



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 03/09/2013 to 03/09/2013

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

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2013/09/03	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	2025	07/11/2013			Bond Future	107.0508	107.0508	107.0520	107.0520	0.001	0.0000	0.0000	0
2013/09/03	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	2025	07/11/2013	110.99	Put	Bond Future	3,939.2100	3.9392	3,938.0300	3.9380	(0.030)	0	0	0
2013/09/03	2025	07/11/2013	111.01	Put	Bond Future	3,959.2100	3.9592	3,958.0300	3.9580	(0.030)	0	0	0
2013/09/03	2025	07/11/2013	111.00	Put	Bond Future	3,949.2100	3.9492	3,948.0300	3.9480	(0.030)	0	0	0
2013/09/03	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	2037	07/11/2013			Bond Future	9.3878	94.0454	9.5146	92.9467	1.351	0.0000	0.0000	1,650
2013/09/03	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	904.4400	0.9044	100.000	0	0	0
2013/09/03	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	730.3000	0.7303	100.000	0	0	0
2013/09/03	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	817.3000	0.8173	100.000	0	0	0
2013/09/03	2037	07/11/2013	9.43	Call	Bond Future	368.4100	0.3684	0.0000	0.0000	(100.000)	0	0	0
2013/09/03	2037	07/11/2013	9.41	Call	Bond Future	194.2700	0.1943	0.0000	0.0000	(100.000)	0	0	0
2013/09/03	2037	07/11/2013	9.42	Call	Bond Future	281.4100	0.2814	0.0000	0.0000	(100.000)	0	0	0
2013/09/03	2037	06/02/2014			Bond Future	9.4951	91.0170	9.6261	89.9039	1.380	0.0000	0.0000	0
2013/09/03	2037	06/02/2014	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	2037	06/02/2014	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	2037	06/02/2014	9.38	Put	Bond Future	996.5900	0.9966	2,109.6700	2.1097	111.689	0	0	0
2013/09/03	2037	06/02/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	2037	06/02/2014	9.37	Put	Bond Future	1,084.0200	1.0840	2,197.1000	2.1971	102.681	0	0	0
2013/09/03	2037	06/02/2014	9.39	Put	Bond Future	909.3000	0.9093	2,022.3800	2.0224	122.411	0	0	0
2013/09/03	2037	08/05/2014	9.39	Put	Bond Future	1,846.2400	1.8462	2,975.6400	2.9756	61.173	0	0	0
2013/09/03	2037	08/05/2014			Bond Future	9.6057	92.2252	9.7413	91.0958	1.411	0.0000	0.0000	0
2013/09/03	2037	08/05/2014	9.38	Put	Bond Future	1,933.3000	1.9333	3,062.7000	3.0627	58.418	0	0	0
2013/09/03	2037	08/05/2014	9.37	Put	Bond Future	2,020.5000	2.0205	3,149.9000	3.1499	55.897	0	0	0
2013/09/03	2037	08/05/2014	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	2037	08/05/2014	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	2037	08/05/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	2038	07/11/2013			Bond Future	102.4267	102.4267	102.4291	102.4291	0.002	0.0000	0.0000	0
2013/09/03	2038	07/11/2013	109.99	Put	Bond Future	7,563.3300	7.5633	7,560.8900	7.5609	(0.032)	0	0	0
2013/09/03	2038	07/11/2013	110.00	Put	Bond Future	7,573.3300	7.5733	7,570.8900	7.5709	(0.032)	0	0	0
2013/09/03	2038	07/11/2013	110.01	Put	Bond Future	7,583.3300	7.5833	7,580.8900	7.5809	(0.032)	0	0	0
2013/09/03	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	2050	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	2050	07/11/2013	110.00	Put	Bond Future	4,848.2700	4.8483	4,845.7800	4.8458	(0.051)	0	0	0
2013/09/03	2050	07/11/2013			Bond Future	105.1517	105.1517	105.1542	105.1542	0.002	0.0000	0.0000	122
2013/09/03	2050	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	2050	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	2050	07/11/2013	109.99	Put	Bond Future	4,838.2700	4.8383	4,835.7800	4.8358	(0.051)	0	0	0
2013/09/03	2050	07/11/2013	110.01	Put	Bond Future	4,858.2700	4.8583	4,855.7800	4.8558	(0.051)	0	0	0
2013/09/03	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/09/03	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/03	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/03	AL37	07/11/2013			Index Future	400.7200	400.7200	399.1960	399.1960	(0.380)	0.0000	0.0000	0
2013/09/03	AL37	06/02/2014			Index Future	405.9530	405.9530	404.4090	404.4090	(0.380)	0.0000	0.0000	0
2013/09/03	AL7T	07/11/2013			Index Future	471.1030	471.1030	468.3990	468.3990	(0.574)	0.0000	0.0000	1
2013/09/03	AL7T	06/02/2014			Index Future	477.2550	477.2550	474.5160	474.5160	(0.574)	0.0000	0.0000	0
2013/09/03	ALBI	07/11/2013			Index Future	424.1170	424.1170	421.4460	421.4460	(0.630)	0.0000	0.0000	770
2013/09/03	ALBI	06/02/2014			Index Future	429.6550	429.6550	426.9490	426.9490	(0.630)	0.0000	0.0000	73
2013/09/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/03	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/03	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/03	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/09/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/09/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/03	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/03	EL28	07/11/2013			Bond Future	107.8920	107.8920	107.8948	107.8948	0.003	0.0000	0.0000	0
2013/09/03	EL28	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	EL28	07/11/2013	109.99	Put	Bond Future	2,098.0300	2.0980	2,095.1800	2.0952	(0.136)	0	0	0
2013/09/03	EL28	07/11/2013	110.01	Put	Bond Future	2,118.0300	2.1180	2,115.1800	2.1152	(0.135)	0	0	0
2013/09/03	EL28	07/11/2013	110.00	Put	Bond Future	2,108.0300	2.1080	2,105.1800	2.1052	(0.135)	0	0	0
2013/09/03	EL28	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	EL28	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	ES33	07/11/2013			Bond Future	9.8779	80.6637	9.9944	79.8289	1.179	0.0000	0.0000	6,292
2013/09/03	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	ES33	07/11/2013	8.51	Put	Bond Future	10,924.0700	10.9241	11,758.9200	11.7589	7.642	0	0	0
2013/09/03	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	ES33	07/11/2013	8.49	Put	Bond Future	11,100.5000	11.1005	11,935.3500	11.9354	7.521	0	0	0
2013/09/03	ES33	07/11/2013	8.50	Put	Bond Future	11,012.2200	11.0122	11,847.0700	11.8471	7.581	0	0	0
2013/09/03	ES33	06/02/2014	9.54	Put	Bond Future	3,419.0200	3.4190	4,264.7400	4.2647	24.736	0	0	0
2013/09/03	ES33	06/02/2014			Bond Future	10.0075	81.7172	10.1281	80.8714	1.205	0.0000	0.0000	0
2013/09/03	ES33	06/02/2014	9.56	Put	Bond Future	3,268.0700	3.2681	4,113.7900	4.1138	25.878	0	0	0
2013/09/03	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	ES33	06/02/2014	9.55	Put	Bond Future	3,343.4900	3.3435	4,189.2100	4.1892	25.295	0	0	0
2013/09/03	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	GOVI	07/11/2013			GOVI	423.6070	423.6070	420.9710	420.9710	(0.622)	0.0000	0.0000	116

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2013/09/03	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	GOVI	07/11/2013	445.99	Put	GOVI	223,830.0000	22.3830	250,190.0000	25.0190	11.777	0	0	0
2013/09/03	GOVI	07/11/2013	446.01	Put	GOVI	224,030.0000	22.4030	250,390.0000	25.0390	11.766	0	0	0
2013/09/03	GOVI	07/11/2013	446.00	Put	GOVI	223,930.0000	22.3930	250,290.0000	25.0290	11.772	0	0	0
2013/09/03	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	GOVI	06/02/2014	439.99	Call	GOVI	429.1390	429.1390	426.4690	426.4690	(0.622)	0.0000	0.0000	269
2013/09/03	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	GOVI	06/02/2014	439.99	Put	GOVI	108,510.0000	10.8510	135,210.0000	13.5210	24.606	0	0	0
2013/09/03	GOVI	06/02/2014	440.01	Put	GOVI	108,710.0000	10.8710	135,410.0000	13.5410	24.561	0	0	0
2013/09/03	GOVI	06/02/2014	440.00	Put	GOVI	108,610.0000	10.8610	135,310.0000	13.5310	24.583	0	0	0
2013/09/03	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	GOVI	08/05/2014	442.00	Call	GOVI	434.8350	434.8350	432.1220	432.1220	(0.624)	0.0000	0.0000	0
2013/09/03	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	GOVI	08/05/2014	441.99	Put	GOVI	71,550.0000	7.1550	98,680.0000	9.8680	37.918	0	0	0
2013/09/03	GOVI	08/05/2014	442.01	Put	GOVI	71,750.0000	7.1750	98,880.0000	9.8880	37.812	0	0	0
2013/09/03	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	GOVI	08/05/2014	442.00	Put	GOVI	71,650.0000	7.1650	98,780.0000	9.8780	37.865	0	0	0
2013/09/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/09/03	IGOV	07/11/2013			Index Future	191.7750	191.7750	191.9040	191.9040	0.067	0.0000	0.0000	1,078
2013/09/03	IGOV	06/02/2014			Index Future	194.3030	194.3030	194.4340	194.4340	0.067	0.0000	0.0000	173
2013/09/03	ILBI	07/11/2013			Index Future	520.0250	520.0250	520.0250	520.0250	0.000	0.0000	0.0000	0
2013/09/03	ILBI	06/02/2014			Index Future	527.0560	527.0560	527.0560	527.0560	0.000	0.0000	0.0000	186
2013/09/03	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/09/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/09/03	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/09/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/09/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/09/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/09/03	JBAF	18/09/2013			Jibar Tradeable Future	5.1800	94.8200	5.2000	94.8000	0.386	0.0000	0.0000	700
2013/09/03	JBAF	16/10/2013			Jibar Tradeable Future	5.2500	94.7500	5.2700	94.7300	0.381	0.0000	0.0000	0
2013/09/03	JBAF	20/11/2013			Jibar Tradeable Future	5.3500	94.6500	5.3700	94.6300	0.374	0.0000	0.0000	3,000
2013/09/03	JBAF	18/12/2013			Jibar Tradeable Future	5.4400	94.5600	5.4700	94.5300	0.551	0.0000	0.0000	1,500
2013/09/03	JBAF	15/01/2014			Jibar Tradeable Future	5.5500	94.4500	5.6100	94.3900	1.081	0.0000	0.0000	1,000
2013/09/03	JBAF	19/02/2014			Jibar Tradeable Future	5.7300	94.2700	5.8200	94.1800	1.571	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
2013/09/03	JBAF	19/03/2014			Jibar Tradeable Future	5.8900	94.1100	5.9900	94.0100	1.698	0.0000	0.0000	400
2013/09/03	JBAF	18/06/2014			Jibar Tradeable Future	6.3200	93.6800	6.4200	93.5800	1.582	0.0000	0.0000	1,000
2013/09/03	JBAF	17/09/2014			Jibar Tradeable Future	6.6700	93.3300	6.8000	93.2000	1.949	0.0000	0.0000	0
2013/09/03	JBAF	17/12/2014			Jibar Tradeable Future	7.0000	93.0000	7.1300	92.8700	1.857	0.0000	0.0000	0
2013/09/03	JBAF	18/03/2015			Jibar Tradeable Future	7.3200	92.6800	7.4400	92.5600	1.639	0.0000	0.0000	250
2013/09/03	JBAF	17/06/2015			Jibar Tradeable Future	7.6000	92.4000	7.7100	92.2900	1.447	0.0000	0.0000	0
2013/09/03	R023	07/11/2013	6.50	Put	Bond Future	11,670.4600	11.6705	12,307.2200	12.3072	5.456	0	0	0
2013/09/03	R023	07/11/2013			Bond Future	8.2249	98.4989	8.3266	97.8622	1.236	0.0000	0.0000	11,802
2013/09/03	R023	07/11/2013	6.49	Put	Bond Future	11,743.1900	11.7432	12,379.9500	12.3799	5.422	0	0	0
2013/09/03	R023	07/11/2013	6.51	Put	Bond Future	11,597.7800	11.5978	12,234.5400	12.2345	5.490	0	0	0
2013/09/03	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	R023	06/02/2014			Bond Future	8.3437	99.7853	8.4497	99.1402	1.270	0.0000	0.0000	0
2013/09/03	R023	06/02/2014	7.84	Put	Bond Future	3,143.9000	3.1439	3,788.9700	3.7890	20.518	0	0	0
2013/09/03	R023	06/02/2014	7.86	Put	Bond Future	3,016.5800	3.0166	3,661.6500	3.6617	21.384	0	0	0
2013/09/03	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	R023	06/02/2014	7.85	Put	Bond Future	3,080.2200	3.0802	3,725.2900	3.7253	20.942	0	0	0
2013/09/03	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	R157	07/11/2013			Bond Future	6.5665	113.9732	6.6646	113.7927	1.493	0.0000	0.0000	30,991
2013/09/03	R157	07/11/2013	5.60	Call	Bond Future	76.6600	0.0767	57.0400	0.0570	(25.594)	0	0	0
2013/09/03	R157	07/11/2013	5.59	Put	Bond Future	1,893.2500	1.8932	2,054.5600	2.0546	8.520	0	0	0
2013/09/03	R157	07/11/2013	5.61	Put	Bond Future	1,859.6700	1.8597	2,020.1100	2.0201	8.627	0	0	0
2013/09/03	R157	07/11/2013	5.60	Put	Bond Future	1,876.4400	1.8764	2,037.3200	2.0373	8.574	0	0	0
2013/09/03	R157	07/11/2013	5.61	Call	Bond Future	78.7100	0.0787	58.6500	0.0587	(25.486)	0	0	0
2013/09/03	R157	07/11/2013	5.59	Call	Bond Future	74.6500	0.0746	55.4600	0.0555	(25.707)	0	0	0
2013/09/03	R157	06/02/2014	5.64	Call	Bond Future	227.7300	0.2277	192.4900	0.1925	(15.474)	0	0	0
2013/09/03	R157	06/02/2014	5.65	Put	Bond Future	2,079.7000	2.0797	2,226.9600	2.2270	7.081	0	0	0
2013/09/03	R157	06/02/2014			Bond Future	6.8046	115.4617	6.9202	115.2788	1.699	6.9240	6.9240	200
2013/09/03	R157	06/02/2014	5.65	Call	Bond Future	230.8200	0.2308	195.2000	0.1952	(15.432)	0	0	0
2013/09/03	R157	06/02/2014	5.66	Call	Bond Future	233.9400	0.2339	197.9500	0.1980	(15.384)	0	0	0
2013/09/03	R157	06/02/2014	5.64	Put	Bond Future	2,092.8100	2.0928	2,240.4500	2.2404	7.055	0	0	0
2013/09/03	R157	06/02/2014	5.66	Put	Bond Future	2,066.6300	2.0666	2,213.5200	2.2135	7.108	0	0	0
2013/09/03	R157	08/05/2014	5.20	Call	Bond Future	158.0900	0.1581	133.1400	0.1331	(15.782)	0	0	0
2013/09/03	R157	08/05/2014			Bond Future	7.0970	110.1863	7.2378	109.9991	1.984	0.0000	0.0000	0
2013/09/03	R157	08/05/2014	5.21	Call	Bond Future	159.9200	0.1599	134.7400	0.1347	(15.745)	0	0	0
2013/09/03	R157	08/05/2014	5.19	Call	Bond Future	156.2700	0.1563	131.5600	0.1316	(15.812)	0	0	0
2013/09/03	R157	08/05/2014	5.20	Put	Bond Future	2,725.5600	2.7256	2,887.8300	2.8878	5.954	0	0	0
2013/09/03	R157	08/05/2014	5.19	Put	Bond Future	2,737.5000	2.7375	2,900.0100	2.9000	5.936	0	0	0
2013/09/03	R157	08/05/2014	5.21	Put	Bond Future	2,713.6300	2.7136	2,875.6700	2.8757	5.971	0	0	0
2013/09/03	R157	07/08/2014	6.76	Put	Bond Future	1,408.6000	1.4086	1,528.3700	1.5284	8.503	0	0	0
2013/09/03	R157	07/08/2014			Bond Future	7.5076	111.6582	7.6817	111.4704	2.320	0.0000	0.0000	0
2013/09/03	R157	07/08/2014	6.75	Put	Bond Future	1,415.5700	1.4156	1,535.6600	1.5357	8.484	0	0	0
2013/09/03	R157	07/08/2014	6.74	Call	Bond Future	588.8500	0.5888	521.4700	0.5215	(11.443)	0	0	0
2013/09/03	R157	07/08/2014	6.75	Call	Bond Future	592.7800	0.5928	525.0700	0.5251	(11.422)	0	0	0

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2013/09/03	R157	07/08/2014	6.76	Call	Bond Future	596.7300	0.5967	528.7000	0.5287	(11.400)	0	0	0
2013/09/03	R157	07/08/2014	6.74	Put	Bond Future	1,422.5600	1.4226	1,542.9800	1.5430	8.465	0	0	0
2013/09/03	R186	07/11/2013	8.16	Put	Bond Future	5,002.3800	5.0024	5,643.5600	5.6436	12.817	0	0	0
2013/09/03	R186	07/11/2013	9.00	Put	Bond Future	1,542.7100	1.5427	1,834.7100	1.8347	18.928	0	0	1,200
2013/09/03	R186	07/11/2013			Bond Future	8.5098	119.6544	8.6267	118.6491	1.374	0.0000	0.0000	58,223
2013/09/03	R186	07/11/2013	6.50	Put	Bond Future	19,425.5500	19.4256	20,418.5300	20.4185	5.112	0	0	0
2013/09/03	R186	07/11/2013	8.15	Put	Bond Future	5,061.3200	5.0613	5,706.6900	5.7067	12.751	0	0	0
2013/09/03	R186	07/11/2013	6.75	Put	Bond Future	16,821.1000	16.8211	17,801.1200	17.8011	5.826	0	0	0
2013/09/03	R186	07/11/2013	8.14	Call	Bond Future	1,857.9000	1.8579	1,502.1200	1.5021	(19.150)	0	0	0
2013/09/03	R186	07/11/2013	8.50	Call	Bond Future	3,167.4200	3.1674	2,656.5500	2.6565	(16.129)	0	0	0
2013/09/03	R186	07/11/2013	8.75	Call	Bond Future	4,327.2100	4.3272	3,710.1800	3.7102	(14.259)	0	0	0
2013/09/03	R186	07/11/2013	8.25	Put	Bond Future	4,491.4900	4.4915	5,094.5100	5.0945	13.426	0	0	250
2013/09/03	R186	07/11/2013	8.00	Call	Bond Future	1,464.1100	1.4641	1,164.9500	1.1650	(20.433)	0	0	1,000
2013/09/03	R186	07/11/2013	8.15	Call	Bond Future	1,888.4400	1.8884	1,528.5000	1.5285	(19.060)	0	0	0
2013/09/03	R186	07/11/2013	6.50	Call	Bond Future	34.4300	0.0344	22.1000	0.0221	(35.812)	0	0	5,290
2013/09/03	R186	07/11/2013	8.16	Call	Bond Future	1,919.3200	1.9193	1,555.1900	1.5552	(18.972)	0	0	0
2013/09/03	R186	07/11/2013	8.00	Put	Bond Future	5,995.8400	5.9958	6,701.9900	6.7020	11.777	0	0	0
2013/09/03	R186	07/11/2013	8.75	Put	Bond Future	2,275.4100	2.2754	2,663.6900	2.6637	17.064	0	0	1,030
2013/09/03	R186	07/11/2013	9.00	Call	Bond Future	5,675.8800	5.6759	4,962.5700	4.9626	(12.567)	0	0	0
2013/09/03	R186	07/11/2013	8.25	Call	Bond Future	2,212.5700	2.2126	1,810.2800	1.8103	(18.182)	0	0	0
2013/09/03	R186	07/11/2013	6.75	Call	Bond Future	76.3900	0.0764	51.1000	0.0511	(33.106)	0	0	1,000
2013/09/03	R186	07/11/2013	8.14	Put	Bond Future	5,120.7000	5.1207	5,770.2300	5.7702	12.684	0	0	0
2013/09/03	R186	07/11/2013	8.50	Put	Bond Future	3,252.4200	3.2524	3,746.8600	3.7469	15.202	0	0	4,000
2013/09/03	R186	06/02/2014			Bond Future	8.6188	115.9279	8.7401	114.9094	1.407	0.0000	0.0000	101
2013/09/03	R186	06/02/2014	7.75	Call	Bond Future	2,033.0000	2.0330	1,744.3600	1.7444	(14.198)	0	0	0
2013/09/03	R186	06/02/2014	7.74	Put	Bond Future	9,788.7300	9.7887	10,521.0200	10.5210	7.481	0	0	0
2013/09/03	R186	06/02/2014	7.76	Put	Bond Future	9,650.9300	9.6509	10,378.1800	10.3782	7.536	0	0	0
2013/09/03	R186	06/02/2014	7.75	Put	Bond Future	9,719.3000	9.7193	10,449.1000	10.4491	7.509	0	0	0
2013/09/03	R186	06/02/2014	7.76	Call	Bond Future	2,057.1400	2.0571	1,765.9500	1.7659	(14.155)	0	0	0
2013/09/03	R186	06/02/2014	7.74	Call	Bond Future	2,009.8300	2.0098	1,723.6800	1.7237	(14.238)	0	0	0
2013/09/03	R186	08/05/2014			Bond Future	8.7312	117.4668	8.8573	116.4329	1.444	0.0000	0.0000	0
2013/09/03	R186	08/05/2014	7.09	Put	Bond Future	16,194.0700	16.1941	17,035.2400	17.0352	5.194	0	0	0
2013/09/03	R186	08/05/2014	7.10	Call	Bond Future	1,452.7500	1.4528	1,258.3500	1.2583	(13.382)	0	0	0
2013/09/03	R186	08/05/2014	7.11	Call	Bond Future	1,468.2600	1.4683	1,272.2000	1.2722	(13.353)	0	0	0
2013/09/03	R186	08/05/2014	7.09	Call	Bond Future	1,437.3700	1.4374	1,244.6100	1.2446	(13.411)	0	0	0
2013/09/03	R186	08/05/2014	7.11	Put	Bond Future	16,029.5900	16.0296	16,867.4600	16.8675	5.227	0	0	0
2013/09/03	R186	08/05/2014	7.10	Put	Bond Future	16,111.7100	16.1117	16,951.2400	16.9512	5.211	0	0	0
2013/09/03	R186	07/08/2014	8.31	Call	Bond Future	4,845.6900	4.8457	4,402.7300	4.4027	(9.141)	0	0	0
2013/09/03	R186	07/08/2014			Bond Future	8.8466	113.7459	8.9773	112.7001	1.477	0.0000	0.0000	0
2013/09/03	R186	07/08/2014	8.29	Call	Bond Future	4,781.3500	4.7813	4,342.4200	4.3424	(9.180)	0	0	0
2013/09/03	R186	07/08/2014	8.30	Call	Bond Future	4,813.4500	4.8135	4,372.5100	4.3725	(9.161)	0	0	0
2013/09/03	R186	07/08/2014	8.29	Put	Bond Future	9,394.3800	9.3944	10,001.2300	10.0012	6.460	0	0	0
2013/09/03	R186	07/08/2014	8.31	Put	Bond Future	9,288.4400	9.2884	9,891.2600	9.8913	6.490	0	0	0
2013/09/03	R186	07/08/2014	8.30	Put	Bond Future	9,341.3000	9.3413	9,946.1400	9.9461	6.475	0	0	0
2013/09/03	R197	07/11/2013			Bond Future	274.2238	274.2238	274.6740	274.6740	0.164	0.0000	0.0000	2,100
2013/09/03	R197	07/11/2013	279.99	Put	Bond Future	5,766.2300	5.7662	5,316.0100	5.3160	(7.808)	0	0	0

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2013/09/03	R197	07/11/2013	280.00	Put	Bond Future	5,776.2300	5.7762	5,326.0100	5.3260	(7.794)	0	0	0
2013/09/03	R197	07/11/2013	280.01	Put	Bond Future	5,786.2300	5.7862	5,336.0100	5.3360	(7.781)	0	0	0
2013/09/03	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	R201	07/11/2013	4.79	Put	Bond Future	861.1400	0.8611	913.2900	0.9133	6.056	0	0	0
2013/09/03	R201	07/11/2013			Bond Future	5.5155	106.8591	5.5736	106.7960	1.052	0.0000	0.0000	0
2013/09/03	R201	07/11/2013	4.80	Put	Bond Future	851.9100	0.8519	903.8400	0.9038	6.096	0	0	0
2013/09/03	R201	07/11/2013	4.81	Put	Bond Future	842.7200	0.8427	894.4200	0.8944	6.135	0	0	0
2013/09/03	R201	07/11/2013	4.79	Call	Bond Future	67.4300	0.0674	56.4900	0.0565	(16.224)	0	0	0
2013/09/03	R201	07/11/2013	4.80	Call	Bond Future	69.2000	0.0692	58.0400	0.0580	(16.127)	0	0	0
2013/09/03	R201	07/11/2013	4.81	Call	Bond Future	71.0100	0.0710	59.6200	0.0596	(16.040)	0	0	0
2013/09/03	R201	06/02/2014	5.24	Put	Bond Future	570.7600	0.5708	609.5100	0.6095	6.789	0	0	0
2013/09/03	R201	06/02/2014			Bond Future	5.5900	103.8470	5.6657	103.7831	1.355	0.0000	0.0000	0
2013/09/03	R201	06/02/2014	5.26	Put	Bond Future	560.3400	0.5603	598.6800	0.5987	6.842	0	0	0
2013/09/03	R201	06/02/2014	5.24	Call	Bond Future	274.3400	0.2743	249.1300	0.2491	(9.189)	0	0	0
2013/09/03	R201	06/02/2014	5.25	Put	Bond Future	565.5400	0.5655	604.0900	0.6041	6.816	0	0	0
2013/09/03	R201	06/02/2014	5.25	Call	Bond Future	277.6100	0.2776	252.2000	0.2522	(9.153)	0	0	0
2013/09/03	R201	06/02/2014	5.26	Call	Bond Future	280.9000	0.2809	255.2800	0.2553	(9.121)	0	0	0
2013/09/03	R201	08/05/2014			Bond Future	5.6944	105.2255	5.8054	105.1590	1.949	0.0000	0.0000	0
2013/09/03	R201	08/05/2014	4.75	Call	Bond Future	174.2800	0.1743	155.4400	0.1554	(10.810)	0	0	0
2013/09/03	R201	08/05/2014	4.76	Call	Bond Future	175.9900	0.1760	157.0200	0.1570	(10.779)	0	0	0
2013/09/03	R201	08/05/2014	4.74	Call	Bond Future	172.5800	0.1726	153.8800	0.1539	(10.836)	0	0	0
2013/09/03	R201	08/05/2014	4.76	Put	Bond Future	739.5200	0.7395	787.1200	0.7871	6.437	0	0	0
2013/09/03	R201	08/05/2014	4.75	Put	Bond Future	743.8700	0.7439	791.6000	0.7916	6.416	0	0	0
2013/09/03	R201	08/05/2014	4.74	Put	Bond Future	748.2300	0.7482	796.1000	0.7961	6.398	0	0	0
2013/09/03	R201	07/08/2014	5.31	Put	Bond Future	421.1300	0.4211	461.1700	0.4612	9.508	0	0	0
2013/09/03	R201	07/08/2014			Bond Future	5.8663	102.2228	6.0491	102.1571	3.117	0.0000	0.0000	0
2013/09/03	R201	07/08/2014	5.30	Put	Bond Future	423.3100	0.4233	463.4600	0.4635	9.485	0	0	0
2013/09/03	R201	07/08/2014	5.31	Call	Bond Future	220.8600	0.2209	195.2300	0.1952	(11.605)	0	0	0
2013/09/03	R201	07/08/2014	5.29	Call	Bond Future	218.0100	0.2180	192.6100	0.1926	(11.651)	0	0	0
2013/09/03	R201	07/08/2014	5.30	Call	Bond Future	219.4400	0.2194	193.9200	0.1939	(11.630)	0	0	0
2013/09/03	R201	07/08/2014	5.29	Put	Bond Future	425.4900	0.4255	465.7600	0.4658	9.464	0	0	0
2013/09/03	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	R202	07/11/2013			Bond Future	199.8265	199.8265	199.8312	199.8312	0.002	0.0000	0.0000	43,251
2013/09/03	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	R202	07/11/2013	208.99	Put	Bond Future	9,163.5300	9.1635	9,158.8300	9.1588	(0.051)	0	0	0
2013/09/03	R202	07/11/2013	209.01	Put	Bond Future	9,183.5300	9.1835	9,178.8300	9.1788	(0.051)	0	0	0
2013/09/03	R202	07/11/2013	209.00	Put	Bond Future	9,173.5300	9.1735	9,168.8300	9.1688	(0.051)	0	0	0
2013/09/03	R203	07/11/2013	6.01	Call	Bond Future	41.5600	0.0416	29.3400	0.0293	(29.403)	0	0	0
2013/09/03	R203	07/11/2013			Bond Future	7.3940	104.1224	7.4873	103.8102	1.263	0.0000	0.0000	19,741
2013/09/03	R203	07/11/2013	5.99	Call	Bond Future	38.9800	0.0390	27.4300	0.0274	(29.631)	0	0	0
2013/09/03	R203	07/11/2013	5.71	Put	Bond Future	5,849.8300	5.8498	6,157.0700	6.1571	5.252	0	0	0
2013/09/03	R203	07/11/2013	6.00	Call	Bond Future	40.2600	0.0403	28.3800	0.0284	(29.508)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/03	R203	07/11/2013	571.00	Call	Bond Future	101,892.8700		101.8929	101,580.6900	101.5807	(0.306)	0	0	0
2013/09/03	R203	07/11/2013	5.99	Put	Bond Future	4,876.0200		4.8760	5,176.6500	5.1766	6.165	0	0	0
2013/09/03	R203	07/11/2013	6.01	Put	Bond Future	4,807.7600		4.8078	5,107.7200	5.1077	6.239	0	0	0
2013/09/03	R203	07/11/2013	571.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	R203	07/11/2013	5.71	Call	Bond Future	15.0200		0.0150	10.0800	0.0101	(32.889)	0	0	15
2013/09/03	R203	07/11/2013	6.00	Put	Bond Future	4,841.8700		4.8419	5,142.1700	5.1422	6.202	0	0	0
2013/09/03	R203	06/02/2014			Bond Future	7.5715		105.4822	7.6726	105.1659	1.336	0.0000	0.0000	0
2013/09/03	R203	06/02/2014	6.14	Put	Bond Future	4,827.4100		4.8274	5,106.2400	5.1062	5.776	0	0	0
2013/09/03	R203	06/02/2014	5.95	Put	Bond Future	5,396.0300		5.3960	5,683.9500	5.6839	5.336	0	0	0
2013/09/03	R203	06/02/2014	6.16	Put	Bond Future	4,768.8400		4.7688	5,046.6100	5.0466	5.825	0	0	0
2013/09/03	R203	06/02/2014	6.15	Put	Bond Future	4,798.1000		4.7981	5,076.4000	5.0764	5.800	0	0	0
2013/09/03	R203	06/02/2014	6.16	Call	Bond Future	226.6500		0.2266	188.1100	0.1881	(17.004)	0	0	0
2013/09/03	R203	06/02/2014	5.95	Call	Bond Future	157.0100		0.1570	128.6200	0.1286	(18.082)	0	0	16
2013/09/03	R203	06/02/2014	6.14	Call	Bond Future	219.0900		0.2191	181.6100	0.1816	(17.107)	0	0	0
2013/09/03	R203	06/02/2014	6.15	Call	Bond Future	222.8500		0.2229	184.8400	0.1848	(17.056)	0	0	0
2013/09/03	R203	08/05/2014	7.40	Put	Bond Future	2,447.3000		2.4473	2,635.1100	2.6351	7.674	0	0	0
2013/09/03	R203	08/05/2014	5.74	Call	Bond Future	223.3600		0.2234	190.5100	0.1905	(14.707)	0	0	0
2013/09/03	R203	08/05/2014	5.76	Call	Bond Future	229.4200		0.2294	195.8300	0.1958	(14.641)	0	0	0
2013/09/03	R203	08/05/2014			Bond Future	7.7605		102.7219	7.8710	102.3997	1.425	0.0000	0.0000	0
2013/09/03	R203	08/05/2014	5.76	Put	Bond Future	6,285.2500		6.2852	6,573.8900	6.5739	4.592	0	0	0
2013/09/03	R203	08/05/2014	5.75	Put	Bond Future	6,313.5800		6.3136	6,602.6000	6.6026	4.578	0	0	0
2013/09/03	R203	08/05/2014	5.74	Put	Bond Future	6,341.9500		6.3420	6,631.3300	6.6313	4.563	0	0	0
2013/09/03	R203	08/05/2014	7.40	Call	Bond Future	1,387.8000		1.3878	1,253.3800	1.2534	(9.686)	0	0	16
2013/09/03	R203	08/05/2014	5.75	Call	Bond Future	226.3700		0.2264	193.1600	0.1932	(14.671)	0	0	0
2013/09/03	R203	07/08/2014	7.30	Call	Bond Future	1,287.6800		1.2877	1,168.1600	1.1682	(9.282)	0	0	0
2013/09/03	R203	07/08/2014			Bond Future	7.9739		104.0942	8.0941	103.7694	1.507	0.0000	0.0000	0
2013/09/03	R203	07/08/2014	7.31	Call	Bond Future	1,297.8500		1.2978	1,177.6700	1.1777	(9.260)	0	0	0
2013/09/03	R203	07/08/2014	7.29	Put	Bond Future	3,150.6300		3.1506	3,356.5400	3.3565	6.536	0	0	0
2013/09/03	R203	07/08/2014	7.31	Put	Bond Future	3,115.5300		3.1155	3,320.1400	3.3201	6.567	0	0	0
2013/09/03	R203	07/08/2014	7.29	Call	Bond Future	1,277.5700		1.2776	1,158.6900	1.1587	(9.305)	0	0	0
2013/09/03	R203	07/08/2014	7.30	Put	Bond Future	3,133.0400		3.1330	3,338.3100	3.3383	6.552	0	0	0
2013/09/03	R204	07/11/2013			Bond Future	7.5972		104.8141	7.6949	104.4033	1.287	0.0000	0.0000	29,247
2013/09/03	R204	07/11/2013	7.00	Put	Bond Future	3,044.8400		3.0448	3,356.3200	3.3563	10.230	0	0	1,270
2013/09/03	R204	07/11/2013	6.29	Put	Bond Future	5,779.3400		5.7793	6,166.4700	6.1665	6.699	0	0	0
2013/09/03	R204	07/11/2013	6.31	Put	Bond Future	5,694.3200		5.6943	6,080.2600	6.0803	6.778	0	0	0
2013/09/03	R204	07/11/2013	6.29	Call	Bond Future	85.5100		0.0855	61.8400	0.0618	(27.681)	0	0	0
2013/09/03	R204	07/11/2013	6.30	Put	Bond Future	5,736.7900		5.7368	6,123.3300	6.1233	6.738	0	0	0
2013/09/03	R204	07/11/2013	7.00	Call	Bond Future	490.7400		0.4907	391.4200	0.3914	(20.239)	0	0	0
2013/09/03	R204	07/11/2013	6.30	Call	Bond Future	87.9800		0.0880	63.7200	0.0637	(27.574)	0	0	0
2013/09/03	R204	07/11/2013	6.31	Call	Bond Future	90.5100		0.0905	65.6500	0.0657	(27.467)	0	0	0
2013/09/03	R204	06/02/2014	6.39	Call	Bond Future	386.4300		0.3864	324.7600	0.3248	(15.959)	0	0	0
2013/09/03	R204	06/02/2014			Bond Future	7.7426		102.1531	7.8466	101.7370	1.343	0.0000	0.0000	0
2013/09/03	R204	06/02/2014	6.41	Call	Bond Future	398.3800		0.3984	335.1700	0.3352	(15.867)	0	0	0
2013/09/03	R204	06/02/2014	6.40	Call	Bond Future	392.3700		0.3924	329.9300	0.3299	(15.914)	0	0	0
2013/09/03	R204	06/02/2014	6.39	Put	Bond Future	5,996.2700		5.9963	6,350.7600	6.3508	5.912	0	0	0
2013/09/03	R204	06/02/2014	6.41	Put	Bond Future	5,922.5400		5.9225	6,275.4900	6.2755	5.959	0	0	0
2013/09/03	R204	06/02/2014	6.40	Put	Bond Future	5,959.3600		5.9594	6,313.0800	6.3131	5.936	0	0	0

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2013/09/03	R204	08/05/2014			Bond Future	7.9001	103.5092	8.0116	103.0857	1.410	0.0000	0.0000	0
2013/09/03	R204	08/05/2014	6.05	Call	Bond Future	442.1200	0.4421	383.4100	0.3834	(13.279)	0	0	0
2013/09/03	R204	08/05/2014	6.06	Call	Bond Future	447.3900	0.4474	388.1100	0.3881	(13.250)	0	0	0
2013/09/03	R204	08/05/2014	6.04	Call	Bond Future	436.9000	0.4369	378.7600	0.3788	(13.307)	0	0	0
2013/09/03	R204	08/05/2014	6.05	Put	Bond Future	7,805.2400	7.8052	8,170.0000	8.1700	4.673	0	0	0
2013/09/03	R204	08/05/2014	6.04	Put	Bond Future	7,841.5700	7.8416	8,206.9000	8.2069	4.659	0	0	0
2013/09/03	R204	08/05/2014	6.06	Put	Bond Future	7,768.9700	7.7690	8,133.1600	8.1332	4.688	0	0	0
2013/09/03	R204	07/08/2014			Bond Future	8.0717	100.8614	8.1904	100.4340	1.471	0.0000	0.0000	0
2013/09/03	R204	07/08/2014	7.44	Put	Bond Future	4,275.5100	4.2755	4,535.8300	4.5358	6.089	0	0	0
2013/09/03	R204	07/08/2014	7.46	Put	Bond Future	4,229.2400	4.2292	4,487.9200	4.4879	6.116	0	0	0
2013/09/03	R204	07/08/2014	7.45	Put	Bond Future	4,252.3400	4.2523	4,511.8400	4.5118	6.103	0	0	0
2013/09/03	R204	07/08/2014	7.46	Call	Bond Future	1,990.8400	1.9908	1,822.1800	1.8222	(8.472)	0	0	0
2013/09/03	R204	07/08/2014	7.44	Call	Bond Future	1,962.9000	1.9629	1,795.8800	1.7959	(8.509)	0	0	0
2013/09/03	R204	07/08/2014	7.45	Call	Bond Future	1,976.8400	1.9768	1,809.0000	1.8090	(8.490)	0	0	0
2013/09/03	R206	07/11/2013	4.31	Put	Bond Future	287.3200	0.2873	277.9500	0.2780	(3.261)	0	0	0
2013/09/03	R206	07/11/2013			Bond Future	5.8796	102.6913	5.8238	102.7013	(0.949)	0.0000	0.0000	0
2013/09/03	R206	07/11/2013	4.30	Put	Bond Future	288.9700	0.2890	279.6000	0.2796	(3.243)	0	0	0
2013/09/03	R206	07/11/2013	4.31	Call	Bond Future	6.8200	0.0068	7.3900	0.0074	8.358	0	0	0
2013/09/03	R206	07/11/2013	4.29	Call	Bond Future	6.5500	0.0066	7.1000	0.0071	8.397	0	0	0
2013/09/03	R206	07/11/2013	4.30	Call	Bond Future	6.6800	0.0067	7.2500	0.0073	8.533	0	0	0
2013/09/03	R206	07/11/2013	4.29	Put	Bond Future	290.6400	0.2906	281.2500	0.2813	(3.231)	0	0	0
2013/09/03	R207	07/11/2013	6.70	Call	Bond Future	152.9600	0.1530	114.6700	0.1147	(25.033)	0	0	0
2013/09/03	R207	07/11/2013			Bond Future	7.9117	99.1648	8.0089	98.7077	1.228	0.0000	0.0000	27,295
2013/09/03	R207	07/11/2013	6.71	Call	Bond Future	156.9000	0.1569	117.7800	0.1178	(24.933)	0	0	0
2013/09/03	R207	07/11/2013	6.69	Put	Bond Future	6,129.6300	6.1296	6,549.3100	6.5493	6.847	0	0	0
2013/09/03	R207	07/11/2013	6.71	Put	Bond Future	6,035.9600	6.0360	6,453.9800	6.4540	6.925	0	0	0
2013/09/03	R207	07/11/2013	6.69	Call	Bond Future	149.0900	0.1491	111.6300	0.1116	(25.126)	0	0	0
2013/09/03	R207	07/11/2013	6.70	Put	Bond Future	6,082.7400	6.0827	6,501.5900	6.5016	6.886	0	0	0
2013/09/03	R207	06/02/2014			Bond Future	8.0497	96.8208	8.1522	96.3577	1.273	0.0000	0.0000	0
2013/09/03	R207	06/02/2014	6.65	Call	Bond Future	472.9300	0.4729	401.6600	0.4017	(15.070)	0	0	0
2013/09/03	R207	06/02/2014	6.64	Put	Bond Future	7,127.0100	7.1270	7,519.7400	7.5197	5.510	0	0	0
2013/09/03	R207	06/02/2014	6.66	Put	Bond Future	7,042.3500	7.0424	7,433.4000	7.4334	5.553	0	0	0
2013/09/03	R207	06/02/2014	6.65	Put	Bond Future	7,084.6200	7.0846	7,476.5200	7.4765	5.532	0	0	0
2013/09/03	R207	06/02/2014	6.66	Call	Bond Future	479.8200	0.4798	407.7000	0.4077	(15.031)	0	0	0
2013/09/03	R207	06/02/2014	6.64	Call	Bond Future	466.1200	0.4661	395.6800	0.3957	(15.112)	0	0	0
2013/09/03	R207	08/05/2014	6.19	Put	Bond Future	9,736.1700	9.7362	10,145.4500	10.1454	4.204	0	0	0
2013/09/03	R207	08/05/2014	6.21	Put	Bond Future	9,650.1800	9.6502	10,058.2900	10.0583	4.229	0	0	0
2013/09/03	R207	08/05/2014			Bond Future	8.1996	98.1061	8.3082	97.6351	1.324	0.0000	0.0000	0
2013/09/03	R207	08/05/2014	6.20	Put	Bond Future	9,693.1400	9.6931	10,101.8300	10.1018	4.216	0	0	0
2013/09/03	R207	08/05/2014	6.20	Call	Bond Future	489.7800	0.4898	427.5100	0.4275	(12.714)	0	0	0
2013/09/03	R207	08/05/2014	6.21	Call	Bond Future	495.4600	0.4955	432.6100	0.4326	(12.685)	0	0	0
2013/09/03	R207	08/05/2014	6.19	Call	Bond Future	484.1500	0.4841	422.4700	0.4225	(12.740)	0	0	0
2013/09/03	R207	07/08/2014	7.69	Call	Bond Future	2,327.7000	2.3277	2,140.8100	2.1408	(8.029)	0	0	0
2013/09/03	R207	07/08/2014	7.70	Put	Bond Future	5,145.0300	5.1450	5,432.8600	5.4329	5.594	0	0	0
2013/09/03	R207	07/08/2014			Bond Future	8.3607	95.7768	8.4753	95.3012	1.370	0.0000	0.0000	0
2013/09/03	R207	07/08/2014	7.70	Call	Bond Future	2,343.9000	2.3439	2,156.1300	2.1561	(8.011)	0	0	0

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2013/09/03	R207	07/08/2014	7.71	Call	Bond Future	2,360.1700	2.3602	2,171.5100	2.1715	(7.993)	0	0	0
2013/09/03	R207	07/08/2014	7.69	Put	Bond Future	5,171.9900	5.1720	5,460.7000	5.4607	5.582	0	0	0
2013/09/03	R207	07/08/2014	7.71	Put	Bond Future	5,118.1600	5.1182	5,405.1000	5.4051	5.606	0	0	0
2013/09/03	R208	07/11/2013			Bond Future	8.0038	93.8974	8.1058	93.3630	1.274	0.0000	0.0000	14,367
2013/09/03	R208	07/11/2013	6.79	Put	Bond Future	6,826.3400	6.8263	7,317.1900	7.3172	7.191	0	0	0
2013/09/03	R208	07/11/2013	6.81	Put	Bond Future	6,720.6700	6.7207	7,209.5800	7.2096	7.275	0	0	0
2013/09/03	R208	07/11/2013	6.80	Put	Bond Future	6,773.4300	6.7734	7,263.3300	7.2633	7.233	0	0	0
2013/09/03	R208	07/11/2013	6.81	Call	Bond Future	174.4600	0.1745	129.0000	0.1290	(26.058)	0	0	0
2013/09/03	R208	07/11/2013	7.50	Put	Bond Future	3,497.7500	3.4977	3,877.6400	3.8776	10.861	0	0	1,520
2013/09/03	R208	07/11/2013	6.79	Call	Bond Future	165.7200	0.1657	122.2000	0.1222	(26.261)	0	0	0
2013/09/03	R208	07/11/2013	7.50	Call	Bond Future	801.8700	0.8019	647.3900	0.6474	(19.265)	0	0	0
2013/09/03	R208	07/11/2013	6.80	Call	Bond Future	170.0400	0.1700	125.5700	0.1256	(26.153)	0	0	0
2013/09/03	R208	06/02/2014	6.74	Put	Bond Future	7,937.0700	7.9371	8,394.9400	8.3949	5.769	0	0	0
2013/09/03	R208	06/02/2014			Bond Future	8.1279	95.1237	8.2346	94.5823	1.314	0.0000	0.0000	0
2013/09/03	R208	06/02/2014	6.76	Put	Bond Future	7,840.9500	7.8410	8,296.8400	8.2968	5.814	0	0	0
2013/09/03	R208	06/02/2014	6.75	Put	Bond Future	7,888.9500	7.8889	8,345.8300	8.3458	5.791	0	0	0
2013/09/03	R208	06/02/2014	6.74	Call	Bond Future	530.8500	0.5309	447.3600	0.4474	(15.728)	0	0	0
2013/09/03	R208	06/02/2014	6.75	Call	Bond Future	538.6400	0.5386	454.1600	0.4542	(15.684)	0	0	0
2013/09/03	R208	06/02/2014	6.76	Call	Bond Future	546.5100	0.5465	461.0400	0.4610	(15.639)	0	0	0
2013/09/03	R208	08/05/2014	6.31	Call	Bond Future	528.2600	0.5283	456.5000	0.4565	(13.584)	0	0	0
2013/09/03	R208	08/05/2014			Bond Future	8.2565	92.9902	8.3687	92.4401	1.359	0.0000	0.0000	0
2013/09/03	R208	08/05/2014	6.29	Call	Bond Future	515.7100	0.5157	445.3600	0.4454	(13.641)	0	0	0
2013/09/03	R208	08/05/2014	6.31	Put	Bond Future	10,747.7200	10.7477	11,226.0500	11.2261	4.451	0	0	0
2013/09/03	R208	08/05/2014	6.30	Put	Bond Future	10,797.4100	10.7974	11,276.4400	11.2764	4.437	0	0	0
2013/09/03	R208	08/05/2014	6.29	Put	Bond Future	10,847.1700	10.8472	11,326.9100	11.3269	4.423	0	0	0
2013/09/03	R208	08/05/2014	6.30	Call	Bond Future	521.9600	0.5220	450.9000	0.4509	(13.614)	0	0	0
2013/09/03	R208	07/08/2014			Bond Future	8.3921	94.2324	8.5095	93.6765	1.399	0.0000	0.0000	0
2013/09/03	R208	07/08/2014	7.80	Call	Bond Future	2,555.1900	2.5552	2,333.0400	2.3330	(8.694)	0	0	0
2013/09/03	R208	07/08/2014	7.79	Put	Bond Future	5,453.5800	5.4536	5,788.4200	5.7884	6.140	0	0	0
2013/09/03	R208	07/08/2014	7.81	Put	Bond Future	5,392.1500	5.3922	5,724.7700	5.7248	6.169	0	0	0
2013/09/03	R208	07/08/2014	7.80	Put	Bond Future	5,422.8000	5.4228	5,756.5400	5.7565	6.154	0	0	0
2013/09/03	R208	07/08/2014	7.81	Call	Bond Future	2,573.8700	2.5739	2,350.6000	2.3506	(8.674)	0	0	0
2013/09/03	R208	07/08/2014	7.79	Call	Bond Future	2,536.6000	2.5366	2,315.5500	2.3156	(8.714)	0	0	0
2013/09/03	R209	07/11/2013	8.80	Put	Bond Future	4,903.8900	4.9039	5,452.8400	5.4528	11.194	0	0	0
2013/09/03	R209	07/11/2013	9.50	Put	Bond Future	2,050.6000	2.0506	2,366.6100	2.3666	15.411	0	0	980
2013/09/03	R209	07/11/2013			Bond Future	9.2425	72.6335	9.3589	71.7950	1.260	0.0000	0.0000	19,302
2013/09/03	R209	07/11/2013	8.80	Call	Bond Future	1,571.9300	1.5719	1,282.3900	1.2824	(18.419)	0	0	0
2013/09/03	R209	07/11/2013	9.25	Call	Bond Future	2,925.6400	2.9256	2,484.7200	2.4847	(15.071)	0	0	0
2013/09/03	R209	07/11/2013	8.81	Call	Bond Future	1,596.5400	1.5965	1,303.7600	1.3038	(18.338)	0	0	0
2013/09/03	R209	07/11/2013	8.65	Call	Bond Future	1,232.6800	1.2327	990.4000	0.9904	(19.655)	0	0	0
2013/09/03	R209	07/11/2013	8.79	Call	Bond Future	1,547.5600	1.5476	1,261.2600	1.2613	(18.500)	0	0	0
2013/09/03	R209	07/11/2013	9.40	Call	Bond Future	3,484.3800	3.4844	2,993.8400	2.9938	(14.078)	0	0	0
2013/09/03	R209	07/11/2013	9.70	Put	Bond Future	1,539.3600	1.5394	1,795.6500	1.7956	16.649	0	0	1,520
2013/09/03	R209	07/11/2013	9.25	Put	Bond Future	2,871.0300	2.8710	3,268.6000	3.2686	13.848	0	0	1,000
2013/09/03	R209	07/11/2013	8.79	Put	Bond Future	4,957.6000	4.9576	5,509.7900	5.5098	11.138	0	0	0
2013/09/03	R209	07/11/2013	9.40	Put	Bond Future	2,354.0500	2.3541	2,702.0000	2.7020	14.781	0	0	5,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/03	R209	07/11/2013	9.50	Call	Bond Future	3,883.9600	3.8840	3,361.4800	3.3615	(13.452)	0	0	0
2013/09/03	R209	07/11/2013	9.70	Call	Bond Future	4,745.8400	4.7458	4,163.6400	4.1636	(12.268)	0	0	0
2013/09/03	R209	07/11/2013	8.65	Put	Bond Future	5,749.2200	5.7492	6,345.4300	6.3454	10.370	0	0	4,700
2013/09/03	R209	07/11/2013	8.81	Put	Bond Future	4,850.5400	4.8505	5,396.2500	5.3963	11.250	0	0	0
2013/09/03	R209	06/02/2014	8.56	Call	Bond Future	2,124.4200	2.1244	1,848.7700	1.8488	(12.975)	0	0	0
2013/09/03	R209	06/02/2014			Bond Future	9.3412	73.5821	9.4613	72.7326	1.285	9.4260	9.4260	410
2013/09/03	R209	06/02/2014	8.54	Call	Bond Future	2,079.0500	2.0791	1,807.7000	1.8077	(13.052)	0	0	0
2013/09/03	R209	06/02/2014	8.55	Call	Bond Future	2,101.6600	2.1017	1,828.1600	1.8282	(13.014)	0	0	0
2013/09/03	R209	06/02/2014	8.54	Put	Bond Future	8,182.9200	8.1829	8,761.0500	8.7611	7.065	0	0	0
2013/09/03	R209	06/02/2014	8.56	Put	Bond Future	8,066.1700	8.0662	8,640.0000	8.6400	7.114	0	0	0
2013/09/03	R209	06/02/2014	8.55	Put	Bond Future	8,124.4000	8.1244	8,700.3800	8.7004	7.090	0	0	0
2013/09/03	R209	08/05/2014			Bond Future	9.4406	71.4143	9.5646	70.5523	1.313	0.0000	0.0000	0
2013/09/03	R209	08/05/2014	7.85	Call	Bond Future	1,523.3100	1.5233	1,336.5000	1.3365	(12.263)	0	0	0
2013/09/03	R209	08/05/2014	7.86	Call	Bond Future	1,538.4500	1.5384	1,350.1800	1.3502	(12.238)	0	0	0
2013/09/03	R209	08/05/2014	7.85	Put	Bond Future	14,230.4500	14.2305	14,905.5900	14.9056	4.744	0	0	0
2013/09/03	R209	08/05/2014	7.84	Call	Bond Future	1,508.2800	1.5083	1,322.9300	1.3229	(12.289)	0	0	0
2013/09/03	R209	08/05/2014	7.84	Put	Bond Future	14,306.0800	14.3061	14,982.6800	14.9827	4.729	0	0	0
2013/09/03	R209	08/05/2014	7.86	Put	Bond Future	14,155.0700	14.1551	14,828.7500	14.8288	4.759	0	0	0
2013/09/03	R209	07/08/2014	9.04	Put	Bond Future	8,278.7000	8.2787	8,757.3900	8.7574	5.782	0	0	0
2013/09/03	R209	07/08/2014			Bond Future	9.5417	72.3682	9.6693	71.4960	1.338	0.0000	0.0000	0
2013/09/03	R209	07/08/2014	9.06	Put	Bond Future	8,187.1600	8.1872	8,662.6300	8.6626	5.808	0	0	0
2013/09/03	R209	07/08/2014	9.05	Put	Bond Future	8,232.8300	8.2328	8,709.9100	8.7099	5.795	0	0	0
2013/09/03	R209	07/08/2014	9.05	Call	Bond Future	4,706.3700	4.7064	4,311.2200	4.3112	(8.396)	0	0	0
2013/09/03	R209	07/08/2014	9.06	Call	Bond Future	4,735.1600	4.7352	4,338.4000	4.3384	(8.379)	0	0	0
2013/09/03	R209	07/08/2014	9.04	Call	Bond Future	4,677.6600	4.6777	4,284.1200	4.2841	(8.413)	0	0	0
2013/09/03	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	R210	07/11/2013			Bond Future	151.7024	151.7024	151.7054	151.7054	0.002	0.0000	0.0000	1,237
2013/09/03	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	R210	07/11/2013	159.99	Put	Bond Future	8,287.6500	8.2876	8,284.5700	8.2846	(0.037)	0	0	0
2013/09/03	R210	07/11/2013	160.01	Put	Bond Future	8,307.6500	8.3076	8,304.5700	8.3046	(0.037)	0	0	0
2013/09/03	R210	07/11/2013	160.00	Put	Bond Future	8,297.6500	8.2976	8,294.5700	8.2946	(0.037)	0	0	0
2013/09/03	R211	07/11/2013			Bond Future	128.3677	128.3677	128.3629	128.3629	(0.004)	0.0000	0.0000	522
2013/09/03	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	R211	07/11/2013	129.99	Put	Bond Future	1,622.2500	1.6222	1,627.1300	1.6271	0.301	0	0	0
2013/09/03	R211	07/11/2013	130.01	Put	Bond Future	1,642.2500	1.6422	1,647.1300	1.6471	0.297	0	0	0
2013/09/03	R211	07/11/2013	130.00	Put	Bond Future	1,632.2500	1.6322	1,637.1300	1.6371	0.299	0	0	0
2013/09/03	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	R212	07/11/2013	132.99	Put	Bond Future	4,899.6500	4.8996	4,706.6000	4.7066	(3.940)	0	0	0
2013/09/03	R212	07/11/2013			Bond Future	128.0903	128.0903	128.2834	128.2834	0.151	0.0000	0.0000	21,791
2013/09/03	R212	07/11/2013	133.01	Put	Bond Future	4,919.6500	4.9196	4,726.6000	4.7266	(3.924)	0	0	0
2013/09/03	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	R212	07/11/2013	133.00	Put	Bond Future	4,909.6500	4.9096	4,716.6000	4.7166	(3.932)	0	0	0
2013/09/03	R212	07/11/2013	133.00	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
2013/09/03	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	R213	07/11/2013	8.60	Call	Bond Future	1,422.8300	1.4228	1,133.3200	1.1333	(20.347)	0	0	0
2013/09/03	R213	07/11/2013			Bond Future	9.0674	83.5101	9.1890	82.6059	1.342	0.0000	0.0000	19,481
2013/09/03	R213	07/11/2013	8.61	Call	Bond Future	1,446.8900	1.4469	1,153.8000	1.1538	(20.257)	0	0	0
2013/09/03	R213	07/11/2013	8.59	Put	Bond Future	5,093.6200	5.0936	5,711.8000	5.7118	12.136	0	0	0
2013/09/03	R213	07/11/2013	8.61	Put	Bond Future	4,981.8700	4.9819	5,592.9100	5.5929	12.265	0	0	0
2013/09/03	R213	07/11/2013	8.60	Put	Bond Future	5,037.5500	5.0375	5,652.1700	5.6522	12.201	0	0	0
2013/09/03	R213	07/11/2013	8.59	Call	Bond Future	1,399.0400	1.3990	1,113.0900	1.1131	(20.439)	0	0	0
2013/09/03	R213	06/02/2014			Bond Future	9.1743	84.6007	9.3000	83.6848	1.369	0.0000	0.0000	0
2013/09/03	R213	06/02/2014	8.29	Put	Bond Future	8,858.1100	8.8581	9,502.7300	9.5027	7.277	0	0	0
2013/09/03	R213	06/02/2014	8.31	Put	Bond Future	8,736.7300	8.7367	9,376.8700	9.3769	7.327	0	0	0
2013/09/03	R213	06/02/2014	8.29	Call	Bond Future	1,958.0600	1.9581	1,686.7300	1.6867	(13.857)	0	0	0
2013/09/03	R213	06/02/2014	8.30	Put	Bond Future	8,797.2900	8.7973	9,439.6600	9.4397	7.302	0	0	0
2013/09/03	R213	06/02/2014	8.30	Call	Bond Future	1,979.9200	1.9799	1,706.3400	1.7063	(13.818)	0	0	0
2013/09/03	R213	06/02/2014	8.31	Call	Bond Future	2,001.9300	2.0019	1,726.1200	1.7261	(13.777)	0	0	0
2013/09/03	R213	08/05/2014	7.65	Put	Bond Future	14,605.0300	14.6050	15,341.9800	15.3420	5.046	0	0	0
2013/09/03	R213	08/05/2014			Bond Future	9.2781	82.1859	9.4079	81.2565	1.399	0.0000	0.0000	0
2013/09/03	R213	08/05/2014	7.64	Put	Bond Future	14,680.0400	14.6800	15,418.4900	15.4185	5.030	0	0	0
2013/09/03	R213	08/05/2014	7.66	Put	Bond Future	14,530.2500	14.5303	15,265.6900	15.2657	5.061	0	0	0
2013/09/03	R213	08/05/2014	7.65	Call	Bond Future	1,488.5100	1.4885	1,295.9900	1.2960	(12.934)	0	0	0
2013/09/03	R213	08/05/2014	7.64	Call	Bond Future	1,473.8200	1.4738	1,282.8000	1.2828	(12.961)	0	0	0
2013/09/03	R213	08/05/2014	7.66	Call	Bond Future	1,503.3100	1.5033	1,309.2800	1.3093	(12.907)	0	0	0
2013/09/03	R213	07/08/2014	8.86	Call	Bond Future	4,711.8800	4.7119	4,296.9400	4.2969	(8.806)	0	0	0
2013/09/03	R213	07/08/2014			Bond Future	9.3855	83.2839	9.5193	82.3433	1.426	0.0000	0.0000	0
2013/09/03	R213	07/08/2014	8.84	Call	Bond Future	4,654.0900	4.6541	4,242.5900	4.2426	(8.842)	0	0	0
2013/09/03	R213	07/08/2014	8.85	Call	Bond Future	4,682.9300	4.6829	4,269.7200	4.2697	(8.824)	0	0	0
2013/09/03	R213	07/08/2014	8.84	Put	Bond Future	8,659.6200	8.6596	9,188.6700	9.1887	6.109	0	0	0
2013/09/03	R213	07/08/2014	8.86	Put	Bond Future	8,565.4800	8.5655	9,091.0900	9.0911	6.136	0	0	0
2013/09/03	R213	07/08/2014	8.85	Put	Bond Future	8,612.4500	8.6125	9,139.7900	9.1398	6.123	0	0	0
2013/09/03	R214	07/11/2013	7.80	Call	Bond Future	129.0700	0.1291	88.2600	0.0883	(31.619)	0	0	0
2013/09/03	R214	07/11/2013			Bond Future	9.3889	73.0373	9.5157	72.1059	1.350	0.0000	0.0000	2,427
2013/09/03	R214	07/11/2013	7.81	Call	Bond Future	132.7400	0.1327	90.9100	0.0909	(31.513)	0	0	0
2013/09/03	R214	07/11/2013	7.79	Call	Bond Future	125.4900	0.1255	85.6700	0.0857	(31.732)	0	0	0
2013/09/03	R214	07/11/2013	7.81	Put	Bond Future	13,689.6300	13.6896	14,579.1500	14.5791	6.498	0	0	0
2013/09/03	R214	07/11/2013	7.80	Put	Bond Future	13,784.9100	13.7849	14,675.4500	14.6755	6.460	0	0	0
2013/09/03	R214	07/11/2013	7.79	Put	Bond Future	13,880.4800	13.8805	14,772.0100	14.7720	6.423	0	0	0
2013/09/03	R214	06/02/2014			Bond Future	9.4909	73.9911	9.6218	73.0476	1.379	0.0000	0.0000	0
2013/09/03	R214	06/02/2014	8.99	Put	Bond Future	6,832.7200	6.8327	7,398.2200	7.3982	8.276	0	0	0
2013/09/03	R214	06/02/2014	9.01	Put	Bond Future	6,730.2700	6.7303	7,290.8800	7.2909	8.330	0	0	0
2013/09/03	R214	06/02/2014	8.99	Call	Bond Future	3,015.2400	3.0152	2,637.2300	2.6372	(12.537)	0	0	0
2013/09/03	R214	06/02/2014	9.00	Put	Bond Future	6,781.3500	6.7813	7,344.4000	7.3444	8.303	0	0	0
2013/09/03	R214	06/02/2014	9.00	Call	Bond Future	3,043.4300	3.0434	2,662.9700	2.6630	(12.501)	0	0	0
2013/09/03	R214	06/02/2014	9.01	Call	Bond Future	3,071.7600	3.0718	2,688.8600	2.6889	(12.465)	0	0	0
2013/09/03	R248	07/11/2013			Bond Future	9.4357	94.7811	9.5421	93.7785	1.128	0.0000	0.0000	10,260
2013/09/03	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/03	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	R248	07/11/2013	7.86	Put	Bond Future	17,481.6700	17.4817	18,484.2300	18.4842	5.735	0	0	0
2013/09/03	R248	07/11/2013	7.85	Put	Bond Future	17,610.7400	17.6107	18,613.3000	18.6133	5.693	0	0	0
2013/09/03	R248	07/11/2013	7.84	Put	Bond Future	17,740.0700	17.7401	18,742.6300	18.7426	5.651	0	0	0
2013/09/03	R248	06/02/2014	9.11	Put	Bond Future	4,175.4800	4.1755	5,191.1500	5.1912	24.325	0	0	0
2013/09/03	R248	06/02/2014			Bond Future	9.5402	96.0189	9.6503	95.0032	1.153	0.0000	0.0000	0
2013/09/03	R248	06/02/2014	9.10	Put	Bond Future	4,276.5600	4.2766	5,292.2300	5.2922	23.750	0	0	0
2013/09/03	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/03	R248	06/02/2014	9.09	Put	Bond Future	4,377.8300	4.3778	5,393.5000	5.3935	23.200	0	0	0

**Total**

**361135**