



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 27/09/2013 to 27/09/2013

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
2013/09/27	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	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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2013/09/27	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	2025	07/11/2013			Bond Future	109.8177	109.8177	109.8210	109.8210	0.003	0.0000	0.0000	0
2013/09/27	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	2025	07/11/2013	110.99	Put	Bond Future	1,172.3100	1.1723	1,169.0200	1.1690	(0.281)	0	0	0
2013/09/27	2025	07/11/2013	111.01	Put	Bond Future	1,192.3100	1.1923	1,189.0200	1.1890	(0.276)	0	0	0
2013/09/27	2025	07/11/2013	111.00	Put	Bond Future	1,182.3100	1.1823	1,179.0200	1.1790	(0.278)	0	0	0
2013/09/27	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	2037	07/11/2013			Bond Future	8.9160	98.3295	8.9758	97.7685	0.671	0.0000	0.0000	1,650
2013/09/27	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	2037	07/11/2013	9.43	Call	Bond Future	4,652.4700	4.6525	4,091.4700	4.0915	(12.058)	0	0	0
2013/09/27	2037	07/11/2013	9.41	Call	Bond Future	4,478.3300	4.4783	3,917.3300	3.9173	(12.527)	0	0	0
2013/09/27	2037	07/11/2013	9.42	Call	Bond Future	4,565.4700	4.5655	4,004.4700	4.0045	(12.288)	0	0	0
2013/09/27	2037	06/02/2014			Bond Future	9.0073	95.3652	9.0690	94.7969	0.685	0.0000	0.0000	0
2013/09/27	2037	06/02/2014	9.38	Call	Bond Future	3,351.6600	3.3517	2,783.2900	2.7833	(16.958)	0	0	0
2013/09/27	2037	06/02/2014	9.39	Call	Bond Future	3,438.9500	3.4389	2,870.5800	2.8706	(16.527)	0	0	0
2013/09/27	2037	06/02/2014	9.37	Call	Bond Future	3,264.2300	3.2642	2,695.8600	2.6959	(17.412)	0	0	0
2013/09/27	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	2037	08/05/2014			Bond Future	9.0988	96.6624	9.1626	96.0848	0.701	0.0000	0.0000	0
2013/09/27	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	2037	08/05/2014	9.38	Call	Bond Future	2,503.9200	2.5039	1,926.2500	1.9263	(23.071)	0	0	0
2013/09/27	2037	08/05/2014	9.39	Call	Bond Future	2,590.9800	2.5910	2,013.3100	2.0133	(22.295)	0	0	0
2013/09/27	2037	08/05/2014	9.37	Call	Bond Future	2,416.7200	2.4167	1,839.0500	1.8391	(23.903)	0	0	0
2013/09/27	2038	07/11/2013			Bond Future	106.1576	106.1576	106.1623	106.1623	0.004	0.0000	0.0000	0
2013/09/27	2038	07/11/2013	109.99	Put	Bond Future	3,832.3700	3.8324	3,827.6700	3.8277	(0.123)	0	0	0
2013/09/27	2038	07/11/2013	110.00	Put	Bond Future	3,842.3700	3.8424	3,837.6700	3.8377	(0.122)	0	0	0
2013/09/27	2038	07/11/2013	110.01	Put	Bond Future	3,852.3700	3.8524	3,847.6700	3.8477	(0.122)	0	0	0
2013/09/27	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	2050	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	2050	07/11/2013	110.00	Put	Bond Future	127.0900	0.1271	121.8100	0.1218	(4.155)	0	0	0
2013/09/27	2050	07/11/2013			Bond Future	109.8729	109.8729	109.8782	109.8782	0.005	0.0000	0.0000	122
2013/09/27	2050	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	2050	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	2050	07/11/2013	109.99	Put	Bond Future	117.0900	0.1171	111.8100	0.1118	(4.509)	0	0	0
2013/09/27	2050	07/11/2013	110.01	Put	Bond Future	137.0900	0.1371	131.8100	0.1318	(3.851)	0	0	0
2013/09/27	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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2013/09/27	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	AL37	07/11/2013			Index Future	410.7040	410.7040	409.7100	409.7100	(0.242)	0.0000	0.0000	0
2013/09/27	AL37	06/02/2014			Index Future	416.1020	416.1020	415.0950	415.0950	(0.242)	0.0000	0.0000	0
2013/09/27	AL7T	07/11/2013			Index Future	487.9470	487.9470	486.0690	486.0690	(0.385)	0.0000	0.0000	1
2013/09/27	AL7T	06/02/2014			Index Future	494.3610	494.3610	492.4590	492.4590	(0.385)	0.0000	0.0000	0
2013/09/27	ALBI	07/11/2013			Index Future	438.2160	438.2160	436.5180	436.5180	(0.387)	0.0000	0.0000	766
2013/09/27	ALBI	06/02/2014			Index Future	443.9760	443.9760	442.2560	442.2560	(0.387)	0.0000	0.0000	73
2013/09/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	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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2013/09/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/09/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/27	EL28	07/11/2013			Bond Future	110.3605	110.3605	110.3658	110.3658	0.005	0.0000	0.0000	0
2013/09/27	EL28	07/11/2013	110.00	Call	Bond Future	360.4700	0.3605	365.8000	0.3658	1.479	0	0	0
2013/09/27	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	EL28	07/11/2013	110.01	Call	Bond Future	350.4700	0.3505	355.8000	0.3558	1.521	0	0	0
2013/09/27	EL28	07/11/2013	109.99	Call	Bond Future	370.4700	0.3705	375.8000	0.3758	1.439	0	0	0
2013/09/27	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	ES33	07/11/2013			Bond Future	9.3647	84.5107	9.4295	84.0096	0.691	0.0000	0.0000	6,292
2013/09/27	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	ES33	07/11/2013	8.51	Put	Bond Future	7,077.1100	7.0771	7,578.2200	7.5782	7.081	0	0	0
2013/09/27	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	ES33	07/11/2013	8.49	Put	Bond Future	7,253.5400	7.2535	7,754.6500	7.7547	6.908	0	0	0
2013/09/27	ES33	07/11/2013	8.50	Put	Bond Future	7,165.2600	7.1653	7,666.3700	7.6664	6.994	0	0	0
2013/09/27	ES33	06/02/2014	9.54	Put	Bond Future	0.0000	0.0000	22.3700	0.0224	100.000	0	0	0
2013/09/27	ES33	06/02/2014			Bond Future	9.4761	85.6215	9.5430	85.1138	0.706	0.0000	0.0000	0
2013/09/27	ES33	06/02/2014	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	ES33	06/02/2014	9.54	Call	Bond Future	485.3400	0.4853	0.0000	0.0000	(100.000)	0	0	0
2013/09/27	ES33	06/02/2014	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	ES33	06/02/2014	9.55	Call	Bond Future	560.8700	0.5609	53.1600	0.0532	(90.522)	0	0	0
2013/09/27	ES33	06/02/2014	9.56	Call	Bond Future	636.2900	0.6363	128.5800	0.1286	(79.792)	0	0	0
2013/09/27	GOVI	07/11/2013			GOVI	437.5230	437.5230	435.8440	435.8440	(0.384)	0.0000	0.0000	127

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2013/09/27	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	GOVI	07/11/2013	445.99	Put	GOVI	84,670.0000	8.4670	101,460.0000	10.1460	19.830	0	0	0
2013/09/27	GOVI	07/11/2013	446.01	Put	GOVI	84,870.0000	8.4870	101,660.0000	10.1660	19.783	0	0	0
2013/09/27	GOVI	07/11/2013	446.00	Put	GOVI	84,770.0000	8.4770	101,560.0000	10.1560	19.807	0	0	0
2013/09/27	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	GOVI	06/02/2014	439.99	Call	GOVI	32,840.0000	3.2840	15,830.0000	1.5830	(51.797)	0	0	0
2013/09/27	GOVI	06/02/2014			GOVI	443.2740	443.2740	441.5730	441.5730	(0.384)	0.0000	0.0000	269
2013/09/27	GOVI	06/02/2014	440.00	Call	GOVI	32,740.0000	3.2740	15,730.0000	1.5730	(51.955)	0	0	0
2013/09/27	GOVI	06/02/2014	440.01	Call	GOVI	32,640.0000	3.2640	15,630.0000	1.5630	(52.114)	0	0	0
2013/09/27	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	GOVI	08/05/2014	442.00	Call	GOVI	73,000.0000	7.3000	55,690.0000	5.5690	(23.712)	0	0	0
2013/09/27	GOVI	08/05/2014			GOVI	449.3000	449.3000	447.5690	447.5690	(0.385)	0.0000	0.0000	0
2013/09/27	GOVI	08/05/2014	442.01	Call	GOVI	72,900.0000	7.2900	55,590.0000	5.5590	(23.745)	0	0	0
2013/09/27	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	GOVI	08/05/2014	441.99	Call	GOVI	73,100.0000	7.3100	55,790.0000	5.5790	(23.680)	0	0	0
2013/09/27	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/09/27	IGOV	07/11/2013			Index Future	196.3770	196.3770	196.2480	196.2480	(0.066)	0.0000	0.0000	1,148
2013/09/27	IGOV	06/02/2014			Index Future	198.9830	198.9830	198.8520	198.8520	(0.066)	0.0000	0.0000	174
2013/09/27	ILBI	07/11/2013			Index Future	533.6790	533.6790	533.6790	533.6790	0.000	0.0000	0.0000	0
2013/09/27	ILBI	06/02/2014			Index Future	540.9000	540.9000	540.9000	540.9000	0.000	0.0000	0.0000	186
2013/09/27	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/09/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/09/27	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/09/27	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/09/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/09/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/09/27	JBAF	16/10/2013			Jibar Tradeable Future	5.1500	94.8500	5.1600	94.8400	0.194	0.0000	0.0000	0
2013/09/27	JBAF	20/11/2013			Jibar Tradeable Future	5.2600	94.7400	5.2500	94.7500	(0.190)	0.0000	0.0000	4,000
2013/09/27	JBAF	18/12/2013			Jibar Tradeable Future	5.2900	94.7100	5.2900	94.7100	0.000	0.0000	0.0000	1,500
2013/09/27	JBAF	15/01/2014			Jibar Tradeable Future	5.3700	94.6300	5.4100	94.5900	0.745	0.0000	0.0000	1,000
2013/09/27	JBAF	19/02/2014			Jibar Tradeable Future	5.4700	94.5300	5.5200	94.4800	0.914	0.0000	0.0000	0
2013/09/27	JBAF	19/03/2014			Jibar Tradeable Future	5.5900	94.4100	5.7000	94.3000	1.968	0.0000	0.0000	400

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/27	JBAF	18/06/2014			Jibar Tradeable Future	5.9100	94.0900	6.0700	93.9300	2.707	0.0000	0.0000	1,000
2013/09/27	JBAF	17/09/2014			Jibar Tradeable Future	6.1900	93.8100	6.3900	93.6100	3.231	0.0000	0.0000	0
2013/09/27	JBAF	17/12/2014			Jibar Tradeable Future	6.4400	93.5600	6.6600	93.3400	3.416	0.0000	0.0000	0
2013/09/27	JBAF	18/03/2015			Jibar Tradeable Future	6.7300	93.2700	6.9000	93.1000	2.526	0.0000	0.0000	250
2013/09/27	JBAF	17/06/2015			Jibar Tradeable Future	6.9800	93.0200	7.1500	92.8500	2.436	0.0000	0.0000	0
2013/09/27	JBAF	16/09/2015			Jibar Tradeable Future	7.2400	92.7600	7.4000	92.6000	2.210	0.0000	0.0000	0
2013/09/27	R023	07/11/2013	6.50	Put	Bond Future	7,775.9300	7.7759	8,205.7800	8.2058	5.528	0	0	0
2013/09/27	R023	07/11/2013			Bond Future	7.6210	102.3935	7.6862	101.9636	0.855	0.0000	0.0000	12,954
2013/09/27	R023	07/11/2013	6.49	Put	Bond Future	7,848.6600	7.8487	8,278.5100	8.2785	5.477	0	0	0
2013/09/27	R023	07/11/2013	6.51	Put	Bond Future	7,703.2500	7.7033	8,133.1000	8.1331	5.580	0	0	0
2013/09/27	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	R023	06/02/2014			Bond Future	7.7135	103.7394	7.7813	103.3039	0.879	0.0000	0.0000	0
2013/09/27	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	R023	06/02/2014	7.84	Call	Bond Future	810.1600	0.8102	374.7100	0.3747	(53.749)	0	0	0
2013/09/27	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	R023	06/02/2014	7.85	Call	Bond Future	873.8400	0.8738	438.3900	0.4384	(49.832)	0	0	0
2013/09/27	R023	06/02/2014	7.86	Call	Bond Future	937.4800	0.9375	502.0300	0.5020	(46.449)	0	0	0
2013/09/27	R157	07/11/2013			Bond Future	6.0649	114.9025	6.1597	114.7261	1.563	0.0000	0.0000	29,459
2013/09/27	R157	07/11/2013	5.60	Call	Bond Future	151.2200	0.1512	111.3600	0.1114	(26.359)	0	0	0
2013/09/27	R157	07/11/2013	5.59	Put	Bond Future	1,036.2700	1.0363	1,173.6800	1.1737	13.260	0	0	0
2013/09/27	R157	07/11/2013	5.61	Put	Bond Future	1,007.3100	1.0073	1,142.9600	1.1430	13.467	0	0	0
2013/09/27	R157	07/11/2013	5.60	Put	Bond Future	1,021.7400	1.0217	1,158.2800	1.1583	13.363	0	0	0
2013/09/27	R157	07/11/2013	5.61	Call	Bond Future	155.6100	0.1556	114.8600	0.1149	(26.187)	0	0	0
2013/09/27	R157	07/11/2013	5.59	Call	Bond Future	146.9300	0.1469	107.9400	0.1079	(26.536)	0	0	0
2013/09/27	R157	06/02/2014	5.64	Call	Bond Future	404.0900	0.4041	346.8800	0.3469	(14.158)	0	0	0
2013/09/27	R157	06/02/2014	5.65	Put	Bond Future	1,307.2300	1.3072	1,428.1900	1.4282	9.253	0	0	0
2013/09/27	R157	06/02/2014			Bond Future	6.2073	116.4128	6.3190	116.2341	1.799	0.0000	0.0000	300
2013/09/27	R157	06/02/2014	5.65	Call	Bond Future	409.4900	0.4095	351.7400	0.3517	(14.103)	0	0	0
2013/09/27	R157	06/02/2014	5.66	Call	Bond Future	414.9400	0.4149	356.6400	0.3566	(14.050)	0	0	0
2013/09/27	R157	06/02/2014	5.64	Put	Bond Future	1,318.0300	1.3180	1,439.5300	1.4395	9.218	0	0	0
2013/09/27	R157	06/02/2014	5.66	Put	Bond Future	1,296.4900	1.2965	1,416.9000	1.4169	9.287	0	0	0
2013/09/27	R157	08/05/2014	5.20	Call	Bond Future	292.1400	0.2921	249.9700	0.2500	(14.435)	0	0	0
2013/09/27	R157	08/05/2014			Bond Future	6.3503	111.1867	6.4862	111.0037	2.139	0.0000	0.0000	0
2013/09/27	R157	08/05/2014	5.21	Call	Bond Future	295.3100	0.2953	252.7900	0.2528	(14.398)	0	0	0
2013/09/27	R157	08/05/2014	5.19	Call	Bond Future	288.9800	0.2890	247.1700	0.2472	(14.468)	0	0	0
2013/09/27	R157	08/05/2014	5.20	Put	Bond Future	1,859.2200	1.8592	2,000.0400	2.0000	7.574	0	0	0
2013/09/27	R157	08/05/2014	5.19	Put	Bond Future	1,869.8200	1.8698	2,011.0000	2.0110	7.550	0	0	0
2013/09/27	R157	08/05/2014	5.21	Put	Bond Future	1,848.6300	1.8486	1,989.1000	1.9891	7.599	0	0	0
2013/09/27	R157	07/08/2014	6.76	Put	Bond Future	816.4300	0.8164	900.7200	0.9007	10.324	0	0	0
2013/09/27	R157	07/08/2014			Bond Future	6.5167	112.7363	6.6847	112.5524	2.578	0.0000	0.0000	0
2013/09/27	R157	07/08/2014	6.75	Put	Bond Future	821.0400	0.8210	905.6700	0.9057	10.308	0	0	0
2013/09/27	R157	07/08/2014	6.74	Call	Bond Future	1,069.9900	1.0700	971.0500	0.9711	(9.247)	0	0	0
2013/09/27	R157	07/08/2014	6.75	Call	Bond Future	1,076.2800	1.0763	977.0000	0.9770	(9.224)	0	0	0

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2013/09/27	R157	07/08/2014	6.76	Call	Bond Future	1,082.5900	1.0826	982.9700	0.9830	(9.202)	0	0	0
2013/09/27	R157	07/08/2014	6.74	Put	Bond Future	825.6700	0.8257	910.6400	0.9106	10.291	0	0	0
2013/09/27	R186	07/11/2013	9.00	Put	Bond Future	187.6900	0.1877	223.0700	0.2231	18.850	0	0	1,200
2013/09/27	R186	07/11/2013	8.16	Put	Bond Future	1,622.0400	1.6220	1,842.7000	1.8427	13.604	0	0	0
2013/09/27	R186	07/11/2013			Bond Future	7.9497	124.6471	8.0198	124.0054	0.883	0.0000	0.0000	57,141
2013/09/27	R186	07/11/2013	6.50	Put	Bond Future	14,425.1500	14.4252	15,057.8100	15.0578	4.386	0	0	0
2013/09/27	R186	07/11/2013	8.15	Put	Bond Future	1,656.3400	1.6563	1,880.5100	1.8805	13.534	0	0	0
2013/09/27	R186	07/11/2013	6.75	Put	Bond Future	11,830.0100	11.8300	12,448.3800	12.4484	5.227	0	0	0
2013/09/27	R186	07/11/2013	8.50	Call	Bond Future	5,653.1300	5.6531	5,130.0000	5.1300	(9.254)	0	0	0
2013/09/27	R186	07/11/2013	8.14	Call	Bond Future	3,421.1000	3.4211	3,007.1000	3.0071	(12.101)	0	0	0
2013/09/27	R186	07/11/2013	8.25	Put	Bond Future	1,336.6200	1.3366	1,526.8300	1.5268	14.231	0	0	250
2013/09/27	R186	07/11/2013	8.75	Call	Bond Future	7,432.2000	7.4322	6,858.1800	6.8582	(7.723)	0	0	0
2013/09/27	R186	07/11/2013	8.00	Call	Bond Future	2,698.6900	2.6987	2,336.3100	2.3363	(13.428)	0	0	1,000
2013/09/27	R186	07/11/2013	8.15	Call	Bond Future	3,476.1900	3.4762	3,058.6600	3.0587	(12.011)	0	0	0
2013/09/27	R186	07/11/2013	6.50	Call	Bond Future	26.7600	0.0268	17.7200	0.0177	(33.782)	0	0	5,290
2013/09/27	R186	07/11/2013	8.16	Call	Bond Future	3,531.7100	3.5317	3,110.6700	3.1107	(11.922)	0	0	0
2013/09/27	R186	07/11/2013	8.00	Put	Bond Future	2,237.6900	2.2377	2,517.0100	2.5170	12.483	0	0	0
2013/09/27	R186	07/11/2013	9.00	Call	Bond Future	9,313.5900	9.3136	8,707.2700	8.7073	(6.510)	0	0	0
2013/09/27	R186	07/11/2013	8.25	Call	Bond Future	4,050.4300	4.0504	3,598.9400	3.5989	(11.147)	0	0	0
2013/09/27	R186	07/11/2013	8.75	Put	Bond Future	387.6700	0.3877	455.3500	0.4553	17.458	0	0	1,030
2013/09/27	R186	07/11/2013	6.75	Call	Bond Future	78.0300	0.0780	54.7000	0.0547	(29.899)	0	0	1,000
2013/09/27	R186	07/11/2013	8.50	Put	Bond Future	745.4000	0.7454	863.9700	0.8640	15.907	0	0	4,000
2013/09/27	R186	07/11/2013	8.14	Put	Bond Future	1,691.1700	1.6912	1,918.8700	1.9189	13.464	0	0	0
2013/09/27	R186	06/02/2014			Bond Future	8.0372	120.9960	8.1098	120.3459	0.904	0.0000	0.0000	116
2013/09/27	R186	06/02/2014	7.75	Call	Bond Future	3,121.5400	3.1215	2,839.9100	2.8399	(9.022)	0	0	0
2013/09/27	R186	06/02/2014	7.74	Put	Bond Future	5,795.7200	5.7957	6,166.4100	6.1664	6.396	0	0	0
2013/09/27	R186	06/02/2014	7.76	Put	Bond Future	5,683.9900	5.6840	6,050.2900	6.0503	6.444	0	0	0
2013/09/27	R186	06/02/2014	7.75	Put	Bond Future	5,739.6700	5.7397	6,108.1700	6.1082	6.420	0	0	0
2013/09/27	R186	06/02/2014	7.76	Call	Bond Future	3,158.3700	3.1584	2,874.5400	2.8745	(8.987)	0	0	0
2013/09/27	R186	06/02/2014	7.74	Call	Bond Future	3,084.9900	3.0850	2,805.5500	2.8056	(9.058)	0	0	0
2013/09/27	R186	08/05/2014	7.50	Put	Bond Future	0.0000	0.0000	9,284.7500	9.2848	100.000	0	0	0
2013/09/27	R186	08/05/2014			Bond Future	8.1235	122.6417	8.1990	121.9806	0.930	0.0000	0.0000	0
2013/09/27	R186	08/05/2014	7.09	Put	Bond Future	11,675.6300	11.6756	12,155.8900	12.1559	4.113	0	0	0
2013/09/27	R186	08/05/2014	7.10	Call	Bond Future	2,117.4600	2.1175	1,935.1700	1.9352	(8.609)	0	0	0
2013/09/27	R186	08/05/2014	7.11	Call	Bond Future	2,141.3400	2.1413	1,957.5300	1.9575	(8.584)	0	0	0
2013/09/27	R186	08/05/2014	8.50	Call	Bond Future	0.0000	0.0000	6,905.1200	6.9051	100.000	0	0	0
2013/09/27	R186	08/05/2014	7.09	Call	Bond Future	2,093.7700	2.0938	1,912.9900	1.9130	(8.634)	0	0	0
2013/09/27	R186	08/05/2014	7.11	Put	Bond Future	11,527.8300	11.5278	12,005.0600	12.0051	4.140	0	0	0
2013/09/27	R186	08/05/2014	7.50	Call	Bond Future	0.0000	0.0000	2,966.6700	2.9667	100.000	0	0	1,933
2013/09/27	R186	08/05/2014	8.50	Put	Bond Future	0.0000	0.0000	4,322.1900	4.3222	100.000	0	0	1,933
2013/09/27	R186	08/05/2014	7.10	Put	Bond Future	11,601.5800	11.6016	12,080.3300	12.0803	4.127	0	0	0
2013/09/27	R186	07/08/2014	8.31	Call	Bond Future	6,753.5400	6.7535	6,382.5300	6.3825	(5.494)	0	0	0
2013/09/27	R186	07/08/2014			Bond Future	8.2082	119.0589	8.2863	118.3904	0.951	0.0000	0.0000	0
2013/09/27	R186	07/08/2014	8.29	Call	Bond Future	6,665.1800	6.6652	6,297.0400	6.2970	(5.523)	0	0	0
2013/09/27	R186	07/08/2014	8.30	Call	Bond Future	6,709.2900	6.7093	6,339.7200	6.3397	(5.508)	0	0	0
2013/09/27	R186	07/08/2014	8.29	Put	Bond Future	5,965.2300	5.9652	6,265.5900	6.2656	5.035	0	0	0
2013/09/27	R186	07/08/2014	8.31	Put	Bond Future	5,883.3100	5.8833	6,180.8000	6.1808	5.057	0	0	0

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2013/09/27	R186	07/08/2014	8.30	Put	Bond Future	5,924.1600	5.9242	6,223.0900	6.2231	5.046	0	0	0
2013/09/27	R197	07/11/2013			Bond Future	278.0873	278.0873	278.0947	278.0947	0.003	0.0000	0.0000	2,049
2013/09/27	R197	07/11/2013	279.99	Put	Bond Future	1,902.6600	1.9027	1,895.3000	1.8953	(0.387)	0	0	0
2013/09/27	R197	07/11/2013	280.00	Put	Bond Future	1,912.6600	1.9127	1,905.3000	1.9053	(0.385)	0	0	0
2013/09/27	R197	07/11/2013	280.01	Put	Bond Future	1,922.6600	1.9227	1,915.3000	1.9153	(0.383)	0	0	0
2013/09/27	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	R201	07/11/2013	4.79	Put	Bond Future	557.1100	0.5571	601.1400	0.6011	7.903	0	0	0
2013/09/27	R201	07/11/2013			Bond Future	5.2079	107.1945	5.2634	107.1339	1.065	0.0000	0.0000	0
2013/09/27	R201	07/11/2013	4.80	Put	Bond Future	548.9700	0.5490	592.6600	0.5927	7.959	0	0	0
2013/09/27	R201	07/11/2013	4.81	Put	Bond Future	540.8800	0.5409	584.2200	0.5842	8.013	0	0	0
2013/09/27	R201	07/11/2013	4.79	Call	Bond Future	98.8600	0.0989	82.2700	0.0823	(16.781)	0	0	0
2013/09/27	R201	07/11/2013	4.80	Call	Bond Future	101.7200	0.1017	84.7900	0.0848	(16.644)	0	0	0
2013/09/27	R201	07/11/2013	4.81	Call	Bond Future	104.6300	0.1046	87.3500	0.0873	(16.515)	0	0	0
2013/09/27	R201	06/02/2014	5.24	Put	Bond Future	375.5500	0.3755	404.1000	0.4041	7.602	0	0	0
2013/09/27	R201	06/02/2014			Bond Future	5.1785	104.1957	5.2508	104.1343	1.396	0.0000	0.0000	0
2013/09/27	R201	06/02/2014	5.26	Put	Bond Future	367.9400	0.3679	396.0700	0.3961	7.645	0	0	0
2013/09/27	R201	06/02/2014	5.24	Call	Bond Future	427.7700	0.4278	394.9300	0.3949	(7.677)	0	0	0
2013/09/27	R201	06/02/2014	5.25	Put	Bond Future	371.7300	0.3717	400.0700	0.4001	7.624	0	0	0
2013/09/27	R201	06/02/2014	5.25	Call	Bond Future	432.4400	0.4324	399.3900	0.3994	(7.643)	0	0	0
2013/09/27	R201	06/02/2014	5.26	Call	Bond Future	437.1400	0.4371	403.8800	0.4039	(7.609)	0	0	0
2013/09/27	R201	08/05/2014			Bond Future	5.0514	105.6127	5.1573	105.5488	2.096	0.0000	0.0000	0
2013/09/27	R201	08/05/2014	4.75	Call	Bond Future	328.1300	0.3281	300.3800	0.3004	(8.457)	0	0	0
2013/09/27	R201	08/05/2014	4.76	Call	Bond Future	330.7300	0.3307	302.8300	0.3028	(8.436)	0	0	0
2013/09/27	R201	08/05/2014	4.74	Call	Bond Future	325.5400	0.3255	297.9400	0.2979	(8.478)	0	0	0
2013/09/27	R201	08/05/2014	4.76	Put	Bond Future	507.0900	0.5071	543.1400	0.5431	7.109	0	0	0
2013/09/27	R201	08/05/2014	4.75	Put	Bond Future	510.5500	0.5105	546.7500	0.5467	7.090	0	0	0
2013/09/27	R201	08/05/2014	4.74	Put	Bond Future	514.0200	0.5140	550.3700	0.5504	7.072	0	0	0
2013/09/27	R201	07/08/2014	5.31	Put	Bond Future	234.5300	0.2345	259.2200	0.2592	10.527	0	0	0
2013/09/27	R201	07/08/2014			Bond Future	4.6143	102.6746	4.7892	102.6113	3.788	0.0000	0.0000	0
2013/09/27	R201	07/08/2014	5.30	Put	Bond Future	235.9300	0.2359	260.7100	0.2607	10.503	0	0	0
2013/09/27	R201	07/08/2014	5.31	Call	Bond Future	486.0800	0.4861	447.4500	0.4474	(7.947)	0	0	0
2013/09/27	R201	07/08/2014	5.29	Call	Bond Future	481.6800	0.4817	443.2400	0.4432	(7.980)	0	0	0
2013/09/27	R201	07/08/2014	5.30	Call	Bond Future	483.8800	0.4839	445.3400	0.4453	(7.965)	0	0	0
2013/09/27	R201	07/08/2014	5.29	Put	Bond Future	237.3400	0.2373	262.2200	0.2622	10.483	0	0	0
2013/09/27	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	R202	07/11/2013			Bond Future	206.6121	206.6121	206.0045	206.0045	(0.294)	0.0000	0.0000	43,251
2013/09/27	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	R202	07/11/2013	208.99	Put	Bond Future	2,377.9200	2.3779	2,985.5300	2.9855	25.552	0	0	0
2013/09/27	R202	07/11/2013	209.01	Put	Bond Future	2,397.9200	2.3979	3,005.5300	3.0055	25.339	0	0	0
2013/09/27	R202	07/11/2013	209.00	Put	Bond Future	2,387.9200	2.3879	2,995.5300	2.9955	25.445	0	0	0
2013/09/27	R203	07/11/2013	6.01	Call	Bond Future	60.5900	0.0606	45.3900	0.0454	(25.087)	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
2013/09/27	R203	07/11/2013			Bond Future	6.8136	106.0888	6.8692	105.8984	0.816	0.0000	0.0000	19,958
2013/09/27	R203	07/11/2013	5.99	Call	Bond Future	55.7000	0.0557	41.5300	0.0415	(25.440)	0	0	0
2013/09/27	R203	07/11/2013	5.71	Put	Bond Future	3,883.4900	3.8835	4,069.2700	4.0693	4.784	0	0	0
2013/09/27	R203	07/11/2013	6.00	Call	Bond Future	58.1000	0.0581	43.4200	0.0434	(25.267)	0	0	0
2013/09/27	R203	07/11/2013	571.00	Call	Bond Future	103,859.2800	103.8593	103,668.9000	103.6689	(0.183)	0	0	0
2013/09/27	R203	07/11/2013	5.99	Put	Bond Future	2,926.3300	2.9263	3,102.5400	3.1025	6.022	0	0	0
2013/09/27	R203	07/11/2013	6.01	Put	Bond Future	2,860.3800	2.8604	3,035.5600	3.0356	6.124	0	0	0
2013/09/27	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	R203	07/11/2013	5.71	Call	Bond Future	15.0900	0.0151	10.4900	0.0105	(30.484)	0	0	15
2013/09/27	R203	07/11/2013	6.00	Put	Bond Future	2,893.3000	2.8933	3,069.0000	3.0690	6.073	0	0	0
2013/09/27	R203	06/02/2014			Bond Future	6.9403	107.4833	7.0005	107.2904	0.867	0.0000	0.0000	0
2013/09/27	R203	06/02/2014	6.14	Put	Bond Future	2,971.4700	2.9715	3,122.4700	3.1225	5.082	0	0	0
2013/09/27	R203	06/02/2014	5.95	Put	Bond Future	3,489.3200	3.4893	3,650.7900	3.6508	4.628	0	0	0
2013/09/27	R203	06/02/2014	6.84	Put	Bond Future	1,438.2200	1.4382	1,538.8800	1.5389	6.999	0	0	0
2013/09/27	R203	06/02/2014	6.16	Put	Bond Future	2,919.1900	2.9192	3,068.9900	3.0690	5.132	0	0	0
2013/09/27	R203	06/02/2014	6.15	Put	Bond Future	2,945.2800	2.9453	3,095.6800	3.0957	5.106	0	0	0
2013/09/27	R203	06/02/2014	6.84	Call	Bond Future	1,115.6600	1.1157	1,023.4900	1.0235	(8.261)	0	0	13
2013/09/27	R203	06/02/2014	6.16	Call	Bond Future	378.0400	0.3780	335.0100	0.3350	(11.382)	0	0	0
2013/09/27	R203	06/02/2014	5.95	Call	Bond Future	251.3400	0.2513	219.9800	0.2200	(12.477)	0	0	16
2013/09/27	R203	06/02/2014	6.14	Call	Bond Future	364.1900	0.3642	322.3600	0.3224	(11.486)	0	0	0
2013/09/27	R203	06/02/2014	6.15	Call	Bond Future	371.0700	0.3711	328.6400	0.3286	(11.435)	0	0	0
2013/09/27	R203	08/05/2014	5.76	Call	Bond Future	317.6000	0.3176	285.4200	0.2854	(10.132)	0	0	0
2013/09/27	R203	08/05/2014	6.84	Call	Bond Future	1,264.3100	1.2643	1,176.0400	1.1760	(6.982)	0	0	13
2013/09/27	R203	08/05/2014	7.40	Put	Bond Future	1,140.4800	1.1405	1,216.4700	1.2165	6.663	0	0	0
2013/09/27	R203	08/05/2014	5.74	Call	Bond Future	308.2700	0.3083	276.8500	0.2768	(10.192)	0	0	0
2013/09/27	R203	08/05/2014			Bond Future	7.0632	104.7836	7.1292	104.5864	0.934	0.0000	0.0000	0
2013/09/27	R203	08/05/2014	5.76	Put	Bond Future	4,311.7000	4.3117	4,476.7300	4.4767	3.827	0	0	0
2013/09/27	R203	08/05/2014	6.84	Put	Bond Future	1,935.3100	1.9353	2,044.2500	2.0443	5.629	0	0	0
2013/09/27	R203	08/05/2014	5.75	Put	Bond Future	4,338.3900	4.3384	4,503.8000	4.5038	3.813	0	0	0
2013/09/27	R203	08/05/2014	5.74	Put	Bond Future	4,365.1300	4.3651	4,530.9200	4.5309	3.798	0	0	0
2013/09/27	R203	08/05/2014	7.40	Call	Bond Future	2,142.7100	2.1427	2,021.4900	2.0215	(5.657)	0	0	16
2013/09/27	R203	08/05/2014	5.75	Call	Bond Future	312.9100	0.3129	281.1100	0.2811	(10.163)	0	0	0
2013/09/27	R203	07/08/2014	7.30	Call	Bond Future	1,955.9900	1.9560	1,848.6500	1.8487	(5.488)	0	0	0
2013/09/27	R203	07/08/2014			Bond Future	7.1904	106.2436	7.2619	106.0451	0.994	0.0000	0.0000	0
2013/09/27	R203	07/08/2014	7.31	Call	Bond Future	1,971.1600	1.9712	1,863.3300	1.8633	(5.470)	0	0	0
2013/09/27	R203	07/08/2014	6.84	Put	Bond Future	2,320.5400	2.3205	2,434.2700	2.4343	4.901	0	0	0
2013/09/27	R203	07/08/2014	7.29	Put	Bond Future	1,664.5200	1.6645	1,756.1000	1.7561	5.502	0	0	0
2013/09/27	R203	07/08/2014	7.31	Put	Bond Future	1,639.4200	1.6394	1,730.0200	1.7300	5.526	0	0	0
2013/09/27	R203	07/08/2014	7.29	Call	Bond Future	1,940.8800	1.9409	1,834.0300	1.8340	(5.505)	0	0	0
2013/09/27	R203	07/08/2014	7.30	Put	Bond Future	1,651.9300	1.6519	1,743.0200	1.7430	5.514	0	0	0
2013/09/27	R203	07/08/2014	6.84	Call	Bond Future	1,340.9500	1.3409	1,256.2500	1.2563	(6.316)	0	0	30
2013/09/27	R204	07/11/2013			Bond Future	6.9908	107.4081	7.0462	107.1677	0.792	0.0000	0.0000	31,288
2013/09/27	R204	07/11/2013	7.00	Put	Bond Future	1,003.2900	1.0033	1,113.1200	1.1131	10.947	0	0	1,270
2013/09/27	R204	07/11/2013	6.29	Put	Bond Future	3,240.2700	3.2403	3,449.9300	3.4499	6.470	0	0	0
2013/09/27	R204	07/11/2013	6.31	Put	Bond Future	3,160.8100	3.1608	3,368.6300	3.3686	6.575	0	0	0
2013/09/27	R204	07/11/2013	6.29	Call	Bond Future	140.3700	0.1404	109.6800	0.1097	(21.864)	0	0	0
2013/09/27	R204	07/11/2013	6.30	Put	Bond Future	3,200.4600	3.2005	3,409.2000	3.4092	6.522	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
2013/09/27	R204	07/11/2013	7.00	Call	Bond Future	1,043.1200	1.0431	912.6000	0.9126	(12.512)	0	0	0
2013/09/27	R204	07/11/2013	6.30	Call	Bond Future	145.5800	0.1456	113.9700	0.1140	(21.713)	0	0	0
2013/09/27	R204	07/11/2013	6.31	Call	Bond Future	150.9300	0.1509	118.4000	0.1184	(21.553)	0	0	0
2013/09/27	R204	06/02/2014	6.39	Call	Bond Future	659.5000	0.6595	594.0300	0.5940	(9.927)	0	0	0
2013/09/27	R204	06/02/2014			Bond Future	7.0957	104.7898	7.1546	104.5463	0.830	0.0000	0.0000	0
2013/09/27	R204	06/02/2014	6.41	Call	Bond Future	681.4700	0.6815	614.4100	0.6144	(9.840)	0	0	0
2013/09/27	R204	06/02/2014	6.40	Call	Bond Future	670.4200	0.6704	604.1500	0.6041	(9.885)	0	0	0
2013/09/27	R204	06/02/2014	6.39	Put	Bond Future	3,632.6600	3.6327	3,810.6900	3.8107	4.901	0	0	0
2013/09/27	R204	06/02/2014	6.41	Put	Bond Future	3,568.9500	3.5689	3,745.3900	3.7454	4.944	0	0	0
2013/09/27	R204	06/02/2014	6.40	Put	Bond Future	3,600.7300	3.6007	3,777.9600	3.7780	4.922	0	0	0
2013/09/27	R204	08/05/2014			Bond Future	7.2015	106.2149	7.2648	105.9664	0.878	0.0000	0.0000	0
2013/09/27	R204	08/05/2014	6.05	Call	Bond Future	644.1900	0.6442	589.8400	0.5898	(8.437)	0	0	0
2013/09/27	R204	08/05/2014	6.06	Call	Bond Future	652.4100	0.6524	597.5200	0.5975	(8.413)	0	0	0
2013/09/27	R204	08/05/2014	6.04	Call	Bond Future	636.0600	0.6361	582.2300	0.5822	(8.463)	0	0	0
2013/09/27	R204	08/05/2014	6.05	Put	Bond Future	5,301.5900	5.3016	5,495.7700	5.4958	3.663	0	0	0
2013/09/27	R204	08/05/2014	6.04	Put	Bond Future	5,335.0100	5.3350	5,529.7100	5.5297	3.649	0	0	0
2013/09/27	R204	08/05/2014	6.06	Put	Bond Future	5,268.2700	5.2683	5,461.9100	5.4619	3.676	0	0	0
2013/09/27	R204	07/08/2014			Bond Future	7.3086	103.6631	7.3758	103.4127	0.919	0.0000	0.0000	0
2013/09/27	R204	07/08/2014	7.44	Put	Bond Future	2,317.4200	2.3174	2,429.8400	2.4298	4.851	0	0	0
2013/09/27	R204	07/08/2014	7.46	Put	Bond Future	2,283.3600	2.2834	2,394.6200	2.3946	4.873	0	0	0
2013/09/27	R204	07/08/2014	7.45	Put	Bond Future	2,300.3400	2.3003	2,412.1900	2.4122	4.862	0	0	0
2013/09/27	R204	07/08/2014	7.46	Call	Bond Future	2,846.7000	2.8467	2,707.5100	2.7075	(4.890)	0	0	0
2013/09/27	R204	07/08/2014	7.44	Call	Bond Future	2,806.5500	2.8065	2,668.5200	2.6685	(4.918)	0	0	0
2013/09/27	R204	07/08/2014	7.45	Call	Bond Future	2,826.5800	2.8266	2,687.9800	2.6880	(4.903)	0	0	0
2013/09/27	R206	07/11/2013	4.31	Put	Bond Future	199.4400	0.1994	209.3000	0.2093	4.944	0	0	0
2013/09/27	R206	07/11/2013			Bond Future	5.2926	102.7960	5.3656	102.7830	1.380	0.0000	0.0000	0
2013/09/27	R206	07/11/2013	4.30	Put	Bond Future	200.8800	0.2009	210.7700	0.2108	4.923	0	0	0
2013/09/27	R206	07/11/2013	4.31	Call	Bond Future	23.6600	0.0237	20.4800	0.0205	(13.440)	0	0	0
2013/09/27	R206	07/11/2013	4.29	Call	Bond Future	22.9500	0.0229	19.8400	0.0198	(13.551)	0	0	0
2013/09/27	R206	07/11/2013	4.30	Call	Bond Future	23.3100	0.0233	20.1600	0.0202	(13.514)	0	0	0
2013/09/27	R206	07/11/2013	4.29	Put	Bond Future	202.3200	0.2023	212.2500	0.2123	4.908	0	0	0
2013/09/27	R207	07/11/2013	6.70	Call	Bond Future	346.0300	0.3460	277.5300	0.2775	(19.796)	0	0	0
2013/09/27	R207	07/11/2013			Bond Future	7.2641	102.2803	7.3295	101.9600	0.901	0.0000	0.0000	21,305
2013/09/27	R207	07/11/2013	6.71	Call	Bond Future	355.9000	0.3559	285.9200	0.2859	(19.663)	0	0	0
2013/09/27	R207	07/11/2013	6.69	Put	Bond Future	3,201.3900	3.2014	3,454.6500	3.4546	7.911	0	0	0
2013/09/27	R207	07/11/2013	6.71	Put	Bond Future	3,119.4400	3.1194	3,369.7500	3.3698	8.024	0	0	0
2013/09/27	R207	07/11/2013	6.69	Call	Bond Future	336.3700	0.3364	269.3400	0.2693	(19.927)	0	0	0
2013/09/27	R207	07/11/2013	6.70	Put	Bond Future	3,160.2900	3.1603	3,412.0800	3.4121	7.967	0	0	0
2013/09/27	R207	06/02/2014			Bond Future	7.3655	99.9856	7.4345	99.6611	0.936	0.0000	0.0000	0
2013/09/27	R207	06/02/2014	6.65	Call	Bond Future	904.1400	0.9041	811.0600	0.8111	(10.295)	0	0	0
2013/09/27	R207	06/02/2014	6.64	Put	Bond Future	4,387.2100	4.3872	4,619.6600	4.6197	5.298	0	0	0
2013/09/27	R207	06/02/2014	6.66	Put	Bond Future	4,315.0700	4.3151	4,545.5500	4.5456	5.341	0	0	0
2013/09/27	R207	06/02/2014	6.65	Put	Bond Future	4,351.0500	4.3511	4,582.5200	4.5825	5.320	0	0	0
2013/09/27	R207	06/02/2014	6.66	Call	Bond Future	917.3200	0.9173	823.2500	0.8233	(10.255)	0	0	0
2013/09/27	R207	06/02/2014	6.64	Call	Bond Future	891.1000	0.8911	799.0000	0.7990	(10.336)	0	0	0
2013/09/27	R207	08/05/2014	6.19	Put	Bond Future	6,837.0300	6.8370	7,095.0200	7.0950	3.773	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
2013/09/27	R207	08/05/2014	6.21	Put	Bond Future	6,758.7300		6.7587	7,015.4400	7.0154	3.798	0	0	0
2013/09/27	R207	08/05/2014			Bond Future	7.4700		101.3455	7.5432	101.0149	0.979	0.0000	0.0000	0
2013/09/27	R207	08/05/2014	6.20	Put	Bond Future	6,797.8300		6.7978	7,055.1800	7.0552	3.786	0	0	0
2013/09/27	R207	08/05/2014	6.20	Call	Bond Future	833.8100		0.8338	760.5700	0.7606	(8.784)	0	0	0
2013/09/27	R207	08/05/2014	6.21	Call	Bond Future	843.3500		0.8433	769.4700	0.7695	(8.760)	0	0	0
2013/09/27	R207	08/05/2014	6.19	Call	Bond Future	824.3500		0.8244	751.7500	0.7517	(8.807)	0	0	0
2013/09/27	R207	07/08/2014	7.69	Call	Bond Future	3,572.9700		3.5730	3,389.9900	3.3900	(5.121)	0	0	0
2013/09/27	R207	07/08/2014	7.70	Put	Bond Future	3,056.9700		3.0570	3,207.0500	3.2070	4.909	0	0	0
2013/09/27	R207	07/08/2014			Bond Future	7.5755		99.1169	7.6525	98.7832	1.016	0.0000	0.0000	0
2013/09/27	R207	07/08/2014	7.70	Call	Bond Future	3,595.9900		3.5960	3,412.3200	3.4123	(5.108)	0	0	0
2013/09/27	R207	07/08/2014	7.71	Call	Bond Future	3,619.0900		3.6191	3,434.7300	3.4347	(5.094)	0	0	0
2013/09/27	R207	07/08/2014	7.69	Put	Bond Future	3,077.1100		3.0771	3,227.8800	3.2279	4.900	0	0	0
2013/09/27	R207	07/08/2014	7.71	Put	Bond Future	3,036.9300		3.0369	3,186.3200	3.1863	4.919	0	0	0
2013/09/27	R208	07/11/2013			Bond Future	7.3763		97.2700	7.4416	96.9122	0.885	0.0000	0.0000	10,081
2013/09/27	R208	07/11/2013	6.79	Put	Bond Future	3,590.8000		3.5908	3,882.9200	3.8829	8.135	0	0	0
2013/09/27	R208	07/11/2013	6.81	Put	Bond Future	3,495.8400		3.4958	3,784.6900	3.7847	8.263	0	0	0
2013/09/27	R208	07/11/2013	6.80	Put	Bond Future	3,543.1800		3.5432	3,833.6700	3.8337	8.199	0	0	0
2013/09/27	R208	07/11/2013	6.81	Call	Bond Future	322.2400		0.3222	253.2400	0.2532	(21.413)	0	0	0
2013/09/27	R208	07/11/2013	7.50	Put	Bond Future	1,045.9800		1.0460	1,185.4600	1.1855	13.335	0	0	1,520
2013/09/27	R208	07/11/2013	6.79	Call	Bond Future	302.7900		0.3028	237.0600	0.2371	(21.708)	0	0	0
2013/09/27	R208	07/11/2013	7.50	Call	Bond Future	1,722.7100		1.7227	1,504.3400	1.5043	(12.676)	0	0	0
2013/09/27	R208	07/11/2013	6.80	Call	Bond Future	312.4000		0.3124	245.0400	0.2450	(21.562)	0	0	0
2013/09/27	R208	06/02/2014	6.74	Put	Bond Future	4,869.3000		4.8693	5,134.3400	5.1343	5.443	0	0	0
2013/09/27	R208	06/02/2014			Bond Future	7.4697		98.5486	7.5380	98.1860	0.914	0.0000	0.0000	0
2013/09/27	R208	06/02/2014	6.76	Put	Bond Future	4,785.6400		4.7856	5,048.4000	5.0484	5.491	0	0	0
2013/09/27	R208	06/02/2014	6.75	Put	Bond Future	4,827.3700		4.8274	5,091.2700	5.0913	5.467	0	0	0
2013/09/27	R208	06/02/2014	6.74	Call	Bond Future	887.9900		0.8880	790.4300	0.7904	(10.987)	0	0	0
2013/09/27	R208	06/02/2014	6.75	Call	Bond Future	901.9700		0.9020	803.2700	0.8033	(10.943)	0	0	0
2013/09/27	R208	06/02/2014	6.76	Call	Bond Future	916.1100		0.9161	816.2700	0.8163	(10.898)	0	0	0
2013/09/27	R208	08/05/2014	6.31	Call	Bond Future	773.0300		0.7730	698.4700	0.6985	(9.645)	0	0	0
2013/09/27	R208	08/05/2014			Bond Future	7.5609		96.4920	7.6327	96.1229	0.950	0.0000	0.0000	0
2013/09/27	R208	08/05/2014	6.29	Call	Bond Future	753.4200		0.7534	680.3400	0.6803	(9.700)	0	0	0
2013/09/27	R208	08/05/2014	6.31	Put	Bond Future	7,490.6700		7.4907	7,785.2200	7.7852	3.932	0	0	0
2013/09/27	R208	08/05/2014	6.30	Put	Bond Future	7,536.8000		7.5368	7,832.1000	7.8321	3.918	0	0	0
2013/09/27	R208	08/05/2014	6.29	Put	Bond Future	7,583.0600		7.5831	7,879.0900	7.8791	3.904	0	0	0
2013/09/27	R208	08/05/2014	6.30	Call	Bond Future	763.1700		0.7632	689.3600	0.6894	(9.672)	0	0	0
2013/09/27	R208	07/08/2014			Bond Future	7.6515		97.8364	7.7265	97.4635	0.980	0.0000	0.0000	0
2013/09/27	R208	07/08/2014	7.80	Call	Bond Future	3,828.5400		3.8285	3,620.6400	3.6206	(5.430)	0	0	0
2013/09/27	R208	07/08/2014	7.79	Put	Bond Future	3,114.6900		3.1147	3,280.4800	3.2805	5.323	0	0	0
2013/09/27	R208	07/08/2014	7.81	Put	Bond Future	3,069.8300		3.0698	3,233.9100	3.2339	5.345	0	0	0
2013/09/27	R208	07/08/2014	7.80	Put	Bond Future	3,092.2000		3.0922	3,257.1300	3.2571	5.334	0	0	0
2013/09/27	R208	07/08/2014	7.81	Call	Bond Future	3,855.5000		3.8555	3,646.7500	3.6468	(5.414)	0	0	0
2013/09/27	R208	07/08/2014	7.79	Call	Bond Future	3,801.6600		3.8017	3,594.6200	3.5946	(5.446)	0	0	0
2013/09/27	R209	07/11/2013	8.80	Put	Bond Future	2,009.9700		2.0100	2,220.2200	2.2202	10.460	0	0	0
2013/09/27	R209	07/11/2013	9.50	Put	Bond Future	450.0600		0.4501	512.2500	0.5123	13.818	0	0	980
2013/09/27	R209	07/11/2013			Bond Future	8.7322		76.4973	8.7971	75.9878	0.744	0.0000	0.0000	19,372

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
2013/09/27	R209	07/11/2013	8.80	Call	Bond Future	2,541.7600	2.5418	2,242.5400	2.2425	(11.772)	0	0	0
2013/09/27	R209	07/11/2013	8.81	Call	Bond Future	2,583.3200	2.5833	2,281.3200	2.2813	(11.690)	0	0	0
2013/09/27	R209	07/11/2013	9.25	Call	Bond Future	4,726.1300	4.7261	4,319.3500	4.3194	(8.607)	0	0	0
2013/09/27	R209	07/11/2013	8.65	Call	Bond Future	1,964.3500	1.9644	1,707.7900	1.7078	(13.061)	0	0	0
2013/09/27	R209	07/11/2013	8.79	Call	Bond Future	2,500.5700	2.5006	2,204.1300	2.2041	(11.855)	0	0	0
2013/09/27	R209	07/11/2013	9.70	Put	Bond Future	270.6600	0.2707	310.2000	0.3102	14.609	0	0	1,520
2013/09/27	R209	07/11/2013	9.40	Call	Bond Future	5,566.5700	5.5666	5,133.7600	5.1338	(7.775)	0	0	0
2013/09/27	R209	07/11/2013	9.25	Put	Bond Future	807.7700	0.8078	910.4600	0.9105	12.713	0	0	1,000
2013/09/27	R209	07/11/2013	8.79	Put	Bond Future	2,046.8600	2.0469	2,259.8900	2.2599	10.408	0	0	0
2013/09/27	R209	07/11/2013	9.50	Call	Bond Future	6,147.1700	6.1472	5,699.8900	5.6999	(7.276)	0	0	0
2013/09/27	R209	07/11/2013	9.70	Call	Bond Future	7,340.8900	7.3409	6,870.9600	6.8710	(6.402)	0	0	0
2013/09/27	R209	07/11/2013	9.40	Put	Bond Future	572.4900	0.5725	649.1500	0.6492	13.391	0	0	5,000
2013/09/27	R209	07/11/2013	8.65	Put	Bond Future	2,617.1400	2.6171	2,870.0500	2.8700	9.664	0	0	4,700
2013/09/27	R209	07/11/2013	8.81	Put	Bond Future	1,973.5700	1.9736	2,181.0400	2.1810	10.512	0	0	0
2013/09/27	R209	06/02/2014	8.56	Call	Bond Future	3,106.0900	3.1061	2,866.3700	2.8664	(7.718)	0	0	0
2013/09/27	R209	06/02/2014			Bond Future	8.8149	77.5028	8.8817	76.9866	0.758	8.9100	8.8640	0
2013/09/27	R209	06/02/2014	8.54	Call	Bond Future	3,040.9300	3.0409	2,804.4900	2.8045	(7.775)	0	0	0
2013/09/27	R209	06/02/2014	8.55	Call	Bond Future	3,073.4100	3.0734	2,835.3300	2.8353	(7.746)	0	0	0
2013/09/27	R209	06/02/2014	8.54	Put	Bond Future	5,224.1200	5.2241	5,503.8200	5.5038	5.354	0	0	0
2013/09/27	R209	06/02/2014	8.56	Put	Bond Future	5,127.1600	5.1272	5,403.5800	5.4036	5.391	0	0	0
2013/09/27	R209	06/02/2014	8.55	Put	Bond Future	5,175.4700	5.1755	5,453.5300	5.4535	5.373	0	0	0
2013/09/27	R209	08/05/2014			Bond Future	8.8953	75.4117	8.9643	74.8872	0.775	0.0000	0.0000	0
2013/09/27	R209	08/05/2014	7.85	Call	Bond Future	2,047.0200	2.0470	1,892.5300	1.8925	(7.547)	0	0	0
2013/09/27	R209	08/05/2014	7.86	Call	Bond Future	2,068.7600	2.0688	1,913.0600	1.9131	(7.526)	0	0	0
2013/09/27	R209	08/05/2014	7.85	Put	Bond Future	10,756.7300	10.7567	11,126.7100	11.1267	3.440	0	0	0
2013/09/27	R209	08/05/2014	7.84	Call	Bond Future	2,025.4400	2.0254	1,872.1400	1.8721	(7.569)	0	0	0
2013/09/27	R209	08/05/2014	7.84	Put	Bond Future	10,825.8100	10.8258	11,196.9800	11.1970	3.429	0	0	0
2013/09/27	R209	08/05/2014	7.86	Put	Bond Future	10,687.9500	10.6880	11,056.7200	11.0567	3.450	0	0	0
2013/09/27	R209	07/08/2014	9.04	Put	Bond Future	5,759.3800	5.7594	5,991.1500	5.9912	4.024	0	0	0
2013/09/27	R209	07/08/2014			Bond Future	8.9743	76.4625	9.0450	75.9318	0.788	0.0000	0.0000	0
2013/09/27	R209	07/08/2014	9.06	Put	Bond Future	5,684.5900	5.6846	5,914.2700	5.9143	4.040	0	0	0
2013/09/27	R209	07/08/2014	9.05	Put	Bond Future	5,721.8800	5.7219	5,952.6000	5.9526	4.032	0	0	0
2013/09/27	R209	07/08/2014	9.05	Call	Bond Future	6,289.6500	6.2897	5,989.7300	5.9897	(4.768)	0	0	0
2013/09/27	R209	07/08/2014	9.06	Call	Bond Future	6,326.8200	6.3268	6,025.8600	6.0259	(4.757)	0	0	0
2013/09/27	R209	07/08/2014	9.04	Call	Bond Future	6,252.5700	6.2526	5,953.7000	5.9537	(4.780)	0	0	0
2013/09/27	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	R210	07/11/2013			Bond Future	157.6902	157.6902	157.7919	157.7919	0.064	0.0000	0.0000	1,449
2013/09/27	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	R210	07/11/2013	159.99	Put	Bond Future	2,299.7900	2.2998	2,198.0800	2.1981	(4.423)	0	0	0
2013/09/27	R210	07/11/2013	160.01	Put	Bond Future	2,319.7900	2.3198	2,218.0800	2.2181	(4.384)	0	0	0
2013/09/27	R210	07/11/2013	160.00	Put	Bond Future	2,309.7900	2.3098	2,208.0800	2.2081	(4.403)	0	0	0
2013/09/27	R211	07/11/2013			Bond Future	128.0427	128.0427	128.0414	128.0414	(0.001)	0.0000	0.0000	522
2013/09/27	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	R211	07/11/2013	129.99	Put	Bond Future	1,947.3200	1.9473	1,948.6200	1.9486	0.067	0	0	0
2013/09/27	R211	07/11/2013	130.01	Put	Bond Future	1,967.3200	1.9673	1,968.6200	1.9686	0.066	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
2013/09/27	R211	07/11/2013	130.00	Put	Bond Future	1,957.3200	1.9573	1,958.6200	1.9586	0.066	0	0	0
2013/09/27	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	R212	07/11/2013	132.99	Put	Bond Future	2,617.3900	2.6174	2,614.2300	2.6142	(0.121)	0	0	0
2013/09/27	R212	07/11/2013			Bond Future	130.3726	130.3726	130.3758	130.3758	0.002	0.0000	0.0000	21,791
2013/09/27	R212	07/11/2013	133.01	Put	Bond Future	2,637.3900	2.6374	2,634.2300	2.6342	(0.120)	0	0	0
2013/09/27	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	R212	07/11/2013	133.00	Put	Bond Future	2,627.3900	2.6274	2,624.2300	2.6242	(0.120)	0	0	0
2013/09/27	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	R213	07/11/2013	8.60	Call	Bond Future	2,451.0400	2.4510	2,154.1800	2.1542	(12.112)	0	0	0
2013/09/27	R213	07/11/2013			Bond Future	8.5552	87.4832	8.6201	86.9643	0.759	0.0000	0.0000	19,495
2013/09/27	R213	07/11/2013	8.61	Call	Bond Future	2,492.8100	2.4928	2,193.0500	2.1931	(12.025)	0	0	0
2013/09/27	R213	07/11/2013	8.59	Put	Bond Future	2,131.0700	2.1311	2,356.0800	2.3561	10.559	0	0	0
2013/09/27	R213	07/11/2013	8.61	Put	Bond Future	2,054.6300	2.0546	2,273.8100	2.2738	10.668	0	0	0
2013/09/27	R213	07/11/2013	8.60	Put	Bond Future	2,092.6000	2.0926	2,314.6800	2.3147	10.613	0	0	0
2013/09/27	R213	07/11/2013	8.59	Call	Bond Future	2,409.6500	2.4097	2,115.7200	2.1157	(12.198)	0	0	0
2013/09/27	R213	06/02/2014			Bond Future	8.6449	88.6331	8.7119	88.1074	0.774	0.0000	0.0000	0
2013/09/27	R213	06/02/2014	8.29	Put	Bond Future	5,838.2000	5.8382	6,134.7100	6.1347	5.079	0	0	0
2013/09/27	R213	06/02/2014	8.31	Put	Bond Future	5,736.4800	5.7365	6,029.7700	6.0298	5.113	0	0	0
2013/09/27	R213	06/02/2014	8.29	Call	Bond Future	2,970.5700	2.9706	2,741.3600	2.7414	(7.716)	0	0	0
2013/09/27	R213	06/02/2014	8.30	Put	Bond Future	5,787.1800	5.7872	6,082.0900	6.0821	5.096	0	0	0
2013/09/27	R213	06/02/2014	8.30	Call	Bond Future	3,002.2300	3.0022	2,771.4200	2.7714	(7.688)	0	0	0
2013/09/27	R213	06/02/2014	8.31	Call	Bond Future	3,034.1000	3.0341	2,801.6700	2.8017	(7.661)	0	0	0
2013/09/27	R213	08/05/2014	7.65	Put	Bond Future	11,107.4900	11.1075	11,485.9600	11.4860	3.407	0	0	0
2013/09/27	R213	08/05/2014			Bond Future	8.7287	86.2999	8.7978	85.7656	0.792	0.0000	0.0000	0
2013/09/27	R213	08/05/2014	7.64	Put	Bond Future	11,176.4500	11.1764	11,556.0700	11.5561	3.397	0	0	0
2013/09/27	R213	08/05/2014	7.66	Put	Bond Future	11,038.7900	11.0388	11,416.1100	11.4161	3.418	0	0	0
2013/09/27	R213	08/05/2014	7.65	Call	Bond Future	2,104.9500	2.1050	1,949.0900	1.9491	(7.404)	0	0	0
2013/09/27	R213	08/05/2014	7.64	Call	Bond Future	2,084.2100	2.0842	1,929.5000	1.9295	(7.423)	0	0	0
2013/09/27	R213	08/05/2014	7.66	Call	Bond Future	2,125.8300	2.1258	1,968.8200	1.9688	(7.386)	0	0	0
2013/09/27	R213	07/08/2014	8.86	Call	Bond Future	6,466.6600	6.4667	6,165.7800	6.1658	(4.653)	0	0	0
2013/09/27	R213	07/08/2014			Bond Future	8.8121	87.5023	8.8832	86.9618	0.807	0.0000	0.0000	0
2013/09/27	R213	07/08/2014	8.84	Call	Bond Future	6,391.1900	6.3912	6,092.3900	6.0924	(4.675)	0	0	0
2013/09/27	R213	07/08/2014	8.85	Call	Bond Future	6,428.8800	6.4289	6,129.0300	6.1290	(4.664)	0	0	0
2013/09/27	R213	07/08/2014	8.84	Put	Bond Future	6,178.3400	6.1783	6,420.0000	6.4200	3.911	0	0	0
2013/09/27	R213	07/08/2014	8.86	Put	Bond Future	6,101.8800	6.1019	6,341.4600	6.3415	3.926	0	0	0
2013/09/27	R213	07/08/2014	8.85	Put	Bond Future	6,140.0200	6.1400	6,380.6300	6.3806	3.919	0	0	0
2013/09/27	R214	07/11/2013	7.80	Call	Bond Future	133.6700	0.1337	104.1500	0.1041	(22.084)	0	0	0
2013/09/27	R214	07/11/2013			Bond Future	8.9189	76.6778	8.9737	76.2377	0.614	0.0000	0.0000	2,427
2013/09/27	R214	07/11/2013	7.81	Call	Bond Future	138.4800	0.1385	108.0800	0.1081	(21.953)	0	0	0
2013/09/27	R214	07/11/2013	7.79	Call	Bond Future	129.0000	0.1290	100.3500	0.1004	(22.209)	0	0	0
2013/09/27	R214	07/11/2013	7.81	Put	Bond Future	10,054.7700	10.0548	10,464.5400	10.4645	4.075	0	0	0
2013/09/27	R214	07/11/2013	7.80	Put	Bond Future	10,148.9100	10.1489	10,559.5600	10.5596	4.046	0	0	0
2013/09/27	R214	07/11/2013	7.79	Put	Bond Future	10,243.3900	10.2434	10,654.9100	10.6549	4.017	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
2013/09/27	R214	06/02/2014			Bond Future	9.0054	77.6857	9.0619	77.2398	0.627	0.0000	0.0000	0
2013/09/27	R214	06/02/2014	8.99	Put	Bond Future	4,431.0200	4.4310	4,630.7000	4.6307	4.506	0	0	0
2013/09/27	R214	06/02/2014	9.01	Put	Bond Future	4,348.8700	4.3489	4,545.9700	4.5460	4.532	0	0	0
2013/09/27	R214	06/02/2014	8.99	Call	Bond Future	4,308.1700	4.3082	4,061.9200	4.0619	(5.716)	0	0	0
2013/09/27	R214	06/02/2014	9.00	Put	Bond Future	4,389.5100	4.3895	4,587.9000	4.5879	4.520	0	0	0
2013/09/27	R214	06/02/2014	9.00	Call	Bond Future	4,346.2200	4.3462	4,098.6800	4.0987	(5.696)	0	0	0
2013/09/27	R214	06/02/2014	9.01	Call	Bond Future	4,384.9900	4.3850	4,136.1600	4.1362	(5.675)	0	0	0
2013/09/27	R248	07/11/2013			Bond Future	8.9647	99.4652	9.0195	98.8986	0.611	0.0000	0.0000	10,260
2013/09/27	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	R248	07/11/2013	7.86	Put	Bond Future	12,797.5300	12.7975	13,364.1300	13.3641	4.427	0	0	0
2013/09/27	R248	07/11/2013	7.85	Put	Bond Future	12,926.6000	12.9266	13,493.2000	13.4932	4.383	0	0	0
2013/09/27	R248	07/11/2013	7.84	Put	Bond Future	13,055.9300	13.0559	13,622.5300	13.6225	4.340	0	0	0
2013/09/27	R248	06/02/2014	9.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/27	R248	06/02/2014			Bond Future	9.0530	100.7727	9.1096	100.1986	0.625	0.0000	0.0000	0
2013/09/27	R248	06/02/2014	9.10	Put	Bond Future	0.0000	0.0000	96.8300	0.0968	100.000	0	0	0
2013/09/27	R248	06/02/2014	9.11	Call	Bond Future	578.2800	0.5783	4.2500	0.0043	(99.265)	0	0	0
2013/09/27	R248	06/02/2014	9.09	Call	Bond Future	375.9300	0.3759	0.0000	0.0000	(100.000)	0	0	0
2013/09/27	R248	06/02/2014	9.10	Call	Bond Future	477.2000	0.4772	0.0000	0.0000	(100.000)	0	0	0
2013/09/27	R248	06/02/2014	9.09	Put	Bond Future	0.0000	0.0000	198.1000	0.1981	100.000	0	0	0

Total

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