



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 23/10/2013 to 23/10/2013

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/10/23	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/10/23	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	2025	07/11/2013			Bond Future	109.8097	109.8097	109.8914	109.8914	0.074	0.0000	0.0000	0
2013/10/23	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	2025	07/11/2013	110.99	Put	Bond Future	1,180.3100	1.1803	1,098.6300	1.0986	(6.920)	0	0	0
2013/10/23	2025	07/11/2013	111.01	Put	Bond Future	1,200.3100	1.2003	1,118.6300	1.1186	(6.805)	0	0	0
2013/10/23	2025	07/11/2013	111.00	Put	Bond Future	1,190.3100	1.1903	1,108.6300	1.1086	(6.862)	0	0	0
2013/10/23	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	2037	07/11/2013			Bond Future	8.7115	100.2874	8.7188	100.2165	0.084	0.0000	0.0000	1,650
2013/10/23	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	2037	07/11/2013	9.43	Call	Bond Future	6,610.3200	6.6103	6,539.4200	6.5394	(1.073)	0	0	0
2013/10/23	2037	07/11/2013	9.41	Call	Bond Future	6,436.1800	6.4362	6,365.2800	6.3653	(1.102)	0	0	0
2013/10/23	2037	07/11/2013	9.42	Call	Bond Future	6,523.3200	6.5233	6,452.4200	6.4524	(1.087)	0	0	0
2013/10/23	2037	06/02/2014			Bond Future	8.7964	97.3498	8.8039	97.2779	0.085	0.0000	0.0000	0
2013/10/23	2037	06/02/2014	9.38	Call	Bond Future	5,336.2400	5.3362	5,264.3400	5.2643	(1.347)	0	0	0
2013/10/23	2037	06/02/2014	9.39	Call	Bond Future	5,423.5300	5.4235	5,351.6300	5.3516	(1.326)	0	0	0
2013/10/23	2037	06/02/2014	9.37	Call	Bond Future	5,248.8100	5.2488	5,176.9100	5.1769	(1.370)	0	0	0
2013/10/23	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	2037	08/05/2014			Bond Future	8.8830	98.6591	8.8908	98.5860	0.087	0.0000	0.0000	0
2013/10/23	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	2037	08/05/2014	9.38	Call	Bond Future	4,500.5600	4.5006	4,427.5000	4.4275	(1.623)	0	0	0
2013/10/23	2037	08/05/2014	9.39	Call	Bond Future	4,587.6200	4.5876	4,514.5600	4.5146	(1.593)	0	0	0
2013/10/23	2037	08/05/2014	9.37	Call	Bond Future	4,413.3600	4.4134	4,340.3000	4.3403	(1.655)	0	0	0
2013/10/23	2038	07/11/2013			Bond Future	106.0409	106.0409	106.1243	106.1243	0.079	0.0000	0.0000	18
2013/10/23	2038	07/11/2013	109.99	Put	Bond Future	3,949.0500	3.9490	3,865.7000	3.8657	(2.111)	0	0	0
2013/10/23	2038	07/11/2013	110.00	Put	Bond Future	3,959.0500	3.9590	3,875.7000	3.8757	(2.105)	0	0	0
2013/10/23	2038	07/11/2013	110.01	Put	Bond Future	3,969.0500	3.9690	3,885.7000	3.8857	(2.100)	0	0	0
2013/10/23	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	2050	07/11/2013	109.99	Call	Bond Future	317.0700	0.3171	404.2600	0.4043	27.499	0	0	0
2013/10/23	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	2050	07/11/2013			Bond Future	110.3071	110.3071	110.3943	110.3943	0.079	0.0000	0.0000	122
2013/10/23	2050	07/11/2013	110.00	Call	Bond Future	307.0700	0.3071	394.2600	0.3943	28.394	0	0	0
2013/10/23	2050	07/11/2013	110.01	Call	Bond Future	297.0700	0.2971	384.2600	0.3843	29.350	0	0	0
2013/10/23	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/10/23	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	AL37	07/11/2013			Index Future	417.4990	417.4990	417.1180	417.1180	(0.091)	0.0000	0.0000	0
2013/10/23	AL37	06/02/2014			Index Future	422.9900	422.9900	422.6050	422.6050	(0.091)	0.0000	0.0000	0
2013/10/23	AL7T	07/11/2013			Index Future	496.9790	496.9790	496.1910	496.1910	(0.159)	0.0000	0.0000	1
2013/10/23	AL7T	06/02/2014			Index Future	503.5170	503.5170	502.7180	502.7180	(0.159)	0.0000	0.0000	0
2013/10/23	ALBI	07/11/2013			Index Future	445.3070	445.3070	445.0330	445.0330	(0.062)	0.0000	0.0000	759
2013/10/23	ALBI	06/02/2014			Index Future	451.1640	451.1640	450.8870	450.8870	(0.061)	0.0000	0.0000	112
2013/10/23	ALBI	08/05/2014			Index Future	457.2300	457.2300	456.9490	456.9490	(0.061)	0.0000	0.0000	0
2013/10/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/10/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/10/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/23	EL28	07/11/2013			Bond Future	110.9315	110.9315	111.0192	111.0192	0.079	0.0000	0.0000	0
2013/10/23	EL28	07/11/2013	110.00	Call	Bond Future	931.4700	0.9315	1,019.2400	1.0192	9.423	0	0	0
2013/10/23	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	EL28	07/11/2013	110.01	Call	Bond Future	921.4700	0.9215	1,009.2400	1.0092	9.525	0	0	0
2013/10/23	EL28	07/11/2013	109.99	Call	Bond Future	941.4700	0.9415	1,029.2400	1.0292	9.323	0	0	0
2013/10/23	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	ES33	07/11/2013			Bond Future	9.2307	85.5634	9.2322	85.5510	0.017	0.0000	0.0000	6,292
2013/10/23	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	ES33	07/11/2013	8.51	Put	Bond Future	6,024.3600	6.0244	6,036.8100	6.0368	0.207	0	0	0
2013/10/23	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	ES33	07/11/2013	8.49	Put	Bond Future	6,200.7900	6.2008	6,213.2400	6.2132	0.201	0	0	0
2013/10/23	ES33	07/11/2013	8.50	Put	Bond Future	6,112.5100	6.1125	6,124.9600	6.1250	0.204	0	0	0
2013/10/23	ES33	06/02/2014	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	ES33	06/02/2014			Bond Future	9.3375	86.6891	9.3391	86.6763	0.018	0.0000	0.0000	0
2013/10/23	ES33	06/02/2014	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	ES33	06/02/2014	9.54	Call	Bond Future	1,552.9000	1.5529	1,540.1400	1.5401	(0.822)	0	0	0
2013/10/23	ES33	06/02/2014	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	ES33	06/02/2014	9.55	Call	Bond Future	1,628.4300	1.6284	1,615.6700	1.6157	(0.784)	0	0	0
2013/10/23	ES33	06/02/2014	9.56	Call	Bond Future	1,703.8500	1.7038	1,691.0900	1.6911	(0.749)	0	0	0

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2013/10/23	GOVI	07/11/2013			GOVI	444.6720	444.6720	444.3850	444.3850	(0.065)	0.0000	0.0000	139
2013/10/23	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	GOVI	07/11/2013	445.99	Put	GOVI	13,180.0000	1.3180	16,050.0000	1.6050	21.775	0	0	0
2013/10/23	GOVI	07/11/2013	446.01	Put	GOVI	13,380.0000	1.3380	16,250.0000	1.6250	21.450	0	0	0
2013/10/23	GOVI	07/11/2013	446.00	Put	GOVI	13,280.0000	1.3280	16,150.0000	1.6150	21.611	0	0	0
2013/10/23	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	GOVI	06/02/2014	439.99	Call	GOVI	105,320.0000	10.5320	102,400.0000	10.2400	(2.773)	0	0	0
2013/10/23	GOVI	06/02/2014			GOVI	450.5220	450.5220	450.2300	450.2300	(0.065)	0.0000	0.0000	269
2013/10/23	GOVI	06/02/2014	440.00	Call	GOVI	105,220.0000	10.5220	102,300.0000	10.2300	(2.775)	0	0	0
2013/10/23	GOVI	06/02/2014	440.01	Call	GOVI	105,120.0000	10.5120	102,200.0000	10.2200	(2.778)	0	0	0
2013/10/23	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	GOVI	08/05/2014	442.00	Call	GOVI	145,790.0000	14.5790	142,830.0000	14.2830	(2.030)	0	0	0
2013/10/23	GOVI	08/05/2014			GOVI	456.5790	456.5790	456.2830	456.2830	(0.065)	0.0000	0.0000	0
2013/10/23	GOVI	08/05/2014	442.01	Call	GOVI	145,690.0000	14.5690	142,730.0000	14.2730	(2.032)	0	0	0
2013/10/23	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	GOVI	08/05/2014	441.99	Call	GOVI	145,890.0000	14.5890	142,930.0000	14.2930	(2.029)	0	0	0
2013/10/23	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/10/23	IGOV	07/11/2013			Index Future	197.2940	197.2940	197.5950	197.5950	0.153	0.0000	0.0000	1,166
2013/10/23	IGOV	06/02/2014			Index Future	199.9140	199.9140	200.2190	200.2190	0.153	0.0000	0.0000	190
2013/10/23	ILBI	07/11/2013			Index Future	534.6220	534.6220	535.0160	535.0160	0.074	0.0000	0.0000	0
2013/10/23	ILBI	06/02/2014			Index Future	541.8270	541.8270	542.2250	542.2250	0.073	0.0000	0.0000	186
2013/10/23	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/10/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/10/23	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/10/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/10/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/10/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/10/23	JBAF	20/11/2013			Jibar Tradeable Future	5.1500	94.8500	5.1600	94.8400	0.194	0.0000	0.0000	100
2013/10/23	JBAF	18/12/2013			Jibar Tradeable Future	5.1800	94.8200	5.1700	94.8300	(0.193)	0.0000	0.0000	1,500
2013/10/23	JBAF	15/01/2014			Jibar Tradeable Future	5.2000	94.8000	5.1800	94.8200	(0.385)	0.0000	0.0000	1,000
2013/10/23	JBAF	19/02/2014			Jibar Tradeable Future	5.2500	94.7500	5.2200	94.7800	(0.571)	0.0000	0.0000	0
2013/10/23	JBAF	19/03/2014			Jibar Tradeable Future	5.2900	94.7100	5.2600	94.7400	(0.567)	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
2013/10/23	JBAF	16/04/2014			Jibar Tradeable Future	5.3500	94.6500	5.3300	94.6700	(0.374)	0.0000	0.0000	0
2013/10/23	JBAF	18/06/2014			Jibar Tradeable Future	5.5500	94.4500	5.5100	94.4900	(0.721)	0.0000	0.0000	1,000
2013/10/23	JBAF	17/09/2014			Jibar Tradeable Future	5.7400	94.2600	5.7200	94.2800	(0.348)	0.0000	0.0000	1,000
2013/10/23	JBAF	17/12/2014			Jibar Tradeable Future	5.9500	94.0500	5.9300	94.0700	(0.336)	0.0000	0.0000	1,000
2013/10/23	JBAF	18/03/2015			Jibar Tradeable Future	6.1800	93.8200	6.1700	93.8300	(0.162)	0.0000	0.0000	150
2013/10/23	JBAF	17/06/2015			Jibar Tradeable Future	6.4300	93.5700	6.4200	93.5800	(0.156)	0.0000	0.0000	2,000
2013/10/23	JBAF	16/09/2015			Jibar Tradeable Future	6.6600	93.3400	6.6700	93.3300	0.150	0.0000	0.0000	0
2013/10/23	R023	07/11/2013	6.50	Put	Bond Future	5,797.0000	5.7970	5,983.8500	5.9838	3.223	0	0	0
2013/10/23	R023	07/11/2013			Bond Future	7.3255	104.3724	7.3531	104.1856	0.377	0.0000	0.0000	12,954
2013/10/23	R023	07/11/2013	6.49	Put	Bond Future	5,869.7300	5.8697	6,056.5800	6.0566	3.183	0	0	0
2013/10/23	R023	07/11/2013	6.51	Put	Bond Future	5,724.3200	5.7243	5,911.1700	5.9112	3.264	0	0	0
2013/10/23	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	R023	06/02/2014			Bond Future	7.4058	105.7454	7.4345	105.5560	0.388	0.0000	0.0000	0
2013/10/23	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	R023	06/02/2014	7.84	Call	Bond Future	2,816.2200	2.8162	2,626.8100	2.6268	(6.726)	0	0	0
2013/10/23	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	R023	06/02/2014	7.85	Call	Bond Future	2,879.9000	2.8799	2,690.4900	2.6905	(6.577)	0	0	0
2013/10/23	R023	06/02/2014	7.86	Call	Bond Future	2,943.5400	2.9435	2,754.1300	2.7541	(6.435)	0	0	0
2013/10/23	R157	07/11/2013			Bond Future	5.7195	115.5483	5.7273	115.5337	0.136	0.0000	0.0000	27,649
2013/10/23	R157	07/11/2013	5.60	Call	Bond Future	152.6800	0.1527	128.0800	0.1281	(16.112)	0	0	0
2013/10/23	R157	07/11/2013	5.59	Put	Bond Future	389.4300	0.3894	379.8900	0.3799	(2.450)	0	0	0
2013/10/23	R157	07/11/2013	5.61	Put	Bond Future	365.4600	0.3655	355.1000	0.3551	(2.835)	0	0	0
2013/10/23	R157	07/11/2013	5.60	Put	Bond Future	377.3400	0.3773	367.3800	0.3674	(2.640)	0	0	0
2013/10/23	R157	07/11/2013	5.61	Call	Bond Future	159.6200	0.1596	134.6200	0.1346	(15.662)	0	0	0
2013/10/23	R157	07/11/2013	5.59	Call	Bond Future	145.9500	0.1460	121.7700	0.1218	(16.567)	0	0	0
2013/10/23	R157	06/02/2014	5.64	Call	Bond Future	482.3200	0.4823	438.4400	0.4384	(9.098)	0	0	0
2013/10/23	R157	06/02/2014	5.65	Put	Bond Future	731.7900	0.7318	702.6700	0.7027	(3.979)	0	0	0
2013/10/23	R157	06/02/2014			Bond Future	5.7998	117.0683	5.8090	117.0534	0.159	0.0000	0.0000	606
2013/10/23	R157	06/02/2014	5.65	Call	Bond Future	489.5600	0.4896	445.5500	0.4455	(8.990)	0	0	0
2013/10/23	R157	06/02/2014	5.66	Call	Bond Future	496.8700	0.4969	452.7200	0.4527	(8.886)	0	0	0
2013/10/23	R157	06/02/2014	5.64	Put	Bond Future	740.7500	0.7408	711.7600	0.7118	(3.914)	0	0	0
2013/10/23	R157	06/02/2014	5.66	Put	Bond Future	722.9100	0.7229	693.6500	0.6936	(4.048)	0	0	0
2013/10/23	R157	08/05/2014	5.20	Call	Bond Future	342.3100	0.3423	290.2200	0.2902	(15.217)	0	0	0
2013/10/23	R157	08/05/2014			Bond Future	5.8724	111.8339	5.8837	111.8186	0.192	0.0000	0.0000	0
2013/10/23	R157	08/05/2014	5.21	Call	Bond Future	346.4500	0.3465	294.1200	0.2941	(15.105)	0	0	0
2013/10/23	R157	08/05/2014	5.19	Call	Bond Future	338.2000	0.3382	286.3700	0.2864	(15.325)	0	0	0
2013/10/23	R157	08/05/2014	5.20	Put	Bond Future	1,262.1900	1.2622	1,225.4200	1.2254	(2.913)	0	0	0
2013/10/23	R157	08/05/2014	5.19	Put	Bond Future	1,271.8400	1.2718	1,235.3300	1.2353	(2.871)	0	0	0
2013/10/23	R157	08/05/2014	5.21	Put	Bond Future	1,252.5700	1.2526	1,215.5600	1.2156	(2.955)	0	0	0
2013/10/23	R157	07/08/2014	6.76	Put	Bond Future	438.3000	0.4383	399.0000	0.3990	(8.966)	0	0	0
2013/10/23	R157	07/08/2014			Bond Future	5.9104	113.4040	5.9250	113.3879	0.245	0.0000	0.0000	0
2013/10/23	R157	07/08/2014	6.75	Put	Bond Future	441.5400	0.4415	402.1600	0.4022	(8.919)	0	0	0
2013/10/23	R157	07/08/2014	6.74	Call	Bond Future	1,356.8400	1.3568	1,301.3200	1.3013	(4.092)	0	0	0

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2013/10/23	R157	07/08/2014	6.75	Call	Bond Future	1,364.5000	1.3645	1,309.0600	1.3091	(4.063)	0	0	0
2013/10/23	R157	07/08/2014	6.76	Call	Bond Future	1,372.1800	1.3722	1,316.8200	1.3168	(4.034)	0	0	0
2013/10/23	R157	07/08/2014	6.74	Put	Bond Future	444.8000	0.4448	405.3400	0.4053	(8.871)	0	0	0
2013/10/23	R186	07/11/2013	9.00	Put	Bond Future	0.7100	0.0007	0.1500	0.0002	(78.873)	0	0	1,200
2013/10/23	R186	07/11/2013	8.16	Put	Bond Future	214.3400	0.2143	151.1100	0.1511	(29.500)	0	0	0
2013/10/23	R186	07/11/2013			Bond Future	7.7055	126.9180	7.7129	126.8477	0.097	0.0000	0.0000	57,222
2013/10/23	R186	07/11/2013	6.50	Put	Bond Future	12,127.9800	12.1280	12,197.8100	12.1978	0.576	0	0	0
2013/10/23	R186	07/11/2013	8.15	Put	Bond Future	225.4800	0.2255	160.2700	0.1603	(28.921)	0	0	0
2013/10/23	R186	07/11/2013	6.75	Put	Bond Future	9,486.6400	9.4866	9,552.8000	9.5528	0.697	0	0	0
2013/10/23	R186	07/11/2013	8.50	Call	Bond Future	7,208.6400	7.2086	7,123.2900	7.1233	(1.184)	0	0	0
2013/10/23	R186	07/11/2013	8.14	Call	Bond Future	4,237.9400	4.2379	4,100.4800	4.1005	(3.244)	0	0	0
2013/10/23	R186	07/11/2013	8.25	Put	Bond Future	133.3100	0.1333	86.9500	0.0870	(34.776)	0	0	0
2013/10/23	R186	07/11/2013	8.75	Call	Bond Future	9,320.6400	9.3206	9,247.0400	9.2470	(0.790)	0	0	0
2013/10/23	R186	07/11/2013	8.00	Call	Bond Future	3,190.9600	3.1910	3,025.4600	3.0255	(5.187)	0	0	1,000
2013/10/23	R186	07/11/2013	8.15	Call	Bond Future	4,316.2500	4.3163	4,180.7700	4.1808	(3.139)	0	0	0
2013/10/23	R186	07/11/2013	6.50	Call	Bond Future	0.5100	0.0005	0.0700	0.0001	(86.275)	0	0	5,290
2013/10/23	R186	07/11/2013	8.16	Call	Bond Future	4,394.9300	4.3949	4,261.4300	4.2614	(3.038)	0	0	0
2013/10/23	R186	07/11/2013	8.00	Put	Bond Future	459.0400	0.4590	363.8100	0.3638	(20.745)	0	0	0
2013/10/23	R186	07/11/2013	9.00	Call	Bond Future	11,397.5300	11.3975	11,326.7000	11.3267	(0.621)	0	0	0
2013/10/23	R186	07/11/2013	8.25	Call	Bond Future	5,118.0400	5.1180	5,001.4100	5.0014	(2.279)	0	0	0
2013/10/23	R186	07/11/2013	8.75	Put	Bond Future	5.1900	0.0052	1.8600	0.0019	(64.162)	0	0	1,030
2013/10/23	R186	07/11/2013	6.75	Call	Bond Future	5.5800	0.0056	1.4700	0.0015	(73.656)	0	0	1,000
2013/10/23	R186	07/11/2013	8.50	Put	Bond Future	29.9900	0.0300	14.9100	0.0149	(50.283)	0	0	4,000
2013/10/23	R186	07/11/2013	8.14	Put	Bond Future	237.0900	0.2371	169.9000	0.1699	(28.339)	0	0	0
2013/10/23	R186	06/02/2014	8.75	Put	Bond Future	948.5700	0.9486	817.1000	0.8171	(13.860)	0	0	250
2013/10/23	R186	06/02/2014			Bond Future	7.7842	123.2981	7.7920	123.2268	0.099	7.7620	7.7620	336
2013/10/23	R186	06/02/2014	7.75	Call	Bond Future	3,624.4900	3.6245	3,345.9100	3.3459	(7.686)	0	0	0
2013/10/23	R186	06/02/2014	7.74	Put	Bond Future	3,988.8600	3.9889	3,781.9400	3.7819	(5.187)	0	0	0
2013/10/23	R186	06/02/2014	7.76	Put	Bond Future	3,892.6200	3.8926	3,685.6400	3.6856	(5.317)	0	0	0
2013/10/23	R186	06/02/2014	8.75	Call	Bond Future	9,419.7600	9.4198	9,216.9400	9.2169	(2.153)	0	0	0
2013/10/23	R186	06/02/2014	7.75	Put	Bond Future	3,940.5400	3.9405	3,733.3100	3.7333	(5.259)	0	0	0
2013/10/23	R186	06/02/2014	7.76	Call	Bond Future	3,669.0800	3.6691	3,390.7500	3.3907	(7.586)	0	0	0
2013/10/23	R186	06/02/2014	7.74	Call	Bond Future	3,580.2100	3.5802	3,301.9400	3.3019	(7.772)	0	0	0
2013/10/23	R186	08/05/2014	7.50	Put	Bond Future	7,047.3900	7.0474	6,830.3800	6.8304	(3.079)	0	0	0
2013/10/23	R186	08/05/2014			Bond Future	7.8635	124.9563	7.8715	124.8837	0.102	0.0000	0.0000	0
2013/10/23	R186	08/05/2014	7.09	Put	Bond Future	9,658.0100	9.6580	9,476.9200	9.4769	(1.875)	0	0	0
2013/10/23	R186	08/05/2014	7.10	Call	Bond Future	2,418.5600	2.4186	2,163.7600	2.1638	(10.535)	0	0	0
2013/10/23	R186	08/05/2014	8.50	Call	Bond Future	8,410.9900	8.4110	8,144.5100	8.1445	(3.168)	0	0	0
2013/10/23	R186	08/05/2014	7.11	Call	Bond Future	2,446.5400	2.4465	2,190.6500	2.1906	(10.459)	0	0	0
2013/10/23	R186	08/05/2014	7.09	Call	Bond Future	2,390.7900	2.3908	2,137.0900	2.1371	(10.612)	0	0	0
2013/10/23	R186	08/05/2014	8.50	Put	Bond Future	2,852.3800	2.8524	2,658.5100	2.6585	(6.797)	0	0	1,933
2013/10/23	R186	08/05/2014	7.11	Put	Bond Future	9,518.3900	9.5184	9,335.1100	9.3351	(1.926)	0	0	0
2013/10/23	R186	08/05/2014	7.50	Call	Bond Future	3,704.9900	3.7050	3,415.3700	3.4154	(7.817)	0	0	1,933
2013/10/23	R186	08/05/2014	7.10	Put	Bond Future	9,588.0400	9.5880	9,405.8500	9.4059	(1.900)	0	0	0
2013/10/23	R186	07/08/2014	8.31	Call	Bond Future	7,723.8300	7.7238	7,441.0100	7.4410	(3.662)	0	0	0
2013/10/23	R186	07/08/2014			Bond Future	7.9374	121.4182	7.9458	121.3441	0.106	0.0000	0.0000	0
2013/10/23	R186	07/08/2014	8.92	Put	Bond Future	2,725.8600	2.7259	2,541.9700	2.5420	(6.746)	0	0	840

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2013/10/23	R186	07/08/2014	8.29	Call	Bond Future	7,624.5500	7.6246	7,341.3200	7.3413	(3.715)	0	0	0
2013/10/23	R186	07/08/2014	8.30	Call	Bond Future	7,674.1200	7.6741	7,391.0900	7.3911	(3.688)	0	0	0
2013/10/23	R186	07/08/2014	8.29	Put	Bond Future	4,565.3100	4.5653	4,356.1600	4.3562	(4.581)	0	0	0
2013/10/23	R186	07/08/2014	8.31	Put	Bond Future	4,494.3100	4.4943	4,285.5700	4.2856	(4.645)	0	0	0
2013/10/23	R186	07/08/2014	8.92	Call	Bond Future	10,987.0200	10.9870	10,729.0500	10.7290	(2.348)	0	0	0
2013/10/23	R186	07/08/2014	8.30	Put	Bond Future	4,529.7000	4.5297	4,320.7500	4.3207	(4.613)	0	0	0
2013/10/23	R197	07/11/2013			Bond Future	279.4947	279.4947	280.6017	280.6017	0.396	0.0000	0.0000	2,049
2013/10/23	R197	07/11/2013	279.99	Put	Bond Future	495.2700	0.4953	0.0000	0.0000	(100.000)	0	0	0
2013/10/23	R197	07/11/2013	280.00	Put	Bond Future	505.2700	0.5053	0.0000	0.0000	(100.000)	0	0	0
2013/10/23	R197	07/11/2013	280.01	Put	Bond Future	515.2700	0.5153	0.0000	0.0000	(100.000)	0	0	0
2013/10/23	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	611.7000	0.6117	100.000	0	0	0
2013/10/23	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	601.7000	0.6017	100.000	0	0	0
2013/10/23	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	591.7000	0.5917	100.000	0	0	0
2013/10/23	R201	07/11/2013	4.79	Put	Bond Future	179.5600	0.1796	189.5500	0.1895	5.564	0	0	0
2013/10/23	R201	07/11/2013			Bond Future	4.8666	107.5685	4.8956	107.5367	0.596	0.0000	0.0000	0
2013/10/23	R201	07/11/2013	4.80	Put	Bond Future	173.0200	0.1730	182.5000	0.1825	5.479	0	0	0
2013/10/23	R201	07/11/2013	4.81	Put	Bond Future	166.6300	0.1666	175.6000	0.1756	5.383	0	0	0
2013/10/23	R201	07/11/2013	4.79	Call	Bond Future	95.3000	0.0953	73.4400	0.0734	(22.938)	0	0	0
2013/10/23	R201	07/11/2013	4.80	Call	Bond Future	99.7600	0.0998	77.3900	0.0774	(22.424)	0	0	0
2013/10/23	R201	07/11/2013	4.81	Call	Bond Future	104.3700	0.1044	81.4900	0.0815	(21.922)	0	0	0
2013/10/23	R201	06/02/2014	5.24	Put	Bond Future	127.9500	0.1280	124.4600	0.1245	(2.728)	0	0	0
2013/10/23	R201	06/02/2014			Bond Future	4.7326	104.5757	4.7704	104.5433	0.799	0.0000	0.0000	0
2013/10/23	R201	06/02/2014	5.26	Put	Bond Future	123.6300	0.1236	120.0600	0.1201	(2.888)	0	0	0
2013/10/23	R201	06/02/2014	5.24	Call	Bond Future	560.1800	0.5602	524.3700	0.5244	(6.393)	0	0	0
2013/10/23	R201	06/02/2014	5.25	Put	Bond Future	125.7800	0.1258	122.2400	0.1222	(2.814)	0	0	0
2013/10/23	R201	06/02/2014	5.25	Call	Bond Future	566.5000	0.5665	530.6400	0.5306	(6.330)	0	0	0
2013/10/23	R201	06/02/2014	5.26	Call	Bond Future	572.8400	0.5728	536.9500	0.5370	(6.265)	0	0	0
2013/10/23	R201	08/05/2014			Bond Future	4.4423	105.9820	4.4964	105.9490	1.220	0.0000	0.0000	0
2013/10/23	R201	08/05/2014	4.75	Call	Bond Future	428.5800	0.4286	393.3100	0.3933	(8.230)	0	0	0
2013/10/23	R201	08/05/2014	4.76	Call	Bond Future	432.4600	0.4325	397.1200	0.3971	(8.172)	0	0	0
2013/10/23	R201	08/05/2014	4.74	Call	Bond Future	425.0200	0.4250	389.8200	0.3898	(8.282)	0	0	0
2013/10/23	R201	08/05/2014	4.76	Put	Bond Future	239.5500	0.2395	237.1500	0.2371	(1.002)	0	0	0
2013/10/23	R201	08/05/2014	4.75	Put	Bond Future	241.7300	0.2417	239.4000	0.2394	(0.964)	0	0	0
2013/10/23	R201	08/05/2014	4.74	Put	Bond Future	244.2300	0.2442	241.9700	0.2420	(0.925)	0	0	0
2013/10/23	R201	07/08/2014	5.31	Put	Bond Future	58.3700	0.0584	59.2000	0.0592	1.422	0	0	0
2013/10/23	R201	07/08/2014			Bond Future	3.5563	103.0596	3.6492	103.0257	2.612	0.0000	0.0000	0
2013/10/23	R201	07/08/2014	5.30	Put	Bond Future	58.9800	0.0590	59.8300	0.0598	1.441	0	0	0
2013/10/23	R201	07/08/2014	5.31	Call	Bond Future	694.9000	0.6949	661.8100	0.6618	(4.762)	0	0	0
2013/10/23	R201	07/08/2014	5.29	Call	Bond Future	688.9100	0.6889	655.8600	0.6559	(4.797)	0	0	0
2013/10/23	R201	07/08/2014	5.30	Call	Bond Future	691.9100	0.6919	658.8400	0.6588	(4.780)	0	0	0
2013/10/23	R201	07/08/2014	5.29	Put	Bond Future	59.5900	0.0596	60.4600	0.0605	1.460	0	0	0
2013/10/23	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	R202	07/11/2013			Bond Future	207.5958	207.5958	207.7574	207.7574	0.078	0.0000	0.0000	43,395
2013/10/23	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	R202	07/11/2013	209.00	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/10/23	R202	07/11/2013	208.99	Put	Bond Future	1,394.2200	1.3942	1,232.6000	1.2326	(11.592)	0	0	0
2013/10/23	R202	07/11/2013	209.01	Put	Bond Future	1,414.2200	1.4142	1,252.6000	1.2526	(11.428)	0	0	0
2013/10/23	R202	07/11/2013	209.00	Put	Bond Future	1,404.2200	1.4042	1,242.6000	1.2426	(11.510)	0	0	0
2013/10/23	R203	07/11/2013	6.01	Call	Bond Future	83.2600	0.0833	48.3300	0.0483	(41.953)	0	0	0
2013/10/23	R203	07/11/2013			Bond Future	6.3618	107.6518	6.3843	107.5733	0.354	0.0000	0.0000	19,563
2013/10/23	R203	07/11/2013	5.99	Call	Bond Future	73.6500	0.0737	41.6700	0.0417	(43.422)	0	0	0
2013/10/23	R203	07/11/2013	5.71	Put	Bond Future	2,314.9900	2.3150	2,387.2900	2.3873	3.123	0	0	0
2013/10/23	R203	07/11/2013	6.00	Call	Bond Future	78.3200	0.0783	44.9000	0.0449	(42.671)	0	0	0
2013/10/23	R203	07/11/2013	571.00	Call	Bond Future	105,422.2900	105.4223	105,343.7800	105.3438	(0.074)	0	0	0
2013/10/23	R203	07/11/2013	5.99	Put	Bond Future	1,381.2700	1.3813	1,427.8000	1.4278	3.369	0	0	0
2013/10/23	R203	07/11/2013	6.01	Put	Bond Future	1,320.0400	1.3200	1,363.6200	1.3636	3.301	0	0	0
2013/10/23	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	R203	07/11/2013	5.71	Call	Bond Future	9.6000	0.0096	3.3900	0.0034	(64.688)	0	0	15
2013/10/23	R203	07/11/2013	6.00	Put	Bond Future	1,350.5100	1.3505	1,395.6000	1.3956	3.339	0	0	0
2013/10/23	R203	06/02/2014			Bond Future	6.4510	109.0679	6.4754	108.9883	0.378	0.0000	0.0000	6
2013/10/23	R203	06/02/2014	6.14	Put	Bond Future	1,734.7400	1.7347	1,697.9300	1.6979	(2.122)	0	0	0
2013/10/23	R203	06/02/2014	5.95	Put	Bond Future	2,160.6000	2.1606	2,139.5700	2.1396	(0.973)	0	0	0
2013/10/23	R203	06/02/2014	6.84	Put	Bond Future	637.6700	0.6377	580.3200	0.5803	(8.994)	0	0	0
2013/10/23	R203	06/02/2014	6.16	Put	Bond Future	1,692.9300	1.6929	1,654.6400	1.6546	(2.262)	0	0	0
2013/10/23	R203	06/02/2014	6.15	Put	Bond Future	1,713.7600	1.7138	1,676.2100	1.6762	(2.191)	0	0	0
2013/10/23	R203	06/02/2014	6.84	Call	Bond Future	1,899.7800	1.8998	1,762.8500	1.7628	(7.208)	0	0	13
2013/10/23	R203	06/02/2014	6.16	Call	Bond Future	736.4500	0.7364	618.5800	0.6186	(16.005)	0	0	0
2013/10/23	R203	06/02/2014	5.95	Call	Bond Future	507.2900	0.5073	406.6800	0.4067	(19.833)	0	0	16
2013/10/23	R203	06/02/2014	6.14	Call	Bond Future	712.1300	0.7121	595.7400	0.5957	(16.344)	0	0	0
2013/10/23	R203	06/02/2014	6.15	Call	Bond Future	724.2200	0.7242	607.0900	0.6071	(16.173)	0	0	0
2013/10/23	R203	08/05/2014	5.76	Call	Bond Future	588.1400	0.5881	491.7700	0.4918	(16.386)	0	0	0
2013/10/23	R203	08/05/2014	6.84	Call	Bond Future	2,015.5300	2.0155	1,878.7700	1.8788	(6.785)	0	0	13
2013/10/23	R203	08/05/2014	7.40	Put	Bond Future	570.1600	0.5702	518.4500	0.5184	(9.069)	0	0	0
2013/10/23	R203	08/05/2014	5.74	Call	Bond Future	572.0700	0.5721	476.7800	0.4768	(16.657)	0	0	0
2013/10/23	R203	08/05/2014			Bond Future	6.5371	106.3737	6.5636	106.2929	0.406	0.0000	0.0000	0
2013/10/23	R203	08/05/2014	5.76	Put	Bond Future	2,992.1900	2.9922	2,976.6600	2.9767	(0.519)	0	0	0
2013/10/23	R203	08/05/2014	6.84	Put	Bond Future	1,096.4800	1.0965	1,040.5600	1.0406	(5.100)	0	0	0
2013/10/23	R203	08/05/2014	5.75	Put	Bond Future	3,015.3600	3.0154	3,000.5000	3.0005	(0.493)	0	0	0
2013/10/23	R203	08/05/2014	5.74	Put	Bond Future	3,038.8800	3.0389	3,024.4300	3.0244	(0.476)	0	0	0
2013/10/23	R203	08/05/2014	7.40	Call	Bond Future	3,162.4400	3.1624	3,029.8900	3.0299	(4.191)	0	0	16
2013/10/23	R203	08/05/2014	5.75	Call	Bond Future	579.9300	0.5799	484.2300	0.4842	(16.502)	0	0	0
2013/10/23	R203	07/08/2014	7.30	Call	Bond Future	2,899.1000	2.8991	2,727.0300	2.7270	(5.935)	0	0	0
2013/10/23	R203	07/08/2014			Bond Future	6.6121	107.8666	6.6412	107.7841	0.441	0.0000	0.0000	0
2013/10/23	R203	07/08/2014	7.31	Call	Bond Future	2,918.1000	2.9181	2,746.1800	2.7462	(5.892)	0	0	0
2013/10/23	R203	07/08/2014	6.84	Put	Bond Future	1,453.4100	1.4534	1,359.2500	1.3593	(6.479)	0	0	0
2013/10/23	R203	07/08/2014	7.29	Put	Bond Future	980.7800	0.9808	891.0600	0.8911	(9.148)	0	0	0
2013/10/23	R203	07/08/2014	7.31	Put	Bond Future	963.3500	0.9633	873.9300	0.8739	(9.282)	0	0	0
2013/10/23	R203	07/08/2014	7.29	Call	Bond Future	2,880.1500	2.8801	2,707.9300	2.7079	(5.980)	0	0	0
2013/10/23	R203	07/08/2014	7.30	Put	Bond Future	972.0300	0.9720	882.4600	0.8825	(9.215)	0	0	0
2013/10/23	R203	07/08/2014	6.84	Call	Bond Future	2,096.8300	2.0968	1,920.1700	1.9202	(8.425)	0	0	30
2013/10/23	R204	07/11/2013			Bond Future	6.5751	109.2336	6.5978	109.1327	0.346	0.0000	0.0000	31,288

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2013/10/23	R204	07/11/2013	7.00	Put	Bond Future	108.1400	0.1081	61.5900	0.0616	(43.046)	0	0	1,270
2013/10/23	R204	07/11/2013	6.29	Put	Bond Future	1,482.1200	1.4821	1,480.7000	1.4807	(0.096)	0	0	0
2013/10/23	R204	07/11/2013	6.31	Put	Bond Future	1,412.7000	1.4127	1,405.1600	1.4052	(0.534)	0	0	0
2013/10/23	R204	07/11/2013	6.29	Call	Bond Future	207.7100	0.2077	105.4800	0.1055	(49.218)	0	0	0
2013/10/23	R204	07/11/2013	6.30	Put	Bond Future	1,447.2100	1.4472	1,442.7400	1.4427	(0.309)	0	0	0
2013/10/23	R204	07/11/2013	7.00	Call	Bond Future	1,973.4600	1.9735	1,826.1000	1.8261	(7.467)	0	0	0
2013/10/23	R204	07/11/2013	6.30	Call	Bond Future	217.8200	0.2178	112.5400	0.1125	(48.333)	0	0	0
2013/10/23	R204	07/11/2013	6.31	Call	Bond Future	228.3100	0.2283	119.9600	0.1200	(47.457)	0	0	0
2013/10/23	R204	06/02/2014	6.39	Call	Bond Future	1,141.4800	1.1415	885.9900	0.8860	(22.382)	0	0	0
2013/10/23	R204	06/02/2014			Bond Future	6.6536	106.6404	6.6778	106.5383	0.363	0.0000	0.0000	0
2013/10/23	R204	06/02/2014	6.41	Call	Bond Future	1,175.7200	1.1757	917.9800	0.9180	(21.922)	0	0	0
2013/10/23	R204	06/02/2014	6.40	Call	Bond Future	1,158.5200	1.1585	901.8900	0.9019	(22.152)	0	0	0
2013/10/23	R204	06/02/2014	6.39	Put	Bond Future	2,264.0700	2.2641	2,110.7000	2.1107	(6.774)	0	0	0
2013/10/23	R204	06/02/2014	6.41	Put	Bond Future	2,212.6300	2.2126	2,057.0100	2.0570	(7.033)	0	0	0
2013/10/23	R204	06/02/2014	6.40	Put	Bond Future	2,238.2600	2.2383	2,083.7500	2.0838	(6.903)	0	0	0
2013/10/23	R204	08/05/2014			Bond Future	6.7343	108.0745	6.7601	107.9708	0.383	0.0000	0.0000	0
2013/10/23	R204	08/05/2014	6.05	Call	Bond Future	1,035.3200	1.0353	805.3700	0.8054	(22.211)	0	0	0
2013/10/23	R204	08/05/2014	6.06	Call	Bond Future	1,048.1300	1.0481	817.0000	0.8170	(22.052)	0	0	0
2013/10/23	R204	08/05/2014	6.04	Call	Bond Future	1,022.6200	1.0226	793.8500	0.7939	(22.371)	0	0	0
2013/10/23	R204	08/05/2014	6.05	Put	Bond Future	3,833.1700	3.8332	3,706.9200	3.7069	(3.294)	0	0	0
2013/10/23	R204	08/05/2014	6.04	Put	Bond Future	3,862.0200	3.8620	3,736.9500	3.7369	(3.238)	0	0	0
2013/10/23	R204	08/05/2014	6.06	Put	Bond Future	3,804.4400	3.8044	3,677.0100	3.6770	(3.350)	0	0	0
2013/10/23	R204	07/08/2014			Bond Future	6.8065	105.5593	6.8342	105.4536	0.407	0.0000	0.0000	0
2013/10/23	R204	07/08/2014	7.44	Put	Bond Future	1,523.1400	1.5231	1,331.8700	1.3319	(12.558)	0	0	0
2013/10/23	R204	07/08/2014	7.46	Put	Bond Future	1,497.5600	1.4976	1,306.9800	1.3070	(12.726)	0	0	0
2013/10/23	R204	07/08/2014	7.45	Put	Bond Future	1,510.3100	1.5103	1,319.3800	1.3194	(12.642)	0	0	0
2013/10/23	R204	07/08/2014	7.46	Call	Bond Future	3,957.0900	3.9571	3,660.8400	3.6608	(7.487)	0	0	0
2013/10/23	R204	07/08/2014	7.78	Call	Bond Future	4,777.7700	4.7778	4,490.6800	4.4907	(6.009)	0	0	0
2013/10/23	R204	07/08/2014	7.44	Call	Bond Future	3,908.4600	3.9085	3,611.5200	3.6115	(7.597)	0	0	0
2013/10/23	R204	07/08/2014	7.78	Put	Bond Future	1,139.7400	1.1397	958.3200	0.9583	(15.918)	0	0	530
2013/10/23	R204	07/08/2014	7.45	Call	Bond Future	3,932.7400	3.9327	3,636.1400	3.6361	(7.542)	0	0	0
2013/10/23	R206	07/11/2013	4.31	Put	Bond Future	132.3100	0.1323	141.8000	0.1418	7.173	0	0	0
2013/10/23	R206	07/11/2013			Bond Future	5.0206	102.8446	5.0842	102.8333	1.268	0.0000	0.0000	0
2013/10/23	R206	07/11/2013	4.30	Put	Bond Future	133.9100	0.1339	143.4600	0.1435	7.132	0	0	0
2013/10/23	R206	07/11/2013	4.31	Call	Bond Future	5.1400	0.0051	3.2500	0.0033	(36.770)	0	0	0
2013/10/23	R206	07/11/2013	4.29	Call	Bond Future	4.7700	0.0048	2.9900	0.0030	(37.317)	0	0	0
2013/10/23	R206	07/11/2013	4.30	Call	Bond Future	4.9500	0.0050	3.1200	0.0031	(36.970)	0	0	0
2013/10/23	R206	07/11/2013	4.29	Put	Bond Future	135.5300	0.1355	145.1300	0.1451	7.083	0	0	0
2013/10/23	R207	07/11/2013	6.70	Call	Bond Future	375.6600	0.3757	269.5500	0.2695	(28.246)	0	0	0
2013/10/23	R207	07/11/2013			Bond Future	6.9006	104.0830	6.9181	103.9950	0.254	0.0000	0.0000	21,989
2013/10/23	R207	07/11/2013	6.71	Call	Bond Future	391.2100	0.3912	283.0000	0.2830	(27.660)	0	0	0
2013/10/23	R207	07/11/2013	6.69	Put	Bond Future	1,422.9200	1.4229	1,406.9200	1.4069	(1.124)	0	0	0
2013/10/23	R207	07/11/2013	6.71	Put	Bond Future	1,352.1000	1.3521	1,331.8700	1.3319	(1.496)	0	0	0
2013/10/23	R207	07/11/2013	6.69	Call	Bond Future	360.5500	0.3605	256.5700	0.2566	(28.839)	0	0	0
2013/10/23	R207	07/11/2013	6.70	Put	Bond Future	1,387.2700	1.3873	1,369.1400	1.3691	(1.307)	0	0	0
2013/10/23	R207	06/02/2014			Bond Future	6.9825	101.8130	7.0010	101.7238	0.265	0.0000	0.0000	1,081

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/10/23	R207	06/02/2014	6.65	Call	Bond Future	1,269.8000	1.2698	1,066.4400	1.0664	(16.015)	0	0	0
2013/10/23	R207	06/02/2014	6.64	Put	Bond Future	2,920.3700	2.9204	2,807.1500	2.8071	(3.877)	0	0	0
2013/10/23	R207	06/02/2014	6.66	Put	Bond Future	2,858.5300	2.8585	2,743.4200	2.7434	(4.027)	0	0	0
2013/10/23	R207	06/02/2014	6.65	Put	Bond Future	2,889.3400	2.8893	2,775.1700	2.7752	(3.951)	0	0	0
2013/10/23	R207	06/02/2014	6.66	Call	Bond Future	1,288.1500	1.2881	1,083.8500	1.0839	(15.860)	0	0	0
2013/10/23	R207	06/02/2014	6.64	Call	Bond Future	1,251.6300	1.2516	1,049.2200	1.0492	(16.172)	0	0	0
2013/10/23	R207	08/05/2014	6.19	Put	Bond Future	5,265.4000	5.2654	5,155.1000	5.1551	(2.095)	0	0	0
2013/10/23	R207	08/05/2014	6.21	Put	Bond Future	5,193.2600	5.1933	5,081.8700	5.0819	(2.145)	0	0	0
2013/10/23	R207	08/05/2014			Bond Future	7.0692	103.1822	7.0887	103.0916	0.277	0.0000	0.0000	0
2013/10/23	R207	08/05/2014	6.20	Put	Bond Future	5,229.2700	5.2293	5,118.4100	5.1184	(2.120)	0	0	0
2013/10/23	R207	08/05/2014	6.20	Call	Bond Future	1,102.0200	1.1020	900.5800	0.9006	(18.279)	0	0	0
2013/10/23	R207	08/05/2014	6.21	Call	Bond Future	1,114.6500	1.1147	912.6800	0.9127	(18.120)	0	0	0
2013/10/23	R207	08/05/2014	6.19	Call	Bond Future	1,089.4900	1.0895	888.6100	0.8886	(18.438)	0	0	0
2013/10/23	R207	07/08/2014	7.69	Call	Bond Future	4,457.1300	4.4571	4,198.4900	4.1985	(5.803)	0	0	0
2013/10/23	R207	07/08/2014	7.70	Put	Bond Future	2,072.5500	2.0725	1,906.4500	1.9065	(8.014)	0	0	0
2013/10/23	R207	07/08/2014			Bond Future	7.1493	100.9896	7.1701	100.8973	0.291	0.0000	0.0000	0
2013/10/23	R207	07/08/2014	7.70	Call	Bond Future	4,484.2400	4.4842	4,225.7900	4.2258	(5.764)	0	0	0
2013/10/23	R207	07/08/2014	7.71	Call	Bond Future	4,511.4200	4.5114	4,253.1700	4.2532	(5.724)	0	0	0
2013/10/23	R207	07/08/2014	7.69	Put	Bond Future	2,088.6000	2.0886	1,922.3100	1.9223	(7.962)	0	0	0
2013/10/23	R207	07/08/2014	7.71	Put	Bond Future	2,056.5900	2.0566	1,890.6900	1.8907	(8.067)	0	0	0
2013/10/23	R208	07/11/2013			Bond Future	7.0602	99.0258	7.0828	98.8988	0.321	0.0000	0.0000	10,578
2013/10/23	R208	07/11/2013	6.79	Put	Bond Future	1,807.8900	1.8079	1,818.6700	1.8187	0.596	0	0	0
2013/10/23	R208	07/11/2013	6.81	Put	Bond Future	1,720.5900	1.7206	1,724.7300	1.7247	0.241	0	0	0
2013/10/23	R208	07/11/2013	6.80	Put	Bond Future	1,763.9800	1.7640	1,771.4300	1.7714	0.422	0	0	0
2013/10/23	R208	07/11/2013	6.81	Call	Bond Future	302.7500	0.3027	179.8900	0.1799	(40.581)	0	0	0
2013/10/23	R208	07/11/2013	7.50	Put	Bond Future	121.4100	0.1214	77.6900	0.0777	(36.010)	0	0	1,520
2013/10/23	R208	07/11/2013	6.79	Call	Bond Future	275.6400	0.2756	159.4200	0.1594	(42.164)	0	0	0
2013/10/23	R208	07/11/2013	7.50	Call	Bond Future	2,553.9000	2.5539	2,383.1800	2.3832	(6.685)	0	0	0
2013/10/23	R208	07/11/2013	6.80	Call	Bond Future	288.9600	0.2890	169.4100	0.1694	(41.373)	0	0	0
2013/10/23	R208	06/02/2014	6.74	Put	Bond Future	3,440.3700	3.4404	3,281.9600	3.2820	(4.604)	0	0	0
2013/10/23	R208	06/02/2014			Bond Future	7.1390	100.3284	7.1627	100.1997	0.332	0.0000	0.0000	0
2013/10/23	R208	06/02/2014	6.76	Put	Bond Future	3,367.0000	3.3670	3,205.3400	3.2053	(4.801)	0	0	0
2013/10/23	R208	06/02/2014	6.75	Put	Bond Future	3,403.5600	3.4036	3,243.5200	3.2435	(4.702)	0	0	0
2013/10/23	R208	06/02/2014	6.74	Call	Bond Future	1,238.9100	1.2389	951.7300	0.9517	(23.180)	0	0	0
2013/10/23	R208	06/02/2014	6.75	Call	Bond Future	1,258.0100	1.2580	969.2000	0.9692	(22.958)	0	0	0
2013/10/23	R208	06/02/2014	6.76	Call	Bond Future	1,277.3200	1.2773	986.8900	0.9869	(22.737)	0	0	0
2013/10/23	R208	08/05/2014	6.31	Call	Bond Future	1,080.0600	1.0801	779.2900	0.7793	(27.848)	0	0	0
2013/10/23	R208	08/05/2014			Bond Future	7.2175	98.2811	7.2423	98.1505	0.344	0.0000	0.0000	0
2013/10/23	R208	08/05/2014	6.29	Call	Bond Future	1,053.6900	1.0537	755.7300	0.7557	(28.278)	0	0	0
2013/10/23	R208	08/05/2014	6.31	Put	Bond Future	6,008.5600	6.0086	5,838.4600	5.8385	(2.831)	0	0	0
2013/10/23	R208	08/05/2014	6.30	Put	Bond Future	6,051.3000	6.0513	5,882.6000	5.8826	(2.788)	0	0	0
2013/10/23	R208	08/05/2014	6.29	Put	Bond Future	6,094.1900	6.0942	5,926.9000	5.9269	(2.745)	0	0	0
2013/10/23	R208	08/05/2014	6.30	Call	Bond Future	1,066.8100	1.0668	767.4400	0.7674	(28.062)	0	0	0
2013/10/23	R208	07/08/2014	8.28	Call	Bond Future	6,419.6700	6.4197	6,061.9000	6.0619	(5.573)	0	0	0
2013/10/23	R208	07/08/2014			Bond Future	7.2896	99.6605	7.3157	99.5275	0.358	0.0000	0.0000	0
2013/10/23	R208	07/08/2014	7.80	Call	Bond Future	4,845.4800	4.8455	4,466.1900	4.4662	(7.828)	0	0	0
2013/10/23	R208	07/08/2014	7.79	Put	Bond Future	2,303.4800	2.3035	2,056.8700	2.0569	(10.706)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/10/23	R208	07/08/2014	7.81	Put	Bond Future	2,266.7600	2.2668	2,020.7700	2.0208	(10.852)	0	0	0
2013/10/23	R208	07/08/2014	7.80	Put	Bond Future	2,285.0600	2.2851	2,038.7500	2.0388	(10.779)	0	0	0
2013/10/23	R208	07/08/2014	7.81	Call	Bond Future	4,876.5100	4.8765	4,497.5400	4.4975	(7.771)	0	0	0
2013/10/23	R208	07/08/2014	8.28	Put	Bond Future	1,526.1700	1.5262	1,301.3800	1.3014	(14.729)	0	0	630
2013/10/23	R208	07/08/2014	7.79	Call	Bond Future	4,814.5300	4.8145	4,434.9400	4.4349	(7.884)	0	0	0
2013/10/23	R209	07/11/2013	8.80	Put	Bond Future	611.1800	0.6112	496.2900	0.4963	(18.798)	0	0	0
2013/10/23	R209	07/11/2013	9.50	Put	Bond Future	19.0200	0.0190	8.3400	0.0083	(56.151)	0	0	980
2013/10/23	R209	07/11/2013			Bond Future	8.5752	77.7515	8.5777	77.7315	0.029	0.0000	0.0000	19,784
2013/10/23	R209	07/11/2013	8.80	Call	Bond Future	2,397.2600	2.3973	2,262.3100	2.2623	(5.629)	0	0	0
2013/10/23	R209	07/11/2013	8.81	Call	Bond Future	2,452.3700	2.4524	2,319.0500	2.3191	(5.436)	0	0	0
2013/10/23	R209	07/11/2013	9.25	Call	Bond Future	5,251.8100	5.2518	5,198.2100	5.1982	(1.021)	0	0	0
2013/10/23	R209	07/11/2013	8.65	Call	Bond Future	1,643.7700	1.6438	1,490.6100	1.4906	(9.318)	0	0	0
2013/10/23	R209	07/11/2013	8.79	Call	Bond Future	2,342.7200	2.3427	2,206.1800	2.2062	(5.828)	0	0	0
2013/10/23	R209	07/11/2013	9.70	Put	Bond Future	5.2400	0.0052	1.6600	0.0017	(68.321)	0	0	1,520
2013/10/23	R209	07/11/2013	9.40	Call	Bond Future	6,282.8500	6.2828	6,245.3000	6.2453	(0.598)	0	0	0
2013/10/23	R209	07/11/2013	9.25	Put	Bond Future	79.1600	0.0792	45.6200	0.0456	(42.370)	0	0	1,000
2013/10/23	R209	07/11/2013	8.79	Put	Bond Future	634.7200	0.6347	518.2400	0.5182	(18.351)	0	0	0
2013/10/23	R209	07/11/2013	9.50	Call	Bond Future	6,970.4200	6.9704	6,939.6800	6.9397	(0.441)	0	0	0
2013/10/23	R209	07/11/2013	9.70	Call	Bond Future	8,329.7600	8.3298	8,306.1200	8.3061	(0.284)	0	0	0
2013/10/23	R209	07/11/2013	9.40	Put	Bond Future	34.4800	0.0345	16.9900	0.0170	(50.725)	0	0	5,000
2013/10/23	R209	07/11/2013	8.65	Put	Bond Future	1,042.2700	1.0423	909.1700	0.9092	(12.770)	0	0	4,700
2013/10/23	R209	07/11/2013	8.81	Put	Bond Future	588.3300	0.5883	475.0700	0.4751	(19.251)	0	0	0
2013/10/23	R209	06/02/2014	8.56	Call	Bond Future	3,199.4000	3.1994	3,079.4600	3.0795	(3.749)	0	0	0
2013/10/23	R209	06/02/2014			Bond Future	8.6533	78.7743	8.6559	78.7540	0.029	0.0000	0.0000	0
2013/10/23	R209	06/02/2014	8.54	Call	Bond Future	3,126.6000	3.1266	3,006.9000	3.0069	(3.828)	0	0	0
2013/10/23	R209	06/02/2014	8.55	Call	Bond Future	3,162.8900	3.1629	3,043.0600	3.0431	(3.789)	0	0	0
2013/10/23	R209	06/02/2014	8.54	Put	Bond Future	4,038.2700	4.0383	3,938.8900	3.9389	(2.461)	0	0	0
2013/10/23	R209	06/02/2014	8.56	Put	Bond Future	3,948.9500	3.9489	3,849.3300	3.8493	(2.523)	0	0	0
2013/10/23	R209	06/02/2014	8.55	Put	Bond Future	3,993.4300	3.9934	3,893.9200	3.8939	(2.492)	0	0	0
2013/10/23	R209	08/05/2014			Bond Future	8.7306	76.6888	8.7333	76.6680	0.030	0.0000	0.0000	0
2013/10/23	R209	08/05/2014	7.85	Call	Bond Future	2,088.7300	2.0887	1,882.0000	1.8820	(9.897)	0	0	0
2013/10/23	R209	08/05/2014	7.86	Call	Bond Future	2,111.4000	2.1114	1,904.6200	1.9046	(9.794)	0	0	0
2013/10/23	R209	08/05/2014	7.85	Put	Bond Future	9,521.3800	9.5214	9,335.3800	9.3354	(1.953)	0	0	0
2013/10/23	R209	08/05/2014	7.84	Call	Bond Future	2,066.2300	2.0662	1,859.5600	1.8596	(10.002)	0	0	0
2013/10/23	R209	08/05/2014	7.84	Put	Bond Future	9,589.5400	9.5895	9,403.6000	9.4036	(1.939)	0	0	0
2013/10/23	R209	08/05/2014	7.86	Put	Bond Future	9,453.5300	9.4535	9,267.4800	9.2675	(1.968)	0	0	0
2013/10/23	R209	07/08/2014	9.04	Put	Bond Future	4,864.7100	4.8647	4,686.4800	4.6865	(3.664)	0	0	0
2013/10/23	R209	07/08/2014			Bond Future	8.8038	77.7652	8.8066	77.7438	0.031	0.0000	0.0000	0
2013/10/23	R209	07/08/2014	9.06	Put	Bond Future	4,795.6200	4.7956	4,618.2800	4.6183	(3.698)	0	0	0
2013/10/23	R209	07/08/2014	9.05	Put	Bond Future	4,830.0600	4.8301	4,652.2700	4.6523	(3.681)	0	0	0
2013/10/23	R209	07/08/2014	9.05	Call	Bond Future	6,700.5700	6.7006	6,501.3300	6.5013	(2.973)	0	0	0
2013/10/23	R209	07/08/2014	9.06	Call	Bond Future	6,740.5900	6.7406	6,541.8000	6.5418	(2.949)	0	0	0
2013/10/23	R209	07/08/2014	9.04	Call	Bond Future	6,660.6400	6.6606	6,460.9600	6.4610	(2.998)	0	0	0
2013/10/23	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	R210	07/11/2013			Bond Future	159.1371	159.1371	159.2578	159.2578	0.076	0.0000	0.0000	1,449
2013/10/23	R210	07/11/2013	160.00	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2013/10/23	R210	07/11/2013	160.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2013/10/23	R210	07/11/2013	159.99	Put	Bond Future		852.9200	0.8529	732.2300	0.7322	(14.150)	0	0	0
2013/10/23	R210	07/11/2013	160.01	Put	Bond Future		872.9200	0.8729	752.2300	0.7522	(13.826)	0	0	0
2013/10/23	R210	07/11/2013	160.00	Put	Bond Future		862.9200	0.8629	742.2300	0.7422	(13.986)	0	0	0
2013/10/23	R211	07/11/2013			Bond Future		128.5590	128.5590	128.6387	128.6387	0.062	0.0000	0.0000	522
2013/10/23	R211	07/11/2013	130.00	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	R211	07/11/2013	129.99	Put	Bond Future		1,431.0000	1.4310	1,351.3400	1.3513	(5.567)	0	0	0
2013/10/23	R211	07/11/2013	130.01	Put	Bond Future		1,451.0000	1.4510	1,371.3400	1.3713	(5.490)	0	0	0
2013/10/23	R211	07/11/2013	130.00	Put	Bond Future		1,441.0000	1.4410	1,361.3400	1.3613	(5.528)	0	0	0
2013/10/23	R211	07/11/2013	130.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	R211	07/11/2013	129.99	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	R212	07/11/2013	132.99	Put	Bond Future		1,424.2400	1.4242	940.2100	0.9402	(33.985)	0	0	0
2013/10/23	R212	07/11/2013			Bond Future		131.5658	131.5658	132.0498	132.0498	0.368	0.0000	0.0000	21,791
2013/10/23	R212	07/11/2013	133.01	Put	Bond Future		1,444.2400	1.4442	960.2100	0.9602	(33.515)	0	0	0
2013/10/23	R212	07/11/2013	132.99	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	R212	07/11/2013	133.00	Put	Bond Future		1,434.2400	1.4342	950.2100	0.9502	(33.748)	0	0	0
2013/10/23	R212	07/11/2013	133.00	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	R212	07/11/2013	133.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	R213	07/11/2013	8.60	Call	Bond Future		2,432.8700	2.4329	2,407.7800	2.4078	(1.031)	0	0	0
2013/10/23	R213	07/11/2013			Bond Future		8.3763	88.9370	8.3636	89.0422	(0.152)	0.0000	0.0000	19,436
2013/10/23	R213	07/11/2013	8.61	Call	Bond Future		2,489.4000	2.4894	2,466.6500	2.4666	(0.914)	0	0	0
2013/10/23	R213	07/11/2013	8.59	Put	Bond Future		644.5600	0.6446	512.0200	0.5120	(20.563)	0	0	0
2013/10/23	R213	07/11/2013	8.61	Put	Bond Future		597.4400	0.5974	469.5600	0.4696	(21.405)	0	0	0
2013/10/23	R213	07/11/2013	8.60	Put	Bond Future		620.6500	0.6206	490.4300	0.4904	(20.981)	0	0	0
2013/10/23	R213	07/11/2013	8.59	Call	Bond Future		2,376.9200	2.3769	2,349.5100	2.3495	(1.153)	0	0	0
2013/10/23	R213	06/02/2014			Bond Future		8.4604	90.1069	8.4472	90.2135	(0.156)	0.0000	0.0000	0
2013/10/23	R213	06/02/2014	8.29	Put	Bond Future		4,429.1600	4.4292	4,289.4800	4.2895	(3.154)	0	0	0
2013/10/23	R213	06/02/2014	8.31	Put	Bond Future		4,335.4600	4.3355	4,196.4100	4.1964	(3.207)	0	0	0
2013/10/23	R213	06/02/2014	8.29	Call	Bond Future		3,035.2900	3.0353	3,002.2000	3.0022	(1.090)	0	0	0
2013/10/23	R213	06/02/2014	8.30	Put	Bond Future		4,382.1300	4.3821	4,242.7600	4.2428	(3.180)	0	0	0
2013/10/23	R213	06/02/2014	8.30	Call	Bond Future		3,070.9400	3.0709	3,038.1600	3.0382	(1.067)	0	0	0
2013/10/23	R213	06/02/2014	8.31	Call	Bond Future		3,106.8400	3.1068	3,074.3800	3.0744	(1.045)	0	0	0
2013/10/23	R213	08/05/2014	7.65	Put	Bond Future		9,656.9500	9.6570	9,429.5600	9.4296	(2.355)	0	0	0
2013/10/23	R213	08/05/2014			Bond Future		8.5403	87.7805	8.5267	87.8882	(0.158)	0.0000	0.0000	0
2013/10/23	R213	08/05/2014	7.64	Put	Bond Future		9,724.0700	9.7241	9,496.3300	9.4963	(2.342)	0	0	0
2013/10/23	R213	08/05/2014	7.66	Put	Bond Future		9,590.1200	9.5901	9,363.1000	9.3631	(2.367)	0	0	0
2013/10/23	R213	08/05/2014	7.65	Call	Bond Future		2,134.9300	2.1349	2,015.3000	2.0153	(5.603)	0	0	0
2013/10/23	R213	08/05/2014	7.64	Call	Bond Future		2,112.3500	2.1124	1,992.3700	1.9924	(5.680)	0	0	0
2013/10/23	R213	08/05/2014	7.66	Call	Bond Future		2,157.6800	2.1577	2,038.4200	2.0384	(5.527)	0	0	0
2013/10/23	R213	07/08/2014	8.86	Call	Bond Future		6,868.1900	6.8682	6,744.8100	6.7448	(1.796)	0	0	0
2013/10/23	R213	07/08/2014			Bond Future		8.6168	89.0123	8.6029	89.1212	(0.161)	0.0000	0.0000	0
2013/10/23	R213	07/08/2014	8.84	Call	Bond Future		6,786.2100	6.7862	6,661.9700	6.6620	(1.831)	0	0	0
2013/10/23	R213	07/08/2014	8.85	Call	Bond Future		6,827.1500	6.8272	6,703.3400	6.7033	(1.813)	0	0	0
2013/10/23	R213	07/08/2014	8.84	Put	Bond Future		5,063.3000	5.0633	4,830.1800	4.8302	(4.604)	0	0	0
2013/10/23	R213	07/08/2014	8.86	Put	Bond Future		4,993.3500	4.9933	4,761.0900	4.7611	(4.651)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/10/23	R213	07/08/2014	8.85	Put	Bond Future	5,028.2300	5.0282	4,795.5400	4.7955	(4.628)	0	0	0
2013/10/23	R214	07/11/2013	7.80	Call	Bond Future	12.0300	0.0120	6.4400	0.0064	(46.467)	0	0	0
2013/10/23	R214	07/11/2013			Bond Future	8.7358	78.1808	8.7331	78.2027	(0.030)	0.0000	0.0000	2,427
2013/10/23	R214	07/11/2013	7.81	Call	Bond Future	12.9800	0.0130	7.0300	0.0070	(45.840)	0	0	0
2013/10/23	R214	07/11/2013	7.79	Call	Bond Future	11.1500	0.0112	5.9000	0.0059	(47.085)	0	0	0
2013/10/23	R214	07/11/2013	7.81	Put	Bond Future	8,426.3300	8.4263	8,398.4300	8.3984	(0.331)	0	0	0
2013/10/23	R214	07/11/2013	7.80	Put	Bond Future	8,524.3300	8.5243	8,496.7900	8.4968	(0.323)	0	0	0
2013/10/23	R214	07/11/2013	7.79	Put	Bond Future	8,622.6000	8.6226	8,595.4000	8.5954	(0.315)	0	0	0
2013/10/23	R214	06/02/2014			Bond Future	8.8168	79.2093	8.8141	79.2314	(0.031)	0.0000	0.0000	0
2013/10/23	R214	06/02/2014	8.99	Put	Bond Future	3,154.6200	3.1546	3,097.0600	3.0971	(1.825)	0	0	0
2013/10/23	R214	06/02/2014	9.01	Put	Bond Future	3,082.9100	3.0829	3,026.3300	3.0263	(1.835)	0	0	0
2013/10/23	R214	06/02/2014	8.99	Call	Bond Future	4,555.3000	4.5553	4,519.9200	4.5199	(0.777)	0	0	0
2013/10/23	R214	06/02/2014	9.00	Put	Bond Future	3,118.3500	3.1183	3,061.6100	3.0616	(1.820)	0	0	0
2013/10/23	R214	06/02/2014	9.00	Call	Bond Future	4,598.5900	4.5986	4,564.0300	4.5640	(0.752)	0	0	0
2013/10/23	R214	06/02/2014	9.01	Call	Bond Future	4,642.5600	4.6426	4,608.1600	4.6082	(0.741)	0	0	0
2013/10/23	R248	07/11/2013			Bond Future	8.8213	100.9755	8.8085	101.1120	(0.145)	0.0000	0.0000	10,220
2013/10/23	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	R248	07/11/2013	7.86	Put	Bond Future	11,287.2600	11.2873	11,150.7300	11.1507	(1.210)	0	0	0
2013/10/23	R248	07/11/2013	7.85	Put	Bond Future	11,416.3300	11.4163	11,279.8000	11.2798	(1.196)	0	0	0
2013/10/23	R248	07/11/2013	7.84	Put	Bond Future	11,545.6600	11.5457	11,409.1300	11.4091	(1.183)	0	0	0
2013/10/23	R248	06/02/2014	9.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	R248	06/02/2014			Bond Future	8.9051	102.3038	8.8920	102.4421	(0.148)	0.0000	0.0000	0
2013/10/23	R248	06/02/2014	9.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/23	R248	06/02/2014	9.11	Call	Bond Future	2,109.4300	2.1094	2,247.7300	2.2477	6.556	0	0	0
2013/10/23	R248	06/02/2014	9.09	Call	Bond Future	1,907.0800	1.9071	2,045.3800	2.0454	7.252	0	0	0
2013/10/23	R248	06/02/2014	9.10	Call	Bond Future	2,008.3500	2.0084	2,146.6500	2.1466	6.886	0	0	0
2013/10/23	R248	06/02/2014	9.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total** **359128**