



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 26/09/2013 to 26/09/2013

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/26	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/09/26	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	2025	07/11/2013			Bond Future	109.9842	109.9842	109.8177	109.8177	(0.151)	0.0000	0.0000	0
2013/09/26	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	2025	07/11/2013	110.99	Put	Bond Future	1,005.7800	1.0058	1,172.3100	1.1723	16.557	0	0	0
2013/09/26	2025	07/11/2013	111.01	Put	Bond Future	1,025.7800	1.0258	1,192.3100	1.1923	16.234	0	0	0
2013/09/26	2025	07/11/2013	111.00	Put	Bond Future	1,015.7800	1.0158	1,182.3100	1.1823	16.394	0	0	0
2013/09/26	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	2037	07/11/2013			Bond Future	8.8916	98.5599	8.9160	98.3295	0.275	0.0000	0.0000	1,650
2013/09/26	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	2037	07/11/2013	9.43	Call	Bond Future	4,882.8800	4.8829	4,652.4700	4.6525	(4.719)	0	0	0
2013/09/26	2037	07/11/2013	9.41	Call	Bond Future	4,708.7400	4.7087	4,478.3300	4.4783	(4.893)	0	0	0
2013/09/26	2037	07/11/2013	9.42	Call	Bond Future	4,795.8800	4.7959	4,565.4700	4.5655	(4.804)	0	0	0
2013/09/26	2037	06/02/2014			Bond Future	8.9822	95.5984	9.0073	95.3652	0.280	0.0000	0.0000	0
2013/09/26	2037	06/02/2014	9.38	Call	Bond Future	3,584.8200	3.5848	3,351.6600	3.3517	(6.504)	0	0	0
2013/09/26	2037	06/02/2014	9.39	Call	Bond Future	3,672.1100	3.6721	3,438.9500	3.4389	(6.349)	0	0	0
2013/09/26	2037	06/02/2014	9.37	Call	Bond Future	3,497.3900	3.4974	3,264.2300	3.2642	(6.667)	0	0	0
2013/09/26	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	2037	08/05/2014			Bond Future	9.0729	96.8988	9.0988	96.6624	0.286	0.0000	0.0000	0
2013/09/26	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	2037	08/05/2014	9.38	Call	Bond Future	2,740.3300	2.7403	2,503.9200	2.5039	(8.627)	0	0	0
2013/09/26	2037	08/05/2014	9.39	Call	Bond Future	2,827.3900	2.8274	2,590.9800	2.5910	(8.361)	0	0	0
2013/09/26	2037	08/05/2014	9.37	Call	Bond Future	2,653.1300	2.6531	2,416.7200	2.4167	(8.911)	0	0	0
2013/09/26	2038	07/11/2013			Bond Future	106.1561	106.1561	106.1576	106.1576	0.001	0.0000	0.0000	0
2013/09/26	2038	07/11/2013	109.99	Put	Bond Future	3,833.9300	3.8339	3,832.3700	3.8324	(0.041)	0	0	0
2013/09/26	2038	07/11/2013	110.00	Put	Bond Future	3,843.9300	3.8439	3,842.3700	3.8424	(0.041)	0	0	0
2013/09/26	2038	07/11/2013	110.01	Put	Bond Future	3,853.9300	3.8539	3,852.3700	3.8524	(0.040)	0	0	0
2013/09/26	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	2050	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	2050	07/11/2013	110.00	Put	Bond Future	128.9400	0.1289	127.0900	0.1271	(1.435)	0	0	0
2013/09/26	2050	07/11/2013			Bond Future	109.8711	109.8711	109.8729	109.8729	0.002	0.0000	0.0000	122
2013/09/26	2050	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	2050	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	2050	07/11/2013	109.99	Put	Bond Future	118.9400	0.1189	117.0900	0.1171	(1.555)	0	0	0
2013/09/26	2050	07/11/2013	110.01	Put	Bond Future	138.9400	0.1389	137.0900	0.1371	(1.332)	0	0	0
2013/09/26	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/09/26	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	AL37	07/11/2013			Index Future	411.2100	411.2100	410.7040	410.7040	(0.123)	0.0000	0.0000	0
2013/09/26	AL37	06/02/2014			Index Future	416.6140	416.6140	416.1020	416.1020	(0.123)	0.0000	0.0000	0
2013/09/26	AL7T	07/11/2013			Index Future	488.6180	488.6180	487.9470	487.9470	(0.137)	0.0000	0.0000	1
2013/09/26	AL7T	06/02/2014			Index Future	495.0390	495.0390	494.3610	494.3610	(0.137)	0.0000	0.0000	0
2013/09/26	ALBI	07/11/2013			Index Future	439.0150	439.0150	438.2160	438.2160	(0.182)	0.0000	0.0000	769
2013/09/26	ALBI	06/02/2014			Index Future	444.7840	444.7840	443.9760	443.9760	(0.182)	0.0000	0.0000	73
2013/09/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/09/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/09/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/26	EL28	07/11/2013			Bond Future	110.3586	110.3586	110.3605	110.3605	0.002	0.0000	0.0000	0
2013/09/26	EL28	07/11/2013	110.00	Call	Bond Future	358.6100	0.3586	360.4700	0.3605	0.519	0	0	0
2013/09/26	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	EL28	07/11/2013	110.01	Call	Bond Future	348.6100	0.3486	350.4700	0.3505	0.534	0	0	0
2013/09/26	EL28	07/11/2013	109.99	Call	Bond Future	368.6100	0.3686	370.4700	0.3705	0.505	0	0	0
2013/09/26	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	ES33	07/11/2013			Bond Future	9.3405	84.6993	9.3647	84.5107	0.259	0.0000	0.0000	6,292
2013/09/26	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	ES33	07/11/2013	8.51	Put	Bond Future	6,888.5100	6.8885	7,077.1100	7.0771	2.738	0	0	0
2013/09/26	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	ES33	07/11/2013	8.49	Put	Bond Future	7,064.9400	7.0649	7,253.5400	7.2535	2.670	0	0	0
2013/09/26	ES33	07/11/2013	8.50	Put	Bond Future	6,976.6600	6.9767	7,165.2600	7.1653	2.703	0	0	0
2013/09/26	ES33	06/02/2014	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	ES33	06/02/2014			Bond Future	9.4511	85.8124	9.4761	85.6215	0.264	0.0000	0.0000	0
2013/09/26	ES33	06/02/2014	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	ES33	06/02/2014	9.54	Call	Bond Future	676.2200	0.6762	485.3400	0.4853	(28.227)	0	0	0
2013/09/26	ES33	06/02/2014	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	ES33	06/02/2014	9.55	Call	Bond Future	751.7500	0.7517	560.8700	0.5609	(25.391)	0	0	0
2013/09/26	ES33	06/02/2014	9.56	Call	Bond Future	827.1700	0.8272	636.2900	0.6363	(23.076)	0	0	0
2013/09/26	GOVI	07/11/2013			GOVI	438.3130	438.3130	437.5230	437.5230	(0.180)	0.0000	0.0000	127

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2013/09/26	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	GOVI	07/11/2013	445.99	Put	GOVI	76,770.0000	7.6770	84,670.0000	8.4670	10.290	0	0	0
2013/09/26	GOVI	07/11/2013	446.01	Put	GOVI	76,970.0000	7.6970	84,870.0000	8.4870	10.264	0	0	0
2013/09/26	GOVI	07/11/2013	446.00	Put	GOVI	76,870.0000	7.6870	84,770.0000	8.4770	10.277	0	0	0
2013/09/26	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	GOVI	06/02/2014	439.99	Call	GOVI	40,830.0000	4.0830	32,840.0000	3.2840	(19.569)	0	0	0
2013/09/26	GOVI	06/02/2014			GOVI	444.0730	444.0730	443.2740	443.2740	(0.180)	0.0000	0.0000	269
2013/09/26	GOVI	06/02/2014	440.00	Call	GOVI	40,730.0000	4.0730	32,740.0000	3.2740	(19.617)	0	0	0
2013/09/26	GOVI	06/02/2014	440.01	Call	GOVI	40,630.0000	4.0630	32,640.0000	3.2640	(19.665)	0	0	0
2013/09/26	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	GOVI	08/05/2014	442.00	Call	GOVI	81,110.0000	8.1110	73,000.0000	7.3000	(9.999)	0	0	0
2013/09/26	GOVI	08/05/2014			GOVI	450.1110	450.1110	449.3000	449.3000	(0.180)	0.0000	0.0000	0
2013/09/26	GOVI	08/05/2014	442.01	Call	GOVI	81,010.0000	8.1010	72,900.0000	7.2900	(10.011)	0	0	0
2013/09/26	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	GOVI	08/05/2014	441.99	Call	GOVI	81,210.0000	8.1210	73,100.0000	7.3100	(9.986)	0	0	0
2013/09/26	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/09/26	IGOV	07/11/2013			Index Future	196.7450	196.7450	196.3770	196.3770	(0.187)	0.0000	0.0000	1,136
2013/09/26	IGOV	06/02/2014			Index Future	199.3550	199.3550	198.9830	198.9830	(0.187)	0.0000	0.0000	174
2013/09/26	ILBI	07/11/2013			Index Future	525.5880	525.5880	533.6790	533.6790	1.539	0.0000	0.0000	0
2013/09/26	ILBI	06/02/2014			Index Future	532.6840	532.6840	540.9000	540.9000	1.542	0.0000	0.0000	186
2013/09/26	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/09/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/09/26	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/09/26	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/09/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/09/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/09/26	JBAF	16/10/2013			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	0
2013/09/26	JBAF	20/11/2013			Jibar Tradeable Future	5.2300	94.7700	5.2600	94.7400	0.574	0.0000	0.0000	3,000
2013/09/26	JBAF	18/12/2013			Jibar Tradeable Future	5.2500	94.7500	5.2900	94.7100	0.762	0.0000	0.0000	1,500
2013/09/26	JBAF	15/01/2014			Jibar Tradeable Future	5.3200	94.6800	5.3700	94.6300	0.940	0.0000	0.0000	1,000
2013/09/26	JBAF	19/02/2014			Jibar Tradeable Future	5.4200	94.5800	5.4700	94.5300	0.923	0.0000	0.0000	0
2013/09/26	JBAF	19/03/2014			Jibar Tradeable Future	5.5200	94.4800	5.5900	94.4100	1.268	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
2013/09/26	JBAF	18/06/2014			Jibar Tradeable Future	5.8400	94.1600	5.9100	94.0900	1.199	0.0000	0.0000	1,000
2013/09/26	JBAF	17/09/2014			Jibar Tradeable Future	6.1100	93.8900	6.1900	93.8100	1.309	0.0000	0.0000	0
2013/09/26	JBAF	17/12/2014			Jibar Tradeable Future	6.3600	93.6400	6.4400	93.5600	1.258	0.0000	0.0000	0
2013/09/26	JBAF	18/03/2015			Jibar Tradeable Future	6.6400	93.3600	6.7300	93.2700	1.355	0.0000	0.0000	250
2013/09/26	JBAF	17/06/2015			Jibar Tradeable Future	6.8700	93.1300	6.9800	93.0200	1.601	0.0000	0.0000	0
2013/09/26	JBAF	16/09/2015			Jibar Tradeable Future	7.1300	92.8700	7.2400	92.7600	1.543	0.0000	0.0000	0
2013/09/26	R023	07/11/2013	6.50	Put	Bond Future	7,613.5300	7.6135	7,775.9300	7.7759	2.133	0	0	0
2013/09/26	R023	07/11/2013			Bond Future	7.5965	102.5559	7.6210	102.3935	0.323	0.0000	0.0000	12,954
2013/09/26	R023	07/11/2013	6.49	Put	Bond Future	7,686.2600	7.6863	7,848.6600	7.8487	2.113	0	0	0
2013/09/26	R023	07/11/2013	6.51	Put	Bond Future	7,540.8500	7.5409	7,703.2500	7.7033	2.154	0	0	0
2013/09/26	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	R023	06/02/2014			Bond Future	7.6880	103.9036	7.7135	103.7394	0.331	0.0000	0.0000	0
2013/09/26	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	R023	06/02/2014	7.84	Call	Bond Future	974.3700	0.9744	810.1600	0.8102	(16.853)	0	0	0
2013/09/26	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	R023	06/02/2014	7.85	Call	Bond Future	1,038.0500	1.0381	873.8400	0.8738	(15.819)	0	0	0
2013/09/26	R023	06/02/2014	7.86	Call	Bond Future	1,101.6900	1.1017	937.4800	0.9375	(14.905)	0	0	0
2013/09/26	R157	07/11/2013			Bond Future	6.0232	114.9802	6.0649	114.9025	0.692	0.0000	0.0000	29,453
2013/09/26	R157	07/11/2013	5.60	Call	Bond Future	174.0500	0.1741	151.2200	0.1512	(13.117)	0	0	0
2013/09/26	R157	07/11/2013	5.59	Put	Bond Future	980.9100	0.9809	1,036.2700	1.0363	5.644	0	0	0
2013/09/26	R157	07/11/2013	5.61	Put	Bond Future	952.8400	0.9528	1,007.3100	1.0073	5.717	0	0	0
2013/09/26	R157	07/11/2013	5.60	Put	Bond Future	966.8300	0.9668	1,021.7400	1.0217	5.679	0	0	0
2013/09/26	R157	07/11/2013	5.61	Call	Bond Future	178.8800	0.1789	155.6100	0.1556	(13.009)	0	0	0
2013/09/26	R157	07/11/2013	5.59	Call	Bond Future	169.3100	0.1693	146.9300	0.1469	(13.218)	0	0	0
2013/09/26	R157	06/02/2014	5.64	Call	Bond Future	432.6000	0.4326	404.0900	0.4041	(6.590)	0	0	0
2013/09/26	R157	06/02/2014	5.65	Put	Bond Future	1,257.6000	1.2576	1,307.2300	1.3072	3.946	0	0	0
2013/09/26	R157	06/02/2014			Bond Future	6.1584	116.4912	6.2073	116.4128	0.794	6.2390	6.2390	300
2013/09/26	R157	06/02/2014	5.65	Call	Bond Future	438.2500	0.4383	409.4900	0.4095	(6.562)	0	0	0
2013/09/26	R157	06/02/2014	5.66	Call	Bond Future	443.9500	0.4440	414.9400	0.4149	(6.535)	0	0	0
2013/09/26	R157	06/02/2014	5.64	Put	Bond Future	1,268.1500	1.2681	1,318.0300	1.3180	3.933	0	0	0
2013/09/26	R157	06/02/2014	5.66	Put	Bond Future	1,247.1100	1.2471	1,296.4900	1.2965	3.960	0	0	0
2013/09/26	R157	08/05/2014	5.20	Call	Bond Future	312.8700	0.3129	292.1400	0.2921	(6.626)	0	0	0
2013/09/26	R157	08/05/2014			Bond Future	6.2913	111.2663	6.3503	111.1867	0.937	0.0000	0.0000	0
2013/09/26	R157	08/05/2014	5.21	Call	Bond Future	316.2100	0.3162	295.3100	0.2953	(6.610)	0	0	0
2013/09/26	R157	08/05/2014	5.19	Call	Bond Future	309.5600	0.3096	288.9800	0.2890	(6.648)	0	0	0
2013/09/26	R157	08/05/2014	5.20	Put	Bond Future	1,800.3800	1.8004	1,859.2200	1.8592	3.268	0	0	0
2013/09/26	R157	08/05/2014	5.19	Put	Bond Future	1,810.8300	1.8108	1,869.8200	1.8698	3.258	0	0	0
2013/09/26	R157	08/05/2014	5.21	Put	Bond Future	1,789.9600	1.7900	1,848.6300	1.8486	3.278	0	0	0
2013/09/26	R157	07/08/2014	6.76	Put	Bond Future	782.0100	0.7820	816.4300	0.8164	4.401	0	0	0
2013/09/26	R157	07/08/2014			Bond Future	6.4431	112.8171	6.5167	112.7363	1.143	0.0000	0.0000	0
2013/09/26	R157	07/08/2014	6.75	Put	Bond Future	786.4800	0.7865	821.0400	0.8210	4.394	0	0	0
2013/09/26	R157	07/08/2014	6.74	Call	Bond Future	1,116.0800	1.1161	1,069.9900	1.0700	(4.130)	0	0	0
2013/09/26	R157	07/08/2014	6.75	Call	Bond Future	1,122.5200	1.1225	1,076.2800	1.0763	(4.119)	0	0	0

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2013/09/26	R157	07/08/2014	6.76	Call	Bond Future	1,128.9700	1.1290	1,082.5900	1.0826	(4.108)	0	0	0
2013/09/26	R157	07/08/2014	6.74	Put	Bond Future	790.9600	0.7910	825.6700	0.8257	4.388	0	0	0
2013/09/26	R186	07/11/2013	9.00	Put	Bond Future	173.9500	0.1739	187.6900	0.1877	7.899	0	0	1,200
2013/09/26	R186	07/11/2013	8.16	Put	Bond Future	1,518.3700	1.5184	1,622.0400	1.6220	6.828	0	0	0
2013/09/26	R186	07/11/2013			Bond Future	7.9099	125.0129	7.9497	124.6471	0.503	0.0000	0.0000	57,161
2013/09/26	R186	07/11/2013	6.50	Put	Bond Future	14,067.2700	14.0673	14,425.1500	14.4252	2.544	0	0	0
2013/09/26	R186	07/11/2013	8.15	Put	Bond Future	1,550.8100	1.5508	1,656.3400	1.6563	6.805	0	0	0
2013/09/26	R186	07/11/2013	6.75	Put	Bond Future	11,483.3500	11.4834	11,830.0100	11.8300	3.019	0	0	0
2013/09/26	R186	07/11/2013	8.50	Call	Bond Future	5,966.9800	5.9670	5,653.1300	5.6531	(5.260)	0	0	0
2013/09/26	R186	07/11/2013	8.14	Call	Bond Future	3,679.4900	3.6795	3,421.1000	3.4211	(7.022)	0	0	0
2013/09/26	R186	07/11/2013	8.25	Put	Bond Future	1,248.8200	1.2488	1,336.6200	1.3366	7.031	0	0	250
2013/09/26	R186	07/11/2013	8.75	Call	Bond Future	7,770.0000	7.7700	7,432.2000	7.4322	(4.347)	0	0	0
2013/09/26	R186	07/11/2013	8.00	Call	Bond Future	2,929.2700	2.9293	2,698.6900	2.6987	(7.872)	0	0	1,000
2013/09/26	R186	07/11/2013	8.15	Call	Bond Future	3,736.4500	3.7364	3,476.1900	3.4762	(6.965)	0	0	0
2013/09/26	R186	07/11/2013	6.50	Call	Bond Future	34.6700	0.0347	26.7600	0.0268	(22.815)	0	0	5,290
2013/09/26	R186	07/11/2013	8.16	Call	Bond Future	3,793.8300	3.7938	3,531.7100	3.5317	(6.909)	0	0	0
2013/09/26	R186	07/11/2013	8.00	Put	Bond Future	2,102.4800	2.1025	2,237.6900	2.2377	6.431	0	0	0
2013/09/26	R186	07/11/2013	9.00	Call	Bond Future	9,665.6400	9.6656	9,313.5900	9.3136	(3.642)	0	0	0
2013/09/26	R186	07/11/2013	8.25	Call	Bond Future	4,328.4200	4.3284	4,050.4300	4.0504	(6.422)	0	0	0
2013/09/26	R186	07/11/2013	8.75	Put	Bond Future	359.6800	0.3597	387.6700	0.3877	7.782	0	0	1,030
2013/09/26	R186	07/11/2013	6.75	Call	Bond Future	97.1600	0.0972	78.0300	0.0780	(19.689)	0	0	1,000
2013/09/26	R186	07/11/2013	8.50	Put	Bond Future	693.4600	0.6935	745.4000	0.7454	7.490	0	0	4,000
2013/09/26	R186	07/11/2013	8.14	Put	Bond Future	1,583.7700	1.5838	1,691.1700	1.6912	6.781	0	0	0
2013/09/26	R186	06/02/2014			Bond Future	7.9960	121.3662	8.0372	120.9960	0.514	0.0000	0.0000	116
2013/09/26	R186	06/02/2014	7.75	Call	Bond Future	3,295.8400	3.2958	3,121.5400	3.1215	(5.288)	0	0	0
2013/09/26	R186	06/02/2014	7.74	Put	Bond Future	5,598.5900	5.5986	5,795.7200	5.7957	3.521	0	0	0
2013/09/26	R186	06/02/2014	7.76	Put	Bond Future	5,489.3900	5.4894	5,683.9900	5.6840	3.545	0	0	0
2013/09/26	R186	06/02/2014	7.75	Put	Bond Future	5,543.8100	5.5438	5,739.6700	5.7397	3.533	0	0	0
2013/09/26	R186	06/02/2014	7.76	Call	Bond Future	3,333.9300	3.3339	3,158.3700	3.1584	(5.266)	0	0	0
2013/09/26	R186	06/02/2014	7.74	Call	Bond Future	3,258.0200	3.2580	3,084.9900	3.0850	(5.311)	0	0	0
2013/09/26	R186	08/05/2014			Bond Future	8.0809	123.0169	8.1235	122.6417	0.528	0.0000	0.0000	0
2013/09/26	R186	08/05/2014	7.09	Put	Bond Future	11,412.3700	11.4124	11,675.6300	11.6756	2.307	0	0	0
2013/09/26	R186	08/05/2014	7.10	Call	Bond Future	2,230.3800	2.2304	2,117.4600	2.1175	(5.063)	0	0	0
2013/09/26	R186	08/05/2014	7.11	Call	Bond Future	2,255.1500	2.2551	2,141.3400	2.1413	(5.047)	0	0	0
2013/09/26	R186	08/05/2014	7.09	Call	Bond Future	2,205.7900	2.2058	2,093.7700	2.0938	(5.078)	0	0	0
2013/09/26	R186	08/05/2014	7.11	Put	Bond Future	11,266.3600	11.2664	11,527.8300	11.5278	2.321	0	0	0
2013/09/26	R186	08/05/2014	7.10	Put	Bond Future	11,339.2200	11.3392	11,601.5800	11.6016	2.314	0	0	0
2013/09/26	R186	07/08/2014	8.31	Call	Bond Future	6,974.0900	6.9741	6,753.5400	6.7535	(3.162)	0	0	0
2013/09/26	R186	07/08/2014			Bond Future	8.1640	119.4396	8.2082	119.0589	0.541	0.0000	0.0000	0
2013/09/26	R186	07/08/2014	8.29	Call	Bond Future	6,884.1100	6.8841	6,665.1800	6.6652	(3.180)	0	0	0
2013/09/26	R186	07/08/2014	8.30	Call	Bond Future	6,929.0300	6.9290	6,709.2900	6.7093	(3.171)	0	0	0
2013/09/26	R186	07/08/2014	8.29	Put	Bond Future	5,803.4800	5.8035	5,965.2300	5.9652	2.787	0	0	0
2013/09/26	R186	07/08/2014	8.31	Put	Bond Future	5,723.1800	5.7232	5,883.3100	5.8833	2.798	0	0	0
2013/09/26	R186	07/08/2014	8.30	Put	Bond Future	5,763.2200	5.7632	5,924.1600	5.9242	2.793	0	0	0
2013/09/26	R197	07/11/2013			Bond Future	278.0885	278.0885	278.0873	278.0873	0.000	0.0000	0.0000	2,049
2013/09/26	R197	07/11/2013	279.99	Put	Bond Future	1,901.5400	1.9015	1,902.6600	1.9027	0.059	0	0	0

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2013/09/26	R197	07/11/2013	280.00	Put	Bond Future	1,911.5400	1.9115	1,912.6600	1.9127	0.059	0	0	0
2013/09/26	R197	07/11/2013	280.01	Put	Bond Future	1,921.5400	1.9215	1,922.6600	1.9227	0.058	0	0	0
2013/09/26	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	R201	07/11/2013	4.79	Put	Bond Future	505.9400	0.5059	557.1100	0.5571	10.114	0	0	0
2013/09/26	R201	07/11/2013			Bond Future	5.1408	107.2679	5.2079	107.1945	1.306	0.0000	0.0000	0
2013/09/26	R201	07/11/2013	4.80	Put	Bond Future	498.2300	0.4982	548.9700	0.5490	10.184	0	0	0
2013/09/26	R201	07/11/2013	4.81	Put	Bond Future	490.5800	0.4906	540.8800	0.5409	10.253	0	0	0
2013/09/26	R201	07/11/2013	4.79	Call	Bond Future	121.1000	0.1211	98.8600	0.0989	(18.365)	0	0	0
2013/09/26	R201	07/11/2013	4.80	Call	Bond Future	124.3900	0.1244	101.7200	0.1017	(18.225)	0	0	0
2013/09/26	R201	07/11/2013	4.81	Call	Bond Future	127.7400	0.1277	104.6300	0.1046	(18.091)	0	0	0
2013/09/26	R201	06/02/2014	5.24	Put	Bond Future	342.7800	0.3428	375.5500	0.3755	9.560	0	0	0
2013/09/26	R201	06/02/2014			Bond Future	5.0914	104.2697	5.1785	104.1957	1.711	0.0000	0.0000	0
2013/09/26	R201	06/02/2014	5.26	Put	Bond Future	335.6500	0.3356	367.9400	0.3679	9.620	0	0	0
2013/09/26	R201	06/02/2014	5.24	Call	Bond Future	469.0600	0.4691	427.7700	0.4278	(8.803)	0	0	0
2013/09/26	R201	06/02/2014	5.25	Put	Bond Future	339.2000	0.3392	371.7300	0.3717	9.590	0	0	0
2013/09/26	R201	06/02/2014	5.25	Call	Bond Future	473.9700	0.4740	432.4400	0.4324	(8.762)	0	0	0
2013/09/26	R201	06/02/2014	5.26	Call	Bond Future	478.9100	0.4789	437.1400	0.4371	(8.722)	0	0	0
2013/09/26	R201	08/05/2014			Bond Future	4.9271	105.6879	5.0514	105.6127	2.523	0.0000	0.0000	0
2013/09/26	R201	08/05/2014	4.75	Call	Bond Future	362.5900	0.3626	328.1300	0.3281	(9.504)	0	0	0
2013/09/26	R201	08/05/2014	4.76	Call	Bond Future	365.3700	0.3654	330.7300	0.3307	(9.481)	0	0	0
2013/09/26	R201	08/05/2014	4.74	Call	Bond Future	359.8300	0.3598	325.5400	0.3255	(9.530)	0	0	0
2013/09/26	R201	08/05/2014	4.76	Put	Bond Future	466.5600	0.4666	507.0900	0.5071	8.687	0	0	0
2013/09/26	R201	08/05/2014	4.75	Put	Bond Future	469.8400	0.4698	510.5500	0.5105	8.665	0	0	0
2013/09/26	R201	08/05/2014	4.74	Put	Bond Future	473.1400	0.4731	514.0200	0.5140	8.640	0	0	0
2013/09/26	R201	07/08/2014	5.31	Put	Bond Future	206.9800	0.2070	234.5300	0.2345	13.310	0	0	0
2013/09/26	R201	07/08/2014			Bond Future	4.4039	102.7509	4.6143	102.6746	4.778	0.0000	0.0000	0
2013/09/26	R201	07/08/2014	5.30	Put	Bond Future	208.2600	0.2083	235.9300	0.2359	13.286	0	0	0
2013/09/26	R201	07/08/2014	5.31	Call	Bond Future	534.8700	0.5349	486.0800	0.4861	(9.122)	0	0	0
2013/09/26	R201	07/08/2014	5.29	Call	Bond Future	530.2300	0.5302	481.6800	0.4817	(9.156)	0	0	0
2013/09/26	R201	07/08/2014	5.30	Call	Bond Future	532.5500	0.5326	483.8800	0.4839	(9.139)	0	0	0
2013/09/26	R201	07/08/2014	5.29	Put	Bond Future	209.5500	0.2095	237.3400	0.2373	13.262	0	0	0
2013/09/26	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	R202	07/11/2013			Bond Future	206.9190	206.9190	206.6121	206.6121	(0.148)	0.0000	0.0000	43,251
2013/09/26	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	R202	07/11/2013	208.99	Put	Bond Future	2,070.9800	2.0710	2,377.9200	2.3779	14.821	0	0	0
2013/09/26	R202	07/11/2013	209.01	Put	Bond Future	2,090.9800	2.0910	2,397.9200	2.3979	14.679	0	0	0
2013/09/26	R202	07/11/2013	209.00	Put	Bond Future	2,080.9800	2.0810	2,387.9200	2.3879	14.750	0	0	0
2013/09/26	R203	07/11/2013	6.01	Call	Bond Future	73.3000	0.0733	60.5900	0.0606	(17.340)	0	0	0
2013/09/26	R203	07/11/2013			Bond Future	6.7786	106.2090	6.8136	106.0888	0.517	0.0000	0.0000	19,958
2013/09/26	R203	07/11/2013	5.99	Call	Bond Future	67.5900	0.0676	55.7000	0.0557	(17.591)	0	0	0
2013/09/26	R203	07/11/2013	5.71	Put	Bond Future	3,767.4300	3.7674	3,883.4900	3.8835	3.081	0	0	0
2013/09/26	R203	07/11/2013	6.00	Call	Bond Future	70.4000	0.0704	58.1000	0.0581	(17.472)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/26	R203	07/11/2013	571.00	Call	Bond Future	103,979.5200	103.9795	103,859.2800	103.8593	(0.116)	0	0	0
2013/09/26	R203	07/11/2013	5.99	Put	Bond Future	2,817.9800	2.8180	2,926.3300	2.9263	3.845	0	0	0
2013/09/26	R203	07/11/2013	6.01	Put	Bond Future	2,752.8500	2.7529	2,860.3800	2.8604	3.906	0	0	0
2013/09/26	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	R203	07/11/2013	5.71	Call	Bond Future	19.2700	0.0193	15.0900	0.0151	(21.692)	0	0	15
2013/09/26	R203	07/11/2013	6.00	Put	Bond Future	2,785.3600	2.7854	2,893.3000	2.8933	3.875	0	0	0
2013/09/26	R203	06/02/2014			Bond Future	6.9025	107.6048	6.9403	107.4833	0.548	0.0000	0.0000	0
2013/09/26	R203	06/02/2014	6.14	Put	Bond Future	2,879.5200	2.8795	2,971.4700	2.9715	3.193	0	0	0
2013/09/26	R203	06/02/2014	5.95	Put	Bond Future	3,390.2800	3.3903	3,489.3200	3.4893	2.921	0	0	0
2013/09/26	R203	06/02/2014	6.84	Put	Bond Future	1,378.9500	1.3790	1,438.2200	1.4382	4.298	0	0	0
2013/09/26	R203	06/02/2014	6.16	Put	Bond Future	2,828.0400	2.8280	2,919.1900	2.9192	3.223	0	0	0
2013/09/26	R203	06/02/2014	6.15	Put	Bond Future	2,853.7200	2.8537	2,945.2800	2.9453	3.208	0	0	0
2013/09/26	R203	06/02/2014	6.84	Call	Bond Future	1,177.9200	1.1779	1,115.6600	1.1157	(5.286)	0	0	13
2013/09/26	R203	06/02/2014	6.16	Call	Bond Future	408.4200	0.4084	378.0400	0.3780	(7.438)	0	0	0
2013/09/26	R203	06/02/2014	5.95	Call	Bond Future	273.8300	0.2738	251.3400	0.2513	(8.213)	0	0	16
2013/09/26	R203	06/02/2014	6.14	Call	Bond Future	393.7700	0.3938	364.1900	0.3642	(7.512)	0	0	0
2013/09/26	R203	06/02/2014	6.15	Call	Bond Future	401.0400	0.4010	371.0700	0.3711	(7.473)	0	0	0
2013/09/26	R203	08/05/2014	5.76	Call	Bond Future	339.8700	0.3399	317.6000	0.3176	(6.553)	0	0	0
2013/09/26	R203	08/05/2014	6.84	Call	Bond Future	1,322.8100	1.3228	1,264.3100	1.2643	(4.422)	0	0	13
2013/09/26	R203	08/05/2014	7.40	Put	Bond Future	1,096.1100	1.0961	1,140.4800	1.1405	4.048	0	0	0
2013/09/26	R203	08/05/2014	5.74	Call	Bond Future	330.0400	0.3300	308.2700	0.3083	(6.596)	0	0	0
2013/09/26	R203	08/05/2014			Bond Future	7.0221	104.9069	7.0632	104.7836	0.586	0.0000	0.0000	0
2013/09/26	R203	08/05/2014	5.76	Put	Bond Future	4,210.6800	4.2107	4,311.7000	4.3117	2.399	0	0	0
2013/09/26	R203	08/05/2014	6.84	Put	Bond Future	1,870.5200	1.8705	1,935.3100	1.9353	3.464	0	0	0
2013/09/26	R203	08/05/2014	5.75	Put	Bond Future	4,237.1200	4.2371	4,338.3900	4.3384	2.390	0	0	0
2013/09/26	R203	08/05/2014	5.74	Put	Bond Future	4,263.6100	4.2636	4,365.1300	4.3651	2.381	0	0	0
2013/09/26	R203	08/05/2014	7.40	Call	Bond Future	2,221.6300	2.2216	2,142.7100	2.1427	(3.552)	0	0	16
2013/09/26	R203	08/05/2014	5.75	Call	Bond Future	334.9300	0.3349	312.9100	0.3129	(6.575)	0	0	0
2013/09/26	R203	07/08/2014	7.30	Call	Bond Future	2,026.4900	2.0265	1,955.9900	1.9560	(3.479)	0	0	0
2013/09/26	R203	07/08/2014			Bond Future	7.1454	106.3687	7.1904	106.2436	0.629	0.0000	0.0000	0
2013/09/26	R203	07/08/2014	7.31	Call	Bond Future	2,041.9600	2.0420	1,971.1600	1.9712	(3.467)	0	0	0
2013/09/26	R203	07/08/2014	6.84	Put	Bond Future	2,251.6700	2.2517	2,320.5400	2.3205	3.059	0	0	0
2013/09/26	R203	07/08/2014	7.29	Put	Bond Future	1,609.6100	1.6096	1,664.5200	1.6645	3.411	0	0	0
2013/09/26	R203	07/08/2014	7.31	Put	Bond Future	1,585.1200	1.5851	1,639.4200	1.6394	3.426	0	0	0
2013/09/26	R203	07/08/2014	7.29	Call	Bond Future	2,011.0700	2.0111	1,940.8800	1.9409	(3.490)	0	0	0
2013/09/26	R203	07/08/2014	7.30	Put	Bond Future	1,597.3300	1.5973	1,651.9300	1.6519	3.418	0	0	0
2013/09/26	R203	07/08/2014	6.84	Call	Bond Future	1,397.1800	1.3972	1,340.9500	1.3409	(4.025)	0	0	30
2013/09/26	R204	07/11/2013			Bond Future	6.9559	107.5601	6.9908	107.4081	0.503	0.0000	0.0000	31,288
2013/09/26	R204	07/11/2013	7.00	Put	Bond Future	942.8000	0.9428	1,003.2900	1.0033	6.416	0	0	1,270
2013/09/26	R204	07/11/2013	6.29	Put	Bond Future	3,112.9300	3.1129	3,240.2700	3.2403	4.091	0	0	0
2013/09/26	R204	07/11/2013	6.31	Put	Bond Future	3,034.8300	3.0348	3,160.8100	3.1608	4.151	0	0	0
2013/09/26	R204	07/11/2013	6.29	Call	Bond Future	165.0900	0.1651	140.3700	0.1404	(14.974)	0	0	0
2013/09/26	R204	07/11/2013	6.30	Put	Bond Future	3,073.7900	3.0738	3,200.4600	3.2005	4.121	0	0	0
2013/09/26	R204	07/11/2013	7.00	Call	Bond Future	1,134.6900	1.1347	1,043.1200	1.0431	(8.070)	0	0	0
2013/09/26	R204	07/11/2013	6.30	Call	Bond Future	170.9700	0.1710	145.5800	0.1456	(14.851)	0	0	0
2013/09/26	R204	07/11/2013	6.31	Call	Bond Future	177.0100	0.1770	150.9300	0.1509	(14.734)	0	0	0
2013/09/26	R204	06/02/2014	6.39	Call	Bond Future	705.2900	0.7053	659.5000	0.6595	(6.492)	0	0	0

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2013/09/26	R204	06/02/2014			Bond Future	7.0586	104.9436	7.0957	104.7898	0.526	0.0000	0.0000	0
2013/09/26	R204	06/02/2014	6.41	Call	Bond Future	728.3200	0.7283	681.4700	0.6815	(6.433)	0	0	0
2013/09/26	R204	06/02/2014	6.40	Call	Bond Future	716.7400	0.7167	670.4200	0.6704	(6.463)	0	0	0
2013/09/26	R204	06/02/2014	6.39	Put	Bond Future	3,524.7000	3.5247	3,632.6600	3.6327	3.063	0	0	0
2013/09/26	R204	06/02/2014	6.41	Put	Bond Future	3,462.0500	3.4620	3,568.9500	3.5689	3.088	0	0	0
2013/09/26	R204	06/02/2014	6.40	Put	Bond Future	3,493.3000	3.4933	3,600.7300	3.6007	3.075	0	0	0
2013/09/26	R204	08/05/2014			Bond Future	7.1620	106.3708	7.2015	106.2149	0.553	0.0000	0.0000	0
2013/09/26	R204	08/05/2014	6.05	Call	Bond Future	681.4400	0.6814	644.1900	0.6442	(5.466)	0	0	0
2013/09/26	R204	08/05/2014	6.06	Call	Bond Future	690.0000	0.6900	652.4100	0.6524	(5.448)	0	0	0
2013/09/26	R204	08/05/2014	6.04	Call	Bond Future	672.9600	0.6730	636.0600	0.6361	(5.483)	0	0	0
2013/09/26	R204	08/05/2014	6.05	Put	Bond Future	5,182.9300	5.1829	5,301.5900	5.3016	2.289	0	0	0
2013/09/26	R204	08/05/2014	6.04	Put	Bond Future	5,216.0000	5.2160	5,335.0100	5.3350	2.282	0	0	0
2013/09/26	R204	08/05/2014	6.06	Put	Bond Future	5,149.9500	5.1500	5,268.2700	5.2683	2.297	0	0	0
2013/09/26	R204	07/08/2014			Bond Future	7.2663	103.8213	7.3086	103.6631	0.583	0.0000	0.0000	0
2013/09/26	R204	07/08/2014	7.44	Put	Bond Future	2,249.8800	2.2499	2,317.4200	2.3174	3.002	0	0	0
2013/09/26	R204	07/08/2014	7.46	Put	Bond Future	2,216.5400	2.2165	2,283.3600	2.2834	3.015	0	0	0
2013/09/26	R204	07/08/2014	7.45	Put	Bond Future	2,233.1600	2.2332	2,300.3400	2.3003	3.008	0	0	0
2013/09/26	R204	07/08/2014	7.46	Call	Bond Future	2,938.0900	2.9381	2,846.7000	2.8467	(3.111)	0	0	0
2013/09/26	R204	07/08/2014	7.44	Call	Bond Future	2,897.2200	2.8972	2,806.5500	2.8065	(3.130)	0	0	0
2013/09/26	R204	07/08/2014	7.45	Call	Bond Future	2,917.6100	2.9176	2,826.5800	2.8266	(3.120)	0	0	0
2013/09/26	R206	07/11/2013	4.31	Put	Bond Future	188.2900	0.1883	199.4400	0.1994	5.922	0	0	0
2013/09/26	R206	07/11/2013			Bond Future	5.2080	102.8111	5.2926	102.7960	1.623	0.0000	0.0000	0
2013/09/26	R206	07/11/2013	4.30	Put	Bond Future	189.6800	0.1897	200.8800	0.2009	5.905	0	0	0
2013/09/26	R206	07/11/2013	4.31	Call	Bond Future	27.6100	0.0276	23.6600	0.0237	(14.306)	0	0	0
2013/09/26	R206	07/11/2013	4.29	Call	Bond Future	26.8100	0.0268	22.9500	0.0229	(14.398)	0	0	0
2013/09/26	R206	07/11/2013	4.30	Call	Bond Future	27.2100	0.0272	23.3100	0.0233	(14.333)	0	0	0
2013/09/26	R206	07/11/2013	4.29	Put	Bond Future	191.0800	0.1911	202.3200	0.2023	5.882	0	0	0
2013/09/26	R207	07/11/2013	6.70	Call	Bond Future	381.4000	0.3814	346.0300	0.3460	(9.274)	0	0	0
2013/09/26	R207	07/11/2013			Bond Future	7.2395	102.4011	7.2641	102.2803	0.340	0.0000	0.0000	21,305
2013/09/26	R207	07/11/2013	6.71	Call	Bond Future	391.9400	0.3919	355.9000	0.3559	(9.195)	0	0	0
2013/09/26	R207	07/11/2013	6.69	Put	Bond Future	3,115.3400	3.1153	3,201.3900	3.2014	2.762	0	0	0
2013/09/26	R207	07/11/2013	6.71	Put	Bond Future	3,034.7300	3.0347	3,119.4400	3.1194	2.791	0	0	0
2013/09/26	R207	07/11/2013	6.69	Call	Bond Future	371.0700	0.3711	336.3700	0.3364	(9.351)	0	0	0
2013/09/26	R207	07/11/2013	6.70	Put	Bond Future	3,074.9100	3.0749	3,160.2900	3.1603	2.777	0	0	0
2013/09/26	R207	06/02/2014			Bond Future	7.3397	100.1076	7.3655	99.9856	0.352	0.0000	0.0000	0
2013/09/26	R207	06/02/2014	6.65	Call	Bond Future	945.2600	0.9453	904.1400	0.9041	(4.350)	0	0	0
2013/09/26	R207	06/02/2014	6.64	Put	Bond Future	4,305.9300	4.3059	4,387.2100	4.3872	1.888	0	0	0
2013/09/26	R207	06/02/2014	6.66	Put	Bond Future	4,234.5900	4.2346	4,315.0700	4.3151	1.901	0	0	0
2013/09/26	R207	06/02/2014	6.65	Put	Bond Future	4,270.1700	4.2702	4,351.0500	4.3511	1.894	0	0	0
2013/09/26	R207	06/02/2014	6.66	Call	Bond Future	958.8400	0.9588	917.3200	0.9173	(4.330)	0	0	0
2013/09/26	R207	06/02/2014	6.64	Call	Bond Future	931.8200	0.9318	891.1000	0.8911	(4.370)	0	0	0
2013/09/26	R207	08/05/2014	6.19	Put	Bond Future	6,744.5700	6.7446	6,837.0300	6.8370	1.371	0	0	0
2013/09/26	R207	08/05/2014	6.21	Put	Bond Future	6,666.8000	6.6668	6,758.7300	6.7587	1.379	0	0	0
2013/09/26	R207	08/05/2014			Bond Future	7.4427	101.4692	7.4700	101.3455	0.367	0.0000	0.0000	0
2013/09/26	R207	08/05/2014	6.20	Put	Bond Future	6,705.6300	6.7056	6,797.8300	6.7978	1.375	0	0	0
2013/09/26	R207	08/05/2014	6.20	Call	Bond Future	865.4000	0.8654	833.8100	0.8338	(3.650)	0	0	0

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2013/09/26	R207	08/05/2014	6.21	Call	Bond Future	875.2100	0.8752	843.3500	0.8433	(3.640)	0	0	0
2013/09/26	R207	08/05/2014	6.19	Call	Bond Future	855.6800	0.8557	824.3500	0.8244	(3.661)	0	0	0
2013/09/26	R207	07/08/2014	7.69	Call	Bond Future	3,646.4900	3.6465	3,572.9700	3.5730	(2.016)	0	0	0
2013/09/26	R207	07/08/2014	7.70	Put	Bond Future	3,005.1200	3.0051	3,056.9700	3.0570	1.725	0	0	0
2013/09/26	R207	07/08/2014			Bond Future	7.5466	99.2426	7.5755	99.1169	0.383	0.0000	0.0000	0
2013/09/26	R207	07/08/2014	7.70	Call	Bond Future	3,669.7700	3.6698	3,595.9900	3.5960	(2.010)	0	0	0
2013/09/26	R207	07/08/2014	7.71	Call	Bond Future	3,693.1300	3.6931	3,619.0900	3.6191	(2.005)	0	0	0
2013/09/26	R207	07/08/2014	7.69	Put	Bond Future	3,025.0000	3.0250	3,077.1100	3.0771	1.723	0	0	0
2013/09/26	R207	07/08/2014	7.71	Put	Bond Future	2,985.3400	2.9853	3,036.9300	3.0369	1.728	0	0	0
2013/09/26	R208	07/11/2013			Bond Future	7.3568	97.3771	7.3763	97.2700	0.265	0.0000	0.0000	10,081
2013/09/26	R208	07/11/2013	6.79	Put	Bond Future	3,512.9700	3.5130	3,590.8000	3.5908	2.216	0	0	0
2013/09/26	R208	07/11/2013	6.81	Put	Bond Future	3,419.2700	3.4193	3,495.8400	3.4958	2.239	0	0	0
2013/09/26	R208	07/11/2013	6.80	Put	Bond Future	3,465.9700	3.4660	3,543.1800	3.5432	2.228	0	0	0
2013/09/26	R208	07/11/2013	6.81	Call	Bond Future	352.7600	0.3528	322.2400	0.3222	(8.652)	0	0	0
2013/09/26	R208	07/11/2013	7.50	Put	Bond Future	1,017.9200	1.0179	1,045.9800	1.0460	2.757	0	0	1,520
2013/09/26	R208	07/11/2013	6.79	Call	Bond Future	332.0500	0.3320	302.7900	0.3028	(8.812)	0	0	0
2013/09/26	R208	07/11/2013	7.50	Call	Bond Future	1,801.7400	1.8017	1,722.7100	1.7227	(4.386)	0	0	0
2013/09/26	R208	07/11/2013	6.80	Call	Bond Future	342.2800	0.3423	312.4000	0.3124	(8.730)	0	0	0
2013/09/26	R208	06/02/2014	6.74	Put	Bond Future	4,796.8200	4.7968	4,869.3000	4.8693	1.511	0	0	0
2013/09/26	R208	06/02/2014			Bond Future	7.4494	98.6567	7.4697	98.5486	0.273	0.0000	0.0000	0
2013/09/26	R208	06/02/2014	6.76	Put	Bond Future	4,713.9000	4.7139	4,785.6400	4.7856	1.522	0	0	0
2013/09/26	R208	06/02/2014	6.75	Put	Bond Future	4,755.2600	4.7553	4,827.3700	4.8274	1.516	0	0	0
2013/09/26	R208	06/02/2014	6.74	Call	Bond Future	923.6600	0.9237	887.9900	0.8880	(3.862)	0	0	0
2013/09/26	R208	06/02/2014	6.75	Call	Bond Future	938.0100	0.9380	901.9700	0.9020	(3.842)	0	0	0
2013/09/26	R208	06/02/2014	6.76	Call	Bond Future	952.5200	0.9525	916.1100	0.9161	(3.822)	0	0	0
2013/09/26	R208	08/05/2014	6.31	Call	Bond Future	799.4900	0.7995	773.0300	0.7730	(3.310)	0	0	0
2013/09/26	R208	08/05/2014			Bond Future	7.5396	96.6017	7.5609	96.4920	0.282	0.0000	0.0000	0
2013/09/26	R208	08/05/2014	6.29	Call	Bond Future	779.3900	0.7794	753.4200	0.7534	(3.332)	0	0	0
2013/09/26	R208	08/05/2014	6.31	Put	Bond Future	7,407.3900	7.4074	7,490.6700	7.4907	1.124	0	0	0
2013/09/26	R208	08/05/2014	6.30	Put	Bond Future	7,453.2800	7.4533	7,536.8000	7.5368	1.121	0	0	0
2013/09/26	R208	08/05/2014	6.29	Put	Bond Future	7,499.2900	7.4993	7,583.0600	7.5831	1.117	0	0	0
2013/09/26	R208	08/05/2014	6.30	Call	Bond Future	789.3900	0.7894	763.1700	0.7632	(3.322)	0	0	0
2013/09/26	R208	07/08/2014			Bond Future	7.6292	97.9478	7.6515	97.8364	0.293	0.0000	0.0000	0
2013/09/26	R208	07/08/2014	7.80	Call	Bond Future	3,895.6900	3.8957	3,828.5400	3.8285	(1.724)	0	0	0
2013/09/26	R208	07/08/2014	7.79	Put	Bond Future	3,070.2100	3.0702	3,114.6900	3.1147	1.449	0	0	0
2013/09/26	R208	07/08/2014	7.81	Put	Bond Future	3,025.8400	3.0258	3,069.8300	3.0698	1.454	0	0	0
2013/09/26	R208	07/08/2014	7.80	Put	Bond Future	3,047.9600	3.0480	3,092.2000	3.0922	1.451	0	0	0
2013/09/26	R208	07/08/2014	7.81	Call	Bond Future	3,922.9000	3.9229	3,855.5000	3.8555	(1.718)	0	0	0
2013/09/26	R208	07/08/2014	7.79	Call	Bond Future	3,868.5700	3.8686	3,801.6600	3.8017	(1.730)	0	0	0
2013/09/26	R209	07/11/2013	8.80	Put	Bond Future	1,951.2600	1.9513	2,009.9700	2.0100	3.009	0	0	0
2013/09/26	R209	07/11/2013	9.50	Put	Bond Future	437.9600	0.4380	450.0600	0.4501	2.763	0	0	980
2013/09/26	R209	07/11/2013			Bond Future	8.7077	76.6906	8.7322	76.4973	0.281	0.0000	0.0000	19,372
2013/09/26	R209	07/11/2013	8.80	Call	Bond Future	2,676.4400	2.6764	2,541.7600	2.5418	(5.032)	0	0	0
2013/09/26	R209	07/11/2013	8.81	Call	Bond Future	2,719.0000	2.7190	2,583.3200	2.5833	(4.990)	0	0	0
2013/09/26	R209	07/11/2013	9.25	Call	Bond Future	4,896.1700	4.8962	4,726.1300	4.7261	(3.473)	0	0	0
2013/09/26	R209	07/11/2013	8.65	Call	Bond Future	2,083.2700	2.0833	1,964.3500	1.9644	(5.708)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/26	R209	07/11/2013	8.79	Call	Bond Future	2,634.2500	2.6343	2,500.5700	2.5006	(5.075)	0	0	0
2013/09/26	R209	07/11/2013	9.70	Put	Bond Future	264.0900	0.2641	270.6600	0.2707	2.488	0	0	1,520
2013/09/26	R209	07/11/2013	9.40	Call	Bond Future	5,744.0100	5.7440	5,566.5700	5.5666	(3.089)	0	0	0
2013/09/26	R209	07/11/2013	9.25	Put	Bond Future	784.4200	0.7844	807.7700	0.8078	2.977	0	0	1,000
2013/09/26	R209	07/11/2013	8.79	Put	Bond Future	1,987.1500	1.9872	2,046.8600	2.0469	3.005	0	0	0
2013/09/26	R209	07/11/2013	9.50	Call	Bond Future	6,328.4600	6.3285	6,147.1700	6.1472	(2.865)	0	0	0
2013/09/26	R209	07/11/2013	9.70	Call	Bond Future	7,527.7100	7.5277	7,340.8900	7.3409	(2.482)	0	0	0
2013/09/26	R209	07/11/2013	9.40	Put	Bond Future	556.5400	0.5565	572.4900	0.5725	2.866	0	0	5,000
2013/09/26	R209	07/11/2013	8.65	Put	Bond Future	2,542.6700	2.5427	2,617.1400	2.6171	2.929	0	0	4,700
2013/09/26	R209	07/11/2013	8.81	Put	Bond Future	1,915.8600	1.9159	1,973.5700	1.9736	3.012	0	0	0
2013/09/26	R209	06/02/2014	8.56	Call	Bond Future	3,209.0900	3.2091	3,106.0900	3.1061	(3.210)	0	0	0
2013/09/26	R209	06/02/2014			Bond Future	8.7898	77.6985	8.8149	77.5028	0.286	0.0000	0.0000	410
2013/09/26	R209	06/02/2014	8.54	Call	Bond Future	3,142.6700	3.1427	3,040.9300	3.0409	(3.237)	0	0	0
2013/09/26	R209	06/02/2014	8.55	Call	Bond Future	3,175.7900	3.1758	3,073.4100	3.0734	(3.224)	0	0	0
2013/09/26	R209	06/02/2014	8.54	Put	Bond Future	5,130.1200	5.1301	5,224.1200	5.2241	1.832	0	0	0
2013/09/26	R209	06/02/2014	8.56	Put	Bond Future	5,034.4200	5.0344	5,127.1600	5.1272	1.842	0	0	0
2013/09/26	R209	06/02/2014	8.55	Put	Bond Future	5,082.1100	5.0821	5,175.4700	5.1755	1.837	0	0	0
2013/09/26	R209	08/05/2014			Bond Future	8.8695	75.6101	8.8953	75.4117	0.292	0.0000	0.0000	0
2013/09/26	R209	08/05/2014	7.85	Call	Bond Future	2,113.5400	2.1135	2,047.0200	2.0470	(3.147)	0	0	0
2013/09/26	R209	08/05/2014	7.86	Call	Bond Future	2,135.7500	2.1357	2,068.7600	2.0688	(3.137)	0	0	0
2013/09/26	R209	08/05/2014	7.85	Put	Bond Future	10,624.8200	10.6248	10,756.7300	10.7567	1.242	0	0	0
2013/09/26	R209	08/05/2014	7.84	Call	Bond Future	2,091.4700	2.0915	2,025.4400	2.0254	(3.157)	0	0	0
2013/09/26	R209	08/05/2014	7.84	Put	Bond Future	10,693.4100	10.6934	10,825.8100	10.8258	1.238	0	0	0
2013/09/26	R209	08/05/2014	7.86	Put	Bond Future	10,556.5100	10.5565	10,687.9500	10.6880	1.245	0	0	0
2013/09/26	R209	07/08/2014	9.04	Put	Bond Future	5,679.3100	5.6793	5,759.3800	5.7594	1.410	0	0	0
2013/09/26	R209	07/08/2014			Bond Future	8.9476	76.6637	8.9743	76.4625	0.298	0.0000	0.0000	0
2013/09/26	R209	07/08/2014	9.06	Put	Bond Future	5,605.3100	5.6053	5,684.5900	5.6846	1.414	0	0	0
2013/09/26	R209	07/08/2014	9.05	Put	Bond Future	5,642.2100	5.6422	5,721.8800	5.7219	1.412	0	0	0
2013/09/26	R209	07/08/2014	9.05	Call	Bond Future	6,411.2200	6.4112	6,289.6500	6.2897	(1.896)	0	0	0
2013/09/26	R209	07/08/2014	9.06	Call	Bond Future	6,448.7800	6.4488	6,326.8200	6.3268	(1.891)	0	0	0
2013/09/26	R209	07/08/2014	9.04	Call	Bond Future	6,373.7400	6.3737	6,252.5700	6.2526	(1.901)	0	0	0
2013/09/26	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	R210	07/11/2013			Bond Future	158.5541	158.5541	157.6902	157.6902	(0.545)	0.0000	0.0000	1,449
2013/09/26	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	R210	07/11/2013	159.99	Put	Bond Future	1,435.9400	1.4359	2,299.7900	2.2998	60.159	0	0	0
2013/09/26	R210	07/11/2013	160.01	Put	Bond Future	1,455.9400	1.4559	2,319.7900	2.3198	59.333	0	0	0
2013/09/26	R210	07/11/2013	160.00	Put	Bond Future	1,445.9400	1.4459	2,309.7900	2.3098	59.743	0	0	0
2013/09/26	R211	07/11/2013			Bond Future	128.1713	128.1713	128.0427	128.0427	(0.100)	0.0000	0.0000	522
2013/09/26	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	R211	07/11/2013	129.99	Put	Bond Future	1,818.6800	1.8187	1,947.3200	1.9473	7.073	0	0	0
2013/09/26	R211	07/11/2013	130.01	Put	Bond Future	1,838.6800	1.8387	1,967.3200	1.9673	6.996	0	0	0
2013/09/26	R211	07/11/2013	130.00	Put	Bond Future	1,828.6800	1.8287	1,957.3200	1.9573	7.035	0	0	0
2013/09/26	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2013/09/26	R212	07/11/2013	132.99	Put	Bond Future	1,884.3300	1.8843	2,617.3900	2.6174	38.903	0	0	0
2013/09/26	R212	07/11/2013			Bond Future	131.1057	131.1057	130.3726	130.3726	(0.559)	0.0000	0.0000	21,791
2013/09/26	R212	07/11/2013	133.01	Put	Bond Future	1,904.3300	1.9043	2,637.3900	2.6374	38.494	0	0	0
2013/09/26	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	R212	07/11/2013	133.00	Put	Bond Future	1,894.3300	1.8943	2,627.3900	2.6274	38.698	0	0	0
2013/09/26	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	R213	07/11/2013	8.60	Call	Bond Future	2,630.0700	2.6301	2,451.0400	2.4510	(6.807)	0	0	0
2013/09/26	R213	07/11/2013			Bond Future	8.5207	87.7614	8.5552	87.4832	0.406	0.0000	0.0000	19,495
2013/09/26	R213	07/11/2013	8.61	Call	Bond Future	2,673.3400	2.6733	2,492.8100	2.4928	(6.753)	0	0	0
2013/09/26	R213	07/11/2013	8.59	Put	Bond Future	2,030.4900	2.0305	2,131.0700	2.1311	4.953	0	0	0
2013/09/26	R213	07/11/2013	8.61	Put	Bond Future	1,957.0500	1.9571	2,054.6300	2.0546	4.986	0	0	0
2013/09/26	R213	07/11/2013	8.60	Put	Bond Future	1,993.5200	1.9935	2,092.6000	2.0926	4.970	0	0	0
2013/09/26	R213	07/11/2013	8.59	Call	Bond Future	2,587.1800	2.5872	2,409.6500	2.4097	(6.862)	0	0	0
2013/09/26	R213	06/02/2014			Bond Future	8.6093	88.9146	8.6449	88.6331	0.414	0.0000	0.0000	0
2013/09/26	R213	06/02/2014	8.29	Put	Bond Future	5,691.0300	5.6910	5,838.2000	5.8382	2.586	0	0	0
2013/09/26	R213	06/02/2014	8.31	Put	Bond Future	5,591.0600	5.5911	5,736.4800	5.7365	2.601	0	0	0
2013/09/26	R213	06/02/2014	8.29	Call	Bond Future	3,104.9100	3.1049	2,970.5700	2.9706	(4.327)	0	0	0
2013/09/26	R213	06/02/2014	8.30	Put	Bond Future	5,640.8900	5.6409	5,787.1800	5.7872	2.593	0	0	0
2013/09/26	R213	06/02/2014	8.30	Call	Bond Future	3,137.4500	3.1375	3,002.2300	3.0022	(4.310)	0	0	0
2013/09/26	R213	06/02/2014	8.31	Call	Bond Future	3,170.1900	3.1702	3,034.1000	3.0341	(4.293)	0	0	0
2013/09/26	R213	08/05/2014	7.65	Put	Bond Future	10,913.1900	10.9132	11,107.4900	11.1075	1.780	0	0	0
2013/09/26	R213	08/05/2014			Bond Future	8.6920	86.5854	8.7287	86.2999	0.422	0.0000	0.0000	0
2013/09/26	R213	08/05/2014	7.64	Put	Bond Future	10,981.5200	10.9815	11,176.4500	11.1764	1.775	0	0	0
2013/09/26	R213	08/05/2014	7.66	Put	Bond Future	10,845.1300	10.8451	11,038.7900	11.0388	1.786	0	0	0
2013/09/26	R213	08/05/2014	7.65	Call	Bond Future	2,196.1000	2.1961	2,104.9500	2.1050	(4.151)	0	0	0
2013/09/26	R213	08/05/2014	7.64	Call	Bond Future	2,174.7300	2.1747	2,084.2100	2.0842	(4.162)	0	0	0
2013/09/26	R213	08/05/2014	7.66	Call	Bond Future	2,217.6200	2.2176	2,125.8300	2.1258	(4.139)	0	0	0
2013/09/26	R213	07/08/2014	8.86	Call	Bond Future	6,635.4900	6.6355	6,466.6600	6.4667	(2.544)	0	0	0
2013/09/26	R213	07/08/2014			Bond Future	8.7742	87.7918	8.8121	87.5023	0.431	0.0000	0.0000	0
2013/09/26	R213	07/08/2014	8.84	Call	Bond Future	6,558.9100	6.5589	6,391.1900	6.3912	(2.557)	0	0	0
2013/09/26	R213	07/08/2014	8.85	Call	Bond Future	6,597.1500	6.5972	6,428.8800	6.4289	(2.551)	0	0	0
2013/09/26	R213	07/08/2014	8.84	Put	Bond Future	6,056.5400	6.0565	6,178.3400	6.1783	2.011	0	0	0
2013/09/26	R213	07/08/2014	8.86	Put	Bond Future	5,981.1900	5.9812	6,101.8800	6.1019	2.018	0	0	0
2013/09/26	R213	07/08/2014	8.85	Put	Bond Future	6,018.7700	6.0188	6,140.0200	6.1400	2.015	0	0	0
2013/09/26	R214	07/11/2013	7.80	Call	Bond Future	150.8500	0.1509	133.6700	0.1337	(11.389)	0	0	0
2013/09/26	R214	07/11/2013			Bond Future	8.8995	76.8345	8.9189	76.6778	0.218	0.0000	0.0000	2,427
2013/09/26	R214	07/11/2013	7.81	Call	Bond Future	156.1300	0.1561	138.4800	0.1385	(11.305)	0	0	0
2013/09/26	R214	07/11/2013	7.79	Call	Bond Future	145.7200	0.1457	129.0000	0.1290	(11.474)	0	0	0
2013/09/26	R214	07/11/2013	7.81	Put	Bond Future	9,915.7800	9.9158	10,054.7700	10.0548	1.402	0	0	0
2013/09/26	R214	07/11/2013	7.80	Put	Bond Future	10,009.4500	10.0095	10,148.9100	10.1489	1.393	0	0	0
2013/09/26	R214	07/11/2013	7.79	Put	Bond Future	10,103.4700	10.1035	10,243.3900	10.2434	1.385	0	0	0
2013/09/26	R214	06/02/2014			Bond Future	8.9855	77.8443	9.0054	77.6857	0.222	0.0000	0.0000	0
2013/09/26	R214	06/02/2014	8.99	Put	Bond Future	4,372.3400	4.3723	4,431.0200	4.4310	1.342	0	0	0
2013/09/26	R214	06/02/2014	9.01	Put	Bond Future	4,291.1000	4.2911	4,348.8700	4.3489	1.346	0	0	0
2013/09/26	R214	06/02/2014	8.99	Call	Bond Future	4,408.0200	4.4080	4,308.1700	4.3082	(2.265)	0	0	0

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2013/09/26	R214	06/02/2014	9.00	Put	Bond Future	4,331.2900	4.3313	4,389.5100	4.3895	1.344	0	0	0
2013/09/26	R214	06/02/2014	9.00	Call	Bond Future	4,446.5300	4.4465	4,346.2200	4.3462	(2.256)	0	0	0
2013/09/26	R214	06/02/2014	9.01	Call	Bond Future	4,485.7500	4.4857	4,384.9900	4.3850	(2.246)	0	0	0
2013/09/26	R248	07/11/2013			Bond Future	8.9402	99.7197	8.9647	99.4652	0.273	0.0000	0.0000	10,260
2013/09/26	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	R248	07/11/2013	7.86	Put	Bond Future	12,543.0800	12.5431	12,797.5300	12.7975	2.029	0	0	0
2013/09/26	R248	07/11/2013	7.85	Put	Bond Future	12,672.1500	12.6721	12,926.6000	12.9266	2.008	0	0	0
2013/09/26	R248	07/11/2013	7.84	Put	Bond Future	12,801.4800	12.8015	13,055.9300	13.0559	1.988	0	0	0
2013/09/26	R248	06/02/2014	9.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	R248	06/02/2014			Bond Future	9.0279	101.0302	9.0530	100.7727	0.279	0.0000	0.0000	0
2013/09/26	R248	06/02/2014	9.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/26	R248	06/02/2014	9.11	Call	Bond Future	835.8000	0.8358	578.2800	0.5783	(30.811)	0	0	0
2013/09/26	R248	06/02/2014	9.09	Call	Bond Future	633.4500	0.6334	375.9300	0.3759	(40.654)	0	0	0
2013/09/26	R248	06/02/2014	9.10	Call	Bond Future	734.7200	0.7347	477.2000	0.4772	(35.050)	0	0	0
2013/09/26	R248	06/02/2014	9.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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