



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 22/10/2013 to 22/10/2013

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
2013/10/22	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/10/22	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	2025	07/11/2013			Bond Future	109.7824	109.7824	109.8097	109.8097	0.025	0.0000	0.0000	0
2013/10/22	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	2025	07/11/2013	110.99	Put	Bond Future	1,207.5600	1.2076	1,180.3100	1.1803	(2.257)	0	0	0
2013/10/22	2025	07/11/2013	111.01	Put	Bond Future	1,227.5600	1.2276	1,200.3100	1.2003	(2.220)	0	0	0
2013/10/22	2025	07/11/2013	111.00	Put	Bond Future	1,217.5600	1.2176	1,190.3100	1.1903	(2.238)	0	0	0
2013/10/22	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	2037	07/11/2013			Bond Future	8.8181	99.2591	8.7115	100.2874	(1.209)	0.0000	0.0000	1,650
2013/10/22	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	2037	07/11/2013	9.43	Call	Bond Future	5,582.0300	5.5820	6,610.3200	6.6103	18.421	0	0	0
2013/10/22	2037	07/11/2013	9.41	Call	Bond Future	5,407.8900	5.4079	6,436.1800	6.4362	19.015	0	0	0
2013/10/22	2037	07/11/2013	9.42	Call	Bond Future	5,495.0300	5.4950	6,523.3200	6.5233	18.713	0	0	0
2013/10/22	2037	06/02/2014			Bond Future	8.9063	96.3080	8.7964	97.3498	(1.233)	0.0000	0.0000	0
2013/10/22	2037	06/02/2014	9.38	Call	Bond Future	4,294.4500	4.2944	5,336.2400	5.3362	24.259	0	0	0
2013/10/22	2037	06/02/2014	9.39	Call	Bond Future	4,381.7400	4.3817	5,423.5300	5.4235	23.776	0	0	0
2013/10/22	2037	06/02/2014	9.37	Call	Bond Future	4,207.0200	4.2070	5,248.8100	5.2488	24.763	0	0	0
2013/10/22	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	2037	08/05/2014			Bond Future	8.9962	97.6033	8.8830	98.6591	(1.258)	0.0000	0.0000	0
2013/10/22	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	2037	08/05/2014	9.38	Call	Bond Future	3,444.7600	3.4448	4,500.5600	4.5006	30.649	0	0	0
2013/10/22	2037	08/05/2014	9.39	Call	Bond Future	3,531.8200	3.5318	4,587.6200	4.5876	29.894	0	0	0
2013/10/22	2037	08/05/2014	9.37	Call	Bond Future	3,357.5600	3.3576	4,413.3600	4.4134	31.445	0	0	0
2013/10/22	2038	07/11/2013			Bond Future	106.0133	106.0133	106.0409	106.0409	0.026	0.0000	0.0000	18
2013/10/22	2038	07/11/2013	109.99	Put	Bond Future	3,976.7500	3.9768	3,949.0500	3.9490	(0.697)	0	0	0
2013/10/22	2038	07/11/2013	110.00	Put	Bond Future	3,986.7500	3.9868	3,959.0500	3.9590	(0.695)	0	0	0
2013/10/22	2038	07/11/2013	110.01	Put	Bond Future	3,996.7500	3.9968	3,969.0500	3.9690	(0.693)	0	0	0
2013/10/22	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	2050	07/11/2013	109.99	Call	Bond Future	287.9400	0.2879	317.0700	0.3171	10.117	0	0	0
2013/10/22	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	2050	07/11/2013			Bond Future	110.2779	110.2779	110.3071	110.3071	0.026	0.0000	0.0000	122
2013/10/22	2050	07/11/2013	110.00	Call	Bond Future	277.9400	0.2779	307.0700	0.3071	10.481	0	0	0
2013/10/22	2050	07/11/2013	110.01	Call	Bond Future	267.9400	0.2679	297.0700	0.2971	10.872	0	0	0
2013/10/22	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	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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2013/10/22	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	AL37	07/11/2013			Index Future	416.2350	416.2350	417.4990	417.4990	0.304	0.0000	0.0000	0
2013/10/22	AL37	06/02/2014			Index Future	421.7100	421.7100	422.9900	422.9900	0.304	0.0000	0.0000	0
2013/10/22	AL7T	07/11/2013			Index Future	494.7190	494.7190	496.9790	496.9790	0.457	0.0000	0.0000	1
2013/10/22	AL7T	06/02/2014			Index Future	501.2270	501.2270	503.5170	503.5170	0.457	0.0000	0.0000	0
2013/10/22	ALBI	07/11/2013			Index Future	442.7740	442.7740	445.3070	445.3070	0.572	0.0000	0.0000	759
2013/10/22	ALBI	06/02/2014			Index Future	448.5980	448.5980	451.1640	451.1640	0.572	0.0000	0.0000	112
2013/10/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	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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2013/10/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/10/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/22	EL28	07/11/2013			Bond Future	110.9022	110.9022	110.9315	110.9315	0.026	0.0000	0.0000	0
2013/10/22	EL28	07/11/2013	110.00	Call	Bond Future	902.1900	0.9022	931.4700	0.9315	3.245	0	0	0
2013/10/22	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	EL28	07/11/2013	110.01	Call	Bond Future	892.1900	0.8922	921.4700	0.9215	3.282	0	0	0
2013/10/22	EL28	07/11/2013	109.99	Call	Bond Future	912.1900	0.9122	941.4700	0.9415	3.210	0	0	0
2013/10/22	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	ES33	07/11/2013			Bond Future	9.3425	84.6836	9.2307	85.5634	(1.197)	0.0000	0.0000	6,292
2013/10/22	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	ES33	07/11/2013	8.51	Put	Bond Future	6,904.1900	6.9042	6,024.3600	6.0244	(12.743)	0	0	0
2013/10/22	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	ES33	07/11/2013	8.49	Put	Bond Future	7,080.6200	7.0806	6,200.7900	6.2008	(12.426)	0	0	0
2013/10/22	ES33	07/11/2013	8.50	Put	Bond Future	6,992.3400	6.9923	6,112.5100	6.1125	(12.583)	0	0	0
2013/10/22	ES33	06/02/2014	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	ES33	06/02/2014			Bond Future	9.4530	85.7976	9.3375	86.6891	(1.222)	0.0000	0.0000	0
2013/10/22	ES33	06/02/2014	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	ES33	06/02/2014	9.54	Call	Bond Future	661.4500	0.6614	1,552.9000	1.5529	134.772	0	0	0
2013/10/22	ES33	06/02/2014	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	ES33	06/02/2014	9.55	Call	Bond Future	736.9800	0.7370	1,628.4300	1.6284	120.960	0	0	0
2013/10/22	ES33	06/02/2014	9.56	Call	Bond Future	812.4000	0.8124	1,703.8500	1.7038	109.730	0	0	0
2013/10/22	GOVI	07/11/2013			GOVI	442.2080	442.2080	444.6720	444.6720	0.557	0.0000	0.0000	139

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2013/10/22	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	GOVI	07/11/2013	445.99	Put	GOVI	37,820.0000	3.7820	13,180.0000	1.3180	(65.151)	0	0	0
2013/10/22	GOVI	07/11/2013	446.01	Put	GOVI	38,020.0000	3.8020	13,380.0000	1.3380	(64.808)	0	0	0
2013/10/22	GOVI	07/11/2013	446.00	Put	GOVI	37,920.0000	3.7920	13,280.0000	1.3280	(64.979)	0	0	0
2013/10/22	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	GOVI	06/02/2014	439.99	Call	GOVI	80,350.0000	8.0350	105,320.0000	10.5320	31.077	0	0	0
2013/10/22	GOVI	06/02/2014			GOVI	448.0250	448.0250	450.5220	450.5220	0.557	0.0000	0.0000	269
2013/10/22	GOVI	06/02/2014	440.00	Call	GOVI	80,250.0000	8.0250	105,220.0000	10.5220	31.115	0	0	0
2013/10/22	GOVI	06/02/2014	440.01	Call	GOVI	80,150.0000	8.0150	105,120.0000	10.5120	31.154	0	0	0
2013/10/22	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	GOVI	08/05/2014	442.00	Call	GOVI	120,490.0000	12.0490	145,790.0000	14.5790	20.998	0	0	0
2013/10/22	GOVI	08/05/2014			GOVI	454.0490	454.0490	456.5790	456.5790	0.557	0.0000	0.0000	0
2013/10/22	GOVI	08/05/2014	442.01	Call	GOVI	120,390.0000	12.0390	145,690.0000	14.5690	21.015	0	0	0
2013/10/22	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	GOVI	08/05/2014	441.99	Call	GOVI	120,590.0000	12.0590	145,890.0000	14.5890	20.980	0	0	0
2013/10/22	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/10/22	IGOV	07/11/2013			Index Future	197.2460	197.2460	197.2940	197.2940	0.024	0.0000	0.0000	1,166
2013/10/22	IGOV	06/02/2014			Index Future	199.8650	199.8650	199.9140	199.9140	0.025	0.0000	0.0000	190
2013/10/22	ILBI	07/11/2013			Index Future	533.7670	533.7670	534.6220	534.6220	0.160	0.0000	0.0000	0
2013/10/22	ILBI	06/02/2014			Index Future	540.9620	540.9620	541.8270	541.8270	0.160	0.0000	0.0000	186
2013/10/22	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/10/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/10/22	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/10/22	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/10/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/10/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/10/22	JBAF	20/11/2013			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	100
2013/10/22	JBAF	18/12/2013			Jibar Tradeable Future	5.1700	94.8300	5.1800	94.8200	0.193	0.0000	0.0000	1,500
2013/10/22	JBAF	15/01/2014			Jibar Tradeable Future	5.1900	94.8100	5.2000	94.8000	0.193	0.0000	0.0000	1,000
2013/10/22	JBAF	19/02/2014			Jibar Tradeable Future	5.2600	94.7400	5.2500	94.7500	(0.190)	0.0000	0.0000	0
2013/10/22	JBAF	19/03/2014			Jibar Tradeable Future	5.3500	94.6500	5.2900	94.7100	(1.121)	0.0000	0.0000	400
2013/10/22	JBAF	16/04/2014			Jibar Tradeable Future	5.4100	94.5900	5.3500	94.6500	(1.109)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/10/22	JBAF	18/06/2014			Jibar Tradeable Future	5.6000	94.4000	5.5500	94.4500	(0.893)	0.0000	0.0000	1,000
2013/10/22	JBAF	17/09/2014			Jibar Tradeable Future	5.8000	94.2000	5.7400	94.2600	(1.034)	0.0000	0.0000	1,000
2013/10/22	JBAF	17/12/2014			Jibar Tradeable Future	6.0300	93.9700	5.9500	94.0500	(1.327)	0.0000	0.0000	1,000
2013/10/22	JBAF	18/03/2015			Jibar Tradeable Future	6.2700	93.7300	6.1800	93.8200	(1.435)	0.0000	0.0000	150
2013/10/22	JBAF	17/06/2015			Jibar Tradeable Future	6.5200	93.4800	6.4300	93.5700	(1.380)	0.0000	0.0000	2,000
2013/10/22	JBAF	16/09/2015			Jibar Tradeable Future	6.7700	93.2300	6.6600	93.3400	(1.625)	0.0000	0.0000	0
2013/10/22	R023	07/11/2013	6.50	Put	Bond Future	6,313.8200	6.3138	5,797.0000	5.7970	(8.186)	0	0	0
2013/10/22	R023	07/11/2013			Bond Future	7.4020	103.8556	7.3255	104.3724	(1.033)	0.0000	0.0000	12,954
2013/10/22	R023	07/11/2013	6.49	Put	Bond Future	6,386.5500	6.3865	5,869.7300	5.8697	(8.092)	0	0	0
2013/10/22	R023	07/11/2013	6.51	Put	Bond Future	6,241.1400	6.2411	5,724.3200	5.7243	(8.281)	0	0	0
2013/10/22	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	R023	06/02/2014			Bond Future	7.4854	105.2218	7.4058	105.7454	(1.063)	0.0000	0.0000	0
2013/10/22	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	R023	06/02/2014	7.84	Call	Bond Future	2,292.5700	2.2926	2,816.2200	2.8162	22.841	0	0	0
2013/10/22	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	R023	06/02/2014	7.85	Call	Bond Future	2,356.2500	2.3563	2,879.9000	2.8799	22.224	0	0	0
2013/10/22	R023	06/02/2014	7.86	Call	Bond Future	2,419.8900	2.4199	2,943.5400	2.9435	21.639	0	0	0
2013/10/22	R157	07/11/2013			Bond Future	5.8080	115.3824	5.7195	115.5483	(1.524)	0.0000	0.0000	27,649
2013/10/22	R157	07/11/2013	5.60	Call	Bond Future	107.1500	0.1071	152.6800	0.1527	42.492	0	0	0
2013/10/22	R157	07/11/2013	5.59	Put	Bond Future	511.5000	0.5115	389.4300	0.3894	(23.865)	0	0	0
2013/10/22	R157	07/11/2013	5.61	Put	Bond Future	484.2300	0.4842	365.4600	0.3655	(24.528)	0	0	0
2013/10/22	R157	07/11/2013	5.60	Put	Bond Future	497.7700	0.4978	377.3400	0.3773	(24.194)	0	0	0
2013/10/22	R157	07/11/2013	5.61	Call	Bond Future	112.4300	0.1124	159.6200	0.1596	41.973	0	0	0
2013/10/22	R157	07/11/2013	5.59	Call	Bond Future	102.0600	0.1021	145.9500	0.1460	43.004	0	0	0
2013/10/22	R157	06/02/2014	5.64	Call	Bond Future	415.6200	0.4156	482.3200	0.4823	16.048	0	0	0
2013/10/22	R157	06/02/2014	5.65	Put	Bond Future	832.4900	0.8325	731.7900	0.7318	(12.096)	0	0	0
2013/10/22	R157	06/02/2014			Bond Future	5.9040	116.9002	5.7998	117.0683	(1.765)	0.0000	0.0000	606
2013/10/22	R157	06/02/2014	5.65	Call	Bond Future	422.1600	0.4222	489.5600	0.4896	15.966	0	0	0
2013/10/22	R157	06/02/2014	5.66	Call	Bond Future	428.7700	0.4288	496.8700	0.4969	15.883	0	0	0
2013/10/22	R157	06/02/2014	5.64	Put	Bond Future	842.1500	0.8422	740.7500	0.7408	(12.041)	0	0	0
2013/10/22	R157	06/02/2014	5.66	Put	Bond Future	822.9100	0.8229	722.9100	0.7229	(12.152)	0	0	0
2013/10/22	R157	08/05/2014	5.20	Call	Bond Future	294.6300	0.2946	342.3100	0.3423	16.183	0	0	0
2013/10/22	R157	08/05/2014			Bond Future	5.9978	111.6636	5.8724	111.8339	(2.090)	0.0000	0.0000	0
2013/10/22	R157	08/05/2014	5.21	Call	Bond Future	298.3300	0.2983	346.4500	0.3465	16.130	0	0	0
2013/10/22	R157	08/05/2014	5.19	Call	Bond Future	290.9600	0.2910	338.2000	0.3382	16.236	0	0	0
2013/10/22	R157	08/05/2014	5.20	Put	Bond Future	1,384.8200	1.3848	1,262.1900	1.2622	(8.855)	0	0	0
2013/10/22	R157	08/05/2014	5.19	Put	Bond Future	1,394.9100	1.3949	1,271.8400	1.2718	(8.823)	0	0	0
2013/10/22	R157	08/05/2014	5.21	Put	Bond Future	1,374.7600	1.3748	1,252.5700	1.2526	(8.888)	0	0	0
2013/10/22	R157	07/08/2014	6.76	Put	Bond Future	497.7800	0.4978	438.3000	0.4383	(11.949)	0	0	0
2013/10/22	R157	07/08/2014			Bond Future	6.0665	113.2315	5.9104	113.4040	(2.573)	0.0000	0.0000	0
2013/10/22	R157	07/08/2014	6.75	Put	Bond Future	501.3400	0.5013	441.5400	0.4415	(11.928)	0	0	0
2013/10/22	R157	07/08/2014	6.74	Call	Bond Future	1,244.4500	1.2444	1,356.8400	1.3568	9.031	0	0	0
2013/10/22	R157	07/08/2014	6.75	Call	Bond Future	1,251.7900	1.2518	1,364.5000	1.3645	9.004	0	0	0

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2013/10/22	R157	07/08/2014	6.76	Call	Bond Future	1,259.1500	1.2592	1,372.1800	1.3722	8.977	0	0	0
2013/10/22	R157	07/08/2014	6.74	Put	Bond Future	504.9200	0.5049	444.8000	0.4448	(11.907)	0	0	0
2013/10/22	R186	07/11/2013	9.00	Put	Bond Future	2.3400	0.0023	0.7100	0.0007	(69.658)	0	0	1,200
2013/10/22	R186	07/11/2013	8.16	Put	Bond Future	375.3200	0.3753	214.3400	0.2143	(42.891)	0	0	0
2013/10/22	R186	07/11/2013			Bond Future	7.8020	126.0129	7.7055	126.9180	(1.237)	0.0000	0.0000	57,222
2013/10/22	R186	07/11/2013	6.50	Put	Bond Future	13,032.8400	13.0328	12,127.9800	12.1280	(6.943)	0	0	0
2013/10/22	R186	07/11/2013	8.15	Put	Bond Future	392.3700	0.3924	225.4800	0.2255	(42.534)	0	0	0
2013/10/22	R186	07/11/2013	6.75	Put	Bond Future	10,389.4200	10.3894	9,486.6400	9.4866	(8.689)	0	0	0
2013/10/22	R186	07/11/2013	8.50	Call	Bond Future	6,339.8300	6.3398	7,208.6400	7.2086	13.704	0	0	0
2013/10/22	R186	07/11/2013	8.14	Call	Bond Future	3,505.8000	3.5058	4,237.9400	4.2379	20.884	0	0	0
2013/10/22	R186	07/11/2013	8.25	Put	Bond Future	247.3200	0.2473	133.3100	0.1333	(46.098)	0	0	0
2013/10/22	R186	07/11/2013	8.75	Call	Bond Future	8,424.3200	8.4243	9,320.6400	9.3206	10.640	0	0	0
2013/10/22	R186	07/11/2013	8.00	Call	Bond Future	2,557.7300	2.5577	3,190.9600	3.1910	24.757	0	0	1,000
2013/10/22	R186	07/11/2013	8.15	Call	Bond Future	3,578.0600	3.5781	4,316.2500	4.3163	20.631	0	0	0
2013/10/22	R186	07/11/2013	6.50	Call	Bond Future	0.2900	0.0003	0.5100	0.0005	75.862	0	0	5,290
2013/10/22	R186	07/11/2013	8.16	Call	Bond Future	3,650.8300	3.6508	4,394.9300	4.3949	20.382	0	0	0
2013/10/22	R186	07/11/2013	8.00	Put	Bond Future	730.8900	0.7309	459.0400	0.4590	(37.194)	0	0	0
2013/10/22	R186	07/11/2013	9.00	Call	Bond Future	10,494.0800	10.4941	11,397.5300	11.3975	8.609	0	0	0
2013/10/22	R186	07/11/2013	8.25	Call	Bond Future	4,326.9700	4.3270	5,118.0400	5.1180	18.282	0	0	0
2013/10/22	R186	07/11/2013	8.75	Put	Bond Future	13.9500	0.0140	5.1900	0.0052	(62.796)	0	0	1,030
2013/10/22	R186	07/11/2013	6.75	Call	Bond Future	3.2800	0.0033	5.5800	0.0056	70.122	0	0	1,000
2013/10/22	R186	07/11/2013	8.50	Put	Bond Future	66.2600	0.0663	29.9900	0.0300	(54.739)	0	0	4,000
2013/10/22	R186	07/11/2013	8.14	Put	Bond Future	410.0300	0.4100	237.0900	0.2371	(42.177)	0	0	0
2013/10/22	R186	06/02/2014	8.75	Put	Bond Future	1,132.2500	1.1322	948.5700	0.9486	(16.223)	0	0	250
2013/10/22	R186	06/02/2014			Bond Future	7.8842	122.3811	7.7842	123.2981	(1.268)	0.0000	0.0000	225
2013/10/22	R186	06/02/2014	7.75	Call	Bond Future	3,199.2700	3.1993	3,624.4900	3.6245	13.291	0	0	0
2013/10/22	R186	06/02/2014	7.74	Put	Bond Future	4,484.2100	4.4842	3,988.8600	3.9889	(11.047)	0	0	0
2013/10/22	R186	06/02/2014	7.76	Put	Bond Future	4,380.8600	4.3809	3,892.6200	3.8926	(11.145)	0	0	0
2013/10/22	R186	06/02/2014	8.75	Call	Bond Future	8,686.4300	8.6864	9,419.7600	9.4198	8.442	0	0	0
2013/10/22	R186	06/02/2014	7.75	Put	Bond Future	4,432.3300	4.4323	3,940.5400	3.9405	(11.096)	0	0	0
2013/10/22	R186	06/02/2014	7.76	Call	Bond Future	3,240.3100	3.2403	3,669.0800	3.6691	13.232	0	0	0
2013/10/22	R186	06/02/2014	7.74	Call	Bond Future	3,158.5500	3.1586	3,580.2100	3.5802	13.350	0	0	0
2013/10/22	R186	08/05/2014	7.50	Put	Bond Future	7,612.7800	7.6128	7,047.3900	7.0474	(7.427)	0	0	0
2013/10/22	R186	08/05/2014			Bond Future	7.9671	124.0269	7.8635	124.9563	(1.300)	0.0000	0.0000	0
2013/10/22	R186	08/05/2014	7.09	Put	Bond Future	10,323.7400	10.3237	9,658.0100	9.6580	(6.449)	0	0	0
2013/10/22	R186	08/05/2014	7.10	Call	Bond Future	2,152.6300	2.1526	2,418.5600	2.4186	12.354	0	0	0
2013/10/22	R186	08/05/2014	8.50	Call	Bond Future	7,798.0800	7.7981	8,410.9900	8.4110	7.860	0	0	0
2013/10/22	R186	08/05/2014	7.11	Call	Bond Future	2,178.2900	2.1783	2,446.5400	2.4465	12.315	0	0	0
2013/10/22	R186	08/05/2014	7.09	Call	Bond Future	2,127.1800	2.1272	2,390.7900	2.3908	12.392	0	0	0
2013/10/22	R186	08/05/2014	8.50	Put	Bond Future	3,168.8100	3.1688	2,852.3800	2.8524	(9.986)	0	0	1,933
2013/10/22	R186	08/05/2014	7.11	Put	Bond Future	10,179.4800	10.1795	9,518.3900	9.5184	(6.494)	0	0	0
2013/10/22	R186	08/05/2014	7.50	Call	Bond Future	3,341.0400	3.3410	3,704.9900	3.7050	10.893	0	0	1,933
2013/10/22	R186	08/05/2014	7.10	Put	Bond Future	10,251.4500	10.2514	9,588.0400	9.5880	(6.471)	0	0	0
2013/10/22	R186	07/08/2014	8.31	Call	Bond Future	7,171.0100	7.1710	7,723.8300	7.7238	7.709	0	0	0
2013/10/22	R186	07/08/2014			Bond Future	8.0447	120.4760	7.9374	121.4182	(1.333)	0.0000	0.0000	0
2013/10/22	R186	07/08/2014	8.92	Put	Bond Future	2,998.0500	2.9981	2,725.8600	2.7259	(9.079)	0	0	840
2013/10/22	R186	07/08/2014	8.29	Call	Bond Future	7,075.9300	7.0759	7,624.5500	7.6246	7.753	0	0	0

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2013/10/22	R186	07/08/2014	8.30	Call	Bond Future	7,123.4000	7.1234	7,674.1200	7.6741	7.731	0	0	0
2013/10/22	R186	07/08/2014	8.29	Put	Bond Future	4,958.8100	4.9588	4,565.3100	4.5653	(7.935)	0	0	0
2013/10/22	R186	07/08/2014	8.31	Put	Bond Future	4,883.6100	4.8836	4,494.3100	4.4943	(7.972)	0	0	0
2013/10/22	R186	07/08/2014	8.92	Call	Bond Future	10,317.0900	10.3171	10,987.0200	10.9870	6.493	0	0	0
2013/10/22	R186	07/08/2014	8.30	Put	Bond Future	4,921.1000	4.9211	4,529.7000	4.5297	(7.954)	0	0	0
2013/10/22	R197	07/11/2013			Bond Future	279.4267	279.4267	279.4947	279.4947	0.024	0.0000	0.0000	2,049
2013/10/22	R197	07/11/2013	279.99	Put	Bond Future	563.3500	0.5634	495.2700	0.4953	(12.085)	0	0	0
2013/10/22	R197	07/11/2013	280.00	Put	Bond Future	573.3500	0.5734	505.2700	0.5053	(11.874)	0	0	0
2013/10/22	R197	07/11/2013	280.01	Put	Bond Future	583.3500	0.5834	515.2700	0.5153	(11.671)	0	0	0
2013/10/22	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	R201	07/11/2013	4.79	Put	Bond Future	222.8100	0.2228	179.5600	0.1796	(19.411)	0	0	0
2013/10/22	R201	07/11/2013			Bond Future	4.9234	107.5062	4.8666	107.5685	(1.152)	0.0000	0.0000	0
2013/10/22	R201	07/11/2013	4.80	Put	Bond Future	215.5600	0.2156	173.0200	0.1730	(19.735)	0	0	0
2013/10/22	R201	07/11/2013	4.81	Put	Bond Future	208.4300	0.2084	166.6300	0.1666	(20.055)	0	0	0
2013/10/22	R201	07/11/2013	4.79	Call	Bond Future	76.2500	0.0763	95.3000	0.0953	24.984	0	0	0
2013/10/22	R201	07/11/2013	4.80	Call	Bond Future	80.0000	0.0800	99.7600	0.0998	24.700	0	0	0
2013/10/22	R201	07/11/2013	4.81	Call	Bond Future	83.8700	0.0839	104.3700	0.1044	24.443	0	0	0
2013/10/22	R201	06/02/2014	5.24	Put	Bond Future	147.6400	0.1476	127.9500	0.1280	(13.336)	0	0	0
2013/10/22	R201	06/02/2014			Bond Future	4.8064	104.5126	4.7326	104.5757	(1.537)	0.0000	0.0000	0
2013/10/22	R201	06/02/2014	5.26	Put	Bond Future	142.8300	0.1428	123.6300	0.1236	(13.443)	0	0	0
2013/10/22	R201	06/02/2014	5.24	Call	Bond Future	516.7800	0.5168	560.1800	0.5602	8.398	0	0	0
2013/10/22	R201	06/02/2014	5.25	Put	Bond Future	145.2200	0.1452	125.7800	0.1258	(13.387)	0	0	0
2013/10/22	R201	06/02/2014	5.25	Call	Bond Future	522.8500	0.5228	566.5000	0.5665	8.348	0	0	0
2013/10/22	R201	06/02/2014	5.26	Call	Bond Future	528.9500	0.5290	572.8400	0.5728	8.298	0	0	0
2013/10/22	R201	08/05/2014			Bond Future	4.5474	105.9181	4.4423	105.9820	(2.311)	0.0000	0.0000	0
2013/10/22	R201	08/05/2014	4.75	Call	Bond Future	392.5700	0.3926	428.5800	0.4286	9.173	0	0	0
2013/10/22	R201	08/05/2014	4.76	Call	Bond Future	396.2700	0.3963	432.4600	0.4325	9.133	0	0	0
2013/10/22	R201	08/05/2014	4.74	Call	Bond Future	389.2000	0.3892	425.0200	0.4250	9.203	0	0	0
2013/10/22	R201	08/05/2014	4.76	Put	Bond Future	267.2300	0.2672	239.5500	0.2395	(10.358)	0	0	0
2013/10/22	R201	08/05/2014	4.75	Put	Bond Future	269.5900	0.2696	241.7300	0.2417	(10.334)	0	0	0
2013/10/22	R201	08/05/2014	4.74	Put	Bond Future	272.2800	0.2723	244.2300	0.2442	(10.302)	0	0	0
2013/10/22	R201	07/08/2014	5.31	Put	Bond Future	70.2200	0.0702	58.3700	0.0584	(16.876)	0	0	0
2013/10/22	R201	07/08/2014			Bond Future	3.7333	102.9950	3.5563	103.0596	(4.742)	0.0000	0.0000	0
2013/10/22	R201	07/08/2014	5.30	Put	Bond Future	70.9200	0.0709	58.9800	0.0590	(16.836)	0	0	0
2013/10/22	R201	07/08/2014	5.31	Call	Bond Future	642.1300	0.6421	694.9000	0.6949	8.218	0	0	0
2013/10/22	R201	07/08/2014	5.29	Call	Bond Future	636.3300	0.6363	688.9100	0.6889	8.263	0	0	0
2013/10/22	R201	07/08/2014	5.30	Call	Bond Future	639.2300	0.6392	691.9100	0.6919	8.241	0	0	0
2013/10/22	R201	07/08/2014	5.29	Put	Bond Future	71.6300	0.0716	59.5900	0.0596	(16.809)	0	0	0
2013/10/22	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	R202	07/11/2013			Bond Future	207.5422	207.5422	207.5958	207.5958	0.026	0.0000	0.0000	43,395
2013/10/22	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	R202	07/11/2013	208.99	Put	Bond Future	1,447.7500	1.4478	1,394.2200	1.3942	(3.697)	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
2013/10/22	R202	07/11/2013	209.01	Put	Bond Future	1,467.7500	1.4678	1,414.2200	1.4142	(3.647)	0	0	0
2013/10/22	R202	07/11/2013	209.00	Put	Bond Future	1,457.7500	1.4578	1,404.2200	1.4042	(3.672)	0	0	0
2013/10/22	R203	07/11/2013	6.01	Call	Bond Future	55.7900	0.0558	83.2600	0.0833	49.238	0	0	0
2013/10/22	R203	07/11/2013			Bond Future	6.4440	107.3653	6.3618	107.6518	(1.276)	0.0000	0.0000	19,563
2013/10/22	R203	07/11/2013	5.99	Call	Bond Future	49.0500	0.0491	73.6500	0.0737	50.153	0	0	0
2013/10/22	R203	07/11/2013	5.71	Put	Bond Future	2,597.8300	2.5978	2,314.9900	2.3150	(10.888)	0	0	0
2013/10/22	R203	07/11/2013	6.00	Call	Bond Future	52.3100	0.0523	78.3200	0.0783	49.723	0	0	0
2013/10/22	R203	07/11/2013	571.00	Call	Bond Future	105,135.7800	105.1358	105,422.2900	105.4223	0.273	0	0	0
2013/10/22	R203	07/11/2013	5.99	Put	Bond Future	1,643.1800	1.6432	1,381.2700	1.3813	(15.939)	0	0	0
2013/10/22	R203	07/11/2013	6.01	Put	Bond Future	1,579.0800	1.5791	1,320.0400	1.3200	(16.404)	0	0	0
2013/10/22	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	R203	07/11/2013	5.71	Call	Bond Future	5.9300	0.0059	9.6000	0.0096	61.889	0	0	15
2013/10/22	R203	07/11/2013	6.00	Put	Bond Future	1,611.0100	1.6110	1,350.5100	1.3505	(16.170)	0	0	0
2013/10/22	R203	06/02/2014			Bond Future	6.5400	108.7777	6.4510	109.0679	(1.360)	0.0000	0.0000	6
2013/10/22	R203	06/02/2014	6.14	Put	Bond Future	1,928.8700	1.9289	1,734.7400	1.7347	(10.064)	0	0	0
2013/10/22	R203	06/02/2014	5.95	Put	Bond Future	2,376.5500	2.3766	2,160.6000	2.1606	(9.087)	0	0	0
2013/10/22	R203	06/02/2014	6.84	Put	Bond Future	743.0800	0.7431	637.6700	0.6377	(14.186)	0	0	0
2013/10/22	R203	06/02/2014	6.16	Put	Bond Future	1,884.6300	1.8846	1,692.9300	1.6929	(10.172)	0	0	0
2013/10/22	R203	06/02/2014	6.15	Put	Bond Future	1,906.6800	1.9067	1,713.7600	1.7138	(10.118)	0	0	0
2013/10/22	R203	06/02/2014	6.84	Call	Bond Future	1,714.9700	1.7150	1,899.7800	1.8998	10.776	0	0	13
2013/10/22	R203	06/02/2014	6.16	Call	Bond Future	637.9300	0.6379	736.4500	0.7364	15.444	0	0	0
2013/10/22	R203	06/02/2014	5.95	Call	Bond Future	433.0200	0.4330	507.2900	0.5073	17.152	0	0	16
2013/10/22	R203	06/02/2014	6.14	Call	Bond Future	616.0400	0.6160	712.1300	0.7121	15.598	0	0	0
2013/10/22	R203	06/02/2014	6.15	Call	Bond Future	626.9200	0.6269	724.2200	0.7242	15.520	0	0	0
2013/10/22	R203	08/05/2014	5.76	Call	Bond Future	516.6200	0.5166	588.1400	0.5881	13.844	0	0	0
2013/10/22	R203	08/05/2014	6.84	Call	Bond Future	1,846.4500	1.8465	2,015.5300	2.0155	9.157	0	0	13
2013/10/22	R203	08/05/2014	7.40	Put	Bond Future	648.6000	0.6486	570.1600	0.5702	(12.094)	0	0	0
2013/10/22	R203	08/05/2014	5.74	Call	Bond Future	502.0900	0.5021	572.0700	0.5721	13.938	0	0	0
2013/10/22	R203	08/05/2014			Bond Future	6.6337	106.0796	6.5371	106.3737	(1.456)	0.0000	0.0000	0
2013/10/22	R203	08/05/2014	5.76	Put	Bond Future	3,214.7400	3.2147	2,992.1900	2.9922	(6.923)	0	0	0
2013/10/22	R203	08/05/2014	6.84	Put	Bond Future	1,221.4700	1.2215	1,096.4800	1.0965	(10.233)	0	0	0
2013/10/22	R203	08/05/2014	5.75	Put	Bond Future	3,238.6900	3.2387	3,015.3600	3.0154	(6.896)	0	0	0
2013/10/22	R203	08/05/2014	5.74	Put	Bond Future	3,262.9700	3.2630	3,038.8800	3.0389	(6.868)	0	0	0
2013/10/22	R203	08/05/2014	7.40	Call	Bond Future	2,946.8100	2.9468	3,162.4400	3.1624	7.317	0	0	16
2013/10/22	R203	08/05/2014	5.75	Call	Bond Future	509.1900	0.5092	579.9300	0.5799	13.893	0	0	0
2013/10/22	R203	07/08/2014	7.30	Call	Bond Future	2,704.2800	2.7043	2,899.1000	2.8991	7.204	0	0	0
2013/10/22	R203	07/08/2014			Bond Future	6.7174	107.5686	6.6121	107.8666	(1.568)	0.0000	0.0000	0
2013/10/22	R203	07/08/2014	7.31	Call	Bond Future	2,722.6100	2.7226	2,918.1000	2.9181	7.180	0	0	0
2013/10/22	R203	07/08/2014	6.84	Put	Bond Future	1,589.7000	1.5897	1,453.4100	1.4534	(8.573)	0	0	0
2013/10/22	R203	07/08/2014	7.29	Put	Bond Future	1,084.6600	1.0847	980.7800	0.9808	(9.577)	0	0	0
2013/10/22	R203	07/08/2014	7.31	Put	Bond Future	1,065.8900	1.0659	963.3500	0.9633	(9.620)	0	0	0
2013/10/22	R203	07/08/2014	7.29	Call	Bond Future	2,686.0000	2.6860	2,880.1500	2.8801	7.228	0	0	0
2013/10/22	R203	07/08/2014	7.30	Put	Bond Future	1,075.2400	1.0752	972.0300	0.9720	(9.599)	0	0	0
2013/10/22	R203	07/08/2014	6.84	Call	Bond Future	1,935.0900	1.9351	2,096.8300	2.0968	8.358	0	0	30
2013/10/22	R204	07/11/2013			Bond Future	6.6468	108.9159	6.5751	109.2336	(1.079)	0.0000	0.0000	31,288
2013/10/22	R204	07/11/2013	7.00	Put	Bond Future	169.0900	0.1691	108.1400	0.1081	(36.046)	0	0	1,270

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/10/22	R204	07/11/2013	6.29	Put	Bond Future	1,750.8400	1.7508	1,482.1200	1.4821	(15.348)	0	0	0
2013/10/22	R204	07/11/2013	6.31	Put	Bond Future	1,677.1800	1.6772	1,412.7000	1.4127	(15.769)	0	0	0
2013/10/22	R204	07/11/2013	6.29	Call	Bond Future	158.7400	0.1587	207.7100	0.2077	30.849	0	0	0
2013/10/22	R204	07/11/2013	6.30	Put	Bond Future	1,713.8500	1.7138	1,447.2100	1.4472	(15.558)	0	0	0
2013/10/22	R204	07/11/2013	7.00	Call	Bond Future	1,716.7200	1.7167	1,973.4600	1.9735	14.955	0	0	0
2013/10/22	R204	07/11/2013	6.30	Call	Bond Future	166.7700	0.1668	217.8200	0.2178	30.611	0	0	0
2013/10/22	R204	07/11/2013	6.31	Call	Bond Future	175.1000	0.1751	228.3100	0.2283	30.388	0	0	0
2013/10/22	R204	06/02/2014	6.39	Call	Bond Future	1,024.8100	1.0248	1,141.4800	1.1415	11.385	0	0	0
2013/10/22	R204	06/02/2014			Bond Future	6.7298	106.3185	6.6536	106.6404	(1.132)	0.0000	0.0000	0
2013/10/22	R204	06/02/2014	6.41	Call	Bond Future	1,056.5200	1.0565	1,175.7200	1.1757	11.282	0	0	0
2013/10/22	R204	06/02/2014	6.40	Call	Bond Future	1,040.5800	1.0406	1,158.5200	1.1585	11.334	0	0	0
2013/10/22	R204	06/02/2014	6.39	Put	Bond Future	2,469.2600	2.4693	2,264.0700	2.2641	(8.310)	0	0	0
2013/10/22	R204	06/02/2014	6.41	Put	Bond Future	2,415.2900	2.4153	2,212.6300	2.2126	(8.391)	0	0	0
2013/10/22	R204	06/02/2014	6.40	Put	Bond Future	2,442.1800	2.4422	2,238.2600	2.2383	(8.350)	0	0	0
2013/10/22	R204	08/05/2014			Bond Future	6.8155	107.7483	6.7343	108.0745	(1.192)	0.0000	0.0000	0
2013/10/22	R204	08/05/2014	6.05	Call	Bond Future	942.1100	0.9421	1,035.3200	1.0353	9.894	0	0	0
2013/10/22	R204	08/05/2014	6.06	Call	Bond Future	954.0500	0.9541	1,048.1300	1.0481	9.861	0	0	0
2013/10/22	R204	08/05/2014	6.04	Call	Bond Future	930.2700	0.9303	1,022.6200	1.0226	9.927	0	0	0
2013/10/22	R204	08/05/2014	6.05	Put	Bond Future	4,066.0800	4.0661	3,833.1700	3.8332	(5.728)	0	0	0
2013/10/22	R204	08/05/2014	6.04	Put	Bond Future	4,095.7900	4.0958	3,862.0200	3.8620	(5.708)	0	0	0
2013/10/22	R204	08/05/2014	6.06	Put	Bond Future	4,036.4800	4.0365	3,804.4400	3.8044	(5.749)	0	0	0
2013/10/22	R204	07/08/2014			Bond Future	6.8932	105.2288	6.8065	105.5593	(1.258)	0.0000	0.0000	0
2013/10/22	R204	07/08/2014	7.44	Put	Bond Future	1,643.6900	1.6437	1,523.1400	1.5231	(7.334)	0	0	0
2013/10/22	R204	07/08/2014	7.46	Put	Bond Future	1,616.6800	1.6167	1,497.5600	1.4976	(7.368)	0	0	0
2013/10/22	R204	07/08/2014	7.45	Put	Bond Future	1,630.1500	1.6301	1,510.3100	1.5103	(7.351)	0	0	0
2013/10/22	R204	07/08/2014	7.46	Call	Bond Future	3,745.7000	3.7457	3,957.0900	3.9571	5.644	0	0	0
2013/10/22	R204	07/08/2014	7.78	Call	Bond Future	4,544.7800	4.5448	4,777.7700	4.7778	5.127	0	0	0
2013/10/22	R204	07/08/2014	7.44	Call	Bond Future	3,698.5000	3.6985	3,908.4600	3.9085	5.677	0	0	0
2013/10/22	R204	07/08/2014	7.78	Put	Bond Future	1,237.2600	1.2373	1,139.7400	1.1397	(7.882)	0	0	530
2013/10/22	R204	07/08/2014	7.45	Call	Bond Future	3,722.0700	3.7221	3,932.7400	3.9327	5.660	0	0	0
2013/10/22	R206	07/11/2013	4.31	Put	Bond Future	140.7400	0.1407	132.3100	0.1323	(5.990)	0	0	0
2013/10/22	R206	07/11/2013			Bond Future	5.0696	102.8359	5.0206	102.8446	(0.967)	0.0000	0.0000	0
2013/10/22	R206	07/11/2013	4.30	Put	Bond Future	142.3500	0.1423	133.9100	0.1339	(5.929)	0	0	0
2013/10/22	R206	07/11/2013	4.31	Call	Bond Future	4.8100	0.0048	5.1400	0.0051	6.861	0	0	0
2013/10/22	R206	07/11/2013	4.29	Call	Bond Future	4.4700	0.0045	4.7700	0.0048	6.711	0	0	0
2013/10/22	R206	07/11/2013	4.30	Call	Bond Future	4.6300	0.0046	4.9500	0.0050	6.911	0	0	0
2013/10/22	R206	07/11/2013	4.29	Put	Bond Future	143.9900	0.1440	135.5300	0.1355	(5.875)	0	0	0
2013/10/22	R207	07/11/2013	6.70	Call	Bond Future	296.2500	0.2963	375.6600	0.3757	26.805	0	0	0
2013/10/22	R207	07/11/2013			Bond Future	6.9722	103.7247	6.9006	104.0830	(1.027)	0.0000	0.0000	21,989
2013/10/22	R207	07/11/2013	6.71	Call	Bond Future	309.0100	0.3090	391.2100	0.3912	26.601	0	0	0
2013/10/22	R207	07/11/2013	6.69	Put	Bond Future	1,704.4900	1.7045	1,422.9200	1.4229	(16.519)	0	0	0
2013/10/22	R207	07/11/2013	6.71	Put	Bond Future	1,628.1300	1.6281	1,352.1000	1.3521	(16.954)	0	0	0
2013/10/22	R207	07/11/2013	6.69	Call	Bond Future	283.8900	0.2839	360.5500	0.3605	27.003	0	0	0
2013/10/22	R207	07/11/2013	6.70	Put	Bond Future	1,666.0900	1.6661	1,387.2700	1.3873	(16.735)	0	0	0
2013/10/22	R207	06/02/2014			Bond Future	7.0579	101.4501	6.9825	101.8130	(1.068)	0.0000	0.0000	1,081
2013/10/22	R207	06/02/2014	6.65	Call	Bond Future	1,145.1100	1.1451	1,269.8000	1.2698	10.889	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
2013/10/22	R207	06/02/2014	6.64	Put	Bond Future	3,159.9200	3.1599	2,920.3700	2.9204	(7.581)	0	0	0
2013/10/22	R207	06/02/2014	6.66	Put	Bond Future	3,095.4300	3.0954	2,858.5300	2.8585	(7.653)	0	0	0
2013/10/22	R207	06/02/2014	6.65	Put	Bond Future	3,127.5700	3.1276	2,889.3400	2.8893	(7.617)	0	0	0
2013/10/22	R207	06/02/2014	6.66	Call	Bond Future	1,162.1300	1.1621	1,288.1500	1.2881	10.844	0	0	0
2013/10/22	R207	06/02/2014	6.64	Call	Bond Future	1,128.2600	1.1283	1,251.6300	1.2516	10.935	0	0	0
2013/10/22	R207	08/05/2014	6.19	Put	Bond Future	5,539.9200	5.5399	5,265.4000	5.2654	(4.955)	0	0	0
2013/10/22	R207	08/05/2014	6.21	Put	Bond Future	5,466.1100	5.4661	5,193.2600	5.1933	(4.992)	0	0	0
2013/10/22	R207	08/05/2014			Bond Future	7.1487	102.8145	7.0692	103.1822	(1.113)	0.0000	0.0000	0
2013/10/22	R207	08/05/2014	6.20	Put	Bond Future	5,502.9500	5.5029	5,229.2700	5.2293	(4.973)	0	0	0
2013/10/22	R207	08/05/2014	6.20	Call	Bond Future	1,007.9600	1.0080	1,102.0200	1.1020	9.332	0	0	0
2013/10/22	R207	08/05/2014	6.21	Call	Bond Future	1,019.7600	1.0198	1,114.6500	1.1147	9.305	0	0	0
2013/10/22	R207	08/05/2014	6.19	Call	Bond Future	996.2700	0.9963	1,089.4900	1.0895	9.357	0	0	0
2013/10/22	R207	07/08/2014	7.69	Call	Bond Future	4,229.5700	4.2296	4,457.1300	4.4571	5.380	0	0	0
2013/10/22	R207	07/08/2014	7.70	Put	Bond Future	2,216.9300	2.2169	2,072.5500	2.0725	(6.513)	0	0	0
2013/10/22	R207	07/08/2014			Bond Future	7.2334	100.6169	7.1493	100.9896	(1.162)	0.0000	0.0000	0
2013/10/22	R207	07/08/2014	7.70	Call	Bond Future	4,255.8900	4.2559	4,484.2400	4.4842	5.366	0	0	0
2013/10/22	R207	07/08/2014	7.71	Call	Bond Future	4,282.2900	4.2823	4,511.4200	4.5114	5.351	0	0	0
2013/10/22	R207	07/08/2014	7.69	Put	Bond Future	2,233.7700	2.2338	2,088.6000	2.0886	(6.499)	0	0	0
2013/10/22	R207	07/08/2014	7.71	Put	Bond Future	2,200.1900	2.2002	2,056.5900	2.0566	(6.527)	0	0	0
2013/10/22	R208	07/11/2013			Bond Future	7.1367	98.5971	7.0602	99.0258	(1.072)	0.0000	0.0000	10,578
2013/10/22	R208	07/11/2013	6.79	Put	Bond Future	2,166.2200	2.1662	1,807.8900	1.8079	(16.542)	0	0	0
2013/10/22	R208	07/11/2013	6.81	Put	Bond Future	2,072.9300	2.0729	1,720.5900	1.7206	(16.997)	0	0	0
2013/10/22	R208	07/11/2013	6.80	Put	Bond Future	2,119.3500	2.1194	1,763.9800	1.7640	(16.768)	0	0	0
2013/10/22	R208	07/11/2013	6.81	Call	Bond Future	226.3900	0.2264	302.7500	0.3027	33.729	0	0	0
2013/10/22	R208	07/11/2013	7.50	Put	Bond Future	197.1500	0.1971	121.4100	0.1214	(38.417)	0	0	1,520
2013/10/22	R208	07/11/2013	6.79	Call	Bond Future	205.2700	0.2053	275.6400	0.2756	34.282	0	0	0
2013/10/22	R208	07/11/2013	7.50	Call	Bond Future	2,200.9400	2.2009	2,553.9000	2.5539	16.037	0	0	0
2013/10/22	R208	07/11/2013	6.80	Call	Bond Future	215.6300	0.2156	288.9600	0.2890	34.007	0	0	0
2013/10/22	R208	06/02/2014	6.74	Put	Bond Future	3,737.1200	3.7371	3,440.3700	3.4404	(7.941)	0	0	0
2013/10/22	R208	06/02/2014			Bond Future	7.2190	99.8941	7.1390	100.3284	(1.109)	0.0000	0.0000	0
2013/10/22	R208	06/02/2014	6.76	Put	Bond Future	3,660.5600	3.6606	3,367.0000	3.3670	(8.020)	0	0	0
2013/10/22	R208	06/02/2014	6.75	Put	Bond Future	3,698.7200	3.6987	3,403.5600	3.4036	(7.980)	0	0	0
2013/10/22	R208	06/02/2014	6.74	Call	Bond Future	1,101.2900	1.1013	1,238.9100	1.2389	12.496	0	0	0
2013/10/22	R208	06/02/2014	6.75	Call	Bond Future	1,118.8000	1.1188	1,258.0100	1.2580	12.443	0	0	0
2013/10/22	R208	06/02/2014	6.76	Call	Bond Future	1,136.5100	1.1365	1,277.3200	1.2773	12.390	0	0	0
2013/10/22	R208	08/05/2014	6.31	Call	Bond Future	975.2400	0.9752	1,080.0600	1.0801	10.748	0	0	0
2013/10/22	R208	08/05/2014			Bond Future	7.3013	97.8410	7.2175	98.2811	(1.147)	0.0000	0.0000	0
2013/10/22	R208	08/05/2014	6.29	Call	Bond Future	950.9000	0.9509	1,053.6900	1.0537	10.810	0	0	0
2013/10/22	R208	08/05/2014	6.31	Put	Bond Future	6,343.8600	6.3439	6,008.5600	6.0086	(5.285)	0	0	0
2013/10/22	R208	08/05/2014	6.30	Put	Bond Future	6,387.6200	6.3876	6,051.3000	6.0513	(5.265)	0	0	0
2013/10/22	R208	08/05/2014	6.29	Put	Bond Future	6,431.5200	6.4315	6,094.1900	6.0942	(5.245)	0	0	0
2013/10/22	R208	08/05/2014	6.30	Call	Bond Future	963.0100	0.9630	1,066.8100	1.0668	10.779	0	0	0
2013/10/22	R208	07/08/2014	8.28	Call	Bond Future	6,102.9200	6.1029	6,419.6700	6.4197	5.190	0	0	0
2013/10/22	R208	07/08/2014			Bond Future	7.3774	99.2143	7.2896	99.6605	(1.189)	0.0000	0.0000	0
2013/10/22	R208	07/08/2014	7.80	Call	Bond Future	4,572.6400	4.5726	4,845.4800	4.8455	5.967	0	0	0
2013/10/22	R208	07/08/2014	7.79	Put	Bond Future	2,477.7800	2.4778	2,303.4800	2.3035	(7.035)	0	0	0
2013/10/22	R208	07/08/2014	7.81	Put	Bond Future	2,439.0900	2.4391	2,266.7600	2.2668	(7.065)	0	0	0

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2013/10/22	R208	07/08/2014	7.80	Put	Bond Future	2,458.3700		2.4584	2,285.0600	2.2851	(7.050)	0	0	0
2013/10/22	R208	07/08/2014	7.81	Call	Bond Future	4,602.6900		4.6027	4,876.5100	4.8765	5.949	0	0	0
2013/10/22	R208	07/08/2014	8.28	Put	Bond Future	1,655.5700		1.6556	1,526.1700	1.5262	(7.816)	0	0	630
2013/10/22	R208	07/08/2014	7.79	Call	Bond Future	4,542.6800		4.5427	4,814.5300	4.8145	5.984	0	0	0
2013/10/22	R209	07/11/2013	8.80	Put	Bond Future	949.1700		0.9492	611.1800	0.6112	(35.609)	0	0	0
2013/10/22	R209	07/11/2013	9.50	Put	Bond Future	45.6300		0.0456	19.0200	0.0190	(58.317)	0	0	980
2013/10/22	R209	07/11/2013			Bond Future	8.6867		76.8576	8.5752	77.7515	(1.283)	0.0000	0.0000	19,784
2013/10/22	R209	07/11/2013	8.80	Call	Bond Future	1,841.2600		1.8413	2,397.2600	2.3973	30.197	0	0	0
2013/10/22	R209	07/11/2013	8.81	Call	Bond Future	1,888.4200		1.8884	2,452.3700	2.4524	29.864	0	0	0
2013/10/22	R209	07/11/2013	9.25	Call	Bond Future	4,438.6500		4.4387	5,251.8100	5.2518	18.320	0	0	0
2013/10/22	R209	07/11/2013	8.65	Call	Bond Future	1,212.8700		1.2129	1,643.7700	1.6438	35.527	0	0	0
2013/10/22	R209	07/11/2013	8.79	Call	Bond Future	1,794.7300		1.7947	2,342.7200	2.3427	30.533	0	0	0
2013/10/22	R209	07/11/2013	9.70	Put	Bond Future	14.5900		0.0146	5.2400	0.0052	(64.085)	0	0	1,520
2013/10/22	R209	07/11/2013	9.40	Call	Bond Future	5,431.4800		5.4315	6,282.8500	6.2828	15.675	0	0	0
2013/10/22	R209	07/11/2013	9.25	Put	Bond Future	159.9900		0.1600	79.1600	0.0792	(50.522)	0	0	1,000
2013/10/22	R209	07/11/2013	8.79	Put	Bond Future	980.7200		0.9807	634.7200	0.6347	(35.280)	0	0	0
2013/10/22	R209	07/11/2013	9.50	Call	Bond Future	6,103.0400		6.1030	6,970.4200	6.9704	14.212	0	0	0
2013/10/22	R209	07/11/2013	9.70	Call	Bond Future	7,445.1200		7.4451	8,329.7600	8.3298	11.882	0	0	0
2013/10/22	R209	07/11/2013	9.40	Put	Bond Future	77.1000		0.0771	34.4800	0.0345	(55.279)	0	0	5,000
2013/10/22	R209	07/11/2013	8.65	Put	Bond Future	1,505.3600		1.5054	1,042.2700	1.0423	(30.763)	0	0	4,700
2013/10/22	R209	07/11/2013	8.81	Put	Bond Future	918.3700		0.9184	588.3300	0.5883	(35.938)	0	0	0
2013/10/22	R209	06/02/2014	8.56	Call	Bond Future	2,791.1500		2.7912	3,199.4000	3.1994	14.627	0	0	0
2013/10/22	R209	06/02/2014			Bond Future	8.7680		77.8687	8.6533	78.7743	(1.308)	0.0000	0.0000	0
2013/10/22	R209	06/02/2014	8.54	Call	Bond Future	2,724.8300		2.7248	3,126.6000	3.1266	14.745	0	0	0
2013/10/22	R209	06/02/2014	8.55	Call	Bond Future	2,757.8700		2.7579	3,162.8900	3.1629	14.686	0	0	0
2013/10/22	R209	06/02/2014	8.54	Put	Bond Future	4,542.1300		4.5421	4,038.2700	4.0383	(11.093)	0	0	0
2013/10/22	R209	06/02/2014	8.56	Put	Bond Future	4,446.3300		4.4463	3,948.9500	3.9489	(11.186)	0	0	0
2013/10/22	R209	06/02/2014	8.55	Put	Bond Future	4,494.0400		4.4940	3,993.4300	3.9934	(11.139)	0	0	0
2013/10/22	R209	08/05/2014			Bond Future	8.8486		75.7710	8.7306	76.6888	(1.333)	0.0000	0.0000	0
2013/10/22	R209	08/05/2014	7.85	Call	Bond Future	1,834.8400		1.8348	2,088.7300	2.0887	13.837	0	0	0
2013/10/22	R209	08/05/2014	7.86	Call	Bond Future	1,855.3600		1.8554	2,111.4000	2.1114	13.800	0	0	0
2013/10/22	R209	08/05/2014	7.85	Put	Bond Future	10,185.2700		10.1853	9,521.3800	9.5214	(6.518)	0	0	0
2013/10/22	R209	08/05/2014	7.84	Call	Bond Future	1,814.4700		1.8145	2,066.2300	2.0662	13.875	0	0	0
2013/10/22	R209	08/05/2014	7.84	Put	Bond Future	10,255.5600		10.2556	9,589.5400	9.5895	(6.494)	0	0	0
2013/10/22	R209	08/05/2014	7.86	Put	Bond Future	10,115.2700		10.1153	9,453.5300	9.4535	(6.542)	0	0	0
2013/10/22	R209	07/08/2014	9.04	Put	Bond Future	5,271.0400		5.2710	4,864.7100	4.8647	(7.709)	0	0	0
2013/10/22	R209	07/08/2014			Bond Future	8.9251		76.8346	8.8038	77.7652	(1.359)	0.0000	0.0000	0
2013/10/22	R209	07/08/2014	9.06	Put	Bond Future	5,198.1000		5.1981	4,795.6200	4.7956	(7.743)	0	0	0
2013/10/22	R209	07/08/2014	9.05	Put	Bond Future	5,234.4600		5.2345	4,830.0600	4.8301	(7.726)	0	0	0
2013/10/22	R209	07/08/2014	9.05	Call	Bond Future	6,174.3800		6.1744	6,700.5700	6.7006	8.522	0	0	0
2013/10/22	R209	07/08/2014	9.06	Call	Bond Future	6,212.4800		6.2125	6,740.5900	6.7406	8.501	0	0	0
2013/10/22	R209	07/08/2014	9.04	Call	Bond Future	6,136.3800		6.1364	6,660.6400	6.6606	8.543	0	0	0
2013/10/22	R210	07/11/2013	159.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	R210	07/11/2013			Bond Future	159.0967		159.0967	159.1371	159.1371	0.025	0.0000	0.0000	1,449
2013/10/22	R210	07/11/2013	160.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	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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2013/10/22	R210	07/11/2013	159.99	Put	Bond Future	893.3200		0.8933	852.9200	0.8529	(4.522)	0	0	0
2013/10/22	R210	07/11/2013	160.01	Put	Bond Future	913.3200		0.9133	872.9200	0.8729	(4.423)	0	0	0
2013/10/22	R210	07/11/2013	160.00	Put	Bond Future	903.3200		0.9033	862.9200	0.8629	(4.472)	0	0	0
2013/10/22	R211	07/11/2013			Bond Future	128.5324		128.5324	128.5590	128.5590	0.021	0.0000	0.0000	522
2013/10/22	R211	07/11/2013	130.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	R211	07/11/2013	129.99	Put	Bond Future	1,457.5800		1.4576	1,431.0000	1.4310	(1.824)	0	0	0
2013/10/22	R211	07/11/2013	130.01	Put	Bond Future	1,477.5800		1.4776	1,451.0000	1.4510	(1.799)	0	0	0
2013/10/22	R211	07/11/2013	130.00	Put	Bond Future	1,467.5800		1.4676	1,441.0000	1.4410	(1.811)	0	0	0
2013/10/22	R211	07/11/2013	130.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	R211	07/11/2013	129.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	R212	07/11/2013	132.99	Put	Bond Future	1,455.6600		1.4557	1,424.2400	1.4242	(2.158)	0	0	0
2013/10/22	R212	07/11/2013			Bond Future	131.5343		131.5343	131.5658	131.5658	0.024	0.0000	0.0000	21,791
2013/10/22	R212	07/11/2013	133.01	Put	Bond Future	1,475.6600		1.4757	1,444.2400	1.4442	(2.129)	0	0	0
2013/10/22	R212	07/11/2013	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	R212	07/11/2013	133.00	Put	Bond Future	1,465.6600		1.4657	1,434.2400	1.4342	(2.144)	0	0	0
2013/10/22	R212	07/11/2013	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	R212	07/11/2013	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	R213	07/11/2013	8.60	Call	Bond Future	1,867.2500		1.8672	2,432.8700	2.4329	30.292	0	0	0
2013/10/22	R213	07/11/2013			Bond Future	8.4879		88.0259	8.3763	88.9370	(1.315)	0.0000	0.0000	19,436
2013/10/22	R213	07/11/2013	8.61	Call	Bond Future	1,915.6300		1.9156	2,489.4000	2.4894	29.952	0	0	0
2013/10/22	R213	07/11/2013	8.59	Put	Bond Future	998.2100		0.9982	644.5600	0.6446	(35.428)	0	0	0
2013/10/22	R213	07/11/2013	8.61	Put	Bond Future	934.7400		0.9347	597.4400	0.5974	(36.085)	0	0	0
2013/10/22	R213	07/11/2013	8.60	Put	Bond Future	966.1000		0.9661	620.6500	0.6206	(35.757)	0	0	0
2013/10/22	R213	07/11/2013	8.59	Call	Bond Future	1,819.5000		1.8195	2,376.9200	2.3769	30.636	0	0	0
2013/10/22	R213	06/02/2014			Bond Future	8.5754		89.1839	8.4604	90.1069	(1.341)	0.0000	0.0000	0
2013/10/22	R213	06/02/2014	8.29	Put	Bond Future	4,962.2300		4.9622	4,429.1600	4.4292	(10.743)	0	0	0
2013/10/22	R213	06/02/2014	8.31	Put	Bond Future	4,862.0900		4.8621	4,335.4600	4.3355	(10.831)	0	0	0
2013/10/22	R213	06/02/2014	8.29	Call	Bond Future	2,645.4200		2.6454	3,035.2900	3.0353	14.738	0	0	0
2013/10/22	R213	06/02/2014	8.30	Put	Bond Future	4,911.9900		4.9120	4,382.1300	4.3821	(10.787)	0	0	0
2013/10/22	R213	06/02/2014	8.30	Call	Bond Future	2,677.8600		2.6779	3,070.9400	3.0709	14.679	0	0	0
2013/10/22	R213	06/02/2014	8.31	Call	Bond Future	2,710.5300		2.7105	3,106.8400	3.1068	14.621	0	0	0
2013/10/22	R213	08/05/2014	7.65	Put	Bond Future	10,335.2200		10.3352	9,656.9500	9.6570	(6.563)	0	0	0
2013/10/22	R213	08/05/2014			Bond Future	8.6587		86.8451	8.5403	87.7805	(1.368)	0.0000	0.0000	0
2013/10/22	R213	08/05/2014	7.64	Put	Bond Future	10,404.4600		10.4045	9,724.0700	9.7241	(6.539)	0	0	0
2013/10/22	R213	08/05/2014	7.66	Put	Bond Future	10,266.2600		10.2663	9,590.1200	9.5901	(6.586)	0	0	0
2013/10/22	R213	08/05/2014	7.65	Call	Bond Future	1,877.8600		1.8779	2,134.9300	2.1349	13.690	0	0	0
2013/10/22	R213	08/05/2014	7.64	Call	Bond Future	1,857.4000		1.8574	2,112.3500	2.1124	13.726	0	0	0
2013/10/22	R213	08/05/2014	7.66	Call	Bond Future	1,898.4800		1.8985	2,157.6800	2.1577	13.653	0	0	0
2013/10/22	R213	07/08/2014	8.86	Call	Bond Future	6,336.7700		6.3368	6,868.1900	6.8682	8.386	0	0	0
2013/10/22	R213	07/08/2014			Bond Future	8.7388		88.0640	8.6168	89.0123	(1.397)	0.0000	0.0000	0
2013/10/22	R213	07/08/2014	8.84	Call	Bond Future	6,258.6700		6.2587	6,786.2100	6.7862	8.429	0	0	0
2013/10/22	R213	07/08/2014	8.85	Call	Bond Future	6,297.6600		6.2977	6,827.1500	6.8272	8.408	0	0	0
2013/10/22	R213	07/08/2014	8.84	Put	Bond Future	5,484.1400		5.4841	5,063.3000	5.0633	(7.674)	0	0	0
2013/10/22	R213	07/08/2014	8.86	Put	Bond Future	5,410.3100		5.4103	4,993.3500	4.9933	(7.707)	0	0	0
2013/10/22	R213	07/08/2014	8.85	Put	Bond Future	5,447.1200		5.4471	5,028.2300	5.0282	(7.690)	0	0	0

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2013/10/22	R214	07/11/2013	7.80	Call	Bond Future	7.1800	0.0072	12.0300	0.0120	67.549	0	0	0
2013/10/22	R214	07/11/2013			Bond Future	8.8423	77.3007	8.7358	78.1808	(1.205)	0.0000	0.0000	2,427
2013/10/22	R214	07/11/2013	7.81	Call	Bond Future	7.7500	0.0078	12.9800	0.0130	67.484	0	0	0
2013/10/22	R214	07/11/2013	7.79	Call	Bond Future	6.6400	0.0066	11.1500	0.0112	67.922	0	0	0
2013/10/22	R214	07/11/2013	7.81	Put	Bond Future	9,301.2200	9.3012	8,426.3300	8.4263	(9.406)	0	0	0
2013/10/22	R214	07/11/2013	7.80	Put	Bond Future	9,399.6000	9.3996	8,524.3300	8.5243	(9.312)	0	0	0
2013/10/22	R214	07/11/2013	7.79	Put	Bond Future	9,498.2100	9.4982	8,622.6000	8.6226	(9.219)	0	0	0
2013/10/22	R214	06/02/2014			Bond Future	8.9264	78.3176	8.8168	79.2093	(1.228)	0.0000	0.0000	0
2013/10/22	R214	06/02/2014	8.99	Put	Bond Future	3,561.1000	3.5611	3,154.6200	3.1546	(11.414)	0	0	0
2013/10/22	R214	06/02/2014	9.01	Put	Bond Future	3,483.4900	3.4835	3,082.9100	3.0829	(11.499)	0	0	0
2013/10/22	R214	06/02/2014	8.99	Call	Bond Future	4,070.1200	4.0701	4,555.3000	4.5553	11.921	0	0	0
2013/10/22	R214	06/02/2014	9.00	Put	Bond Future	3,521.8700	3.5219	3,118.3500	3.1183	(11.458)	0	0	0
2013/10/22	R214	06/02/2014	9.00	Call	Bond Future	4,110.4500	4.1105	4,598.5900	4.5986	11.876	0	0	0
2013/10/22	R214	06/02/2014	9.01	Call	Bond Future	4,151.4800	4.1515	4,642.5600	4.6426	11.829	0	0	0
2013/10/22	R248	07/11/2013			Bond Future	8.9228	99.9017	8.8213	100.9755	(1.138)	0.0000	0.0000	10,220
2013/10/22	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	R248	07/11/2013	7.86	Put	Bond Future	12,361.0300	12.3610	11,287.2600	11.2873	(8.687)	0	0	0
2013/10/22	R248	07/11/2013	7.85	Put	Bond Future	12,490.1000	12.4901	11,416.3300	11.4163	(8.597)	0	0	0
2013/10/22	R248	07/11/2013	7.84	Put	Bond Future	12,619.4300	12.6194	11,545.6600	11.5457	(8.509)	0	0	0
2013/10/22	R248	06/02/2014	9.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	R248	06/02/2014			Bond Future	9.0098	101.2159	8.9051	102.3038	(1.162)	0.0000	0.0000	0
2013/10/22	R248	06/02/2014	9.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/22	R248	06/02/2014	9.11	Call	Bond Future	1,021.5300	1.0215	2,109.4300	2.1094	106.497	0	0	0
2013/10/22	R248	06/02/2014	9.09	Call	Bond Future	819.1800	0.8192	1,907.0800	1.9071	132.804	0	0	0
2013/10/22	R248	06/02/2014	9.10	Call	Bond Future	920.4500	0.9205	2,008.3500	2.0084	118.192	0	0	0
2013/10/22	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>359017</b>