



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 21/10/2013 to 21/10/2013

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/10/21	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/10/21	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	2025	07/11/2013			Bond Future	109.8652	109.8652	109.7824	109.7824	(0.075)	0.0000	0.0000	0
2013/10/21	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	2025	07/11/2013	110.99	Put	Bond Future	1,124.8000	1.1248	1,207.5600	1.2076	7.358	0	0	0
2013/10/21	2025	07/11/2013	111.01	Put	Bond Future	1,144.8000	1.1448	1,227.5600	1.2276	7.229	0	0	0
2013/10/21	2025	07/11/2013	111.00	Put	Bond Future	1,134.8000	1.1348	1,217.5600	1.2176	7.293	0	0	0
2013/10/21	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	2037	07/11/2013			Bond Future	8.7687	99.7333	8.8181	99.2591	0.563	0.0000	0.0000	1,650
2013/10/21	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	2037	07/11/2013	9.43	Call	Bond Future	6,056.2400	6.0562	5,582.0300	5.5820	(7.830)	0	0	0
2013/10/21	2037	07/11/2013	9.41	Call	Bond Future	5,882.1000	5.8821	5,407.8900	5.4079	(8.062)	0	0	0
2013/10/21	2037	07/11/2013	9.42	Call	Bond Future	5,969.2400	5.9692	5,495.0300	5.4950	(7.944)	0	0	0
2013/10/21	2037	06/02/2014			Bond Future	8.8554	96.7885	8.9063	96.3080	0.575	0.0000	0.0000	0
2013/10/21	2037	06/02/2014	9.38	Call	Bond Future	4,774.9300	4.7749	4,294.4500	4.2944	(10.063)	0	0	0
2013/10/21	2037	06/02/2014	9.39	Call	Bond Future	4,862.2200	4.8622	4,381.7400	4.3817	(9.882)	0	0	0
2013/10/21	2037	06/02/2014	9.37	Call	Bond Future	4,687.5000	4.6875	4,207.0200	4.2070	(10.250)	0	0	0
2013/10/21	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	2037	08/05/2014			Bond Future	8.9436	98.0916	8.9962	97.6033	0.588	0.0000	0.0000	0
2013/10/21	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	2037	08/05/2014	9.38	Call	Bond Future	3,933.1400	3.9331	3,444.7600	3.4448	(12.417)	0	0	0
2013/10/21	2037	08/05/2014	9.39	Call	Bond Future	4,020.2000	4.0202	3,531.8200	3.5318	(12.148)	0	0	0
2013/10/21	2037	08/05/2014	9.37	Call	Bond Future	3,845.9400	3.8459	3,357.5600	3.3576	(12.699)	0	0	0
2013/10/21	2038	07/11/2013			Bond Future	105.9854	105.9854	106.0133	106.0133	0.026	0.0000	0.0000	18
2013/10/21	2038	07/11/2013	109.99	Put	Bond Future	4,004.6300	4.0046	3,976.7500	3.9768	(0.696)	0	0	0
2013/10/21	2038	07/11/2013	110.00	Put	Bond Future	4,014.6300	4.0146	3,986.7500	3.9868	(0.694)	0	0	0
2013/10/21	2038	07/11/2013	110.01	Put	Bond Future	4,024.6300	4.0246	3,996.7500	3.9968	(0.693)	0	0	0
2013/10/21	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	2050	07/11/2013	109.99	Call	Bond Future	258.8100	0.2588	287.9400	0.2879	11.255	0	0	0
2013/10/21	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	2050	07/11/2013			Bond Future	110.2488	110.2488	110.2779	110.2779	0.026	0.0000	0.0000	122
2013/10/21	2050	07/11/2013	110.00	Call	Bond Future	248.8100	0.2488	277.9400	0.2779	11.708	0	0	0
2013/10/21	2050	07/11/2013	110.01	Call	Bond Future	238.8100	0.2388	267.9400	0.2679	12.198	0	0	0
2013/10/21	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/10/21	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	AL37	07/11/2013			Index Future	416.9010	416.9010	416.2350	416.2350	(0.160)	0.0000	0.0000	0
2013/10/21	AL37	06/02/2014			Index Future	422.3850	422.3850	421.7100	421.7100	(0.160)	0.0000	0.0000	0
2013/10/21	AL7T	07/11/2013			Index Future	495.8250	495.8250	494.7190	494.7190	(0.223)	0.0000	0.0000	1
2013/10/21	AL7T	06/02/2014			Index Future	502.3470	502.3470	501.2270	501.2270	(0.223)	0.0000	0.0000	0
2013/10/21	ALBI	07/11/2013			Index Future	444.0220	444.0220	442.7740	442.7740	(0.281)	0.0000	0.0000	759
2013/10/21	ALBI	06/02/2014			Index Future	449.8630	449.8630	448.5980	448.5980	(0.281)	0.0000	0.0000	112
2013/10/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	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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2013/10/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/10/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/21	EL28	07/11/2013			Bond Future	110.8729	110.8729	110.9022	110.9022	0.026	0.0000	0.0000	0
2013/10/21	EL28	07/11/2013	110.00	Call	Bond Future	872.9100	0.8729	902.1900	0.9022	3.354	0	0	0
2013/10/21	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	EL28	07/11/2013	110.01	Call	Bond Future	862.9100	0.8629	892.1900	0.8922	3.393	0	0	0
2013/10/21	EL28	07/11/2013	109.99	Call	Bond Future	882.9100	0.8829	912.1900	0.9122	3.316	0	0	0
2013/10/21	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	ES33	07/11/2013			Bond Future	9.2934	85.0684	9.3425	84.6836	0.529	0.0000	0.0000	6,292
2013/10/21	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	ES33	07/11/2013	8.51	Put	Bond Future	6,519.3900	6.5194	6,904.1900	6.9042	5.902	0	0	0
2013/10/21	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	ES33	07/11/2013	8.49	Put	Bond Future	6,695.8200	6.6958	7,080.6200	7.0806	5.747	0	0	0
2013/10/21	ES33	07/11/2013	8.50	Put	Bond Future	6,607.5400	6.6075	6,992.3400	6.9923	5.824	0	0	0
2013/10/21	ES33	06/02/2014	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	ES33	06/02/2014			Bond Future	9.4023	86.1875	9.4530	85.7976	0.540	0.0000	0.0000	0
2013/10/21	ES33	06/02/2014	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	ES33	06/02/2014	9.54	Call	Bond Future	1,051.3800	1.0514	661.4500	0.6614	(37.087)	0	0	0
2013/10/21	ES33	06/02/2014	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	ES33	06/02/2014	9.55	Call	Bond Future	1,126.9100	1.1269	736.9800	0.7370	(34.602)	0	0	0
2013/10/21	ES33	06/02/2014	9.56	Call	Bond Future	1,202.3300	1.2023	812.4000	0.8124	(32.431)	0	0	0
2013/10/21	GOVI	07/11/2013			GOVI	443.4250	443.4250	442.2080	442.2080	(0.274)	0.0000	0.0000	139

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2013/10/21	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	GOVI	07/11/2013	445.99	Put	GOVI	25,650.0000	2.5650	37,820.0000	3.7820	47.446	0	0	0
2013/10/21	GOVI	07/11/2013	446.01	Put	GOVI	25,850.0000	2.5850	38,020.0000	3.8020	47.079	0	0	0
2013/10/21	GOVI	07/11/2013	446.00	Put	GOVI	25,750.0000	2.5750	37,920.0000	3.7920	47.262	0	0	0
2013/10/21	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	GOVI	06/02/2014	439.99	Call	GOVI	92,680.0000	9.2680	80,350.0000	8.0350	(13.304)	0	0	0
2013/10/21	GOVI	06/02/2014			GOVI	449.2580	449.2580	448.0250	448.0250	(0.274)	0.0000	0.0000	269
2013/10/21	GOVI	06/02/2014	440.00	Call	GOVI	92,580.0000	9.2580	80,250.0000	8.0250	(13.318)	0	0	0
2013/10/21	GOVI	06/02/2014	440.01	Call	GOVI	92,480.0000	9.2480	80,150.0000	8.0150	(13.333)	0	0	0
2013/10/21	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	GOVI	08/05/2014	442.00	Call	GOVI	133,060.0000	13.3060	120,490.0000	12.0490	(9.447)	0	0	0
2013/10/21	GOVI	08/05/2014			GOVI	455.3060	455.3060	454.0490	454.0490	(0.276)	0.0000	0.0000	0
2013/10/21	GOVI	08/05/2014	442.01	Call	GOVI	132,960.0000	13.2960	120,390.0000	12.0390	(9.454)	0	0	0
2013/10/21	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	GOVI	08/05/2014	441.99	Call	GOVI	133,160.0000	13.3160	120,590.0000	12.0590	(9.440)	0	0	0
2013/10/21	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/10/21	IGOV	07/11/2013			Index Future	197.1060	197.1060	197.2460	197.2460	0.071	0.0000	0.0000	1,166
2013/10/21	IGOV	06/02/2014			Index Future	199.7230	199.7230	199.8650	199.8650	0.071	0.0000	0.0000	190
2013/10/21	ILBI	07/11/2013			Index Future	533.7670	533.7670	533.7670	533.7670	0.000	0.0000	0.0000	0
2013/10/21	ILBI	06/02/2014			Index Future	540.9620	540.9620	540.9620	540.9620	0.000	0.0000	0.0000	186
2013/10/21	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/10/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/10/21	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/10/21	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/10/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/10/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/10/21	JBAF	20/11/2013			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	100
2013/10/21	JBAF	18/12/2013			Jibar Tradeable Future	5.1700	94.8300	5.1700	94.8300	0.000	0.0000	0.0000	1,500
2013/10/21	JBAF	15/01/2014			Jibar Tradeable Future	5.1900	94.8100	5.1900	94.8100	0.000	0.0000	0.0000	1,000
2013/10/21	JBAF	19/02/2014			Jibar Tradeable Future	5.2700	94.7300	5.2600	94.7400	(0.190)	0.0000	0.0000	0
2013/10/21	JBAF	19/03/2014			Jibar Tradeable Future	5.2900	94.7100	5.3500	94.6500	1.134	0.0000	0.0000	400
2013/10/21	JBAF	16/04/2014			Jibar Tradeable Future	5.3800	94.6200	5.4100	94.5900	0.558	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/10/21	JBAF	18/06/2014			Jibar Tradeable Future	5.5900	94.4100	5.6000	94.4000	0.179	0.0000	0.0000	1,000
2013/10/21	JBAF	17/09/2014			Jibar Tradeable Future	5.7600	94.2400	5.8000	94.2000	0.694	0.0000	0.0000	1,000
2013/10/21	JBAF	17/12/2014			Jibar Tradeable Future	5.9900	94.0100	6.0300	93.9700	0.668	0.0000	0.0000	1,000
2013/10/21	JBAF	18/03/2015			Jibar Tradeable Future	6.2300	93.7700	6.2700	93.7300	0.642	0.0000	0.0000	250
2013/10/21	JBAF	17/06/2015			Jibar Tradeable Future	6.4700	93.5300	6.5200	93.4800	0.773	0.0000	0.0000	2,000
2013/10/21	JBAF	16/09/2015			Jibar Tradeable Future	6.7000	93.3000	6.7700	93.2300	1.045	0.0000	0.0000	0
2013/10/21	R023	07/11/2013	6.50	Put	Bond Future	6,047.6800	6.0477	6,313.8200	6.3138	4.401	0	0	0
2013/10/21	R023	07/11/2013			Bond Future	7.3626	104.1217	7.4020	103.8556	0.536	0.0000	0.0000	12,954
2013/10/21	R023	07/11/2013	6.49	Put	Bond Future	6,120.4100	6.1204	6,386.5500	6.3865	4.348	0	0	0
2013/10/21	R023	07/11/2013	6.51	Put	Bond Future	5,975.0000	5.9750	6,241.1400	6.2411	4.454	0	0	0
2013/10/21	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	R023	06/02/2014			Bond Future	7.4443	105.4914	7.4854	105.2218	0.551	0.0000	0.0000	0
2013/10/21	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	R023	06/02/2014	7.84	Call	Bond Future	2,562.2200	2.5622	2,292.5700	2.2926	(10.524)	0	0	0
2013/10/21	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	R023	06/02/2014	7.85	Call	Bond Future	2,625.9000	2.6259	2,356.2500	2.3563	(10.269)	0	0	0
2013/10/21	R023	06/02/2014	7.86	Call	Bond Future	2,689.5400	2.6895	2,419.8900	2.4199	(10.026)	0	0	0
2013/10/21	R157	07/11/2013			Bond Future	5.7625	115.4677	5.8080	115.3824	0.790	0.0000	0.0000	27,649
2013/10/21	R157	07/11/2013	5.60	Call	Bond Future	151.9400	0.1519	107.1500	0.1071	(29.479)	0	0	0
2013/10/21	R157	07/11/2013	5.59	Put	Bond Future	469.8300	0.4698	511.5000	0.5115	8.869	0	0	0
2013/10/21	R157	07/11/2013	5.61	Put	Bond Future	444.8000	0.4448	484.2300	0.4842	8.865	0	0	0
2013/10/21	R157	07/11/2013	5.60	Put	Bond Future	457.2200	0.4572	497.7700	0.4978	8.869	0	0	0
2013/10/21	R157	07/11/2013	5.61	Call	Bond Future	158.3400	0.1583	112.4300	0.1124	(28.995)	0	0	0
2013/10/21	R157	07/11/2013	5.59	Call	Bond Future	145.7300	0.1457	102.0600	0.1021	(29.966)	0	0	0
2013/10/21	R157	06/02/2014	5.64	Call	Bond Future	458.6000	0.4586	415.6200	0.4156	(9.372)	0	0	0
2013/10/21	R157	06/02/2014	5.65	Put	Bond Future	789.3700	0.7894	832.4900	0.8325	5.463	0	0	0
2013/10/21	R157	06/02/2014			Bond Future	5.8503	116.9867	5.9040	116.9002	0.917	0.0000	0.0000	606
2013/10/21	R157	06/02/2014	5.65	Call	Bond Future	465.5200	0.4655	422.1600	0.4222	(9.314)	0	0	0
2013/10/21	R157	06/02/2014	5.66	Call	Bond Future	472.5100	0.4725	428.7700	0.4288	(9.257)	0	0	0
2013/10/21	R157	06/02/2014	5.64	Put	Bond Future	798.6500	0.7986	842.1500	0.8422	5.447	0	0	0
2013/10/21	R157	06/02/2014	5.66	Put	Bond Future	780.1700	0.7802	822.9100	0.8229	5.478	0	0	0
2013/10/21	R157	08/05/2014	5.20	Call	Bond Future	324.3100	0.3243	294.6300	0.2946	(9.152)	0	0	0
2013/10/21	R157	08/05/2014			Bond Future	5.9321	111.7529	5.9978	111.6636	1.108	0.0000	0.0000	0
2013/10/21	R157	08/05/2014	5.21	Call	Bond Future	328.2600	0.3283	298.3300	0.2983	(9.118)	0	0	0
2013/10/21	R157	08/05/2014	5.19	Call	Bond Future	320.3900	0.3204	290.9600	0.2910	(9.186)	0	0	0
2013/10/21	R157	08/05/2014	5.20	Put	Bond Future	1,325.2300	1.3252	1,384.8200	1.3848	4.497	0	0	0
2013/10/21	R157	08/05/2014	5.19	Put	Bond Future	1,335.0700	1.3351	1,394.9100	1.3949	4.482	0	0	0
2013/10/21	R157	08/05/2014	5.21	Put	Bond Future	1,315.4200	1.3154	1,374.7600	1.3748	4.511	0	0	0
2013/10/21	R157	07/08/2014	6.76	Put	Bond Future	470.9700	0.4710	497.7800	0.4978	5.693	0	0	0
2013/10/21	R157	07/08/2014			Bond Future	5.9859	113.3206	6.0665	113.2315	1.348	0.0000	0.0000	0
2013/10/21	R157	07/08/2014	6.75	Put	Bond Future	474.3700	0.4744	501.3400	0.5013	5.685	0	0	0
2013/10/21	R157	07/08/2014	6.74	Call	Bond Future	1,306.4300	1.3064	1,244.4500	1.2444	(4.744)	0	0	0
2013/10/21	R157	07/08/2014	6.75	Call	Bond Future	1,313.9300	1.3139	1,251.7900	1.2518	(4.729)	0	0	0

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2013/10/21	R157	07/08/2014	6.76	Call	Bond Future	1,321.4500	1.3215	1,259.1500	1.2592	(4.715)	0	0	0
2013/10/21	R157	07/08/2014	6.74	Put	Bond Future	477.7900	0.4778	504.9200	0.5049	5.678	0	0	0
2013/10/21	R186	07/11/2013	9.00	Put	Bond Future	3.5600	0.0036	2.3400	0.0023	(34.270)	0	0	1,200
2013/10/21	R186	07/11/2013	8.16	Put	Bond Future	367.5600	0.3676	375.3200	0.3753	2.111	0	0	0
2013/10/21	R186	07/11/2013			Bond Future	7.7475	126.5229	7.8020	126.0129	0.704	0.0000	0.0000	57,222
2013/10/21	R186	07/11/2013	6.50	Put	Bond Future	12,524.0300	12.5240	13,032.8400	13.0328	4.063	0	0	0
2013/10/21	R186	07/11/2013	8.15	Put	Bond Future	383.2400	0.3832	392.3700	0.3924	2.382	0	0	0
2013/10/21	R186	07/11/2013	6.75	Put	Bond Future	9,886.8700	9.8869	10,389.4200	10.3894	5.083	0	0	0
2013/10/21	R186	07/11/2013	8.50	Call	Bond Future	6,857.0600	6.8571	6,339.8300	6.3398	(7.543)	0	0	0
2013/10/21	R186	07/11/2013	8.14	Call	Bond Future	4,005.1600	4.0052	3,505.8000	3.5058	(12.468)	0	0	0
2013/10/21	R186	07/11/2013	8.25	Put	Bond Future	248.6700	0.2487	247.3200	0.2473	(0.543)	0	0	0
2013/10/21	R186	07/11/2013	8.75	Call	Bond Future	8,938.0800	8.9381	8,424.3200	8.4243	(5.748)	0	0	0
2013/10/21	R186	07/11/2013	8.00	Call	Bond Future	3,027.7200	3.0277	2,557.7300	2.5577	(15.523)	0	0	1,000
2013/10/21	R186	07/11/2013	8.15	Call	Bond Future	4,078.8600	4.0789	3,578.0600	3.5781	(12.278)	0	0	0
2013/10/21	R186	07/11/2013	6.50	Call	Bond Future	1.4100	0.0014	0.2900	0.0003	(79.433)	0	0	5,290
2013/10/21	R186	07/11/2013	8.16	Call	Bond Future	4,153.0000	4.1530	3,650.8300	3.6508	(12.092)	0	0	0
2013/10/21	R186	07/11/2013	8.00	Put	Bond Future	690.9500	0.6909	730.8900	0.7309	5.780	0	0	0
2013/10/21	R186	07/11/2013	9.00	Call	Bond Future	11,005.2300	11.0052	10,494.0800	10.4941	(4.645)	0	0	0
2013/10/21	R186	07/11/2013	8.25	Call	Bond Future	4,838.2500	4.8382	4,326.9700	4.3270	(10.567)	0	0	0
2013/10/21	R186	07/11/2013	8.75	Put	Bond Future	17.7800	0.0178	13.9500	0.0140	(21.541)	0	0	1,030
2013/10/21	R186	07/11/2013	6.75	Call	Bond Future	10.6600	0.0107	3.2800	0.0033	(69.231)	0	0	1,000
2013/10/21	R186	07/11/2013	8.50	Put	Bond Future	73.5600	0.0736	66.2600	0.0663	(9.924)	0	0	4,000
2013/10/21	R186	07/11/2013	8.14	Put	Bond Future	399.4600	0.3995	410.0300	0.4100	2.646	0	0	0
2013/10/21	R186	06/02/2014	8.75	Put	Bond Future	1,068.7900	1.0688	1,132.2500	1.1322	5.938	0	0	250
2013/10/21	R186	06/02/2014			Bond Future	7.8277	122.8979	7.8842	122.3811	0.721	0.0000	0.0000	225
2013/10/21	R186	06/02/2014	7.75	Call	Bond Future	3,496.6000	3.4966	3,199.2700	3.1993	(8.503)	0	0	0
2013/10/21	R186	06/02/2014	7.74	Put	Bond Future	4,262.7300	4.2627	4,484.2100	4.4842	5.196	0	0	0
2013/10/21	R186	06/02/2014	7.76	Put	Bond Future	4,163.4400	4.1634	4,380.8600	4.3809	5.222	0	0	0
2013/10/21	R186	06/02/2014	8.75	Call	Bond Future	9,139.7400	9.1397	8,686.4300	8.6864	(4.960)	0	0	0
2013/10/21	R186	06/02/2014	7.75	Put	Bond Future	4,212.8900	4.2129	4,432.3300	4.4323	5.209	0	0	0
2013/10/21	R186	06/02/2014	7.76	Call	Bond Future	3,539.6600	3.5397	3,240.3100	3.2403	(8.457)	0	0	0
2013/10/21	R186	06/02/2014	7.74	Call	Bond Future	3,453.8400	3.4538	3,158.5500	3.1586	(8.550)	0	0	0
2013/10/21	R186	08/05/2014	7.50	Put	Bond Future	7,334.6400	7.3346	7,612.7800	7.6128	3.792	0	0	0
2013/10/21	R186	08/05/2014			Bond Future	7.9084	124.5524	7.9671	124.0269	0.742	0.0000	0.0000	0
2013/10/21	R186	08/05/2014	7.09	Put	Bond Future	9,984.1500	9.9841	10,323.7400	10.3237	3.401	0	0	0
2013/10/21	R186	08/05/2014	7.10	Call	Bond Future	2,339.9200	2.3399	2,152.6300	2.1526	(8.004)	0	0	0
2013/10/21	R186	08/05/2014	8.50	Call	Bond Future	8,184.2500	8.1842	7,798.0800	7.7981	(4.718)	0	0	0
2013/10/21	R186	08/05/2014	7.11	Call	Bond Future	2,367.0400	2.3670	2,178.2900	2.1783	(7.974)	0	0	0
2013/10/21	R186	08/05/2014	7.09	Call	Bond Future	2,313.0100	2.3130	2,127.1800	2.1272	(8.034)	0	0	0
2013/10/21	R186	08/05/2014	8.50	Put	Bond Future	3,029.5600	3.0296	3,168.8100	3.1688	4.596	0	0	1,933
2013/10/21	R186	08/05/2014	7.11	Put	Bond Future	9,842.8100	9.8428	10,179.4800	10.1795	3.420	0	0	0
2013/10/21	R186	08/05/2014	7.50	Call	Bond Future	3,588.3200	3.5883	3,341.0400	3.3410	(6.891)	0	0	1,933
2013/10/21	R186	08/05/2014	7.10	Put	Bond Future	9,913.3200	9.9133	10,251.4500	10.2514	3.411	0	0	0
2013/10/21	R186	07/08/2014	8.31	Call	Bond Future	7,515.8800	7.5159	7,171.0100	7.1710	(4.589)	0	0	0
2013/10/21	R186	07/08/2014			Bond Future	7.9840	121.0073	8.0447	120.4760	0.759	0.0000	0.0000	0
2013/10/21	R186	07/08/2014	8.92	Put	Bond Future	2,873.9900	2.8740	2,998.0500	2.9981	4.317	0	0	840
2013/10/21	R186	07/08/2014	8.29	Call	Bond Future	7,418.5000	7.4185	7,075.9300	7.0759	(4.618)	0	0	0

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2013/10/21	R186	07/08/2014	8.30	Call	Bond Future	7,467.1200	7.4671	7,123.4000	7.1234	(4.603)	0	0	0
2013/10/21	R186	07/08/2014	8.29	Put	Bond Future	4,770.0900	4.7701	4,958.8100	4.9588	3.956	0	0	0
2013/10/21	R186	07/08/2014	8.31	Put	Bond Future	4,697.1900	4.6972	4,883.6100	4.8836	3.969	0	0	0
2013/10/21	R186	07/08/2014	8.92	Call	Bond Future	10,724.3200	10.7243	10,317.0900	10.3171	(3.797)	0	0	0
2013/10/21	R186	07/08/2014	8.30	Put	Bond Future	4,733.5300	4.7335	4,921.1000	4.9211	3.963	0	0	0
2013/10/21	R197	07/11/2013			Bond Future	279.3586	279.3586	279.4267	279.4267	0.024	0.0000	0.0000	2,049
2013/10/21	R197	07/11/2013	279.99	Put	Bond Future	631.4200	0.6314	563.3500	0.5634	(10.780)	0	0	0
2013/10/21	R197	07/11/2013	280.00	Put	Bond Future	641.4200	0.6414	573.3500	0.5734	(10.612)	0	0	0
2013/10/21	R197	07/11/2013	280.01	Put	Bond Future	651.4200	0.6514	583.3500	0.5834	(10.449)	0	0	0
2013/10/21	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	R201	07/11/2013	4.79	Put	Bond Future	218.1300	0.2181	222.8100	0.2228	2.146	0	0	0
2013/10/21	R201	07/11/2013			Bond Future	4.9015	107.5302	4.9234	107.5062	0.446	0.0000	0.0000	0
2013/10/21	R201	07/11/2013	4.80	Put	Bond Future	211.2700	0.2113	215.5600	0.2156	2.031	0	0	0
2013/10/21	R201	07/11/2013	4.81	Put	Bond Future	204.5300	0.2045	208.4300	0.2084	1.907	0	0	0
2013/10/21	R201	07/11/2013	4.79	Call	Bond Future	95.5900	0.0956	76.2500	0.0763	(20.232)	0	0	0
2013/10/21	R201	07/11/2013	4.80	Call	Bond Future	99.7300	0.0997	80.0000	0.0800	(19.783)	0	0	0
2013/10/21	R201	07/11/2013	4.81	Call	Bond Future	103.9900	0.1040	83.8700	0.0839	(19.348)	0	0	0
2013/10/21	R201	06/02/2014	5.24	Put	Bond Future	143.8300	0.1438	147.6400	0.1476	2.649	0	0	0
2013/10/21	R201	06/02/2014			Bond Future	4.7779	104.5369	4.8064	104.5126	0.597	0.0000	0.0000	0
2013/10/21	R201	06/02/2014	5.26	Put	Bond Future	139.1700	0.1392	142.8300	0.1428	2.630	0	0	0
2013/10/21	R201	06/02/2014	5.24	Call	Bond Future	537.3300	0.5373	516.7800	0.5168	(3.824)	0	0	0
2013/10/21	R201	06/02/2014	5.25	Put	Bond Future	141.4800	0.1415	145.2200	0.1452	2.643	0	0	0
2013/10/21	R201	06/02/2014	5.25	Call	Bond Future	543.4700	0.5435	522.8500	0.5228	(3.794)	0	0	0
2013/10/21	R201	06/02/2014	5.26	Call	Bond Future	549.6500	0.5497	528.9500	0.5290	(3.766)	0	0	0
2013/10/21	R201	08/05/2014			Bond Future	4.5043	105.9443	4.5474	105.9181	0.957	0.0000	0.0000	0
2013/10/21	R201	08/05/2014	4.75	Call	Bond Future	409.8400	0.4098	392.5700	0.3926	(4.214)	0	0	0
2013/10/21	R201	08/05/2014	4.76	Call	Bond Future	413.6200	0.4136	396.2700	0.3963	(4.195)	0	0	0
2013/10/21	R201	08/05/2014	4.74	Call	Bond Future	406.4000	0.4064	389.2000	0.3892	(4.232)	0	0	0
2013/10/21	R201	08/05/2014	4.76	Put	Bond Future	258.4000	0.2584	267.2300	0.2672	3.417	0	0	0
2013/10/21	R201	08/05/2014	4.75	Put	Bond Future	260.6800	0.2607	269.5900	0.2696	3.418	0	0	0
2013/10/21	R201	08/05/2014	4.74	Put	Bond Future	263.3000	0.2633	272.2800	0.2723	3.411	0	0	0
2013/10/21	R201	07/08/2014	5.31	Put	Bond Future	66.4000	0.0664	70.2200	0.0702	5.753	0	0	0
2013/10/21	R201	07/08/2014			Bond Future	3.6640	103.0202	3.7333	102.9950	1.891	0.0000	0.0000	0
2013/10/21	R201	07/08/2014	5.30	Put	Bond Future	67.0700	0.0671	70.9200	0.0709	5.740	0	0	0
2013/10/21	R201	07/08/2014	5.31	Call	Bond Future	663.5900	0.6636	642.1300	0.6421	(3.234)	0	0	0
2013/10/21	R201	07/08/2014	5.29	Call	Bond Future	657.7200	0.6577	636.3300	0.6363	(3.252)	0	0	0
2013/10/21	R201	07/08/2014	5.30	Call	Bond Future	660.6600	0.6607	639.2300	0.6392	(3.244)	0	0	0
2013/10/21	R201	07/08/2014	5.29	Put	Bond Future	67.7400	0.0677	71.6300	0.0716	5.743	0	0	0
2013/10/21	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	R202	07/11/2013			Bond Future	207.4884	207.4884	207.5422	207.5422	0.026	0.0000	0.0000	43,395
2013/10/21	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	R202	07/11/2013	208.99	Put	Bond Future	1,501.5600	1.5016	1,447.7500	1.4478	(3.584)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/10/21	R202	07/11/2013	209.01	Put	Bond Future	1,521.5600	1.5216	1,467.7500	1.4678	(3.537)	0	0	0
2013/10/21	R202	07/11/2013	209.00	Put	Bond Future	1,511.5600	1.5116	1,457.7500	1.4578	(3.560)	0	0	0
2013/10/21	R203	07/11/2013	6.01	Call	Bond Future	95.1000	0.0951	55.7900	0.0558	(41.335)	0	0	0
2013/10/21	R203	07/11/2013			Bond Future	6.3993	107.5211	6.4440	107.3653	0.699	0.0000	0.0000	19,563
2013/10/21	R203	07/11/2013	5.99	Call	Bond Future	85.2600	0.0853	49.0500	0.0491	(42.470)	0	0	0
2013/10/21	R203	07/11/2013	5.71	Put	Bond Future	2,450.3600	2.4504	2,597.8300	2.5978	6.018	0	0	0
2013/10/21	R203	07/11/2013	6.00	Call	Bond Future	90.0400	0.0900	52.3100	0.0523	(41.904)	0	0	0
2013/10/21	R203	07/11/2013	571.00	Call	Bond Future	105,291.6200	105.2916	105,135.7800	105.1358	(0.148)	0	0	0
2013/10/21	R203	07/11/2013	5.99	Put	Bond Future	1,523.5500	1.5235	1,643.1800	1.6432	7.852	0	0	0
2013/10/21	R203	07/11/2013	6.01	Put	Bond Future	1,462.5500	1.4625	1,579.0800	1.5791	7.968	0	0	0
2013/10/21	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	R203	07/11/2013	5.71	Call	Bond Future	14.3000	0.0143	5.9300	0.0059	(58.531)	0	0	15
2013/10/21	R203	07/11/2013	6.00	Put	Bond Future	1,492.9000	1.4929	1,611.0100	1.6110	7.911	0	0	0
2013/10/21	R203	06/02/2014			Bond Future	6.4915	108.9356	6.5400	108.7777	0.746	0.0000	0.0000	6
2013/10/21	R203	06/02/2014	6.14	Put	Bond Future	1,839.4400	1.8394	1,928.8700	1.9289	4.862	0	0	0
2013/10/21	R203	06/02/2014	5.95	Put	Bond Future	2,273.5600	2.2736	2,376.5500	2.3766	4.530	0	0	0
2013/10/21	R203	06/02/2014	6.84	Put	Bond Future	702.0500	0.7020	743.0800	0.7431	5.844	0	0	0
2013/10/21	R203	06/02/2014	6.16	Put	Bond Future	1,796.6600	1.7967	1,884.6300	1.8846	4.896	0	0	0
2013/10/21	R203	06/02/2014	6.15	Put	Bond Future	1,817.9800	1.8180	1,906.6800	1.9067	4.879	0	0	0
2013/10/21	R203	06/02/2014	6.84	Call	Bond Future	1,831.7900	1.8318	1,714.9700	1.7150	(6.377)	0	0	13
2013/10/21	R203	06/02/2014	6.16	Call	Bond Future	707.8100	0.7078	637.9300	0.6379	(9.873)	0	0	0
2013/10/21	R203	06/02/2014	5.95	Call	Bond Future	487.8800	0.4879	433.0200	0.4330	(11.245)	0	0	16
2013/10/21	R203	06/02/2014	6.14	Call	Bond Future	684.4600	0.6845	616.0400	0.6160	(9.996)	0	0	0
2013/10/21	R203	06/02/2014	6.15	Call	Bond Future	696.0700	0.6961	626.9200	0.6269	(9.934)	0	0	0
2013/10/21	R203	08/05/2014	5.76	Call	Bond Future	565.6000	0.5656	516.6200	0.5166	(8.660)	0	0	0
2013/10/21	R203	08/05/2014	6.84	Call	Bond Future	1,951.3900	1.9514	1,846.4500	1.8465	(5.378)	0	0	13
2013/10/21	R203	08/05/2014	7.40	Put	Bond Future	615.7000	0.6157	648.6000	0.6486	5.344	0	0	0
2013/10/21	R203	08/05/2014	5.74	Call	Bond Future	550.1200	0.5501	502.0900	0.5021	(8.731)	0	0	0
2013/10/21	R203	08/05/2014			Bond Future	6.5806	106.2412	6.6337	106.0796	0.807	0.0000	0.0000	0
2013/10/21	R203	08/05/2014	5.76	Put	Bond Future	3,102.1900	3.1022	3,214.7400	3.2147	3.628	0	0	0
2013/10/21	R203	08/05/2014	6.84	Put	Bond Future	1,164.8800	1.1649	1,221.4700	1.2215	4.858	0	0	0
2013/10/21	R203	08/05/2014	5.75	Put	Bond Future	3,125.6600	3.1257	3,238.6900	3.2387	3.616	0	0	0
2013/10/21	R203	08/05/2014	5.74	Put	Bond Future	3,149.4700	3.1495	3,262.9700	3.2630	3.604	0	0	0
2013/10/21	R203	08/05/2014	7.40	Call	Bond Future	3,075.4400	3.0754	2,946.8100	2.9468	(4.182)	0	0	16
2013/10/21	R203	08/05/2014	5.75	Call	Bond Future	557.6900	0.5577	509.1900	0.5092	(8.697)	0	0	0
2013/10/21	R203	07/08/2014	7.30	Call	Bond Future	2,819.5400	2.8195	2,704.2800	2.7043	(4.088)	0	0	0
2013/10/21	R203	07/08/2014			Bond Future	6.6600	107.7310	6.7174	107.5686	0.863	0.0000	0.0000	0
2013/10/21	R203	07/08/2014	7.31	Call	Bond Future	2,838.2100	2.8382	2,722.6100	2.7226	(4.073)	0	0	0
2013/10/21	R203	07/08/2014	6.84	Put	Bond Future	1,525.0700	1.5251	1,589.7000	1.5897	4.238	0	0	0
2013/10/21	R203	07/08/2014	7.29	Put	Bond Future	1,037.1100	1.0371	1,084.6600	1.0847	4.585	0	0	0
2013/10/21	R203	07/08/2014	7.31	Put	Bond Future	1,019.0300	1.0190	1,065.8900	1.0659	4.598	0	0	0
2013/10/21	R203	07/08/2014	7.29	Call	Bond Future	2,800.9100	2.8009	2,686.0000	2.6860	(4.103)	0	0	0
2013/10/21	R203	07/08/2014	7.30	Put	Bond Future	1,028.0400	1.0280	1,075.2400	1.0752	4.591	0	0	0
2013/10/21	R203	07/08/2014	6.84	Call	Bond Future	2,032.9200	2.0329	1,935.0900	1.9351	(4.812)	0	0	30
2013/10/21	R204	07/11/2013			Bond Future	6.6123	109.0688	6.6468	108.9159	0.523	0.0000	0.0000	31,288
2013/10/21	R204	07/11/2013	7.00	Put	Bond Future	179.7900	0.1798	169.0900	0.1691	(5.951)	0	0	1,270

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2013/10/21	R204	07/11/2013	6.29	Put	Bond Future	1,667.8500	1.6678	1,750.8400	1.7508	4.976	0	0	0
2013/10/21	R204	07/11/2013	6.31	Put	Bond Future	1,598.1200	1.5981	1,677.1800	1.6772	4.947	0	0	0
2013/10/21	R204	07/11/2013	6.29	Call	Bond Future	228.6900	0.2287	158.7400	0.1587	(30.587)	0	0	0
2013/10/21	R204	07/11/2013	6.30	Put	Bond Future	1,632.8100	1.6328	1,713.8500	1.7138	4.963	0	0	0
2013/10/21	R204	07/11/2013	7.00	Call	Bond Future	1,880.3600	1.8804	1,716.7200	1.7167	(8.703)	0	0	0
2013/10/21	R204	07/11/2013	6.30	Call	Bond Future	238.6700	0.2387	166.7700	0.1668	(30.125)	0	0	0
2013/10/21	R204	07/11/2013	6.31	Call	Bond Future	248.9800	0.2490	175.1000	0.1751	(29.673)	0	0	0
2013/10/21	R204	06/02/2014	6.39	Call	Bond Future	1,105.0400	1.1050	1,024.8100	1.0248	(7.260)	0	0	0
2013/10/21	R204	06/02/2014			Bond Future	6.6931	106.4736	6.7298	106.3185	0.549	0.0000	0.0000	0
2013/10/21	R204	06/02/2014	6.41	Call	Bond Future	1,138.1200	1.1381	1,056.5200	1.0565	(7.170)	0	0	0
2013/10/21	R204	06/02/2014	6.40	Call	Bond Future	1,121.5000	1.1215	1,040.5800	1.0406	(7.215)	0	0	0
2013/10/21	R204	06/02/2014	6.39	Put	Bond Future	2,394.4300	2.3944	2,469.2600	2.4693	3.125	0	0	0
2013/10/21	R204	06/02/2014	6.41	Put	Bond Future	2,341.8300	2.3418	2,415.2900	2.4153	3.137	0	0	0
2013/10/21	R204	06/02/2014	6.40	Put	Bond Future	2,368.0400	2.3680	2,442.1800	2.4422	3.131	0	0	0
2013/10/21	R204	08/05/2014			Bond Future	6.7760	107.9070	6.8155	107.7483	0.584	0.0000	0.0000	0
2013/10/21	R204	08/05/2014	6.05	Call	Bond Future	1,002.8200	1.0028	942.1100	0.9421	(6.054)	0	0	0
2013/10/21	R204	08/05/2014	6.06	Call	Bond Future	1,015.2500	1.0153	954.0500	0.9541	(6.028)	0	0	0
2013/10/21	R204	08/05/2014	6.04	Call	Bond Future	990.5000	0.9905	930.2700	0.9303	(6.081)	0	0	0
2013/10/21	R204	08/05/2014	6.05	Put	Bond Future	3,968.1600	3.9682	4,066.0800	4.0661	2.468	0	0	0
2013/10/21	R204	08/05/2014	6.04	Put	Bond Future	3,997.3900	3.9974	4,095.7900	4.0958	2.462	0	0	0
2013/10/21	R204	08/05/2014	6.06	Put	Bond Future	3,939.0500	3.9390	4,036.4800	4.0365	2.473	0	0	0
2013/10/21	R204	07/08/2014			Bond Future	6.8513	105.3883	6.8932	105.2288	0.612	0.0000	0.0000	0
2013/10/21	R204	07/08/2014	7.44	Put	Bond Future	1,599.0400	1.5990	1,643.6900	1.6437	2.792	0	0	0
2013/10/21	R204	07/08/2014	7.46	Put	Bond Future	1,572.6700	1.5727	1,616.6800	1.6167	2.798	0	0	0
2013/10/21	R204	07/08/2014	7.45	Put	Bond Future	1,585.8100	1.5858	1,630.1500	1.6301	2.796	0	0	0
2013/10/21	R204	07/08/2014	7.46	Call	Bond Future	3,861.2200	3.8612	3,745.7000	3.7457	(2.992)	0	0	0
2013/10/21	R204	07/08/2014	7.78	Call	Bond Future	4,669.7700	4.6698	4,544.7800	4.5448	(2.677)	0	0	0
2013/10/21	R204	07/08/2014	7.44	Call	Bond Future	3,813.3800	3.8134	3,698.5000	3.6985	(3.013)	0	0	0
2013/10/21	R204	07/08/2014	7.78	Put	Bond Future	1,202.7200	1.2027	1,237.2600	1.2373	2.872	0	0	530
2013/10/21	R204	07/08/2014	7.45	Call	Bond Future	3,837.2600	3.8373	3,722.0700	3.7221	(3.002)	0	0	0
2013/10/21	R206	07/11/2013	4.31	Put	Bond Future	137.9200	0.1379	140.7400	0.1407	2.045	0	0	0
2013/10/21	R206	07/11/2013			Bond Future	5.0413	102.8409	5.0696	102.8359	0.562	0.0000	0.0000	0
2013/10/21	R206	07/11/2013	4.30	Put	Bond Future	139.4900	0.1395	142.3500	0.1423	2.050	0	0	0
2013/10/21	R206	07/11/2013	4.31	Call	Bond Future	7.0500	0.0071	4.8100	0.0048	(31.773)	0	0	0
2013/10/21	R206	07/11/2013	4.29	Call	Bond Future	6.6100	0.0066	4.4700	0.0045	(32.375)	0	0	0
2013/10/21	R206	07/11/2013	4.30	Call	Bond Future	6.8300	0.0068	4.6300	0.0046	(32.211)	0	0	0
2013/10/21	R206	07/11/2013	4.29	Put	Bond Future	141.0700	0.1411	143.9900	0.1440	2.070	0	0	0
2013/10/21	R207	07/11/2013	6.70	Call	Bond Future	414.7200	0.4147	296.2500	0.2963	(28.566)	0	0	0
2013/10/21	R207	07/11/2013			Bond Future	6.9276	103.9477	6.9722	103.7247	0.644	0.0000	0.0000	21,989
2013/10/21	R207	07/11/2013	6.71	Call	Bond Future	430.1100	0.4301	309.0100	0.3090	(28.156)	0	0	0
2013/10/21	R207	07/11/2013	6.69	Put	Bond Future	1,597.4000	1.5974	1,704.4900	1.7045	6.704	0	0	0
2013/10/21	R207	07/11/2013	6.71	Put	Bond Future	1,526.3000	1.5263	1,628.1300	1.6281	6.672	0	0	0
2013/10/21	R207	07/11/2013	6.69	Call	Bond Future	399.7300	0.3997	283.8900	0.2839	(28.980)	0	0	0
2013/10/21	R207	07/11/2013	6.70	Put	Bond Future	1,561.6300	1.5616	1,666.0900	1.6661	6.689	0	0	0
2013/10/21	R207	06/02/2014			Bond Future	7.0109	101.6760	7.0579	101.4501	0.670	0.0000	0.0000	1,081
2013/10/21	R207	06/02/2014	6.65	Call	Bond Future	1,252.6800	1.2527	1,145.1100	1.1451	(8.587)	0	0	0

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2013/10/21	R207	06/02/2014	6.64	Put	Bond Future	3,040.6700		3.0407	3,159.9200	3.1599	3.922	0	0	0
2013/10/21	R207	06/02/2014	6.66	Put	Bond Future	2,978.0200		2.9780	3,095.4300	3.0954	3.943	0	0	0
2013/10/21	R207	06/02/2014	6.65	Put	Bond Future	3,009.2400		3.0092	3,127.5700	3.1276	3.932	0	0	0
2013/10/21	R207	06/02/2014	6.66	Call	Bond Future	1,270.6200		1.2706	1,162.1300	1.1621	(8.538)	0	0	0
2013/10/21	R207	06/02/2014	6.64	Call	Bond Future	1,234.9100		1.2349	1,128.2600	1.1283	(8.636)	0	0	0
2013/10/21	R207	08/05/2014	6.19	Put	Bond Future	5,387.0600		5.3871	5,539.9200	5.5399	2.838	0	0	0
2013/10/21	R207	08/05/2014	6.21	Put	Bond Future	5,314.4600		5.3145	5,466.1100	5.4661	2.854	0	0	0
2013/10/21	R207	08/05/2014			Bond Future	7.0989		103.0448	7.1487	102.8145	0.702	0.0000	0.0000	0
2013/10/21	R207	08/05/2014	6.20	Put	Bond Future	5,350.6900		5.3507	5,502.9500	5.5029	2.846	0	0	0
2013/10/21	R207	08/05/2014	6.20	Call	Bond Future	1,086.0300		1.0860	1,007.9600	1.0080	(7.189)	0	0	0
2013/10/21	R207	08/05/2014	6.21	Call	Bond Future	1,098.4400		1.0984	1,019.7600	1.0198	(7.163)	0	0	0
2013/10/21	R207	08/05/2014	6.19	Call	Bond Future	1,073.7400		1.0737	996.2700	0.9963	(7.215)	0	0	0
2013/10/21	R207	07/08/2014	7.69	Call	Bond Future	4,389.3700		4.3894	4,229.5700	4.2296	(3.641)	0	0	0
2013/10/21	R207	07/08/2014	7.70	Put	Bond Future	2,144.8900		2.1449	2,216.9300	2.2169	3.359	0	0	0
2013/10/21	R207	07/08/2014			Bond Future	7.1809		100.8492	7.2334	100.6169	0.730	0.0000	0.0000	0
2013/10/21	R207	07/08/2014	7.70	Call	Bond Future	4,416.1600		4.4162	4,255.8900	4.2559	(3.629)	0	0	0
2013/10/21	R207	07/08/2014	7.71	Call	Bond Future	4,443.0200		4.4430	4,282.2900	4.2823	(3.618)	0	0	0
2013/10/21	R207	07/08/2014	7.69	Put	Bond Future	2,161.2600		2.1613	2,233.7700	2.2338	3.355	0	0	0
2013/10/21	R207	07/08/2014	7.71	Put	Bond Future	2,128.6100		2.1286	2,200.1900	2.2002	3.363	0	0	0
2013/10/21	R208	07/11/2013			Bond Future	7.0972		98.8180	7.1367	98.5971	0.557	0.0000	0.0000	10,578
2013/10/21	R208	07/11/2013	6.79	Put	Bond Future	2,041.3000		2.0413	2,166.2200	2.1662	6.120	0	0	0
2013/10/21	R208	07/11/2013	6.81	Put	Bond Future	1,953.4500		1.9534	2,072.9300	2.0729	6.116	0	0	0
2013/10/21	R208	07/11/2013	6.80	Put	Bond Future	1,997.1400		1.9971	2,119.3500	2.1194	6.119	0	0	0
2013/10/21	R208	07/11/2013	6.81	Call	Bond Future	327.8900		0.3279	226.3900	0.2264	(30.956)	0	0	0
2013/10/21	R208	07/11/2013	7.50	Put	Bond Future	205.7500		0.2057	197.1500	0.1971	(4.180)	0	0	1,520
2013/10/21	R208	07/11/2013	6.79	Call	Bond Future	301.3300		0.3013	205.2700	0.2053	(31.879)	0	0	0
2013/10/21	R208	07/11/2013	7.50	Call	Bond Future	2,430.5200		2.4305	2,200.9400	2.2009	(9.446)	0	0	0
2013/10/21	R208	07/11/2013	6.80	Call	Bond Future	314.4000		0.3144	215.6300	0.2156	(31.415)	0	0	0
2013/10/21	R208	06/02/2014	6.74	Put	Bond Future	3,614.5100		3.6145	3,737.1200	3.7371	3.392	0	0	0
2013/10/21	R208	06/02/2014			Bond Future	7.1777		100.1180	7.2190	99.8941	0.576	0.0000	0.0000	0
2013/10/21	R208	06/02/2014	6.76	Put	Bond Future	3,539.8600		3.5399	3,660.5600	3.6606	3.410	0	0	0
2013/10/21	R208	06/02/2014	6.75	Put	Bond Future	3,577.0700		3.5771	3,698.7200	3.6987	3.401	0	0	0
2013/10/21	R208	06/02/2014	6.74	Call	Bond Future	1,202.6000		1.2026	1,101.2900	1.1013	(8.424)	0	0	0
2013/10/21	R208	06/02/2014	6.75	Call	Bond Future	1,221.0700		1.2211	1,118.8000	1.1188	(8.375)	0	0	0
2013/10/21	R208	06/02/2014	6.76	Call	Bond Future	1,239.7300		1.2397	1,136.5100	1.1365	(8.326)	0	0	0
2013/10/21	R208	08/05/2014	6.31	Call	Bond Future	1,048.6000		1.0486	975.2400	0.9752	(6.996)	0	0	0
2013/10/21	R208	08/05/2014			Bond Future	7.2577		98.0693	7.3013	97.8410	0.599	0.0000	0.0000	0
2013/10/21	R208	08/05/2014	6.29	Call	Bond Future	1,023.0100		1.0230	950.9000	0.9509	(7.049)	0	0	0
2013/10/21	R208	08/05/2014	6.31	Put	Bond Future	6,188.9000		6.1889	6,343.8600	6.3439	2.504	0	0	0
2013/10/21	R208	08/05/2014	6.30	Put	Bond Future	6,232.0400		6.2320	6,387.6200	6.3876	2.496	0	0	0
2013/10/21	R208	08/05/2014	6.29	Put	Bond Future	6,275.3100		6.2753	6,431.5200	6.4315	2.489	0	0	0
2013/10/21	R208	08/05/2014	6.30	Call	Bond Future	1,035.7500		1.0358	963.0100	0.9630	(7.023)	0	0	0
2013/10/21	R208	07/08/2014	8.28	Call	Bond Future	6,283.3600		6.2834	6,102.9200	6.1029	(2.872)	0	0	0
2013/10/21	R208	07/08/2014			Bond Future	7.3320		99.4446	7.3774	99.2143	0.619	0.0000	0.0000	0
2013/10/21	R208	07/08/2014	7.80	Call	Bond Future	4,732.2600		4.7323	4,572.6400	4.5726	(3.373)	0	0	0
2013/10/21	R208	07/08/2014	7.79	Put	Bond Future	2,406.6200		2.4066	2,477.7800	2.4778	2.957	0	0	0
2013/10/21	R208	07/08/2014	7.81	Put	Bond Future	2,368.9000		2.3689	2,439.0900	2.4391	2.963	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/10/21	R208	07/08/2014	7.80	Put	Bond Future	2,387.7000	2.3877	2,458.3700	2.4584	2.960	0	0	0
2013/10/21	R208	07/08/2014	7.81	Call	Bond Future	4,762.7900	4.7628	4,602.6900	4.6027	(3.361)	0	0	0
2013/10/21	R208	07/08/2014	8.28	Put	Bond Future	1,605.7200	1.6057	1,655.5700	1.6556	3.105	0	0	630
2013/10/21	R208	07/08/2014	7.79	Call	Bond Future	4,701.8100	4.7018	4,542.6800	4.5427	(3.384)	0	0	0
2013/10/21	R209	07/11/2013	8.80	Put	Bond Future	912.1000	0.9121	949.1700	0.9492	4.064	0	0	0
2013/10/21	R209	07/11/2013	9.50	Put	Bond Future	54.5100	0.0545	45.6300	0.0456	(16.291)	0	0	980
2013/10/21	R209	07/11/2013			Bond Future	8.6373	77.2519	8.6867	76.8576	0.572	0.0000	0.0000	19,784
2013/10/21	R209	07/11/2013	8.80	Call	Bond Future	2,198.5500	2.1985	1,841.2600	1.8413	(16.251)	0	0	0
2013/10/21	R209	07/11/2013	8.81	Call	Bond Future	2,248.2100	2.2482	1,888.4200	1.8884	(16.003)	0	0	0
2013/10/21	R209	07/11/2013	9.25	Call	Bond Future	4,844.9700	4.8450	4,438.6500	4.4387	(8.386)	0	0	0
2013/10/21	R209	07/11/2013	8.65	Call	Bond Future	1,523.9600	1.5240	1,212.8700	1.2129	(20.413)	0	0	0
2013/10/21	R209	07/11/2013	8.79	Call	Bond Future	2,149.4400	2.1494	1,794.7300	1.7947	(16.502)	0	0	0
2013/10/21	R209	07/11/2013	9.70	Put	Bond Future	19.4000	0.0194	14.5900	0.0146	(24.794)	0	0	1,520
2013/10/21	R209	07/11/2013	9.40	Call	Bond Future	5,836.6900	5.8367	5,431.4800	5.4315	(6.942)	0	0	0
2013/10/21	R209	07/11/2013	9.25	Put	Bond Future	171.9500	0.1720	159.9900	0.1600	(6.956)	0	0	1,000
2013/10/21	R209	07/11/2013	8.79	Put	Bond Future	941.0700	0.9411	980.7200	0.9807	4.213	0	0	0
2013/10/21	R209	07/11/2013	9.50	Call	Bond Future	6,506.2800	6.5063	6,103.0400	6.1030	(6.198)	0	0	0
2013/10/21	R209	07/11/2013	9.70	Call	Bond Future	7,844.2900	7.8443	7,445.1200	7.4451	(5.089)	0	0	0
2013/10/21	R209	07/11/2013	9.40	Put	Bond Future	87.9500	0.0880	77.1000	0.0771	(12.337)	0	0	5,000
2013/10/21	R209	07/11/2013	8.65	Put	Bond Future	1,422.0900	1.4221	1,505.3600	1.5054	5.855	0	0	4,700
2013/10/21	R209	07/11/2013	8.81	Put	Bond Future	883.8000	0.8838	918.3700	0.9184	3.912	0	0	0
2013/10/21	R209	06/02/2014	8.56	Call	Bond Future	3,022.6600	3.0227	2,791.1500	2.7912	(7.659)	0	0	0
2013/10/21	R209	06/02/2014			Bond Future	8.7171	78.2681	8.7680	77.8687	0.583	0.0000	0.0000	0
2013/10/21	R209	06/02/2014	8.54	Call	Bond Future	2,953.3900	2.9534	2,724.8300	2.7248	(7.739)	0	0	0
2013/10/21	R209	06/02/2014	8.55	Call	Bond Future	2,987.9100	2.9879	2,757.8700	2.7579	(7.699)	0	0	0
2013/10/21	R209	06/02/2014	8.54	Put	Bond Future	4,371.2000	4.3712	4,542.1300	4.5421	3.910	0	0	0
2013/10/21	R209	06/02/2014	8.56	Put	Bond Future	4,278.3500	4.2783	4,446.3300	4.4463	3.926	0	0	0
2013/10/21	R209	06/02/2014	8.55	Put	Bond Future	4,324.5900	4.3246	4,494.0400	4.4940	3.918	0	0	0
2013/10/21	R209	08/05/2014			Bond Future	8.7961	76.1770	8.8486	75.7710	0.596	0.0000	0.0000	0
2013/10/21	R209	08/05/2014	7.85	Call	Bond Future	1,978.9100	1.9789	1,834.8400	1.8348	(7.280)	0	0	0
2013/10/21	R209	08/05/2014	7.86	Call	Bond Future	2,000.5000	2.0005	1,855.3600	1.8554	(7.255)	0	0	0
2013/10/21	R209	08/05/2014	7.85	Put	Bond Future	9,923.3200	9.9233	10,185.2700	10.1853	2.640	0	0	0
2013/10/21	R209	08/05/2014	7.84	Call	Bond Future	1,957.4800	1.9575	1,814.4700	1.8145	(7.306)	0	0	0
2013/10/21	R209	08/05/2014	7.84	Put	Bond Future	9,992.5500	9.9925	10,255.5600	10.2556	2.632	0	0	0
2013/10/21	R209	08/05/2014	7.86	Put	Bond Future	9,854.3900	9.8544	10,115.2700	10.1153	2.647	0	0	0
2013/10/21	R209	07/08/2014	9.04	Put	Bond Future	5,122.3500	5.1224	5,271.0400	5.2710	2.903	0	0	0
2013/10/21	R209	07/08/2014			Bond Future	8.8713	77.2454	8.9251	76.8346	0.607	0.0000	0.0000	0
2013/10/21	R209	07/08/2014	9.06	Put	Bond Future	5,051.0700	5.0511	5,198.1000	5.1981	2.911	0	0	0
2013/10/21	R209	07/08/2014	9.05	Put	Bond Future	5,086.6000	5.0866	5,234.4600	5.2345	2.907	0	0	0
2013/10/21	R209	07/08/2014	9.05	Call	Bond Future	6,437.2900	6.4373	6,174.3800	6.1744	(4.084)	0	0	0
2013/10/21	R209	07/08/2014	9.06	Call	Bond Future	6,476.2200	6.4762	6,212.4800	6.2125	(4.072)	0	0	0
2013/10/21	R209	07/08/2014	9.04	Call	Bond Future	6,398.4600	6.3985	6,136.3800	6.1364	(4.096)	0	0	0
2013/10/21	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	R210	07/11/2013			Bond Future	159.0565	159.0565	159.0967	159.0967	0.025	0.0000	0.0000	1,449
2013/10/21	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/10/21	R210	07/11/2013	159.99	Put	Bond Future	933.5200	0.9335	893.3200	0.8933	(4.306)	0	0	0
2013/10/21	R210	07/11/2013	160.01	Put	Bond Future	953.5200	0.9535	913.3200	0.9133	(4.216)	0	0	0
2013/10/21	R210	07/11/2013	160.00	Put	Bond Future	943.5200	0.9435	903.3200	0.9033	(4.261)	0	0	0
2013/10/21	R211	07/11/2013			Bond Future	128.5058	128.5058	128.5324	128.5324	0.021	0.0000	0.0000	522
2013/10/21	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	R211	07/11/2013	129.99	Put	Bond Future	1,484.1900	1.4842	1,457.5800	1.4576	(1.793)	0	0	0
2013/10/21	R211	07/11/2013	130.01	Put	Bond Future	1,504.1900	1.5042	1,477.5800	1.4776	(1.769)	0	0	0
2013/10/21	R211	07/11/2013	130.00	Put	Bond Future	1,494.1900	1.4942	1,467.5800	1.4676	(1.781)	0	0	0
2013/10/21	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	R212	07/11/2013	132.99	Put	Bond Future	1,487.0700	1.4871	1,455.6600	1.4557	(2.112)	0	0	0
2013/10/21	R212	07/11/2013			Bond Future	131.5029	131.5029	131.5343	131.5343	0.024	0.0000	0.0000	21,791
2013/10/21	R212	07/11/2013	133.01	Put	Bond Future	1,507.0700	1.5071	1,475.6600	1.4757	(2.084)	0	0	0
2013/10/21	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	R212	07/11/2013	133.00	Put	Bond Future	1,497.0700	1.4971	1,465.6600	1.4657	(2.098)	0	0	0
2013/10/21	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	R213	07/11/2013	8.60	Call	Bond Future	2,230.1400	2.2301	1,867.2500	1.8672	(16.272)	0	0	0
2013/10/21	R213	07/11/2013			Bond Future	8.4386	88.4274	8.4879	88.0259	0.585	0.0000	0.0000	19,436
2013/10/21	R213	07/11/2013	8.61	Call	Bond Future	2,281.1100	2.2811	1,915.6300	1.9156	(16.022)	0	0	0
2013/10/21	R213	07/11/2013	8.59	Put	Bond Future	957.0200	0.9570	998.2100	0.9982	4.304	0	0	0
2013/10/21	R213	07/11/2013	8.61	Put	Bond Future	898.8000	0.8988	934.7400	0.9347	3.999	0	0	0
2013/10/21	R213	07/11/2013	8.60	Put	Bond Future	927.5700	0.9276	966.1000	0.9661	4.154	0	0	0
2013/10/21	R213	07/11/2013	8.59	Call	Bond Future	2,179.7300	2.1797	1,819.5000	1.8195	(16.526)	0	0	0
2013/10/21	R213	06/02/2014			Bond Future	8.5245	89.5907	8.5754	89.1839	0.597	0.0000	0.0000	0
2013/10/21	R213	06/02/2014	8.29	Put	Bond Future	4,780.1700	4.7802	4,962.2300	4.9622	3.809	0	0	0
2013/10/21	R213	06/02/2014	8.31	Put	Bond Future	4,683.0200	4.6830	4,862.0900	4.8621	3.824	0	0	0
2013/10/21	R213	06/02/2014	8.29	Call	Bond Future	2,870.1200	2.8701	2,645.4200	2.6454	(7.829)	0	0	0
2013/10/21	R213	06/02/2014	8.30	Put	Bond Future	4,731.4200	4.7314	4,911.9900	4.9120	3.816	0	0	0
2013/10/21	R213	06/02/2014	8.30	Call	Bond Future	2,904.0500	2.9040	2,677.8600	2.6779	(7.789)	0	0	0
2013/10/21	R213	06/02/2014	8.31	Call	Bond Future	2,938.2200	2.9382	2,710.5300	2.7105	(7.749)	0	0	0
2013/10/21	R213	08/05/2014	7.65	Put	Bond Future	10,067.7900	10.0678	10,335.2200	10.3352	2.656	0	0	0
2013/10/21	R213	08/05/2014			Bond Future	8.6061	87.2586	8.6587	86.8451	0.611	0.0000	0.0000	0
2013/10/21	R213	08/05/2014	7.64	Put	Bond Future	10,135.9600	10.1360	10,404.4600	10.4045	2.649	0	0	0
2013/10/21	R213	08/05/2014	7.66	Put	Bond Future	9,999.8900	9.9999	10,266.2600	10.2663	2.664	0	0	0
2013/10/21	R213	08/05/2014	7.65	Call	Bond Future	2,023.9100	2.0239	1,877.8600	1.8779	(7.216)	0	0	0
2013/10/21	R213	08/05/2014	7.64	Call	Bond Future	2,002.3800	2.0024	1,857.4000	1.8574	(7.240)	0	0	0
2013/10/21	R213	08/05/2014	7.66	Call	Bond Future	2,045.5900	2.0456	1,898.4800	1.8985	(7.192)	0	0	0
2013/10/21	R213	07/08/2014	8.86	Call	Bond Future	6,602.7500	6.6027	6,336.7700	6.3368	(4.028)	0	0	0
2013/10/21	R213	07/08/2014			Bond Future	8.6848	88.4822	8.7388	88.0640	0.623	0.0000	0.0000	0
2013/10/21	R213	07/08/2014	8.84	Call	Bond Future	6,522.9800	6.5230	6,258.6700	6.2587	(4.052)	0	0	0
2013/10/21	R213	07/08/2014	8.85	Call	Bond Future	6,562.8100	6.5628	6,297.6600	6.2977	(4.040)	0	0	0
2013/10/21	R213	07/08/2014	8.84	Put	Bond Future	5,330.2100	5.3302	5,484.1400	5.4841	2.888	0	0	0
2013/10/21	R213	07/08/2014	8.86	Put	Bond Future	5,258.0500	5.2580	5,410.3100	5.4103	2.896	0	0	0
2013/10/21	R213	07/08/2014	8.85	Put	Bond Future	5,294.0300	5.2940	5,447.1200	5.4471	2.892	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/10/21	R214	07/11/2013	7.80	Call	Bond Future	19.8200	0.0198	7.1800	0.0072	(63.774)	0	0	0
2013/10/21	R214	07/11/2013			Bond Future	8.7878	77.7484	8.8423	77.3007	0.619	0.0000	0.0000	2,427
2013/10/21	R214	07/11/2013	7.81	Call	Bond Future	21.1400	0.0211	7.7500	0.0078	(63.340)	0	0	0
2013/10/21	R214	07/11/2013	7.79	Call	Bond Future	18.5600	0.0186	6.6400	0.0066	(64.224)	0	0	0
2013/10/21	R214	07/11/2013	7.81	Put	Bond Future	8,866.8600	8.8669	9,301.2200	9.3012	4.899	0	0	0
2013/10/21	R214	07/11/2013	7.80	Put	Bond Future	8,964.4900	8.9645	9,399.6000	9.3996	4.854	0	0	0
2013/10/21	R214	07/11/2013	7.79	Put	Bond Future	9,062.3800	9.0624	9,498.2100	9.4982	4.809	0	0	0
2013/10/21	R214	06/02/2014			Bond Future	8.8704	78.7712	8.9264	78.3176	0.632	0.0000	0.0000	0
2013/10/21	R214	06/02/2014	8.99	Put	Bond Future	3,411.5700	3.4116	3,561.1000	3.5611	4.383	0	0	0
2013/10/21	R214	06/02/2014	9.01	Put	Bond Future	3,336.8200	3.3368	3,483.4900	3.4835	4.396	0	0	0
2013/10/21	R214	06/02/2014	8.99	Call	Bond Future	4,374.2100	4.3742	4,070.1200	4.0701	(6.952)	0	0	0
2013/10/21	R214	06/02/2014	9.00	Put	Bond Future	3,373.7700	3.3738	3,521.8700	3.5219	4.390	0	0	0
2013/10/21	R214	06/02/2014	9.00	Call	Bond Future	4,415.9700	4.4160	4,110.4500	4.1105	(6.919)	0	0	0
2013/10/21	R214	06/02/2014	9.01	Call	Bond Future	4,458.4300	4.4584	4,151.4800	4.1515	(6.885)	0	0	0
2013/10/21	R248	07/11/2013			Bond Future	8.8684	100.4748	8.9228	99.9017	0.614	0.0000	0.0000	10,220
2013/10/21	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	R248	07/11/2013	7.86	Put	Bond Future	11,787.9700	11.7880	12,361.0300	12.3610	4.861	0	0	0
2013/10/21	R248	07/11/2013	7.85	Put	Bond Future	11,917.0400	11.9170	12,490.1000	12.4901	4.809	0	0	0
2013/10/21	R248	07/11/2013	7.84	Put	Bond Future	12,046.3700	12.0464	12,619.4300	12.6194	4.757	0	0	0
2013/10/21	R248	06/02/2014	9.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	R248	06/02/2014			Bond Future	8.9537	101.7965	9.0098	101.2159	0.627	0.0000	0.0000	0
2013/10/21	R248	06/02/2014	9.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/21	R248	06/02/2014	9.11	Call	Bond Future	1,602.0900	1.6021	1,021.5300	1.0215	(36.238)	0	0	0
2013/10/21	R248	06/02/2014	9.09	Call	Bond Future	1,399.7400	1.3997	819.1800	0.8192	(41.476)	0	0	0
2013/10/21	R248	06/02/2014	9.10	Call	Bond Future	1,501.0100	1.5010	920.4500	0.9205	(38.678)	0	0	0
2013/10/21	R248	06/02/2014	9.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
<b>Total</b>													<b>359117</b>