0000	7.0250	60,120.0000	6.0120	(14.420)	0	0	0
2013/10/16	GOVI	07/11/2013	446.00	Put	GOVI	70,150.0000	7.0150	60,020.0000	6.0020	(14.440)	0	0	0
2013/10/16	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	GOVI	06/02/2014	439.99	Call	GOVI	47,700.0000	4.7700	57,960.0000	5.7960	21.509	0	0	0
2013/10/16	GOVI	06/02/2014			GOVI	444.7600	444.7600	445.7860	445.7860	0.231	0.0000	0.0000	269
2013/10/16	GOVI	06/02/2014	440.00	Call	GOVI	47,600.0000	4.7600	57,860.0000	5.7860	21.555	0	0	0
2013/10/16	GOVI	06/02/2014	440.01	Call	GOVI	47,500.0000	4.7500	57,760.0000	5.7760	21.600	0	0	0
2013/10/16	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	GOVI	08/05/2014	442.00	Call	GOVI	87,540.0000	8.7540	97,940.0000	9.7940	11.880	0	0	0
2013/10/16	GOVI	08/05/2014			GOVI	450.7540	450.7540	451.7940	451.7940	0.231	0.0000	0.0000	0
2013/10/16	GOVI	08/05/2014	442.01	Call	GOVI	87,440.0000	8.7440	97,840.0000	9.7840	11.894	0	0	0
2013/10/16	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	GOVI	08/05/2014	441.99	Call	GOVI	87,640.0000	8.7640	98,040.0000	9.8040	11.867	0	0	0
2013/10/16	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/10/16	IGOV	07/11/2013			Index Future	196.5050	196.5050	196.6850	196.6850	0.092	0.0000	0.0000	1,166
2013/10/16	IGOV	06/02/2014			Index Future	199.1140	199.1140	199.2970	199.2970	0.092	0.0000	0.0000	190
2013/10/16	ILBI	07/11/2013			Index Future	532.6230	532.6230	532.8770	532.8770	0.048	0.0000	0.0000	0
2013/10/16	ILBI	06/02/2014			Index Future	539.8040	539.8040	540.0600	540.0600	0.047	0.0000	0.0000	186
2013/10/16	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/10/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/10/16	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/10/16	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/10/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/10/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/10/16	JBAF	16/10/2013			Jibar Tradeable Future	5.1400	94.8600	5.1400	94.8600	0.000	0.0000	0.0000	0
2013/10/16	JBAF	20/11/2013			Jibar Tradeable Future	5.1600	94.8400	5.1500	94.8500	(0.194)	0.0000	0.0000	4,100
2013/10/16	JBAF	18/12/2013			Jibar Tradeable Future	5.1900	94.8100	5.1900	94.8100	0.000	0.0000	0.0000	1,500
2013/10/16	JBAF	15/01/2014			Jibar Tradeable Future	5.2200	94.7800	5.2100	94.7900	(0.192)	0.0000	0.0000	1,000
2013/10/16	JBAF	19/02/2014			Jibar Tradeable Future	5.3100	94.6900	5.2900	94.7100	(0.377)	0.0000	0.0000	0
2013/10/16	JBAF	19/03/2014			Jibar Tradeable Future	5.3400	94.6600	5.3300	94.6700	(0.187)	0.0000	0.0000	400

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/10/16	JBAF	18/06/2014			Jibar Tradeable Future	5.6800	94.3200	5.6300	94.3700	(0.880)	0.0000	0.0000	1,000
2013/10/16	JBAF	17/09/2014			Jibar Tradeable Future	5.9200	94.0800	5.8500	94.1500	(1.182)	0.0000	0.0000	0
2013/10/16	JBAF	17/12/2014			Jibar Tradeable Future	6.1700	93.8300	6.0900	93.9100	(1.297)	0.0000	0.0000	0
2013/10/16	JBAF	18/03/2015			Jibar Tradeable Future	6.4200	93.5800	6.3500	93.6500	(1.090)	0.0000	0.0000	250
2013/10/16	JBAF	17/06/2015			Jibar Tradeable Future	6.6700	93.3300	6.6000	93.4000	(1.049)	0.0000	0.0000	1,000
2013/10/16	JBAF	16/09/2015			Jibar Tradeable Future	6.9200	93.0800	6.8500	93.1500	(1.012)	0.0000	0.0000	0
2013/10/16	R023	07/11/2013	6.50	Put	Bond Future	7,263.6900	7.2637	6,975.2500	6.9752	(3.971)	0	0	0
2013/10/16	R023	07/11/2013			Bond Future	7.5438	102.9057	7.5006	103.1942	(0.573)	0.0000	0.0000	12,954
2013/10/16	R023	07/11/2013	6.49	Put	Bond Future	7,336.4200	7.3364	7,047.9800	7.0480	(3.932)	0	0	0
2013/10/16	R023	07/11/2013	6.51	Put	Bond Future	7,191.0100	7.1910	6,902.5700	6.9026	(4.011)	0	0	0
2013/10/16	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	R023	06/02/2014			Bond Future	7.6330	104.2595	7.5880	104.5517	(0.590)	0.0000	0.0000	0
2013/10/16	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	R023	06/02/2014	7.84	Call	Bond Future	1,330.3100	1.3303	1,622.4600	1.6225	21.961	0	0	0
2013/10/16	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	R023	06/02/2014	7.85	Call	Bond Future	1,393.9900	1.3940	1,686.1400	1.6861	20.958	0	0	0
2013/10/16	R023	06/02/2014	7.86	Call	Bond Future	1,457.6300	1.4576	1,749.7800	1.7498	20.043	0	0	0
2013/10/16	R157	07/11/2013			Bond Future	5.8971	115.2156	5.8679	115.2702	(0.495)	0.0000	0.0000	27,654
2013/10/16	R157	07/11/2013	5.60	Call	Bond Future	101.3900	0.1014	106.6800	0.1067	5.217	0	0	0
2013/10/16	R157	07/11/2013	5.59	Put	Bond Future	673.2600	0.6733	623.6300	0.6236	(7.372)	0	0	0
2013/10/16	R157	07/11/2013	5.61	Put	Bond Future	644.4300	0.6444	595.3800	0.5954	(7.611)	0	0	0
2013/10/16	R157	07/11/2013	5.60	Put	Bond Future	658.7700	0.6588	609.4300	0.6094	(7.490)	0	0	0
2013/10/16	R157	07/11/2013	5.61	Call	Bond Future	105.8700	0.1059	111.4500	0.1114	5.271	0	0	0
2013/10/16	R157	07/11/2013	5.59	Call	Bond Future	97.0600	0.0971	102.0600	0.1021	5.151	0	0	0
2013/10/16	R157	06/02/2014	5.64	Call	Bond Future	373.2800	0.3733	385.7600	0.3858	3.343	0	0	0
2013/10/16	R157	06/02/2014	5.65	Put	Bond Future	958.3900	0.9584	915.7900	0.9158	(4.445)	0	0	0
2013/10/16	R157	06/02/2014			Bond Future	6.0088	116.7314	5.9745	116.7867	(0.572)	0.0000	0.0000	606
2013/10/16	R157	06/02/2014	5.65	Call	Bond Future	379.2200	0.3792	391.9000	0.3919	3.344	0	0	0
2013/10/16	R157	06/02/2014	5.66	Call	Bond Future	385.2200	0.3852	398.0900	0.3981	3.341	0	0	0
2013/10/16	R157	06/02/2014	5.64	Put	Bond Future	968.6500	0.9686	925.8500	0.9258	(4.419)	0	0	0
2013/10/16	R157	06/02/2014	5.66	Put	Bond Future	948.2000	0.9482	905.7900	0.9058	(4.473)	0	0	0
2013/10/16	R157	08/05/2014	5.20	Call	Bond Future	273.0300	0.2730	272.3800	0.2724	(0.238)	0	0	0
2013/10/16	R157	08/05/2014			Bond Future	6.1214	111.4961	6.0802	111.5519	(0.673)	0.0000	0.0000	0
2013/10/16	R157	08/05/2014	5.21	Call	Bond Future	276.4200	0.2764	275.8300	0.2758	(0.213)	0	0	0
2013/10/16	R157	08/05/2014	5.19	Call	Bond Future	269.6700	0.2697	268.9500	0.2689	(0.267)	0	0	0
2013/10/16	R157	08/05/2014	5.20	Put	Bond Future	1,530.7400	1.5307	1,474.2900	1.4743	(3.688)	0	0	0
2013/10/16	R157	08/05/2014	5.19	Put	Bond Future	1,541.1400	1.5411	1,484.6200	1.4846	(3.667)	0	0	0
2013/10/16	R157	08/05/2014	5.21	Put	Bond Future	1,520.3700	1.5204	1,463.9800	1.4640	(3.709)	0	0	0
2013/10/16	R157	07/08/2014	6.76	Put	Bond Future	580.9400	0.5809	546.6100	0.5466	(5.909)	0	0	0
2013/10/16	R157	07/08/2014			Bond Future	6.2226	113.0594	6.1717	113.1155	(0.818)	0.0000	0.0000	0
2013/10/16	R157	07/08/2014	6.75	Put	Bond Future	584.8600	0.5849	550.4100	0.5504	(5.890)	0	0	0
2013/10/16	R157	07/08/2014	6.74	Call	Bond Future	1,156.3000	1.1563	1,177.8000	1.1778	1.859	0	0	0
2013/10/16	R157	07/08/2014	6.75	Call	Bond Future	1,163.2800	1.1633	1,184.9100	1.1849	1.859	0	0	0

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2013/10/16	R157	07/08/2014	6.76	Call	Bond Future	1,170.2800	1.1703	1,192.0300	1.1920	1.859	0	0	0
2013/10/16	R157	07/08/2014	6.74	Put	Bond Future	588.8000	0.5888	554.2200	0.5542	(5.873)	0	0	0
2013/10/16	R186	07/11/2013	9.00	Put	Bond Future	23.0200	0.0230	14.4300	0.0144	(37.315)	0	0	1,200
2013/10/16	R186	07/11/2013	8.16	Put	Bond Future	872.5500	0.8725	715.8200	0.7158	(17.962)	0	0	0
2013/10/16	R186	07/11/2013			Bond Future	7.9337	124.7941	7.8905	125.1922	(0.544)	0.0000	0.0000	57,222
2013/10/16	R186	07/11/2013	6.50	Put	Bond Future	14,252.1300	14.2521	13,854.0400	13.8540	(2.793)	0	0	0
2013/10/16	R186	07/11/2013	8.15	Put	Bond Future	901.2200	0.9012	741.1100	0.7411	(17.766)	0	0	0
2013/10/16	R186	07/11/2013	6.75	Put	Bond Future	11,610.4700	11.6105	11,212.6200	11.2126	(3.427)	0	0	0
2013/10/16	R186	07/11/2013	8.50	Call	Bond Future	5,304.5100	5.3045	5,639.5100	5.6395	6.315	0	0	0
2013/10/16	R186	07/11/2013	8.14	Call	Bond Future	2,807.5500	2.8075	3,042.1300	3.0421	8.355	0	0	0
2013/10/16	R186	07/11/2013	8.25	Put	Bond Future	644.6800	0.6447	517.1200	0.5171	(19.787)	0	0	0
2013/10/16	R186	07/11/2013	8.75	Call	Bond Future	7,273.5800	7.2736	7,646.0800	7.6461	5.121	0	0	0
2013/10/16	R186	07/11/2013	8.00	Call	Bond Future	2,029.1000	2.0291	2,214.5000	2.2145	9.137	0	0	1,000
2013/10/16	R186	07/11/2013	8.15	Call	Bond Future	2,868.0900	2.8681	3,106.0700	3.1061	8.298	0	0	0
2013/10/16	R186	07/11/2013	6.50	Call	Bond Future	0.7600	0.0008	0.7600	0.0008	0.000	0	0	5,290
2013/10/16	R186	07/11/2013	8.16	Call	Bond Future	2,929.2400	2.9292	3,170.6000	3.1706	8.240	0	0	0
2013/10/16	R186	07/11/2013	8.00	Put	Bond Future	1,421.0800	1.4211	1,208.3900	1.2084	(14.967)	0	0	0
2013/10/16	R186	07/11/2013	9.00	Call	Bond Future	9,295.9400	9.2959	9,685.4400	9.6854	4.190	0	0	0
2013/10/16	R186	07/11/2013	8.25	Call	Bond Future	3,505.5100	3.5055	3,776.0400	3.7760	7.717	0	0	0
2013/10/16	R186	07/11/2013	8.75	Put	Bond Future	82.0300	0.0820	56.4400	0.0564	(31.196)	0	0	1,030
2013/10/16	R186	07/11/2013	6.75	Call	Bond Future	5.5100	0.0055	5.7500	0.0057	4.356	0	0	1,000
2013/10/16	R186	07/11/2013	8.50	Put	Bond Future	249.7600	0.2498	186.6700	0.1867	(25.260)	0	0	4,000
2013/10/16	R186	07/11/2013	8.14	Put	Bond Future	930.6000	0.9306	767.0900	0.7671	(17.570)	0	0	0
2013/10/16	R186	06/02/2014	8.75	Put	Bond Future	1,474.0400	1.4740	1,375.8400	1.3758	(6.662)	0	0	250
2013/10/16	R186	06/02/2014			Bond Future	8.0204	121.1464	7.9757	121.5497	(0.558)	0.0000	0.0000	125
2013/10/16	R186	06/02/2014	7.75	Call	Bond Future	2,761.2800	2.7613	2,912.6300	2.9126	5.481	0	0	0
2013/10/16	R186	06/02/2014	7.74	Put	Bond Future	5,285.4200	5.2854	5,032.0600	5.0321	(4.794)	0	0	0
2013/10/16	R186	06/02/2014	7.76	Put	Bond Future	5,173.0500	5.1730	4,922.6200	4.9226	(4.841)	0	0	0
2013/10/16	R186	06/02/2014	8.75	Call	Bond Future	7,793.5200	7.7935	8,098.5700	8.0986	3.914	0	0	0
2013/10/16	R186	06/02/2014	7.75	Put	Bond Future	5,229.0400	5.2290	4,977.1400	4.9771	(4.817)	0	0	0
2013/10/16	R186	06/02/2014	7.76	Call	Bond Future	2,797.8000	2.7978	2,950.6200	2.9506	5.462	0	0	0
2013/10/16	R186	06/02/2014	7.74	Call	Bond Future	2,725.0600	2.7251	2,874.9500	2.8750	5.500	0	0	0
2013/10/16	R186	08/05/2014	7.50	Put	Bond Future	8,472.8600	8.4729	8,193.8800	8.1939	(3.293)	0	0	0
2013/10/16	R186	08/05/2014			Bond Future	8.1078	122.7795	8.0615	123.1879	(0.571)	0.0000	0.0000	0
2013/10/16	R186	08/05/2014	7.09	Put	Bond Future	11,317.5400	11.3175	10,985.7500	10.9858	(2.932)	0	0	0
2013/10/16	R186	08/05/2014	7.10	Call	Bond Future	1,895.4400	1.8954	1,973.7900	1.9738	4.134	0	0	0
2013/10/16	R186	08/05/2014	8.50	Call	Bond Future	7,053.9900	7.0540	7,316.0200	7.3160	3.715	0	0	0
2013/10/16	R186	08/05/2014	7.11	Call	Bond Future	1,917.5600	1.9176	1,997.6300	1.9976	4.176	0	0	0
2013/10/16	R186	08/05/2014	7.09	Call	Bond Future	1,873.5200	1.8735	1,950.1500	1.9501	4.090	0	0	0
2013/10/16	R186	08/05/2014	8.50	Put	Bond Future	3,672.1800	3.6722	3,525.7900	3.5258	(3.986)	0	0	1,933
2013/10/16	R186	08/05/2014	7.11	Put	Bond Future	11,166.2100	11.1662	10,837.8600	10.8379	(2.941)	0	0	0
2013/10/16	R186	08/05/2014	7.50	Call	Bond Future	2,953.6600	2.9537	3,083.1000	3.0831	4.382	0	0	1,933
2013/10/16	R186	08/05/2014	7.10	Put	Bond Future	11,241.7200	11.2417	10,911.6500	10.9116	(2.936)	0	0	0
2013/10/16	R186	07/08/2014	8.31	Call	Bond Future	6,549.1100	6.5491	6,731.4400	6.7314	2.784	0	0	0
2013/10/16	R186	07/08/2014			Bond Future	8.1908	119.2088	8.1428	119.6224	(0.585)	0.0000	0.0000	0
2013/10/16	R186	07/08/2014	8.92	Put	Bond Future	3,474.1400	3.4741	3,299.9700	3.3000	(5.013)	0	0	840
2013/10/16	R186	07/08/2014	8.29	Call	Bond Future	6,459.8400	6.4598	6,640.2500	6.6402	2.793	0	0	0

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2013/10/16	R186	07/08/2014	8.30	Call	Bond Future	6,504.4000	6.5044	6,685.7700	6.6858	2.788	0	0	0
2013/10/16	R186	07/08/2014	8.29	Put	Bond Future	5,609.9800	5.6100	5,376.7700	5.3768	(4.157)	0	0	0
2013/10/16	R186	07/08/2014	8.31	Put	Bond Future	5,528.9700	5.5290	5,297.6800	5.2977	(4.183)	0	0	0
2013/10/16	R186	07/08/2014	8.92	Call	Bond Future	9,525.9200	9.5259	9,765.3700	9.7654	2.514	0	0	0
2013/10/16	R186	07/08/2014	8.30	Put	Bond Future	5,569.3600	5.5694	5,337.1100	5.3371	(4.170)	0	0	0
2013/10/16	R197	07/11/2013			Bond Future	279.0183	279.0183	279.2227	279.2227	0.073	0.0000	0.0000	2,049
2013/10/16	R197	07/11/2013	279.99	Put	Bond Future	971.6700	0.9717	767.2600	0.7673	(21.037)	0	0	0
2013/10/16	R197	07/11/2013	280.00	Put	Bond Future	981.6700	0.9817	777.2600	0.7773	(20.823)	0	0	0
2013/10/16	R197	07/11/2013	280.01	Put	Bond Future	991.6700	0.9917	787.2600	0.7873	(20.613)	0	0	0
2013/10/16	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	R201	07/11/2013	4.79	Put	Bond Future	229.0200	0.2290	213.1300	0.2131	(6.938)	0	0	0
2013/10/16	R201	07/11/2013			Bond Future	4.9023	107.5294	4.8838	107.5497	(0.377)	0.0000	0.0000	0
2013/10/16	R201	07/11/2013	4.80	Put	Bond Future	222.3400	0.2223	206.5400	0.2065	(7.106)	0	0	0
2013/10/16	R201	07/11/2013	4.81	Put	Bond Future	215.7800	0.2158	200.0600	0.2001	(7.285)	0	0	0
2013/10/16	R201	07/11/2013	4.79	Call	Bond Future	105.6100	0.1056	110.0200	0.1100	4.176	0	0	0
2013/10/16	R201	07/11/2013	4.80	Call	Bond Future	109.9300	0.1099	114.4300	0.1144	4.094	0	0	0
2013/10/16	R201	07/11/2013	4.81	Call	Bond Future	114.3700	0.1144	118.9500	0.1189	4.005	0	0	0
2013/10/16	R201	06/02/2014	5.24	Put	Bond Future	149.6400	0.1496	140.3400	0.1403	(6.215)	0	0	0
2013/10/16	R201	06/02/2014			Bond Future	4.7788	104.5361	4.7548	104.5567	(0.502)	0.0000	0.0000	0
2013/10/16	R201	06/02/2014	5.26	Put	Bond Future	144.9100	0.1449	135.8000	0.1358	(6.287)	0	0	0
2013/10/16	R201	06/02/2014	5.24	Call	Bond Future	542.3400	0.5423	553.5500	0.5535	2.067	0	0	0
2013/10/16	R201	06/02/2014	5.25	Put	Bond Future	147.2600	0.1473	138.0500	0.1380	(6.254)	0	0	0
2013/10/16	R201	06/02/2014	5.25	Call	Bond Future	548.4500	0.5484	559.7500	0.5598	2.060	0	0	0
2013/10/16	R201	06/02/2014	5.26	Call	Bond Future	554.5900	0.5546	565.9900	0.5660	2.056	0	0	0
2013/10/16	R201	08/05/2014			Bond Future	4.5026	105.9453	4.4688	105.9659	(0.751)	0.0000	0.0000	0
2013/10/16	R201	08/05/2014	4.75	Call	Bond Future	415.9500	0.4159	423.9200	0.4239	1.916	0	0	0
2013/10/16	R201	08/05/2014	4.76	Call	Bond Future	419.7200	0.4197	427.7500	0.4277	1.913	0	0	0
2013/10/16	R201	08/05/2014	4.74	Call	Bond Future	412.5100	0.4125	420.4100	0.4204	1.915	0	0	0
2013/10/16	R201	08/05/2014	4.76	Put	Bond Future	263.4700	0.2635	250.9500	0.2509	(4.752)	0	0	0
2013/10/16	R201	08/05/2014	4.75	Put	Bond Future	265.7600	0.2658	253.1800	0.2532	(4.734)	0	0	0
2013/10/16	R201	08/05/2014	4.74	Put	Bond Future	268.3800	0.2684	255.7300	0.2557	(4.713)	0	0	0
2013/10/16	R201	07/08/2014	5.31	Put	Bond Future	72.2300	0.0722	63.2800	0.0633	(12.391)	0	0	0
2013/10/16	R201	07/08/2014			Bond Future	3.6631	103.0206	3.6073	103.0410	(1.525)	0.0000	0.0000	0
2013/10/16	R201	07/08/2014	5.30	Put	Bond Future	72.9200	0.0729	63.9200	0.0639	(12.342)	0	0	0
2013/10/16	R201	07/08/2014	5.31	Call	Bond Future	669.7600	0.6698	681.2000	0.6812	1.708	0	0	0
2013/10/16	R201	07/08/2014	5.29	Call	Bond Future	663.9500	0.6639	675.2800	0.6753	1.706	0	0	0
2013/10/16	R201	07/08/2014	5.30	Call	Bond Future	666.8500	0.6669	678.2400	0.6782	1.708	0	0	0
2013/10/16	R201	07/08/2014	5.29	Put	Bond Future	73.6300	0.0736	64.5700	0.0646	(12.305)	0	0	0
2013/10/16	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	R202	07/11/2013			Bond Future	205.6828	205.6828	206.4569	206.4569	0.376	0.0000	0.0000	43,395
2013/10/16	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	R202	07/11/2013	208.99	Put	Bond Future	3,307.2300	3.3072	2,533.1000	2.5331	(23.407)	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
2013/10/16	R202	07/11/2013	209.01	Put	Bond Future	3,327.2300	3.3272	2,553.1000	2.5531	(23.267)	0	0	0
2013/10/16	R202	07/11/2013	209.00	Put	Bond Future	3,317.2300	3.3172	2,543.1000	2.5431	(23.337)	0	0	0
2013/10/16	R203	07/11/2013	6.01	Call	Bond Future	45.7700	0.0458	52.1800	0.0522	14.005	0	0	0
2013/10/16	R203	07/11/2013			Bond Future	6.5777	106.9016	6.5387	107.0366	(0.593)	0.0000	0.0000	19,563
2013/10/16	R203	07/11/2013	5.99	Call	Bond Future	40.7000	0.0407	46.4200	0.0464	14.054	0	0	0
2013/10/16	R203	07/11/2013	5.71	Put	Bond Future	3,061.8400	3.0618	2,927.7300	2.9277	(4.380)	0	0	0
2013/10/16	R203	07/11/2013	6.00	Call	Bond Future	43.1900	0.0432	49.2100	0.0492	13.938	0	0	0
2013/10/16	R203	07/11/2013	571.00	Call	Bond Future	104,672.0300	104.6720	104,807.0300	104.8070	0.129	0	0	0
2013/10/16	R203	07/11/2013	5.99	Put	Bond Future	2,098.5800	2.0986	1,969.3000	1.9693	(6.160)	0	0	0
2013/10/16	R203	07/11/2013	6.01	Put	Bond Future	2,032.8100	2.0328	1,904.2200	1.9042	(6.326)	0	0	0
2013/10/16	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	R203	07/11/2013	5.71	Call	Bond Future	6.1900	0.0062	7.0800	0.0071	14.378	0	0	15
2013/10/16	R203	07/11/2013	6.00	Put	Bond Future	2,065.6400	2.0656	1,936.6600	1.9367	(6.244)	0	0	0
2013/10/16	R203	06/02/2014			Bond Future	6.6846	108.3079	6.6424	108.4446	(0.631)	0.0000	0.0000	6
2013/10/16	R203	06/02/2014	6.14	Put	Bond Future	2,289.5300	2.2895	2,181.4200	2.1814	(4.722)	0	0	0
2013/10/16	R203	06/02/2014	5.95	Put	Bond Future	2,766.1900	2.7662	2,650.2000	2.6502	(4.193)	0	0	0
2013/10/16	R203	06/02/2014	6.84	Put	Bond Future	966.3100	0.9663	897.7000	0.8977	(7.100)	0	0	0
2013/10/16	R203	06/02/2014	6.16	Put	Bond Future	2,241.9700	2.2420	2,134.7600	2.1348	(4.782)	0	0	0
2013/10/16	R203	06/02/2014	6.15	Put	Bond Future	2,265.6900	2.2657	2,158.0200	2.1580	(4.752)	0	0	0
2013/10/16	R203	06/02/2014	6.84	Call	Bond Future	1,468.4100	1.4684	1,536.5300	1.5365	4.639	0	0	13
2013/10/16	R203	06/02/2014	6.16	Call	Bond Future	525.4800	0.5255	555.0000	0.5550	5.618	0	0	0
2013/10/16	R203	06/02/2014	5.95	Call	Bond Future	352.8700	0.3529	373.6100	0.3736	5.878	0	0	16
2013/10/16	R203	06/02/2014	6.14	Call	Bond Future	506.9100	0.5069	535.5300	0.5355	5.646	0	0	0
2013/10/16	R203	06/02/2014	6.15	Call	Bond Future	516.1400	0.5161	545.2000	0.5452	5.630	0	0	0
2013/10/16	R203	08/05/2014	5.76	Call	Bond Future	434.0400	0.4340	454.1000	0.4541	4.622	0	0	0
2013/10/16	R203	08/05/2014	6.84	Call	Bond Future	1,607.8100	1.6078	1,679.6200	1.6796	4.466	0	0	13
2013/10/16	R203	08/05/2014	7.40	Put	Bond Future	800.1500	0.8002	760.0200	0.7600	(5.015)	0	0	0
2013/10/16	R203	08/05/2014	5.74	Call	Bond Future	421.7500	0.4217	441.0600	0.4411	4.579	0	0	0
2013/10/16	R203	08/05/2014			Bond Future	6.7896	105.6069	6.7439	105.7452	(0.673)	0.0000	0.0000	0
2013/10/16	R203	08/05/2014	5.76	Put	Bond Future	3,604.9000	3.6049	3,486.6200	3.4866	(3.281)	0	0	0
2013/10/16	R203	08/05/2014	6.84	Put	Bond Future	1,455.5700	1.4556	1,389.0400	1.3890	(4.571)	0	0	0
2013/10/16	R203	08/05/2014	5.75	Put	Bond Future	3,630.1000	3.6301	3,511.3300	3.5113	(3.272)	0	0	0
2013/10/16	R203	08/05/2014	5.74	Put	Bond Future	3,655.3700	3.6554	3,536.3400	3.5363	(3.256)	0	0	0
2013/10/16	R203	08/05/2014	7.40	Call	Bond Future	2,625.6200	2.6256	2,723.8300	2.7238	3.740	0	0	16
2013/10/16	R203	08/05/2014	5.75	Call	Bond Future	427.8600	0.4279	447.4300	0.4474	4.574	0	0	0
2013/10/16	R203	07/08/2014	7.30	Call	Bond Future	2,425.7100	2.4257	2,501.4200	2.5014	3.121	0	0	0
2013/10/16	R203	07/08/2014			Bond Future	6.8884	107.0872	6.8386	107.2270	(0.722)	0.0000	0.0000	0
2013/10/16	R203	07/08/2014	7.31	Call	Bond Future	2,442.8800	2.4429	2,518.9400	2.5189	3.114	0	0	0
2013/10/16	R203	07/08/2014	6.84	Put	Bond Future	1,847.6300	1.8476	1,767.3600	1.7674	(4.344)	0	0	0
2013/10/16	R203	07/08/2014	7.29	Put	Bond Future	1,288.6200	1.2886	1,224.1700	1.2242	(5.001)	0	0	0
2013/10/16	R203	07/08/2014	7.31	Put	Bond Future	1,267.5400	1.2675	1,203.7800	1.2038	(5.030)	0	0	0
2013/10/16	R203	07/08/2014	7.29	Call	Bond Future	2,408.5800	2.4086	2,483.9500	2.4840	3.129	0	0	0
2013/10/16	R203	07/08/2014	7.30	Put	Bond Future	1,278.0500	1.2781	1,213.9400	1.2139	(5.016)	0	0	0
2013/10/16	R203	07/08/2014	6.84	Call	Bond Future	1,711.6400	1.7116	1,771.1900	1.7712	3.479	0	0	30
2013/10/16	R204	07/11/2013			Bond Future	6.7894	108.2877	6.7611	108.4120	(0.417)	0.0000	0.0000	31,288
2013/10/16	R204	07/11/2013	7.00	Put	Bond Future	417.2200	0.4172	360.1400	0.3601	(13.681)	0	0	1,270

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2013/10/16	R204	07/11/2013	6.29	Put	Bond Future	2,351.4100	2.3514	2,231.1100	2.2311	(5.116)	0	0	0
2013/10/16	R204	07/11/2013	6.31	Put	Bond Future	2,273.7400	2.2737	2,154.0700	2.1541	(5.263)	0	0	0
2013/10/16	R204	07/11/2013	6.29	Call	Bond Future	131.1400	0.1311	135.1900	0.1352	3.088	0	0	0
2013/10/16	R204	07/11/2013	6.30	Put	Bond Future	2,312.4600	2.3125	2,192.4600	2.1925	(5.189)	0	0	0
2013/10/16	R204	07/11/2013	7.00	Call	Bond Future	1,336.6800	1.3367	1,403.9500	1.4040	5.033	0	0	0
2013/10/16	R204	07/11/2013	6.30	Call	Bond Future	137.2100	0.1372	141.5600	0.1416	3.170	0	0	0
2013/10/16	R204	07/11/2013	6.31	Call	Bond Future	143.4900	0.1435	148.1700	0.1482	3.262	0	0	0
2013/10/16	R204	06/02/2014	6.39	Call	Bond Future	868.2500	0.8683	881.2400	0.8812	1.496	0	0	0
2013/10/16	R204	06/02/2014			Bond Future	6.8813	105.6823	6.8513	105.8082	(0.437)	0.0000	0.0000	0
2013/10/16	R204	06/02/2014	6.41	Call	Bond Future	895.6800	0.8957	909.3400	0.9093	1.525	0	0	0
2013/10/16	R204	06/02/2014	6.40	Call	Bond Future	881.8900	0.8819	895.2100	0.8952	1.510	0	0	0
2013/10/16	R204	06/02/2014	6.39	Put	Bond Future	2,948.9600	2.9490	2,836.0400	2.8360	(3.829)	0	0	0
2013/10/16	R204	06/02/2014	6.41	Put	Bond Future	2,890.7100	2.8907	2,778.4600	2.7785	(3.883)	0	0	0
2013/10/16	R204	06/02/2014	6.40	Put	Bond Future	2,919.7500	2.9198	2,807.1600	2.8072	(3.856)	0	0	0
2013/10/16	R204	08/05/2014			Bond Future	6.9762	107.1069	6.9442	107.2342	(0.459)	0.0000	0.0000	0
2013/10/16	R204	08/05/2014	6.05	Call	Bond Future	818.1200	0.8181	822.9000	0.8229	0.584	0	0	0
2013/10/16	R204	08/05/2014	6.06	Call	Bond Future	828.1500	0.8281	833.6200	0.8336	0.661	0	0	0
2013/10/16	R204	08/05/2014	6.04	Call	Bond Future	808.1900	0.8082	812.2700	0.8123	0.505	0	0	0
2013/10/16	R204	08/05/2014	6.05	Put	Bond Future	4,583.5500	4.5836	4,460.9700	4.4610	(2.674)	0	0	0
2013/10/16	R204	08/05/2014	6.04	Put	Bond Future	4,615.1700	4.6152	4,491.8900	4.4919	(2.671)	0	0	0
2013/10/16	R204	08/05/2014	6.06	Put	Bond Future	4,552.0400	4.5520	4,430.1500	4.4301	(2.678)	0	0	0
2013/10/16	R204	07/08/2014			Bond Future	7.0654	104.5763	7.0313	104.7050	(0.482)	0.0000	0.0000	0
2013/10/16	R204	07/08/2014	7.44	Put	Bond Future	1,928.7700	1.9288	1,862.4800	1.8625	(3.437)	0	0	0
2013/10/16	R204	07/08/2014	7.46	Put	Bond Future	1,898.7800	1.8988	1,833.1100	1.8331	(3.459)	0	0	0
2013/10/16	R204	07/08/2014	7.45	Put	Bond Future	1,913.7300	1.9137	1,847.7500	1.8478	(3.448)	0	0	0
2013/10/16	R204	07/08/2014	7.46	Call	Bond Future	3,375.3500	3.3754	3,438.3500	3.4383	1.866	0	0	0
2013/10/16	R204	07/08/2014	7.78	Call	Bond Future	4,128.7900	4.1288	4,201.3800	4.2014	1.758	0	0	0
2013/10/16	R204	07/08/2014	7.44	Call	Bond Future	3,331.1300	3.3311	3,393.5100	3.3935	1.873	0	0	0
2013/10/16	R204	07/08/2014	7.78	Put	Bond Future	1,473.7200	1.4737	1,417.6400	1.4176	(3.805)	0	0	530
2013/10/16	R204	07/08/2014	7.45	Call	Bond Future	3,353.2000	3.3532	3,415.8900	3.4159	1.870	0	0	0
2013/10/16	R206	07/11/2013	4.31	Put	Bond Future	142.0900	0.1421	137.3100	0.1373	(3.364)	0	0	0
2013/10/16	R206	07/11/2013			Bond Future	5.0568	102.8382	5.0297	102.8430	(0.537)	0.0000	0.0000	0
2013/10/16	R206	07/11/2013	4.30	Put	Bond Future	143.6400	0.1436	138.8500	0.1388	(3.335)	0	0	0
2013/10/16	R206	07/11/2013	4.31	Call	Bond Future	8.4300	0.0084	8.5100	0.0085	0.949	0	0	0
2013/10/16	R206	07/11/2013	4.29	Call	Bond Future	7.9500	0.0080	8.0200	0.0080	0.881	0	0	0
2013/10/16	R206	07/11/2013	4.30	Call	Bond Future	8.1900	0.0082	8.2600	0.0083	0.855	0	0	0
2013/10/16	R206	07/11/2013	4.29	Put	Bond Future	145.2000	0.1452	140.4100	0.1404	(3.299)	0	0	0
2013/10/16	R207	07/11/2013	6.70	Call	Bond Future	220.8000	0.2208	245.9200	0.2459	11.377	0	0	0
2013/10/16	R207	07/11/2013			Bond Future	7.1399	102.8919	7.0913	103.1322	(0.680)	0.0000	0.0000	21,989
2013/10/16	R207	07/11/2013	6.71	Call	Bond Future	229.7800	0.2298	255.9400	0.2559	11.385	0	0	0
2013/10/16	R207	07/11/2013	6.69	Put	Bond Future	2,465.5000	2.4655	2,249.3500	2.2494	(8.767)	0	0	0
2013/10/16	R207	07/11/2013	6.71	Put	Bond Future	2,381.7000	2.3817	2,167.6000	2.1676	(8.989)	0	0	0
2013/10/16	R207	07/11/2013	6.69	Call	Bond Future	212.1000	0.2121	236.2100	0.2362	11.367	0	0	0
2013/10/16	R207	07/11/2013	6.70	Put	Bond Future	2,423.4400	2.4234	2,208.3000	2.2083	(8.877)	0	0	0
2013/10/16	R207	06/02/2014			Bond Future	7.2345	100.6064	7.1833	100.8498	(0.707)	0.0000	0.0000	1,081
2013/10/16	R207	06/02/2014	6.65	Call	Bond Future	928.8100	0.9288	985.7100	0.9857	6.126	0	0	0

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2013/10/16	R207	06/02/2014	6.64	Put	Bond Future	3,789.9500		3.7900	3,602.7500	3.6027	(4.939)	0	0	0
2013/10/16	R207	06/02/2014	6.66	Put	Bond Future	3,720.0700		3.7201	3,534.3400	3.5343	(4.993)	0	0	0
2013/10/16	R207	06/02/2014	6.65	Put	Bond Future	3,754.9100		3.7549	3,568.4400	3.5684	(4.966)	0	0	0
2013/10/16	R207	06/02/2014	6.66	Call	Bond Future	943.1300		0.9431	1,000.7700	1.0008	6.112	0	0	0
2013/10/16	R207	06/02/2014	6.64	Call	Bond Future	914.6500		0.9147	970.8200	0.9708	6.141	0	0	0
2013/10/16	R207	08/05/2014	6.19	Put	Bond Future	6,237.6700		6.2377	6,022.0000	6.0220	(3.458)	0	0	0
2013/10/16	R207	08/05/2014	6.21	Put	Bond Future	6,160.6200		6.1606	5,945.7300	5.9457	(3.488)	0	0	0
2013/10/16	R207	08/05/2014			Bond Future	7.3343		101.9627	7.2804	102.2091	(0.735)	0.0000	0.0000	0
2013/10/16	R207	08/05/2014	6.20	Put	Bond Future	6,199.0900		6.1991	5,983.8100	5.9838	(3.473)	0	0	0
2013/10/16	R207	08/05/2014	6.20	Call	Bond Future	852.3000		0.8523	883.4200	0.8834	3.651	0	0	0
2013/10/16	R207	08/05/2014	6.21	Call	Bond Future	862.4700		0.8625	893.9800	0.8940	3.653	0	0	0
2013/10/16	R207	08/05/2014	6.19	Call	Bond Future	842.2200		0.8422	872.9500	0.8730	3.649	0	0	0
2013/10/16	R207	07/08/2014	7.69	Call	Bond Future	3,782.0200		3.7820	3,885.8600	3.8859	2.746	0	0	0
2013/10/16	R207	07/08/2014	7.70	Put	Bond Future	2,633.1600		2.6332	2,488.1700	2.4882	(5.506)	0	0	0
2013/10/16	R207	07/08/2014			Bond Future	7.4301		99.7512	7.3732	100.0006	(0.766)	0.0000	0.0000	0
2013/10/16	R207	07/08/2014	7.70	Call	Bond Future	3,806.4400		3.8064	3,910.8500	3.9108	2.743	0	0	0
2013/10/16	R207	07/08/2014	7.71	Call	Bond Future	3,830.9500		3.8310	3,935.9300	3.9359	2.740	0	0	0
2013/10/16	R207	07/08/2014	7.69	Put	Bond Future	2,651.9000		2.6519	2,506.3400	2.5063	(5.489)	0	0	0
2013/10/16	R207	07/08/2014	7.71	Put	Bond Future	2,614.5300		2.6145	2,470.1100	2.4701	(5.524)	0	0	0
2013/10/16	R208	07/11/2013			Bond Future	7.2989		97.6961	7.2556	97.9357	(0.593)	0.0000	0.0000	10,578
2013/10/16	R208	07/11/2013	6.79	Put	Bond Future	3,013.2600		3.0133	2,792.0300	2.7920	(7.342)	0	0	0
2013/10/16	R208	07/11/2013	6.81	Put	Bond Future	2,913.4500		2.9135	2,693.9800	2.6940	(7.533)	0	0	0
2013/10/16	R208	07/11/2013	6.80	Put	Bond Future	2,963.2000		2.9632	2,742.8300	2.7428	(7.437)	0	0	0
2013/10/16	R208	07/11/2013	6.81	Call	Bond Future	165.9900		0.1660	186.1100	0.1861	12.121	0	0	0
2013/10/16	R208	07/11/2013	7.50	Put	Bond Future	528.8900		0.5289	435.4100	0.4354	(17.675)	0	0	1,520
2013/10/16	R208	07/11/2013	6.79	Call	Bond Future	151.3900		0.1514	169.7500	0.1698	12.128	0	0	0
2013/10/16	R208	07/11/2013	7.50	Call	Bond Future	1,631.7600		1.6318	1,777.8700	1.7779	8.954	0	0	0
2013/10/16	R208	07/11/2013	6.80	Call	Bond Future	158.5600		0.1586	177.7800	0.1778	12.122	0	0	0
2013/10/16	R208	06/02/2014	6.74	Put	Bond Future	4,446.1600		4.4462	4,246.3300	4.2463	(4.494)	0	0	0
2013/10/16	R208	06/02/2014			Bond Future	7.3886		98.9814	7.3433	99.2241	(0.613)	0.0000	0.0000	0
2013/10/16	R208	06/02/2014	6.76	Put	Bond Future	4,363.9400		4.3639	4,165.4500	4.1655	(4.548)	0	0	0
2013/10/16	R208	06/02/2014	6.75	Put	Bond Future	4,404.9400		4.4049	4,205.7800	4.2058	(4.521)	0	0	0
2013/10/16	R208	06/02/2014	6.74	Call	Bond Future	897.7000		0.8977	940.5200	0.9405	4.770	0	0	0
2013/10/16	R208	06/02/2014	6.75	Call	Bond Future	912.3900		0.9124	955.8800	0.9559	4.767	0	0	0
2013/10/16	R208	06/02/2014	6.76	Call	Bond Future	927.2600		0.9273	971.4200	0.9714	4.762	0	0	0
2013/10/16	R208	08/05/2014	6.31	Call	Bond Future	819.2500		0.8192	847.3900	0.8474	3.435	0	0	0
2013/10/16	R208	08/05/2014			Bond Future	7.4782		96.9192	7.4308	97.1649	(0.634)	0.0000	0.0000	0
2013/10/16	R208	08/05/2014	6.29	Call	Bond Future	798.4000		0.7984	825.7800	0.8258	3.429	0	0	0
2013/10/16	R208	08/05/2014	6.31	Put	Bond Future	7,109.7400		7.1097	6,892.1100	6.8921	(3.061)	0	0	0
2013/10/16	R208	08/05/2014	6.30	Put	Bond Future	7,155.2500		7.1552	6,937.2400	6.9372	(3.047)	0	0	0
2013/10/16	R208	08/05/2014	6.29	Put	Bond Future	7,200.8900		7.2009	6,982.5000	6.9825	(3.033)	0	0	0
2013/10/16	R208	08/05/2014	6.30	Call	Bond Future	808.7700		0.8088	836.5300	0.8365	3.432	0	0	0
2013/10/16	R208	07/08/2014	8.28	Call	Bond Future	5,485.0200		5.4850	5,648.6200	5.6486	2.983	0	0	0
2013/10/16	R208	07/08/2014			Bond Future	7.5632		98.2777	7.5136	98.5264	(0.655)	0.0000	0.0000	0
2013/10/16	R208	07/08/2014	7.80	Call	Bond Future	4,051.4500		4.0514	4,189.3700	4.1894	3.404	0	0	0
2013/10/16	R208	07/08/2014	7.79	Put	Bond Future	2,895.3300		2.8953	2,783.9200	2.7839	(3.848)	0	0	0
2013/10/16	R208	07/08/2014	7.81	Put	Bond Future	2,852.4100		2.8524	2,742.1200	2.7421	(3.867)	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
2013/10/16	R208	07/08/2014	7.80	Put	Bond Future	2,873.8100	2.8738	2,762.9600	2.7630	(3.857)	0	0	0
2013/10/16	R208	07/08/2014	7.81	Call	Bond Future	4,079.3800	4.0794	4,217.8600	4.2179	3.395	0	0	0
2013/10/16	R208	07/08/2014	8.28	Put	Bond Future	1,974.3000	1.9743	1,889.1300	1.8891	(4.314)	0	0	630
2013/10/16	R208	07/08/2014	7.79	Call	Bond Future	4,023.6000	4.0236	4,160.9600	4.1610	3.414	0	0	0
2013/10/16	R209	07/11/2013	8.80	Put	Bond Future	1,422.5500	1.4225	1,270.3200	1.2703	(10.701)	0	0	0
2013/10/16	R209	07/11/2013	9.50	Put	Bond Future	138.4200	0.1384	108.2000	0.1082	(21.832)	0	0	980
2013/10/16	R209	07/11/2013			Bond Future	8.7625	76.2588	8.7296	76.5178	(0.376)	0.0000	0.0000	19,784
2013/10/16	R209	07/11/2013	8.80	Call	Bond Future	1,715.8400	1.7158	1,822.6200	1.8226	6.223	0	0	0
2013/10/16	R209	07/11/2013	8.81	Call	Bond Future	1,757.1000	1.7571	1,866.0400	1.8660	6.200	0	0	0
2013/10/16	R209	07/11/2013	9.25	Call	Bond Future	4,038.2200	4.0382	4,234.4800	4.2345	4.860	0	0	0
2013/10/16	R209	07/11/2013	8.65	Call	Bond Future	1,165.8600	1.1659	1,241.4700	1.2415	6.485	0	0	0
2013/10/16	R209	07/11/2013	8.79	Call	Bond Future	1,675.1300	1.6751	1,779.7600	1.7798	6.246	0	0	0
2013/10/16	R209	07/11/2013	9.70	Put	Bond Future	58.9700	0.0590	43.7700	0.0438	(25.776)	0	0	1,520
2013/10/16	R209	07/11/2013	9.40	Call	Bond Future	4,961.3300	4.9613	5,179.0600	5.1791	4.389	0	0	0
2013/10/16	R209	07/11/2013	9.25	Put	Bond Future	358.3600	0.3584	295.6100	0.2956	(17.510)	0	0	1,000
2013/10/16	R209	07/11/2013	8.79	Put	Bond Future	1,459.9200	1.4599	1,305.5400	1.3055	(10.575)	0	0	0
2013/10/16	R209	07/11/2013	9.50	Call	Bond Future	5,597.0300	5.5970	5,825.8200	5.8258	4.088	0	0	0
2013/10/16	R209	07/11/2013	9.70	Call	Bond Future	6,890.7000	6.8907	7,134.5100	7.1345	3.538	0	0	0
2013/10/16	R209	07/11/2013	9.40	Put	Bond Future	205.7500	0.2057	164.4700	0.1645	(20.063)	0	0	5,000
2013/10/16	R209	07/11/2013	8.65	Put	Bond Future	2,057.1500	2.0572	1,873.7500	1.8738	(8.915)	0	0	4,700
2013/10/16	R209	07/11/2013	8.81	Put	Bond Future	1,385.8500	1.3859	1,235.7800	1.2358	(10.829)	0	0	0
2013/10/16	R209	06/02/2014	8.56	Call	Bond Future	2,610.9800	2.6110	2,718.4800	2.7185	4.117	0	0	0
2013/10/16	R209	06/02/2014			Bond Future	8.8460	77.2620	8.8121	77.5244	(0.383)	0.0000	0.0000	0
2013/10/16	R209	06/02/2014	8.54	Call	Bond Future	2,548.6300	2.5486	2,654.3300	2.6543	4.147	0	0	0
2013/10/16	R209	06/02/2014	8.55	Call	Bond Future	2,579.6900	2.5797	2,686.2900	2.6863	4.132	0	0	0
2013/10/16	R209	06/02/2014	8.54	Put	Bond Future	4,972.6100	4.9726	4,815.9200	4.8159	(3.151)	0	0	0
2013/10/16	R209	06/02/2014	8.56	Put	Bond Future	4,872.8400	4.8728	4,717.9500	4.7180	(3.179)	0	0	0
2013/10/16	R209	06/02/2014	8.55	Put	Bond Future	4,922.5400	4.9225	4,766.7500	4.7668	(3.165)	0	0	0
2013/10/16	R209	08/05/2014			Bond Future	8.9285	75.1585	8.8937	75.4243	(0.390)	0.0000	0.0000	0
2013/10/16	R209	08/05/2014	7.85	Call	Bond Future	1,735.5600	1.7356	1,789.1500	1.7891	3.088	0	0	0
2013/10/16	R209	08/05/2014	7.86	Call	Bond Future	1,754.9700	1.7550	1,809.0800	1.8091	3.083	0	0	0
2013/10/16	R209	08/05/2014	7.85	Put	Bond Future	10,698.4100	10.6984	10,486.2300	10.4862	(1.983)	0	0	0
2013/10/16	R209	08/05/2014	7.84	Call	Bond Future	1,716.3100	1.7163	1,769.3700	1.7694	3.092	0	0	0
2013/10/16	R209	08/05/2014	7.84	Put	Bond Future	10,769.8200	10.7698	10,557.1100	10.5571	(1.975)	0	0	0
2013/10/16	R209	08/05/2014	7.86	Put	Bond Future	10,627.3000	10.6273	10,415.6400	10.4156	(1.992)	0	0	0
2013/10/16	R209	07/08/2014	9.04	Put	Bond Future	5,616.1100	5.6161	5,476.3600	5.4764	(2.488)	0	0	0
2013/10/16	R209	07/08/2014			Bond Future	9.0075	76.2122	8.9718	76.4813	(0.397)	0.0000	0.0000	0
2013/10/16	R209	07/08/2014	9.06	Put	Bond Future	5,541.0800	5.5411	5,401.9100	5.4019	(2.512)	0	0	0
2013/10/16	R209	07/08/2014	9.05	Put	Bond Future	5,578.4900	5.5785	5,439.0300	5.4390	(2.500)	0	0	0
2013/10/16	R209	07/08/2014	9.05	Call	Bond Future	5,895.9500	5.8960	6,025.6500	6.0257	2.200	0	0	0
2013/10/16	R209	07/08/2014	9.06	Call	Bond Future	5,933.0000	5.9330	6,062.9900	6.0630	2.191	0	0	0
2013/10/16	R209	07/08/2014	9.04	Call	Bond Future	5,858.9900	5.8590	5,988.4000	5.9884	2.209	0	0	0
2013/10/16	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	R210	07/11/2013			Bond Future	158.2794	158.2794	158.4001	158.4001	0.076	0.0000	0.0000	1,449
2013/10/16	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	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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2013/10/16	R210	07/11/2013	159.99	Put	Bond Future	1,710.6400	1.7106	1,589.9400	1.5899	(7.056)	0	0	0
2013/10/16	R210	07/11/2013	160.01	Put	Bond Future	1,730.6400	1.7306	1,609.9400	1.6099	(6.974)	0	0	0
2013/10/16	R210	07/11/2013	160.00	Put	Bond Future	1,720.6400	1.7206	1,599.9400	1.5999	(7.015)	0	0	0
2013/10/16	R211	07/11/2013			Bond Future	128.3727	128.3727	128.4526	128.4526	0.062	0.0000	0.0000	522
2013/10/16	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	R211	07/11/2013	129.99	Put	Bond Future	1,617.3100	1.6173	1,537.3900	1.5374	(4.942)	0	0	0
2013/10/16	R211	07/11/2013	130.01	Put	Bond Future	1,637.3100	1.6373	1,557.3900	1.5574	(4.881)	0	0	0
2013/10/16	R211	07/11/2013	130.00	Put	Bond Future	1,627.3100	1.6273	1,547.3900	1.5474	(4.911)	0	0	0
2013/10/16	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	R212	07/11/2013	132.99	Put	Bond Future	1,741.6100	1.7416	1,647.2700	1.6473	(5.417)	0	0	0
2013/10/16	R212	07/11/2013			Bond Future	131.2484	131.2484	131.3427	131.3427	0.072	0.0000	0.0000	21,791
2013/10/16	R212	07/11/2013	133.01	Put	Bond Future	1,761.6100	1.7616	1,667.2700	1.6673	(5.355)	0	0	0
2013/10/16	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	R212	07/11/2013	133.00	Put	Bond Future	1,751.6100	1.7516	1,657.2700	1.6573	(5.386)	0	0	0
2013/10/16	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	R213	07/11/2013	8.60	Call	Bond Future	1,642.6600	1.6427	1,801.6000	1.8016	9.676	0	0	0
2013/10/16	R213	07/11/2013			Bond Future	8.5843	87.2498	8.5411	87.5965	(0.503)	0.0000	0.0000	19,436
2013/10/16	R213	07/11/2013	8.61	Call	Bond Future	1,683.4800	1.6835	1,845.5200	1.8455	9.625	0	0	0
2013/10/16	R213	07/11/2013	8.59	Put	Bond Future	1,557.2700	1.5573	1,366.4500	1.3665	(12.253)	0	0	0
2013/10/16	R213	07/11/2013	8.61	Put	Bond Future	1,478.7200	1.4787	1,294.1100	1.2941	(12.484)	0	0	0
2013/10/16	R213	07/11/2013	8.60	Put	Bond Future	1,517.6400	1.5176	1,329.9300	1.3299	(12.369)	0	0	0
2013/10/16	R213	07/11/2013	8.59	Call	Bond Future	1,602.4300	1.6024	1,758.2600	1.7583	9.725	0	0	0
2013/10/16	R213	06/02/2014			Bond Future	8.6748	88.3976	8.6303	88.7488	(0.514)	0.0000	0.0000	0
2013/10/16	R213	06/02/2014	8.29	Put	Bond Future	5,535.3000	5.5353	5,298.7700	5.2988	(4.273)	0	0	0
2013/10/16	R213	06/02/2014	8.31	Put	Bond Future	5,430.2700	5.4303	5,195.9800	5.1960	(4.315)	0	0	0
2013/10/16	R213	06/02/2014	8.29	Call	Bond Future	2,432.1900	2.4322	2,546.8200	2.5468	4.713	0	0	0
2013/10/16	R213	06/02/2014	8.30	Put	Bond Future	5,482.6100	5.4826	5,247.2100	5.2472	(4.294)	0	0	0
2013/10/16	R213	06/02/2014	8.30	Call	Bond Future	2,462.1800	2.4622	2,577.9400	2.5779	4.702	0	0	0
2013/10/16	R213	06/02/2014	8.31	Call	Bond Future	2,492.4100	2.4924	2,609.2800	2.6093	4.689	0	0	0
2013/10/16	R213	08/05/2014	7.65	Put	Bond Future	10,988.4200	10.9884	10,705.1800	10.7052	(2.578)	0	0	0
2013/10/16	R213	08/05/2014			Bond Future	8.7608	86.0510	8.7149	86.4067	(0.524)	0.0000	0.0000	0
2013/10/16	R213	08/05/2014	7.64	Put	Bond Future	11,059.1100	11.0591	10,775.1900	10.7752	(2.567)	0	0	0
2013/10/16	R213	08/05/2014	7.66	Put	Bond Future	10,917.9900	10.9180	10,635.4400	10.6354	(2.588)	0	0	0
2013/10/16	R213	08/05/2014	7.65	Call	Bond Future	1,736.9600	1.7370	1,809.3700	1.8094	4.169	0	0	0
2013/10/16	R213	08/05/2014	7.64	Call	Bond Future	1,717.9500	1.7179	1,789.6800	1.7897	4.175	0	0	0
2013/10/16	R213	08/05/2014	7.66	Call	Bond Future	1,756.1100	1.7561	1,829.2100	1.8292	4.163	0	0	0
2013/10/16	R213	07/08/2014	8.86	Call	Bond Future	5,936.4400	5.9364	6,140.1400	6.1401	3.431	0	0	0
2013/10/16	R213	07/08/2014			Bond Future	8.8442	87.2571	8.7970	87.6174	(0.534)	0.0000	0.0000	0
2013/10/16	R213	07/08/2014	8.84	Call	Bond Future	5,863.5500	5.8636	6,063.9100	6.0639	3.417	0	0	0
2013/10/16	R213	07/08/2014	8.85	Call	Bond Future	5,899.9400	5.8999	6,101.9700	6.1020	3.424	0	0	0
2013/10/16	R213	07/08/2014	8.84	Put	Bond Future	5,895.8700	5.8959	5,735.9000	5.7359	(2.713)	0	0	0
2013/10/16	R213	07/08/2014	8.86	Put	Bond Future	5,816.8300	5.8168	5,660.2000	5.6602	(2.693)	0	0	0
2013/10/16	R213	07/08/2014	8.85	Put	Bond Future	5,856.2500	5.8563	5,697.9500	5.6979	(2.703)	0	0	0

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2013/10/16	R214	07/11/2013	7.80	Call	Bond Future	14.5600	0.0146	15.6500	0.0156	7.486	0	0	0
2013/10/16	R214	07/11/2013			Bond Future	8.9284	76.6013	8.8853	76.9500	(0.483)	0.0000	0.0000	2,427
2013/10/16	R214	07/11/2013	7.81	Call	Bond Future	15.5000	0.0155	16.6800	0.0167	7.613	0	0	0
2013/10/16	R214	07/11/2013	7.79	Call	Bond Future	13.6700	0.0137	14.6800	0.0147	7.388	0	0	0
2013/10/16	R214	07/11/2013	7.81	Put	Bond Future	10,008.3400	10.0083	9,660.8200	9.6608	(3.472)	0	0	0
2013/10/16	R214	07/11/2013	7.80	Put	Bond Future	10,106.3500	10.1063	9,758.7400	9.7587	(3.440)	0	0	0
2013/10/16	R214	07/11/2013	7.79	Put	Bond Future	10,204.6100	10.2046	9,856.9200	9.8569	(3.407)	0	0	0
2013/10/16	R214	06/02/2014			Bond Future	9.0151	77.6091	8.9707	77.9623	(0.492)	0.0000	0.0000	0
2013/10/16	R214	06/02/2014	8.99	Put	Bond Future	4,004.1900	4.0042	3,812.0700	3.8121	(4.798)	0	0	0
2013/10/16	R214	06/02/2014	9.01	Put	Bond Future	3,921.8400	3.9218	3,732.0300	3.7320	(4.840)	0	0	0
2013/10/16	R214	06/02/2014	8.99	Call	Bond Future	3,804.7000	3.8047	3,965.7600	3.9658	4.233	0	0	0
2013/10/16	R214	06/02/2014	9.00	Put	Bond Future	3,962.5900	3.9626	3,771.6200	3.7716	(4.819)	0	0	0
2013/10/16	R214	06/02/2014	9.00	Call	Bond Future	3,842.6600	3.8427	4,004.8700	4.0049	4.221	0	0	0
2013/10/16	R214	06/02/2014	9.01	Call	Bond Future	3,881.3200	3.8813	4,044.6900	4.0447	4.209	0	0	0
2013/10/16	R248	07/11/2013			Bond Future	8.9890	99.2132	8.9408	99.7142	(0.536)	0.0000	0.0000	10,220
2013/10/16	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	R248	07/11/2013	7.86	Put	Bond Future	13,049.5600	13.0496	12,548.5100	12.5485	(3.840)	0	0	0
2013/10/16	R248	07/11/2013	7.85	Put	Bond Future	13,178.6300	13.1786	12,677.5800	12.6776	(3.802)	0	0	0
2013/10/16	R248	07/11/2013	7.84	Put	Bond Future	13,307.9600	13.3080	12,806.9100	12.8069	(3.765)	0	0	0
2013/10/16	R248	06/02/2014	9.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	R248	06/02/2014			Bond Future	9.0780	100.5185	9.0283	101.0260	(0.548)	0.0000	0.0000	0
2013/10/16	R248	06/02/2014	9.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/16	R248	06/02/2014	9.11	Call	Bond Future	324.1200	0.3241	831.5900	0.8316	156.569	0	0	0
2013/10/16	R248	06/02/2014	9.09	Call	Bond Future	121.7700	0.1218	629.2400	0.6292	416.745	0	0	0
2013/10/16	R248	06/02/2014	9.10	Call	Bond Future	223.0400	0.2230	730.5100	0.7305	227.524	0	0	0
2013/10/16	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>360014</b>