



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 05/09/2013 to 05/09/2013

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
2013/09/05	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	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
2013/09/05	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	2025	07/11/2013			Bond Future	107.0554	107.0554	107.0561	107.0561	0.001	0.0000	0.0000	0
2013/09/05	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	2025	07/11/2013	110.99	Put	Bond Future	3,934.6300	3.9346	3,933.8800	3.9339	(0.019)	0	0	0
2013/09/05	2025	07/11/2013	111.01	Put	Bond Future	3,954.6300	3.9546	3,953.8800	3.9539	(0.019)	0	0	0
2013/09/05	2025	07/11/2013	111.00	Put	Bond Future	3,944.6300	3.9446	3,943.8800	3.9439	(0.019)	0	0	0
2013/09/05	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	2037	07/11/2013			Bond Future	9.4649	93.3741	9.4894	93.1633	0.258	0.0000	0.0000	1,650
2013/09/05	2037	07/11/2013	9.41	Put	Bond Future	477.0600	0.4771	687.8900	0.6879	44.194	0	0	0
2013/09/05	2037	07/11/2013	9.43	Put	Bond Future	302.9200	0.3029	513.7500	0.5138	69.599	0	0	0
2013/09/05	2037	07/11/2013	9.42	Put	Bond Future	389.9200	0.3899	600.7500	0.6008	54.070	0	0	0
2013/09/05	2037	07/11/2013	9.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	2037	07/11/2013	9.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	2037	07/11/2013	9.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	2037	06/02/2014			Bond Future	9.5749	90.3368	9.6002	90.1226	0.264	0.0000	0.0000	0
2013/09/05	2037	06/02/2014	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	2037	06/02/2014	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	2037	06/02/2014	9.38	Put	Bond Future	1,676.8200	1.6768	1,890.9700	1.8910	12.771	0	0	0
2013/09/05	2037	06/02/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	2037	06/02/2014	9.37	Put	Bond Future	1,764.2500	1.7643	1,978.4000	1.9784	12.138	0	0	0
2013/09/05	2037	06/02/2014	9.39	Put	Bond Future	1,589.5300	1.5895	1,803.6800	1.8037	13.473	0	0	0
2013/09/05	2037	08/05/2014	9.39	Put	Bond Future	2,537.1000	2.5371	2,753.0400	2.7530	8.511	0	0	0
2013/09/05	2037	08/05/2014			Bond Future	9.6883	91.5343	9.7144	91.3184	0.269	0.0000	0.0000	0
2013/09/05	2037	08/05/2014	9.38	Put	Bond Future	2,624.1600	2.6242	2,840.1000	2.8401	8.229	0	0	0
2013/09/05	2037	08/05/2014	9.37	Put	Bond Future	2,711.3600	2.7114	2,927.3000	2.9273	7.964	0	0	0
2013/09/05	2037	08/05/2014	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	2037	08/05/2014	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	2037	08/05/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	2038	07/11/2013			Bond Future	102.4362	102.4362	102.4383	102.4383	0.002	0.0000	0.0000	0
2013/09/05	2038	07/11/2013	109.99	Put	Bond Future	7,553.7800	7.5538	7,551.7100	7.5517	(0.027)	0	0	0
2013/09/05	2038	07/11/2013	110.00	Put	Bond Future	7,563.7800	7.5638	7,561.7100	7.5617	(0.027)	0	0	0
2013/09/05	2038	07/11/2013	110.01	Put	Bond Future	7,573.7800	7.5738	7,571.7100	7.5717	(0.027)	0	0	0
2013/09/05	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	2050	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	2050	07/11/2013	110.00	Put	Bond Future	4,837.5600	4.8376	4,835.3200	4.8353	(0.046)	0	0	0
2013/09/05	2050	07/11/2013			Bond Future	105.1624	105.1624	105.1647	105.1647	0.002	0.0000	0.0000	122
2013/09/05	2050	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	2050	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	2050	07/11/2013	109.99	Put	Bond Future	4,827.5600	4.8276	4,825.3200	4.8253	(0.046)	0	0	0
2013/09/05	2050	07/11/2013	110.01	Put	Bond Future	4,847.5600	4.8476	4,845.3200	4.8453	(0.046)	0	0	0
2013/09/05	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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2013/09/05	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	AL37	07/11/2013			Index Future	400.3590	400.3590	400.3490	400.3490	(0.002)	0.0000	0.0000	0
2013/09/05	AL37	06/02/2014			Index Future	405.5870	405.5870	405.5740	405.5740	(0.003)	0.0000	0.0000	0
2013/09/05	AL7T	07/11/2013			Index Future	469.6890	469.6890	469.3940	469.3940	(0.063)	0.0000	0.0000	1
2013/09/05	AL7T	06/02/2014			Index Future	475.8230	475.8230	475.5200	475.5200	(0.064)	0.0000	0.0000	0
2013/09/05	ALBI	07/11/2013			Index Future	422.6700	422.6700	422.2280	422.2280	(0.105)	0.0000	0.0000	769
2013/09/05	ALBI	06/02/2014			Index Future	428.1900	428.1900	427.7390	427.7390	(0.105)	0.0000	0.0000	73
2013/09/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	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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2013/09/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/09/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/05	EL28	07/11/2013			Bond Future	107.9034	107.9034	107.9057	107.9057	0.002	0.0000	0.0000	0
2013/09/05	EL28	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	EL28	07/11/2013	109.99	Put	Bond Future	2,086.6200	2.0866	2,084.2900	2.0843	(0.112)	0	0	0
2013/09/05	EL28	07/11/2013	110.01	Put	Bond Future	2,106.6200	2.1066	2,104.2900	2.1043	(0.111)	0	0	0
2013/09/05	EL28	07/11/2013	110.00	Put	Bond Future	2,096.6200	2.0966	2,094.2900	2.0943	(0.111)	0	0	0
2013/09/05	EL28	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	EL28	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	ES33	07/11/2013			Bond Future	9.9391	80.2235	9.9531	80.1231	0.141	0.0000	0.0000	6,292
2013/09/05	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	ES33	07/11/2013	8.51	Put	Bond Future	11,364.2800	11.3643	11,464.6800	11.4647	0.883	0	0	0
2013/09/05	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	ES33	07/11/2013	8.49	Put	Bond Future	11,540.7100	11.5407	11,641.1100	11.6411	0.870	0	0	0
2013/09/05	ES33	07/11/2013	8.50	Put	Bond Future	11,452.4300	11.4524	11,552.8300	11.5528	0.877	0	0	0
2013/09/05	ES33	06/02/2014	9.54	Put	Bond Future	3,864.9900	3.8650	3,967.2600	3.9673	2.646	0	0	0
2013/09/05	ES33	06/02/2014			Bond Future	10.0708	81.2712	10.0854	81.1689	0.145	0.0000	0.0000	0
2013/09/05	ES33	06/02/2014	9.56	Put	Bond Future	3,714.0400	3.7140	3,816.3100	3.8163	2.754	0	0	0
2013/09/05	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	ES33	06/02/2014	9.55	Put	Bond Future	3,789.4600	3.7895	3,891.7300	3.8917	2.699	0	0	0
2013/09/05	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	GOVI	07/11/2013			GOVI	422.1810	422.1810	421.7110	421.7110	(0.111)	0.0000	0.0000	116

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2013/09/05	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	GOVI	07/11/2013	445.99	Put	GOVI	238,090.0000	23.8090	242,790.0000	24.2790	1.974	0	0	0
2013/09/05	GOVI	07/11/2013	446.01	Put	GOVI	238,290.0000	23.8290	242,990.0000	24.2990	1.972	0	0	0
2013/09/05	GOVI	07/11/2013	446.00	Put	GOVI	238,190.0000	23.8190	242,890.0000	24.2890	1.973	0	0	0
2013/09/05	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	GOVI	06/02/2014	440.00	Call	GOVI	427.6940	427.6940	427.2160	427.2160	(0.112)	0.0000	0.0000	269
2013/09/05	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	GOVI	06/02/2014	439.99	Put	GOVI	122,960.0000	12.2960	127,740.0000	12.7740	3.887	0	0	0
2013/09/05	GOVI	06/02/2014	440.01	Put	GOVI	123,160.0000	12.3160	127,940.0000	12.7940	3.881	0	0	0
2013/09/05	GOVI	06/02/2014	440.00	Put	GOVI	123,060.0000	12.3060	127,840.0000	12.7840	3.884	0	0	0
2013/09/05	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	GOVI	08/05/2014	442.00	Call	GOVI	433.3640	433.3640	432.8830	432.8830	(0.111)	0.0000	0.0000	0
2013/09/05	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	GOVI	08/05/2014	441.99	Put	GOVI	86,260.0000	8.6260	91,070.0000	9.1070	5.576	0	0	0
2013/09/05	GOVI	08/05/2014	442.01	Put	GOVI	86,460.0000	8.6460	91,270.0000	9.1270	5.563	0	0	0
2013/09/05	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	GOVI	08/05/2014	442.00	Put	GOVI	86,360.0000	8.6360	91,170.0000	9.1170	5.570	0	0	0
2013/09/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/09/05	IGOV	07/11/2013			Index Future	191.9060	191.9060	191.8310	191.8310	(0.039)	0.0000	0.0000	1,136
2013/09/05	IGOV	06/02/2014			Index Future	194.4360	194.4360	194.3590	194.3590	(0.040)	0.0000	0.0000	173
2013/09/05	ILBI	07/11/2013			Index Future	519.6150	519.6150	519.6130	519.6130	0.000	0.0000	0.0000	0
2013/09/05	ILBI	06/02/2014			Index Future	526.6360	526.6360	526.6340	526.6340	0.000	0.0000	0.0000	186
2013/09/05	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/09/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/09/05	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/09/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/09/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/09/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/09/05	JBAF	18/09/2013			Jibar Tradeable Future	5.1800	94.8200	5.1800	94.8200	0.000	0.0000	0.0000	700
2013/09/05	JBAF	16/10/2013			Jibar Tradeable Future	5.2500	94.7500	5.2600	94.7400	0.190	0.0000	0.0000	0
2013/09/05	JBAF	20/11/2013			Jibar Tradeable Future	5.3500	94.6500	5.3400	94.6600	(0.187)	0.0000	0.0000	3,000
2013/09/05	JBAF	18/12/2013			Jibar Tradeable Future	5.4400	94.5600	5.4000	94.6000	(0.735)	0.0000	0.0000	1,500
2013/09/05	JBAF	15/01/2014			Jibar Tradeable Future	5.5400	94.4600	5.5200	94.4800	(0.361)	0.0000	0.0000	1,000
2013/09/05	JBAF	19/02/2014			Jibar Tradeable Future	5.7600	94.2400	5.7400	94.2600	(0.347)	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
2013/09/05	JBAF	19/03/2014			Jibar Tradeable Future	5.9200	94.0800	5.8800	94.1200	(0.676)	0.0000	0.0000	400
2013/09/05	JBAF	18/06/2014			Jibar Tradeable Future	6.3700	93.6300	6.3400	93.6600	(0.471)	0.0000	0.0000	1,000
2013/09/05	JBAF	17/09/2014			Jibar Tradeable Future	6.7400	93.2600	6.7100	93.2900	(0.445)	0.0000	0.0000	0
2013/09/05	JBAF	17/12/2014			Jibar Tradeable Future	7.0600	92.9400	7.0400	92.9600	(0.283)	0.0000	0.0000	0
2013/09/05	JBAF	18/03/2015			Jibar Tradeable Future	7.3800	92.6200	7.3600	92.6400	(0.271)	0.0000	0.0000	250
2013/09/05	JBAF	17/06/2015			Jibar Tradeable Future	7.6700	92.3300	7.6600	92.3400	(0.130)	0.0000	0.0000	0
2013/09/05	R023	07/11/2013	6.50	Put	Bond Future	12,025.8900	12.0259	12,114.7000	12.1147	0.738	0	0	0
2013/09/05	R023	07/11/2013			Bond Future	8.2816	98.1435	8.2958	98.0547	0.171	0.0000	0.0000	11,802
2013/09/05	R023	07/11/2013	6.49	Put	Bond Future	12,098.6200	12.0986	12,187.4300	12.1874	0.734	0	0	0
2013/09/05	R023	07/11/2013	6.51	Put	Bond Future	11,953.2100	11.9532	12,042.0200	12.0420	0.743	0	0	0
2013/09/05	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	R023	06/02/2014			Bond Future	8.4027	99.4252	8.4176	99.3346	0.177	0.0000	0.0000	0
2013/09/05	R023	06/02/2014	7.84	Put	Bond Future	3,504.0200	3.5040	3,594.6300	3.5946	2.586	0	0	0
2013/09/05	R023	06/02/2014	7.86	Put	Bond Future	3,376.7000	3.3767	3,467.3100	3.4673	2.683	0	0	0
2013/09/05	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	R023	06/02/2014	7.85	Put	Bond Future	3,440.3400	3.4403	3,530.9500	3.5310	2.634	0	0	0
2013/09/05	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	R157	07/11/2013			Bond Future	6.5586	113.9877	6.5845	113.9400	0.395	0.0000	0.0000	30,785
2013/09/05	R157	07/11/2013	5.60	Call	Bond Future	72.3300	0.0723	65.4300	0.0654	(9.540)	0	0	0
2013/09/05	R157	07/11/2013	5.59	Put	Bond Future	1,874.4700	1.8745	1,915.4600	1.9155	2.187	0	0	0
2013/09/05	R157	07/11/2013	5.61	Put	Bond Future	1,840.7700	1.8408	1,881.4600	1.8815	2.210	0	0	0
2013/09/05	R157	07/11/2013	5.60	Put	Bond Future	1,857.5900	1.8576	1,898.4400	1.8984	2.199	0	0	0
2013/09/05	R157	07/11/2013	5.61	Call	Bond Future	74.3300	0.0743	67.2700	0.0673	(9.498)	0	0	0
2013/09/05	R157	07/11/2013	5.59	Call	Bond Future	70.3900	0.0704	63.6300	0.0636	(9.604)	0	0	0
2013/09/05	R157	06/02/2014	5.64	Call	Bond Future	222.6900	0.2227	211.5300	0.2115	(5.011)	0	0	0
2013/09/05	R157	06/02/2014	5.65	Put	Bond Future	2,060.0300	2.0600	2,097.8500	2.0978	1.836	0	0	0
2013/09/05	R157	06/02/2014			Bond Future	6.7953	115.4763	6.8263	115.4272	0.456	0.0000	0.0000	200
2013/09/05	R157	06/02/2014	5.65	Call	Bond Future	225.7600	0.2258	214.4900	0.2145	(4.992)	0	0	0
2013/09/05	R157	06/02/2014	5.66	Call	Bond Future	228.8600	0.2289	217.4700	0.2175	(4.977)	0	0	0
2013/09/05	R157	06/02/2014	5.64	Put	Bond Future	2,073.1600	2.0732	2,111.0900	2.1111	1.830	0	0	0
2013/09/05	R157	06/02/2014	5.66	Put	Bond Future	2,046.9400	2.0469	2,084.6400	2.0846	1.842	0	0	0
2013/09/05	R157	08/05/2014	5.20	Call	Bond Future	153.8600	0.1539	146.4200	0.1464	(4.836)	0	0	0
2013/09/05	R157	08/05/2014			Bond Future	7.0873	110.1992	7.1238	110.1506	0.515	0.0000	0.0000	0
2013/09/05	R157	08/05/2014	5.21	Call	Bond Future	155.6600	0.1557	148.1600	0.1482	(4.818)	0	0	0
2013/09/05	R157	08/05/2014	5.19	Call	Bond Future	152.0600	0.1521	144.7000	0.1447	(4.840)	0	0	0
2013/09/05	R157	08/05/2014	5.20	Put	Bond Future	2,708.4900	2.7085	2,749.6100	2.7496	1.518	0	0	0
2013/09/05	R157	08/05/2014	5.19	Put	Bond Future	2,720.4500	2.7205	2,761.6500	2.7617	1.514	0	0	0
2013/09/05	R157	08/05/2014	5.21	Put	Bond Future	2,696.5300	2.6965	2,737.5900	2.7376	1.523	0	0	0
2013/09/05	R157	07/08/2014	6.76	Put	Bond Future	1,412.8000	1.4128	1,442.4100	1.4424	2.096	0	0	0
2013/09/05	R157	07/08/2014			Bond Future	7.4937	111.6732	7.5393	111.6240	0.608	0.0000	0.0000	0
2013/09/05	R157	07/08/2014	6.75	Put	Bond Future	1,419.7200	1.4197	1,449.4300	1.4494	2.093	0	0	0
2013/09/05	R157	07/08/2014	6.74	Call	Bond Future	607.9300	0.6079	588.5200	0.5885	(3.193)	0	0	0
2013/09/05	R157	07/08/2014	6.75	Call	Bond Future	611.9000	0.6119	592.4100	0.5924	(3.185)	0	0	0

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2013/09/05	R157	07/08/2014	6.76	Call	Bond Future	615.9000	0.6159	596.3100	0.5963	(3.181)	0	0	0
2013/09/05	R157	07/08/2014	6.74	Put	Bond Future	1,426.6700	1.4267	1,456.4600	1.4565	2.088	0	0	0
2013/09/05	R186	07/11/2013	8.16	Put	Bond Future	5,283.3400	5.2833	5,496.4700	5.4965	4.034	0	0	0
2013/09/05	R186	07/11/2013	9.00	Put	Bond Future	1,594.0100	1.5940	1,681.4800	1.6815	5.487	0	0	1,200
2013/09/05	R186	07/11/2013			Bond Future	8.5871	118.9882	8.6270	118.6468	0.464	0.0000	0.0000	58,283
2013/09/05	R186	07/11/2013	6.50	Put	Bond Future	20,074.4300	20.0744	20,412.4700	20.4125	1.684	0	0	0
2013/09/05	R186	07/11/2013	8.15	Put	Bond Future	5,345.7900	5.3458	5,560.4600	5.5605	4.016	0	0	0
2013/09/05	R186	07/11/2013	6.75	Put	Bond Future	17,452.7700	17.4528	17,786.8600	17.7869	1.914	0	0	0
2013/09/05	R186	07/11/2013	8.14	Call	Bond Future	1,479.6800	1.4797	1,354.5500	1.3546	(8.457)	0	0	0
2013/09/05	R186	07/11/2013	8.50	Call	Bond Future	2,671.5500	2.6715	2,489.5600	2.4896	(6.812)	0	0	0
2013/09/05	R186	07/11/2013	8.75	Call	Bond Future	3,762.2800	3.7623	3,542.1400	3.5421	(5.851)	0	0	0
2013/09/05	R186	07/11/2013	8.25	Put	Bond Future	4,740.5400	4.7405	4,939.6300	4.9396	4.200	0	0	250
2013/09/05	R186	07/11/2013	8.00	Call	Bond Future	1,136.3300	1.1363	1,032.0300	1.0320	(9.179)	0	0	1,000
2013/09/05	R186	07/11/2013	8.15	Call	Bond Future	1,506.7100	1.5067	1,380.0500	1.3800	(8.406)	0	0	0
2013/09/05	R186	07/11/2013	6.50	Call	Bond Future	17.1100	0.0171	13.8200	0.0138	(19.229)	0	0	5,290
2013/09/05	R186	07/11/2013	8.16	Call	Bond Future	1,534.0800	1.5341	1,405.8800	1.4059	(8.357)	0	0	0
2013/09/05	R186	07/11/2013	8.00	Put	Bond Future	6,334.2600	6.3343	6,571.2900	6.5713	3.742	0	0	0
2013/09/05	R186	07/11/2013	8.75	Put	Bond Future	2,376.6800	2.3767	2,497.8700	2.4979	5.099	0	0	1,030
2013/09/05	R186	07/11/2013	9.00	Call	Bond Future	5,060.9800	5.0610	4,807.1200	4.8071	(5.016)	0	0	0
2013/09/05	R186	07/11/2013	8.25	Call	Bond Future	1,795.4200	1.7954	1,653.1800	1.6532	(7.922)	0	0	0
2013/09/05	R186	07/11/2013	6.75	Call	Bond Future	41.8600	0.0419	34.6200	0.0346	(17.296)	0	0	1,000
2013/09/05	R186	07/11/2013	8.14	Put	Bond Future	5,408.6800	5.4087	5,624.8800	5.6249	3.997	0	0	0
2013/09/05	R186	07/11/2013	8.50	Put	Bond Future	3,422.7500	3.4227	3,582.0900	3.5821	4.655	0	0	4,000
2013/09/05	R186	06/02/2014			Bond Future	8.6990	115.2528	8.7405	114.9064	0.476	0.0000	0.0000	101
2013/09/05	R186	06/02/2014	7.75	Call	Bond Future	1,677.6100	1.6776	1,578.9500	1.5790	(5.881)	0	0	0
2013/09/05	R186	06/02/2014	7.74	Put	Bond Future	10,110.7800	10.1108	10,359.5100	10.3595	2.460	0	0	0
2013/09/05	R186	06/02/2014	7.76	Put	Bond Future	9,968.0800	9.9681	10,215.0100	10.2150	2.477	0	0	0
2013/09/05	R186	06/02/2014	7.75	Put	Bond Future	10,038.9300	10.0389	10,286.7700	10.2868	2.469	0	0	0
2013/09/05	R186	06/02/2014	7.76	Call	Bond Future	1,699.2700	1.6993	1,599.7000	1.5997	(5.860)	0	0	0
2013/09/05	R186	06/02/2014	7.74	Call	Bond Future	1,656.8600	1.6569	1,559.0900	1.5591	(5.901)	0	0	0
2013/09/05	R186	08/05/2014			Bond Future	8.8147	116.7808	8.8575	116.4308	0.486	0.0000	0.0000	0
2013/09/05	R186	08/05/2014	7.09	Put	Bond Future	16,654.2300	16.6542	16,939.1200	16.9391	1.711	0	0	0
2013/09/05	R186	08/05/2014	7.10	Call	Bond Future	1,225.2400	1.2252	1,159.6200	1.1596	(5.356)	0	0	0
2013/09/05	R186	08/05/2014	7.11	Call	Bond Future	1,239.1000	1.2391	1,172.9000	1.1729	(5.343)	0	0	0
2013/09/05	R186	08/05/2014	7.09	Call	Bond Future	1,211.5100	1.2115	1,146.4600	1.1465	(5.369)	0	0	0
2013/09/05	R186	08/05/2014	7.11	Put	Bond Future	16,486.4500	16.4864	16,770.1900	16.7702	1.721	0	0	0
2013/09/05	R186	08/05/2014	7.10	Put	Bond Future	16,570.2200	16.5702	16,854.5400	16.8545	1.716	0	0	0
2013/09/05	R186	07/08/2014	8.31	Call	Bond Future	4,346.5300	4.3465	4,194.9500	4.1950	(3.487)	0	0	0
2013/09/05	R186	07/08/2014			Bond Future	8.9330	113.0527	8.9775	112.6981	0.498	0.0000	0.0000	0
2013/09/05	R186	07/08/2014	8.29	Call	Bond Future	4,285.3500	4.2854	4,135.1900	4.1352	(3.504)	0	0	0
2013/09/05	R186	07/08/2014	8.30	Call	Bond Future	4,315.8800	4.3159	4,165.0000	4.1650	(3.496)	0	0	0
2013/09/05	R186	07/08/2014	8.29	Put	Bond Future	9,591.5800	9.5916	9,795.9900	9.7960	2.131	0	0	0
2013/09/05	R186	07/08/2014	8.31	Put	Bond Future	9,482.4800	9.4825	9,685.4700	9.6855	2.141	0	0	0
2013/09/05	R186	07/08/2014	8.30	Put	Bond Future	9,536.9300	9.5369	9,740.6200	9.7406	2.136	0	0	0
2013/09/05	R197	07/11/2013			Bond Future	274.6777	274.6777	274.6777	274.6777	0.000	0.0000	0.0000	2,100
2013/09/05	R197	07/11/2013	279.99	Put	Bond Future	5,312.2800	5.3123	5,312.2800	5.3123	0.000	0	0	0

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2013/09/05	R197	07/11/2013	280.00	Put	Bond Future	5,322.2800	5.3223	5,322.2800	5.3223	0.000	0	0	0
2013/09/05	R197	07/11/2013	280.01	Put	Bond Future	5,332.2800	5.3323	5,332.2800	5.3323	0.000	0	0	0
2013/09/05	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	R201	07/11/2013	4.79	Put	Bond Future	872.3900	0.8724	875.6200	0.8756	0.370	0	0	0
2013/09/05	R201	07/11/2013			Bond Future	5.5126	106.8623	5.5182	106.8562	0.100	0.0000	0.0000	0
2013/09/05	R201	07/11/2013	4.80	Put	Bond Future	863.3500	0.8633	866.5300	0.8665	0.368	0	0	0
2013/09/05	R201	07/11/2013	4.81	Put	Bond Future	854.3400	0.8543	857.4900	0.8575	0.369	0	0	0
2013/09/05	R201	07/11/2013	4.79	Call	Bond Future	81.8700	0.0819	79.0800	0.0791	(3.408)	0	0	0
2013/09/05	R201	07/11/2013	4.80	Call	Bond Future	83.8300	0.0838	80.9900	0.0810	(3.388)	0	0	0
2013/09/05	R201	07/11/2013	4.81	Call	Bond Future	85.8200	0.0858	82.9500	0.0829	(3.344)	0	0	0
2013/09/05	R201	06/02/2014	5.24	Put	Bond Future	600.1700	0.6002	602.8900	0.6029	0.453	0	0	0
2013/09/05	R201	06/02/2014			Bond Future	5.5863	103.8501	5.5943	103.8434	0.143	0.0000	0.0000	0
2013/09/05	R201	06/02/2014	5.26	Put	Bond Future	589.9100	0.5899	592.5800	0.5926	0.453	0	0	0
2013/09/05	R201	06/02/2014	5.24	Call	Bond Future	306.8800	0.3069	302.8400	0.3028	(1.316)	0	0	0
2013/09/05	R201	06/02/2014	5.25	Put	Bond Future	595.0300	0.5950	597.7300	0.5977	0.454	0	0	0
2013/09/05	R201	06/02/2014	5.25	Call	Bond Future	310.2300	0.3102	306.1700	0.3062	(1.309)	0	0	0
2013/09/05	R201	06/02/2014	5.26	Call	Bond Future	313.6000	0.3136	309.5100	0.3095	(1.304)	0	0	0
2013/09/05	R201	08/05/2014			Bond Future	5.6922	105.2269	5.7018	105.2211	0.168	0.0000	0.0000	0
2013/09/05	R201	08/05/2014	4.75	Call	Bond Future	218.0800	0.2181	215.5300	0.2155	(1.169)	0	0	0
2013/09/05	R201	08/05/2014	4.76	Call	Bond Future	219.9300	0.2199	217.3700	0.2174	(1.164)	0	0	0
2013/09/05	R201	08/05/2014	4.74	Call	Bond Future	216.2500	0.2163	213.7100	0.2137	(1.175)	0	0	0
2013/09/05	R201	08/05/2014	4.76	Put	Bond Future	782.1200	0.7821	785.2900	0.7853	0.405	0	0	0
2013/09/05	R201	08/05/2014	4.75	Put	Bond Future	786.3300	0.7863	789.5100	0.7895	0.404	0	0	0
2013/09/05	R201	08/05/2014	4.74	Put	Bond Future	790.5600	0.7906	793.7500	0.7938	0.404	0	0	0
2013/09/05	R201	07/08/2014	5.31	Put	Bond Future	472.5300	0.4725	475.3900	0.4754	0.605	0	0	0
2013/09/05	R201	07/08/2014			Bond Future	5.8574	102.2260	5.8735	102.2202	0.276	0.0000	0.0000	0
2013/09/05	R201	07/08/2014	5.30	Put	Bond Future	474.6400	0.4746	477.5100	0.4775	0.605	0	0	0
2013/09/05	R201	07/08/2014	5.31	Call	Bond Future	275.4600	0.2755	272.5200	0.2725	(1.067)	0	0	0
2013/09/05	R201	07/08/2014	5.29	Call	Bond Future	272.4900	0.2725	269.5700	0.2696	(1.072)	0	0	0
2013/09/05	R201	07/08/2014	5.30	Call	Bond Future	273.9700	0.2740	271.0400	0.2710	(1.069)	0	0	0
2013/09/05	R201	07/08/2014	5.29	Put	Bond Future	476.7700	0.4768	479.6500	0.4797	0.604	0	0	0
2013/09/05	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	R202	07/11/2013			Bond Future	199.8444	199.8444	199.8479	199.8479	0.002	0.0000	0.0000	43,251
2013/09/05	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	R202	07/11/2013	208.99	Put	Bond Future	9,145.6000	9.1456	9,142.0700	9.1421	(0.039)	0	0	0
2013/09/05	R202	07/11/2013	209.01	Put	Bond Future	9,165.6000	9.1656	9,162.0700	9.1621	(0.039)	0	0	0
2013/09/05	R202	07/11/2013	209.00	Put	Bond Future	9,155.6000	9.1556	9,152.0700	9.1521	(0.039)	0	0	0
2013/09/05	R203	07/11/2013	6.01	Call	Bond Future	31.1600	0.0312	29.9300	0.0299	(3.947)	0	0	0
2013/09/05	R203	07/11/2013			Bond Future	7.4030	104.0920	7.4015	104.0973	(0.021)	0.0000	0.0000	19,784
2013/09/05	R203	07/11/2013	5.99	Call	Bond Future	29.0800	0.0291	27.9100	0.0279	(4.023)	0	0	0
2013/09/05	R203	07/11/2013	5.71	Put	Bond Future	5,875.5600	5.8756	5,869.7500	5.8698	(0.099)	0	0	0
2013/09/05	R203	07/11/2013	6.00	Call	Bond Future	30.1000	0.0301	28.9000	0.0289	(3.987)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/05	R203	07/11/2013	571.00	Call	Bond Future	101,862.4900	101.8625	101,867.7500	101.8677	0.005	0	0	0
2013/09/05	R203	07/11/2013	5.99	Put	Bond Future	4,896.5000	4.8965	4,890.0700	4.8901	(0.131)	0	0	0
2013/09/05	R203	07/11/2013	6.01	Put	Bond Future	4,827.7400	4.8277	4,821.2500	4.8213	(0.134)	0	0	0
2013/09/05	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	R203	07/11/2013	5.71	Call	Bond Future	10.3700	0.0104	9.8200	0.0098	(5.304)	0	0	15
2013/09/05	R203	07/11/2013	6.00	Put	Bond Future	4,862.0900	4.8621	4,855.6300	4.8556	(0.133)	0	0	0
2013/09/05	R203	06/02/2014			Bond Future	7.5813	105.4514	7.5799	105.4560	(0.020)	0.0000	0.0000	0
2013/09/05	R203	06/02/2014	6.14	Put	Bond Future	4,832.6400	4.8326	4,826.2900	4.8263	(0.131)	0	0	0
2013/09/05	R203	06/02/2014	5.95	Put	Bond Future	5,406.2700	5.4063	5,400.2200	5.4002	(0.112)	0	0	0
2013/09/05	R203	06/02/2014	6.16	Put	Bond Future	4,773.5200	4.7735	4,767.1300	4.7671	(0.134)	0	0	0
2013/09/05	R203	06/02/2014	6.15	Put	Bond Future	4,803.0500	4.8031	4,796.6800	4.7967	(0.133)	0	0	0
2013/09/05	R203	06/02/2014	6.16	Call	Bond Future	200.4800	0.2005	198.7200	0.1987	(0.878)	0	0	0
2013/09/05	R203	06/02/2014	5.95	Call	Bond Future	136.4000	0.1364	134.9800	0.1350	(1.041)	0	0	16
2013/09/05	R203	06/02/2014	6.14	Call	Bond Future	193.4700	0.1935	191.7500	0.1918	(0.889)	0	0	0
2013/09/05	R203	06/02/2014	6.15	Call	Bond Future	196.9500	0.1970	195.2100	0.1952	(0.883)	0	0	0
2013/09/05	R203	08/05/2014	7.40	Put	Bond Future	2,400.0600	2.4001	2,393.0900	2.3931	(0.290)	0	0	0
2013/09/05	R203	08/05/2014	5.74	Call	Bond Future	190.5700	0.1906	189.6000	0.1896	(0.509)	0	0	0
2013/09/05	R203	08/05/2014	5.76	Call	Bond Future	196.0500	0.1961	195.0700	0.1951	(0.500)	0	0	0
2013/09/05	R203	08/05/2014			Bond Future	7.7718	102.6888	7.7698	102.6947	(0.026)	0.0000	0.0000	0
2013/09/05	R203	08/05/2014	5.76	Put	Bond Future	6,284.9600	6.2850	6,278.1700	6.2782	(0.108)	0	0	0
2013/09/05	R203	08/05/2014	5.75	Put	Bond Future	6,313.5800	6.3136	6,306.8000	6.3068	(0.107)	0	0	0
2013/09/05	R203	08/05/2014	5.74	Put	Bond Future	6,342.2400	6.3422	6,335.4600	6.3355	(0.107)	0	0	0
2013/09/05	R203	08/05/2014	7.40	Call	Bond Future	1,307.4800	1.3075	1,306.3200	1.3063	(0.089)	0	0	16
2013/09/05	R203	08/05/2014	5.75	Call	Bond Future	193.2900	0.1933	192.3200	0.1923	(0.502)	0	0	0
2013/09/05	R203	07/08/2014	7.30	Call	Bond Future	1,236.3000	1.2363	1,235.6300	1.2356	(0.054)	0	0	0
2013/09/05	R203	07/08/2014			Bond Future	7.9857	104.0624	7.9835	104.0683	(0.027)	0.0000	0.0000	0
2013/09/05	R203	07/08/2014	7.31	Call	Bond Future	1,246.3200	1.2463	1,245.6600	1.2457	(0.053)	0	0	0
2013/09/05	R203	07/08/2014	7.29	Put	Bond Future	3,131.1000	3.1311	3,124.5200	3.1245	(0.210)	0	0	0
2013/09/05	R203	07/08/2014	7.31	Put	Bond Future	3,095.7200	3.0957	3,089.1600	3.0892	(0.212)	0	0	0
2013/09/05	R203	07/08/2014	7.29	Call	Bond Future	1,226.3200	1.2263	1,225.6400	1.2256	(0.055)	0	0	0
2013/09/05	R203	07/08/2014	7.30	Put	Bond Future	3,113.3800	3.1134	3,106.8100	3.1068	(0.211)	0	0	0
2013/09/05	R204	07/11/2013			Bond Future	7.6119	104.7519	7.6105	104.7578	(0.019)	0.0000	0.0000	29,247
2013/09/05	R204	07/11/2013	7.00	Put	Bond Future	3,036.1500	3.0362	3,023.7500	3.0238	(0.408)	0	0	1,270
2013/09/05	R204	07/11/2013	6.29	Put	Bond Future	5,818.6700	5.8187	5,810.4800	5.8105	(0.141)	0	0	0
2013/09/05	R204	07/11/2013	6.31	Put	Bond Future	5,732.6700	5.7327	5,724.3900	5.7244	(0.144)	0	0	0
2013/09/05	R204	07/11/2013	6.29	Call	Bond Future	62.5600	0.0626	60.3400	0.0603	(3.549)	0	0	0
2013/09/05	R204	07/11/2013	6.30	Put	Bond Future	5,775.6300	5.7756	5,767.4000	5.7674	(0.142)	0	0	0
2013/09/05	R204	07/11/2013	7.00	Call	Bond Future	419.7700	0.4198	413.3400	0.4133	(1.532)	0	0	0
2013/09/05	R204	07/11/2013	6.30	Call	Bond Future	64.5400	0.0645	62.2800	0.0623	(3.502)	0	0	0
2013/09/05	R204	07/11/2013	6.31	Call	Bond Future	66.5800	0.0666	64.2700	0.0643	(3.470)	0	0	0
2013/09/05	R204	06/02/2014	6.39	Call	Bond Future	332.5400	0.3325	329.8000	0.3298	(0.824)	0	0	0
2013/09/05	R204	06/02/2014			Bond Future	7.7584	102.0900	7.7570	102.0954	(0.017)	0.0000	0.0000	0
2013/09/05	R204	06/02/2014	6.41	Call	Bond Future	343.4800	0.3435	340.7000	0.3407	(0.809)	0	0	0
2013/09/05	R204	06/02/2014	6.40	Call	Bond Future	337.9700	0.3380	335.2200	0.3352	(0.814)	0	0	0
2013/09/05	R204	06/02/2014	6.39	Put	Bond Future	6,005.5400	6.0055	5,997.3900	5.9974	(0.136)	0	0	0
2013/09/05	R204	06/02/2014	6.41	Put	Bond Future	5,930.8000	5.9308	5,922.6100	5.9226	(0.138)	0	0	0
2013/09/05	R204	06/02/2014	6.40	Put	Bond Future	5,968.1200	5.9681	5,959.9600	5.9600	(0.137)	0	0	0

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2013/09/05	R204	08/05/2014			Bond Future	7.9174	103.4434	7.9157	103.4500	(0.022)	0.0000	0.0000	0
2013/09/05	R204	08/05/2014	6.05	Call	Bond Future	373.1300	0.3731	371.3900	0.3714	(0.466)	0	0	0
2013/09/05	R204	08/05/2014	6.06	Call	Bond Future	377.9000	0.3779	376.1500	0.3762	(0.463)	0	0	0
2013/09/05	R204	08/05/2014	6.04	Call	Bond Future	368.4100	0.3684	366.6800	0.3667	(0.470)	0	0	0
2013/09/05	R204	08/05/2014	6.05	Put	Bond Future	7,802.0700	7.8021	7,793.7500	7.7938	(0.107)	0	0	0
2013/09/05	R204	08/05/2014	6.04	Put	Bond Future	7,838.9000	7.8389	7,830.5900	7.8306	(0.106)	0	0	0
2013/09/05	R204	08/05/2014	6.06	Put	Bond Future	7,765.3000	7.7653	7,756.9700	7.7570	(0.107)	0	0	0
2013/09/05	R204	07/08/2014			Bond Future	8.0897	100.7965	8.0879	100.8032	(0.023)	0.0000	0.0000	0
2013/09/05	R204	07/08/2014	7.44	Put	Bond Future	4,166.0100	4.1660	4,157.9200	4.1579	(0.194)	0	0	0
2013/09/05	R204	07/08/2014	7.46	Put	Bond Future	4,119.0500	4.1190	4,110.9700	4.1110	(0.196)	0	0	0
2013/09/05	R204	07/08/2014	7.45	Put	Bond Future	4,142.4900	4.1425	4,134.4100	4.1344	(0.195)	0	0	0
2013/09/05	R204	07/08/2014	7.46	Call	Bond Future	1,815.7700	1.8158	1,814.3700	1.8144	(0.077)	0	0	0
2013/09/05	R204	07/08/2014	7.44	Call	Bond Future	1,788.5200	1.7885	1,787.1100	1.7871	(0.079)	0	0	0
2013/09/05	R204	07/08/2014	7.45	Call	Bond Future	1,802.1100	1.8021	1,800.7100	1.8007	(0.078)	0	0	0
2013/09/05	R206	07/11/2013	4.31	Put	Bond Future	287.1800	0.2872	290.8100	0.2908	1.264	0	0	0
2013/09/05	R206	07/11/2013			Bond Future	5.7901	102.7073	5.8176	102.7024	0.475	0.0000	0.0000	0
2013/09/05	R206	07/11/2013	4.30	Put	Bond Future	288.6900	0.2887	292.3300	0.2923	1.261	0	0	0
2013/09/05	R206	07/11/2013	4.31	Call	Bond Future	22.6300	0.0226	21.3500	0.0213	(5.656)	0	0	0
2013/09/05	R206	07/11/2013	4.29	Call	Bond Future	22.0600	0.0221	20.8100	0.0208	(5.666)	0	0	0
2013/09/05	R206	07/11/2013	4.30	Call	Bond Future	22.3500	0.0223	21.0800	0.0211	(5.682)	0	0	0
2013/09/05	R206	07/11/2013	4.29	Put	Bond Future	290.2000	0.2902	293.8600	0.2939	1.261	0	0	0
2013/09/05	R207	07/11/2013	6.70	Call	Bond Future	112.2200	0.1122	107.1400	0.1071	(4.527)	0	0	0
2013/09/05	R207	07/11/2013			Bond Future	7.9422	99.0209	7.9460	99.0029	0.048	0.0000	0.0000	27,295
2013/09/05	R207	07/11/2013	6.71	Call	Bond Future	115.4000	0.1154	110.2200	0.1102	(4.489)	0	0	0
2013/09/05	R207	07/11/2013	6.69	Put	Bond Future	6,233.5700	6.2336	6,246.5300	6.2465	0.208	0	0	0
2013/09/05	R207	07/11/2013	6.71	Put	Bond Future	6,138.3800	6.1384	6,151.1400	6.1511	0.208	0	0	0
2013/09/05	R207	07/11/2013	6.69	Call	Bond Future	109.1100	0.1091	104.1300	0.1041	(4.564)	0	0	0
2013/09/05	R207	07/11/2013	6.70	Put	Bond Future	6,185.9200	6.1859	6,198.7800	6.1988	0.208	0	0	0
2013/09/05	R207	06/02/2014			Bond Future	8.0819	96.6750	8.0861	96.6561	0.051	0.0000	0.0000	0
2013/09/05	R207	06/02/2014	6.65	Call	Bond Future	385.6700	0.3857	379.0800	0.3791	(1.709)	0	0	0
2013/09/05	R207	06/02/2014	6.64	Put	Bond Future	7,186.4300	7.1864	7,198.7400	7.1987	0.171	0	0	0
2013/09/05	R207	06/02/2014	6.66	Put	Bond Future	7,100.1600	7.1002	7,112.3400	7.1123	0.172	0	0	0
2013/09/05	R207	06/02/2014	6.65	Put	Bond Future	7,143.2400	7.1432	7,155.4800	7.1555	0.171	0	0	0
2013/09/05	R207	06/02/2014	6.66	Call	Bond Future	391.7500	0.3917	385.1000	0.3851	(1.698)	0	0	0
2013/09/05	R207	06/02/2014	6.64	Call	Bond Future	379.6600	0.3797	373.1400	0.3731	(1.717)	0	0	0
2013/09/05	R207	08/05/2014	6.19	Put	Bond Future	9,801.8100	9.8018	9,814.8600	9.8149	0.133	0	0	0
2013/09/05	R207	08/05/2014	6.21	Put	Bond Future	9,714.5600	9.7146	9,727.5200	9.7275	0.133	0	0	0
2013/09/05	R207	08/05/2014			Bond Future	8.2340	97.9566	8.2382	97.9386	0.050	0.0000	0.0000	0
2013/09/05	R207	08/05/2014	6.20	Put	Bond Future	9,758.1500	9.7582	9,771.1600	9.7712	0.133	0	0	0
2013/09/05	R207	08/05/2014	6.20	Call	Bond Future	405.2700	0.4053	400.2600	0.4003	(1.236)	0	0	0
2013/09/05	R207	08/05/2014	6.21	Call	Bond Future	410.3200	0.4103	405.2600	0.4053	(1.233)	0	0	0
2013/09/05	R207	08/05/2014	6.19	Call	Bond Future	400.2700	0.4003	395.3000	0.3953	(1.242)	0	0	0
2013/09/05	R207	07/08/2014	7.69	Call	Bond Future	2,116.6500	2.1166	2,104.9700	2.1050	(0.552)	0	0	0
2013/09/05	R207	07/08/2014	7.70	Put	Bond Future	5,082.9300	5.0829	5,089.4900	5.0895	0.129	0	0	0
2013/09/05	R207	07/08/2014			Bond Future	8.3967	95.6270	8.4011	95.6087	0.052	0.0000	0.0000	0
2013/09/05	R207	07/08/2014	7.70	Call	Bond Future	2,132.0000	2.1320	2,120.2800	2.1203	(0.550)	0	0	0

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2013/09/05	R207	07/08/2014	7.71	Call	Bond Future	2,147.4200	2.1474	2,135.6600	2.1357	(0.548)	0	0	0
2013/09/05	R207	07/08/2014	7.69	Put	Bond Future	5,110.7400	5.1107	5,117.3400	5.1173	0.129	0	0	0
2013/09/05	R207	07/08/2014	7.71	Put	Bond Future	5,055.2100	5.0552	5,061.7300	5.0617	0.129	0	0	0
2013/09/05	R208	07/11/2013			Bond Future	8.0500	93.6546	8.0591	93.6073	0.112	0.0000	0.0000	14,367
2013/09/05	R208	07/11/2013	6.79	Put	Bond Future	7,015.0300	7.0150	7,055.5000	7.0555	0.577	0	0	0
2013/09/05	R208	07/11/2013	6.81	Put	Bond Future	6,907.2200	6.9072	6,947.3900	6.9474	0.582	0	0	0
2013/09/05	R208	07/11/2013	6.80	Put	Bond Future	6,961.0600	6.9611	7,001.3800	7.0014	0.579	0	0	0
2013/09/05	R208	07/11/2013	6.81	Call	Bond Future	118.1900	0.1182	111.0500	0.1111	(6.041)	0	0	0
2013/09/05	R208	07/11/2013	7.50	Put	Bond Future	3,592.3500	3.5924	3,616.7400	3.6167	0.679	0	0	1,520
2013/09/05	R208	07/11/2013	6.79	Call	Bond Future	111.5900	0.1116	104.7500	0.1047	(6.130)	0	0	0
2013/09/05	R208	07/11/2013	7.50	Call	Bond Future	653.6500	0.6536	630.7300	0.6307	(3.506)	0	0	0
2013/09/05	R208	07/11/2013	6.80	Call	Bond Future	114.8500	0.1148	107.8600	0.1079	(6.086)	0	0	0
2013/09/05	R208	06/02/2014	6.74	Put	Bond Future	8,087.9200	8.0879	8,125.3300	8.1253	0.463	0	0	0
2013/09/05	R208	06/02/2014			Bond Future	8.1763	94.8776	8.1859	94.8291	0.117	0.0000	0.0000	0
2013/09/05	R208	06/02/2014	6.76	Put	Bond Future	7,989.9400	7.9899	8,027.1000	8.0271	0.465	0	0	0
2013/09/05	R208	06/02/2014	6.75	Put	Bond Future	8,038.8700	8.0389	8,076.1500	8.0762	0.464	0	0	0
2013/09/05	R208	06/02/2014	6.74	Call	Bond Future	435.6600	0.4357	424.5500	0.4245	(2.550)	0	0	0
2013/09/05	R208	06/02/2014	6.75	Call	Bond Future	442.5200	0.4425	431.2800	0.4313	(2.540)	0	0	0
2013/09/05	R208	06/02/2014	6.76	Call	Bond Future	449.4600	0.4495	438.1000	0.4381	(2.527)	0	0	0
2013/09/05	R208	08/05/2014	6.31	Call	Bond Future	427.0900	0.4271	418.5100	0.4185	(2.009)	0	0	0
2013/09/05	R208	08/05/2014			Bond Future	8.3075	92.7393	8.3174	92.6911	0.118	0.0000	0.0000	0
2013/09/05	R208	08/05/2014	6.29	Call	Bond Future	416.1700	0.4162	407.7600	0.4078	(2.021)	0	0	0
2013/09/05	R208	08/05/2014	6.31	Put	Bond Future	10,897.4600	10.8975	10,937.0700	10.9371	0.363	0	0	0
2013/09/05	R208	08/05/2014	6.30	Put	Bond Future	10,947.9600	10.9480	10,987.6600	10.9877	0.363	0	0	0
2013/09/05	R208	08/05/2014	6.29	Put	Bond Future	10,998.5400	10.9985	11,038.3200	11.0383	0.362	0	0	0
2013/09/05	R208	08/05/2014	6.30	Call	Bond Future	421.6000	0.4216	413.1100	0.4131	(2.014)	0	0	0
2013/09/05	R208	07/08/2014			Bond Future	8.4453	93.9798	8.4556	93.9309	0.122	0.0000	0.0000	0
2013/09/05	R208	07/08/2014	7.80	Call	Bond Future	2,323.9600	2.3240	2,300.0400	2.3000	(1.029)	0	0	0
2013/09/05	R208	07/08/2014	7.79	Put	Bond Future	5,475.7000	5.4757	5,500.7100	5.5007	0.457	0	0	0
2013/09/05	R208	07/08/2014	7.81	Put	Bond Future	5,412.8700	5.4129	5,437.6600	5.4377	0.458	0	0	0
2013/09/05	R208	07/08/2014	7.80	Put	Bond Future	5,444.2200	5.4442	5,469.1200	5.4691	0.457	0	0	0
2013/09/05	R208	07/08/2014	7.81	Call	Bond Future	2,341.9400	2.3419	2,317.9100	2.3179	(1.026)	0	0	0
2013/09/05	R208	07/08/2014	7.79	Call	Bond Future	2,306.0700	2.3061	2,282.2600	2.2823	(1.032)	0	0	0
2013/09/05	R209	07/11/2013	8.80	Put	Bond Future	5,161.8400	5.1618	5,213.6800	5.2137	1.004	0	0	0
2013/09/05	R209	07/11/2013	9.50	Put	Bond Future	2,161.7000	2.1617	2,182.1300	2.1821	0.945	0	0	980
2013/09/05	R209	07/11/2013			Bond Future	9.3147	72.1118	9.3289	72.0096	0.153	0.0000	0.0000	19,302
2013/09/05	R209	07/11/2013	8.80	Call	Bond Future	1,308.1200	1.3081	1,257.7900	1.2578	(3.848)	0	0	0
2013/09/05	R209	07/11/2013	9.25	Call	Bond Future	2,557.2700	2.5573	2,485.5100	2.4855	(2.806)	0	0	0
2013/09/05	R209	07/11/2013	8.81	Call	Bond Future	1,330.2900	1.3303	1,279.4600	1.2795	(3.821)	0	0	0
2013/09/05	R209	07/11/2013	8.65	Call	Bond Future	1,005.1300	1.0051	962.2200	0.9622	(4.269)	0	0	0
2013/09/05	R209	07/11/2013	8.79	Call	Bond Future	1,286.2000	1.2862	1,236.3700	1.2364	(3.874)	0	0	0
2013/09/05	R209	07/11/2013	9.40	Call	Bond Future	3,089.5900	3.0896	3,011.6000	3.0116	(2.524)	0	0	0
2013/09/05	R209	07/11/2013	9.70	Put	Bond Future	1,618.7300	1.6187	1,632.7000	1.6327	0.863	0	0	1,520
2013/09/05	R209	07/11/2013	9.25	Put	Bond Future	3,024.4200	3.0244	3,054.8300	3.0548	1.005	0	0	1,000
2013/09/05	R209	07/11/2013	8.79	Put	Bond Future	5,218.0000	5.2180	5,270.3400	5.2703	1.003	0	0	0
2013/09/05	R209	07/11/2013	9.40	Put	Bond Future	2,481.0200	2.4810	2,505.2000	2.5052	0.975	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
2013/09/05	R209	07/11/2013	9.50	Call	Bond Future	3,473.3000	3.4733	3,391.5600	3.3916	(2.353)	0	0	0
2013/09/05	R209	07/11/2013	9.70	Call	Bond Future	4,303.4500	4.3035	4,215.2500	4.2152	(2.050)	0	0	0
2013/09/05	R209	07/11/2013	8.65	Put	Bond Future	6,043.4300	6.0434	6,102.6900	6.1027	0.981	0	0	4,700
2013/09/05	R209	07/11/2013	8.81	Put	Bond Future	5,106.0500	5.1061	5,157.3900	5.1574	1.005	0	0	0
2013/09/05	R209	06/02/2014	8.56	Call	Bond Future	1,921.6800	1.9217	1,878.2000	1.8782	(2.263)	0	0	0
2013/09/05	R209	06/02/2014			Bond Future	9.4157	73.0535	9.4304	72.9495	0.157	0.0000	0.0000	410
2013/09/05	R209	06/02/2014	8.54	Call	Bond Future	1,879.2100	1.8792	1,836.3500	1.8363	(2.281)	0	0	0
2013/09/05	R209	06/02/2014	8.55	Call	Bond Future	1,900.3700	1.9004	1,857.2000	1.8572	(2.272)	0	0	0
2013/09/05	R209	06/02/2014	8.54	Put	Bond Future	8,511.7000	8.5117	8,572.7700	8.5728	0.717	0	0	0
2013/09/05	R209	06/02/2014	8.56	Put	Bond Future	8,392.0500	8.3921	8,452.5000	8.4525	0.720	0	0	0
2013/09/05	R209	06/02/2014	8.55	Put	Bond Future	8,451.7300	8.4517	8,512.4900	8.5125	0.719	0	0	0
2013/09/05	R209	08/05/2014			Bond Future	9.5176	70.8774	9.5327	70.7728	0.159	0.0000	0.0000	0
2013/09/05	R209	08/05/2014	7.85	Call	Bond Future	1,348.4600	1.3485	1,320.1500	1.3201	(2.099)	0	0	0
2013/09/05	R209	08/05/2014	7.86	Call	Bond Future	1,362.4100	1.3624	1,333.8900	1.3339	(2.093)	0	0	0
2013/09/05	R209	08/05/2014	7.85	Put	Bond Future	14,592.4500	14.5924	14,668.7600	14.6688	0.523	0	0	0
2013/09/05	R209	08/05/2014	7.84	Call	Bond Future	1,334.6200	1.3346	1,306.5100	1.3065	(2.106)	0	0	0
2013/09/05	R209	08/05/2014	7.84	Put	Bond Future	14,669.2700	14.6693	14,745.7800	14.7458	0.522	0	0	0
2013/09/05	R209	08/05/2014	7.86	Put	Bond Future	14,515.8800	14.5159	14,591.9800	14.5920	0.524	0	0	0
2013/09/05	R209	07/08/2014	9.04	Put	Bond Future	8,537.4500	8.5375	8,588.3100	8.5883	0.596	0	0	0
2013/09/05	R209	07/08/2014			Bond Future	9.6208	71.8254	9.6364	71.7195	0.162	0.0000	0.0000	0
2013/09/05	R209	07/08/2014	9.06	Put	Bond Future	8,443.8400	8.4438	8,494.3000	8.4943	0.598	0	0	0
2013/09/05	R209	07/08/2014	9.05	Put	Bond Future	8,490.5500	8.4905	8,541.2000	8.5412	0.597	0	0	0
2013/09/05	R209	07/08/2014	9.05	Call	Bond Future	4,421.3000	4.4213	4,366.0100	4.3660	(1.251)	0	0	0
2013/09/05	R209	07/08/2014	9.06	Call	Bond Future	4,449.0500	4.4490	4,393.5700	4.3936	(1.247)	0	0	0
2013/09/05	R209	07/08/2014	9.04	Call	Bond Future	4,393.6200	4.3936	4,338.5400	4.3385	(1.254)	0	0	0
2013/09/05	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	R210	07/11/2013			Bond Future	151.7143	151.7143	151.7167	151.7167	0.002	0.0000	0.0000	1,237
2013/09/05	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	R210	07/11/2013	159.99	Put	Bond Future	8,275.6800	8.2757	8,273.3300	8.2733	(0.028)	0	0	0
2013/09/05	R210	07/11/2013	160.01	Put	Bond Future	8,295.6800	8.2957	8,293.3300	8.2933	(0.028)	0	0	0
2013/09/05	R210	07/11/2013	160.00	Put	Bond Future	8,285.6800	8.2857	8,283.3300	8.2833	(0.028)	0	0	0
2013/09/05	R211	07/11/2013			Bond Future	128.3483	128.3483	128.3428	128.3428	(0.004)	0.0000	0.0000	522
2013/09/05	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	R211	07/11/2013	129.99	Put	Bond Future	1,641.7500	1.6418	1,647.1900	1.6472	0.331	0	0	0
2013/09/05	R211	07/11/2013	130.01	Put	Bond Future	1,661.7500	1.6618	1,667.1900	1.6672	0.327	0	0	0
2013/09/05	R211	07/11/2013	130.00	Put	Bond Future	1,651.7500	1.6518	1,657.1900	1.6572	0.329	0	0	0
2013/09/05	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	R212	07/11/2013	132.99	Put	Bond Future	4,705.3800	4.7054	5,137.7200	5.1377	9.188	0	0	0
2013/09/05	R212	07/11/2013			Bond Future	128.2846	128.2846	127.8523	127.8523	(0.337)	0.0000	0.0000	21,791
2013/09/05	R212	07/11/2013	133.01	Put	Bond Future	4,725.3800	4.7254	5,157.7200	5.1577	9.149	0	0	0
2013/09/05	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	R212	07/11/2013	133.00	Put	Bond Future	4,715.3800	4.7154	5,147.7200	5.1477	9.169	0	0	0
2013/09/05	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
2013/09/05	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	R213	07/11/2013	8.60	Call	Bond Future	1,108.9000	1.1089	1,042.1100	1.0421	(6.023)	0	0	0
2013/09/05	R213	07/11/2013			Bond Future	9.1599	82.8211	9.1843	82.6407	0.266	0.0000	0.0000	19,481
2013/09/05	R213	07/11/2013	8.61	Call	Bond Future	1,129.6400	1.1296	1,062.0300	1.0620	(5.985)	0	0	0
2013/09/05	R213	07/11/2013	8.59	Put	Bond Future	5,472.0200	5.4720	5,586.4200	5.5864	2.091	0	0	0
2013/09/05	R213	07/11/2013	8.61	Put	Bond Future	5,353.6400	5.3536	5,466.4000	5.4664	2.106	0	0	0
2013/09/05	R213	07/11/2013	8.60	Put	Bond Future	5,412.6400	5.4126	5,526.2200	5.5262	2.098	0	0	0
2013/09/05	R213	07/11/2013	8.59	Call	Bond Future	1,088.4200	1.0884	1,022.4500	1.0225	(6.061)	0	0	0
2013/09/05	R213	06/02/2014			Bond Future	9.2699	83.9026	9.2952	83.7193	0.273	0.0000	0.0000	0
2013/09/05	R213	06/02/2014	8.29	Put	Bond Future	9,294.1800	9.2942	9,416.6400	9.4166	1.318	0	0	0
2013/09/05	R213	06/02/2014	8.31	Put	Bond Future	9,168.9100	9.1689	9,290.4000	9.2904	1.325	0	0	0
2013/09/05	R213	06/02/2014	8.29	Call	Bond Future	1,696.0500	1.6960	1,635.2200	1.6352	(3.587)	0	0	0
2013/09/05	R213	06/02/2014	8.30	Put	Bond Future	9,231.4100	9.2314	9,353.3800	9.3534	1.321	0	0	0
2013/09/05	R213	06/02/2014	8.30	Call	Bond Future	1,715.9600	1.7160	1,654.6400	1.6546	(3.574)	0	0	0
2013/09/05	R213	06/02/2014	8.31	Call	Bond Future	1,736.0300	1.7360	1,674.2300	1.6742	(3.560)	0	0	0
2013/09/05	R213	08/05/2014	7.65	Put	Bond Future	15,090.5400	15.0905	15,233.8900	15.2339	0.950	0	0	0
2013/09/05	R213	08/05/2014			Bond Future	9.3769	81.4772	9.4029	81.2923	0.277	0.0000	0.0000	0
2013/09/05	R213	08/05/2014	7.64	Put	Bond Future	15,167.0800	15.1671	15,310.7500	15.3108	0.947	0	0	0
2013/09/05	R213	08/05/2014	7.66	Put	Bond Future	15,014.2300	15.0142	15,157.2500	15.1572	0.953	0	0	0
2013/09/05	R213	08/05/2014	7.65	Call	Bond Future	1,265.2900	1.2653	1,223.7700	1.2238	(3.281)	0	0	0
2013/09/05	R213	08/05/2014	7.64	Call	Bond Future	1,252.1300	1.2521	1,210.9300	1.2109	(3.290)	0	0	0
2013/09/05	R213	08/05/2014	7.66	Call	Bond Future	1,278.5600	1.2786	1,236.7100	1.2367	(3.273)	0	0	0
2013/09/05	R213	07/08/2014	8.86	Call	Bond Future	4,333.8500	4.3338	4,245.9100	4.2459	(2.029)	0	0	0
2013/09/05	R213	07/08/2014			Bond Future	9.4873	82.5671	9.5141	82.3797	0.283	0.0000	0.0000	0
2013/09/05	R213	07/08/2014	8.84	Call	Bond Future	4,278.8000	4.2788	4,191.5600	4.1916	(2.039)	0	0	0
2013/09/05	R213	07/08/2014	8.85	Call	Bond Future	4,306.2700	4.3063	4,218.6900	4.2187	(2.034)	0	0	0
2013/09/05	R213	07/08/2014	8.84	Put	Bond Future	9,001.1700	9.0012	9,101.2600	9.1013	1.112	0	0	0
2013/09/05	R213	07/08/2014	8.86	Put	Bond Future	8,904.2900	8.9043	9,003.6800	9.0037	1.116	0	0	0
2013/09/05	R213	07/08/2014	8.85	Put	Bond Future	8,952.6300	8.9526	9,052.3800	9.0524	1.114	0	0	0
2013/09/05	R214	07/11/2013	7.80	Call	Bond Future	86.0100	0.0860	75.4500	0.0754	(12.278)	0	0	0
2013/09/05	R214	07/11/2013			Bond Future	9.4612	72.5039	9.4908	72.2875	0.313	0.0000	0.0000	2,427
2013/09/05	R214	07/11/2013	7.81	Call	Bond Future	88.6800	0.0887	77.8400	0.0778	(12.224)	0	0	0
2013/09/05	R214	07/11/2013	7.79	Call	Bond Future	83.4100	0.0834	73.1100	0.0731	(12.349)	0	0	0
2013/09/05	R214	07/11/2013	7.81	Put	Bond Future	14,178.9000	14.1789	14,384.4800	14.3845	1.450	0	0	0
2013/09/05	R214	07/11/2013	7.80	Put	Bond Future	14,275.1800	14.2752	14,481.0400	14.4810	1.442	0	0	0
2013/09/05	R214	07/11/2013	7.79	Put	Bond Future	14,371.7300	14.3717	14,577.8500	14.5779	1.434	0	0	0
2013/09/05	R214	06/02/2014			Bond Future	9.5655	73.4507	9.5961	73.2311	0.320	0.0000	0.0000	0
2013/09/05	R214	06/02/2014	8.99	Put	Bond Future	7,118.4100	7.1184	7,241.1600	7.2412	1.724	0	0	0
2013/09/05	R214	06/02/2014	9.01	Put	Bond Future	7,013.0100	7.0130	7,134.5600	7.1346	1.733	0	0	0
2013/09/05	R214	06/02/2014	8.99	Call	Bond Future	2,760.5500	2.7606	2,663.7000	2.6637	(3.508)	0	0	0
2013/09/05	R214	06/02/2014	9.00	Put	Bond Future	7,065.5600	7.0656	7,187.7100	7.1877	1.729	0	0	0
2013/09/05	R214	06/02/2014	9.00	Call	Bond Future	2,787.2600	2.7873	2,689.8100	2.6898	(3.496)	0	0	0
2013/09/05	R214	06/02/2014	9.01	Call	Bond Future	2,814.1200	2.8141	2,716.0700	2.7161	(3.484)	0	0	0
2013/09/05	R248	07/11/2013			Bond Future	9.4925	94.2427	9.4914	94.2531	(0.012)	0.0000	0.0000	10,260
2013/09/05	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
2013/09/05	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	R248	07/11/2013	7.86	Put	Bond Future	18,020.0700	18.0201	18,009.7100	18.0097	(0.057)	0	0	0
2013/09/05	R248	07/11/2013	7.85	Put	Bond Future	18,149.1400	18.1491	18,138.7800	18.1388	(0.057)	0	0	0
2013/09/05	R248	07/11/2013	7.84	Put	Bond Future	18,278.4700	18.2785	18,268.1100	18.2681	(0.057)	0	0	0
2013/09/05	R248	06/02/2014	9.11	Put	Bond Future	4,721.0200	4.7210	4,711.1500	4.7112	(0.209)	0	0	0
2013/09/05	R248	06/02/2014			Bond Future	9.5991	95.4734	9.5980	95.4832	(0.011)	0.0000	0.0000	0
2013/09/05	R248	06/02/2014	9.10	Put	Bond Future	4,822.1000	4.8221	4,812.2300	4.8122	(0.205)	0	0	0
2013/09/05	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/05	R248	06/02/2014	9.09	Put	Bond Future	4,923.3700	4.9234	4,913.5000	4.9135	(0.200)	0	0	0

**Total**

**361089**