



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 30/09/2013 to 30/09/2013

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
2013/09/30	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	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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2013/09/30	2025	07/11/2013	111.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	2025	07/11/2013			Bond Future	109.8210		109.8210	109.8240	109.8240	0.003	0.0000	0.0000	0
2013/09/30	2025	07/11/2013	111.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	2025	07/11/2013	110.99	Put	Bond Future	1,169.0200		1.1690	1,165.9600	1.1660	(0.262)	0	0	0
2013/09/30	2025	07/11/2013	111.01	Put	Bond Future	1,189.0200		1.1890	1,185.9600	1.1860	(0.257)	0	0	0
2013/09/30	2025	07/11/2013	111.00	Put	Bond Future	1,179.0200		1.1790	1,175.9600	1.1760	(0.260)	0	0	0
2013/09/30	2025	07/11/2013	110.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	2037	07/11/2013			Bond Future	8.9758		97.7685	8.8887	98.5870	(0.970)	0.0000	0.0000	1,650
2013/09/30	2037	07/11/2013	9.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	2037	07/11/2013	9.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	2037	07/11/2013	9.42	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	2037	07/11/2013	9.43	Call	Bond Future	4,091.4700		4.0915	4,909.9300	4.9099	20.004	0	0	0
2013/09/30	2037	07/11/2013	9.41	Call	Bond Future	3,917.3300		3.9173	4,735.7900	4.7358	20.893	0	0	0
2013/09/30	2037	07/11/2013	9.42	Call	Bond Future	4,004.4700		4.0045	4,822.9300	4.8229	20.439	0	0	0
2013/09/30	2037	06/02/2014			Bond Future	9.0690		94.7969	8.9791	95.6264	(0.991)	0.0000	0.0000	0
2013/09/30	2037	06/02/2014	9.38	Call	Bond Future	2,783.2900		2.7833	3,612.8000	3.6128	29.803	0	0	0
2013/09/30	2037	06/02/2014	9.39	Call	Bond Future	2,870.5800		2.8706	3,700.0900	3.7001	28.897	0	0	0
2013/09/30	2037	06/02/2014	9.37	Call	Bond Future	2,695.8600		2.6959	3,525.3700	3.5254	30.770	0	0	0
2013/09/30	2037	06/02/2014	9.38	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	2037	06/02/2014	9.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	2037	06/02/2014	9.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	2037	08/05/2014	9.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	2037	08/05/2014			Bond Future	9.1626		96.8848	9.0701	96.9240	(1.009)	0.0000	0.0000	0
2013/09/30	2037	08/05/2014	9.38	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	2037	08/05/2014	9.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	2037	08/05/2014	9.38	Call	Bond Future	1,926.2500		1.9263	2,765.4600	2.7655	43.567	0	0	0
2013/09/30	2037	08/05/2014	9.39	Call	Bond Future	2,013.3100		2.0133	2,852.5200	2.8525	41.683	0	0	0
2013/09/30	2037	08/05/2014	9.37	Call	Bond Future	1,839.0500		1.8391	2,678.2600	2.6783	45.633	0	0	0
2013/09/30	2038	07/11/2013			Bond Future	106.1623		106.1623	106.1668	106.1668	0.004	0.0000	0.0000	0
2013/09/30	2038	07/11/2013	109.99	Put	Bond Future	3,827.6700		3.8277	3,823.1700	3.8232	(0.118)	0	0	0
2013/09/30	2038	07/11/2013	110.00	Put	Bond Future	3,837.6700		3.8377	3,833.1700	3.8332	(0.117)	0	0	0
2013/09/30	2038	07/11/2013	110.01	Put	Bond Future	3,847.6700		3.8477	3,843.1700	3.8432	(0.117)	0	0	0
2013/09/30	2038	07/11/2013	110.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	2038	07/11/2013	109.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	2038	07/11/2013	110.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	2050	07/11/2013	109.99	Call	Bond Future	0.0000		0.0000	158.7800	0.1588	100.000	0	0	0
2013/09/30	2050	07/11/2013	110.00	Put	Bond Future	121.8100		0.1218	0.0000	0.0000	(100.000)	0	0	0
2013/09/30	2050	07/11/2013			Bond Future	109.8782		109.8782	110.1488	110.1488	0.246	0.0000	0.0000	122
2013/09/30	2050	07/11/2013	110.00	Call	Bond Future	0.0000		0.0000	148.7800	0.1488	100.000	0	0	0
2013/09/30	2050	07/11/2013	110.01	Call	Bond Future	0.0000		0.0000	138.7800	0.1388	100.000	0	0	0
2013/09/30	2050	07/11/2013	109.99	Put	Bond Future	111.8100		0.1118	0.0000	0.0000	(100.000)	0	0	0
2013/09/30	2050	07/11/2013	110.01	Put	Bond Future	131.8100		0.1318	0.0000	0.0000	(100.000)	0	0	0
2013/09/30	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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2013/09/30	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	AL37	07/11/2013			Index Future	409.7100	409.7100	410.8490	410.8490	0.278	0.0000	0.0000	0
2013/09/30	AL37	06/02/2014			Index Future	415.0950	415.0950	416.2510	416.2510	0.278	0.0000	0.0000	0
2013/09/30	AL7T	07/11/2013			Index Future	486.0690	486.0690	488.3370	488.3370	0.467	0.0000	0.0000	1
2013/09/30	AL7T	06/02/2014			Index Future	492.4590	492.4590	494.7570	494.7570	0.467	0.0000	0.0000	0
2013/09/30	ALBI	07/11/2013			Index Future	436.5180	436.5180	438.4760	438.4760	0.449	0.0000	0.0000	766
2013/09/30	ALBI	06/02/2014			Index Future	442.2560	442.2560	444.2400	444.2400	0.449	0.0000	0.0000	73
2013/09/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	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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2013/09/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/09/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/30	EL28	07/11/2013			Bond Future	110.3658	110.3658	110.5051	110.5051	0.126	0.0000	0.0000	0
2013/09/30	EL28	07/11/2013	110.00	Call	Bond Future	365.8000	0.3658	505.1100	0.5051	38.084	0	0	0
2013/09/30	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	EL28	07/11/2013	110.01	Call	Bond Future	355.8000	0.3558	495.1100	0.4951	39.154	0	0	0
2013/09/30	EL28	07/11/2013	109.99	Call	Bond Future	375.8000	0.3758	515.1100	0.5151	37.070	0	0	0
2013/09/30	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	ES33	07/11/2013			Bond Future	9.4295	84.0096	9.3472	84.6474	(0.873)	0.0000	0.0000	6,292
2013/09/30	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	ES33	07/11/2013	8.51	Put	Bond Future	7,578.2200	7.5782	6,940.3800	6.9404	(8.417)	0	0	0
2013/09/30	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	ES33	07/11/2013	8.49	Put	Bond Future	7,754.6500	7.7547	7,116.8100	7.1168	(8.225)	0	0	0
2013/09/30	ES33	07/11/2013	8.50	Put	Bond Future	7,666.3700	7.6664	7,028.5300	7.0285	(8.320)	0	0	0
2013/09/30	ES33	06/02/2014	9.54	Put	Bond Future	22.3700	0.0224	0.0000	0.0000	(100.000)	0	0	0
2013/09/30	ES33	06/02/2014			Bond Future	9.5430	85.1138	9.4579	85.7603	(0.891)	0.0000	0.0000	0
2013/09/30	ES33	06/02/2014	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	624.1100	0.6241	100.000	0	0	0
2013/09/30	ES33	06/02/2014	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	ES33	06/02/2014	9.55	Call	Bond Future	53.1600	0.0532	699.6400	0.6996	1216.102	0	0	0
2013/09/30	ES33	06/02/2014	9.56	Call	Bond Future	128.5800	0.1286	775.0600	0.7751	502.784	0	0	0
2013/09/30	GOVI	07/11/2013			GOVI	435.8440	435.8440	437.7070	437.7070	0.427	0.0000	0.0000	125

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2013/09/30	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	GOVI	07/11/2013	445.99	Put	GOVI	101,460.0000	10.1460	82,830.0000	8.2830	(18.362)	0	0	0
2013/09/30	GOVI	07/11/2013	446.01	Put	GOVI	101,660.0000	10.1660	83,030.0000	8.3030	(18.326)	0	0	0
2013/09/30	GOVI	07/11/2013	446.00	Put	GOVI	101,560.0000	10.1560	82,930.0000	8.2930	(18.344)	0	0	0
2013/09/30	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	GOVI	06/02/2014	439.99	Call	GOVI	15,830.0000	1.5830	34,720.0000	3.4720	119.330	0	0	0
2013/09/30	GOVI	06/02/2014			GOVI	441.5730	441.5730	443.4620	443.4620	0.428	0.0000	0.0000	269
2013/09/30	GOVI	06/02/2014	440.00	Call	GOVI	15,730.0000	1.5730	34,620.0000	3.4620	120.089	0	0	0
2013/09/30	GOVI	06/02/2014	440.01	Call	GOVI	15,630.0000	1.5630	34,520.0000	3.4520	120.857	0	0	0
2013/09/30	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	GOVI	08/05/2014	442.00	Call	GOVI	55,690.0000	5.5690	74,760.0000	7.4760	34.243	0	0	0
2013/09/30	GOVI	08/05/2014			GOVI	447.5690	447.5690	449.4760	449.4760	0.426	0.0000	0.0000	0
2013/09/30	GOVI	08/05/2014	442.01	Call	GOVI	55,590.0000	5.5590	74,660.0000	7.4660	34.305	0	0	0
2013/09/30	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	GOVI	08/05/2014	441.99	Call	GOVI	55,790.0000	5.5790	74,860.0000	7.4860	34.182	0	0	0
2013/09/30	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/09/30	IGOV	07/11/2013			Index Future	196.2480	196.2480	196.4000	196.4000	0.077	0.0000	0.0000	1,151
2013/09/30	IGOV	06/02/2014			Index Future	198.8520	198.8520	199.0060	199.0060	0.077	0.0000	0.0000	174
2013/09/30	ILBI	07/11/2013			Index Future	533.6790	533.6790	533.0050	533.0050	(0.126)	0.0000	0.0000	0
2013/09/30	ILBI	06/02/2014			Index Future	540.9000	540.9000	540.2170	540.2170	(0.126)	0.0000	0.0000	186
2013/09/30	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/09/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/09/30	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/09/30	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/09/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/09/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/09/30	JBAF	16/10/2013			Jibar Tradeable Future	5.1600	94.8400	5.1500	94.8500	(0.194)	0.0000	0.0000	0
2013/09/30	JBAF	20/11/2013			Jibar Tradeable Future	5.2500	94.7500	5.2400	94.7600	(0.190)	0.0000	0.0000	4,000
2013/09/30	JBAF	18/12/2013			Jibar Tradeable Future	5.2900	94.7100	5.2800	94.7200	(0.189)	0.0000	0.0000	1,500
2013/09/30	JBAF	15/01/2014			Jibar Tradeable Future	5.4100	94.5900	5.3700	94.6300	(0.739)	0.0000	0.0000	1,000
2013/09/30	JBAF	19/02/2014			Jibar Tradeable Future	5.5200	94.4800	5.4900	94.5100	(0.543)	0.0000	0.0000	0
2013/09/30	JBAF	19/03/2014			Jibar Tradeable Future	5.7000	94.3000	5.6400	94.3600	(1.053)	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
2013/09/30	JBAF	18/06/2014			Jibar Tradeable Future	6.0700	93.9300	6.0400	93.9600	(0.494)	0.0000	0.0000	1,000
2013/09/30	JBAF	17/09/2014			Jibar Tradeable Future	6.3900	93.6100	6.3600	93.6400	(0.469)	0.0000	0.0000	0
2013/09/30	JBAF	17/12/2014			Jibar Tradeable Future	6.6600	93.3400	6.6300	93.3700	(0.450)	0.0000	0.0000	0
2013/09/30	JBAF	18/03/2015			Jibar Tradeable Future	6.9000	93.1000	6.8900	93.1100	(0.145)	0.0000	0.0000	250
2013/09/30	JBAF	17/06/2015			Jibar Tradeable Future	7.1500	92.8500	7.1300	92.8700	(0.280)	0.0000	0.0000	0
2013/09/30	JBAF	16/09/2015			Jibar Tradeable Future	7.4000	92.6000	7.3600	92.6400	(0.541)	0.0000	0.0000	0
2013/09/30	R023	07/11/2013	6.50	Put	Bond Future	8,205.7800	8.2058	7,628.5100	7.6285	(7.035)	0	0	0
2013/09/30	R023	07/11/2013			Bond Future	7.6862	101.9636	7.5988	102.5409	(1.138)	0.0000	0.0000	12,954
2013/09/30	R023	07/11/2013	6.49	Put	Bond Future	8,278.5100	8.2785	7,701.2400	7.7012	(6.973)	0	0	0
2013/09/30	R023	07/11/2013	6.51	Put	Bond Future	8,133.1000	8.1331	7,555.8300	7.5558	(7.098)	0	0	0
2013/09/30	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	R023	06/02/2014			Bond Future	7.7813	103.3039	7.6903	103.8891	(1.170)	0.0000	0.0000	0
2013/09/30	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	R023	06/02/2014	7.84	Call	Bond Future	374.7100	0.3747	959.8500	0.9598	156.158	0	0	0
2013/09/30	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	R023	06/02/2014	7.85	Call	Bond Future	438.3900	0.4384	1,023.5300	1.0235	133.475	0	0	0
2013/09/30	R023	06/02/2014	7.86	Call	Bond Future	502.0300	0.5020	1,087.1700	1.0872	116.555	0	0	0
2013/09/30	R157	07/11/2013			Bond Future	6.1597	114.7261	6.1371	114.7682	(0.367)	0.0000	0.0000	29,459
2013/09/30	R157	07/11/2013	5.60	Call	Bond Future	111.3600	0.1114	86.1000	0.0861	(22.683)	0	0	0
2013/09/30	R157	07/11/2013	5.59	Put	Bond Future	1,173.6800	1.1737	1,106.7000	1.1067	(5.707)	0	0	0
2013/09/30	R157	07/11/2013	5.61	Put	Bond Future	1,142.9600	1.1430	1,075.2600	1.0753	(5.923)	0	0	0
2013/09/30	R157	07/11/2013	5.60	Put	Bond Future	1,158.2800	1.1583	1,090.9400	1.0909	(5.814)	0	0	0
2013/09/30	R157	07/11/2013	5.61	Call	Bond Future	114.8600	0.1149	89.2400	0.0892	(22.305)	0	0	0
2013/09/30	R157	07/11/2013	5.59	Call	Bond Future	107.9400	0.1079	83.0400	0.0830	(23.068)	0	0	0
2013/09/30	R157	06/02/2014	5.64	Call	Bond Future	346.8800	0.3469	302.4000	0.3024	(12.823)	0	0	0
2013/09/30	R157	06/02/2014	5.65	Put	Bond Future	1,428.1900	1.4282	1,340.5700	1.3406	(6.135)	0	0	0
2013/09/30	R157	06/02/2014			Bond Future	6.3190	116.2341	6.2921	116.2771	(0.425)	0.0000	0.0000	300
2013/09/30	R157	06/02/2014	5.65	Call	Bond Future	351.7400	0.3517	307.1000	0.3071	(12.691)	0	0	0
2013/09/30	R157	06/02/2014	5.66	Call	Bond Future	356.6400	0.3566	311.8500	0.3118	(12.559)	0	0	0
2013/09/30	R157	06/02/2014	5.64	Put	Bond Future	1,439.5300	1.4395	1,352.0700	1.3521	(6.076)	0	0	0
2013/09/30	R157	06/02/2014	5.66	Put	Bond Future	1,416.9000	1.4169	1,329.1300	1.3291	(6.195)	0	0	0
2013/09/30	R157	08/05/2014	5.20	Call	Bond Future	249.9700	0.2500	232.3200	0.2323	(7.061)	0	0	0
2013/09/30	R157	08/05/2014			Bond Future	6.4862	111.0037	6.4552	111.0455	(0.478)	0.0000	0.0000	0
2013/09/30	R157	08/05/2014	5.21	Call	Bond Future	252.7900	0.2528	235.0800	0.2351	(7.006)	0	0	0
2013/09/30	R157	08/05/2014	5.19	Call	Bond Future	247.1700	0.2472	229.5900	0.2296	(7.113)	0	0	0
2013/09/30	R157	08/05/2014	5.20	Put	Bond Future	2,000.0400	2.0000	1,940.6600	1.9407	(2.969)	0	0	0
2013/09/30	R157	08/05/2014	5.19	Put	Bond Future	2,011.0000	2.0110	1,951.6900	1.9517	(2.949)	0	0	0
2013/09/30	R157	08/05/2014	5.21	Put	Bond Future	1,989.1000	1.9891	1,929.6600	1.9297	(2.988)	0	0	0
2013/09/30	R157	07/08/2014	6.76	Put	Bond Future	900.7200	0.9007	842.1100	0.8421	(6.507)	0	0	0
2013/09/30	R157	07/08/2014			Bond Future	6.6847	112.5524	6.6446	112.5963	(0.601)	0.0000	0.0000	0
2013/09/30	R157	07/08/2014	6.75	Put	Bond Future	905.6700	0.9057	846.9700	0.8470	(6.481)	0	0	0
2013/09/30	R157	07/08/2014	6.74	Call	Bond Future	971.0500	0.9711	956.6100	0.9566	(1.487)	0	0	0
2013/09/30	R157	07/08/2014	6.75	Call	Bond Future	977.0000	0.9770	962.2400	0.9622	(1.511)	0	0	0

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2013/09/30	R157	07/08/2014	6.76	Call	Bond Future	982.9700	0.9830	968.3000	0.9683	(1.492)	0	0	0
2013/09/30	R157	07/08/2014	6.74	Put	Bond Future	910.6400	0.9106	852.2600	0.8523	(6.411)	0	0	0
2013/09/30	R186	07/11/2013	9.00	Put	Bond Future	223.0700	0.2231	154.2900	0.1543	(30.833)	0	0	1,200
2013/09/30	R186	07/11/2013	8.16	Put	Bond Future	1,842.7000	1.8427	1,535.7300	1.5357	(16.659)	0	0	0
2013/09/30	R186	07/11/2013			Bond Future	8.0198	124.0054	7.9579	124.5710	(0.771)	0.0000	0.0000	57,141
2013/09/30	R186	07/11/2013	6.50	Put	Bond Future	15,057.8100	15.0578	14,491.8700	14.4919	(3.758)	0	0	0
2013/09/30	R186	07/11/2013	8.15	Put	Bond Future	1,880.5100	1.8805	1,569.9300	1.5699	(16.516)	0	0	0
2013/09/30	R186	07/11/2013	6.75	Put	Bond Future	12,448.3800	12.4484	11,883.9600	11.8840	(4.534)	0	0	0
2013/09/30	R186	07/11/2013	8.50	Call	Bond Future	5,130.0000	5.1300	5,506.0400	5.5060	7.330	0	0	0
2013/09/30	R186	07/11/2013	8.14	Call	Bond Future	3,007.1000	3.0071	3,258.5600	3.2586	8.362	0	0	0
2013/09/30	R186	07/11/2013	8.25	Put	Bond Future	1,526.8300	1.5268	1,252.2500	1.2522	(17.984)	0	0	250
2013/09/30	R186	07/11/2013	8.75	Call	Bond Future	6,858.1800	6.8582	7,303.4900	7.3035	6.493	0	0	0
2013/09/30	R186	07/11/2013	8.00	Call	Bond Future	2,336.3100	2.3363	2,538.0000	2.5380	8.633	0	0	1,000
2013/09/30	R186	07/11/2013	8.15	Call	Bond Future	3,058.6600	3.0587	3,313.7100	3.3137	8.339	0	0	0
2013/09/30	R186	07/11/2013	6.50	Call	Bond Future	17.7200	0.0177	17.4100	0.0174	(1.749)	0	0	5,290
2013/09/30	R186	07/11/2013	8.16	Call	Bond Future	3,110.6700	3.1107	3,369.3300	3.3693	8.315	0	0	0
2013/09/30	R186	07/11/2013	8.00	Put	Bond Future	2,517.0100	2.5170	2,153.0700	2.1531	(14.459)	0	0	0
2013/09/30	R186	07/11/2013	9.00	Call	Bond Future	8,707.2700	8.7073	9,204.1200	9.2041	5.706	0	0	0
2013/09/30	R186	07/11/2013	8.25	Call	Bond Future	3,598.9400	3.5989	3,889.9900	3.8900	8.087	0	0	0
2013/09/30	R186	07/11/2013	8.75	Put	Bond Future	455.3500	0.4553	335.0300	0.3350	(26.424)	0	0	1,030
2013/09/30	R186	07/11/2013	6.75	Call	Bond Future	54.7000	0.0547	55.9100	0.0559	2.212	0	0	1,000
2013/09/30	R186	07/11/2013	8.50	Put	Bond Future	863.9700	0.8640	674.3800	0.6744	(21.944)	0	0	4,000
2013/09/30	R186	07/11/2013	8.14	Put	Bond Future	1,918.8700	1.9189	1,604.7000	1.6047	(16.373)	0	0	0
2013/09/30	R186	06/02/2014			Bond Future	8.1098	120.3459	8.0457	120.9194	(0.791)	0.0000	0.0000	116
2013/09/30	R186	06/02/2014	7.75	Call	Bond Future	2,839.9100	2.8399	3,023.4200	3.0234	6.462	0	0	0
2013/09/30	R186	06/02/2014	7.74	Put	Bond Future	6,166.4100	6.1664	5,774.6400	5.7746	(6.353)	0	0	0
2013/09/30	R186	06/02/2014	7.76	Put	Bond Future	6,050.2900	6.0503	5,662.1400	5.6621	(6.415)	0	0	0
2013/09/30	R186	06/02/2014	7.75	Put	Bond Future	6,108.1700	6.1082	5,718.2100	5.7182	(6.384)	0	0	0
2013/09/30	R186	06/02/2014	7.76	Call	Bond Future	2,874.5400	2.8745	3,059.8600	3.0599	6.447	0	0	0
2013/09/30	R186	06/02/2014	7.74	Call	Bond Future	2,805.5500	2.8056	2,987.2500	2.9873	6.476	0	0	0
2013/09/30	R186	08/05/2014	7.50	Put	Bond Future	9,284.7500	9.2848	8,840.1400	8.8401	(4.789)	0	0	0
2013/09/30	R186	08/05/2014			Bond Future	8.1990	121.9806	8.1328	122.5599	(0.808)	0.0000	0.0000	0
2013/09/30	R186	08/05/2014	7.09	Put	Bond Future	12,155.8900	12.1559	11,675.6400	11.6756	(3.951)	0	0	0
2013/09/30	R186	08/05/2014	7.10	Call	Bond Future	1,935.1700	1.9352	2,034.3500	2.0344	5.125	0	0	0
2013/09/30	R186	08/05/2014	7.11	Call	Bond Future	1,957.5300	1.9575	2,056.8300	2.0568	5.073	0	0	0
2013/09/30	R186	08/05/2014	8.50	Call	Bond Future	6,905.1200	6.9051	7,153.3400	7.1533	3.595	0	0	0
2013/09/30	R186	08/05/2014	7.09	Call	Bond Future	1,912.9900	1.9130	2,012.0400	2.0120	5.178	0	0	0
2013/09/30	R186	08/05/2014	7.11	Put	Bond Future	12,005.0600	12.0051	11,525.0600	11.5251	(3.998)	0	0	0
2013/09/30	R186	08/05/2014	7.50	Call	Bond Future	2,966.6700	2.9667	3,101.3600	3.1014	4.540	0	0	1,933
2013/09/30	R186	08/05/2014	8.50	Put	Bond Future	4,322.1900	4.3222	3,991.1100	3.9911	(7.660)	0	0	1,933
2013/09/30	R186	08/05/2014	7.10	Put	Bond Future	12,080.3300	12.0803	11,600.2100	11.6002	(3.974)	0	0	0
2013/09/30	R186	07/08/2014	8.31	Call	Bond Future	6,382.5300	6.3825	6,629.9900	6.6300	3.877	0	0	0
2013/09/30	R186	07/08/2014			Bond Future	8.2863	118.3904	8.2175	118.9795	(0.831)	0.0000	0.0000	0
2013/09/30	R186	07/08/2014	8.29	Call	Bond Future	6,297.0400	6.2970	6,541.9000	6.5419	3.888	0	0	0
2013/09/30	R186	07/08/2014	8.30	Call	Bond Future	6,339.7200	6.3397	6,585.8800	6.5859	3.883	0	0	0
2013/09/30	R186	07/08/2014	8.29	Put	Bond Future	6,265.5900	6.2656	5,921.3200	5.9213	(5.495)	0	0	0
2013/09/30	R186	07/08/2014	8.31	Put	Bond Future	6,180.8000	6.1808	5,839.1300	5.8391	(5.528)	0	0	0

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2013/09/30	R186	07/08/2014	8.30	Put	Bond Future	6,223.0900	6.2231	5,880.1200	5.8801	(5.511)	0	0	0
2013/09/30	R197	07/11/2013			Bond Future	278.0947	278.0947	278.1014	278.1014	0.002	0.0000	0.0000	2,049
2013/09/30	R197	07/11/2013	279.99	Put	Bond Future	1,895.3000	1.8953	1,888.6100	1.8886	(0.353)	0	0	0
2013/09/30	R197	07/11/2013	280.00	Put	Bond Future	1,905.3000	1.9053	1,898.6100	1.8986	(0.351)	0	0	0
2013/09/30	R197	07/11/2013	280.01	Put	Bond Future	1,915.3000	1.9153	1,908.6100	1.9086	(0.349)	0	0	0
2013/09/30	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	R201	07/11/2013	4.79	Put	Bond Future	601.1400	0.6011	556.3600	0.5564	(7.449)	0	0	0
2013/09/30	R201	07/11/2013			Bond Future	5.2634	107.1339	5.2361	107.1638	(0.519)	0.0000	0.0000	0
2013/09/30	R201	07/11/2013	4.80	Put	Bond Future	592.6600	0.5927	547.6200	0.5476	(7.600)	0	0	0
2013/09/30	R201	07/11/2013	4.81	Put	Bond Future	584.2200	0.5842	538.9300	0.5389	(7.752)	0	0	0
2013/09/30	R201	07/11/2013	4.79	Call	Bond Future	82.2700	0.0823	67.3500	0.0674	(18.135)	0	0	0
2013/09/30	R201	07/11/2013	4.80	Call	Bond Future	84.7900	0.0848	69.6100	0.0696	(17.903)	0	0	0
2013/09/30	R201	07/11/2013	4.81	Call	Bond Future	87.3500	0.0873	71.9200	0.0719	(17.665)	0	0	0
2013/09/30	R201	06/02/2014	5.24	Put	Bond Future	404.1000	0.4041	350.0500	0.3501	(13.375)	0	0	0
2013/09/30	R201	06/02/2014			Bond Future	5.2508	104.1343	5.2148	104.1648	(0.686)	0.0000	0.0000	0
2013/09/30	R201	06/02/2014	5.26	Put	Bond Future	396.0700	0.3961	342.0000	0.3420	(13.652)	0	0	0
2013/09/30	R201	06/02/2014	5.24	Call	Bond Future	394.9300	0.3949	371.4500	0.3715	(5.945)	0	0	0
2013/09/30	R201	06/02/2014	5.25	Put	Bond Future	400.0700	0.4001	345.8900	0.3459	(13.543)	0	0	0
2013/09/30	R201	06/02/2014	5.25	Call	Bond Future	399.3900	0.3994	375.7800	0.3758	(5.912)	0	0	0
2013/09/30	R201	06/02/2014	5.26	Call	Bond Future	403.8800	0.4039	380.3800	0.3804	(5.819)	0	0	0
2013/09/30	R201	08/05/2014			Bond Future	5.1573	105.5488	5.1088	105.5781	(0.941)	0.0000	0.0000	0
2013/09/30	R201	08/05/2014	4.75	Call	Bond Future	300.3800	0.3004	287.3800	0.2874	(4.328)	0	0	0
2013/09/30	R201	08/05/2014	4.76	Call	Bond Future	302.8300	0.3028	289.8700	0.2899	(4.280)	0	0	0
2013/09/30	R201	08/05/2014	4.74	Call	Bond Future	297.9400	0.2979	284.9100	0.2849	(4.373)	0	0	0
2013/09/30	R201	08/05/2014	4.76	Put	Bond Future	543.1400	0.5431	500.8900	0.5009	(7.779)	0	0	0
2013/09/30	R201	08/05/2014	4.75	Put	Bond Future	546.7500	0.5467	504.4600	0.5045	(7.735)	0	0	0
2013/09/30	R201	08/05/2014	4.74	Put	Bond Future	550.3700	0.5504	508.0500	0.5080	(7.689)	0	0	0
2013/09/30	R201	07/08/2014	5.31	Put	Bond Future	259.2200	0.2592	223.8300	0.2238	(13.652)	0	0	0
2013/09/30	R201	07/08/2014			Bond Future	4.7892	102.6113	4.7030	102.6425	(1.798)	0.0000	0.0000	0
2013/09/30	R201	07/08/2014	5.30	Put	Bond Future	260.7100	0.2607	225.2500	0.2252	(13.601)	0	0	0
2013/09/30	R201	07/08/2014	5.31	Call	Bond Future	447.4500	0.4474	443.2400	0.4432	(0.941)	0	0	0
2013/09/30	R201	07/08/2014	5.29	Call	Bond Future	443.2400	0.4432	438.8800	0.4389	(0.984)	0	0	0
2013/09/30	R201	07/08/2014	5.30	Call	Bond Future	445.3400	0.4453	441.0600	0.4411	(0.961)	0	0	0
2013/09/30	R201	07/08/2014	5.29	Put	Bond Future	262.2200	0.2622	226.6800	0.2267	(13.554)	0	0	0
2013/09/30	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	R202	07/11/2013			Bond Future	206.0045	206.0045	206.0130	206.0130	0.004	0.0000	0.0000	43,251
2013/09/30	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	R202	07/11/2013	208.99	Put	Bond Future	2,985.5300	2.9855	2,976.9800	2.9770	(0.286)	0	0	0
2013/09/30	R202	07/11/2013	209.01	Put	Bond Future	3,005.5300	3.0055	2,996.9800	2.9970	(0.284)	0	0	0
2013/09/30	R202	07/11/2013	209.00	Put	Bond Future	2,995.5300	2.9955	2,986.9800	2.9870	(0.285)	0	0	0
2013/09/30	R203	07/11/2013	6.01	Call	Bond Future	45.3900	0.0454	58.4900	0.0585	28.861	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
2013/09/30	R203	07/11/2013			Bond Future	6.8692		105.8984	6.8111	106.0973	(0.846)	0.0000	0.0000	19,710
2013/09/30	R203	07/11/2013	5.99	Call	Bond Future	41.5300		0.0415	53.7000	0.0537	29.304	0	0	0
2013/09/30	R203	07/11/2013	5.71	Put	Bond Future	4,069.2700		4.0693	3,874.6500	3.8746	(4.783)	0	0	0
2013/09/30	R203	07/11/2013	6.00	Call	Bond Future	43.4200		0.0434	56.0100	0.0560	28.996	0	0	0
2013/09/30	R203	07/11/2013	571.00	Call	Bond Future	103,668.9000		103.6689	103,867.8200	103.8678	0.192	0	0	0
2013/09/30	R203	07/11/2013	5.99	Put	Bond Future	3,102.5400		3.1025	2,915.7900	2.9158	(6.019)	0	0	0
2013/09/30	R203	07/11/2013	6.01	Put	Bond Future	3,035.5600		3.0356	2,849.7400	2.8497	(6.121)	0	0	0
2013/09/30	R203	07/11/2013	571.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	R203	07/11/2013	5.71	Call	Bond Future	10.4900		0.0105	14.7900	0.0148	40.991	0	0	15
2013/09/30	R203	07/11/2013	6.00	Put	Bond Future	3,069.0000		3.0690	2,882.6700	2.8827	(6.071)	0	0	0
2013/09/30	R203	06/02/2014			Bond Future	7.0005		107.2904	6.9375	107.4923	(0.900)	0.0000	0.0000	0
2013/09/30	R203	06/02/2014	6.14	Put	Bond Future	3,122.4700		3.1225	2,993.3400	2.9933	(4.136)	0	0	0
2013/09/30	R203	06/02/2014	5.95	Put	Bond Future	3,650.7900		3.6508	3,506.0800	3.5061	(3.964)	0	0	0
2013/09/30	R203	06/02/2014	6.84	Put	Bond Future	1,538.8800		1.5389	1,472.6800	1.4727	(4.302)	0	0	0
2013/09/30	R203	06/02/2014	6.16	Put	Bond Future	3,068.9900		3.0690	2,941.5800	2.9416	(4.152)	0	0	0
2013/09/30	R203	06/02/2014	6.15	Put	Bond Future	3,095.6800		3.0957	2,967.4100	2.9674	(4.144)	0	0	0
2013/09/30	R203	06/02/2014	6.84	Call	Bond Future	1,023.4900		1.0235	1,159.1400	1.1591	13.254	0	0	13
2013/09/30	R203	06/02/2014	6.16	Call	Bond Future	335.0100		0.3350	409.4500	0.4095	22.220	0	0	0
2013/09/30	R203	06/02/2014	5.95	Call	Bond Future	219.9800		0.2200	277.1200	0.2771	25.975	0	0	16
2013/09/30	R203	06/02/2014	6.14	Call	Bond Future	322.3600		0.3224	395.0800	0.3951	22.559	0	0	0
2013/09/30	R203	06/02/2014	6.15	Call	Bond Future	328.6400		0.3286	402.2200	0.4022	22.389	0	0	0
2013/09/30	R203	08/05/2014	5.76	Call	Bond Future	285.4200		0.2854	348.1100	0.3481	21.964	0	0	0
2013/09/30	R203	08/05/2014	6.84	Call	Bond Future	1,176.0400		1.1760	1,304.2400	1.3042	10.901	0	0	13
2013/09/30	R203	08/05/2014	7.40	Put	Bond Future	1,216.4700		1.2165	1,171.3600	1.1714	(3.708)	0	0	0
2013/09/30	R203	08/05/2014	5.74	Call	Bond Future	276.8500		0.2768	338.3100	0.3383	22.200	0	0	0
2013/09/30	R203	08/05/2014			Bond Future	7.1292		104.5864	7.0613	104.7893	(0.952)	0.0000	0.0000	0
2013/09/30	R203	08/05/2014	5.76	Put	Bond Future	4,476.7300		4.4767	4,336.5200	4.3365	(3.132)	0	0	0
2013/09/30	R203	08/05/2014	6.84	Put	Bond Future	2,044.2500		2.0443	1,969.5500	1.9696	(3.654)	0	0	0
2013/09/30	R203	08/05/2014	5.75	Put	Bond Future	4,503.8000		4.5038	4,362.9700	4.3630	(3.127)	0	0	0
2013/09/30	R203	08/05/2014	5.74	Put	Bond Future	4,530.9200		4.5309	4,389.4800	4.3895	(3.122)	0	0	0
2013/09/30	R203	08/05/2014	7.40	Call	Bond Future	2,021.4900		2.0215	2,179.2800	2.1793	7.806	0	0	16
2013/09/30	R203	08/05/2014	5.75	Call	Bond Future	281.1100		0.2811	343.1800	0.3432	22.080	0	0	0
2013/09/30	R203	07/08/2014	7.30	Call	Bond Future	1,848.6500		1.8487	2,031.1100	2.0311	9.870	0	0	0
2013/09/30	R203	07/08/2014			Bond Future	7.2619		106.0451	7.1872	106.2524	(1.028)	0.0000	0.0000	0
2013/09/30	R203	07/08/2014	7.31	Call	Bond Future	1,863.3300		1.8633	2,046.2600	2.0463	9.817	0	0	0
2013/09/30	R203	07/08/2014	6.84	Put	Bond Future	2,434.2700		2.4343	2,384.9900	2.3850	(2.024)	0	0	0
2013/09/30	R203	07/08/2014	7.29	Put	Bond Future	1,756.1000		1.7561	1,730.8500	1.7309	(1.438)	0	0	0
2013/09/30	R203	07/08/2014	7.31	Put	Bond Future	1,730.0200		1.7300	1,705.7100	1.7057	(1.405)	0	0	0
2013/09/30	R203	07/08/2014	7.29	Call	Bond Future	1,834.0300		1.8340	2,016.0200	2.0160	9.923	0	0	0
2013/09/30	R203	07/08/2014	7.30	Put	Bond Future	1,743.0200		1.7430	1,718.2400	1.7182	(1.422)	0	0	0
2013/09/30	R203	07/08/2014	6.84	Call	Bond Future	1,256.2500		1.2563	1,414.2100	1.4142	12.574	0	0	30
2013/09/30	R204	07/11/2013			Bond Future	7.0462		107.1677	6.9887	107.4173	(0.816)	0.0000	0.0000	31,288
2013/09/30	R204	07/11/2013	7.00	Put	Bond Future	1,113.1200		1.1131	1,020.7100	1.0207	(8.302)	0	0	1,270
2013/09/30	R204	07/11/2013	6.29	Put	Bond Future	3,449.9300		3.4499	3,242.7100	3.2427	(6.006)	0	0	0
2013/09/30	R204	07/11/2013	6.31	Put	Bond Future	3,368.6300		3.3686	3,163.7400	3.1637	(6.082)	0	0	0
2013/09/30	R204	07/11/2013	6.29	Call	Bond Future	109.6800		0.1097	152.0600	0.1521	38.640	0	0	0
2013/09/30	R204	07/11/2013	6.30	Put	Bond Future	3,409.2000		3.4092	3,203.1400	3.2031	(6.044)	0	0	0

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2013/09/30	R204	07/11/2013	7.00	Call	Bond Future	912.6000	0.9126	1,069.7900	1.0698	17.224	0	0	0
2013/09/30	R204	07/11/2013	6.30	Call	Bond Future	113.9700	0.1140	157.5100	0.1575	38.203	0	0	0
2013/09/30	R204	07/11/2013	6.31	Call	Bond Future	118.4000	0.1184	163.1100	0.1631	37.762	0	0	0
2013/09/30	R204	06/02/2014	6.39	Call	Bond Future	594.0300	0.5940	736.0800	0.7361	23.913	0	0	0
2013/09/30	R204	06/02/2014			Bond Future	7.1546	104.5463	7.0934	104.7995	(0.856)	0.0000	0.0000	0
2013/09/30	R204	06/02/2014	6.41	Call	Bond Future	614.4100	0.6144	758.9800	0.7590	23.530	0	0	0
2013/09/30	R204	06/02/2014	6.40	Call	Bond Future	604.1500	0.6041	747.4700	0.7475	23.723	0	0	0
2013/09/30	R204	06/02/2014	6.39	Put	Bond Future	3,810.6900	3.8107	3,699.5100	3.6995	(2.918)	0	0	0
2013/09/30	R204	06/02/2014	6.41	Put	Bond Future	3,745.3900	3.7454	3,636.7300	3.6367	(2.901)	0	0	0
2013/09/30	R204	06/02/2014	6.40	Put	Bond Future	3,777.9600	3.7780	3,668.0500	3.6681	(2.909)	0	0	0
2013/09/30	R204	08/05/2014			Bond Future	7.2648	105.9664	7.1999	106.2213	(0.893)	0.0000	0.0000	0
2013/09/30	R204	08/05/2014	6.05	Call	Bond Future	589.8400	0.5898	701.1300	0.7011	18.868	0	0	0
2013/09/30	R204	08/05/2014	6.06	Call	Bond Future	597.5200	0.5975	709.6700	0.7097	18.769	0	0	0
2013/09/30	R204	08/05/2014	6.04	Call	Bond Future	582.2300	0.5822	692.6700	0.6927	18.968	0	0	0
2013/09/30	R204	08/05/2014	6.05	Put	Bond Future	5,495.7700	5.4958	5,352.1100	5.3521	(2.614)	0	0	0
2013/09/30	R204	08/05/2014	6.04	Put	Bond Future	5,529.7100	5.5297	5,385.2000	5.3852	(2.613)	0	0	0
2013/09/30	R204	08/05/2014	6.06	Put	Bond Future	5,461.9100	5.4619	5,319.1100	5.3191	(2.614)	0	0	0
2013/09/30	R204	07/08/2014			Bond Future	7.3758	103.4127	7.3061	103.6726	(0.945)	0.0000	0.0000	0
2013/09/30	R204	07/08/2014	7.44	Put	Bond Future	2,429.8400	2.4298	2,374.2800	2.3743	(2.287)	0	0	0
2013/09/30	R204	07/08/2014	7.46	Put	Bond Future	2,394.6200	2.3946	2,340.1700	2.3402	(2.274)	0	0	0
2013/09/30	R204	07/08/2014	7.45	Put	Bond Future	2,412.1900	2.4122	2,357.1800	2.3572	(2.281)	0	0	0
2013/09/30	R204	07/08/2014	7.46	Call	Bond Future	2,707.5100	2.7075	2,913.0300	2.9130	7.591	0	0	0
2013/09/30	R204	07/08/2014	7.44	Call	Bond Future	2,668.5200	2.6685	2,872.9300	2.8729	7.660	0	0	0
2013/09/30	R204	07/08/2014	7.45	Call	Bond Future	2,687.9800	2.6880	2,892.9400	2.8929	7.625	0	0	0
2013/09/30	R206	07/11/2013	4.31	Put	Bond Future	209.3000	0.2093	199.5400	0.1995	(4.663)	0	0	0
2013/09/30	R206	07/11/2013			Bond Future	5.3656	102.7830	5.3258	102.7901	(0.742)	0.0000	0.0000	0
2013/09/30	R206	07/11/2013	4.30	Put	Bond Future	210.7700	0.2108	201.0300	0.2010	(4.621)	0	0	0
2013/09/30	R206	07/11/2013	4.31	Call	Bond Future	20.4800	0.0205	17.8300	0.0178	(12.939)	0	0	0
2013/09/30	R206	07/11/2013	4.29	Call	Bond Future	19.8400	0.0198	17.2200	0.0172	(13.206)	0	0	0
2013/09/30	R206	07/11/2013	4.30	Call	Bond Future	20.1600	0.0202	17.5300	0.0175	(13.046)	0	0	0
2013/09/30	R206	07/11/2013	4.29	Put	Bond Future	212.2500	0.2123	202.5200	0.2025	(4.584)	0	0	0
2013/09/30	R207	07/11/2013	6.70	Call	Bond Future	277.5300	0.2775	316.5700	0.3166	14.067	0	0	0
2013/09/30	R207	07/11/2013			Bond Future	7.3295	101.9600	7.2518	102.3406	(1.060)	0.0000	0.0000	21,305
2013/09/30	R207	07/11/2013	6.71	Call	Bond Future	285.9200	0.2859	326.1300	0.3261	14.063	0	0	0
2013/09/30	R207	07/11/2013	6.69	Put	Bond Future	3,454.6500	3.4546	3,111.9800	3.1120	(9.919)	0	0	0
2013/09/30	R207	07/11/2013	6.71	Put	Bond Future	3,369.7500	3.3698	3,029.4100	3.0294	(10.100)	0	0	0
2013/09/30	R207	07/11/2013	6.69	Call	Bond Future	269.3400	0.2693	307.2200	0.3072	14.064	0	0	0
2013/09/30	R207	07/11/2013	6.70	Put	Bond Future	3,412.0800	3.4121	3,070.5700	3.0706	(10.009)	0	0	0
2013/09/30	R207	06/02/2014			Bond Future	7.4345	99.6611	7.3525	100.0470	(1.102)	0.0000	0.0000	0
2013/09/30	R207	06/02/2014	6.65	Call	Bond Future	811.0600	0.8111	910.1900	0.9102	12.222	0	0	0
2013/09/30	R207	06/02/2014	6.64	Put	Bond Future	4,619.6600	4.6197	4,331.7900	4.3318	(6.231)	0	0	0
2013/09/30	R207	06/02/2014	6.66	Put	Bond Future	4,545.5500	4.5456	4,259.8900	4.2599	(6.284)	0	0	0
2013/09/30	R207	06/02/2014	6.65	Put	Bond Future	4,582.5200	4.5825	4,295.7500	4.2957	(6.258)	0	0	0
2013/09/30	R207	06/02/2014	6.66	Call	Bond Future	823.2500	0.8233	923.4900	0.9235	12.176	0	0	0
2013/09/30	R207	06/02/2014	6.64	Call	Bond Future	799.0000	0.7990	897.0300	0.8970	12.269	0	0	0
2013/09/30	R207	08/05/2014	6.19	Put	Bond Future	7,095.0200	7.0950	6,756.3400	6.7563	(4.773)	0	0	0

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2013/09/30	R207	08/05/2014	6.21	Put	Bond Future	7,015.4400		7.0154	6,677.9100	6.6779	(4.811)	0	0	0
2013/09/30	R207	08/05/2014			Bond Future	7.5432		101.0149	7.4570	101.4044	(1.142)	0.0000	0.0000	0
2013/09/30	R207	08/05/2014	6.20	Put	Bond Future	7,055.1800		7.0552	6,717.0700	6.7171	(4.792)	0	0	0
2013/09/30	R207	08/05/2014	6.20	Call	Bond Future	760.5700		0.7606	811.9700	0.8120	6.758	0	0	0
2013/09/30	R207	08/05/2014	6.21	Call	Bond Future	769.4700		0.7695	821.4500	0.8214	6.755	0	0	0
2013/09/30	R207	08/05/2014	6.19	Call	Bond Future	751.7500		0.7517	802.5800	0.8026	6.762	0	0	0
2013/09/30	R207	07/08/2014	7.69	Call	Bond Future	3,389.9900		3.3900	3,494.7000	3.4947	3.089	0	0	0
2013/09/30	R207	07/08/2014	7.70	Put	Bond Future	3,207.0500		3.2070	2,915.9000	2.9159	(9.078)	0	0	0
2013/09/30	R207	07/08/2014			Bond Future	7.6525		98.7832	7.5611	99.1796	(1.194)	0.0000	0.0000	0
2013/09/30	R207	07/08/2014	7.70	Call	Bond Future	3,412.3200		3.4123	3,517.5400	3.5175	3.084	0	0	0
2013/09/30	R207	07/08/2014	7.71	Call	Bond Future	3,434.7300		3.4347	3,540.4700	3.5405	3.079	0	0	0
2013/09/30	R207	07/08/2014	7.69	Put	Bond Future	3,227.8800		3.2279	2,936.2200	2.9362	(9.036)	0	0	0
2013/09/30	R207	07/08/2014	7.71	Put	Bond Future	3,186.3200		3.1863	2,895.6900	2.8957	(9.121)	0	0	0
2013/09/30	R208	07/11/2013			Bond Future	7.4416		96.9122	7.3743	97.2807	(0.903)	0.0000	0.0000	10,364
2013/09/30	R208	07/11/2013	6.79	Put	Bond Future	3,882.9200		3.8829	3,555.8500	3.5558	(8.423)	0	0	0
2013/09/30	R208	07/11/2013	6.81	Put	Bond Future	3,784.6900		3.7847	3,460.1200	3.4601	(8.576)	0	0	0
2013/09/30	R208	07/11/2013	6.80	Put	Bond Future	3,833.6700		3.8337	3,507.8400	3.5078	(8.499)	0	0	0
2013/09/30	R208	07/11/2013	6.81	Call	Bond Future	253.2400		0.2532	297.1800	0.2972	17.351	0	0	0
2013/09/30	R208	07/11/2013	7.50	Put	Bond Future	1,185.4600		1.1855	995.0200	0.9950	(16.065)	0	0	1,520
2013/09/30	R208	07/11/2013	6.79	Call	Bond Future	237.0600		0.2371	278.5000	0.2785	17.481	0	0	0
2013/09/30	R208	07/11/2013	7.50	Call	Bond Future	1,504.3400		1.5043	1,682.4100	1.6824	11.837	0	0	0
2013/09/30	R208	07/11/2013	6.80	Call	Bond Future	245.0400		0.2450	287.7200	0.2877	17.418	0	0	0
2013/09/30	R208	06/02/2014	6.74	Put	Bond Future	5,134.3400		5.1343	4,899.3200	4.8993	(4.577)	0	0	0
2013/09/30	R208	06/02/2014			Bond Future	7.5380		98.1860	7.4677	98.5597	(0.934)	0.0000	0.0000	0
2013/09/30	R208	06/02/2014	6.76	Put	Bond Future	5,048.4000		5.0484	4,816.1500	4.8162	(4.600)	0	0	0
2013/09/30	R208	06/02/2014	6.75	Put	Bond Future	5,091.2700		5.0913	4,857.6400	4.8576	(4.589)	0	0	0
2013/09/30	R208	06/02/2014	6.74	Call	Bond Future	790.4300		0.7904	929.0800	0.9291	17.541	0	0	0
2013/09/30	R208	06/02/2014	6.75	Call	Bond Future	803.2700		0.8033	943.3100	0.9433	17.434	0	0	0
2013/09/30	R208	06/02/2014	6.76	Call	Bond Future	816.2700		0.8163	957.6900	0.9577	17.325	0	0	0
2013/09/30	R208	08/05/2014	6.31	Call	Bond Future	698.4700		0.6985	815.0100	0.8150	16.685	0	0	0
2013/09/30	R208	08/05/2014			Bond Future	7.6327		96.1229	7.5594	96.5000	(0.962)	0.0000	0.0000	0
2013/09/30	R208	08/05/2014	6.29	Call	Bond Future	680.3400		0.6803	794.8900	0.7949	16.837	0	0	0
2013/09/30	R208	08/05/2014	6.31	Put	Bond Future	7,785.2200		7.7852	7,524.6100	7.5246	(3.347)	0	0	0
2013/09/30	R208	08/05/2014	6.30	Put	Bond Future	7,832.1000		7.8321	7,570.4900	7.5705	(3.340)	0	0	0
2013/09/30	R208	08/05/2014	6.29	Put	Bond Future	7,879.0900		7.8791	7,616.4900	7.6165	(3.333)	0	0	0
2013/09/30	R208	08/05/2014	6.30	Call	Bond Future	689.3600		0.6894	804.9000	0.8049	16.760	0	0	0
2013/09/30	R208	07/08/2014			Bond Future	7.7265		97.4635	7.6493	97.8473	(0.999)	0.0000	0.0000	0
2013/09/30	R208	07/08/2014	7.80	Call	Bond Future	3,620.6400		3.6206	3,898.4700	3.8985	7.674	0	0	0
2013/09/30	R208	07/08/2014	7.79	Put	Bond Future	3,280.4800		3.2805	3,173.6900	3.1737	(3.255)	0	0	0
2013/09/30	R208	07/08/2014	7.81	Put	Bond Future	3,233.9100		3.2339	3,128.7600	3.1288	(3.251)	0	0	0
2013/09/30	R208	07/08/2014	7.80	Put	Bond Future	3,257.1300		3.2571	3,151.1600	3.1512	(3.253)	0	0	0
2013/09/30	R208	07/08/2014	7.81	Call	Bond Future	3,646.7500		3.6468	3,925.4000	3.9254	7.641	0	0	0
2013/09/30	R208	07/08/2014	7.79	Call	Bond Future	3,594.6200		3.5946	3,871.6300	3.8716	7.706	0	0	0
2013/09/30	R209	07/11/2013	8.80	Put	Bond Future	2,220.2200		2.2202	1,828.1400	1.8281	(17.660)	0	0	0
2013/09/30	R209	07/11/2013	9.50	Put	Bond Future	512.2500		0.5123	362.5600	0.3626	(29.222)	0	0	980
2013/09/30	R209	07/11/2013			Bond Future	8.7971		75.9878	8.7153	76.6311	(0.931)	0.0000	0.0000	19,766

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
2013/09/30	R209	07/11/2013	8.80	Call	Bond Future	2,242.5400	2.2425	2,493.7300	2.4937	11.201	0	0	0
2013/09/30	R209	07/11/2013	8.81	Call	Bond Future	2,281.3200	2.2813	2,536.2700	2.5363	11.176	0	0	0
2013/09/30	R209	07/11/2013	9.25	Call	Bond Future	4,319.3500	4.3194	4,736.6800	4.7367	9.662	0	0	0
2013/09/30	R209	07/11/2013	8.65	Call	Bond Future	1,707.7900	1.7078	1,904.3000	1.9043	11.507	0	0	0
2013/09/30	R209	07/11/2013	8.79	Call	Bond Future	2,204.1300	2.2041	2,451.5800	2.4516	11.227	0	0	0
2013/09/30	R209	07/11/2013	9.70	Put	Bond Future	310.2000	0.3102	208.1700	0.2082	(32.892)	0	0	1,520
2013/09/30	R209	07/11/2013	9.40	Call	Bond Future	5,133.7600	5.1338	5,598.9500	5.5989	9.061	0	0	0
2013/09/30	R209	07/11/2013	9.25	Put	Bond Future	910.4600	0.9105	684.5200	0.6845	(24.816)	0	0	1,000
2013/09/30	R209	07/11/2013	8.79	Put	Bond Future	2,259.8900	2.2599	1,864.0700	1.8641	(17.515)	0	0	0
2013/09/30	R209	07/11/2013	9.50	Call	Bond Future	5,699.8900	5.6999	6,193.4700	6.1935	8.659	0	0	0
2013/09/30	R209	07/11/2013	9.70	Call	Bond Future	6,870.9600	6.8710	7,412.2000	7.4122	7.877	0	0	0
2013/09/30	R209	07/11/2013	9.40	Put	Bond Future	649.1500	0.6492	471.0700	0.4711	(27.433)	0	0	5,000
2013/09/30	R209	07/11/2013	8.65	Put	Bond Future	2,870.0500	2.8700	2,423.2900	2.4233	(15.566)	0	0	4,700
2013/09/30	R209	07/11/2013	8.81	Put	Bond Future	2,181.0400	2.1810	1,792.7200	1.7927	(17.804)	0	0	0
2013/09/30	R209	06/02/2014	8.56	Call	Bond Future	2,866.3700	2.8664	3,086.5300	3.0865	7.681	0	0	0
2013/09/30	R209	06/02/2014			Bond Future	8.8817	76.9866	8.7975	77.6386	(0.949)	0.0000	0.0000	0
2013/09/30	R209	06/02/2014	8.54	Call	Bond Future	2,804.4900	2.8045	3,020.9000	3.0209	7.717	0	0	0
2013/09/30	R209	06/02/2014	8.55	Call	Bond Future	2,835.3300	2.8353	3,053.5200	3.0535	7.695	0	0	0
2013/09/30	R209	06/02/2014	8.54	Put	Bond Future	5,503.8200	5.5038	5,068.2800	5.0683	(7.913)	0	0	0
2013/09/30	R209	06/02/2014	8.56	Put	Bond Future	5,403.5800	5.4036	4,971.7900	4.9718	(7.991)	0	0	0
2013/09/30	R209	06/02/2014	8.55	Put	Bond Future	5,453.5300	5.4535	5,019.7700	5.0198	(7.954)	0	0	0
2013/09/30	R209	08/05/2014			Bond Future	8.9643	74.8872	8.8777	75.5469	(0.966)	0.0000	0.0000	0
2013/09/30	R209	08/05/2014	7.85	Call	Bond Future	1,892.5300	1.8925	2,004.2000	2.0042	5.901	0	0	0
2013/09/30	R209	08/05/2014	7.86	Call	Bond Future	1,913.0600	1.9131	2,025.1200	2.0251	5.858	0	0	0
2013/09/30	R209	08/05/2014	7.85	Put	Bond Future	11,126.7100	11.1267	10,578.7500	10.5788	(4.925)	0	0	0
2013/09/30	R209	08/05/2014	7.84	Call	Bond Future	1,872.1400	1.8721	1,983.4200	1.9834	5.944	0	0	0
2013/09/30	R209	08/05/2014	7.84	Put	Bond Future	11,196.9800	11.1970	10,648.6300	10.6486	(4.897)	0	0	0
2013/09/30	R209	08/05/2014	7.86	Put	Bond Future	11,056.7200	11.0567	10,509.1500	10.5091	(4.952)	0	0	0
2013/09/30	R209	07/08/2014	9.04	Put	Bond Future	5,991.1500	5.9912	5,612.0100	5.6120	(6.328)	0	0	0
2013/09/30	R209	07/08/2014			Bond Future	9.0450	75.9318	8.9558	76.6016	(0.986)	0.0000	0.0000	0
2013/09/30	R209	07/08/2014	9.06	Put	Bond Future	5,914.2700	5.9143	5,538.4300	5.5384	(6.355)	0	0	0
2013/09/30	R209	07/08/2014	9.05	Put	Bond Future	5,952.6000	5.9526	5,575.1100	5.5751	(6.342)	0	0	0
2013/09/30	R209	07/08/2014	9.05	Call	Bond Future	5,989.7300	5.9897	6,282.0600	6.2821	4.881	0	0	0
2013/09/30	R209	07/08/2014	9.06	Call	Bond Future	6,025.8600	6.0259	6,319.8400	6.3198	4.879	0	0	0
2013/09/30	R209	07/08/2014	9.04	Call	Bond Future	5,953.7000	5.9537	6,244.3800	6.2444	4.882	0	0	0
2013/09/30	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	R210	07/11/2013			Bond Future	157.7919	157.7919	157.7974	157.7974	0.003	0.0000	0.0000	1,449
2013/09/30	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	R210	07/11/2013	159.99	Put	Bond Future	2,198.0800	2.1981	2,192.5800	2.1926	(0.250)	0	0	0
2013/09/30	R210	07/11/2013	160.01	Put	Bond Future	2,218.0800	2.2181	2,212.5800	2.2126	(0.248)	0	0	0
2013/09/30	R210	07/11/2013	160.00	Put	Bond Future	2,208.0800	2.2081	2,202.5800	2.2026	(0.249)	0	0	0
2013/09/30	R211	07/11/2013			Bond Future	128.0414	128.0414	128.0397	128.0397	(0.001)	0.0000	0.0000	522
2013/09/30	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	R211	07/11/2013	129.99	Put	Bond Future	1,948.6200	1.9486	1,950.3200	1.9503	0.087	0	0	0
2013/09/30	R211	07/11/2013	130.01	Put	Bond Future	1,968.6200	1.9686	1,970.3200	1.9703	0.086	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
2013/09/30	R211	07/11/2013	130.00	Put	Bond Future	1,958.6200	1.9586	1,960.3200	1.9603	0.087	0	0	0
2013/09/30	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	R212	07/11/2013	132.99	Put	Bond Future	2,614.2300	2.6142	1,880.2800	1.8803	(28.075)	0	0	0
2013/09/30	R212	07/11/2013			Bond Future	130.3758	130.3758	131.1097	131.1097	0.563	0.0000	0.0000	21,791
2013/09/30	R212	07/11/2013	133.01	Put	Bond Future	2,634.2300	2.6342	1,900.2800	1.9003	(27.862)	0	0	0
2013/09/30	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	R212	07/11/2013	133.00	Put	Bond Future	2,624.2300	2.6242	1,890.2800	1.8903	(27.968)	0	0	0
2013/09/30	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	R213	07/11/2013	8.60	Call	Bond Future	2,154.1800	2.1542	2,364.8200	2.3648	9.778	0	0	0
2013/09/30	R213	07/11/2013			Bond Future	8.6201	86.9643	8.5483	87.5391	(0.834)	0.0000	0.0000	19,495
2013/09/30	R213	07/11/2013	8.61	Call	Bond Future	2,193.0500	2.1931	2,406.8300	2.4068	9.748	0	0	0
2013/09/30	R213	07/11/2013	8.59	Put	Bond Future	2,356.0800	2.3561	1,988.7300	1.9887	(15.592)	0	0	0
2013/09/30	R213	07/11/2013	8.61	Put	Bond Future	2,273.8100	2.2738	1,912.7500	1.9128	(15.879)	0	0	0
2013/09/30	R213	07/11/2013	8.60	Put	Bond Future	2,314.6800	2.3147	1,950.4800	1.9505	(15.734)	0	0	0
2013/09/30	R213	07/11/2013	8.59	Call	Bond Future	2,115.7200	2.1157	2,323.2100	2.3232	9.807	0	0	0
2013/09/30	R213	06/02/2014			Bond Future	8.7119	88.1074	8.6377	88.6900	(0.851)	0.0000	0.0000	0
2013/09/30	R213	06/02/2014	8.29	Put	Bond Future	6,134.7100	6.1347	5,677.1400	5.6771	(7.459)	0	0	0
2013/09/30	R213	06/02/2014	8.31	Put	Bond Future	6,029.7700	6.0298	5,575.3300	5.5753	(7.537)	0	0	0
2013/09/30	R213	06/02/2014	8.29	Call	Bond Future	2,741.3600	2.7414	2,866.4100	2.8664	4.562	0	0	0
2013/09/30	R213	06/02/2014	8.30	Put	Bond Future	6,082.0900	6.0821	5,626.0700	5.6261	(7.498)	0	0	0
2013/09/30	R213	06/02/2014	8.30	Call	Bond Future	2,771.4200	2.7714	2,898.0200	2.8980	4.568	0	0	0
2013/09/30	R213	06/02/2014	8.31	Call	Bond Future	2,801.6700	2.8017	2,929.8500	2.9299	4.575	0	0	0
2013/09/30	R213	08/05/2014	7.65	Put	Bond Future	11,485.9600	11.4860	10,952.1200	10.9521	(4.648)	0	0	0
2013/09/30	R213	08/05/2014			Bond Future	8.7978	85.7656	8.7216	86.3548	(0.866)	0.0000	0.0000	0
2013/09/30	R213	08/05/2014	7.64	Put	Bond Future	11,556.0700	11.5561	11,021.4000	11.0214	(4.627)	0	0	0
2013/09/30	R213	08/05/2014	7.66	Put	Bond Future	11,416.1100	11.4161	10,883.1100	10.8831	(4.669)	0	0	0
2013/09/30	R213	08/05/2014	7.65	Call	Bond Future	1,949.0900	1.9491	2,004.4800	2.0045	2.842	0	0	0
2013/09/30	R213	08/05/2014	7.64	Call	Bond Future	1,929.5000	1.9295	1,984.0600	1.9841	2.828	0	0	0
2013/09/30	R213	08/05/2014	7.66	Call	Bond Future	1,968.8200	1.9688	2,025.0500	2.0250	2.856	0	0	0
2013/09/30	R213	07/08/2014	8.86	Call	Bond Future	6,165.7800	6.1658	6,306.3500	6.3063	2.280	0	0	0
2013/09/30	R213	07/08/2014			Bond Future	8.8832	86.9618	8.8045	87.5604	(0.886)	0.0000	0.0000	0
2013/09/30	R213	07/08/2014	8.84	Call	Bond Future	6,092.3900	6.0924	6,232.3900	6.2324	2.298	0	0	0
2013/09/30	R213	07/08/2014	8.85	Call	Bond Future	6,129.0300	6.1290	6,269.3100	6.2693	2.289	0	0	0
2013/09/30	R213	07/08/2014	8.84	Put	Bond Future	6,420.0000	6.4200	5,961.4200	5.9614	(7.143)	0	0	0
2013/09/30	R213	07/08/2014	8.86	Put	Bond Future	6,341.4600	6.3415	5,883.4500	5.8835	(7.222)	0	0	0
2013/09/30	R213	07/08/2014	8.85	Put	Bond Future	6,380.6300	6.3806	5,922.3300	5.9223	(7.183)	0	0	0
2013/09/30	R214	07/11/2013	7.80	Call	Bond Future	104.1500	0.1041	117.6100	0.1176	12.924	0	0	0
2013/09/30	R214	07/11/2013			Bond Future	8.9737	76.2377	8.8816	76.9798	(1.026)	0.0000	0.0000	2,427
2013/09/30	R214	07/11/2013	7.81	Call	Bond Future	108.0800	0.1081	122.1300	0.1221	13.000	0	0	0
2013/09/30	R214	07/11/2013	7.79	Call	Bond Future	100.3500	0.1004	113.2300	0.1132	12.835	0	0	0
2013/09/30	R214	07/11/2013	7.81	Put	Bond Future	10,464.5400	10.4645	9,736.4500	9.7364	(6.958)	0	0	0
2013/09/30	R214	07/11/2013	7.80	Put	Bond Future	10,559.5600	10.5596	9,830.8800	9.8309	(6.901)	0	0	0
2013/09/30	R214	07/11/2013	7.79	Put	Bond Future	10,654.9100	10.6549	9,925.6500	9.9257	(6.844)	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
2013/09/30	R214	06/02/2014			Bond Future	9.0619	77.2398	8.9670	77.9919	(1.047)	0.0000	0.0000	0
2013/09/30	R214	06/02/2014	8.99	Put	Bond Future	4,630.7000	4.6307	4,165.3600	4.1654	(10.049)	0	0	0
2013/09/30	R214	06/02/2014	9.01	Put	Bond Future	4,545.9700	4.5460	4,085.1100	4.0851	(10.138)	0	0	0
2013/09/30	R214	06/02/2014	8.99	Call	Bond Future	4,061.9200	4.0619	4,348.7000	4.3487	7.060	0	0	0
2013/09/30	R214	06/02/2014	9.00	Put	Bond Future	4,587.9000	4.5879	4,124.8000	4.1248	(10.094)	0	0	0
2013/09/30	R214	06/02/2014	9.00	Call	Bond Future	4,098.6800	4.0987	4,387.7000	4.3877	7.052	0	0	0
2013/09/30	R214	06/02/2014	9.01	Call	Bond Future	4,136.1600	4.1362	4,427.4200	4.4274	7.042	0	0	0
2013/09/30	R248	07/11/2013			Bond Future	9.0195	98.8986	8.9273	99.8546	(1.022)	0.0000	0.0000	10,260
2013/09/30	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	R248	07/11/2013	7.86	Put	Bond Future	13,364.1300	13.3641	12,408.1400	12.4081	(7.153)	0	0	0
2013/09/30	R248	07/11/2013	7.85	Put	Bond Future	13,493.2000	13.4932	12,537.2100	12.5372	(7.085)	0	0	0
2013/09/30	R248	07/11/2013	7.84	Put	Bond Future	13,622.5300	13.6225	12,666.5400	12.6665	(7.018)	0	0	0
2013/09/30	R248	06/02/2014	9.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/30	R248	06/02/2014			Bond Future	9.1096	100.1986	9.0145	101.1675	(1.044)	0.0000	0.0000	0
2013/09/30	R248	06/02/2014	9.10	Put	Bond Future	96.8300	0.0968	0.0000	0.0000	(100.000)	0	0	0
2013/09/30	R248	06/02/2014	9.11	Call	Bond Future	4.2500	0.0043	973.0800	0.9731	22796.000	0	0	0
2013/09/30	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	770.7300	0.7707	100.000	0	0	0
2013/09/30	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	872.0000	0.8720	100.000	0	0	0
2013/09/30	R248	06/02/2014	9.09	Put	Bond Future	198.1000	0.1981	0.0000	0.0000	(100.000)	0	0	0

**Total**

**356335**