



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 25/10/2013 to 25/10/2013

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
2013/10/25	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	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
2013/10/25	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	2025	07/11/2013			Bond Future	109.9185	109.9185	110.1659	110.1659	0.225	0.0000	0.0000	0
2013/10/25	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	2025	07/11/2013	110.99	Put	Bond Future	1,071.4600	1.0715	824.0700	0.8241	(23.089)	0	0	0
2013/10/25	2025	07/11/2013	111.01	Put	Bond Future	1,091.4600	1.0915	844.0700	0.8441	(22.666)	0	0	0
2013/10/25	2025	07/11/2013	111.00	Put	Bond Future	1,081.4600	1.0815	834.0700	0.8341	(22.876)	0	0	0
2013/10/25	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	2037	07/11/2013			Bond Future	8.7380	100.0303	8.7873	99.5547	0.564	0.0000	0.0000	1,650
2013/10/25	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	2037	07/11/2013	9.43	Call	Bond Future	6,353.2900	6.3533	5,877.6300	5.8776	(7.487)	0	0	0
2013/10/25	2037	07/11/2013	9.41	Call	Bond Future	6,179.1500	6.1791	5,703.4900	5.7035	(7.698)	0	0	0
2013/10/25	2037	07/11/2013	9.42	Call	Bond Future	6,266.2900	6.2663	5,790.6300	5.7906	(7.591)	0	0	0
2013/10/25	2037	06/02/2014			Bond Future	8.8237	97.0894	8.8745	96.6074	0.576	0.0000	0.0000	0
2013/10/25	2037	06/02/2014	9.38	Call	Bond Future	5,075.8000	5.0758	4,593.8600	4.5939	(9.495)	0	0	0
2013/10/25	2037	06/02/2014	9.39	Call	Bond Future	5,163.0900	5.1631	4,681.1500	4.6812	(9.334)	0	0	0
2013/10/25	2037	06/02/2014	9.37	Call	Bond Future	4,988.3700	4.9884	4,506.4300	4.5064	(9.661)	0	0	0
2013/10/25	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	2037	08/05/2014			Bond Future	8.9113	98.3936	8.9637	97.9051	0.588	0.0000	0.0000	0
2013/10/25	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	2037	08/05/2014	9.38	Call	Bond Future	4,235.1500	4.2351	3,746.6400	3.7466	(11.535)	0	0	0
2013/10/25	2037	08/05/2014	9.39	Call	Bond Future	4,322.2100	4.3222	3,833.7000	3.8337	(11.302)	0	0	0
2013/10/25	2037	08/05/2014	9.37	Call	Bond Future	4,147.9500	4.1480	3,659.4400	3.6594	(11.777)	0	0	0
2013/10/25	2038	07/11/2013			Bond Future	106.1520	106.1520	106.1798	106.1798	0.026	0.0000	0.0000	18
2013/10/25	2038	07/11/2013	109.99	Put	Bond Future	3,837.9700	3.8380	3,810.2300	3.8102	(0.723)	0	0	0
2013/10/25	2038	07/11/2013	110.00	Put	Bond Future	3,847.9700	3.8480	3,820.2300	3.8202	(0.721)	0	0	0
2013/10/25	2038	07/11/2013	110.01	Put	Bond Future	3,857.9700	3.8580	3,830.2300	3.8302	(0.719)	0	0	0
2013/10/25	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	2050	07/11/2013	109.99	Call	Bond Future	433.4400	0.4334	462.6200	0.4626	6.732	0	0	0
2013/10/25	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	2050	07/11/2013			Bond Future	110.4234	110.4234	110.4526	110.4526	0.026	0.0000	0.0000	122
2013/10/25	2050	07/11/2013	110.00	Call	Bond Future	423.4400	0.4234	452.6200	0.4526	6.891	0	0	0
2013/10/25	2050	07/11/2013	110.01	Call	Bond Future	413.4400	0.4134	442.6200	0.4426	7.058	0	0	0
2013/10/25	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/10/25	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	AL37	07/11/2013			Index Future	417.1730	417.1730	416.3080	416.3080	(0.207)	0.0000	0.0000	0
2013/10/25	AL37	06/02/2014			Index Future	422.6610	422.6610	421.7840	421.7840	(0.207)	0.0000	0.0000	0
2013/10/25	AL7T	07/11/2013			Index Future	496.3680	496.3680	494.1790	494.1790	(0.441)	0.0000	0.0000	1
2013/10/25	AL7T	06/02/2014			Index Future	502.8970	502.8970	500.6790	500.6790	(0.441)	0.0000	0.0000	0
2013/10/25	ALBI	07/11/2013			Index Future	444.4750	444.4750	442.7280	442.7280	(0.393)	0.0000	0.0000	753
2013/10/25	ALBI	06/02/2014			Index Future	450.3210	450.3210	448.5520	448.5520	(0.393)	0.0000	0.0000	112
2013/10/25	ALBI	08/05/2014			Index Future	456.3700	456.3700	454.5760	454.5760	(0.393)	0.0000	0.0000	85
2013/10/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	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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2013/10/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/10/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/25	EL28	07/11/2013			Bond Future	111.0484	111.0484	111.0778	111.0778	0.026	0.0000	0.0000	0
2013/10/25	EL28	07/11/2013	110.00	Call	Bond Future	1,048.4300	1.0484	1,077.7600	1.0778	2.798	0	0	0
2013/10/25	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	EL28	07/11/2013	110.01	Call	Bond Future	1,038.4300	1.0384	1,067.7600	1.0678	2.824	0	0	0
2013/10/25	EL28	07/11/2013	109.99	Call	Bond Future	1,058.4300	1.0584	1,087.7600	1.0878	2.771	0	0	0
2013/10/25	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	ES33	07/11/2013			Bond Future	9.2562	85.3613	9.3203	84.8570	0.693	0.0000	0.0000	6,292
2013/10/25	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	ES33	07/11/2013	8.51	Put	Bond Future	6,226.4800	6.2265	6,730.8000	6.7308	8.100	0	0	0
2013/10/25	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	ES33	07/11/2013	8.49	Put	Bond Future	6,402.9100	6.4029	6,907.2300	6.9072	7.876	0	0	0
2013/10/25	ES33	07/11/2013	8.50	Put	Bond Future	6,314.6300	6.3146	6,818.9500	6.8189	7.987	0	0	0
2013/10/25	ES33	06/02/2014	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	ES33	06/02/2014			Bond Future	9.3639	86.4841	9.4301	85.9732	0.707	0.0000	0.0000	0
2013/10/25	ES33	06/02/2014	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	ES33	06/02/2014	9.54	Call	Bond Future	1,347.9700	1.3480	837.0600	0.8371	(37.902)	0	0	0
2013/10/25	ES33	06/02/2014	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	ES33	06/02/2014	9.55	Call	Bond Future	1,423.5000	1.4235	912.5900	0.9126	(35.891)	0	0	0
2013/10/25	ES33	06/02/2014	9.56	Call	Bond Future	1,498.9200	1.4989	988.0100	0.9880	(34.085)	0	0	0

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2013/10/25	GOVI	07/11/2013			GOVI	443.8040	443.8040	442.1240	442.1240	(0.379)	0.0000	0.0000	139
2013/10/25	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	GOVI	07/11/2013	445.99	Put	GOVI	21,860.0000	2.1860	38,660.0000	3.8660	76.853	0	0	0
2013/10/25	GOVI	07/11/2013	446.01	Put	GOVI	22,060.0000	2.2060	38,860.0000	3.8860	76.156	0	0	0
2013/10/25	GOVI	07/11/2013	446.00	Put	GOVI	21,960.0000	2.1960	38,760.0000	3.8760	76.503	0	0	0
2013/10/25	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	GOVI	06/02/2014	439.99	Call	GOVI	96,520.0000	9.6520	79,500.0000	7.9500	(17.634)	0	0	0
2013/10/25	GOVI	06/02/2014			GOVI	449.6420	449.6420	447.9400	447.9400	(0.379)	0.0000	0.0000	268
2013/10/25	GOVI	06/02/2014	440.00	Call	GOVI	96,420.0000	9.6420	79,400.0000	7.9400	(17.652)	0	0	0
2013/10/25	GOVI	06/02/2014	440.01	Call	GOVI	96,320.0000	9.6320	79,300.0000	7.9300	(17.670)	0	0	0
2013/10/25	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	GOVI	08/05/2014	442.00	Call	GOVI	136,810.0000	13.6810	119,560.0000	11.9560	(12.609)	0	0	0
2013/10/25	GOVI	08/05/2014			GOVI	455.6810	455.6810	453.9560	453.9560	(0.379)	0.0000	0.0000	0
2013/10/25	GOVI	08/05/2014	442.01	Call	GOVI	136,710.0000	13.6710	119,460.0000	11.9460	(12.618)	0	0	0
2013/10/25	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	GOVI	08/05/2014	441.99	Call	GOVI	136,910.0000	13.6910	119,660.0000	11.9660	(12.600)	0	0	0
2013/10/25	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/10/25	IGOV	07/11/2013			Index Future	197.6800	197.6800	197.8860	197.8860	0.104	0.0000	0.0000	1,166
2013/10/25	IGOV	06/02/2014			Index Future	200.3050	200.3050	200.5130	200.5130	0.104	0.0000	0.0000	190
2013/10/25	ILBI	07/11/2013			Index Future	535.8210	535.8210	536.0470	536.0470	0.042	0.0000	0.0000	0
2013/10/25	ILBI	06/02/2014			Index Future	543.0410	543.0410	543.2700	543.2700	0.042	0.0000	0.0000	186
2013/10/25	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/10/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/10/25	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/10/25	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/10/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/10/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/10/25	JBAF	20/11/2013			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	100
2013/10/25	JBAF	18/12/2013			Jibar Tradeable Future	5.1600	94.8400	5.1600	94.8400	0.000	0.0000	0.0000	1,500
2013/10/25	JBAF	15/01/2014			Jibar Tradeable Future	5.1800	94.8200	5.1700	94.8300	(0.193)	0.0000	0.0000	1,000
2013/10/25	JBAF	19/02/2014			Jibar Tradeable Future	5.2400	94.7600	5.2200	94.7800	(0.382)	0.0000	0.0000	0
2013/10/25	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
2013/10/25	JBAF	16/04/2014			Jibar Tradeable Future	5.3700	94.6300	5.3400	94.6600	(0.559)	0.0000	0.0000	0
2013/10/25	JBAF	18/06/2014			Jibar Tradeable Future	5.5500	94.4500	5.4900	94.5100	(1.081)	0.0000	0.0000	1,000
2013/10/25	JBAF	17/09/2014			Jibar Tradeable Future	5.7900	94.2100	5.7200	94.2800	(1.209)	0.0000	0.0000	1,000
2013/10/25	JBAF	17/12/2014			Jibar Tradeable Future	5.9900	94.0100	5.9100	94.0900	(1.336)	0.0000	0.0000	1,000
2013/10/25	JBAF	18/03/2015			Jibar Tradeable Future	6.2300	93.7700	6.1400	93.8600	(1.445)	0.0000	0.0000	150
2013/10/25	JBAF	17/06/2015			Jibar Tradeable Future	6.4800	93.5200	6.3900	93.6100	(1.389)	0.0000	0.0000	2,000
2013/10/25	JBAF	16/09/2015			Jibar Tradeable Future	6.7300	93.2700	6.6300	93.3700	(1.486)	0.0000	0.0000	0
2013/10/25	R023	07/11/2013	6.50	Put	Bond Future	5,943.9300	5.9439	6,480.6500	6.4807	9.030	0	0	0
2013/10/25	R023	07/11/2013			Bond Future	7.3472	104.2255	7.4268	103.6888	1.083	0.0000	0.0000	12,954
2013/10/25	R023	07/11/2013	6.49	Put	Bond Future	6,016.6600	6.0167	6,553.3800	6.5534	8.921	0	0	0
2013/10/25	R023	07/11/2013	6.51	Put	Bond Future	5,871.2500	5.8713	6,407.9700	6.4080	9.141	0	0	0
2013/10/25	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	R023	06/02/2014			Bond Future	7.4284	105.5965	7.5112	105.0527	1.115	0.0000	0.0000	0
2013/10/25	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	R023	06/02/2014	7.84	Call	Bond Future	2,667.2700	2.6673	2,123.4500	2.1234	(20.389)	0	0	0
2013/10/25	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	R023	06/02/2014	7.85	Call	Bond Future	2,730.9500	2.7310	2,187.1300	2.1871	(19.913)	0	0	0
2013/10/25	R023	06/02/2014	7.86	Call	Bond Future	2,794.5900	2.7946	2,250.7700	2.2508	(19.460)	0	0	0
2013/10/25	R157	07/11/2013			Bond Future	5.7214	115.5449	5.7716	115.4506	0.878	0.0000	0.0000	27,649
2013/10/25	R157	07/11/2013	5.60	Call	Bond Future	124.7800	0.1248	88.8300	0.0888	(28.811)	0	0	0
2013/10/25	R157	07/11/2013	5.59	Put	Bond Future	365.4000	0.3654	425.0200	0.4250	16.316	0	0	0
2013/10/25	R157	07/11/2013	5.61	Put	Bond Future	340.6900	0.3407	397.7400	0.3977	16.745	0	0	0
2013/10/25	R157	07/11/2013	5.60	Put	Bond Future	352.9300	0.3529	411.2700	0.4113	16.530	0	0	0
2013/10/25	R157	07/11/2013	5.61	Call	Bond Future	131.3600	0.1314	94.1200	0.0941	(28.350)	0	0	0
2013/10/25	R157	07/11/2013	5.59	Call	Bond Future	118.4300	0.1184	83.7600	0.0838	(29.275)	0	0	0
2013/10/25	R157	06/02/2014	5.64	Call	Bond Future	440.6400	0.4406	398.3700	0.3984	(9.593)	0	0	0
2013/10/25	R157	06/02/2014	5.65	Put	Bond Future	693.6200	0.6936	746.4500	0.7464	7.617	0	0	0
2013/10/25	R157	06/02/2014			Bond Future	5.8020	117.0647	5.8612	116.9692	1.020	0.0000	0.0000	606
2013/10/25	R157	06/02/2014	5.65	Call	Bond Future	447.7900	0.4478	405.0800	0.4051	(9.538)	0	0	0
2013/10/25	R157	06/02/2014	5.66	Call	Bond Future	455.0100	0.4550	411.8600	0.4119	(9.483)	0	0	0
2013/10/25	R157	06/02/2014	5.64	Put	Bond Future	702.6700	0.7027	755.9400	0.7559	7.581	0	0	0
2013/10/25	R157	06/02/2014	5.66	Put	Bond Future	684.6500	0.6847	737.0400	0.7370	7.652	0	0	0
2013/10/25	R157	08/05/2014	5.20	Call	Bond Future	291.6400	0.2916	263.3100	0.2633	(9.714)	0	0	0
2013/10/25	R157	08/05/2014			Bond Future	5.8764	111.8285	5.9477	111.7316	1.213	0.0000	0.0000	0
2013/10/25	R157	08/05/2014	5.21	Call	Bond Future	295.5600	0.2956	266.9500	0.2670	(9.680)	0	0	0
2013/10/25	R157	08/05/2014	5.19	Call	Bond Future	287.7600	0.2878	259.7100	0.2597	(9.748)	0	0	0
2013/10/25	R157	08/05/2014	5.20	Put	Bond Future	1,216.9800	1.2170	1,285.5600	1.2856	5.635	0	0	0
2013/10/25	R157	08/05/2014	5.19	Put	Bond Future	1,226.8600	1.2269	1,295.7200	1.2957	5.613	0	0	0
2013/10/25	R157	08/05/2014	5.21	Put	Bond Future	1,207.1400	1.2071	1,275.4400	1.2754	5.658	0	0	0
2013/10/25	R157	07/08/2014	6.76	Put	Bond Future	394.2500	0.3942	424.6700	0.4247	7.716	0	0	0
2013/10/25	R157	07/08/2014			Bond Future	5.9147	113.3993	6.0037	113.3008	1.506	0.0000	0.0000	0
2013/10/25	R157	07/08/2014	6.75	Put	Bond Future	397.3800	0.3974	427.9900	0.4280	7.703	0	0	0
2013/10/25	R157	07/08/2014	6.74	Call	Bond Future	1,307.8600	1.3079	1,240.2100	1.2402	(5.173)	0	0	0

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2013/10/25	R157	07/08/2014	6.75	Call	Bond Future	1,315.6300	1.3156	1,247.7900	1.2478	(5.156)	0	0	0
2013/10/25	R157	07/08/2014	6.76	Call	Bond Future	1,323.4200	1.3234	1,255.3900	1.2554	(5.140)	0	0	0
2013/10/25	R157	07/08/2014	6.74	Put	Bond Future	400.5300	0.4005	431.3300	0.4313	7.690	0	0	0
2013/10/25	R186	07/11/2013	9.00	Put	Bond Future	0.1500	0.0002	0.2000	0.0002	33.333	0	0	1,200
2013/10/25	R186	07/11/2013	8.16	Put	Bond Future	180.3400	0.1803	242.7100	0.2427	34.585	0	0	0
2013/10/25	R186	07/11/2013			Bond Future	7.7624	126.3838	7.8318	125.7357	0.895	0.0000	0.0000	56,682
2013/10/25	R186	07/11/2013	6.50	Put	Bond Future	12,661.7300	12.6617	13,309.8400	13.3098	5.119	0	0	0
2013/10/25	R186	07/11/2013	8.15	Put	Bond Future	191.2600	0.1913	257.0500	0.2570	34.398	0	0	0
2013/10/25	R186	07/11/2013	6.75	Put	Bond Future	10,015.8600	10.0159	10,663.5700	10.6636	6.467	0	0	0
2013/10/25	R186	07/11/2013	8.50	Call	Bond Future	6,661.8400	6.6618	6,020.3100	6.0203	(9.630)	0	0	0
2013/10/25	R186	07/11/2013	8.14	Call	Bond Future	3,669.3400	3.6693	3,090.5600	3.0906	(15.773)	0	0	0
2013/10/25	R186	07/11/2013	8.25	Put	Bond Future	103.6400	0.1036	141.0100	0.1410	36.058	0	0	0
2013/10/25	R186	07/11/2013	8.75	Call	Bond Future	8,783.2900	8.7833	8,135.9000	8.1359	(7.371)	0	0	0
2013/10/25	R186	07/11/2013	8.00	Call	Bond Future	2,629.7800	2.6298	2,116.1700	2.1162	(19.531)	0	0	1,000
2013/10/25	R186	07/11/2013	8.15	Call	Bond Future	3,747.7900	3.7478	3,165.4500	3.1655	(15.538)	0	0	0
2013/10/25	R186	07/11/2013	6.50	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	5,290
2013/10/25	R186	07/11/2013	8.16	Call	Bond Future	3,826.6900	3.8267	3,240.9300	3.2409	(15.307)	0	0	0
2013/10/25	R186	07/11/2013	8.00	Put	Bond Future	432.1000	0.4321	566.6200	0.5666	31.132	0	0	0
2013/10/25	R186	07/11/2013	9.00	Call	Bond Future	10,862.7300	10.8627	10,214.6500	10.2147	(5.966)	0	0	0
2013/10/25	R186	07/11/2013	8.25	Call	Bond Future	4,554.1300	4.5541	3,943.3700	3.9434	(13.411)	0	0	0
2013/10/25	R186	07/11/2013	8.75	Put	Bond Future	2.0800	0.0021	2.8200	0.0028	35.577	0	0	1,030
2013/10/25	R186	07/11/2013	6.75	Call	Bond Future	0.5600	0.0006	0.1400	0.0001	(75.000)	0	0	1,000
2013/10/25	R186	07/11/2013	8.50	Put	Bond Future	17.4300	0.0174	24.0300	0.0240	37.866	0	0	4,000
2013/10/25	R186	07/11/2013	8.14	Put	Bond Future	202.7300	0.2027	272.0800	0.2721	34.208	0	0	0
2013/10/25	R186	06/02/2014	8.75	Put	Bond Future	885.3600	0.8854	994.3100	0.9943	12.306	0	0	250
2013/10/25	R186	06/02/2014			Bond Future	7.8431	122.7568	7.9150	122.1000	0.917	0.0000	0.0000	336
2013/10/25	R186	06/02/2014	7.75	Call	Bond Future	3,100.7500	3.1007	2,781.8100	2.7818	(10.286)	0	0	0
2013/10/25	R186	06/02/2014	7.74	Put	Bond Future	4,008.7300	4.0087	4,349.3200	4.3493	8.496	0	0	0
2013/10/25	R186	06/02/2014	7.76	Put	Bond Future	3,908.4700	3.9085	4,243.5200	4.2435	8.572	0	0	0
2013/10/25	R186	06/02/2014	8.75	Call	Bond Future	8,815.2300	8.8152	8,267.4200	8.2674	(6.214)	0	0	0
2013/10/25	R186	06/02/2014	7.75	Put	Bond Future	3,958.1200	3.9581	4,295.9400	4.2959	8.535	0	0	0
2013/10/25	R186	06/02/2014	7.76	Call	Bond Future	3,143.6100	3.1436	2,821.9000	2.8219	(10.234)	0	0	0
2013/10/25	R186	06/02/2014	7.74	Call	Bond Future	3,058.7600	3.0588	2,742.5900	2.7426	(10.337)	0	0	0
2013/10/25	R186	08/05/2014	7.50	Put	Bond Future	7,104.0500	7.1040	7,502.2700	7.5023	5.606	0	0	0
2013/10/25	R186	08/05/2014			Bond Future	7.9247	124.4057	7.9992	123.7401	0.940	0.0000	0.0000	540
2013/10/25	R186	08/05/2014	7.09	Put	Bond Future	9,807.1400	9.8071	10,282.3600	10.2824	4.846	0	0	0
2013/10/25	R186	08/05/2014	7.10	Call	Bond Future	2,014.6300	2.0146	1,822.4900	1.8225	(9.537)	0	0	0
2013/10/25	R186	08/05/2014	8.50	Call	Bond Future	7,806.5600	7.8066	7,350.9900	7.3510	(5.836)	0	0	0
2013/10/25	R186	08/05/2014	7.11	Call	Bond Future	2,040.2000	2.0402	1,846.2800	1.8463	(9.505)	0	0	0
2013/10/25	R186	08/05/2014	7.09	Call	Bond Future	1,989.2800	1.9893	1,798.9200	1.7989	(9.569)	0	0	0
2013/10/25	R186	08/05/2014	8.50	Put	Bond Future	2,798.5900	2.7986	3,008.6000	3.0086	7.504	0	0	1,933
2013/10/25	R186	08/05/2014	7.11	Put	Bond Future	9,662.6900	9.6627	10,134.3500	10.1343	4.881	0	0	0
2013/10/25	R186	08/05/2014	7.50	Call	Bond Future	3,211.0100	3.2110	2,943.6500	2.9437	(8.326)	0	0	1,933
2013/10/25	R186	08/05/2014	7.10	Put	Bond Future	9,734.7500	9.7348	10,208.1900	10.2082	4.863	0	0	0
2013/10/25	R186	07/08/2014	8.31	Call	Bond Future	7,139.4500	7.1395	6,732.4300	6.7324	(5.701)	0	0	0
2013/10/25	R186	07/08/2014			Bond Future	8.0007	120.8607	8.0780	120.1856	0.965	0.0000	0.0000	0
2013/10/25	R186	07/08/2014	8.92	Put	Bond Future	2,663.5800	2.6636	2,845.3000	2.8453	6.822	0	0	840

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2013/10/25	R186	07/08/2014	8.29	Call	Bond Future	7,041.9500	7.0420	6,638.0700	6.6381	(5.735)	0	0	0
2013/10/25	R186	07/08/2014	8.30	Call	Bond Future	7,090.6200	7.0906	6,685.1700	6.6852	(5.718)	0	0	0
2013/10/25	R186	07/08/2014	8.29	Put	Bond Future	4,540.1400	4.5401	4,811.4100	4.8114	5.975	0	0	0
2013/10/25	R186	07/08/2014	8.31	Put	Bond Future	4,467.3600	4.4674	4,735.4900	4.7355	6.002	0	0	0
2013/10/25	R186	07/08/2014	8.92	Call	Bond Future	10,367.3100	10.3673	9,873.8800	9.8739	(4.759)	0	0	0
2013/10/25	R186	07/08/2014	8.30	Put	Bond Future	4,503.6300	4.5036	4,773.3300	4.7733	5.989	0	0	0
2013/10/25	R197	07/11/2013			Bond Future	280.6694	280.6694	280.7375	280.7375	0.024	0.0000	0.0000	2,049
2013/10/25	R197	07/11/2013	279.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	R197	07/11/2013	280.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	R197	07/11/2013	280.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	R197	07/11/2013	279.99	Call	Bond Future	679.4500	0.6794	747.4600	0.7475	10.010	0	0	0
2013/10/25	R197	07/11/2013	280.00	Call	Bond Future	669.4500	0.6694	737.4600	0.7375	10.159	0	0	0
2013/10/25	R197	07/11/2013	280.01	Call	Bond Future	659.4500	0.6594	727.4600	0.7275	10.313	0	0	0
2013/10/25	R201	07/11/2013	4.79	Put	Bond Future	168.2900	0.1683	179.3400	0.1793	6.566	0	0	0
2013/10/25	R201	07/11/2013			Bond Future	4.8707	107.5641	4.8924	107.5403	0.445	0.0000	0.0000	0
2013/10/25	R201	07/11/2013	4.80	Put	Bond Future	161.5700	0.1616	172.2300	0.1722	6.598	0	0	0
2013/10/25	R201	07/11/2013	4.81	Put	Bond Future	155.0100	0.1550	165.2800	0.1653	6.625	0	0	0
2013/10/25	R201	07/11/2013	4.79	Call	Bond Future	79.6100	0.0796	66.8300	0.0668	(16.053)	0	0	0
2013/10/25	R201	07/11/2013	4.80	Call	Bond Future	83.8900	0.0839	70.7200	0.0707	(15.699)	0	0	0
2013/10/25	R201	07/11/2013	4.81	Call	Bond Future	88.3300	0.0883	74.7700	0.0748	(15.352)	0	0	0
2013/10/25	R201	06/02/2014	5.24	Put	Bond Future	115.6800	0.1157	121.2000	0.1212	4.772	0	0	0
2013/10/25	R201	06/02/2014			Bond Future	4.7379	104.5711	4.7662	104.5469	0.597	0.0000	0.0000	0
2013/10/25	R201	06/02/2014	5.26	Put	Bond Future	111.5000	0.1115	116.8500	0.1169	4.798	0	0	0
2013/10/25	R201	06/02/2014	5.24	Call	Bond Future	543.3500	0.5434	524.7100	0.5247	(3.431)	0	0	0
2013/10/25	R201	06/02/2014	5.25	Put	Bond Future	113.5800	0.1136	119.0100	0.1190	4.781	0	0	0
2013/10/25	R201	06/02/2014	5.25	Call	Bond Future	549.7400	0.5497	531.0100	0.5310	(3.407)	0	0	0
2013/10/25	R201	06/02/2014	5.26	Call	Bond Future	556.1500	0.5562	537.3400	0.5373	(3.382)	0	0	0
2013/10/25	R201	08/05/2014			Bond Future	4.4526	105.9757	4.4930	105.9512	0.907	0.0000	0.0000	0
2013/10/25	R201	08/05/2014	4.75	Call	Bond Future	408.1800	0.4082	392.9900	0.3930	(3.721)	0	0	0
2013/10/25	R201	08/05/2014	4.76	Call	Bond Future	412.0700	0.4121	396.8100	0.3968	(3.703)	0	0	0
2013/10/25	R201	08/05/2014	4.74	Call	Bond Future	404.6100	0.4046	389.4900	0.3895	(3.737)	0	0	0
2013/10/25	R201	08/05/2014	4.76	Put	Bond Future	225.4300	0.2254	234.7200	0.2347	4.121	0	0	0
2013/10/25	R201	08/05/2014	4.75	Put	Bond Future	227.6000	0.2276	236.9600	0.2370	4.112	0	0	0
2013/10/25	R201	08/05/2014	4.74	Put	Bond Future	230.0900	0.2301	239.5200	0.2395	4.098	0	0	0
2013/10/25	R201	07/08/2014	5.31	Put	Bond Future	54.2200	0.0542	58.0800	0.0581	7.119	0	0	0
2013/10/25	R201	07/08/2014			Bond Future	3.5717	103.0540	3.6403	103.0289	1.922	0.0000	0.0000	0
2013/10/25	R201	07/08/2014	5.30	Put	Bond Future	54.8000	0.0548	58.7000	0.0587	7.117	0	0	0
2013/10/25	R201	07/08/2014	5.31	Call	Bond Future	685.1400	0.6851	663.9400	0.6639	(3.094)	0	0	0
2013/10/25	R201	07/08/2014	5.29	Call	Bond Future	679.1100	0.6791	657.9700	0.6580	(3.113)	0	0	0
2013/10/25	R201	07/08/2014	5.30	Call	Bond Future	682.1200	0.6821	660.9600	0.6610	(3.102)	0	0	0
2013/10/25	R201	07/08/2014	5.29	Put	Bond Future	55.4000	0.0554	59.3200	0.0593	7.076	0	0	0
2013/10/25	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	R202	07/11/2013			Bond Future	207.9654	207.9654	208.6390	208.6390	0.324	0.0000	0.0000	43,395
2013/10/25	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/10/25	R202	07/11/2013	208.99	Put	Bond Future	1,024.5800	1.0246	351.0000	0.3510	(65.742)	0	0	0
2013/10/25	R202	07/11/2013	209.01	Put	Bond Future	1,044.5800	1.0446	371.0000	0.3710	(64.483)	0	0	0
2013/10/25	R202	07/11/2013	209.00	Put	Bond Future	1,034.5800	1.0346	361.0000	0.3610	(65.107)	0	0	0
2013/10/25	R203	07/11/2013	6.01	Call	Bond Future	46.1300	0.0461	27.8400	0.0278	(39.649)	0	0	0
2013/10/25	R203	07/11/2013			Bond Future	6.3732	107.6119	6.4178	107.4567	0.699	0.0000	0.0000	19,563
2013/10/25	R203	07/11/2013	5.99	Call	Bond Future	39.5500	0.0396	23.4400	0.0234	(40.733)	0	0	0
2013/10/25	R203	07/11/2013	5.71	Put	Bond Future	2,348.1800	2.3482	2,501.7800	2.5018	6.541	0	0	0
2013/10/25	R203	07/11/2013	6.00	Call	Bond Future	42.7300	0.0427	25.5600	0.0256	(40.183)	0	0	0
2013/10/25	R203	07/11/2013	571.00	Call	Bond Future	105,382.3900	105.3824	105,227.1600	105.2272	(0.147)	0	0	0
2013/10/25	R203	07/11/2013	5.99	Put	Bond Future	1,387.0700	1.3871	1,526.1900	1.5262	10.030	0	0	0
2013/10/25	R203	07/11/2013	6.01	Put	Bond Future	1,322.8100	1.3228	1,459.7500	1.4597	10.352	0	0	0
2013/10/25	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	R203	07/11/2013	5.71	Call	Bond Future	2.8900	0.0029	1.2600	0.0013	(56.401)	0	0	15
2013/10/25	R203	07/11/2013	6.00	Put	Bond Future	1,354.8200	1.3548	1,492.8800	1.4929	10.190	0	0	0
2013/10/25	R203	06/02/2014			Bond Future	6.4634	109.0275	6.5116	108.8701	0.746	0.0000	0.0000	6
2013/10/25	R203	06/02/2014	6.14	Put	Bond Future	1,667.7300	1.6677	1,767.5600	1.7676	5.986	0	0	0
2013/10/25	R203	06/02/2014	5.95	Put	Bond Future	2,106.6500	2.1066	2,220.1100	2.2201	5.386	0	0	0
2013/10/25	R203	06/02/2014	6.84	Put	Bond Future	563.1500	0.5631	610.3300	0.6103	8.378	0	0	0
2013/10/25	R203	06/02/2014	6.16	Put	Bond Future	1,624.7500	1.6247	1,723.0800	1.7231	6.052	0	0	0
2013/10/25	R203	06/02/2014	6.15	Put	Bond Future	1,646.1600	1.6462	1,745.2400	1.7452	6.019	0	0	0
2013/10/25	R203	06/02/2014	6.84	Call	Bond Future	1,784.8100	1.7848	1,674.6600	1.6747	(6.172)	0	0	13
2013/10/25	R203	06/02/2014	6.16	Call	Bond Future	627.8200	0.6278	568.8200	0.5688	(9.398)	0	0	0
2013/10/25	R203	06/02/2014	5.95	Call	Bond Future	412.8900	0.4129	369.0200	0.3690	(10.625)	0	0	16
2013/10/25	R203	06/02/2014	6.14	Call	Bond Future	604.6700	0.6047	547.1700	0.5472	(9.509)	0	0	0
2013/10/25	R203	06/02/2014	6.15	Call	Bond Future	616.1700	0.6162	557.9200	0.5579	(9.454)	0	0	0
2013/10/25	R203	08/05/2014	5.76	Call	Bond Future	498.3700	0.4984	457.4600	0.4575	(8.209)	0	0	0
2013/10/25	R203	08/05/2014	6.84	Call	Bond Future	1,898.2200	1.8982	1,799.7500	1.7997	(5.187)	0	0	13
2013/10/25	R203	08/05/2014	7.40	Put	Bond Future	506.6000	0.5066	542.0600	0.5421	7.000	0	0	0
2013/10/25	R203	08/05/2014	5.74	Call	Bond Future	483.1900	0.4832	443.2200	0.4432	(8.272)	0	0	0
2013/10/25	R203	08/05/2014			Bond Future	6.5511	106.3310	6.6035	106.1715	0.799	0.0000	0.0000	0
2013/10/25	R203	08/05/2014	5.76	Put	Bond Future	2,945.1200	2.9451	3,063.6800	3.0637	4.026	0	0	0
2013/10/25	R203	08/05/2014	6.84	Put	Bond Future	1,021.8700	1.0219	1,082.8700	1.0829	5.969	0	0	0
2013/10/25	R203	08/05/2014	5.75	Put	Bond Future	2,968.8700	2.9689	3,087.9000	3.0879	4.009	0	0	0
2013/10/25	R203	08/05/2014	5.74	Put	Bond Future	2,992.7000	2.9927	3,112.2000	3.1122	3.993	0	0	0
2013/10/25	R203	08/05/2014	7.40	Call	Bond Future	3,056.1800	3.0562	2,932.1700	2.9322	(4.058)	0	0	16
2013/10/25	R203	08/05/2014	5.75	Call	Bond Future	490.7400	0.4907	450.3000	0.4503	(8.241)	0	0	0
2013/10/25	R203	07/08/2014	7.30	Call	Bond Future	2,751.7100	2.7517	2,639.5500	2.6395	(4.076)	0	0	0
2013/10/25	R203	07/08/2014			Bond Future	6.6271	107.8241	6.6843	107.6622	0.863	0.0000	0.0000	0
2013/10/25	R203	07/08/2014	7.31	Call	Bond Future	2,770.9600	2.7710	2,658.4200	2.6584	(4.061)	0	0	0
2013/10/25	R203	07/08/2014	6.84	Put	Bond Future	1,339.0400	1.3390	1,407.7300	1.4077	5.130	0	0	0
2013/10/25	R203	07/08/2014	7.29	Put	Bond Future	875.6600	0.8757	925.7900	0.9258	5.725	0	0	0
2013/10/25	R203	07/08/2014	7.31	Put	Bond Future	858.7300	0.8587	908.1000	0.9081	5.749	0	0	0
2013/10/25	R203	07/08/2014	7.29	Call	Bond Future	2,732.5100	2.7325	2,620.7300	2.6207	(4.091)	0	0	0
2013/10/25	R203	07/08/2014	7.30	Put	Bond Future	867.1600	0.8672	916.9100	0.9169	5.737	0	0	0
2013/10/25	R203	07/08/2014	6.84	Call	Bond Future	1,939.9400	1.9399	1,846.7200	1.8467	(4.805)	0	0	30
2013/10/25	R204	07/11/2013			Bond Future	6.5919	109.1590	6.6415	108.9394	0.752	0.0000	0.0000	31,288

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2013/10/25	R204	07/11/2013	7.00	Put	Bond Future	51.6900	0.0517	64.4000	0.0644	24.589	0	0	1,270
2013/10/25	R204	07/11/2013	6.29	Put	Bond Future	1,447.8900	1.4479	1,630.0300	1.6300	12.580	0	0	0
2013/10/25	R204	07/11/2013	6.31	Put	Bond Future	1,372.0400	1.3720	1,550.0000	1.5500	12.970	0	0	0
2013/10/25	R204	07/11/2013	6.29	Call	Bond Future	98.8700	0.0989	61.4500	0.0614	(37.848)	0	0	0
2013/10/25	R204	07/11/2013	6.30	Put	Bond Future	1,409.7700	1.4098	1,589.8500	1.5899	12.774	0	0	0
2013/10/25	R204	07/11/2013	7.00	Call	Bond Future	1,842.4000	1.8424	1,635.5500	1.6356	(11.227)	0	0	0
2013/10/25	R204	07/11/2013	6.30	Call	Bond Future	105.7700	0.1058	66.2900	0.0663	(37.326)	0	0	0
2013/10/25	R204	07/11/2013	6.31	Call	Bond Future	113.0400	0.1130	71.4400	0.0714	(36.801)	0	0	0
2013/10/25	R204	06/02/2014	6.39	Call	Bond Future	889.5400	0.8895	802.9500	0.8030	(9.734)	0	0	0
2013/10/25	R204	06/02/2014			Bond Future	6.6715	106.5648	6.7242	106.3423	0.790	0.0000	0.0000	0
2013/10/25	R204	06/02/2014	6.41	Call	Bond Future	921.7300	0.9217	833.0300	0.8330	(9.623)	0	0	0
2013/10/25	R204	06/02/2014	6.40	Call	Bond Future	905.5400	0.9055	817.9000	0.8179	(9.678)	0	0	0
2013/10/25	R204	06/02/2014	6.39	Put	Bond Future	2,087.7500	2.0878	2,223.6200	2.2236	6.508	0	0	0
2013/10/25	R204	06/02/2014	6.41	Put	Bond Future	2,034.2600	2.0343	2,168.0200	2.1680	6.575	0	0	0
2013/10/25	R204	06/02/2014	6.40	Put	Bond Future	2,060.9000	2.0609	2,195.7200	2.1957	6.542	0	0	0
2013/10/25	R204	08/05/2014			Bond Future	6.7538	107.9961	6.8100	107.7706	0.832	0.0000	0.0000	0
2013/10/25	R204	08/05/2014	6.05	Call	Bond Future	808.4300	0.8084	742.7800	0.7428	(8.121)	0	0	0
2013/10/25	R204	08/05/2014	6.06	Call	Bond Future	820.1200	0.8201	753.7800	0.7538	(8.089)	0	0	0
2013/10/25	R204	08/05/2014	6.04	Call	Bond Future	796.8600	0.7969	731.8900	0.7319	(8.153)	0	0	0
2013/10/25	R204	08/05/2014	6.05	Put	Bond Future	3,684.6200	3.6846	3,844.4600	3.8445	4.338	0	0	0
2013/10/25	R204	08/05/2014	6.04	Put	Bond Future	3,714.6000	3.7146	3,875.1200	3.8751	4.321	0	0	0
2013/10/25	R204	08/05/2014	6.06	Put	Bond Future	3,654.7700	3.6548	3,813.9200	3.8139	4.355	0	0	0
2013/10/25	R204	07/08/2014			Bond Future	6.8271	105.4806	6.8872	105.2518	0.880	0.0000	0.0000	0
2013/10/25	R204	07/08/2014	7.44	Put	Bond Future	1,319.1500	1.3191	1,393.4600	1.3935	5.633	0	0	0
2013/10/25	R204	07/08/2014	7.46	Put	Bond Future	1,294.4000	1.2944	1,367.6600	1.3677	5.660	0	0	0
2013/10/25	R204	07/08/2014	7.45	Put	Bond Future	1,306.7300	1.3067	1,380.5100	1.3805	5.646	0	0	0
2013/10/25	R204	07/08/2014	7.46	Call	Bond Future	3,675.2700	3.6753	3,519.7000	3.5197	(4.233)	0	0	0
2013/10/25	R204	07/08/2014	7.78	Call	Bond Future	4,507.3300	4.5073	4,335.9900	4.3360	(3.801)	0	0	0
2013/10/25	R204	07/08/2014	7.44	Call	Bond Future	3,625.8100	3.6258	3,471.2900	3.4713	(4.262)	0	0	0
2013/10/25	R204	07/08/2014	7.78	Put	Bond Future	947.9600	0.9480	1,005.4500	1.0055	6.065	0	0	530
2013/10/25	R204	07/08/2014	7.45	Call	Bond Future	3,650.5000	3.6505	3,495.4500	3.4955	(4.247)	0	0	0
2013/10/25	R206	07/11/2013	4.31	Put	Bond Future	144.7400	0.1447	151.7700	0.1518	4.857	0	0	0
2013/10/25	R206	07/11/2013			Bond Future	5.1045	102.8296	5.1484	102.8218	0.859	0.0000	0.0000	0
2013/10/25	R206	07/11/2013	4.30	Put	Bond Future	146.4200	0.1464	153.4700	0.1535	4.815	0	0	0
2013/10/25	R206	07/11/2013	4.31	Call	Bond Future	2.5600	0.0026	1.7600	0.0018	(31.250)	0	0	0
2013/10/25	R206	07/11/2013	4.29	Call	Bond Future	2.3500	0.0024	1.5900	0.0016	(32.340)	0	0	0
2013/10/25	R206	07/11/2013	4.30	Call	Bond Future	2.4500	0.0025	1.6700	0.0017	(31.837)	0	0	0
2013/10/25	R206	07/11/2013	4.29	Put	Bond Future	148.1200	0.1481	155.1900	0.1552	4.773	0	0	0
2013/10/25	R207	07/11/2013	6.70	Call	Bond Future	245.5500	0.2455	167.3300	0.1673	(31.855)	0	0	0
2013/10/25	R207	07/11/2013			Bond Future	6.9223	103.9742	6.9768	103.7016	0.788	0.0000	0.0000	21,989
2013/10/25	R207	07/11/2013	6.71	Call	Bond Future	258.4400	0.2584	177.2300	0.1772	(31.423)	0	0	0
2013/10/25	R207	07/11/2013	6.69	Put	Bond Future	1,404.3400	1.4043	1,601.5700	1.6016	14.044	0	0	0
2013/10/25	R207	07/11/2013	6.71	Put	Bond Future	1,328.1500	1.3281	1,519.4600	1.5195	14.404	0	0	0
2013/10/25	R207	07/11/2013	6.69	Call	Bond Future	233.1500	0.2332	157.8600	0.1579	(32.293)	0	0	0
2013/10/25	R207	07/11/2013	6.70	Put	Bond Future	1,365.9800	1.3660	1,560.2800	1.5603	14.224	0	0	0
2013/10/25	R207	06/02/2014			Bond Future	7.0054	101.7027	7.0628	101.4265	0.820	0.0000	0.0000	1,081

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2013/10/25	R207	06/02/2014	6.65	Call	Bond Future	1,051.0000		1.0510	947.7600	0.9478	(9.823)	0	0	0
2013/10/25	R207	06/02/2014	6.64	Put	Bond Future	2,812.9200		2.8129	2,987.0000	2.9870	6.189	0	0	0
2013/10/25	R207	06/02/2014	6.66	Put	Bond Future	2,748.9600		2.7490	2,920.7200	2.9207	6.248	0	0	0
2013/10/25	R207	06/02/2014	6.65	Put	Bond Future	2,780.8300		2.7808	2,953.7500	2.9538	6.218	0	0	0
2013/10/25	R207	06/02/2014	6.66	Call	Bond Future	1,068.2900		1.0683	963.8900	0.9639	(9.773)	0	0	0
2013/10/25	R207	06/02/2014	6.64	Call	Bond Future	1,033.8900		1.0339	931.8100	0.9318	(9.873)	0	0	0
2013/10/25	R207	08/05/2014	6.19	Put	Bond Future	5,167.2900		5.1673	5,374.1000	5.3741	4.002	0	0	0
2013/10/25	R207	08/05/2014	6.21	Put	Bond Future	5,093.8900		5.0939	5,299.2400	5.2992	4.031	0	0	0
2013/10/25	R207	08/05/2014			Bond Future	7.0937		103.0688	7.1543	102.7889	0.854	0.0000	0.0000	0
2013/10/25	R207	08/05/2014	6.20	Put	Bond Future	5,130.5300		5.1305	5,336.6000	5.3366	4.017	0	0	0
2013/10/25	R207	08/05/2014	6.20	Call	Bond Future	889.8400		0.8898	816.0600	0.8161	(8.291)	0	0	0
2013/10/25	R207	08/05/2014	6.21	Call	Bond Future	901.8400		0.9018	827.3400	0.8273	(8.261)	0	0	0
2013/10/25	R207	08/05/2014	6.19	Call	Bond Future	877.9400		0.8779	804.9000	0.8049	(8.319)	0	0	0
2013/10/25	R207	07/08/2014	7.69	Call	Bond Future	4,179.6900		4.1797	3,996.5700	3.9966	(4.381)	0	0	0
2013/10/25	R207	07/08/2014	7.70	Put	Bond Future	1,909.5800		1.9096	2,009.7600	2.0098	5.246	0	0	0
2013/10/25	R207	07/08/2014			Bond Future	7.1751		100.8753	7.2391	100.5914	0.893	0.0000	0.0000	0
2013/10/25	R207	07/08/2014	7.70	Call	Bond Future	4,206.9500		4.2069	4,023.2000	4.0232	(4.368)	0	0	0
2013/10/25	R207	07/08/2014	7.71	Call	Bond Future	4,234.2900		4.2343	4,049.9200	4.0499	(4.354)	0	0	0
2013/10/25	R207	07/08/2014	7.69	Put	Bond Future	1,925.4800		1.9255	2,026.2900	2.0263	5.236	0	0	0
2013/10/25	R207	07/08/2014	7.71	Put	Bond Future	1,893.7800		1.8938	1,993.3400	1.9933	5.257	0	0	0
2013/10/25	R208	07/11/2013			Bond Future	7.0770		98.9318	7.1465	98.5424	0.983	0.0000	0.0000	10,578
2013/10/25	R208	07/11/2013	6.79	Put	Bond Future	1,776.3800		1.7764	2,098.8000	2.0988	18.150	0	0	0
2013/10/25	R208	07/11/2013	6.81	Put	Bond Future	1,682.0600		1.6821	1,997.3500	1.9974	18.744	0	0	0
2013/10/25	R208	07/11/2013	6.80	Put	Bond Future	1,728.9500		1.7290	2,047.8600	2.0479	18.445	0	0	0
2013/10/25	R208	07/11/2013	6.81	Call	Bond Future	170.2500		0.1702	96.1400	0.0961	(43.530)	0	0	0
2013/10/25	R208	07/11/2013	7.50	Put	Bond Future	65.1900		0.0652	92.5000	0.0925	41.893	0	0	1,520
2013/10/25	R208	07/11/2013	6.79	Call	Bond Future	150.1600		0.1502	83.1800	0.0832	(44.606)	0	0	0
2013/10/25	R208	07/11/2013	7.50	Call	Bond Future	2,403.7100		2.4037	2,041.6200	2.0416	(15.064)	0	0	0
2013/10/25	R208	07/11/2013	6.80	Call	Bond Future	159.9600		0.1600	89.4700	0.0895	(44.067)	0	0	0
2013/10/25	R208	06/02/2014	6.74	Put	Bond Future	3,251.3200		3.2513	3,517.2100	3.5172	8.178	0	0	0
2013/10/25	R208	06/02/2014			Bond Future	7.1565		100.2331	7.2293	99.8385	1.017	0.0000	0.0000	0
2013/10/25	R208	06/02/2014	6.76	Put	Bond Future	3,174.8900		3.1749	3,437.3800	3.4374	8.268	0	0	0
2013/10/25	R208	06/02/2014	6.75	Put	Bond Future	3,212.9700		3.2130	3,477.1700	3.4772	8.223	0	0	0
2013/10/25	R208	06/02/2014	6.74	Call	Bond Future	954.5100		0.9545	825.8600	0.8259	(13.478)	0	0	0
2013/10/25	R208	06/02/2014	6.75	Call	Bond Future	972.0700		0.9721	841.7300	0.8417	(13.408)	0	0	0
2013/10/25	R208	06/02/2014	6.76	Call	Bond Future	989.8600		0.9899	857.8100	0.8578	(13.340)	0	0	0
2013/10/25	R208	08/05/2014	6.31	Call	Bond Future	781.8400		0.7818	691.3200	0.6913	(11.578)	0	0	0
2013/10/25	R208	08/05/2014			Bond Future	7.2361		98.1830	7.3123	97.7831	1.053	0.0000	0.0000	0
2013/10/25	R208	08/05/2014	6.29	Call	Bond Future	758.1800		0.7582	669.7600	0.6698	(11.662)	0	0	0
2013/10/25	R208	08/05/2014	6.31	Put	Bond Future	5,808.4900		5.8085	6,117.8700	6.1179	5.326	0	0	0
2013/10/25	R208	08/05/2014	6.30	Put	Bond Future	5,852.5800		5.8526	6,163.0100	6.1630	5.304	0	0	0
2013/10/25	R208	08/05/2014	6.29	Put	Bond Future	5,896.8300		5.8968	6,208.3100	6.2083	5.282	0	0	0
2013/10/25	R208	08/05/2014	6.30	Call	Bond Future	769.9400		0.7699	680.4700	0.6805	(11.620)	0	0	0
2013/10/25	R208	07/08/2014	8.28	Call	Bond Future	6,082.7700		6.0828	5,779.9200	5.7799	(4.979)	0	0	0
2013/10/25	R208	07/08/2014			Bond Future	7.3090		99.5616	7.3889	99.1560	1.093	0.0000	0.0000	0
2013/10/25	R208	07/08/2014	7.80	Call	Bond Future	4,482.8700		4.4829	4,222.2900	4.2223	(5.813)	0	0	0
2013/10/25	R208	07/08/2014	7.79	Put	Bond Future	2,039.2900		2.0393	2,185.3500	2.1853	7.162	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
2013/10/25	R208	07/08/2014	7.81	Put	Bond Future	2,003.3800	2.0034	2,147.5100	2.1475	7.194	0	0	0
2013/10/25	R208	07/08/2014	7.80	Put	Bond Future	2,021.2700	2.0213	2,166.3600	2.1664	7.178	0	0	0
2013/10/25	R208	07/08/2014	7.81	Call	Bond Future	4,514.3100	4.5143	4,252.7700	4.2528	(5.794)	0	0	0
2013/10/25	R208	07/08/2014	8.28	Put	Bond Future	1,288.0900	1.2881	1,390.9100	1.3909	7.982	0	0	630
2013/10/25	R208	07/08/2014	7.79	Call	Bond Future	4,451.5200	4.4515	4,191.9100	4.1919	(5.832)	0	0	0
2013/10/25	R209	07/11/2013	8.80	Put	Bond Future	516.6100	0.5166	641.1800	0.6412	24.113	0	0	0
2013/10/25	R209	07/11/2013	9.50	Put	Bond Future	7.6500	0.0077	9.6700	0.0097	26.405	0	0	980
2013/10/25	R209	07/11/2013			Bond Future	8.6020	77.5357	8.6663	77.0195	0.749	0.0000	0.0000	19,784
2013/10/25	R209	07/11/2013	8.80	Call	Bond Future	2,086.8000	2.0868	1,695.2400	1.6952	(18.764)	0	0	0
2013/10/25	R209	07/11/2013	8.81	Call	Bond Future	2,142.3200	2.1423	1,746.1600	1.7462	(18.492)	0	0	0
2013/10/25	R209	07/11/2013	9.25	Call	Bond Future	5,001.3600	5.0014	4,497.7500	4.4977	(10.069)	0	0	0
2013/10/25	R209	07/11/2013	8.65	Call	Bond Future	1,338.9700	1.3390	1,026.7900	1.0268	(23.315)	0	0	0
2013/10/25	R209	07/11/2013	8.79	Call	Bond Future	2,031.9300	2.0319	1,645.0600	1.6451	(19.040)	0	0	0
2013/10/25	R209	07/11/2013	9.70	Put	Bond Future	1.4200	0.0014	1.7500	0.0018	23.239	0	0	1,520
2013/10/25	R209	07/11/2013	9.40	Call	Bond Future	6,048.5000	6.0485	5,536.7700	5.5368	(8.460)	0	0	0
2013/10/25	R209	07/11/2013	9.25	Put	Bond Future	44.6000	0.0446	57.1200	0.0571	28.072	0	0	1,000
2013/10/25	R209	07/11/2013	8.79	Put	Bond Future	539.8200	0.5398	669.0800	0.6691	23.945	0	0	0
2013/10/25	R209	07/11/2013	9.50	Call	Bond Future	6,743.1600	6.7432	6,229.0500	6.2290	(7.624)	0	0	0
2013/10/25	R209	07/11/2013	9.70	Call	Bond Future	8,110.0500	8.1100	7,594.2500	7.5942	(6.360)	0	0	0
2013/10/25	R209	07/11/2013	9.40	Put	Bond Future	16.0200	0.0160	20.4200	0.0204	27.466	0	0	5,000
2013/10/25	R209	07/11/2013	8.65	Put	Bond Future	953.3600	0.9534	1,157.3100	1.1573	21.393	0	0	4,700
2013/10/25	R209	07/11/2013	8.81	Put	Bond Future	494.1700	0.4942	614.1400	0.6141	24.277	0	0	0
2013/10/25	R209	06/02/2014	8.56	Call	Bond Future	2,967.7000	2.9677	2,708.6400	2.7086	(8.729)	0	0	0
2013/10/25	R209	06/02/2014			Bond Future	8.6808	78.5556	8.7471	78.0326	0.763	0.0000	0.0000	0
2013/10/25	R209	06/02/2014	8.54	Call	Bond Future	2,896.6400	2.8966	2,641.5400	2.6415	(8.807)	0	0	0
2013/10/25	R209	06/02/2014	8.55	Call	Bond Future	2,932.0500	2.9320	2,674.9700	2.6750	(8.768)	0	0	0
2013/10/25	R209	06/02/2014	8.54	Put	Bond Future	4,027.0400	4.0270	4,294.9300	4.2949	6.652	0	0	0
2013/10/25	R209	06/02/2014	8.56	Put	Bond Future	3,935.9800	3.9360	4,199.9100	4.1999	6.706	0	0	0
2013/10/25	R209	06/02/2014	8.55	Put	Bond Future	3,981.3200	3.9813	4,247.2300	4.2472	6.679	0	0	0
2013/10/25	R209	08/05/2014			Bond Future	8.7591	76.4659	8.8272	75.9358	0.778	0.0000	0.0000	0
2013/10/25	R209	08/05/2014	7.85	Call	Bond Future	1,814.7500	1.8147	1,660.5400	1.6605	(8.498)	0	0	0
2013/10/25	R209	08/05/2014	7.86	Call	Bond Future	1,836.8100	1.8368	1,681.2300	1.6812	(8.470)	0	0	0
2013/10/25	R209	08/05/2014	7.85	Put	Bond Future	9,470.3000	9.4703	9,846.1100	9.8461	3.968	0	0	0
2013/10/25	R209	08/05/2014	7.84	Call	Bond Future	1,792.8700	1.7929	1,640.0300	1.6400	(8.525)	0	0	0
2013/10/25	R209	08/05/2014	7.84	Put	Bond Future	9,539.0800	9.5391	9,916.2600	9.9163	3.954	0	0	0
2013/10/25	R209	08/05/2014	7.86	Put	Bond Future	9,401.8400	9.4018	9,776.2800	9.7763	3.983	0	0	0
2013/10/25	R209	07/08/2014	9.04	Put	Bond Future	4,761.9800	4.7620	4,981.9300	4.9819	4.619	0	0	0
2013/10/25	R209	07/08/2014			Bond Future	8.8330	77.5397	8.9031	77.0021	0.794	0.0000	0.0000	0
2013/10/25	R209	07/08/2014	9.06	Put	Bond Future	4,692.9200	4.6929	4,910.6000	4.9106	4.638	0	0	0
2013/10/25	R209	07/08/2014	9.05	Put	Bond Future	4,727.3400	4.7273	4,946.1600	4.9462	4.629	0	0	0
2013/10/25	R209	07/08/2014	9.05	Call	Bond Future	6,372.3200	6.3723	6,053.5700	6.0536	(5.002)	0	0	0
2013/10/25	R209	07/08/2014	9.06	Call	Bond Future	6,412.3600	6.4124	6,092.4700	6.0925	(4.989)	0	0	0
2013/10/25	R209	07/08/2014	9.04	Call	Bond Future	6,332.3800	6.3324	6,014.7600	6.0148	(5.016)	0	0	0
2013/10/25	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	R210	07/11/2013			Bond Future	159.2978	159.2978	159.3381	159.3381	0.025	0.0000	0.0000	1,319
2013/10/25	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	
2013/10/25	R210	07/11/2013	160.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2013/10/25	R210	07/11/2013	159.99	Put	Bond Future		692.1600	0.6922	651.9000	0.6519	(5.817)	0	0	0
2013/10/25	R210	07/11/2013	160.01	Put	Bond Future		712.1600	0.7122	671.9000	0.6719	(5.653)	0	0	0
2013/10/25	R210	07/11/2013	160.00	Put	Bond Future		702.1600	0.7022	661.9000	0.6619	(5.734)	0	0	0
2013/10/25	R211	07/11/2013			Bond Future		128.6652	128.6652	128.6917	128.6917	0.021	0.0000	0.0000	522
2013/10/25	R211	07/11/2013	130.00	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	R211	07/11/2013	129.99	Put	Bond Future		1,324.8200	1.3248	1,298.2800	1.2983	(2.003)	0	0	0
2013/10/25	R211	07/11/2013	130.01	Put	Bond Future		1,344.8200	1.3448	1,318.2800	1.3183	(1.973)	0	0	0
2013/10/25	R211	07/11/2013	130.00	Put	Bond Future		1,334.8200	1.3348	1,308.2800	1.3083	(1.988)	0	0	0
2013/10/25	R211	07/11/2013	130.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	R211	07/11/2013	129.99	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	R212	07/11/2013	132.99	Put	Bond Future		908.9400	0.9089	877.6600	0.8777	(3.441)	0	0	0
2013/10/25	R212	07/11/2013			Bond Future		132.0811	132.0811	132.1123	132.1123	0.024	0.0000	0.0000	21,791
2013/10/25	R212	07/11/2013	133.01	Put	Bond Future		928.9400	0.9289	897.6600	0.8977	(3.367)	0	0	0
2013/10/25	R212	07/11/2013	132.99	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	R212	07/11/2013	133.00	Put	Bond Future		918.9400	0.9189	887.6600	0.8877	(3.404)	0	0	0
2013/10/25	R212	07/11/2013	133.00	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	R212	07/11/2013	133.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	R213	07/11/2013	8.60	Call	Bond Future		2,080.3400	2.0803	1,662.3700	1.6624	(20.091)	0	0	0
2013/10/25	R213	07/11/2013			Bond Future		8.4129	88.6371	8.4823	88.0719	0.825	0.0000	0.0000	15,045
2013/10/25	R213	07/11/2013	8.61	Call	Bond Future		2,136.1600	2.1362	1,713.0300	1.7130	(19.808)	0	0	0
2013/10/25	R213	07/11/2013	8.59	Put	Bond Future		592.7500	0.5927	745.2500	0.7453	25.728	0	0	0
2013/10/25	R213	07/11/2013	8.61	Put	Bond Future		544.1100	0.5441	686.1900	0.6862	26.112	0	0	0
2013/10/25	R213	07/11/2013	8.60	Put	Bond Future		568.0300	0.5680	715.2700	0.7153	25.921	0	0	0
2013/10/25	R213	07/11/2013	8.59	Call	Bond Future		2,025.2000	2.0252	1,612.4900	1.6125	(20.379)	0	0	0
2013/10/25	R213	06/02/2014			Bond Future		8.4981	89.8030	8.5696	89.2304	0.842	0.0000	0.0000	0
2013/10/25	R213	06/02/2014	8.29	Put	Bond Future		4,496.8100	4.4968	4,805.6400	4.8056	6.868	0	0	0
2013/10/25	R213	06/02/2014	8.31	Put	Bond Future		4,400.7200	4.4007	4,705.3500	4.7054	6.922	0	0	0
2013/10/25	R213	06/02/2014	8.29	Call	Bond Future		2,799.1000	2.7991	2,535.2700	2.5353	(9.426)	0	0	0
2013/10/25	R213	06/02/2014	8.30	Put	Bond Future		4,448.5900	4.4486	4,755.3100	4.7553	6.895	0	0	0
2013/10/25	R213	06/02/2014	8.30	Call	Bond Future		2,833.5600	2.8336	2,567.6200	2.5676	(9.385)	0	0	0
2013/10/25	R213	06/02/2014	8.31	Call	Bond Future		2,868.2600	2.8683	2,600.2300	2.6002	(9.345)	0	0	0
2013/10/25	R213	08/05/2014	7.65	Put	Bond Future		9,716.9000	9.7169	10,129.6600	10.1297	4.248	0	0	0
2013/10/25	R213	08/05/2014			Bond Future		8.5792	87.4711	8.6529	86.8907	0.859	0.0000	0.0000	0
2013/10/25	R213	08/05/2014	7.64	Put	Bond Future		9,784.7200	9.7847	10,198.9200	10.1989	4.233	0	0	0
2013/10/25	R213	08/05/2014	7.66	Put	Bond Future		9,649.3600	9.6494	10,060.6800	10.0607	4.263	0	0	0
2013/10/25	R213	08/05/2014	7.65	Call	Bond Future		1,885.5100	1.8855	1,717.9100	1.7179	(8.889)	0	0	0
2013/10/25	R213	08/05/2014	7.64	Call	Bond Future		1,863.6300	1.8636	1,697.4700	1.6975	(8.916)	0	0	0
2013/10/25	R213	08/05/2014	7.66	Call	Bond Future		1,907.5500	1.9075	1,738.5100	1.7385	(8.862)	0	0	0
2013/10/25	R213	07/08/2014	8.86	Call	Bond Future		6,489.7200	6.4897	6,145.8400	6.1458	(5.299)	0	0	0
2013/10/25	R213	07/08/2014			Bond Future		8.6569	88.6992	8.7328	88.1106	0.877	0.0000	0.0000	0
2013/10/25	R213	07/08/2014	8.84	Call	Bond Future		6,408.6400	6.4086	6,067.2400	6.0672	(5.327)	0	0	0
2013/10/25	R213	07/08/2014	8.85	Call	Bond Future		6,449.1300	6.4491	6,106.4800	6.1065	(5.313)	0	0	0
2013/10/25	R213	07/08/2014	8.84	Put	Bond Future		4,998.8200	4.9988	5,246.0600	5.2461	4.946	0	0	0
2013/10/25	R213	07/08/2014	8.86	Put	Bond Future		4,927.9700	4.9280	5,172.7300	5.1727	4.967	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
2013/10/25	R213	07/08/2014	8.85	Put	Bond Future	4,963.3000	4.9633	5,209.2900	5.2093	4.956	0	0	0
2013/10/25	R214	07/11/2013	7.80	Call	Bond Future	3.8200	0.0038	1.5000	0.0015	(60.733)	0	0	0
2013/10/25	R214	07/11/2013			Bond Future	8.7574	78.0009	8.8167	77.5103	0.678	0.0000	0.0000	2,427
2013/10/25	R214	07/11/2013	7.81	Call	Bond Future	4.1900	0.0042	1.6600	0.0017	(60.382)	0	0	0
2013/10/25	R214	07/11/2013	7.79	Call	Bond Future	3.4700	0.0035	1.3500	0.0014	(61.095)	0	0	0
2013/10/25	R214	07/11/2013	7.81	Put	Bond Future	8,597.3900	8.5974	9,085.5400	9.0855	5.678	0	0	0
2013/10/25	R214	07/11/2013	7.80	Put	Bond Future	8,695.9700	8.6960	9,184.3300	9.1843	5.616	0	0	0
2013/10/25	R214	07/11/2013	7.79	Put	Bond Future	8,794.7700	8.7948	9,283.3300	9.2833	5.555	0	0	0
2013/10/25	R214	06/02/2014			Bond Future	8.8390	79.0269	8.9001	78.5298	0.691	0.0000	0.0000	0
2013/10/25	R214	06/02/2014	8.99	Put	Bond Future	3,165.4900	3.1655	3,364.0700	3.3641	6.273	0	0	0
2013/10/25	R214	06/02/2014	9.01	Put	Bond Future	3,093.4600	3.0935	3,288.7400	3.2887	6.313	0	0	0
2013/10/25	R214	06/02/2014	8.99	Call	Bond Future	4,383.8200	4.3838	4,085.3000	4.0853	(6.810)	0	0	0
2013/10/25	R214	06/02/2014	9.00	Put	Bond Future	3,129.3900	3.1294	3,326.3200	3.3263	6.293	0	0	0
2013/10/25	R214	06/02/2014	9.00	Call	Bond Future	4,427.2800	4.4273	4,127.1100	4.1271	(6.780)	0	0	0
2013/10/25	R214	06/02/2014	9.01	Call	Bond Future	4,470.7600	4.4708	4,168.9400	4.1689	(6.751)	0	0	0
2013/10/25	R248	07/11/2013			Bond Future	8.8227	100.9607	8.8921	100.2248	0.786	0.0000	0.0000	10,220
2013/10/25	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	R248	07/11/2013	7.86	Put	Bond Future	11,302.1000	11.3021	12,038.0100	12.0380	6.511	0	0	0
2013/10/25	R248	07/11/2013	7.85	Put	Bond Future	11,431.1700	11.4312	12,167.0800	12.1671	6.438	0	0	0
2013/10/25	R248	07/11/2013	7.84	Put	Bond Future	11,560.5000	11.5605	12,296.4100	12.2964	6.366	0	0	0
2013/10/25	R248	06/02/2014	9.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	R248	06/02/2014			Bond Future	8.9065	102.2887	8.9781	101.5431	0.803	0.0000	0.0000	0
2013/10/25	R248	06/02/2014	9.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/25	R248	06/02/2014	9.11	Call	Bond Future	2,094.3200	2.0943	1,348.7100	1.3487	(35.602)	0	0	0
2013/10/25	R248	06/02/2014	9.09	Call	Bond Future	1,891.9700	1.8920	1,146.3600	1.1464	(39.409)	0	0	0
2013/10/25	R248	06/02/2014	9.10	Call	Bond Future	1,993.2400	1.9932	1,247.6300	1.2476	(37.407)	0	0	0
2013/10/25	R248	06/02/2014	9.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total** **354685**