



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 28/10/2013 to 28/10/2013

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
2013/10/28	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	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
2013/10/28	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	2025	07/11/2013			Bond Future	110.1659	110.1659	109.9729	109.9729	(0.175)	0.0000	0.0000	0
2013/10/28	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	2025	07/11/2013	110.99	Put	Bond Future	824.0700	0.8241	1,017.1000	1.0171	23.424	0	0	0
2013/10/28	2025	07/11/2013	111.01	Put	Bond Future	844.0700	0.8441	1,037.1000	1.0371	22.869	0	0	0
2013/10/28	2025	07/11/2013	111.00	Put	Bond Future	834.0700	0.8341	1,027.1000	1.0271	23.143	0	0	0
2013/10/28	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	2025	06/02/2014			Bond Future	110.5400	110.5400	110.3453	110.3453	(0.176)	0.0000	0.0000	0
2013/10/28	2025	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	644.6900	0.6447	100.000	0	0	0
2013/10/28	2025	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	664.6900	0.6647	100.000	0	0	0
2013/10/28	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	2025	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	654.6900	0.6547	100.000	0	0	0
2013/10/28	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	2037	07/11/2013			Bond Future	8.7873	99.5547	8.8967	98.5110	1.246	0.0000	0.0000	1,650
2013/10/28	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	2037	07/11/2013	9.43	Call	Bond Future	5,877.6300	5.8776	4,834.0000	4.8340	(17.756)	0	0	0
2013/10/28	2037	07/11/2013	9.41	Call	Bond Future	5,703.4900	5.7035	4,659.8600	4.6599	(18.298)	0	0	0
2013/10/28	2037	07/11/2013	9.42	Call	Bond Future	5,790.6300	5.7906	4,747.0000	4.7470	(18.023)	0	0	0
2013/10/28	2037	06/02/2014			Bond Future	8.8745	96.6074	8.9874	95.5500	1.272	0.0000	0.0000	0
2013/10/28	2037	06/02/2014	9.38	Call	Bond Future	4,593.8600	4.5939	3,536.4300	3.5364	(23.018)	0	0	0
2013/10/28	2037	06/02/2014	9.39	Call	Bond Future	4,681.1500	4.6812	3,623.7200	3.6237	(22.589)	0	0	0
2013/10/28	2037	06/02/2014	9.37	Call	Bond Future	4,506.4300	4.5064	3,449.0000	3.4490	(23.465)	0	0	0
2013/10/28	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	2037	08/05/2014			Bond Future	8.9637	97.9051	9.0802	96.8322	1.300	0.0000	0.0000	0
2013/10/28	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	2037	08/05/2014	9.38	Call	Bond Future	3,746.6400	3.7466	2,673.6800	2.6737	(28.638)	0	0	0
2013/10/28	2037	08/05/2014	9.39	Call	Bond Future	3,833.7000	3.8337	2,760.7400	2.7607	(27.988)	0	0	0
2013/10/28	2037	08/05/2014	9.37	Call	Bond Future	3,659.4400	3.6594	2,586.4800	2.5865	(29.320)	0	0	0
2013/10/28	2037	07/08/2014	9.06	Put	Bond Future	0.0000	0.0000	999.7500	0.9997	100.000	0	0	0
2013/10/28	2037	07/08/2014			Bond Future	9.0500	9.0500	9.1705	93.9350	1.332	0.0000	0.0000	0
2013/10/28	2037	07/08/2014	9.05	Put	Bond Future	0.0000	0.0000	1,091.0500	1.0911	100.000	0	0	0
2013/10/28	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	2037	07/08/2014	9.04	Put	Bond Future	0.0000	0.0000	1,182.4900	1.1825	100.000	0	0	0
2013/10/28	2038	07/11/2013			Bond Future	106.1798	106.1798	106.2075	106.2075	0.026	0.0000	0.0000	18
2013/10/28	2038	07/11/2013	109.99	Put	Bond Future	3,810.2300	3.8102	3,782.4800	3.7825	(0.728)	0	0	0
2013/10/28	2038	07/11/2013	110.00	Put	Bond Future	3,820.2300	3.8202	3,792.4800	3.7925	(0.726)	0	0	0
2013/10/28	2038	07/11/2013	110.01	Put	Bond Future	3,830.2300	3.8302	3,802.4800	3.8025	(0.724)	0	0	0

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2013/10/28	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	2038	06/02/2014	107.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	2038	06/02/2014			Bond Future	106.3700	106.3700	106.3939	106.3939	0.022	0.0000	0.0000	24
2013/10/28	2038	06/02/2014	107.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	596.1300	0.5961	100.000	0	0	0
2013/10/28	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	616.1300	0.6161	100.000	0	0	0
2013/10/28	2038	06/02/2014	106.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	606.1300	0.6061	100.000	0	0	0
2013/10/28	2050	07/11/2013	109.99	Call	Bond Future	462.6200	0.4626	491.5500	0.4916	6.254	0	0	0
2013/10/28	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	2050	07/11/2013			Bond Future	110.4526	110.4526	110.4816	110.4816	0.026	0.0000	0.0000	122
2013/10/28	2050	07/11/2013	110.00	Call	Bond Future	452.6200	0.4526	481.5500	0.4816	6.392	0	0	0
2013/10/28	2050	07/11/2013	110.01	Call	Bond Future	442.6200	0.4426	471.5500	0.4716	6.536	0	0	0
2013/10/28	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	AL37	07/11/2013			Index Future	416.3080	416.3080	414.3230	414.3230	(0.477)	0.0000	0.0000	0
2013/10/28	AL37	06/02/2014			Index Future	421.7840	421.7840	419.7730	419.7730	(0.477)	0.0000	0.0000	0
2013/10/28	AL37	08/05/2014			Index Future	427.5000	427.5000	425.4050	425.4050	(0.490)	0.0000	0.0000	0
2013/10/28	AL7T	07/11/2013			Index Future	494.1790	494.1790	490.6560	490.6560	(0.713)	0.0000	0.0000	1
2013/10/28	AL7T	06/02/2014			Index Future	500.6790	500.6790	497.1100	497.1100	(0.713)	0.0000	0.0000	0
2013/10/28	AL7T	08/05/2014			Index Future	507.4000	507.4000	503.7790	503.7790	(0.714)	0.0000	0.0000	0
2013/10/28	ALBI	07/11/2013			Index Future	442.7280	442.7280	439.8070	439.8070	(0.660)	0.0000	0.0000	673
2013/10/28	ALBI	06/02/2014			Index Future	448.5520	448.5520	445.5920	445.5920	(0.660)	0.0000	0.0000	192
2013/10/28	ALBI	08/05/2014			Index Future	454.5760	454.5760	451.5700	451.5700	(0.661)	0.0000	0.0000	85
2013/10/28	ALBI	07/08/2014			Index Future	461.0000	461.0000	457.9090	457.9090	(0.670)	0.0000	0.0000	0
2013/10/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/10/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/10/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/10/28	EL28	07/11/2013			Bond Future	111.0778	111.0778	111.1070	111.1070	0.026	0.0000	0.0000	0
2013/10/28	EL28	07/11/2013	110.00	Call	Bond Future	1,077.7600	1.0778	1,106.9600	1.1070	2.709	0	0	0
2013/10/28	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	EL28	07/11/2013	110.01	Call	Bond Future	1,067.7600	1.0678	1,096.9600	1.0970	2.735	0	0	0
2013/10/28	EL28	07/11/2013	109.99	Call	Bond Future	1,087.7600	1.0878	1,116.9600	1.1170	2.684	0	0	0
2013/10/28	EL28	06/02/2014			Bond Future	110.5600	110.5600	112.5822	112.5822	1.829	0.0000	0.0000	0
2013/10/28	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	EL28	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	1,572.1900	1.5722	100.000	0	0	0
2013/10/28	EL28	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	1,592.1900	1.5922	100.000	0	0	0
2013/10/28	EL28	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	1,582.1900	1.5822	100.000	0	0	0
2013/10/28	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	ES33	07/11/2013			Bond Future	9.3203	84.8570	9.4196	84.0859	1.065	0.0000	0.0000	6,292
2013/10/28	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	ES33	07/11/2013	8.51	Put	Bond Future	6,730.8000	6.7308	7,501.8900	7.5019	11.456	0	0	0
2013/10/28	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	ES33	07/11/2013	8.49	Put	Bond Future	6,907.2300	6.9072	7,678.3200	7.6783	11.164	0	0	0
2013/10/28	ES33	07/11/2013	8.50	Put	Bond Future	6,818.9500	6.8189	7,590.0400	7.5900	11.308	0	0	0
2013/10/28	ES33	06/02/2014	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	ES33	06/02/2014			Bond Future	9.4301	85.9732	9.5326	85.1919	1.087	0.0000	0.0000	0
2013/10/28	ES33	06/02/2014	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	ES33	06/02/2014	9.54	Call	Bond Future	837.0600	0.8371	55.7400	0.0557	(93.341)	0	0	0
2013/10/28	ES33	06/02/2014	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	ES33	06/02/2014	9.55	Call	Bond Future	912.5900	0.9126	131.2700	0.1313	(85.616)	0	0	0
2013/10/28	ES33	06/02/2014	9.56	Call	Bond Future	988.0100	0.9880	206.6900	0.2067	(79.080)	0	0	0
2013/10/28	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	ES33	08/05/2014	9.55	Put	Bond Future	0.0000	0.0000	698.5100	0.6985	100.000	0	0	0
2013/10/28	ES33	08/05/2014			Bond Future	9.5400	9.5400	9.6435	82.5524	1.084	0.0000	0.0000	0
2013/10/28	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	ES33	08/05/2014	9.54	Put	Bond Future	0.0000	0.0000	773.8000	0.7738	100.000	0	0	0
2013/10/28	ES33	08/05/2014	9.56	Put	Bond Future	0.0000	0.0000	623.3200	0.6233	100.000	0	0	0
2013/10/28	GOVI	07/11/2013			GOVI	442.1240	442.1240	439.2500	439.2500	(0.650)	0.0000	0.0000	144
2013/10/28	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	GOVI	07/11/2013	445.99	Put	GOVI	38,660.0000	3.8660	67,400.0000	6.7400	74.340	0	0	0
2013/10/28	GOVI	07/11/2013	446.01	Put	GOVI	38,860.0000	3.8860	67,600.0000	6.7600	73.958	0	0	0
2013/10/28	GOVI	07/11/2013	446.00	Put	GOVI	38,760.0000	3.8760	67,500.0000	6.7500	74.149	0	0	0
2013/10/28	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	GOVI	06/02/2014	439.99	Call	GOVI	79,500.0000	7.9500	50,370.0000	5.0370	(36.642)	0	0	0
2013/10/28	GOVI	06/02/2014			GOVI	447.9400	447.9400	445.0270	445.0270	(0.650)	0.0000	0.0000	268
2013/10/28	GOVI	06/02/2014	440.00	Call	GOVI	79,400.0000	7.9400	50,270.0000	5.0270	(36.688)	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
2013/10/28	GOVI	06/02/2014	440.01	Call	GOVI	79,300.0000	7.9300	50,170.0000	5.0170	(36.734)	0	0	0
2013/10/28	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	GOVI	08/05/2014	442.00	Call	GOVI	119,560.0000	11.9560	89,980.0000	8.9980	(24.741)	0	0	0
2013/10/28	GOVI	08/05/2014			GOVI	453.9560	453.9560	450.9980	450.9980	(0.652)	0.0000	0.0000	0
2013/10/28	GOVI	08/05/2014	442.01	Call	GOVI	119,460.0000	11.9460	89,880.0000	8.9880	(24.761)	0	0	0
2013/10/28	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	GOVI	08/05/2014	441.99	Call	GOVI	119,660.0000	11.9660	90,080.0000	9.0080	(24.720)	0	0	0
2013/10/28	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	GOVI	07/08/2014			GOVI	460.0000	460.0000	457.3300	457.3300	(0.580)	0.0000	0.0000	0
2013/10/28	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	GOVI	07/08/2014	459.99	Put	GOVI	0.0000	0.0000	26,600.0000	2.6600	100.000	0	0	0
2013/10/28	GOVI	07/08/2014	460.01	Put	GOVI	0.0000	0.0000	26,800.0000	2.6800	100.000	0	0	0
2013/10/28	GOVI	07/08/2014	460.00	Put	GOVI	0.0000	0.0000	26,700.0000	2.6700	100.000	0	0	0
2013/10/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/10/28	IGOV	07/11/2013			Index Future	197.8860	197.8860	198.0180	198.0180	0.067	0.0000	0.0000	1,143
2013/10/28	IGOV	06/02/2014			Index Future	200.5130	200.5130	200.6470	200.6470	0.067	0.0000	0.0000	213
2013/10/28	IGOV	08/05/2014			Index Future	204.0000	204.0000	203.3630	203.3630	(0.312)	0.0000	0.0000	0
2013/10/28	ILBI	07/11/2013			Index Future	536.0470	536.0470	536.5920	536.5920	0.102	0.0000	0.0000	0
2013/10/28	ILBI	06/02/2014			Index Future	543.2700	543.2700	543.8210	543.8210	0.101	0.0000	0.0000	186
2013/10/28	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/10/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/10/28	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/10/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/10/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/10/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/10/28	JBAF	20/11/2013			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	100
2013/10/28	JBAF	18/12/2013			Jibar Tradeable Future	5.1600	94.8400	5.1600	94.8400	0.000	0.0000	0.0000	1,500
2013/10/28	JBAF	15/01/2014			Jibar Tradeable Future	5.1700	94.8300	5.1800	94.8200	0.193	0.0000	0.0000	1,000
2013/10/28	JBAF	19/02/2014			Jibar Tradeable Future	5.2200	94.7800	5.2500	94.7500	0.575	0.0000	0.0000	0
2013/10/28	JBAF	19/03/2014			Jibar Tradeable Future	5.2600	94.7400	5.3200	94.6800	1.141	0.0000	0.0000	400
2013/10/28	JBAF	16/04/2014			Jibar Tradeable Future	5.3400	94.6600	5.3700	94.6300	0.562	0.0000	0.0000	0
2013/10/28	JBAF	18/06/2014			Jibar Tradeable Future	5.4900	94.5100	5.5700	94.4300	1.457	0.0000	0.0000	1,000

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2013/10/28	JBAF	17/09/2014			Jibar Tradeable Future	5.7200		94.2800	5.8400	94.1600	2.098	0.0000	0.0000	1,000
2013/10/28	JBAF	17/12/2014			Jibar Tradeable Future	5.9100		94.0900	6.0600	93.9400	2.538	0.0000	0.0000	0
2013/10/28	JBAF	18/03/2015			Jibar Tradeable Future	6.1400		93.8600	6.3000	93.7000	2.606	0.0000	0.0000	150
2013/10/28	JBAF	17/06/2015			Jibar Tradeable Future	6.3900		93.6100	6.5500	93.4500	2.504	0.0000	0.0000	2,000
2013/10/28	JBAF	16/09/2015			Jibar Tradeable Future	6.6300		93.3700	6.8100	93.1900	2.715	0.0000	0.0000	0
2013/10/28	R023	07/11/2013	6.50	Put	Bond Future	6,480.6500		6.4807	7,281.3900	7.2814	12.356	0	0	0
2013/10/28	R023	07/11/2013			Bond Future	7.4268		103.6888	7.5465	102.8880	1.612	0.0000	0.0000	12,954
2013/10/28	R023	07/11/2013	6.49	Put	Bond Future	6,553.3800		6.5534	7,354.1200	7.3541	12.219	0	0	0
2013/10/28	R023	07/11/2013	6.51	Put	Bond Future	6,407.9700		6.4080	7,208.7100	7.2087	12.496	0	0	0
2013/10/28	R023	07/11/2013	6.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R023	07/11/2013	6.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R023	07/11/2013	6.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R023	06/02/2014			Bond Future	7.5112		105.0527	7.6358	104.2414	1.659	0.0000	0.0000	0
2013/10/28	R023	06/02/2014	7.84	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R023	06/02/2014	7.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R023	06/02/2014	7.84	Call	Bond Future	2,123.4500		2.1234	1,312.1600	1.3122	(38.206)	0	0	0
2013/10/28	R023	06/02/2014	7.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R023	06/02/2014	7.85	Call	Bond Future	2,187.1300		2.1871	1,375.8400	1.3758	(37.094)	0	0	0
2013/10/28	R023	06/02/2014	7.86	Call	Bond Future	2,250.7700		2.2508	1,439.4800	1.4395	(36.045)	0	0	0
2013/10/28	R023	08/05/2014			Bond Future	7.5900		7.5900	7.7211	101.7228	1.727	0.0000	0.0000	0
2013/10/28	R023	08/05/2014	7.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R023	08/05/2014	7.61	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R023	08/05/2014	7.59	Put	Bond Future	0.0000		0.0000	831.8000	0.8318	100.000	0	0	0
2013/10/28	R023	08/05/2014	7.61	Put	Bond Future	0.0000		0.0000	704.3500	0.7044	100.000	0	0	0
2013/10/28	R023	08/05/2014	7.60	Put	Bond Future	0.0000		0.0000	768.0500	0.7681	100.000	0	0	0
2013/10/28	R023	08/05/2014	7.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R157	07/11/2013			Bond Future	5.7716		115.4506	5.8727	115.2613	1.751	0.0000	0.0000	27,649
2013/10/28	R157	07/11/2013	5.60	Call	Bond Future	88.8300		0.0888	32.1300	0.0321	(63.830)	0	0	0
2013/10/28	R157	07/11/2013	5.59	Put	Bond Future	425.0200		0.4250	560.1800	0.5602	31.801	0	0	0
2013/10/28	R157	07/11/2013	5.61	Put	Bond Future	397.7400		0.3977	527.7400	0.5277	32.685	0	0	0
2013/10/28	R157	07/11/2013	5.60	Put	Bond Future	411.2700		0.4113	543.8800	0.5439	32.244	0	0	0
2013/10/28	R157	07/11/2013	5.61	Call	Bond Future	94.1200		0.0941	34.8100	0.0348	(63.015)	0	0	0
2013/10/28	R157	07/11/2013	5.59	Call	Bond Future	83.7600		0.0838	29.6100	0.0296	(64.649)	0	0	0
2013/10/28	R157	06/02/2014	5.64	Call	Bond Future	398.3700		0.3984	318.8400	0.3188	(19.964)	0	0	0
2013/10/28	R157	06/02/2014	5.65	Put	Bond Future	746.4500		0.7464	857.8800	0.8579	14.928	0	0	0
2013/10/28	R157	06/02/2014			Bond Future	5.8612		116.9692	5.9803	116.7773	2.032	0.0000	0.0000	606
2013/10/28	R157	06/02/2014	5.65	Call	Bond Future	405.0800		0.4051	324.6600	0.3247	(19.853)	0	0	0
2013/10/28	R157	06/02/2014	5.66	Call	Bond Future	411.8600		0.4119	330.5500	0.3305	(19.742)	0	0	0
2013/10/28	R157	06/02/2014	5.64	Put	Bond Future	755.9400		0.7559	868.2600	0.8683	14.858	0	0	0
2013/10/28	R157	06/02/2014	5.66	Put	Bond Future	737.0400		0.7370	847.5800	0.8476	14.998	0	0	0
2013/10/28	R157	08/05/2014	5.20	Call	Bond Future	263.3100		0.2633	210.8400	0.2108	(19.927)	0	0	0
2013/10/28	R157	08/05/2014			Bond Future	5.9477		111.7316	6.0922	111.5356	2.429	0.0000	0.0000	0
2013/10/28	R157	08/05/2014	5.21	Call	Bond Future	266.9500		0.2670	213.9300	0.2139	(19.861)	0	0	0
2013/10/28	R157	08/05/2014	5.19	Call	Bond Future	259.7100		0.2597	207.7800	0.2078	(19.995)	0	0	0
2013/10/28	R157	08/05/2014	5.20	Put	Bond Future	1,285.5600		1.2856	1,429.0500	1.4291	11.162	0	0	0
2013/10/28	R157	08/05/2014	5.19	Put	Bond Future	1,295.7200		1.2957	1,439.7500	1.4397	11.116	0	0	0

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2013/10/28	R157	08/05/2014	5.21	Put	Bond Future	1,275.4400		1.2754	1,418.3800	1.4184	11.207	0	0	0
2013/10/28	R157	07/08/2014	6.76	Put	Bond Future	424.6700		0.4247	489.7300	0.4897	15.320	0	0	0
2013/10/28	R157	07/08/2014			Bond Future	6.0037		113.3008	6.1826	113.1034	2.980	0.0000	0.0000	0
2013/10/28	R157	07/08/2014	6.75	Put	Bond Future	427.9900		0.4280	493.4500	0.4934	15.295	0	0	0
2013/10/28	R157	07/08/2014	6.74	Call	Bond Future	1,240.2100		1.2402	1,108.6900	1.1087	(10.605)	0	0	0
2013/10/28	R157	07/08/2014	6.75	Call	Bond Future	1,247.7900		1.2478	1,115.8700	1.1159	(10.572)	0	0	0
2013/10/28	R157	07/08/2014	6.76	Call	Bond Future	1,255.3900		1.2554	1,123.0700	1.1231	(10.540)	0	0	0
2013/10/28	R157	07/08/2014	6.74	Put	Bond Future	431.3300		0.4313	497.1900	0.4972	15.269	0	0	0
2013/10/28	R157	06/11/2014	6.19	Put	Bond Future	0.0000		0.0000	207.0300	0.2070	100.000	0	0	0
2013/10/28	R157	06/11/2014			Bond Future	6.2000		6.2000	6.4338	107.8090	3.770	0.0000	0.0000	0
2013/10/28	R157	06/11/2014	6.21	Put	Bond Future	0.0000		0.0000	190.0200	0.1900	100.000	0	0	0
2013/10/28	R157	06/11/2014	6.20	Put	Bond Future	0.0000		0.0000	198.5200	0.1985	100.000	0	0	0
2013/10/28	R157	06/11/2014	6.21	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R157	06/11/2014	6.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R157	06/11/2014	6.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R186	07/11/2013	9.00	Put	Bond Future	0.2000		0.0002	0.1100	0.0001	(45.000)	0	0	1,200
2013/10/28	R186	07/11/2013	8.16	Put	Bond Future	242.7100		0.2427	331.1100	0.3311	36.422	0	0	0
2013/10/28	R186	07/11/2013			Bond Future	7.8318		125.7357	7.9414	124.7227	1.399	0.0000	0.0000	56,682
2013/10/28	R186	07/11/2013	6.50	Put	Bond Future	13,309.8400		13.3098	14,322.8000	14.3228	7.611	0	0	0
2013/10/28	R186	07/11/2013	8.15	Put	Bond Future	257.0500		0.2570	351.4900	0.3515	36.740	0	0	0
2013/10/28	R186	07/11/2013	6.75	Put	Bond Future	10,663.5700		10.6636	11,676.3900	11.6764	9.498	0	0	0
2013/10/28	R186	07/11/2013	8.50	Call	Bond Future	6,020.3100		6.0203	5,010.5500	5.0106	(16.773)	0	0	0
2013/10/28	R186	07/11/2013	8.14	Call	Bond Future	3,090.5600		3.0906	2,178.3700	2.1784	(29.515)	0	0	0
2013/10/28	R186	07/11/2013	8.25	Put	Bond Future	141.0100		0.1410	186.9400	0.1869	32.572	0	0	0
2013/10/28	R186	07/11/2013	8.75	Call	Bond Future	8,135.9000		8.1359	7,122.5300	7.1225	(12.456)	0	0	0
2013/10/28	R186	07/11/2013	8.00	Call	Bond Future	2,116.1700		2.1162	1,324.2000	1.3242	(37.425)	0	0	1,000
2013/10/28	R186	07/11/2013	8.15	Call	Bond Future	3,165.4500		3.1655	2,246.9300	2.2469	(29.017)	0	0	0
2013/10/28	R186	07/11/2013	6.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	5,290
2013/10/28	R186	07/11/2013	8.16	Call	Bond Future	3,240.9300		3.2409	2,316.3700	2.3164	(28.528)	0	0	0
2013/10/28	R186	07/11/2013	8.00	Put	Bond Future	566.6200		0.5666	787.6100	0.7876	39.001	0	0	0
2013/10/28	R186	07/11/2013	9.00	Call	Bond Future	10,214.6500		10.2147	9,201.6000	9.2016	(9.918)	0	0	0
2013/10/28	R186	07/11/2013	8.25	Call	Bond Future	3,943.3700		3.9434	2,976.3400	2.9763	(24.523)	0	0	0
2013/10/28	R186	07/11/2013	8.75	Put	Bond Future	2.8200		0.0028	2.4100	0.0024	(14.539)	0	0	1,030
2013/10/28	R186	07/11/2013	6.75	Call	Bond Future	0.1400		0.0001	0.0000	0.0000	(100.000)	0	0	1,000
2013/10/28	R186	07/11/2013	8.50	Put	Bond Future	24.0300		0.0240	27.2300	0.0272	13.317	0	0	4,000
2013/10/28	R186	07/11/2013	8.14	Put	Bond Future	272.0800		0.2721	372.8500	0.3728	37.037	0	0	0
2013/10/28	R186	06/02/2014	8.75	Put	Bond Future	994.3100		0.9943	1,169.6800	1.1697	17.637	0	0	250
2013/10/28	R186	06/02/2014			Bond Future	7.9150		122.1000	8.0285	121.0738	1.434	0.0000	0.0000	336
2013/10/28	R186	06/02/2014	7.75	Call	Bond Future	2,781.8100		2.7818	2,300.4300	2.3004	(17.305)	0	0	0
2013/10/28	R186	06/02/2014	7.74	Put	Bond Future	4,349.3200		4.3493	4,898.6000	4.8986	12.629	0	0	0
2013/10/28	R186	06/02/2014	7.76	Put	Bond Future	4,243.5200		4.2435	4,783.9900	4.7840	12.736	0	0	0
2013/10/28	R186	06/02/2014	8.75	Call	Bond Future	8,267.4200		8.2674	7,416.5100	7.4165	(10.292)	0	0	0
2013/10/28	R186	06/02/2014	7.75	Put	Bond Future	4,295.9400		4.2959	4,840.8400	4.8408	12.684	0	0	0
2013/10/28	R186	06/02/2014	7.76	Call	Bond Future	2,821.9000		2.8219	2,336.0900	2.3361	(17.216)	0	0	0
2013/10/28	R186	06/02/2014	7.74	Call	Bond Future	2,742.5900		2.7426	2,265.5900	2.2656	(17.392)	0	0	0
2013/10/28	R186	08/05/2014	7.50	Put	Bond Future	7,502.2700		7.5023	8,138.3400	8.1383	8.478	0	0	0
2013/10/28	R186	08/05/2014			Bond Future	7.9992		123.7401	8.1170	122.6983	1.473	0.0000	0.0000	540



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
2013/10/28	R186	08/05/2014	7.09	Put	Bond Future	10,282.3600	10.2824	11,038.5000	11.0385	7.354	0	0	0
2013/10/28	R186	08/05/2014	7.10	Call	Bond Future	1,822.4900	1.8225	1,534.1400	1.5341	(15.822)	0	0	0
2013/10/28	R186	08/05/2014	8.50	Call	Bond Future	7,350.9900	7.3510	6,646.2500	6.6463	(9.587)	0	0	0
2013/10/28	R186	08/05/2014	7.11	Call	Bond Future	1,846.2800	1.8463	1,555.1600	1.5552	(15.768)	0	0	0
2013/10/28	R186	08/05/2014	7.09	Call	Bond Future	1,798.9200	1.7989	1,513.3200	1.5133	(15.876)	0	0	0
2013/10/28	R186	08/05/2014	8.50	Put	Bond Future	3,008.6000	3.0086	3,345.6000	3.3456	11.201	0	0	1,933
2013/10/28	R186	08/05/2014	7.11	Put	Bond Future	10,134.3500	10.1343	10,884.9700	10.8850	7.407	0	0	0
2013/10/28	R186	08/05/2014	7.50	Call	Bond Future	2,943.6500	2.9437	2,537.9800	2.5380	(13.781)	0	0	1,933
2013/10/28	R186	08/05/2014	7.10	Put	Bond Future	10,208.1900	10.2082	10,961.5800	10.9616	7.380	0	0	0
2013/10/28	R186	07/08/2014	8.31	Call	Bond Future	6,732.4300	6.7324	6,107.0200	6.1070	(9.290)	0	0	0
2013/10/28	R186	07/08/2014			Bond Future	8.0780	120.1856	8.1999	119.1307	1.509	0.0000	0.0000	0
2013/10/28	R186	07/08/2014	8.92	Put	Bond Future	2,845.3000	2.8453	3,136.8900	3.1369	10.248	0	0	840
2013/10/28	R186	07/08/2014	8.29	Call	Bond Future	6,638.0700	6.6381	6,017.6400	6.0176	(9.347)	0	0	0
2013/10/28	R186	07/08/2014	8.30	Call	Bond Future	6,685.1700	6.6852	6,062.2500	6.0623	(9.318)	0	0	0
2013/10/28	R186	07/08/2014	8.29	Put	Bond Future	4,811.4100	4.8114	5,245.9100	5.2459	9.031	0	0	0
2013/10/28	R186	07/08/2014	8.31	Put	Bond Future	4,735.4900	4.7355	5,165.0100	5.1650	9.070	0	0	0
2013/10/28	R186	07/08/2014	8.92	Call	Bond Future	9,873.8800	9.8739	9,110.5400	9.1105	(7.731)	0	0	0
2013/10/28	R186	07/08/2014	8.30	Put	Bond Future	4,773.3300	4.7733	5,205.3400	5.2053	9.050	0	0	0
2013/10/28	R186	06/11/2014	8.15	Put	Bond Future	0.0000	0.0000	1,234.6400	1.2346	100.000	0	0	0
2013/10/28	R186	06/11/2014	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R186	06/11/2014			Bond Future	8.1700	8.1700	8.2959	120.7243	1.541	0.0000	0.0000	0
2013/10/28	R186	06/11/2014	8.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R186	06/11/2014	8.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R186	06/11/2014	8.14	Put	Bond Future	0.0000	0.0000	1,319.9500	1.3200	100.000	0	0	0
2013/10/28	R186	06/11/2014	8.16	Put	Bond Future	0.0000	0.0000	1,149.4200	1.1494	100.000	0	0	0
2013/10/28	R197	07/11/2013			Bond Future	280.7375	280.7375	280.8050	280.8050	0.024	0.0000	0.0000	2,049
2013/10/28	R197	07/11/2013	279.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R197	07/11/2013	280.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R197	07/11/2013	280.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R197	07/11/2013	279.99	Call	Bond Future	747.4600	0.7475	815.0300	0.8150	9.040	0	0	0
2013/10/28	R197	07/11/2013	280.00	Call	Bond Future	737.4600	0.7375	805.0300	0.8050	9.163	0	0	0
2013/10/28	R197	07/11/2013	280.01	Call	Bond Future	727.4600	0.7275	795.0300	0.7950	9.288	0	0	0
2013/10/28	R197	06/02/2014			Bond Future	280.0000	280.0000	278.8879	278.8879	(0.397)	0.0000	0.0000	0
2013/10/28	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R197	06/02/2014	279.99	Put	Bond Future	0.0000	0.0000	1,102.0800	1.1021	100.000	0	0	0
2013/10/28	R197	06/02/2014	280.01	Put	Bond Future	0.0000	0.0000	1,122.0800	1.1221	100.000	0	0	0
2013/10/28	R197	06/02/2014	280.00	Put	Bond Future	0.0000	0.0000	1,112.0800	1.1121	100.000	0	0	0
2013/10/28	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R201	07/11/2013	4.79	Put	Bond Future	179.3400	0.1793	186.8100	0.1868	4.165	0	0	0
2013/10/28	R201	07/11/2013			Bond Future	4.8924	107.5403	4.9191	107.5109	0.547	0.0000	0.0000	0
2013/10/28	R201	07/11/2013	4.80	Put	Bond Future	172.2300	0.1722	179.0400	0.1790	3.954	0	0	0
2013/10/28	R201	07/11/2013	4.81	Put	Bond Future	165.2800	0.1653	171.4400	0.1714	3.727	0	0	0
2013/10/28	R201	07/11/2013	4.79	Call	Bond Future	66.8300	0.0668	44.9200	0.0449	(32.785)	0	0	0
2013/10/28	R201	07/11/2013	4.80	Call	Bond Future	70.7200	0.0707	48.1500	0.0482	(31.915)	0	0	0
2013/10/28	R201	07/11/2013	4.81	Call	Bond Future	74.7700	0.0748	51.5500	0.0516	(31.055)	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
2013/10/28	R201	06/02/2014	5.24	Put	Bond Future	121.2000	0.1212	126.2600	0.1263	4.175	0	0	0
2013/10/28	R201	06/02/2014			Bond Future	4.7662	104.5469	4.8010	104.5172	0.732	0.0000	0.0000	0
2013/10/28	R201	06/02/2014	5.26	Put	Bond Future	116.8500	0.1169	121.7200	0.1217	4.168	0	0	0
2013/10/28	R201	06/02/2014	5.24	Call	Bond Future	524.7100	0.5247	499.9900	0.5000	(4.711)	0	0	0
2013/10/28	R201	06/02/2014	5.25	Put	Bond Future	119.0100	0.1190	123.9700	0.1240	4.168	0	0	0
2013/10/28	R201	06/02/2014	5.25	Call	Bond Future	531.0100	0.5310	506.1900	0.5062	(4.674)	0	0	0
2013/10/28	R201	06/02/2014	5.26	Call	Bond Future	537.3400	0.5373	512.4300	0.5124	(4.636)	0	0	0
2013/10/28	R201	08/05/2014			Bond Future	4.4930	105.9512	4.5450	105.9195	1.158	0.0000	0.0000	0
2013/10/28	R201	08/05/2014	4.75	Call	Bond Future	392.9900	0.3930	372.5100	0.3725	(5.211)	0	0	0
2013/10/28	R201	08/05/2014	4.76	Call	Bond Future	396.8100	0.3968	376.2400	0.3762	(5.184)	0	0	0
2013/10/28	R201	08/05/2014	4.74	Call	Bond Future	389.4900	0.3895	369.1100	0.3691	(5.232)	0	0	0
2013/10/28	R201	08/05/2014	4.76	Put	Bond Future	234.7200	0.2347	245.7600	0.2458	4.703	0	0	0
2013/10/28	R201	08/05/2014	4.75	Put	Bond Future	236.9600	0.2370	248.0900	0.2481	4.697	0	0	0
2013/10/28	R201	08/05/2014	4.74	Put	Bond Future	239.5200	0.2395	250.7500	0.2507	4.689	0	0	0
2013/10/28	R201	07/08/2014	5.31	Put	Bond Future	58.0800	0.0581	62.6200	0.0626	7.817	0	0	0
2013/10/28	R201	07/08/2014			Bond Future	3.6403	103.0289	3.7248	102.9981	2.322	0.0000	0.0000	0
2013/10/28	R201	07/08/2014	5.30	Put	Bond Future	58.7000	0.0587	63.2800	0.0633	7.802	0	0	0
2013/10/28	R201	07/08/2014	5.31	Call	Bond Future	663.9400	0.6639	637.6300	0.6376	(3.963)	0	0	0
2013/10/28	R201	07/08/2014	5.29	Call	Bond Future	657.9700	0.6580	631.7500	0.6317	(3.985)	0	0	0
2013/10/28	R201	07/08/2014	5.30	Call	Bond Future	660.9600	0.6610	634.6900	0.6347	(3.975)	0	0	0
2013/10/28	R201	07/08/2014	5.29	Put	Bond Future	59.3200	0.0593	63.9500	0.0639	7.805	0	0	0
2013/10/28	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R202	07/11/2013			Bond Future	208.6390	208.6390	208.6926	208.6926	0.026	0.0000	0.0000	43,395
2013/10/28	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R202	07/11/2013	208.99	Put	Bond Future	351.0000	0.3510	297.4300	0.2974	(15.262)	0	0	0
2013/10/28	R202	07/11/2013	209.01	Put	Bond Future	371.0000	0.3710	317.4300	0.3174	(14.439)	0	0	0
2013/10/28	R202	07/11/2013	209.00	Put	Bond Future	361.0000	0.3610	307.4300	0.3074	(14.839)	0	0	0
2013/10/28	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	524.9100	0.5249	100.000	0	0	0
2013/10/28	R202	06/02/2014			Bond Future	209.0000	209.0000	208.4651	208.4651	(0.256)	0.0000	0.0000	24
2013/10/28	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	544.9100	0.5449	100.000	0	0	0
2013/10/28	R202	06/02/2014	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	534.9100	0.5349	100.000	0	0	0
2013/10/28	R202	06/02/2014	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R202	06/02/2014	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R203	07/11/2013	6.01	Call	Bond Future	27.8400	0.0278	4.1400	0.0041	(85.129)	0	0	0
2013/10/28	R203	07/11/2013			Bond Future	6.4178	107.4567	6.5329	107.0565	1.795	0.0000	0.0000	19,563
2013/10/28	R203	07/11/2013	5.99	Call	Bond Future	23.4400	0.0234	3.2400	0.0032	(86.177)	0	0	0
2013/10/28	R203	07/11/2013	5.71	Put	Bond Future	2,501.7800	2.5018	2,900.7700	2.9008	15.948	0	0	0
2013/10/28	R203	07/11/2013	6.00	Call	Bond Future	25.5600	0.0256	3.6700	0.0037	(85.642)	0	0	0
2013/10/28	R203	07/11/2013	571.00	Call	Bond Future	105,227.1600	105.2272	104,826.9600	104.8270	(0.380)	0	0	0
2013/10/28	R203	07/11/2013	5.99	Put	Bond Future	1,526.1900	1.5262	1,906.1900	1.9062	24.899	0	0	0
2013/10/28	R203	07/11/2013	6.01	Put	Bond Future	1,459.7500	1.4597	1,836.2500	1.8363	25.792	0	0	0
2013/10/28	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R203	07/11/2013	5.71	Call	Bond Future	1.2600	0.0013	0.0500	0.0001	(96.032)	0	0	15
2013/10/28	R203	07/11/2013	6.00	Put	Bond Future	1,492.8800	1.4929	1,871.1900	1.8712	25.341	0	0	0

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2013/10/28	R203	06/02/2014			Bond Future	6.5116	108.8701	6.6362	108.4647	1.914	0.0000	0.0000	6
2013/10/28	R203	06/02/2014	6.14	Put	Bond Future	1,767.5600	1.7676	2,039.8100	2.0398	15.403	0	0	0
2013/10/28	R203	06/02/2014	5.95	Put	Bond Future	2,220.1100	2.2201	2,526.1300	2.5261	13.784	0	0	0
2013/10/28	R203	06/02/2014	6.84	Put	Bond Future	610.3300	0.6103	744.7000	0.7447	22.016	0	0	0
2013/10/28	R203	06/02/2014	6.16	Put	Bond Future	1,723.0800	1.7231	1,991.5500	1.9916	15.581	0	0	0
2013/10/28	R203	06/02/2014	6.15	Put	Bond Future	1,745.2400	1.7452	2,015.6100	2.0156	15.492	0	0	0
2013/10/28	R203	06/02/2014	6.84	Call	Bond Future	1,674.6600	1.6747	1,403.5600	1.4036	(16.188)	0	0	13
2013/10/28	R203	06/02/2014	6.16	Call	Bond Future	568.8200	0.5688	431.8200	0.4318	(24.085)	0	0	0
2013/10/28	R203	06/02/2014	5.95	Call	Bond Future	369.0200	0.3690	269.5700	0.2696	(26.950)	0	0	16
2013/10/28	R203	06/02/2014	6.14	Call	Bond Future	547.1700	0.5472	413.9500	0.4140	(24.347)	0	0	0
2013/10/28	R203	06/02/2014	6.15	Call	Bond Future	557.9200	0.5579	422.8200	0.4228	(24.215)	0	0	0
2013/10/28	R203	08/05/2014	5.76	Call	Bond Future	457.4600	0.4575	361.8400	0.3618	(20.902)	0	0	0
2013/10/28	R203	08/05/2014	6.84	Call	Bond Future	1,799.7500	1.7997	1,556.3300	1.5563	(13.525)	0	0	13
2013/10/28	R203	08/05/2014	7.40	Put	Bond Future	542.0600	0.5421	642.1300	0.6421	18.461	0	0	0
2013/10/28	R203	08/05/2014	5.74	Call	Bond Future	443.2200	0.4432	349.8800	0.3499	(21.060)	0	0	0
2013/10/28	R203	08/05/2014			Bond Future	6.6035	106.1715	6.7393	105.7591	2.057	0.0000	0.0000	0
2013/10/28	R203	08/05/2014	5.76	Put	Bond Future	3,063.6800	3.0637	3,380.4600	3.3805	10.340	0	0	0
2013/10/28	R203	08/05/2014	6.84	Put	Bond Future	1,082.8700	1.0829	1,251.8500	1.2519	15.605	0	0	0
2013/10/28	R203	08/05/2014	5.75	Put	Bond Future	3,087.9000	3.0879	3,405.8200	3.4058	10.296	0	0	0
2013/10/28	R203	08/05/2014	5.74	Put	Bond Future	3,112.2000	3.1122	3,431.2600	3.4313	10.252	0	0	0
2013/10/28	R203	08/05/2014	7.40	Call	Bond Future	2,932.1700	2.9322	2,619.8400	2.6198	(10.652)	0	0	16
2013/10/28	R203	08/05/2014	5.75	Call	Bond Future	450.3000	0.4503	355.8200	0.3558	(20.982)	0	0	0
2013/10/28	R203	07/08/2014	7.30	Call	Bond Future	2,639.5500	2.6395	2,359.8900	2.3599	(10.595)	0	0	0
2013/10/28	R203	07/08/2014			Bond Future	6.6843	107.6622	6.8322	107.2452	2.212	0.0000	0.0000	0
2013/10/28	R203	07/08/2014	7.31	Call	Bond Future	2,658.4200	2.6584	2,377.7600	2.3778	(10.557)	0	0	0
2013/10/28	R203	07/08/2014	6.84	Put	Bond Future	1,407.7300	1.4077	1,595.1300	1.5951	13.312	0	0	0
2013/10/28	R203	07/08/2014	7.29	Put	Bond Future	925.7900	0.9258	1,064.0500	1.0641	14.934	0	0	0
2013/10/28	R203	07/08/2014	7.31	Put	Bond Future	908.1000	0.9081	1,044.3500	1.0444	15.004	0	0	0
2013/10/28	R203	07/08/2014	7.29	Call	Bond Future	2,620.7300	2.6207	2,342.0800	2.3421	(10.633)	0	0	0
2013/10/28	R203	07/08/2014	7.30	Put	Bond Future	916.9100	0.9169	1,054.1600	1.0542	14.969	0	0	0
2013/10/28	R203	07/08/2014	6.84	Call	Bond Future	1,846.7200	1.8467	1,617.2100	1.6172	(12.428)	0	0	30
2013/10/28	R203	06/11/2014	6.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R203	06/11/2014			Bond Future	6.8200	6.8200	6.9751	104.5204	2.274	0.0000	0.0000	0
2013/10/28	R203	06/11/2014	6.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R203	06/11/2014	6.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R203	06/11/2014	6.84	Put	Bond Future	0.0000	0.0000	350.8300	0.3508	100.000	0	0	0
2013/10/28	R203	06/11/2014	6.86	Put	Bond Future	0.0000	0.0000	298.7900	0.2988	100.000	0	0	0
2013/10/28	R203	06/11/2014	6.85	Put	Bond Future	0.0000	0.0000	324.8100	0.3248	100.000	0	0	0
2013/10/28	R204	07/11/2013			Bond Future	6.6415	108.9394	6.7565	108.4322	1.732	0.0000	0.0000	31,288
2013/10/28	R204	07/11/2013	7.00	Put	Bond Future	64.4000	0.0644	98.4400	0.0984	52.857	0	0	1,270
2013/10/28	R204	07/11/2013	6.29	Put	Bond Future	1,630.0300	1.6300	2,087.5800	2.0876	28.070	0	0	0
2013/10/28	R204	07/11/2013	6.31	Put	Bond Future	1,550.0000	1.5500	2,000.3700	2.0004	29.056	0	0	0
2013/10/28	R204	07/11/2013	6.29	Call	Bond Future	61.4500	0.0614	11.8000	0.0118	(80.797)	0	0	0
2013/10/28	R204	07/11/2013	6.30	Put	Bond Future	1,589.8500	1.5899	2,043.9000	2.0439	28.559	0	0	0
2013/10/28	R204	07/11/2013	7.00	Call	Bond Future	1,635.5500	1.6356	1,162.3900	1.1624	(28.930)	0	0	0
2013/10/28	R204	07/11/2013	6.30	Call	Bond Future	66.2900	0.0663	13.1400	0.0131	(80.178)	0	0	0
2013/10/28	R204	07/11/2013	6.31	Call	Bond Future	71.4400	0.0714	14.6100	0.0146	(79.549)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/10/28	R204	06/02/2014	6.39	Call	Bond Future	802.9500		0.8030	620.0200	0.6200	(22.782)	0	0	0
2013/10/28	R204	06/02/2014			Bond Future	6.7242		106.3423	6.8464	105.8284	1.818	0.0000	0.0000	0
2013/10/28	R204	06/02/2014	6.41	Call	Bond Future	833.0300		0.8330	645.3200	0.6453	(22.533)	0	0	0
2013/10/28	R204	06/02/2014	6.40	Call	Bond Future	817.9000		0.8179	632.5800	0.6326	(22.658)	0	0	0
2013/10/28	R204	06/02/2014	6.39	Put	Bond Future	2,223.6200		2.2236	2,554.6200	2.5546	14.886	0	0	0
2013/10/28	R204	06/02/2014	6.41	Put	Bond Future	2,168.0200		2.1680	2,494.2400	2.4942	15.047	0	0	0
2013/10/28	R204	06/02/2014	6.40	Put	Bond Future	2,195.7200		2.1957	2,524.3300	2.5243	14.966	0	0	0
2013/10/28	R204	08/05/2014			Bond Future	6.8100		107.7706	6.9406	107.2483	1.919	0.0000	0.0000	0
2013/10/28	R204	08/05/2014	6.05	Call	Bond Future	742.7800		0.7428	602.6000	0.6026	(18.872)	0	0	0
2013/10/28	R204	08/05/2014	6.06	Call	Bond Future	753.7800		0.7538	612.0700	0.6121	(18.800)	0	0	0
2013/10/28	R204	08/05/2014	6.04	Call	Bond Future	731.8900		0.7319	593.2400	0.5932	(18.944)	0	0	0
2013/10/28	R204	08/05/2014	6.05	Put	Bond Future	3,844.4600		3.8445	4,226.5700	4.2266	9.939	0	0	0
2013/10/28	R204	08/05/2014	6.04	Put	Bond Future	3,875.1200		3.8751	4,258.7600	4.2588	9.900	0	0	0
2013/10/28	R204	08/05/2014	6.06	Put	Bond Future	3,813.9200		3.8139	4,194.5000	4.1945	9.979	0	0	0
2013/10/28	R204	07/08/2014			Bond Future	6.8872		105.2518	7.0264	104.7235	2.022	0.0000	0.0000	0
2013/10/28	R204	07/08/2014	7.44	Put	Bond Future	1,393.4600		1.3935	1,574.8800	1.5749	13.019	0	0	0
2013/10/28	R204	07/08/2014	7.46	Put	Bond Future	1,367.6600		1.3677	1,546.5600	1.5466	13.081	0	0	0
2013/10/28	R204	07/08/2014	7.45	Put	Bond Future	1,380.5100		1.3805	1,560.6700	1.5607	13.050	0	0	0
2013/10/28	R204	07/08/2014	7.46	Call	Bond Future	3,519.7000		3.5197	3,170.2500	3.1702	(9.928)	0	0	0
2013/10/28	R204	07/08/2014	7.78	Call	Bond Future	4,335.9900		4.3360	3,948.8400	3.9488	(8.929)	0	0	0
2013/10/28	R204	07/08/2014	7.44	Call	Bond Future	3,471.2900		3.4713	3,124.3600	3.1244	(9.994)	0	0	0
2013/10/28	R204	07/08/2014	7.78	Put	Bond Future	1,005.4500		1.0055	1,146.6500	1.1467	14.043	0	0	530
2013/10/28	R204	07/08/2014	7.45	Call	Bond Future	3,495.4500		3.4955	3,147.2600	3.1473	(9.961)	0	0	0
2013/10/28	R204	06/11/2014			Bond Future	7.0000		7.0000	7.1416	106.1247	2.023	0.0000	0.0000	0
2013/10/28	R204	06/11/2014	6.99	Put	Bond Future	0.0000		0.0000	543.4500	0.5434	100.000	0	0	0
2013/10/28	R204	06/11/2014	7.01	Put	Bond Future	0.0000		0.0000	471.5500	0.4716	100.000	0	0	0
2013/10/28	R204	06/11/2014	7.00	Put	Bond Future	0.0000		0.0000	507.5000	0.5075	100.000	0	0	0
2013/10/28	R204	06/11/2014	6.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R204	06/11/2014	7.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R204	06/11/2014	7.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R206	07/11/2013	4.31	Put	Bond Future	151.7700		0.1518	166.6000	0.1666	9.771	0	0	0
2013/10/28	R206	07/11/2013			Bond Future	5.1484		102.8218	5.2385	102.8057	1.750	0.0000	0.0000	0
2013/10/28	R206	07/11/2013	4.30	Put	Bond Future	153.4700		0.1535	168.3600	0.1684	9.702	0	0	0
2013/10/28	R206	07/11/2013	4.31	Call	Bond Future	1.7600		0.0018	0.4900	0.0005	(72.159)	0	0	0
2013/10/28	R206	07/11/2013	4.29	Call	Bond Future	1.5900		0.0016	0.4300	0.0004	(72.956)	0	0	0
2013/10/28	R206	07/11/2013	4.30	Call	Bond Future	1.6700		0.0017	0.4600	0.0005	(72.455)	0	0	0
2013/10/28	R206	07/11/2013	4.29	Put	Bond Future	155.1900		0.1552	170.1300	0.1701	9.627	0	0	0
2013/10/28	R207	07/11/2013	6.70	Call	Bond Future	167.3300		0.1673	46.0000	0.0460	(72.509)	0	0	0
2013/10/28	R207	07/11/2013			Bond Future	6.9768		103.7016	7.1017	103.0806	1.791	0.0000	0.0000	21,989
2013/10/28	R207	07/11/2013	6.71	Call	Bond Future	177.2300		0.1772	49.8900	0.0499	(71.850)	0	0	0
2013/10/28	R207	07/11/2013	6.69	Put	Bond Future	1,601.5700		1.6016	2,107.1400	2.1071	31.567	0	0	0
2013/10/28	R207	07/11/2013	6.71	Put	Bond Future	1,519.4600		1.5195	2,013.1700	2.0132	32.492	0	0	0
2013/10/28	R207	07/11/2013	6.69	Call	Bond Future	157.8600		0.1579	42.3800	0.0424	(73.153)	0	0	0
2013/10/28	R207	07/11/2013	6.70	Put	Bond Future	1,560.2800		1.5603	2,060.0000	2.0600	32.028	0	0	0
2013/10/28	R207	06/02/2014			Bond Future	7.0628		101.4265	7.1943	100.7973	1.863	0.0000	0.0000	1,081
2013/10/28	R207	06/02/2014	6.65	Call	Bond Future	947.7600		0.9478	732.3300	0.7323	(22.730)	0	0	0

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2013/10/28	R207	06/02/2014	6.64	Put	Bond Future	2,987.0000		2.9870	3,403.3900	3.4034	13.940	0	0	0
2013/10/28	R207	06/02/2014	6.66	Put	Bond Future	2,920.7200		2.9207	3,331.9100	3.3319	14.078	0	0	0
2013/10/28	R207	06/02/2014	6.65	Put	Bond Future	2,953.7500		2.9538	3,367.5400	3.3675	14.009	0	0	0
2013/10/28	R207	06/02/2014	6.66	Call	Bond Future	963.8900		0.9639	745.8600	0.7459	(22.620)	0	0	0
2013/10/28	R207	06/02/2014	6.64	Call	Bond Future	931.8100		0.9318	718.9800	0.7190	(22.840)	0	0	0
2013/10/28	R207	08/05/2014	6.19	Put	Bond Future	5,374.1000		5.3741	5,859.5300	5.8595	9.033	0	0	0
2013/10/28	R207	08/05/2014	6.21	Put	Bond Future	5,299.2400		5.2992	5,781.4400	5.7814	9.099	0	0	0
2013/10/28	R207	08/05/2014			Bond Future	7.1543		102.7889	7.2934	102.1498	1.945	0.0000	0.0000	0
2013/10/28	R207	08/05/2014	6.20	Put	Bond Future	5,336.6000		5.3366	5,820.4200	5.8204	9.066	0	0	0
2013/10/28	R207	08/05/2014	6.20	Call	Bond Future	816.0600		0.8161	660.7500	0.6608	(19.032)	0	0	0
2013/10/28	R207	08/05/2014	6.21	Call	Bond Future	827.3400		0.8273	670.4100	0.6704	(18.968)	0	0	0
2013/10/28	R207	08/05/2014	6.19	Call	Bond Future	804.9000		0.8049	651.2000	0.6512	(19.096)	0	0	0
2013/10/28	R207	07/08/2014	7.69	Call	Bond Future	3,996.5700		3.9966	3,591.0700	3.5911	(10.146)	0	0	0
2013/10/28	R207	07/08/2014	7.70	Put	Bond Future	2,009.7600		2.0098	2,249.7200	2.2497	11.940	0	0	0
2013/10/28	R207	07/08/2014			Bond Future	7.2391		100.5914	7.3860	99.9444	2.028	0.0000	0.0000	0
2013/10/28	R207	07/08/2014	7.70	Call	Bond Future	4,023.2000		4.0232	3,616.2500	3.6163	(10.115)	0	0	0
2013/10/28	R207	07/08/2014	7.71	Call	Bond Future	4,049.9200		4.0499	3,641.5100	3.6415	(10.084)	0	0	0
2013/10/28	R207	07/08/2014	7.69	Put	Bond Future	2,026.2900		2.0263	2,267.7000	2.2677	11.914	0	0	0
2013/10/28	R207	07/08/2014	7.71	Put	Bond Future	1,993.3400		1.9933	2,231.8400	2.2318	11.965	0	0	0
2013/10/28	R207	06/11/2014	7.36	Put	Bond Future	0.0000		0.0000	581.3600	0.5814	100.000	0	0	0
2013/10/28	R207	06/11/2014			Bond Future	7.3500		7.3500	7.4979	101.2816	2.012	0.0000	0.0000	0
2013/10/28	R207	06/11/2014	7.35	Put	Bond Future	0.0000		0.0000	623.6800	0.6237	100.000	0	0	0
2013/10/28	R207	06/11/2014	7.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R207	06/11/2014	7.34	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R207	06/11/2014	7.35	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R207	06/11/2014	7.34	Put	Bond Future	0.0000		0.0000	666.0200	0.6660	100.000	0	0	0
2013/10/28	R208	07/11/2013			Bond Future	7.1465		98.5424	7.2714	97.8485	1.747	0.0000	0.0000	10,578
2013/10/28	R208	07/11/2013	6.79	Put	Bond Future	2,098.8000		2.0988	2,724.6700	2.7247	29.820	0	0	0
2013/10/28	R208	07/11/2013	6.81	Put	Bond Future	1,997.3500		1.9974	2,613.7500	2.6138	30.861	0	0	0
2013/10/28	R208	07/11/2013	6.80	Put	Bond Future	2,047.8600		2.0479	2,669.1000	2.6691	30.336	0	0	0
2013/10/28	R208	07/11/2013	6.81	Call	Bond Future	96.1400		0.0961	18.6700	0.0187	(80.580)	0	0	0
2013/10/28	R208	07/11/2013	7.50	Put	Bond Future	92.5000		0.0925	148.4000	0.1484	60.432	0	0	1,520
2013/10/28	R208	07/11/2013	6.79	Call	Bond Future	83.1800		0.0832	15.1800	0.0152	(81.750)	0	0	0
2013/10/28	R208	07/11/2013	7.50	Call	Bond Future	2,041.6200		2.0416	1,403.6500	1.4037	(31.248)	0	0	0
2013/10/28	R208	07/11/2013	6.80	Call	Bond Future	89.4700		0.0895	16.8400	0.0168	(81.178)	0	0	0
2013/10/28	R208	06/02/2014	6.74	Put	Bond Future	3,517.2100		3.5172	4,012.7000	4.0127	14.088	0	0	0
2013/10/28	R208	06/02/2014			Bond Future	7.2293		99.8385	7.3599	99.1355	1.806	0.0000	0.0000	0
2013/10/28	R208	06/02/2014	6.76	Put	Bond Future	3,437.3800		3.4374	3,926.9900	3.9270	14.244	0	0	0
2013/10/28	R208	06/02/2014	6.75	Put	Bond Future	3,477.1700		3.4772	3,969.7300	3.9697	14.166	0	0	0
2013/10/28	R208	06/02/2014	6.74	Call	Bond Future	825.8600		0.8259	618.3300	0.6183	(25.129)	0	0	0
2013/10/28	R208	06/02/2014	6.75	Call	Bond Future	841.7300		0.8417	631.2700	0.6313	(25.003)	0	0	0
2013/10/28	R208	06/02/2014	6.76	Call	Bond Future	857.8100		0.8578	644.4000	0.6444	(24.878)	0	0	0
2013/10/28	R208	08/05/2014	6.31	Call	Bond Future	691.3200		0.6913	544.1700	0.5442	(21.285)	0	0	0
2013/10/28	R208	08/05/2014			Bond Future	7.3123		97.7831	7.4493	97.0693	1.873	0.0000	0.0000	0
2013/10/28	R208	08/05/2014	6.29	Call	Bond Future	669.7600		0.6698	526.1900	0.5262	(21.436)	0	0	0
2013/10/28	R208	08/05/2014	6.31	Put	Bond Future	6,117.8700		6.1179	6,684.5300	6.6845	9.262	0	0	0
2013/10/28	R208	08/05/2014	6.30	Put	Bond Future	6,163.0100		6.1630	6,731.4700	6.7315	9.224	0	0	0

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2013/10/28	R208	08/05/2014	6.29	Put	Bond Future	6,208.3100	6.2083	6,778.5500	6.7786	9.185	0	0	0
2013/10/28	R208	08/05/2014	6.30	Call	Bond Future	680.4700	0.6805	535.1200	0.5351	(21.360)	0	0	0
2013/10/28	R208	07/08/2014	8.28	Call	Bond Future	5,779.9200	5.7799	5,251.0800	5.2511	(9.150)	0	0	0
2013/10/28	R208	07/08/2014			Bond Future	7.3889	99.1560	7.5322	98.4333	1.939	0.0000	0.0000	0
2013/10/28	R208	07/08/2014	7.80	Call	Bond Future	4,222.2900	4.2223	3,771.2700	3.7713	(10.682)	0	0	0
2013/10/28	R208	07/08/2014	7.79	Put	Bond Future	2,185.3500	2.1853	2,458.7500	2.4588	12.511	0	0	0
2013/10/28	R208	07/08/2014	7.81	Put	Bond Future	2,147.5100	2.1475	2,417.3900	2.4174	12.567	0	0	0
2013/10/28	R208	07/08/2014	7.80	Put	Bond Future	2,166.3600	2.1664	2,438.0000	2.4380	12.539	0	0	0
2013/10/28	R208	07/08/2014	7.81	Call	Bond Future	4,252.7700	4.2528	3,799.9900	3.8000	(10.647)	0	0	0
2013/10/28	R208	07/08/2014	8.28	Put	Bond Future	1,390.9100	1.3909	1,584.7300	1.5847	13.935	0	0	630
2013/10/28	R208	07/08/2014	7.79	Call	Bond Future	4,191.9100	4.1919	3,742.6500	3.7426	(10.717)	0	0	0
2013/10/28	R208	06/11/2014	7.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R208	06/11/2014			Bond Future	7.4500	7.4500	7.6362	96.3546	2.499	0.0000	0.0000	0
2013/10/28	R208	06/11/2014	7.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R208	06/11/2014	7.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R208	06/11/2014	7.44	Put	Bond Future	0.0000	0.0000	956.4600	0.9565	100.000	0	0	0
2013/10/28	R208	06/11/2014	7.46	Put	Bond Future	0.0000	0.0000	858.4200	0.8584	100.000	0	0	0
2013/10/28	R208	06/11/2014	7.45	Put	Bond Future	0.0000	0.0000	907.4300	0.9074	100.000	0	0	0
2013/10/28	R209	07/11/2013	8.80	Put	Bond Future	641.1800	0.6412	821.6900	0.8217	28.153	0	0	0
2013/10/28	R209	07/11/2013	9.50	Put	Bond Future	9.6700	0.0097	8.3800	0.0084	(13.340)	0	0	980
2013/10/28	R209	07/11/2013			Bond Future	8.6663	77.0195	8.7659	76.2326	1.148	0.0000	0.0000	19,784
2013/10/28	R209	07/11/2013	8.80	Call	Bond Future	1,695.2400	1.6952	1,088.8500	1.0889	(35.770)	0	0	0
2013/10/28	R209	07/11/2013	8.81	Call	Bond Future	1,746.1600	1.7462	1,131.6400	1.1316	(35.193)	0	0	0
2013/10/28	R209	07/11/2013	9.25	Call	Bond Future	4,497.7500	4.4977	3,715.8300	3.7158	(17.385)	0	0	0
2013/10/28	R209	07/11/2013	8.65	Call	Bond Future	1,026.7900	1.0268	562.6200	0.5626	(45.206)	0	0	0
2013/10/28	R209	07/11/2013	8.79	Call	Bond Future	1,645.0600	1.6451	1,047.0200	1.0470	(36.354)	0	0	0
2013/10/28	R209	07/11/2013	9.70	Put	Bond Future	1.7500	0.0018	1.1700	0.0012	(33.143)	0	0	1,520
2013/10/28	R209	07/11/2013	9.40	Call	Bond Future	5,536.7700	5.5368	4,749.0600	4.7491	(14.227)	0	0	0
2013/10/28	R209	07/11/2013	9.25	Put	Bond Future	57.1200	0.0571	62.1000	0.0621	8.718	0	0	1,000
2013/10/28	R209	07/11/2013	8.79	Put	Bond Future	669.0800	0.6691	857.9400	0.8579	28.227	0	0	0
2013/10/28	R209	07/11/2013	9.50	Call	Bond Future	6,229.0500	6.2290	5,440.8600	5.4409	(12.653)	0	0	0
2013/10/28	R209	07/11/2013	9.70	Call	Bond Future	7,594.2500	7.5942	6,806.7700	6.8068	(10.369)	0	0	0
2013/10/28	R209	07/11/2013	9.40	Put	Bond Future	20.4200	0.0204	19.6100	0.0196	(3.967)	0	0	5,000
2013/10/28	R209	07/11/2013	8.65	Put	Bond Future	1,157.3100	1.1573	1,480.0400	1.4800	27.886	0	0	4,700
2013/10/28	R209	07/11/2013	8.81	Put	Bond Future	614.1400	0.6141	786.5200	0.7865	28.069	0	0	0
2013/10/28	R209	06/02/2014	8.56	Call	Bond Future	2,708.6400	2.7086	2,315.8500	2.3159	(14.501)	0	0	0
2013/10/28	R209	06/02/2014			Bond Future	8.7471	78.0326	8.8494	77.2354	1.170	0.0000	0.0000	0
2013/10/28	R209	06/02/2014	8.54	Call	Bond Future	2,641.5400	2.6415	2,254.8900	2.2549	(14.637)	0	0	0
2013/10/28	R209	06/02/2014	8.55	Call	Bond Future	2,674.9700	2.6750	2,285.2500	2.2853	(14.569)	0	0	0
2013/10/28	R209	06/02/2014	8.54	Put	Bond Future	4,294.9300	4.2949	4,705.4500	4.7055	9.558	0	0	0
2013/10/28	R209	06/02/2014	8.56	Put	Bond Future	4,199.9100	4.1999	4,604.2900	4.6043	9.628	0	0	0
2013/10/28	R209	06/02/2014	8.55	Put	Bond Future	4,247.2300	4.2472	4,654.6800	4.6547	9.593	0	0	0
2013/10/28	R209	08/05/2014			Bond Future	8.8272	75.9358	8.9327	75.1269	1.195	0.0000	0.0000	0
2013/10/28	R209	08/05/2014	7.85	Call	Bond Future	1,660.5400	1.6605	1,429.4700	1.4295	(13.915)	0	0	0
2013/10/28	R209	08/05/2014	7.86	Call	Bond Future	1,681.2300	1.6812	1,448.0500	1.4481	(13.870)	0	0	0
2013/10/28	R209	08/05/2014	7.85	Put	Bond Future	9,846.1100	9.8461	10,423.9700	10.4240	5.869	0	0	0
2013/10/28	R209	08/05/2014	7.84	Call	Bond Future	1,640.0300	1.6400	1,411.0500	1.4110	(13.962)	0	0	0

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2013/10/28	R209	08/05/2014	7.84	Put	Bond Future	9,916.2600	9.9163	10,496.2100	10.4962	5.848	0	0	0
2013/10/28	R209	08/05/2014	7.86	Put	Bond Future	9,776.2800	9.7763	10,352.0300	10.3520	5.889	0	0	0
2013/10/28	R209	07/08/2014	9.04	Put	Bond Future	4,981.9300	4.9819	5,318.9500	5.3189	6.765	0	0	0
2013/10/28	R209	07/08/2014			Bond Future	8.9031	77.0021	9.0115	76.1827	1.217	0.0000	0.0000	0
2013/10/28	R209	07/08/2014	9.06	Put	Bond Future	4,910.6000	4.9106	5,244.0900	5.2441	6.791	0	0	0
2013/10/28	R209	07/08/2014	9.05	Put	Bond Future	4,946.1600	4.9462	5,281.4100	5.2814	6.778	0	0	0
2013/10/28	R209	07/08/2014	9.05	Call	Bond Future	6,053.5700	6.0536	5,569.4000	5.5694	(7.998)	0	0	0
2013/10/28	R209	07/08/2014	9.06	Call	Bond Future	6,092.4700	6.0925	5,606.5400	5.6065	(7.976)	0	0	0
2013/10/28	R209	07/08/2014	9.04	Call	Bond Future	6,014.7600	6.0148	5,532.3600	5.5324	(8.020)	0	0	0
2013/10/28	R209	06/11/2014			Bond Future	9.0000	9.0000	9.1004	74.0577	1.115	0.0000	0.0000	0
2013/10/28	R209	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	821.3000	0.8213	100.000	0	0	0
2013/10/28	R209	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	671.4100	0.6714	100.000	0	0	0
2013/10/28	R209	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	746.3000	0.7463	100.000	0	0	0
2013/10/28	R209	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R209	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R209	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R210	07/11/2013			Bond Future	159.3381	159.3381	159.3784	159.3784	0.025	0.0000	0.0000	1,319
2013/10/28	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R210	07/11/2013	159.99	Put	Bond Future	651.9000	0.6519	611.6200	0.6116	(6.179)	0	0	0
2013/10/28	R210	07/11/2013	160.01	Put	Bond Future	671.9000	0.6719	631.6200	0.6316	(5.995)	0	0	0
2013/10/28	R210	07/11/2013	160.00	Put	Bond Future	661.9000	0.6619	621.6200	0.6216	(6.086)	0	0	0
2013/10/28	R210	06/02/2014	161.51	Put	Bond Future	0.0000	0.0000	15.5400	0.0155	100.000	0	0	0
2013/10/28	R210	06/02/2014			Bond Future	161.5000	161.5000	161.4945	161.4945	(0.003)	0.0000	0.0000	0
2013/10/28	R210	06/02/2014	161.50	Put	Bond Future	0.0000	0.0000	5.5400	0.0055	100.000	0	0	0
2013/10/28	R210	06/02/2014	161.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R210	06/02/2014	161.49	Call	Bond Future	0.0000	0.0000	4.4600	0.0045	100.000	0	0	0
2013/10/28	R210	06/02/2014	161.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R210	06/02/2014	161.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R211	07/11/2013			Bond Future	128.6917	128.6917	128.7182	128.7182	0.021	0.0000	0.0000	522
2013/10/28	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R211	07/11/2013	129.99	Put	Bond Future	1,298.2800	1.2983	1,271.7900	1.2718	(2.040)	0	0	0
2013/10/28	R211	07/11/2013	130.01	Put	Bond Future	1,318.2800	1.3183	1,291.7900	1.2918	(2.009)	0	0	0
2013/10/28	R211	07/11/2013	130.00	Put	Bond Future	1,308.2800	1.3083	1,281.7900	1.2818	(2.025)	0	0	0
2013/10/28	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R211	06/02/2014	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R211	06/02/2014			Bond Future	129.0000	129.0000	128.9172	128.9172	(0.064)	0.0000	0.0000	0
2013/10/28	R211	06/02/2014	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R211	06/02/2014	128.99	Put	Bond Future	0.0000	0.0000	72.8400	0.0728	100.000	0	0	0
2013/10/28	R211	06/02/2014	129.01	Put	Bond Future	0.0000	0.0000	92.8400	0.0928	100.000	0	0	0
2013/10/28	R211	06/02/2014	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R211	06/02/2014	129.00	Put	Bond Future	0.0000	0.0000	82.8400	0.0828	100.000	0	0	0
2013/10/28	R212	07/11/2013	132.99	Put	Bond Future	877.6600	0.8777	846.3800	0.8464	(3.564)	0	0	0

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2013/10/28	R212	07/11/2013			Bond Future	132.1123	132.1123	132.1436	132.1436	0.024	0.0000	0.0000	21,791
2013/10/28	R212	07/11/2013	133.01	Put	Bond Future	897.6600	0.8977	866.3800	0.8664	(3.485)	0	0	0
2013/10/28	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R212	07/11/2013	133.00	Put	Bond Future	887.6600	0.8877	856.3800	0.8564	(3.524)	0	0	0
2013/10/28	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R212	06/02/2014			Bond Future	133.0000	133.0000	132.2407	132.2407	(0.571)	0.0000	0.0000	0
2013/10/28	R212	06/02/2014	132.99	Put	Bond Future	0.0000	0.0000	749.2700	0.7493	100.000	0	0	0
2013/10/28	R212	06/02/2014	133.01	Put	Bond Future	0.0000	0.0000	769.2700	0.7693	100.000	0	0	0
2013/10/28	R212	06/02/2014	133.00	Put	Bond Future	0.0000	0.0000	759.2700	0.7593	100.000	0	0	0
2013/10/28	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R213	07/11/2013	8.60	Call	Bond Future	1,662.3700	1.6624	1,015.9300	1.0159	(38.887)	0	0	0
2013/10/28	R213	07/11/2013			Bond Future	8.4823	88.0719	8.5917	87.1907	1.291	0.0000	0.0000	15,045
2013/10/28	R213	07/11/2013	8.61	Call	Bond Future	1,713.0300	1.7130	1,057.0500	1.0570	(38.294)	0	0	0
2013/10/28	R213	07/11/2013	8.59	Put	Bond Future	745.2500	0.7453	989.7500	0.9897	32.808	0	0	0
2013/10/28	R213	07/11/2013	8.61	Put	Bond Future	686.1900	0.6862	911.4300	0.9114	32.825	0	0	0
2013/10/28	R213	07/11/2013	8.60	Put	Bond Future	715.2700	0.7153	950.0500	0.9500	32.824	0	0	0
2013/10/28	R213	07/11/2013	8.59	Call	Bond Future	1,612.4900	1.6125	975.7700	0.9758	(39.487)	0	0	0
2013/10/28	R213	06/02/2014			Bond Future	8.5696	89.2304	8.6825	88.3376	1.317	0.0000	0.0000	0
2013/10/28	R213	06/02/2014	8.29	Put	Bond Future	4,805.6400	4.8056	5,294.1200	5.2941	10.165	0	0	0
2013/10/28	R213	06/02/2014	8.31	Put	Bond Future	4,705.3500	4.7054	5,187.1600	5.1872	10.240	0	0	0
2013/10/28	R213	06/02/2014	8.29	Call	Bond Future	2,535.2700	2.5353	2,130.9300	2.1309	(15.949)	0	0	0
2013/10/28	R213	06/02/2014	8.30	Put	Bond Future	4,755.3100	4.7553	5,240.4600	5.2405	10.202	0	0	0
2013/10/28	R213	06/02/2014	8.30	Call	Bond Future	2,567.6200	2.5676	2,159.9500	2.1600	(15.877)	0	0	0
2013/10/28	R213	06/02/2014	8.31	Call	Bond Future	2,600.2300	2.6002	2,189.2200	2.1892	(15.807)	0	0	0
2013/10/28	R213	08/05/2014	7.65	Put	Bond Future	10,129.6600	10.1297	10,781.5200	10.7815	6.435	0	0	0
2013/10/28	R213	08/05/2014			Bond Future	8.6529	86.8907	8.7694	85.9847	1.346	0.0000	0.0000	0
2013/10/28	R213	08/05/2014	7.64	Put	Bond Future	10,198.9200	10.1989	10,853.0100	10.8530	6.413	0	0	0
2013/10/28	R213	08/05/2014	7.66	Put	Bond Future	10,060.6800	10.0607	10,710.3100	10.7103	6.457	0	0	0
2013/10/28	R213	08/05/2014	7.65	Call	Bond Future	1,717.9100	1.7179	1,463.7900	1.4638	(14.792)	0	0	0
2013/10/28	R213	08/05/2014	7.64	Call	Bond Future	1,697.4700	1.6975	1,445.5800	1.4456	(14.839)	0	0	0
2013/10/28	R213	08/05/2014	7.66	Call	Bond Future	1,738.5100	1.7385	1,482.1600	1.4822	(14.745)	0	0	0
2013/10/28	R213	07/08/2014	8.86	Call	Bond Future	6,145.8400	6.1458	5,614.7200	5.6147	(8.642)	0	0	0
2013/10/28	R213	07/08/2014			Bond Future	8.7328	88.1106	8.8527	87.1929	1.373	0.0000	0.0000	0
2013/10/28	R213	07/08/2014	8.84	Call	Bond Future	6,067.2400	6.0672	5,540.0500	5.5400	(8.689)	0	0	0
2013/10/28	R213	07/08/2014	8.85	Call	Bond Future	6,106.4800	6.1065	5,577.3200	5.5773	(8.666)	0	0	0
2013/10/28	R213	07/08/2014	8.84	Put	Bond Future	5,246.0600	5.2461	5,636.5700	5.6366	7.444	0	0	0
2013/10/28	R213	07/08/2014	8.86	Put	Bond Future	5,172.7300	5.1727	5,559.3100	5.5593	7.473	0	0	0
2013/10/28	R213	07/08/2014	8.85	Put	Bond Future	5,209.2900	5.2093	5,597.8300	5.5978	7.459	0	0	0
2013/10/28	R213	06/11/2014	8.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R213	06/11/2014	8.85	Put	Bond Future	0.0000	0.0000	743.2500	0.7433	100.000	0	0	0
2013/10/28	R213	06/11/2014			Bond Future	8.8300	8.8300	8.9490	84.8221	1.348	0.0000	0.0000	0
2013/10/28	R213	06/11/2014	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R213	06/11/2014	8.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R213	06/11/2014	8.84	Put	Bond Future	0.0000	0.0000	818.8600	0.8189	100.000	0	0	0



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2013/10/28	R213	06/11/2014	8.86	Put	Bond Future	0.0000	0.0000	667.7300	0.6677	100.000	0	0	0
2013/10/28	R214	07/11/2013	7.80	Call	Bond Future	1.5000	0.0015	0.0800	0.0001	(94.667)	0	0	0
2013/10/28	R214	07/11/2013			Bond Future	8.8167	77.5103	8.9162	76.6996	1.128	0.0000	0.0000	2,427
2013/10/28	R214	07/11/2013	7.81	Call	Bond Future	1.6600	0.0017	0.1000	0.0001	(93.976)	0	0	0
2013/10/28	R214	07/11/2013	7.79	Call	Bond Future	1.3500	0.0014	0.0700	0.0001	(94.815)	0	0	0
2013/10/28	R214	07/11/2013	7.81	Put	Bond Future	9,085.5400	9.0855	9,894.6700	9.8947	8.906	0	0	0
2013/10/28	R214	07/11/2013	7.80	Put	Bond Future	9,184.3300	9.1843	9,993.6000	9.9936	8.811	0	0	0
2013/10/28	R214	07/11/2013	7.79	Put	Bond Future	9,283.3300	9.2833	10,092.7400	10.0927	8.719	0	0	0
2013/10/28	R214	06/02/2014			Bond Future	8.9001	78.5298	9.0026	77.7084	1.151	0.0000	0.0000	0
2013/10/28	R214	06/02/2014	8.99	Put	Bond Future	3,364.0700	3.3641	3,690.7600	3.6908	9.711	0	0	0
2013/10/28	R214	06/02/2014	9.01	Put	Bond Future	3,288.7400	3.2887	3,609.8500	3.6099	9.764	0	0	0
2013/10/28	R214	06/02/2014	8.99	Call	Bond Future	4,085.3000	4.0853	3,590.6200	3.5906	(12.109)	0	0	0
2013/10/28	R214	06/02/2014	9.00	Put	Bond Future	3,326.3200	3.3263	3,650.2100	3.6502	9.737	0	0	0
2013/10/28	R214	06/02/2014	9.00	Call	Bond Future	4,127.1100	4.1271	3,629.6300	3.6296	(12.054)	0	0	0
2013/10/28	R214	06/02/2014	9.01	Call	Bond Future	4,168.9400	4.1689	3,668.6800	3.6687	(12.000)	0	0	0
2013/10/28	R214	08/05/2014			Bond Future	9.0000	9.0000	9.0852	75.4657	0.946	0.0000	0.0000	0
2013/10/28	R214	08/05/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R214	08/05/2014	8.99	Put	Bond Future	0.0000	0.0000	750.7200	0.7507	100.000	0	0	0
2013/10/28	R214	08/05/2014	9.01	Put	Bond Future	0.0000	0.0000	591.8900	0.5919	100.000	0	0	0
2013/10/28	R214	08/05/2014	9.00	Put	Bond Future	0.0000	0.0000	671.2400	0.6712	100.000	0	0	0
2013/10/28	R214	08/05/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R214	08/05/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R248	07/11/2013			Bond Future	8.8921	100.2248	8.9915	99.1866	1.119	0.0000	0.0000	10,220
2013/10/28	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R248	07/11/2013	7.86	Put	Bond Future	12,038.0100	12.0380	13,076.1400	13.0761	8.624	0	0	0
2013/10/28	R248	07/11/2013	7.85	Put	Bond Future	12,167.0800	12.1671	13,205.2100	13.2052	8.532	0	0	0
2013/10/28	R248	07/11/2013	7.84	Put	Bond Future	12,296.4100	12.2964	13,334.5400	13.3345	8.443	0	0	0
2013/10/28	R248	06/02/2014	9.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R248	06/02/2014			Bond Future	8.9781	101.5431	9.0807	100.4913	1.143	0.0000	0.0000	0
2013/10/28	R248	06/02/2014	9.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R248	06/02/2014	9.11	Call	Bond Future	1,348.7100	1.3487	296.9000	0.2969	(77.986)	0	0	0
2013/10/28	R248	06/02/2014	9.09	Call	Bond Future	1,146.3600	1.1464	94.5500	0.0946	(91.752)	0	0	0
2013/10/28	R248	06/02/2014	9.10	Call	Bond Future	1,247.6300	1.2476	195.8200	0.1958	(84.305)	0	0	0
2013/10/28	R248	06/02/2014	9.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R248	08/05/2014	9.04	Put	Bond Future	0.0000	0.0000	1,272.9700	1.2730	100.000	0	0	0
2013/10/28	R248	08/05/2014			Bond Future	9.0500	9.0500	9.1660	97.4169	1.282	0.0000	0.0000	0
2013/10/28	R248	08/05/2014	9.06	Put	Bond Future	0.0000	0.0000	1,068.9000	1.0689	100.000	0	0	0
2013/10/28	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R248	08/05/2014	9.05	Put	Bond Future	0.0000	0.0000	1,170.8400	1.1708	100.000	0	0	0
2013/10/28	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/28	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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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
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<b>Total</b>												<b>353738</b>
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