



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 25/09/2013 to 25/09/2013

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
2013/09/25	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	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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2013/09/25	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	2025	07/11/2013			Bond Future	109.9837	109.9837	109.9842	109.9842	0.000	0.0000	0.0000	0
2013/09/25	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	2025	07/11/2013	110.99	Put	Bond Future	1,006.3200	1.0063	1,005.7800	1.0058	(0.054)	0	0	0
2013/09/25	2025	07/11/2013	111.01	Put	Bond Future	1,026.3200	1.0263	1,025.7800	1.0258	(0.053)	0	0	0
2013/09/25	2025	07/11/2013	111.00	Put	Bond Future	1,016.3200	1.0163	1,015.7800	1.0158	(0.053)	0	0	0
2013/09/25	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	2037	07/11/2013			Bond Future	8.8640	98.8209	8.8916	98.5599	0.311	0.0000	0.0000	1,650
2013/09/25	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	2037	07/11/2013	9.43	Call	Bond Future	5,143.8900	5.1439	4,882.8800	4.8829	(5.074)	0	0	0
2013/09/25	2037	07/11/2013	9.41	Call	Bond Future	4,969.7500	4.9698	4,708.7400	4.7087	(5.252)	0	0	0
2013/09/25	2037	07/11/2013	9.42	Call	Bond Future	5,056.8900	5.0569	4,795.8800	4.7959	(5.161)	0	0	0
2013/09/25	2037	06/02/2014			Bond Future	8.9538	95.8627	8.9822	95.5984	0.317	0.0000	0.0000	0
2013/09/25	2037	06/02/2014	9.38	Call	Bond Future	3,849.1400	3.8491	3,584.8200	3.5848	(6.867)	0	0	0
2013/09/25	2037	06/02/2014	9.39	Call	Bond Future	3,936.4300	3.9364	3,672.1100	3.6721	(6.715)	0	0	0
2013/09/25	2037	06/02/2014	9.37	Call	Bond Future	3,761.7100	3.7617	3,497.3900	3.4974	(7.027)	0	0	0
2013/09/25	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	2037	08/05/2014			Bond Future	9.0434	97.1686	9.0729	96.8988	0.326	0.0000	0.0000	0
2013/09/25	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	2037	08/05/2014	9.38	Call	Bond Future	3,010.0900	3.0101	2,740.3300	2.7403	(8.962)	0	0	0
2013/09/25	2037	08/05/2014	9.39	Call	Bond Future	3,097.1500	3.0971	2,827.3900	2.8274	(8.710)	0	0	0
2013/09/25	2037	08/05/2014	9.37	Call	Bond Future	2,922.8900	2.9229	2,653.1300	2.6531	(9.229)	0	0	0
2013/09/25	2038	07/11/2013			Bond Future	106.1510	106.1510	106.1561	106.1561	0.005	0.0000	0.0000	0
2013/09/25	2038	07/11/2013	109.99	Put	Bond Future	3,839.0200	3.8390	3,833.9300	3.8339	(0.133)	0	0	0
2013/09/25	2038	07/11/2013	110.00	Put	Bond Future	3,849.0200	3.8490	3,843.9300	3.8439	(0.132)	0	0	0
2013/09/25	2038	07/11/2013	110.01	Put	Bond Future	3,859.0200	3.8590	3,853.9300	3.8539	(0.132)	0	0	0
2013/09/25	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	2050	07/11/2013	109.99	Call	Bond Future	140.7600	0.1408	0.0000	0.0000	(100.000)	0	0	0
2013/09/25	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	128.9400	0.1289	100.000	0	0	0
2013/09/25	2050	07/11/2013			Bond Future	110.1308	110.1308	109.8711	109.8711	(0.236)	0.0000	0.0000	122
2013/09/25	2050	07/11/2013	110.00	Call	Bond Future	130.7600	0.1308	0.0000	0.0000	(100.000)	0	0	0
2013/09/25	2050	07/11/2013	110.01	Call	Bond Future	120.7600	0.1208	0.0000	0.0000	(100.000)	0	0	0
2013/09/25	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	118.9400	0.1189	100.000	0	0	0
2013/09/25	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	138.9400	0.1389	100.000	0	0	0
2013/09/25	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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2013/09/25	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	AL37	07/11/2013			Index Future	411.2310	411.2310	411.2100	411.2100	(0.005)	0.0000	0.0000	0
2013/09/25	AL37	06/02/2014			Index Future	416.6350	416.6350	416.6140	416.6140	(0.005)	0.0000	0.0000	0
2013/09/25	AL7T	07/11/2013			Index Future	488.7680	488.7680	488.6180	488.6180	(0.031)	0.0000	0.0000	1
2013/09/25	AL7T	06/02/2014			Index Future	495.1910	495.1910	495.0390	495.0390	(0.031)	0.0000	0.0000	0
2013/09/25	ALBI	07/11/2013			Index Future	439.0650	439.0650	439.0150	439.0150	(0.011)	0.0000	0.0000	769
2013/09/25	ALBI	06/02/2014			Index Future	444.8350	444.8350	444.7840	444.7840	(0.011)	0.0000	0.0000	73
2013/09/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	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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2013/09/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/09/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/25	EL28	07/11/2013			Bond Future	110.4868	110.4868	110.3586	110.3586	(0.116)	0.0000	0.0000	0
2013/09/25	EL28	07/11/2013	110.00	Call	Bond Future	486.8500	0.4869	358.6100	0.3586	(26.341)	0	0	0
2013/09/25	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	EL28	07/11/2013	110.01	Call	Bond Future	476.8500	0.4769	348.6100	0.3486	(26.893)	0	0	0
2013/09/25	EL28	07/11/2013	109.99	Call	Bond Future	496.8500	0.4969	368.6100	0.3686	(25.811)	0	0	0
2013/09/25	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	ES33	07/11/2013			Bond Future	9.3339	84.7510	9.3405	84.6993	0.071	0.0000	0.0000	6,292
2013/09/25	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	ES33	07/11/2013	8.51	Put	Bond Future	6,836.8200	6.8368	6,888.5100	6.8885	0.756	0	0	0
2013/09/25	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	ES33	07/11/2013	8.49	Put	Bond Future	7,013.2500	7.0133	7,064.9400	7.0649	0.737	0	0	0
2013/09/25	ES33	07/11/2013	8.50	Put	Bond Future	6,924.9700	6.9250	6,976.6600	6.9767	0.746	0	0	0
2013/09/25	ES33	06/02/2014	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	ES33	06/02/2014			Bond Future	9.4443	85.8646	9.4511	85.8124	0.072	0.0000	0.0000	0
2013/09/25	ES33	06/02/2014	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	ES33	06/02/2014	9.54	Call	Bond Future	728.4500	0.7284	676.2200	0.6762	(7.170)	0	0	0
2013/09/25	ES33	06/02/2014	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	ES33	06/02/2014	9.55	Call	Bond Future	803.9800	0.8040	751.7500	0.7517	(6.496)	0	0	0
2013/09/25	ES33	06/02/2014	9.56	Call	Bond Future	879.4000	0.8794	827.1700	0.8272	(5.939)	0	0	0
2013/09/25	GOVI	07/11/2013			GOVI	438.3400	438.3400	438.3130	438.3130	(0.006)	0.0000	0.0000	127

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2013/09/25	GOVI	07/11/2013	446.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	GOVI	07/11/2013	445.99	Put	GOVI	76,500.0000		7.6500	76,770.0000	7.6770	0.353	0	0	0
2013/09/25	GOVI	07/11/2013	446.01	Put	GOVI	76,700.0000		7.6700	76,970.0000	7.6970	0.352	0	0	0
2013/09/25	GOVI	07/11/2013	446.00	Put	GOVI	76,600.0000		7.6600	76,870.0000	7.6870	0.352	0	0	0
2013/09/25	GOVI	07/11/2013	446.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	GOVI	07/11/2013	445.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	GOVI	06/02/2014	439.99	Call	GOVI	41,100.0000		4.1100	40,830.0000	4.0830	(0.657)	0	0	0
2013/09/25	GOVI	06/02/2014			GOVI	444.1000		444.1000	444.0730	444.0730	(0.006)	0.0000	0.0000	269
2013/09/25	GOVI	06/02/2014	440.00	Call	GOVI	41,000.0000		4.1000	40,730.0000	4.0730	(0.659)	0	0	0
2013/09/25	GOVI	06/02/2014	440.01	Call	GOVI	40,900.0000		4.0900	40,630.0000	4.0630	(0.660)	0	0	0
2013/09/25	GOVI	06/02/2014	439.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	GOVI	06/02/2014	440.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	GOVI	06/02/2014	440.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	GOVI	08/05/2014	442.00	Call	GOVI	81,470.0000		8.1470	81,110.0000	8.1110	(0.442)	0	0	0
2013/09/25	GOVI	08/05/2014			GOVI	450.1470		450.1470	450.1110	450.1110	(0.008)	0.0000	0.0000	0
2013/09/25	GOVI	08/05/2014	442.01	Call	GOVI	81,370.0000		8.1370	81,010.0000	8.1010	(0.442)	0	0	0
2013/09/25	GOVI	08/05/2014	441.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	GOVI	08/05/2014	442.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	GOVI	08/05/2014	441.99	Call	GOVI	81,570.0000		8.1570	81,210.0000	8.1210	(0.441)	0	0	0
2013/09/25	GOVI	08/05/2014	442.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/09/25	IGOV	07/11/2013			Index Future	196.7960		196.7960	196.7450	196.7450	(0.026)	0.0000	0.0000	1,136
2013/09/25	IGOV	06/02/2014			Index Future	199.4060		199.4060	199.3550	199.3550	(0.026)	0.0000	0.0000	174
2013/09/25	ILBI	07/11/2013			Index Future	525.5880		525.5880	525.5880	525.5880	0.000	0.0000	0.0000	0
2013/09/25	ILBI	06/02/2014			Index Future	532.6840		532.6840	532.6840	532.6840	0.000	0.0000	0.0000	186
2013/09/25	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/09/25	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/09/25	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/09/25	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/09/25	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/09/25	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/09/25	JBAF	16/10/2013			Jibar Tradeable Future	5.1600		94.8400	5.1500	94.8500	(0.194)	0.0000	0.0000	0
2013/09/25	JBAF	20/11/2013			Jibar Tradeable Future	5.2300		94.7700	5.2300	94.7700	0.000	0.0000	0.0000	3,000
2013/09/25	JBAF	18/12/2013			Jibar Tradeable Future	5.2700		94.7300	5.2500	94.7500	(0.380)	0.0000	0.0000	1,500
2013/09/25	JBAF	15/01/2014			Jibar Tradeable Future	5.3300		94.6700	5.3200	94.6800	(0.188)	0.0000	0.0000	1,000
2013/09/25	JBAF	19/02/2014			Jibar Tradeable Future	5.4500		94.5500	5.4200	94.5800	(0.550)	0.0000	0.0000	0
2013/09/25	JBAF	19/03/2014			Jibar Tradeable Future	5.5400		94.4600	5.5200	94.4800	(0.361)	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
2013/09/25	JBAF	18/06/2014			Jibar Tradeable Future	5.8300	94.1700	5.8400	94.1600	0.172	0.0000	0.0000	1,000
2013/09/25	JBAF	17/09/2014			Jibar Tradeable Future	6.1100	93.8900	6.1100	93.8900	0.000	0.0000	0.0000	0
2013/09/25	JBAF	17/12/2014			Jibar Tradeable Future	6.3800	93.6200	6.3600	93.6400	(0.313)	0.0000	0.0000	0
2013/09/25	JBAF	18/03/2015			Jibar Tradeable Future	6.6500	93.3500	6.6400	93.3600	(0.150)	0.0000	0.0000	250
2013/09/25	JBAF	17/06/2015			Jibar Tradeable Future	6.9200	93.0800	6.8700	93.1300	(0.723)	0.0000	0.0000	0
2013/09/25	JBAF	16/09/2015			Jibar Tradeable Future	7.1900	92.8100	7.1300	92.8700	(0.834)	0.0000	0.0000	0
2013/09/25	R023	07/11/2013	6.50	Put	Bond Future	7,565.3300	7.5653	7,613.5300	7.6135	0.637	0	0	0
2013/09/25	R023	07/11/2013			Bond Future	7.5892	102.6041	7.5965	102.5559	0.096	0.0000	0.0000	11,754
2013/09/25	R023	07/11/2013	6.49	Put	Bond Future	7,638.0600	7.6381	7,686.2600	7.6863	0.631	0	0	0
2013/09/25	R023	07/11/2013	6.51	Put	Bond Future	7,492.6500	7.4926	7,540.8500	7.5409	0.643	0	0	0
2013/09/25	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	R023	06/02/2014			Bond Future	7.6805	103.9524	7.6880	103.9036	0.098	0.0000	0.0000	0
2013/09/25	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	R023	06/02/2014	7.84	Call	Bond Future	1,023.1500	1.0231	974.3700	0.9744	(4.768)	0	0	0
2013/09/25	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	R023	06/02/2014	7.85	Call	Bond Future	1,086.8300	1.0868	1,038.0500	1.0381	(4.488)	0	0	0
2013/09/25	R023	06/02/2014	7.86	Call	Bond Future	1,150.4700	1.1505	1,101.6900	1.1017	(4.240)	0	0	0
2013/09/25	R157	07/11/2013			Bond Future	5.9947	115.0334	6.0232	114.9802	0.475	0.0000	0.0000	29,453
2013/09/25	R157	07/11/2013	5.60	Call	Bond Future	197.9500	0.1980	174.0500	0.1741	(12.074)	0	0	0
2013/09/25	R157	07/11/2013	5.59	Put	Bond Future	951.2700	0.9513	980.9100	0.9809	3.116	0	0	0
2013/09/25	R157	07/11/2013	5.61	Put	Bond Future	923.9700	0.9240	952.8400	0.9528	3.125	0	0	0
2013/09/25	R157	07/11/2013	5.60	Put	Bond Future	937.5700	0.9376	966.8300	0.9668	3.121	0	0	0
2013/09/25	R157	07/11/2013	5.61	Call	Bond Future	203.1700	0.2032	178.8800	0.1789	(11.956)	0	0	0
2013/09/25	R157	07/11/2013	5.59	Call	Bond Future	192.8300	0.1928	169.3100	0.1693	(12.197)	0	0	0
2013/09/25	R157	06/02/2014	5.64	Call	Bond Future	466.9300	0.4669	432.6000	0.4326	(7.352)	0	0	0
2013/09/25	R157	06/02/2014	5.65	Put	Bond Future	1,238.3800	1.2384	1,257.6000	1.2576	1.552	0	0	0
2013/09/25	R157	06/02/2014			Bond Future	6.1249	116.5450	6.1584	116.4912	0.547	0.0000	0.0000	280
2013/09/25	R157	06/02/2014	5.65	Call	Bond Future	472.8000	0.4728	438.2500	0.4383	(7.308)	0	0	0
2013/09/25	R157	06/02/2014	5.66	Call	Bond Future	478.7200	0.4787	443.9500	0.4440	(7.263)	0	0	0
2013/09/25	R157	06/02/2014	5.64	Put	Bond Future	1,248.7100	1.2487	1,268.1500	1.2681	1.557	0	0	0
2013/09/25	R157	06/02/2014	5.66	Put	Bond Future	1,228.1100	1.2281	1,247.1100	1.2471	1.547	0	0	0
2013/09/25	R157	08/05/2014	5.20	Call	Bond Future	341.6000	0.3416	312.8700	0.3129	(8.410)	0	0	0
2013/09/25	R157	08/05/2014			Bond Future	6.2494	111.3230	6.2913	111.2663	0.672	0.0000	0.0000	0
2013/09/25	R157	08/05/2014	5.21	Call	Bond Future	345.1200	0.3451	316.2100	0.3162	(8.377)	0	0	0
2013/09/25	R157	08/05/2014	5.19	Call	Bond Future	338.1100	0.3381	309.5600	0.3096	(8.444)	0	0	0
2013/09/25	R157	08/05/2014	5.20	Put	Bond Future	1,772.4300	1.7724	1,800.3800	1.8004	1.577	0	0	0
2013/09/25	R157	08/05/2014	5.19	Put	Bond Future	1,782.7000	1.7827	1,810.8300	1.8108	1.578	0	0	0
2013/09/25	R157	08/05/2014	5.21	Put	Bond Future	1,762.1900	1.7622	1,789.9600	1.7900	1.576	0	0	0
2013/09/25	R157	07/08/2014	6.76	Put	Bond Future	768.9800	0.7690	782.0100	0.7820	1.694	0	0	0
2013/09/25	R157	07/08/2014			Bond Future	6.3921	112.8731	6.4431	112.8171	0.798	0.0000	0.0000	0
2013/09/25	R157	07/08/2014	6.75	Put	Bond Future	773.3500	0.7733	786.4800	0.7865	1.698	0	0	0
2013/09/25	R157	07/08/2014	6.74	Call	Bond Future	1,159.2900	1.1593	1,116.0800	1.1161	(3.727)	0	0	0
2013/09/25	R157	07/08/2014	6.75	Call	Bond Future	1,165.4000	1.1654	1,122.5200	1.1225	(3.679)	0	0	0

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2013/09/25	R157	07/08/2014	6.76	Call	Bond Future	1,171.9500	1.1719	1,128.9700	1.1290	(3.667)	0	0	0
2013/09/25	R157	07/08/2014	6.74	Put	Bond Future	778.1600	0.7782	790.9600	0.7910	1.645	0	0	0
2013/09/25	R186	07/11/2013	9.00	Put	Bond Future	214.2600	0.2143	173.9500	0.1739	(18.814)	0	0	1,200
2013/09/25	R186	07/11/2013	8.16	Put	Bond Future	1,656.8200	1.6568	1,518.3700	1.5184	(8.356)	0	0	0
2013/09/25	R186	07/11/2013			Bond Future	7.9229	124.8932	7.9099	125.0129	(0.164)	0.0000	0.0000	57,141
2013/09/25	R186	07/11/2013	6.50	Put	Bond Future	14,198.1500	14.1982	14,067.2700	14.0673	(0.922)	0	0	0
2013/09/25	R186	07/11/2013	8.15	Put	Bond Future	1,690.7000	1.6907	1,550.8100	1.5508	(8.274)	0	0	0
2013/09/25	R186	07/11/2013	6.75	Put	Bond Future	11,625.5700	11.6256	11,483.3500	11.4834	(1.223)	0	0	0
2013/09/25	R186	07/11/2013	8.50	Call	Bond Future	5,941.4500	5.9414	5,966.9800	5.9670	0.430	0	0	0
2013/09/25	R186	07/11/2013	8.14	Call	Bond Future	3,701.1400	3.7011	3,679.4900	3.6795	(0.585)	0	0	0
2013/09/25	R186	07/11/2013	8.25	Put	Bond Future	1,373.9700	1.3740	1,248.8200	1.2488	(9.109)	0	0	250
2013/09/25	R186	07/11/2013	8.75	Call	Bond Future	7,714.8200	7.7148	7,770.0000	7.7700	0.715	0	0	0
2013/09/25	R186	07/11/2013	8.00	Call	Bond Future	2,969.6300	2.9696	2,929.2700	2.9293	(1.359)	0	0	1,000
2013/09/25	R186	07/11/2013	8.15	Call	Bond Future	3,756.6700	3.7567	3,736.4500	3.7364	(0.538)	0	0	0
2013/09/25	R186	07/11/2013	6.50	Call	Bond Future	45.8800	0.0459	34.6700	0.0347	(24.433)	0	0	5,290
2013/09/25	R186	07/11/2013	8.16	Call	Bond Future	3,812.6100	3.8126	3,793.8300	3.7938	(0.493)	0	0	0
2013/09/25	R186	07/11/2013	8.00	Put	Bond Future	2,262.5100	2.2625	2,102.4800	2.1025	(7.073)	0	0	0
2013/09/25	R186	07/11/2013	9.00	Call	Bond Future	9,586.2800	9.5863	9,665.6400	9.6656	0.828	0	0	0
2013/09/25	R186	07/11/2013	8.25	Call	Bond Future	4,333.9000	4.3339	4,328.4200	4.3284	(0.126)	0	0	0
2013/09/25	R186	07/11/2013	8.75	Put	Bond Future	424.1700	0.4242	359.6800	0.3597	(15.204)	0	0	1,030
2013/09/25	R186	07/11/2013	6.75	Call	Bond Future	119.7100	0.1197	97.1600	0.0972	(18.837)	0	0	1,000
2013/09/25	R186	07/11/2013	8.50	Put	Bond Future	787.6000	0.7876	693.4600	0.6935	(11.953)	0	0	4,000
2013/09/25	R186	07/11/2013	8.14	Put	Bond Future	1,725.0900	1.7251	1,583.7700	1.5838	(8.192)	0	0	0
2013/09/25	R186	06/02/2014			Bond Future	8.0095	121.2450	7.9960	121.3662	(0.168)	8.0050	8.0050	116
2013/09/25	R186	06/02/2014	7.75	Call	Bond Future	3,364.9500	3.3650	3,295.8400	3.2958	(2.054)	0	0	0
2013/09/25	R186	06/02/2014	7.74	Put	Bond Future	5,789.1400	5.7891	5,598.5900	5.5986	(3.292)	0	0	0
2013/09/25	R186	06/02/2014	7.76	Put	Bond Future	5,679.4900	5.6795	5,489.3900	5.4894	(3.347)	0	0	0
2013/09/25	R186	06/02/2014	7.75	Put	Bond Future	5,734.1400	5.7341	5,543.8100	5.5438	(3.319)	0	0	0
2013/09/25	R186	06/02/2014	7.76	Call	Bond Future	3,402.8100	3.4028	3,333.9300	3.3339	(2.024)	0	0	0
2013/09/25	R186	06/02/2014	7.74	Call	Bond Future	3,327.3500	3.3274	3,258.0200	3.2580	(2.084)	0	0	0
2013/09/25	R186	08/05/2014			Bond Future	8.0945	122.8964	8.0809	123.0169	(0.169)	0.0000	0.0000	0
2013/09/25	R186	08/05/2014	7.09	Put	Bond Future	11,638.5200	11.6385	11,412.3700	11.4124	(1.943)	0	0	0
2013/09/25	R186	08/05/2014	7.10	Call	Bond Future	2,335.3000	2.3353	2,230.3800	2.2304	(4.493)	0	0	0
2013/09/25	R186	08/05/2014	7.11	Call	Bond Future	2,359.3500	2.3594	2,255.1500	2.2551	(4.416)	0	0	0
2013/09/25	R186	08/05/2014	7.09	Call	Bond Future	2,311.4200	2.3114	2,205.7900	2.2058	(4.570)	0	0	0
2013/09/25	R186	08/05/2014	7.11	Put	Bond Future	11,491.0800	11.4911	11,266.3600	11.2664	(1.956)	0	0	0
2013/09/25	R186	08/05/2014	7.10	Put	Bond Future	11,564.6600	11.5647	11,339.2200	11.3392	(1.949)	0	0	0
2013/09/25	R186	07/08/2014	8.31	Call	Bond Future	7,062.8300	7.0628	6,974.0900	6.9741	(1.256)	0	0	0
2013/09/25	R186	07/08/2014			Bond Future	8.1784	119.3157	8.1640	119.4396	(0.176)	0.0000	0.0000	0
2013/09/25	R186	07/08/2014	8.29	Call	Bond Future	6,976.2400	6.9762	6,884.1100	6.8841	(1.321)	0	0	0
2013/09/25	R186	07/08/2014	8.30	Call	Bond Future	7,019.4700	7.0195	6,929.0300	6.9290	(1.288)	0	0	0
2013/09/25	R186	07/08/2014	8.29	Put	Bond Future	6,019.4800	6.0195	5,803.4800	5.8035	(3.588)	0	0	0
2013/09/25	R186	07/08/2014	8.31	Put	Bond Future	5,935.7900	5.9358	5,723.1800	5.7232	(3.582)	0	0	0
2013/09/25	R186	07/08/2014	8.30	Put	Bond Future	5,977.5300	5.9775	5,763.2200	5.7632	(3.585)	0	0	0
2013/09/25	R197	07/11/2013			Bond Future	278.5433	278.5433	278.0885	278.0885	(0.163)	0.0000	0.0000	2,049
2013/09/25	R197	07/11/2013	279.99	Put	Bond Future	1,446.7500	1.4468	1,901.5400	1.9015	31.435	0	0	0

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2013/09/25	R197	07/11/2013	280.00	Put	Bond Future	1,456.7500	1.4568	1,911.5400	1.9115	31.219	0	0	0
2013/09/25	R197	07/11/2013	280.01	Put	Bond Future	1,466.7500	1.4668	1,921.5400	1.9215	31.007	0	0	0
2013/09/25	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	R201	07/11/2013	4.79	Put	Bond Future	500.2800	0.5003	505.9400	0.5059	1.131	0	0	0
2013/09/25	R201	07/11/2013			Bond Future	5.1231	107.2873	5.1408	107.2679	0.345	0.0000	0.0000	0
2013/09/25	R201	07/11/2013	4.80	Put	Bond Future	492.7500	0.4927	498.2300	0.4982	1.112	0	0	0
2013/09/25	R201	07/11/2013	4.81	Put	Bond Future	485.2800	0.4853	490.5800	0.4906	1.092	0	0	0
2013/09/25	R201	07/11/2013	4.79	Call	Bond Future	134.7800	0.1348	121.1000	0.1211	(10.150)	0	0	0
2013/09/25	R201	07/11/2013	4.80	Call	Bond Future	138.2500	0.1382	124.3900	0.1244	(10.025)	0	0	0
2013/09/25	R201	07/11/2013	4.81	Call	Bond Future	141.7800	0.1418	127.7400	0.1277	(9.903)	0	0	0
2013/09/25	R201	06/02/2014	5.24	Put	Bond Future	337.0700	0.3371	342.7800	0.3428	1.694	0	0	0
2013/09/25	R201	06/02/2014			Bond Future	5.0685	104.2892	5.0914	104.2697	0.452	0.0000	0.0000	0
2013/09/25	R201	06/02/2014	5.26	Put	Bond Future	330.0700	0.3301	335.6500	0.3356	1.691	0	0	0
2013/09/25	R201	06/02/2014	5.24	Call	Bond Future	482.8500	0.4828	469.0600	0.4691	(2.856)	0	0	0
2013/09/25	R201	06/02/2014	5.25	Put	Bond Future	333.5600	0.3336	339.2000	0.3392	1.691	0	0	0
2013/09/25	R201	06/02/2014	5.25	Call	Bond Future	487.8300	0.4878	473.9700	0.4740	(2.841)	0	0	0
2013/09/25	R201	06/02/2014	5.26	Call	Bond Future	492.8300	0.4928	478.9100	0.4789	(2.825)	0	0	0
2013/09/25	R201	08/05/2014			Bond Future	4.8911	105.7097	4.9271	105.6879	0.736	0.0000	0.0000	0
2013/09/25	R201	08/05/2014	4.75	Call	Bond Future	381.1900	0.3812	362.5900	0.3626	(4.879)	0	0	0
2013/09/25	R201	08/05/2014	4.76	Call	Bond Future	384.0200	0.3840	365.3700	0.3654	(4.857)	0	0	0
2013/09/25	R201	08/05/2014	4.74	Call	Bond Future	378.3700	0.3784	359.8300	0.3598	(4.900)	0	0	0
2013/09/25	R201	08/05/2014	4.76	Put	Bond Future	463.4200	0.4634	466.5600	0.4666	0.678	0	0	0
2013/09/25	R201	08/05/2014	4.75	Put	Bond Future	466.6500	0.4666	469.8400	0.4698	0.684	0	0	0
2013/09/25	R201	08/05/2014	4.74	Put	Bond Future	469.8900	0.4699	473.1400	0.4731	0.692	0	0	0
2013/09/25	R201	07/08/2014	5.31	Put	Bond Future	201.5000	0.2015	206.9800	0.2070	2.720	0	0	0
2013/09/25	R201	07/08/2014			Bond Future	4.3468	102.7717	4.4039	102.7509	1.315	0.0000	0.0000	0
2013/09/25	R201	07/08/2014	5.30	Put	Bond Future	202.7500	0.2027	208.2600	0.2083	2.718	0	0	0
2013/09/25	R201	07/08/2014	5.31	Call	Bond Future	550.1300	0.5501	534.8700	0.5349	(2.774)	0	0	0
2013/09/25	R201	07/08/2014	5.29	Call	Bond Future	545.4300	0.5454	530.2300	0.5302	(2.787)	0	0	0
2013/09/25	R201	07/08/2014	5.30	Call	Bond Future	547.7800	0.5478	532.5500	0.5326	(2.780)	0	0	0
2013/09/25	R201	07/08/2014	5.29	Put	Bond Future	204.0100	0.2040	209.5500	0.2095	2.716	0	0	0
2013/09/25	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	R202	07/11/2013			Bond Future	206.6010	206.6010	206.9190	206.9190	0.154	0.0000	0.0000	43,251
2013/09/25	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	R202	07/11/2013	208.99	Put	Bond Future	2,388.9500	2.3890	2,070.9800	2.0710	(13.310)	0	0	0
2013/09/25	R202	07/11/2013	209.01	Put	Bond Future	2,408.9500	2.4090	2,090.9800	2.0910	(13.200)	0	0	0
2013/09/25	R202	07/11/2013	209.00	Put	Bond Future	2,398.9500	2.3990	2,080.9800	2.0810	(13.255)	0	0	0
2013/09/25	R203	07/11/2013	6.01	Call	Bond Future	88.9500	0.0889	73.3000	0.0733	(17.594)	0	0	0
2013/09/25	R203	07/11/2013			Bond Future	6.7668	106.2496	6.7786	106.2090	0.174	0.0000	0.0000	19,958
2013/09/25	R203	07/11/2013	5.99	Call	Bond Future	82.5100	0.0825	67.5900	0.0676	(18.083)	0	0	0
2013/09/25	R203	07/11/2013	5.71	Put	Bond Future	3,733.9400	3.7339	3,767.4300	3.7674	0.897	0	0	0
2013/09/25	R203	07/11/2013	6.00	Call	Bond Future	85.6500	0.0856	70.4000	0.0704	(17.805)	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
2013/09/25	R203	07/11/2013	571.00	Call	Bond Future	104,020.0400	104.0200	103,979.5200	103.9795	(0.039)	0	0	0
2013/09/25	R203	07/11/2013	5.99	Put	Bond Future	2,792.3800	2.7924	2,817.9800	2.8180	0.917	0	0	0
2013/09/25	R203	07/11/2013	6.01	Put	Bond Future	2,727.9800	2.7280	2,752.8500	2.7529	0.912	0	0	0
2013/09/25	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	R203	07/11/2013	5.71	Call	Bond Future	26.3000	0.0263	19.2700	0.0193	(26.730)	0	0	15
2013/09/25	R203	07/11/2013	6.00	Put	Bond Future	2,760.0900	2.7601	2,785.3600	2.7854	0.916	0	0	0
2013/09/25	R203	06/02/2014			Bond Future	6.8897	107.6458	6.9025	107.6048	0.185	0.0000	0.0000	0
2013/09/25	R203	06/02/2014	6.14	Put	Bond Future	2,876.6300	2.8766	2,879.5200	2.8795	0.100	0	0	0
2013/09/25	R203	06/02/2014	5.95	Put	Bond Future	3,380.7200	3.3807	3,390.2800	3.3903	0.283	0	0	0
2013/09/25	R203	06/02/2014	6.84	Put	Bond Future	1,396.0800	1.3961	1,378.9500	1.3790	(1.227)	0	0	0
2013/09/25	R203	06/02/2014	6.16	Put	Bond Future	2,825.8600	2.8259	2,828.0400	2.8280	0.077	0	0	0
2013/09/25	R203	06/02/2014	6.15	Put	Bond Future	2,851.1900	2.8512	2,853.7200	2.8537	0.089	0	0	0
2013/09/25	R203	06/02/2014	6.84	Call	Bond Future	1,236.0300	1.2360	1,177.9200	1.1779	(4.701)	0	0	13
2013/09/25	R203	06/02/2014	6.16	Call	Bond Future	447.2200	0.4472	408.4200	0.4084	(8.676)	0	0	0
2013/09/25	R203	06/02/2014	5.95	Call	Bond Future	305.2500	0.3052	273.8300	0.2738	(10.293)	0	0	16
2013/09/25	R203	06/02/2014	6.14	Call	Bond Future	431.8600	0.4319	393.7700	0.3938	(8.820)	0	0	0
2013/09/25	R203	06/02/2014	6.15	Call	Bond Future	439.4900	0.4395	401.0400	0.4010	(8.749)	0	0	0
2013/09/25	R203	08/05/2014	5.76	Call	Bond Future	377.1800	0.3772	339.8700	0.3399	(9.892)	0	0	0
2013/09/25	R203	08/05/2014	6.84	Call	Bond Future	1,379.1100	1.3791	1,322.8100	1.3228	(4.082)	0	0	13
2013/09/25	R203	08/05/2014	7.40	Put	Bond Future	1,111.5600	1.1116	1,096.1100	1.0961	(1.390)	0	0	0
2013/09/25	R203	08/05/2014	5.74	Call	Bond Future	366.7400	0.3667	330.0400	0.3300	(10.007)	0	0	0
2013/09/25	R203	08/05/2014			Bond Future	7.0076	104.9505	7.0221	104.9069	0.207	0.0000	0.0000	0
2013/09/25	R203	08/05/2014	5.76	Put	Bond Future	4,204.4700	4.2045	4,210.6800	4.2107	0.148	0	0	0
2013/09/25	R203	08/05/2014	6.84	Put	Bond Future	1,883.3000	1.8833	1,870.5200	1.8705	(0.679)	0	0	0
2013/09/25	R203	08/05/2014	5.75	Put	Bond Future	4,230.6000	4.2306	4,237.1200	4.2371	0.154	0	0	0
2013/09/25	R203	08/05/2014	5.74	Put	Bond Future	4,256.7900	4.2568	4,263.6100	4.2636	0.160	0	0	0
2013/09/25	R203	08/05/2014	7.40	Call	Bond Future	2,280.6000	2.2806	2,221.6300	2.2216	(2.586)	0	0	16
2013/09/25	R203	08/05/2014	5.75	Call	Bond Future	371.9300	0.3719	334.9300	0.3349	(9.948)	0	0	0
2013/09/25	R203	07/08/2014	7.30	Call	Bond Future	2,102.7900	2.1028	2,026.4900	2.0265	(3.629)	0	0	0
2013/09/25	R203	07/08/2014			Bond Future	7.1300	106.4115	7.1454	106.3687	0.216	0.0000	0.0000	0
2013/09/25	R203	07/08/2014	7.31	Call	Bond Future	2,118.3300	2.1183	2,041.9600	2.0420	(3.605)	0	0	0
2013/09/25	R203	07/08/2014	6.84	Put	Bond Future	2,280.0200	2.2800	2,251.6700	2.2517	(1.243)	0	0	0
2013/09/25	R203	07/08/2014	7.29	Put	Bond Future	1,643.0600	1.6431	1,609.6100	1.6096	(2.036)	0	0	0
2013/09/25	R203	07/08/2014	7.31	Put	Bond Future	1,618.7000	1.6187	1,585.1200	1.5851	(2.075)	0	0	0
2013/09/25	R203	07/08/2014	7.29	Call	Bond Future	2,087.3100	2.0873	2,011.0700	2.0111	(3.653)	0	0	0
2013/09/25	R203	07/08/2014	7.30	Put	Bond Future	1,630.8400	1.6308	1,597.3300	1.5973	(2.055)	0	0	0
2013/09/25	R203	07/08/2014	6.84	Call	Bond Future	1,468.3200	1.4683	1,397.1800	1.3972	(4.845)	0	0	30
2013/09/25	R204	07/11/2013			Bond Future	6.9539	107.5684	6.9559	107.5601	0.027	0.0000	0.0000	30,648
2013/09/25	R204	07/11/2013	7.00	Put	Bond Future	985.1900	0.9852	942.8000	0.9428	(4.303)	0	0	1,270
2013/09/25	R204	07/11/2013	6.29	Put	Bond Future	3,130.0800	3.1301	3,112.9300	3.1129	(0.548)	0	0	0
2013/09/25	R204	07/11/2013	6.31	Put	Bond Future	3,052.9700	3.0530	3,034.8300	3.0348	(0.594)	0	0	0
2013/09/25	R204	07/11/2013	6.29	Call	Bond Future	190.5600	0.1906	165.0900	0.1651	(13.366)	0	0	0
2013/09/25	R204	07/11/2013	6.30	Put	Bond Future	3,091.4300	3.0914	3,073.7900	3.0738	(0.571)	0	0	0
2013/09/25	R204	07/11/2013	7.00	Call	Bond Future	1,185.4000	1.1854	1,134.6900	1.1347	(4.278)	0	0	0
2013/09/25	R204	07/11/2013	6.30	Call	Bond Future	196.9300	0.1969	170.9700	0.1710	(13.182)	0	0	0
2013/09/25	R204	07/11/2013	6.31	Call	Bond Future	203.4700	0.2035	177.0100	0.1770	(13.004)	0	0	0
2013/09/25	R204	06/02/2014	6.39	Call	Bond Future	750.3200	0.7503	705.2900	0.7053	(6.001)	0	0	0

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2013/09/25	R204	06/02/2014			Bond Future	7.0566	104.9519	7.0586	104.9436	0.029	0.0000	0.0000	0
2013/09/25	R204	06/02/2014	6.41	Call	Bond Future	773.9000	0.7739	728.3200	0.7283	(5.890)	0	0	0
2013/09/25	R204	06/02/2014	6.40	Call	Bond Future	762.0500	0.7620	716.7400	0.7167	(5.946)	0	0	0
2013/09/25	R204	06/02/2014	6.39	Put	Bond Future	3,561.3500	3.5613	3,524.7000	3.5247	(1.029)	0	0	0
2013/09/25	R204	06/02/2014	6.41	Put	Bond Future	3,499.2500	3.4993	3,462.0500	3.4620	(1.063)	0	0	0
2013/09/25	R204	06/02/2014	6.40	Put	Bond Future	3,530.2300	3.5302	3,493.3000	3.4933	(1.046)	0	0	0
2013/09/25	R204	08/05/2014			Bond Future	7.1593	106.3814	7.1620	106.3708	0.037	0.0000	0.0000	0
2013/09/25	R204	08/05/2014	6.05	Call	Bond Future	738.8900	0.7389	681.4400	0.6814	(7.775)	0	0	0
2013/09/25	R204	08/05/2014	6.06	Call	Bond Future	747.7700	0.7478	690.0000	0.6900	(7.726)	0	0	0
2013/09/25	R204	08/05/2014	6.04	Call	Bond Future	730.0900	0.7301	672.9600	0.6730	(7.825)	0	0	0
2013/09/25	R204	08/05/2014	6.05	Put	Bond Future	5,229.8400	5.2298	5,182.9300	5.1829	(0.897)	0	0	0
2013/09/25	R204	08/05/2014	6.04	Put	Bond Future	5,262.5900	5.2626	5,216.0000	5.2160	(0.885)	0	0	0
2013/09/25	R204	08/05/2014	6.06	Put	Bond Future	5,197.1800	5.1972	5,149.9500	5.1500	(0.909)	0	0	0
2013/09/25	R204	07/08/2014			Bond Future	7.2638	103.8306	7.2663	103.8213	0.034	0.0000	0.0000	0
2013/09/25	R204	07/08/2014	7.44	Put	Bond Future	2,305.1300	2.3051	2,249.8800	2.2499	(2.397)	0	0	0
2013/09/25	R204	07/08/2014	7.46	Put	Bond Future	2,271.7400	2.2717	2,216.5400	2.2165	(2.430)	0	0	0
2013/09/25	R204	07/08/2014	7.45	Put	Bond Future	2,288.4000	2.2884	2,233.1600	2.2332	(2.414)	0	0	0
2013/09/25	R204	07/08/2014	7.46	Call	Bond Future	3,002.5700	3.0026	2,938.0900	2.9381	(2.147)	0	0	0
2013/09/25	R204	07/08/2014	7.44	Call	Bond Future	2,961.7500	2.9618	2,897.2200	2.8972	(2.179)	0	0	0
2013/09/25	R204	07/08/2014	7.45	Call	Bond Future	2,982.1300	2.9821	2,917.6100	2.9176	(2.164)	0	0	0
2013/09/25	R206	07/11/2013	4.31	Put	Bond Future	182.5700	0.1826	188.2900	0.1883	3.133	0	0	0
2013/09/25	R206	07/11/2013			Bond Future	5.1468	102.8221	5.2080	102.8111	1.190	0.0000	0.0000	0
2013/09/25	R206	07/11/2013	4.30	Put	Bond Future	183.9200	0.1839	189.6800	0.1897	3.132	0	0	0
2013/09/25	R206	07/11/2013	4.31	Call	Bond Future	32.8300	0.0328	27.6100	0.0276	(15.900)	0	0	0
2013/09/25	R206	07/11/2013	4.29	Call	Bond Future	31.9500	0.0319	26.8100	0.0268	(16.088)	0	0	0
2013/09/25	R206	07/11/2013	4.30	Call	Bond Future	32.3900	0.0324	27.2100	0.0272	(15.993)	0	0	0
2013/09/25	R206	07/11/2013	4.29	Put	Bond Future	185.2800	0.1853	191.0800	0.1911	3.130	0	0	0
2013/09/25	R207	07/11/2013	6.70	Call	Bond Future	401.9300	0.4019	381.4000	0.3814	(5.108)	0	0	0
2013/09/25	R207	07/11/2013			Bond Future	7.2477	102.3605	7.2395	102.4011	(0.114)	0.0000	0.0000	21,305
2013/09/25	R207	07/11/2013	6.71	Call	Bond Future	412.6500	0.4127	391.9400	0.3919	(5.019)	0	0	0
2013/09/25	R207	07/11/2013	6.69	Put	Bond Future	3,176.2500	3.1763	3,115.3400	3.1153	(1.918)	0	0	0
2013/09/25	R207	07/11/2013	6.71	Put	Bond Future	3,096.0000	3.0960	3,034.7300	3.0347	(1.979)	0	0	0
2013/09/25	R207	07/11/2013	6.69	Call	Bond Future	391.4200	0.3914	371.0700	0.3711	(5.199)	0	0	0
2013/09/25	R207	07/11/2013	6.70	Put	Bond Future	3,136.0000	3.1360	3,074.9100	3.0749	(1.948)	0	0	0
2013/09/25	R207	06/02/2014			Bond Future	7.3484	100.0665	7.3397	100.1076	(0.119)	0.0000	0.0000	0
2013/09/25	R207	06/02/2014	6.65	Call	Bond Future	966.0400	0.9660	945.2600	0.9453	(2.151)	0	0	0
2013/09/25	R207	06/02/2014	6.64	Put	Bond Future	4,367.8100	4.3678	4,305.9300	4.3059	(1.417)	0	0	0
2013/09/25	R207	06/02/2014	6.66	Put	Bond Future	4,296.5600	4.2966	4,234.5900	4.2346	(1.442)	0	0	0
2013/09/25	R207	06/02/2014	6.65	Put	Bond Future	4,332.1000	4.3321	4,270.1700	4.2702	(1.430)	0	0	0
2013/09/25	R207	06/02/2014	6.66	Call	Bond Future	979.6600	0.9797	958.8400	0.9588	(2.125)	0	0	0
2013/09/25	R207	06/02/2014	6.64	Call	Bond Future	952.5500	0.9525	931.8200	0.9318	(2.176)	0	0	0
2013/09/25	R207	08/05/2014	6.19	Put	Bond Future	6,815.7300	6.8157	6,744.5700	6.7446	(1.044)	0	0	0
2013/09/25	R207	08/05/2014	6.21	Put	Bond Future	6,738.2000	6.7382	6,666.8000	6.6668	(1.060)	0	0	0
2013/09/25	R207	08/05/2014			Bond Future	7.4515	101.4294	7.4427	101.4692	(0.118)	0.0000	0.0000	0
2013/09/25	R207	08/05/2014	6.20	Put	Bond Future	6,776.9100	6.7769	6,705.6300	6.7056	(1.052)	0	0	0
2013/09/25	R207	08/05/2014	6.20	Call	Bond Future	896.8400	0.8968	865.4000	0.8654	(3.506)	0	0	0

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2013/09/25	R207	08/05/2014	6.21	Call	Bond Future	906.7700	0.9068	875.2100	0.8752	(3.480)	0	0	0
2013/09/25	R207	08/05/2014	6.19	Call	Bond Future	887.0000	0.8870	855.6800	0.8557	(3.531)	0	0	0
2013/09/25	R207	07/08/2014	7.69	Call	Bond Future	3,663.2400	3.6632	3,646.4900	3.6465	(0.457)	0	0	0
2013/09/25	R207	07/08/2014	7.70	Put	Bond Future	3,063.0700	3.0631	3,005.1200	3.0051	(1.892)	0	0	0
2013/09/25	R207	07/08/2014			Bond Future	7.5562	99.2009	7.5466	99.2426	(0.127)	0.0000	0.0000	0
2013/09/25	R207	07/08/2014	7.70	Call	Bond Future	3,686.0500	3.6861	3,669.7700	3.6698	(0.442)	0	0	0
2013/09/25	R207	07/08/2014	7.71	Call	Bond Future	3,708.9300	3.7089	3,693.1300	3.6931	(0.426)	0	0	0
2013/09/25	R207	07/08/2014	7.69	Put	Bond Future	3,083.4200	3.0834	3,025.0000	3.0250	(1.895)	0	0	0
2013/09/25	R207	07/08/2014	7.71	Put	Bond Future	3,042.8100	3.0428	2,985.3400	2.9853	(1.889)	0	0	0
2013/09/25	R208	07/11/2013			Bond Future	7.3546	97.3893	7.3568	97.3771	0.030	0.0000	0.0000	10,081
2013/09/25	R208	07/11/2013	6.79	Put	Bond Future	3,541.6300	3.5416	3,512.9700	3.5130	(0.809)	0	0	0
2013/09/25	R208	07/11/2013	6.81	Put	Bond Future	3,449.1400	3.4491	3,419.2700	3.4193	(0.866)	0	0	0
2013/09/25	R208	07/11/2013	6.80	Put	Bond Future	3,495.2400	3.4952	3,465.9700	3.4660	(0.837)	0	0	0
2013/09/25	R208	07/11/2013	6.81	Call	Bond Future	394.8500	0.3948	352.7600	0.3528	(10.660)	0	0	0
2013/09/25	R208	07/11/2013	7.50	Put	Bond Future	1,064.9900	1.0650	1,017.9200	1.0179	(4.420)	0	0	1,520
2013/09/25	R208	07/11/2013	6.79	Call	Bond Future	372.9300	0.3729	332.0500	0.3320	(10.962)	0	0	0
2013/09/25	R208	07/11/2013	7.50	Call	Bond Future	1,861.0300	1.8610	1,801.7400	1.8017	(3.186)	0	0	0
2013/09/25	R208	07/11/2013	6.80	Call	Bond Future	383.7700	0.3838	342.2800	0.3423	(10.811)	0	0	0
2013/09/25	R208	06/02/2014	6.74	Put	Bond Future	4,842.4600	4.8425	4,796.8200	4.7968	(0.942)	0	0	0
2013/09/25	R208	06/02/2014			Bond Future	7.4471	98.6691	7.4494	98.6567	0.031	0.0000	0.0000	0
2013/09/25	R208	06/02/2014	6.76	Put	Bond Future	4,759.8300	4.7598	4,713.9000	4.7139	(0.965)	0	0	0
2013/09/25	R208	06/02/2014	6.75	Put	Bond Future	4,800.8500	4.8008	4,755.2600	4.7553	(0.950)	0	0	0
2013/09/25	R208	06/02/2014	6.74	Call	Bond Future	981.6600	0.9817	923.6600	0.9237	(5.908)	0	0	0
2013/09/25	R208	06/02/2014	6.75	Call	Bond Future	995.9600	0.9960	938.0100	0.9380	(5.819)	0	0	0
2013/09/25	R208	06/02/2014	6.76	Call	Bond Future	1,010.8100	1.0108	952.5200	0.9525	(5.767)	0	0	0
2013/09/25	R208	08/05/2014	6.31	Call	Bond Future	868.2000	0.8682	799.4900	0.7995	(7.914)	0	0	0
2013/09/25	R208	08/05/2014			Bond Future	7.5368	96.6161	7.5396	96.6017	0.037	0.0000	0.0000	0
2013/09/25	R208	08/05/2014	6.29	Call	Bond Future	847.2800	0.8473	779.3900	0.7794	(8.013)	0	0	0
2013/09/25	R208	08/05/2014	6.31	Put	Bond Future	7,461.7600	7.4618	7,407.3900	7.4074	(0.729)	0	0	0
2013/09/25	R208	08/05/2014	6.30	Put	Bond Future	7,507.2400	7.5072	7,453.2800	7.4533	(0.719)	0	0	0
2013/09/25	R208	08/05/2014	6.29	Put	Bond Future	7,552.8400	7.5528	7,499.2900	7.4993	(0.709)	0	0	0
2013/09/25	R208	08/05/2014	6.30	Call	Bond Future	857.6900	0.8577	789.3900	0.7894	(7.963)	0	0	0
2013/09/25	R208	07/08/2014			Bond Future	7.6265	97.9611	7.6292	97.9478	0.035	0.0000	0.0000	0
2013/09/25	R208	07/08/2014	7.80	Call	Bond Future	4,007.8500	4.0079	3,895.6900	3.8957	(2.799)	0	0	0
2013/09/25	R208	07/08/2014	7.79	Put	Bond Future	3,169.0900	3.1691	3,070.2100	3.0702	(3.120)	0	0	0
2013/09/25	R208	07/08/2014	7.81	Put	Bond Future	3,124.6300	3.1246	3,025.8400	3.0258	(3.162)	0	0	0
2013/09/25	R208	07/08/2014	7.80	Put	Bond Future	3,146.8000	3.1468	3,047.9600	3.0480	(3.141)	0	0	0
2013/09/25	R208	07/08/2014	7.81	Call	Bond Future	4,035.0100	4.0350	3,922.9000	3.9229	(2.778)	0	0	0
2013/09/25	R208	07/08/2014	7.79	Call	Bond Future	3,980.7700	3.9808	3,868.5700	3.8686	(2.819)	0	0	0
2013/09/25	R209	07/11/2013	8.80	Put	Bond Future	1,993.6200	1.9936	1,951.2600	1.9513	(2.125)	0	0	0
2013/09/25	R209	07/11/2013	9.50	Put	Bond Future	465.4800	0.4655	437.9600	0.4380	(5.912)	0	0	980
2013/09/25	R209	07/11/2013			Bond Future	8.7002	76.7503	8.7077	76.6906	0.087	0.0000	0.0000	19,372
2013/09/25	R209	07/11/2013	8.80	Call	Bond Future	2,778.4700	2.7785	2,676.4400	2.6764	(3.672)	0	0	0
2013/09/25	R209	07/11/2013	8.81	Call	Bond Future	2,820.9800	2.8210	2,719.0000	2.7190	(3.615)	0	0	0
2013/09/25	R209	07/11/2013	9.25	Call	Bond Future	4,990.9000	4.9909	4,896.1700	4.8962	(1.898)	0	0	0
2013/09/25	R209	07/11/2013	8.65	Call	Bond Future	2,182.3100	2.1823	2,083.2700	2.0833	(4.538)	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
2013/09/25	R209	07/11/2013	8.79	Call	Bond Future	2,736.3000	2.7363	2,634.2500	2.6343	(3.729)	0	0	0
2013/09/25	R209	07/11/2013	9.70	Put	Bond Future	285.8600	0.2859	264.0900	0.2641	(7.616)	0	0	1,520
2013/09/25	R209	07/11/2013	9.40	Call	Bond Future	5,834.4000	5.8344	5,744.0100	5.7440	(1.549)	0	0	0
2013/09/25	R209	07/11/2013	9.25	Put	Bond Future	819.4800	0.8195	784.4200	0.7844	(4.278)	0	0	1,000
2013/09/25	R209	07/11/2013	8.79	Put	Bond Future	2,029.5300	2.0295	1,987.1500	1.9872	(2.088)	0	0	0
2013/09/25	R209	07/11/2013	9.50	Call	Bond Future	6,415.6500	6.4157	6,328.4600	6.3285	(1.359)	0	0	0
2013/09/25	R209	07/11/2013	9.70	Call	Bond Future	7,609.1500	7.6091	7,527.7100	7.5277	(1.070)	0	0	0
2013/09/25	R209	07/11/2013	9.40	Put	Bond Future	587.2600	0.5873	556.5400	0.5565	(5.231)	0	0	5,000
2013/09/25	R209	07/11/2013	8.65	Put	Bond Future	2,582.0400	2.5820	2,542.6700	2.5427	(1.525)	0	0	4,700
2013/09/25	R209	07/11/2013	8.81	Put	Bond Future	1,958.1700	1.9582	1,915.8600	1.9159	(2.161)	0	0	0
2013/09/25	R209	06/02/2014	8.56	Call	Bond Future	3,296.3800	3.2964	3,209.0900	3.2091	(2.648)	0	0	0
2013/09/25	R209	06/02/2014			Bond Future	8.7820	77.7588	8.7898	77.6985	0.088	0.0000	0.0000	410
2013/09/25	R209	06/02/2014	8.54	Call	Bond Future	3,229.4600	3.2295	3,142.6700	3.1427	(2.687)	0	0	0
2013/09/25	R209	06/02/2014	8.55	Call	Bond Future	3,262.8300	3.2628	3,175.7900	3.1758	(2.668)	0	0	0
2013/09/25	R209	06/02/2014	8.54	Put	Bond Future	5,156.5900	5.1566	5,130.1200	5.1301	(0.513)	0	0	0
2013/09/25	R209	06/02/2014	8.56	Put	Bond Future	5,061.3900	5.0614	5,034.4200	5.0344	(0.533)	0	0	0
2013/09/25	R209	06/02/2014	8.55	Put	Bond Future	5,108.8300	5.1088	5,082.1100	5.0821	(0.523)	0	0	0
2013/09/25	R209	08/05/2014			Bond Future	8.8613	75.6728	8.8695	75.6101	0.092	0.0000	0.0000	0
2013/09/25	R209	08/05/2014	7.85	Call	Bond Future	2,199.1500	2.1991	2,113.5400	2.1135	(3.893)	0	0	0
2013/09/25	R209	08/05/2014	7.86	Call	Bond Future	2,220.9300	2.2209	2,135.7500	2.1357	(3.835)	0	0	0
2013/09/25	R209	08/05/2014	7.85	Put	Bond Future	10,647.7700	10.6478	10,624.8200	10.6248	(0.216)	0	0	0
2013/09/25	R209	08/05/2014	7.84	Call	Bond Future	2,177.5300	2.1775	2,091.4700	2.0915	(3.952)	0	0	0
2013/09/25	R209	08/05/2014	7.84	Put	Bond Future	10,716.8100	10.7168	10,693.4100	10.6934	(0.218)	0	0	0
2013/09/25	R209	08/05/2014	7.86	Put	Bond Future	10,579.0300	10.5790	10,556.5100	10.5565	(0.213)	0	0	0
2013/09/25	R209	07/08/2014	9.04	Put	Bond Future	5,715.2600	5.7153	5,679.3100	5.6793	(0.629)	0	0	0
2013/09/25	R209	07/08/2014			Bond Future	8.9394	76.7263	8.9476	76.6637	0.092	0.0000	0.0000	0
2013/09/25	R209	07/08/2014	9.06	Put	Bond Future	5,640.2800	5.6403	5,605.3100	5.6053	(0.620)	0	0	0
2013/09/25	R209	07/08/2014	9.05	Put	Bond Future	5,677.6700	5.6777	5,642.2100	5.6422	(0.625)	0	0	0
2013/09/25	R209	07/08/2014	9.05	Call	Bond Future	6,509.2700	6.5093	6,411.2200	6.4112	(1.506)	0	0	0
2013/09/25	R209	07/08/2014	9.06	Call	Bond Future	6,546.3400	6.5463	6,448.7800	6.4488	(1.490)	0	0	0
2013/09/25	R209	07/08/2014	9.04	Call	Bond Future	6,472.2800	6.4723	6,373.7400	6.3737	(1.522)	0	0	0
2013/09/25	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	R210	07/11/2013			Bond Future	158.5504	158.5504	158.5541	158.5541	0.002	0.0000	0.0000	1,449
2013/09/25	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	R210	07/11/2013	159.99	Put	Bond Future	1,439.5600	1.4396	1,435.9400	1.4359	(0.251)	0	0	0
2013/09/25	R210	07/11/2013	160.01	Put	Bond Future	1,459.5600	1.4596	1,455.9400	1.4559	(0.248)	0	0	0
2013/09/25	R210	07/11/2013	160.00	Put	Bond Future	1,449.5600	1.4496	1,445.9400	1.4459	(0.250)	0	0	0
2013/09/25	R211	07/11/2013			Bond Future	128.2278	128.2278	128.1713	128.1713	(0.044)	0.0000	0.0000	522
2013/09/25	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	R211	07/11/2013	129.99	Put	Bond Future	1,762.1800	1.7622	1,818.6800	1.8187	3.206	0	0	0
2013/09/25	R211	07/11/2013	130.01	Put	Bond Future	1,782.1800	1.7822	1,838.6800	1.8387	3.170	0	0	0
2013/09/25	R211	07/11/2013	130.00	Put	Bond Future	1,772.1800	1.7722	1,828.6800	1.8287	3.188	0	0	0
2013/09/25	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	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
2013/09/25	R212	07/11/2013	132.99	Put	Bond Future	1,881.6300	1.8816	1,884.3300	1.8843	0.143	0	0	0
2013/09/25	R212	07/11/2013			Bond Future	131.1084	131.1084	131.1057	131.1057	(0.002)	0.0000	0.0000	21,791
2013/09/25	R212	07/11/2013	133.01	Put	Bond Future	1,901.6300	1.9016	1,904.3300	1.9043	0.142	0	0	0
2013/09/25	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	R212	07/11/2013	133.00	Put	Bond Future	1,891.6300	1.8916	1,894.3300	1.8943	0.143	0	0	0
2013/09/25	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	R213	07/11/2013	8.60	Call	Bond Future	2,680.2700	2.6803	2,630.0700	2.6301	(1.873)	0	0	0
2013/09/25	R213	07/11/2013			Bond Future	8.5235	87.7384	8.5207	87.7614	(0.033)	0.0000	0.0000	19,495
2013/09/25	R213	07/11/2013	8.61	Call	Bond Future	2,723.0600	2.7231	2,673.3400	2.6733	(1.826)	0	0	0
2013/09/25	R213	07/11/2013	8.59	Put	Bond Future	2,104.1300	2.1041	2,030.4900	2.0305	(3.500)	0	0	0
2013/09/25	R213	07/11/2013	8.61	Put	Bond Future	2,029.7500	2.0297	1,957.0500	1.9571	(3.582)	0	0	0
2013/09/25	R213	07/11/2013	8.60	Put	Bond Future	2,066.7000	2.0667	1,993.5200	1.9935	(3.541)	0	0	0
2013/09/25	R213	07/11/2013	8.59	Call	Bond Future	2,637.8400	2.6378	2,587.1800	2.5872	(1.921)	0	0	0
2013/09/25	R213	06/02/2014			Bond Future	8.6123	88.8913	8.6093	88.9146	(0.034)	0.0000	0.0000	0
2013/09/25	R213	06/02/2014	8.29	Put	Bond Future	5,741.6200	5.7416	5,691.0300	5.6910	(0.881)	0	0	0
2013/09/25	R213	06/02/2014	8.31	Put	Bond Future	5,641.6200	5.6416	5,591.0600	5.5911	(0.896)	0	0	0
2013/09/25	R213	06/02/2014	8.29	Call	Bond Future	3,132.1200	3.1321	3,104.9100	3.1049	(0.869)	0	0	0
2013/09/25	R213	06/02/2014	8.30	Put	Bond Future	5,691.4700	5.6915	5,640.8900	5.6409	(0.889)	0	0	0
2013/09/25	R213	06/02/2014	8.30	Call	Bond Future	3,164.6500	3.1646	3,137.4500	3.1375	(0.859)	0	0	0
2013/09/25	R213	06/02/2014	8.31	Call	Bond Future	3,197.3700	3.1974	3,170.1900	3.1702	(0.850)	0	0	0
2013/09/25	R213	08/05/2014	7.65	Put	Bond Future	11,000.2200	11.0002	10,913.1900	10.9132	(0.791)	0	0	0
2013/09/25	R213	08/05/2014			Bond Future	8.6948	86.5633	8.6920	86.5854	(0.033)	0.0000	0.0000	0
2013/09/25	R213	08/05/2014	7.64	Put	Bond Future	11,068.3500	11.0684	10,981.5200	10.9815	(0.784)	0	0	0
2013/09/25	R213	08/05/2014	7.66	Put	Bond Future	10,932.3500	10.9323	10,845.1300	10.8451	(0.798)	0	0	0
2013/09/25	R213	08/05/2014	7.65	Call	Bond Future	2,261.0600	2.2611	2,196.1000	2.1961	(2.873)	0	0	0
2013/09/25	R213	08/05/2014	7.64	Call	Bond Future	2,239.4900	2.2395	2,174.7300	2.1747	(2.892)	0	0	0
2013/09/25	R213	08/05/2014	7.66	Call	Bond Future	2,282.7700	2.2828	2,217.6200	2.2176	(2.854)	0	0	0
2013/09/25	R213	07/08/2014	8.86	Call	Bond Future	6,676.4000	6.6764	6,635.4900	6.6355	(0.613)	0	0	0
2013/09/25	R213	07/08/2014			Bond Future	8.7773	87.7683	8.7742	87.7918	(0.035)	0.0000	0.0000	0
2013/09/25	R213	07/08/2014	8.84	Call	Bond Future	6,601.9100	6.6019	6,558.9100	6.5589	(0.651)	0	0	0
2013/09/25	R213	07/08/2014	8.85	Call	Bond Future	6,639.1000	6.6391	6,597.1500	6.5972	(0.632)	0	0	0
2013/09/25	R213	07/08/2014	8.84	Put	Bond Future	6,123.0100	6.1230	6,056.5400	6.0565	(1.086)	0	0	0
2013/09/25	R213	07/08/2014	8.86	Put	Bond Future	6,045.5700	6.0456	5,981.1900	5.9812	(1.065)	0	0	0
2013/09/25	R213	07/08/2014	8.85	Put	Bond Future	6,084.1900	6.0842	6,018.7700	6.0188	(1.075)	0	0	0
2013/09/25	R214	07/11/2013	7.80	Call	Bond Future	177.6000	0.1776	150.8500	0.1509	(15.062)	0	0	0
2013/09/25	R214	07/11/2013			Bond Future	8.8871	76.9354	8.8995	76.8345	0.140	0.0000	0.0000	2,427
2013/09/25	R214	07/11/2013	7.81	Call	Bond Future	183.5300	0.1835	156.1300	0.1561	(14.929)	0	0	0
2013/09/25	R214	07/11/2013	7.79	Call	Bond Future	171.8300	0.1718	145.7200	0.1457	(15.195)	0	0	0
2013/09/25	R214	07/11/2013	7.81	Put	Bond Future	9,842.2900	9.8423	9,915.7800	9.9158	0.747	0	0	0
2013/09/25	R214	07/11/2013	7.80	Put	Bond Future	9,935.3100	9.9353	10,009.4500	10.0095	0.746	0	0	0
2013/09/25	R214	07/11/2013	7.79	Put	Bond Future	10,028.6900	10.0287	10,103.4700	10.1035	0.746	0	0	0
2013/09/25	R214	06/02/2014			Bond Future	8.9727	77.9464	8.9855	77.8443	0.143	0.0000	0.0000	0
2013/09/25	R214	06/02/2014	8.99	Put	Bond Future	4,357.0900	4.3571	4,372.3400	4.3723	0.350	0	0	0
2013/09/25	R214	06/02/2014	9.01	Put	Bond Future	4,275.8400	4.2758	4,291.1000	4.2911	0.357	0	0	0
2013/09/25	R214	06/02/2014	8.99	Call	Bond Future	4,494.8900	4.4949	4,408.0200	4.4080	(1.933)	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
2013/09/25	R214	06/02/2014	9.00	Put	Bond Future	4,316.3100	4.3163	4,331.2900	4.3313	0.347	0	0	0
2013/09/25	R214	06/02/2014	9.00	Call	Bond Future	4,533.6700	4.5337	4,446.5300	4.4465	(1.922)	0	0	0
2013/09/25	R214	06/02/2014	9.01	Call	Bond Future	4,572.6100	4.5726	4,485.7500	4.4857	(1.900)	0	0	0
2013/09/25	R248	07/11/2013			Bond Future	8.9278	99.8494	8.9402	99.7197	0.139	0.0000	0.0000	10,260
2013/09/25	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	R248	07/11/2013	7.86	Put	Bond Future	12,413.3800	12.4134	12,543.0800	12.5431	1.045	0	0	0
2013/09/25	R248	07/11/2013	7.85	Put	Bond Future	12,542.4500	12.5424	12,672.1500	12.6721	1.034	0	0	0
2013/09/25	R248	07/11/2013	7.84	Put	Bond Future	12,671.7800	12.6718	12,801.4800	12.8015	1.024	0	0	0
2013/09/25	R248	06/02/2014	9.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	R248	06/02/2014			Bond Future	9.0151	101.1614	9.0279	101.0302	0.142	0.0000	0.0000	0
2013/09/25	R248	06/02/2014	9.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/25	R248	06/02/2014	9.11	Call	Bond Future	967.0200	0.9670	835.8000	0.8358	(13.570)	0	0	0
2013/09/25	R248	06/02/2014	9.09	Call	Bond Future	764.6700	0.7647	633.4500	0.6334	(17.160)	0	0	0
2013/09/25	R248	06/02/2014	9.10	Call	Bond Future	865.9400	0.8659	734.7200	0.7347	(15.153)	0	0	0
2013/09/25	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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