



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 12/08/2013 to 12/08/2013

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
2013/08/12	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/12	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	2025	07/11/2013			Bond Future	110.7382	110.7382	110.1529	110.1529	(0.529)	0.0000	0.0000	0
2013/08/12	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	2025	07/11/2013	110.99	Put	Bond Future	251.8000	0.2518	837.0900	0.8371	232.442	0	0	0
2013/08/12	2025	07/11/2013	111.01	Put	Bond Future	271.8000	0.2718	857.0900	0.8571	215.338	0	0	0
2013/08/12	2025	07/11/2013	111.00	Put	Bond Future	261.8000	0.2618	847.0900	0.8471	223.564	0	0	0
2013/08/12	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	2038	07/11/2013			Bond Future	104.8516	104.8516	104.8336	104.8336	(0.017)	0.0000	0.0000	0
2013/08/12	2038	07/11/2013	109.99	Put	Bond Future	5,138.4300	5.1384	5,156.3500	5.1563	0.349	0	0	0
2013/08/12	2038	07/11/2013	110.00	Put	Bond Future	5,148.4300	5.1484	5,166.3500	5.1663	0.348	0	0	0
2013/08/12	2038	07/11/2013	110.01	Put	Bond Future	5,158.4300	5.1584	5,176.3500	5.1763	0.347	0	0	0
2013/08/12	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	2050	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	2050	07/11/2013	110.00	Put	Bond Future	3,011.8000	3.0118	3,029.6400	3.0296	0.592	0	0	0
2013/08/12	2050	07/11/2013			Bond Future	106.9882	106.9882	106.9704	106.9704	(0.017)	0.0000	0.0000	122
2013/08/12	2050	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	2050	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	2050	07/11/2013	109.99	Put	Bond Future	3,001.8000	3.0018	3,019.6400	3.0196	0.594	0	0	0
2013/08/12	2050	07/11/2013	110.01	Put	Bond Future	3,021.8000	3.0218	3,039.6400	3.0396	0.590	0	0	0
2013/08/12	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	AL37	07/11/2013			Index Future	407.8810	407.8810	408.0870	408.0870	0.051	0.0000	0.0000	0
2013/08/12	AL37	06/02/2014			Index Future	413.2350	413.2350	413.4430	413.4430	0.050	0.0000	0.0000	0
2013/08/12	AL7T	07/11/2013			Index Future	480.3930	480.3930	480.5270	480.5270	0.028	0.0000	0.0000	1
2013/08/12	AL7T	06/02/2014			Index Future	486.6990	486.6990	486.8340	486.8340	0.028	0.0000	0.0000	0
2013/08/12	ALBI	07/11/2013			Index Future	430.9390	430.9390	430.9750	430.9750	0.008	0.0000	0.0000	770
2013/08/12	ALBI	06/02/2014			Index Future	436.5950	436.5950	436.6310	436.6310	0.008	0.0000	0.0000	73
2013/08/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/08/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/08/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	CS26	02/04/2026			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
2013/08/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/12	EL28	07/11/2013			Bond Future	109.0100	109.0100	108.9916	108.9916	(0.017)	0.0000	0.0000	0
2013/08/12	EL28	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	EL28	07/11/2013	109.99	Put	Bond Future	979.9500	0.9800	998.4500	0.9984	1.888	0	0	0
2013/08/12	EL28	07/11/2013	110.01	Put	Bond Future	999.9500	1.0000	1,018.4500	1.0184	1.850	0	0	0
2013/08/12	EL28	07/11/2013	110.00	Put	Bond Future	989.9500	0.9900	1,008.4500	1.0084	1.869	0	0	0
2013/08/12	EL28	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	EL28	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	ES33	07/11/2013			Bond Future	9.7126	81.8719	9.7216	81.8055	0.093	0.0000	0.0000	6,292
2013/08/12	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	ES33	07/11/2013	8.51	Put	Bond Future	9,715.8800	9.7159	9,782.3400	9.7823	0.684	0	0	0
2013/08/12	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	ES33	07/11/2013	8.49	Put	Bond Future	9,892.3100	9.8923	9,958.7700	9.9588	0.672	0	0	0
2013/08/12	ES33	07/11/2013	8.50	Put	Bond Future	9,804.0300	9.8040	9,870.4900	9.8705	0.678	0	0	0
2013/08/12	ES33	06/02/2014	9.54	Put	Bond Future	2,189.6000	2.1896	2,257.0300	2.2570	3.080	0	0	0
2013/08/12	ES33	06/02/2014			Bond Future	9.8358	82.9466	9.8451	82.8791	0.095	0.0000	0.0000	0
2013/08/12	ES33	06/02/2014	9.56	Put	Bond Future	2,038.6500	2.0387	2,106.0800	2.1061	3.308	0	0	0
2013/08/12	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	ES33	06/02/2014	9.55	Put	Bond Future	2,114.0700	2.1141	2,181.5000	2.1815	3.190	0	0	0
2013/08/12	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	GOVI	07/11/2013			GOVI	430.5730	430.5730	430.6320	430.6320	0.014	0.0000	0.0000	104
2013/08/12	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	GOVI	07/11/2013	445.99	Put	GOVI	154,170.0000	15.4170	153,580.0000	15.3580	(0.383)	0	0	0
2013/08/12	GOVI	07/11/2013	446.01	Put	GOVI	154,370.0000	15.4370	153,780.0000	15.3780	(0.382)	0	0	0
2013/08/12	GOVI	07/11/2013	446.00	Put	GOVI	154,270.0000	15.4270	153,680.0000	15.3680	(0.382)	0	0	0
2013/08/12	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	GOVI	06/02/2014			GOVI	436.2240	436.2240	436.2830	436.2830	0.014	0.0000	0.0000	268
2013/08/12	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	GOVI	06/02/2014	439.99	Put	GOVI	37,660.0000	3.7660	37,070.0000	3.7070	(1.567)	0	0	0
2013/08/12	GOVI	06/02/2014	440.01	Put	GOVI	37,860.0000	3.7860	37,270.0000	3.7270	(1.558)	0	0	0
2013/08/12	GOVI	06/02/2014	440.00	Put	GOVI	37,760.0000	3.7760	37,170.0000	3.7170	(1.563)	0	0	0
2013/08/12	GOVI	08/05/2014	442.00	Call	GOVI	1,010.0000	0.1010	1,590.0000	0.1590	57.426	0	0	0
2013/08/12	GOVI	08/05/2014			GOVI	442.1010	442.1010	442.1590	442.1590	0.013	0.0000	0.0000	0
2013/08/12	GOVI	08/05/2014	442.01	Call	GOVI	910.0000	0.0910	1,490.0000	0.1490	63.736	0	0	0
2013/08/12	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	GOVI	08/05/2014	441.99	Call	GOVI	1,110.0000	0.1110	1,690.0000	0.1690	52.252	0	0	0
2013/08/12	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0

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2013/08/12	IGOV	07/11/2013			Index Future	195.7130	195.7130	195.5370	195.5370	(0.090)	0.0000	0.0000	1,078
2013/08/12	IGOV	06/02/2014			Index Future	198.3050	198.3050	198.1270	198.1270	(0.090)	0.0000	0.0000	166
2013/08/12	ILBI	07/11/2013			Index Future	530.0070	530.0070	529.2740	529.2740	(0.138)	0.0000	0.0000	0
2013/08/12	ILBI	06/02/2014			Index Future	537.1800	537.1800	536.4360	536.4360	(0.139)	0.0000	0.0000	186
2013/08/12	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/08/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/08/12	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/08/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/08/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/08/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/08/12	JBAF	21/08/2013			Jibar Tradeable Future	5.1400	94.8600	5.1400	94.8600	0.000	0.0000	0.0000	0
2013/08/12	JBAF	18/09/2013			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	700
2013/08/12	JBAF	16/10/2013			Jibar Tradeable Future	5.1900	94.8100	5.1800	94.8200	(0.193)	0.0000	0.0000	0
2013/08/12	JBAF	20/11/2013			Jibar Tradeable Future	5.2500	94.7500	5.2400	94.7600	(0.190)	0.0000	0.0000	0
2013/08/12	JBAF	18/12/2013			Jibar Tradeable Future	5.3300	94.6700	5.3300	94.6700	0.000	0.0000	0.0000	1,500
2013/08/12	JBAF	15/01/2014			Jibar Tradeable Future	5.4100	94.5900	5.3800	94.6200	(0.555)	0.0000	0.0000	1,000
2013/08/12	JBAF	19/02/2014			Jibar Tradeable Future	5.5500	94.4500	5.5500	94.4500	0.000	0.0000	0.0000	0
2013/08/12	JBAF	19/03/2014			Jibar Tradeable Future	5.6800	94.3200	5.6600	94.3400	(0.352)	0.0000	0.0000	400
2013/08/12	JBAF	18/06/2014			Jibar Tradeable Future	5.9700	94.0300	5.9700	94.0300	0.000	0.0000	0.0000	1,000
2013/08/12	JBAF	17/09/2014			Jibar Tradeable Future	5.7600	94.2400	6.2500	93.7500	8.507	0.0000	0.0000	0
2013/08/12	JBAF	17/12/2014			Jibar Tradeable Future	6.5700	93.4300	6.5300	93.4700	(0.609)	0.0000	0.0000	0
2013/08/12	JBAF	18/03/2015			Jibar Tradeable Future	6.8500	93.1500	6.8200	93.1800	(0.438)	0.0000	0.0000	250
2013/08/12	JBAF	17/06/2015			Jibar Tradeable Future	7.1000	92.9000	7.0700	92.9300	(0.423)	0.0000	0.0000	0
2013/08/12	R023	07/11/2013	6.50	Put	Bond Future	9,791.2300	9.7912	9,784.0800	9.7841	(0.073)	0	0	0
2013/08/12	R023	07/11/2013			Bond Future	7.9297	100.3782	7.9286	100.3853	(0.014)	0.0000	0.0000	11,644
2013/08/12	R023	07/11/2013	6.49	Put	Bond Future	9,863.9600	9.8640	9,856.8100	9.8568	(0.072)	0	0	0
2013/08/12	R023	07/11/2013	6.51	Put	Bond Future	9,718.5500	9.7186	9,711.4000	9.7114	(0.074)	0	0	0
2013/08/12	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	R023	06/02/2014			Bond Future	8.0352	101.6956	8.0340	101.7028	(0.014)	0.0000	0.0000	0
2013/08/12	R023	06/02/2014	7.84	Put	Bond Future	1,233.5900	1.2336	1,226.3800	1.2264	(0.584)	0	0	0
2013/08/12	R023	06/02/2014	7.86	Put	Bond Future	1,106.2700	1.1063	1,099.0600	1.0991	(0.652)	0	0	0
2013/08/12	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	R023	06/02/2014	7.85	Put	Bond Future	1,169.9100	1.1699	1,162.7000	1.1627	(0.616)	0	0	0
2013/08/12	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/12	R157 07/11/2013			Bond Future	6.2084	114.6356	6.1839	114.6811	(0.394)	0.0000	0.0000	31,035
2013/08/12	R157 07/11/2013	5.60	Call	Bond Future	260.0400	0.2600	259.5300	0.2595	(0.196)	0	0	0
2013/08/12	R157 07/11/2013	5.59	Put	Bond Future	1,411.3600	1.4114	1,365.2900	1.3653	(3.264)	0	0	0
2013/08/12	R157 07/11/2013	5.61	Put	Bond Future	1,383.5300	1.3835	1,337.6100	1.3376	(3.319)	0	0	0
2013/08/12	R157 07/11/2013	5.60	Put	Bond Future	1,397.4100	1.3974	1,351.4100	1.3514	(3.292)	0	0	0
2013/08/12	R157 07/11/2013	5.61	Call	Bond Future	264.9800	0.2650	264.5500	0.2645	(0.162)	0	0	0
2013/08/12	R157 07/11/2013	5.59	Call	Bond Future	255.1700	0.2552	254.5900	0.2546	(0.227)	0	0	0
2013/08/12	R157 06/02/2014	5.64	Call	Bond Future	425.3300	0.4253	430.7000	0.4307	1.263	0	0	0
2013/08/12	R157 06/02/2014	5.65	Put	Bond Future	1,600.4000	1.6004	1,559.8200	1.5598	(2.536)	0	0	0
2013/08/12	R157 06/02/2014			Bond Future	6.3777	116.1403	6.3489	116.1863	(0.452)	0.0000	0.0000	100
2013/08/12	R157 06/02/2014	5.65	Call	Bond Future	430.1300	0.4301	435.5900	0.4356	1.269	0	0	0
2013/08/12	R157 06/02/2014	5.66	Call	Bond Future	434.9700	0.4350	440.5200	0.4405	1.276	0	0	0
2013/08/12	R157 06/02/2014	5.64	Put	Bond Future	1,611.8000	1.6118	1,571.1300	1.5711	(2.523)	0	0	0
2013/08/12	R157 06/02/2014	5.66	Put	Bond Future	1,589.0500	1.5891	1,548.5600	1.5486	(2.548)	0	0	0
2013/08/12	R157 08/05/2014	5.20	Call	Bond Future	284.5200	0.2845	289.6700	0.2897	1.810	0	0	0
2013/08/12	R157 08/05/2014			Bond Future	6.5659	110.8966	6.5312	110.9432	(0.528)	0.0000	0.0000	0
2013/08/12	R157 08/05/2014	5.21	Call	Bond Future	287.4300	0.2874	292.6400	0.2926	1.813	0	0	0
2013/08/12	R157 08/05/2014	5.19	Call	Bond Future	281.6300	0.2816	286.7300	0.2867	1.811	0	0	0
2013/08/12	R157 08/05/2014	5.20	Put	Bond Future	2,141.7300	2.1417	2,100.3100	2.1003	(1.934)	0	0	0
2013/08/12	R157 08/05/2014	5.19	Put	Bond Future	2,152.6000	2.1526	2,111.1300	2.1111	(1.927)	0	0	0
2013/08/12	R157 08/05/2014	5.21	Put	Bond Future	2,130.8800	2.1309	2,089.5200	2.0895	(1.941)	0	0	0
2013/08/12	R157 07/08/2014	6.76	Put	Bond Future	981.2400	0.9812	952.2600	0.9523	(2.953)	0	0	0
2013/08/12	R157 07/08/2014			Bond Future	6.8254	112.3987	6.7821	112.4459	(0.634)	0.0000	0.0000	0
2013/08/12	R157 07/08/2014	6.75	Put	Bond Future	986.8900	0.9869	957.8200	0.9578	(2.946)	0	0	0
2013/08/12	R157 07/08/2014	6.74	Call	Bond Future	899.3400	0.8993	917.3800	0.9174	2.006	0	0	0
2013/08/12	R157 07/08/2014	6.75	Call	Bond Future	904.6000	0.9046	922.7200	0.9227	2.003	0	0	0
2013/08/12	R157 07/08/2014	6.76	Call	Bond Future	909.8700	0.9099	928.0800	0.9281	2.001	0	0	0
2013/08/12	R157 07/08/2014	6.74	Put	Bond Future	992.5500	0.9925	963.4000	0.9634	(2.937)	0	0	0
2013/08/12	R186 07/11/2013	8.16	Put	Bond Future	4,055.1000	4.0551	3,993.6900	3.9937	(1.514)	0	0	0
2013/08/12	R186 07/11/2013	9.00	Put	Bond Future	1,284.2600	1.2843	1,230.0900	1.2301	(4.218)	0	0	1,200
2013/08/12	R186 07/11/2013			Bond Future	8.2506	121.9281	8.2547	121.8917	0.050	0.0000	0.0000	56,778
2013/08/12	R186 07/11/2013	6.50	Put	Bond Future	17,254.1400	17.2541	17,273.1200	17.2731	0.110	0	0	0
2013/08/12	R186 07/11/2013	8.15	Put	Bond Future	4,103.9600	4.1040	4,042.7600	4.0428	(1.491)	0	0	0
2013/08/12	R186 07/11/2013	6.75	Put	Bond Future	14,726.2300	14.7262	14,735.3400	14.7353	0.062	0	0	0
2013/08/12	R186 07/11/2013	8.14	Call	Bond Future	3,164.1900	3.1642	3,066.7600	3.0668	(3.079)	0	0	0
2013/08/12	R186 07/11/2013	8.50	Call	Bond Future	4,827.7100	4.8277	4,727.1900	4.7272	(2.082)	0	0	0
2013/08/12	R186 07/11/2013	8.75	Call	Bond Future	6,190.9400	6.1909	6,093.7500	6.0938	(1.570)	0	0	0
2013/08/12	R186 07/11/2013	8.25	Put	Bond Future	3,632.8500	3.6329	3,569.9400	3.5699	(1.732)	0	0	250
2013/08/12	R186 07/11/2013	8.00	Call	Bond Future	2,628.2600	2.6283	2,534.6700	2.5347	(3.561)	0	0	1,000
2013/08/12	R186 07/11/2013	8.15	Call	Bond Future	3,204.8500	3.2049	3,107.2000	3.1072	(3.047)	0	0	0
2013/08/12	R186 07/11/2013	6.50	Call	Bond Future	136.7900	0.1368	119.3200	0.1193	(12.771)	0	0	5,290
2013/08/12	R186 07/11/2013	8.16	Call	Bond Future	3,245.8100	3.2458	3,147.9500	3.1480	(3.015)	0	0	0
2013/08/12	R186 07/11/2013	8.00	Put	Bond Future	4,886.2200	4.8862	4,829.0800	4.8291	(1.169)	0	0	0
2013/08/12	R186 07/11/2013	8.75	Put	Bond Future	1,865.3700	1.8654	1,804.6300	1.8046	(3.256)	0	0	1,030
2013/08/12	R186 07/11/2013	9.00	Call	Bond Future	7,691.2000	7.6912	7,600.5800	7.6006	(1.178)	0	0	0
2013/08/12	R186 07/11/2013	8.25	Call	Bond Future	3,627.7000	3.6277	3,528.3400	3.5283	(2.739)	0	0	0

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2013/08/12	R186	07/11/2013	6.75	Call	Bond Future	255.2900	0.2553	227.9500	0.2280	(10.709)	0	0	1,000
2013/08/12	R186	07/11/2013	8.14	Put	Bond Future	4,153.2200	4.1532	4,092.2400	4.0922	(1.468)	0	0	0
2013/08/12	R186	07/11/2013	8.50	Put	Bond Future	2,638.9400	2.6389	2,574.8700	2.5749	(2.428)	0	0	4,000
2013/08/12	R186	06/02/2014			Bond Future	8.3492	118.2391	8.3535	118.2021	0.051	0.0000	0.0000	100
2013/08/12	R186	06/02/2014	7.75	Call	Bond Future	2,940.8400	2.9408	2,875.0300	2.8750	(2.238)	0	0	0
2013/08/12	R186	06/02/2014	7.74	Put	Bond Future	8,377.9900	8.3780	8,349.4500	8.3495	(0.341)	0	0	0
2013/08/12	R186	06/02/2014	7.76	Put	Bond Future	8,254.0600	8.2541	8,225.0300	8.2250	(0.352)	0	0	0
2013/08/12	R186	06/02/2014	7.75	Put	Bond Future	8,315.8800	8.3159	8,287.0900	8.2871	(0.346)	0	0	0
2013/08/12	R186	06/02/2014	7.76	Call	Bond Future	2,971.5300	2.9715	2,905.4800	2.9055	(2.223)	0	0	0
2013/08/12	R186	06/02/2014	7.74	Call	Bond Future	2,910.3500	2.9104	2,844.7900	2.8448	(2.253)	0	0	0
2013/08/12	R186	08/05/2014			Bond Future	8.4487	119.8324	8.4531	119.7949	0.052	0.0000	0.0000	0
2013/08/12	R186	08/05/2014	7.09	Put	Bond Future	14,411.7400	14.4117	14,405.6200	14.4056	(0.042)	0	0	0
2013/08/12	R186	08/05/2014	7.10	Call	Bond Future	2,040.4100	2.0404	1,996.5500	1.9966	(2.150)	0	0	0
2013/08/12	R186	08/05/2014	7.11	Call	Bond Future	2,060.3300	2.0603	2,016.2500	2.0163	(2.139)	0	0	0
2013/08/12	R186	08/05/2014	7.09	Call	Bond Future	2,020.6400	2.0206	1,976.9800	1.9770	(2.161)	0	0	0
2013/08/12	R186	08/05/2014	7.11	Put	Bond Future	14,256.0600	14.2561	14,249.5200	14.2495	(0.046)	0	0	0
2013/08/12	R186	08/05/2014	7.10	Put	Bond Future	14,333.7700	14.3338	14,327.4500	14.3274	(0.044)	0	0	0
2013/08/12	R186	07/08/2014	8.31	Call	Bond Future	5,913.3700	5.9134	5,857.4500	5.8575	(0.946)	0	0	0
2013/08/12	R186	07/08/2014			Bond Future	8.5509	116.1649	8.5554	116.1268	0.054	0.0000	0.0000	0
2013/08/12	R186	07/08/2014	8.29	Call	Bond Future	5,838.6700	5.8387	5,782.9400	5.7829	(0.954)	0	0	0
2013/08/12	R186	07/08/2014	8.30	Call	Bond Future	5,875.9500	5.8760	5,820.1300	5.8201	(0.950)	0	0	0
2013/08/12	R186	07/08/2014	8.29	Put	Bond Future	8,032.6800	8.0327	8,015.0400	8.0150	(0.220)	0	0	0
2013/08/12	R186	07/08/2014	8.31	Put	Bond Future	7,937.1000	7.9371	7,919.2700	7.9193	(0.225)	0	0	0
2013/08/12	R186	07/08/2014	8.30	Put	Bond Future	7,984.7800	7.9848	7,967.0500	7.9671	(0.222)	0	0	0
2013/08/12	R197	07/11/2013			Bond Future	276.9703	276.9703	276.9179	276.9179	(0.019)	0.0000	0.0000	2,097
2013/08/12	R197	07/11/2013	279.99	Put	Bond Future	3,019.7300	3.0197	3,072.0800	3.0721	1.734	0	0	0
2013/08/12	R197	07/11/2013	280.00	Put	Bond Future	3,029.7300	3.0297	3,082.0800	3.0821	1.728	0	0	0
2013/08/12	R197	07/11/2013	280.01	Put	Bond Future	3,039.7300	3.0397	3,092.0800	3.0921	1.722	0	0	0
2013/08/12	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	R201	07/11/2013	4.79	Put	Bond Future	801.8700	0.8019	779.6500	0.7797	(2.771)	0	0	0
2013/08/12	R201	07/11/2013			Bond Future	5.3989	106.9861	5.3799	107.0067	(0.351)	0.0000	0.0000	0
2013/08/12	R201	07/11/2013	4.80	Put	Bond Future	793.5300	0.7935	771.3300	0.7713	(2.798)	0	0	0
2013/08/12	R201	07/11/2013	4.81	Put	Bond Future	785.2200	0.7852	763.0600	0.7631	(2.822)	0	0	0
2013/08/12	R201	07/11/2013	4.79	Call	Bond Future	135.1900	0.1352	133.6200	0.1336	(1.161)	0	0	0
2013/08/12	R201	07/11/2013	4.80	Call	Bond Future	137.8500	0.1379	136.3000	0.1363	(1.124)	0	0	0
2013/08/12	R201	07/11/2013	4.81	Call	Bond Future	140.5400	0.1405	139.0300	0.1390	(1.074)	0	0	0
2013/08/12	R201	06/02/2014	5.24	Put	Bond Future	521.9400	0.5219	505.6100	0.5056	(3.129)	0	0	0
2013/08/12	R201	06/02/2014			Bond Future	5.4298	103.9826	5.4051	104.0034	(0.454)	0.0000	0.0000	0
2013/08/12	R201	06/02/2014	5.26	Put	Bond Future	512.4800	0.5125	496.2700	0.4963	(3.163)	0	0	0
2013/08/12	R201	06/02/2014	5.24	Call	Bond Future	361.0600	0.3611	365.6200	0.3656	1.263	0	0	0
2013/08/12	R201	06/02/2014	5.25	Put	Bond Future	517.2000	0.5172	500.9300	0.5009	(3.146)	0	0	0
2013/08/12	R201	06/02/2014	5.25	Call	Bond Future	364.8100	0.3648	369.4300	0.3694	1.266	0	0	0
2013/08/12	R201	06/02/2014	5.26	Call	Bond Future	368.5800	0.3686	373.2600	0.3733	1.270	0	0	0
2013/08/12	R201	08/05/2014			Bond Future	5.4312	105.3837	5.3962	105.4048	(0.646)	0.0000	0.0000	0

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2013/08/12	R201	08/05/2014	4.75	Call	Bond Future	238.2500		0.2382	242.8300	0.2428	1.922	0	0	0
2013/08/12	R201	08/05/2014	4.76	Call	Bond Future	240.3400		0.2403	244.9600	0.2450	1.922	0	0	0
2013/08/12	R201	08/05/2014	4.74	Call	Bond Future	236.1800		0.2362	240.7200	0.2407	1.922	0	0	0
2013/08/12	R201	08/05/2014	4.76	Put	Bond Future	645.6900		0.6457	629.2100	0.6292	(2.552)	0	0	0
2013/08/12	R201	08/05/2014	4.75	Put	Bond Future	649.6600		0.6497	633.1400	0.6331	(2.543)	0	0	0
2013/08/12	R201	08/05/2014	4.74	Put	Bond Future	653.6500		0.6536	637.0900	0.6371	(2.533)	0	0	0
2013/08/12	R201	07/08/2014	5.31	Put	Bond Future	324.6600		0.3247	312.1600	0.3122	(3.850)	0	0	0
2013/08/12	R201	07/08/2014			Bond Future	5.3676		102.4023	5.3083	102.4237	(1.104)	0.0000	0.0000	0
2013/08/12	R201	07/08/2014	5.30	Put	Bond Future	326.5000		0.3265	313.9700	0.3140	(3.838)	0	0	0
2013/08/12	R201	07/08/2014	5.31	Call	Bond Future	303.9000		0.3039	312.7700	0.3128	2.919	0	0	0
2013/08/12	R201	07/08/2014	5.29	Call	Bond Future	300.3900		0.3004	309.1900	0.3092	2.930	0	0	0
2013/08/12	R201	07/08/2014	5.30	Call	Bond Future	302.1400		0.3021	310.9800	0.3110	2.926	0	0	0
2013/08/12	R201	07/08/2014	5.29	Put	Bond Future	328.3600		0.3284	315.7900	0.3158	(3.828)	0	0	0
2013/08/12	R202	07/11/2013	209.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	R202	07/11/2013			Bond Future	206.2238		206.2238	206.1877	206.1877	(0.017)	0.0000	0.0000	43,251
2013/08/12	R202	07/11/2013	208.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	R202	07/11/2013	209.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	R202	07/11/2013	208.99	Put	Bond Future	2,766.2200		2.7662	2,802.2900	2.8023	1.304	0	0	0
2013/08/12	R202	07/11/2013	209.01	Put	Bond Future	2,786.2200		2.7862	2,822.2900	2.8223	1.295	0	0	0
2013/08/12	R202	07/11/2013	209.00	Put	Bond Future	2,776.2200		2.7762	2,812.2900	2.8123	1.299	0	0	0
2013/08/12	R203	07/11/2013	6.01	Call	Bond Future	214.8600		0.2149	208.6900	0.2087	(2.872)	0	0	0
2013/08/12	R203	07/11/2013			Bond Future	6.9263		105.7033	6.9089	105.7629	(0.252)	0.0000	0.0000	19,620
2013/08/12	R203	07/11/2013	5.99	Call	Bond Future	204.9900		0.2050	198.8800	0.1989	(2.981)	0	0	0
2013/08/12	R203	07/11/2013	5.71	Put	Bond Future	4,357.0500		4.3570	4,292.5900	4.2926	(1.479)	0	0	0
2013/08/12	R203	07/11/2013	6.00	Call	Bond Future	209.7600		0.2098	203.6200	0.2036	(2.927)	0	0	0
2013/08/12	R203	07/11/2013	571.00	Call	Bond Future	103,473.7900		103.4738	103,533.4200	103.5334	0.058	0	0	0
2013/08/12	R203	07/11/2013	5.99	Put	Bond Future	3,461.1100		3.4611	3,395.3700	3.3954	(1.899)	0	0	0
2013/08/12	R203	07/11/2013	6.01	Put	Bond Future	3,400.1400		3.4001	3,334.3400	3.3343	(1.935)	0	0	0
2013/08/12	R203	07/11/2013	571.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	R203	07/11/2013	5.71	Call	Bond Future	103.1600		0.1032	98.3300	0.0983	(4.682)	0	0	15
2013/08/12	R203	07/11/2013	6.00	Put	Bond Future	3,430.4500		3.4305	3,364.6800	3.3647	(1.917)	0	0	0
2013/08/12	R203	06/02/2014			Bond Future	7.0630		107.0907	7.0441	107.1511	(0.268)	0.0000	0.0000	0
2013/08/12	R203	06/02/2014	6.14	Put	Bond Future	3,510.6900		3.5107	3,451.1300	3.4511	(1.697)	0	0	0
2013/08/12	R203	06/02/2014	5.95	Put	Bond Future	4,014.0900		4.0141	3,953.4000	3.9534	(1.512)	0	0	0
2013/08/12	R203	06/02/2014	6.16	Put	Bond Future	3,459.6500		3.4596	3,400.2300	3.4002	(1.718)	0	0	0
2013/08/12	R203	06/02/2014	6.15	Put	Bond Future	3,485.1300		3.4851	3,425.6300	3.4256	(1.707)	0	0	0
2013/08/12	R203	06/02/2014	6.16	Call	Bond Future	525.9600		0.5260	526.9200	0.5269	0.183	0	0	0
2013/08/12	R203	06/02/2014	5.95	Call	Bond Future	383.5700		0.3836	383.2600	0.3833	(0.081)	0	0	16
2013/08/12	R203	06/02/2014	6.14	Call	Bond Future	510.8700		0.5109	511.6900	0.5117	0.161	0	0	0
2013/08/12	R203	06/02/2014	6.15	Call	Bond Future	518.3800		0.5184	519.2600	0.5193	0.170	0	0	0
2013/08/12	R203	08/05/2014	7.40	Put	Bond Future	1,572.0700		1.5721	1,531.8000	1.5318	(2.562)	0	0	0
2013/08/12	R203	08/05/2014	5.74	Call	Bond Future	411.5000		0.4115	413.5600	0.4136	0.501	0	0	0
2013/08/12	R203	08/05/2014	5.76	Call	Bond Future	421.7500		0.4217	423.9200	0.4239	0.515	0	0	0
2013/08/12	R203	08/05/2014			Bond Future	7.2008		104.3727	7.1803	104.4339	(0.285)	0.0000	0.0000	0
2013/08/12	R203	08/05/2014	5.76	Put	Bond Future	4,826.7700		4.8268	4,767.7800	4.7678	(1.222)	0	0	0
2013/08/12	R203	08/05/2014	5.75	Put	Bond Future	4,853.0000		4.8530	4,793.9600	4.7940	(1.217)	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
2013/08/12	R203	08/05/2014	5.74	Put	Bond Future	4,879.2800		4.8793	4,820.1800	4.8202	(1.211)	0	0	0
2013/08/12	R203	08/05/2014	7.40	Call	Bond Future	2,163.3800		2.1634	2,184.2700	2.1843	0.966	0	0	16
2013/08/12	R203	08/05/2014	5.75	Call	Bond Future	416.6000		0.4166	418.7200	0.4187	0.509	0	0	0
2013/08/12	R203	07/08/2014	7.30	Call	Bond Future	1,938.5000		1.9385	1,958.3800	1.9584	1.026	0	0	0
2013/08/12	R203	07/08/2014			Bond Future	7.3553		105.7865	7.3329	105.8484	(0.305)	0.0000	0.0000	0
2013/08/12	R203	07/08/2014	7.31	Call	Bond Future	1,952.1900		1.9522	1,972.2100	1.9722	1.026	0	0	0
2013/08/12	R203	07/08/2014	7.29	Put	Bond Future	2,105.6200		2.1056	2,063.4100	2.0634	(2.005)	0	0	0
2013/08/12	R203	07/08/2014	7.31	Put	Bond Future	2,077.5800		2.0776	2,035.6400	2.0356	(2.019)	0	0	0
2013/08/12	R203	07/08/2014	7.29	Call	Bond Future	1,924.8500		1.9249	1,944.6000	1.9446	1.026	0	0	0
2013/08/12	R203	07/08/2014	7.30	Put	Bond Future	2,091.5700		2.0916	2,049.4900	2.0495	(2.012)	0	0	0
2013/08/12	R204	07/11/2013			Bond Future	7.1474		106.7305	7.1356	106.7814	(0.165)	0.0000	0.0000	27,707
2013/08/12	R204	07/11/2013	7.00	Put	Bond Future	1,938.2800		1.9383	1,874.9500	1.8750	(3.267)	0	0	1,270
2013/08/12	R204	07/11/2013	6.29	Put	Bond Future	4,148.9100		4.1489	4,084.3100	4.0843	(1.557)	0	0	0
2013/08/12	R204	07/11/2013	6.31	Put	Bond Future	4,074.8400		4.0748	4,010.0500	4.0100	(1.590)	0	0	0
2013/08/12	R204	07/11/2013	6.29	Call	Bond Future	371.4100		0.3714	357.7200	0.3577	(3.686)	0	0	0
2013/08/12	R204	07/11/2013	6.30	Put	Bond Future	4,111.8000		4.1118	4,047.1100	4.0471	(1.573)	0	0	0
2013/08/12	R204	07/11/2013	7.00	Call	Bond Future	1,300.5100		1.3005	1,288.0900	1.2881	(0.955)	0	0	0
2013/08/12	R204	07/11/2013	6.30	Call	Bond Future	379.3200		0.3793	365.5400	0.3655	(3.633)	0	0	0
2013/08/12	R204	07/11/2013	6.31	Call	Bond Future	387.3600		0.3874	373.4800	0.3735	(3.583)	0	0	0
2013/08/12	R204	06/02/2014	6.39	Call	Bond Future	839.0800		0.8391	833.0600	0.8331	(0.717)	0	0	0
2013/08/12	R204	06/02/2014			Bond Future	7.2627		104.1014	7.2501	104.1530	(0.173)	0.0000	0.0000	0
2013/08/12	R204	06/02/2014	6.41	Call	Bond Future	861.2800		0.8613	855.3200	0.8553	(0.692)	0	0	0
2013/08/12	R204	06/02/2014	6.40	Call	Bond Future	850.1300		0.8501	844.1400	0.8441	(0.705)	0	0	0
2013/08/12	R204	06/02/2014	6.39	Put	Bond Future	4,500.6700		4.5007	4,443.0900	4.4431	(1.279)	0	0	0
2013/08/12	R204	06/02/2014	6.41	Put	Bond Future	4,437.1900		4.4372	4,379.6700	4.3797	(1.296)	0	0	0
2013/08/12	R204	06/02/2014	6.40	Put	Bond Future	4,468.8700		4.4689	4,411.3200	4.4113	(1.288)	0	0	0
2013/08/12	R204	08/05/2014			Bond Future	7.3829		105.5041	7.3695	105.5563	(0.181)	0.0000	0.0000	0
2013/08/12	R204	08/05/2014	6.05	Call	Bond Future	791.9400		0.7919	789.2600	0.7893	(0.338)	0	0	0
2013/08/12	R204	08/05/2014	6.06	Call	Bond Future	800.3400		0.8003	797.6800	0.7977	(0.332)	0	0	0
2013/08/12	R204	08/05/2014	6.04	Call	Bond Future	783.6000		0.7836	780.9000	0.7809	(0.345)	0	0	0
2013/08/12	R204	08/05/2014	6.05	Put	Bond Future	6,160.1300		6.1601	6,105.2800	6.1053	(0.890)	0	0	0
2013/08/12	R204	08/05/2014	6.04	Put	Bond Future	6,193.3400		6.1933	6,138.4700	6.1385	(0.886)	0	0	0
2013/08/12	R204	08/05/2014	6.06	Put	Bond Future	6,126.9900		6.1270	6,072.1600	6.0722	(0.895)	0	0	0
2013/08/12	R204	07/08/2014			Bond Future	7.5133		102.9022	7.4990	102.9551	(0.190)	0.0000	0.0000	0
2013/08/12	R204	07/08/2014	7.44	Put	Bond Future	3,020.2800		3.0203	2,977.9900	2.9780	(1.400)	0	0	0
2013/08/12	R204	07/08/2014	7.46	Put	Bond Future	2,982.0000		2.9820	2,939.9200	2.9399	(1.411)	0	0	0
2013/08/12	R204	07/08/2014	7.45	Put	Bond Future	3,001.1000		3.0011	2,958.9100	2.9589	(1.406)	0	0	0
2013/08/12	R204	07/08/2014	7.46	Call	Bond Future	2,784.4300		2.7844	2,795.2400	2.7952	0.388	0	0	0
2013/08/12	R204	07/08/2014	7.44	Call	Bond Future	2,748.5000		2.7485	2,759.1000	2.7591	0.386	0	0	0
2013/08/12	R204	07/08/2014	7.45	Call	Bond Future	2,766.4300		2.7664	2,777.1300	2.7771	0.387	0	0	0
2013/08/12	R206	07/11/2013	4.31	Put	Bond Future	253.5900		0.2536	244.8600	0.2449	(3.443)	0	0	0
2013/08/12	R206	07/11/2013			Bond Future	5.6240		102.7369	5.5742	102.7458	(0.885)	0.0000	0.0000	0
2013/08/12	R206	07/11/2013	4.30	Put	Bond Future	255.1000		0.2551	246.3700	0.2464	(3.422)	0	0	0
2013/08/12	R206	07/11/2013	4.31	Call	Bond Future	18.6600		0.0187	18.8200	0.0188	0.857	0	0	0
2013/08/12	R206	07/11/2013	4.29	Call	Bond Future	18.1100		0.0181	18.2600	0.0183	0.828	0	0	0
2013/08/12	R206	07/11/2013	4.30	Call	Bond Future	18.3800		0.0184	18.5400	0.0185	0.871	0	0	0

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2013/08/12	R206	07/11/2013	4.29	Put	Bond Future	256.6300	0.2566	247.8900	0.2479	(3.406)	0	0	0
2013/08/12	R207	07/11/2013	6.70	Call	Bond Future	586.6700	0.5867	556.9300	0.5569	(5.069)	0	0	0
2013/08/12	R207	07/11/2013			Bond Future	7.4698	101.2777	7.4686	101.2834	(0.016)	0.0000	0.0000	27,380
2013/08/12	R207	07/11/2013	6.71	Call	Bond Future	597.5600	0.5976	567.5800	0.5676	(5.017)	0	0	0
2013/08/12	R207	07/11/2013	6.69	Put	Bond Future	4,443.5700	4.4436	4,408.3700	4.4084	(0.792)	0	0	0
2013/08/12	R207	07/11/2013	6.71	Put	Bond Future	4,363.7300	4.3637	4,328.0400	4.3280	(0.818)	0	0	0
2013/08/12	R207	07/11/2013	6.69	Call	Bond Future	575.9200	0.5759	546.4300	0.5464	(5.121)	0	0	0
2013/08/12	R207	07/11/2013	6.70	Put	Bond Future	4,403.5600	4.4036	4,368.1100	4.3681	(0.805)	0	0	0
2013/08/12	R207	06/02/2014			Bond Future	7.5826	98.9679	7.5814	98.9736	(0.016)	0.0000	0.0000	0
2013/08/12	R207	06/02/2014	6.65	Call	Bond Future	958.8100	0.9588	937.5600	0.9376	(2.216)	0	0	0
2013/08/12	R207	06/02/2014	6.64	Put	Bond Future	5,460.5900	5.4606	5,433.7100	5.4337	(0.492)	0	0	0
2013/08/12	R207	06/02/2014	6.66	Put	Bond Future	5,386.4400	5.3864	5,359.3600	5.3594	(0.503)	0	0	0
2013/08/12	R207	06/02/2014	6.65	Put	Bond Future	5,423.4400	5.4234	5,396.4600	5.3965	(0.497)	0	0	0
2013/08/12	R207	06/02/2014	6.66	Call	Bond Future	970.9700	0.9710	949.6200	0.9496	(2.199)	0	0	0
2013/08/12	R207	06/02/2014	6.64	Call	Bond Future	946.7600	0.9468	925.6100	0.9256	(2.234)	0	0	0
2013/08/12	R207	08/05/2014	6.19	Put	Bond Future	7,905.1300	7.9051	7,884.4300	7.8844	(0.262)	0	0	0
2013/08/12	R207	08/05/2014	6.21	Put	Bond Future	7,825.5500	7.8255	7,804.7000	7.8047	(0.266)	0	0	0
2013/08/12	R207	08/05/2014			Bond Future	7.7019	100.3015	7.7007	100.3073	(0.017)	0.0000	0.0000	0
2013/08/12	R207	08/05/2014	6.20	Put	Bond Future	7,865.2900	7.8653	7,844.5200	7.8445	(0.264)	0	0	0
2013/08/12	R207	08/05/2014	6.20	Call	Bond Future	857.3100	0.8573	842.3100	0.8423	(1.750)	0	0	0
2013/08/12	R207	08/05/2014	6.21	Call	Bond Future	866.2100	0.8662	851.1300	0.8511	(1.741)	0	0	0
2013/08/12	R207	08/05/2014	6.19	Call	Bond Future	848.4900	0.8485	833.5600	0.8336	(1.760)	0	0	0
2013/08/12	R207	07/08/2014	7.69	Call	Bond Future	3,317.6300	3.3176	3,300.6600	3.3007	(0.512)	0	0	0
2013/08/12	R207	07/08/2014	7.70	Put	Bond Future	3,896.0700	3.8961	3,873.2800	3.8733	(0.585)	0	0	0
2013/08/12	R207	07/08/2014			Bond Future	7.8298	98.0200	7.8284	98.0258	(0.017)	0.0000	0.0000	0
2013/08/12	R207	07/08/2014	7.70	Call	Bond Future	3,338.1000	3.3381	3,321.1300	3.3211	(0.508)	0	0	0
2013/08/12	R207	07/08/2014	7.71	Call	Bond Future	3,358.6400	3.3586	3,341.6800	3.3417	(0.505)	0	0	0
2013/08/12	R207	07/08/2014	7.69	Put	Bond Future	3,918.7600	3.9188	3,895.9700	3.8960	(0.582)	0	0	0
2013/08/12	R207	07/08/2014	7.71	Put	Bond Future	3,873.4700	3.8735	3,850.6900	3.8507	(0.588)	0	0	0
2013/08/12	R208	07/11/2013			Bond Future	7.6199	95.9429	7.6188	95.9490	(0.015)	0.0000	0.0000	14,428
2013/08/12	R208	07/11/2013	6.79	Put	Bond Future	5,131.6900	5.1317	5,096.6100	5.0966	(0.684)	0	0	0
2013/08/12	R208	07/11/2013	6.81	Put	Bond Future	5,038.4400	5.0384	5,002.8000	5.0028	(0.707)	0	0	0
2013/08/12	R208	07/11/2013	6.80	Put	Bond Future	5,084.9600	5.0850	5,049.6000	5.0496	(0.695)	0	0	0
2013/08/12	R208	07/11/2013	6.81	Call	Bond Future	537.7500	0.5377	508.2100	0.5082	(5.493)	0	0	0
2013/08/12	R208	07/11/2013	7.50	Put	Bond Future	2,379.8700	2.3799	2,331.6500	2.3316	(2.026)	0	0	1,520
2013/08/12	R208	07/11/2013	6.79	Call	Bond Future	516.5900	0.5166	487.6100	0.4876	(5.610)	0	0	0
2013/08/12	R208	07/11/2013	7.50	Call	Bond Future	1,729.5100	1.7295	1,687.3900	1.6874	(2.435)	0	0	0
2013/08/12	R208	07/11/2013	6.80	Call	Bond Future	527.0900	0.5271	497.8300	0.4978	(5.551)	0	0	0
2013/08/12	R208	06/02/2014	6.74	Put	Bond Future	6,257.8200	6.2578	6,229.5300	6.2295	(0.452)	0	0	0
2013/08/12	R208	06/02/2014			Bond Future	7.7250	97.2022	7.7238	97.2084	(0.015)	0.0000	0.0000	0
2013/08/12	R208	06/02/2014	6.76	Put	Bond Future	6,170.8600	6.1709	6,142.3300	6.1423	(0.462)	0	0	0
2013/08/12	R208	06/02/2014	6.75	Put	Bond Future	6,214.0500	6.2140	6,185.6400	6.1856	(0.457)	0	0	0
2013/08/12	R208	06/02/2014	6.74	Call	Bond Future	930.0900	0.9301	908.0300	0.9080	(2.372)	0	0	0
2013/08/12	R208	06/02/2014	6.75	Call	Bond Future	942.2300	0.9422	920.0500	0.9200	(2.354)	0	0	0
2013/08/12	R208	06/02/2014	6.76	Call	Bond Future	954.9100	0.9549	932.6100	0.9326	(2.335)	0	0	0
2013/08/12	R208	08/05/2014	6.31	Call	Bond Future	798.9400	0.7989	783.9600	0.7840	(1.875)	0	0	0

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2013/08/12	R208	08/05/2014			Bond Future	7.8305	95.1155	7.8293	95.1216	(0.016)	0.0000	0.0000	0
2013/08/12	R208	08/05/2014	6.29	Call	Bond Future	780.9300	0.7809	766.1100	0.7661	(1.898)	0	0	0
2013/08/12	R208	08/05/2014	6.31	Put	Bond Future	8,893.1400	8.8931	8,871.9900	8.8720	(0.238)	0	0	0
2013/08/12	R208	08/05/2014	6.30	Put	Bond Future	8,940.0900	8.9401	8,919.0100	8.9190	(0.236)	0	0	0
2013/08/12	R208	08/05/2014	6.29	Put	Bond Future	8,987.1300	8.9871	8,966.1400	8.9661	(0.234)	0	0	0
2013/08/12	R208	08/05/2014	6.30	Call	Bond Future	789.9000	0.7899	774.9900	0.7750	(1.888)	0	0	0
2013/08/12	R208	07/08/2014			Bond Future	7.9417	96.4038	7.9404	96.4100	(0.016)	0.0000	0.0000	0
2013/08/12	R208	07/08/2014	7.80	Call	Bond Future	3,468.7300	3.4687	3,450.8900	3.4509	(0.514)	0	0	0
2013/08/12	R208	07/08/2014	7.79	Put	Bond Future	4,191.3700	4.1914	4,167.2800	4.1673	(0.575)	0	0	0
2013/08/12	R208	07/08/2014	7.81	Put	Bond Future	4,138.7600	4.1388	4,114.6800	4.1147	(0.582)	0	0	0
2013/08/12	R208	07/08/2014	7.80	Put	Bond Future	4,165.0100	4.1650	4,140.9100	4.1409	(0.579)	0	0	0
2013/08/12	R208	07/08/2014	7.81	Call	Bond Future	3,491.8100	3.4918	3,473.9900	3.4740	(0.510)	0	0	0
2013/08/12	R208	07/08/2014	7.79	Call	Bond Future	3,445.7200	3.4457	3,427.8900	3.4279	(0.517)	0	0	0
2013/08/12	R209	07/11/2013	8.80	Put	Bond Future	4,481.3500	4.4813	4,449.3600	4.4494	(0.714)	0	0	0
2013/08/12	R209	07/11/2013	9.50	Put	Bond Future	1,968.0100	1.9680	1,923.0200	1.9230	(2.286)	0	0	980
2013/08/12	R209	07/11/2013			Bond Future	9.0706	73.8997	9.0799	73.8306	0.102	0.0000	0.0000	18,944
2013/08/12	R209	07/11/2013	8.80	Call	Bond Future	2,415.5600	2.4156	2,314.4500	2.3144	(4.186)	0	0	0
2013/08/12	R209	07/11/2013	9.25	Call	Bond Future	4,009.2200	4.0092	3,896.3300	3.8963	(2.816)	0	0	0
2013/08/12	R209	07/11/2013	8.81	Call	Bond Future	2,446.0000	2.4460	2,344.5000	2.3445	(4.150)	0	0	0
2013/08/12	R209	07/11/2013	8.65	Call	Bond Future	1,986.3000	1.9863	1,891.7900	1.8918	(4.758)	0	0	0
2013/08/12	R209	07/11/2013	8.79	Call	Bond Future	2,385.3500	2.3853	2,284.6400	2.2846	(4.222)	0	0	0
2013/08/12	R209	07/11/2013	9.40	Call	Bond Future	4,631.4400	4.6314	4,517.3900	4.5174	(2.463)	0	0	0
2013/08/12	R209	07/11/2013	9.70	Put	Bond Future	1,512.6000	1.5126	1,468.9000	1.4689	(2.889)	0	0	1,520
2013/08/12	R209	07/11/2013	9.25	Put	Bond Future	2,688.4400	2.6884	2,644.6700	2.6447	(1.628)	0	0	1,000
2013/08/12	R209	07/11/2013	8.79	Put	Bond Future	4,529.2200	4.5292	4,497.6300	4.4976	(0.697)	0	0	0
2013/08/12	R209	07/11/2013	9.40	Put	Bond Future	2,234.9400	2.2349	2,190.0100	2.1900	(2.010)	0	0	5,000
2013/08/12	R209	07/11/2013	9.50	Call	Bond Future	5,067.5400	5.0675	4,953.4300	4.9534	(2.252)	0	0	0
2013/08/12	R209	07/11/2013	9.70	Call	Bond Future	5,985.2500	5.9852	5,872.4300	5.8724	(1.885)	0	0	0
2013/08/12	R209	07/11/2013	8.65	Put	Bond Future	5,236.6700	5.2367	5,211.2800	5.2113	(0.485)	0	0	4,700
2013/08/12	R209	07/11/2013	8.81	Put	Bond Future	4,433.8300	4.4338	4,401.4500	4.4014	(0.730)	0	0	0
2013/08/12	R209	06/02/2014	8.56	Call	Bond Future	2,785.5700	2.7856	2,710.8300	2.7108	(2.683)	0	0	0
2013/08/12	R209	06/02/2014			Bond Future	9.1635	74.8696	9.1730	74.7996	0.104	0.0000	0.0000	0
2013/08/12	R209	06/02/2014	8.54	Call	Bond Future	2,732.4600	2.7325	2,658.3000	2.6583	(2.714)	0	0	0
2013/08/12	R209	06/02/2014	8.55	Call	Bond Future	2,758.9400	2.7589	2,684.4900	2.6845	(2.699)	0	0	0
2013/08/12	R209	06/02/2014	8.54	Put	Bond Future	7,548.7800	7.5488	7,544.6500	7.5447	(0.055)	0	0	0
2013/08/12	R209	06/02/2014	8.56	Put	Bond Future	7,439.7700	7.4398	7,435.0600	7.4351	(0.063)	0	0	0
2013/08/12	R209	06/02/2014	8.55	Put	Bond Future	7,494.1300	7.4941	7,489.7100	7.4897	(0.059)	0	0	0
2013/08/12	R209	08/05/2014			Bond Future	9.2554	72.7336	9.2653	72.6626	0.106	0.0000	0.0000	0
2013/08/12	R209	08/05/2014	7.85	Call	Bond Future	1,969.1800	1.9692	1,918.0200	1.9180	(2.598)	0	0	0
2013/08/12	R209	08/05/2014	7.86	Call	Bond Future	1,987.1600	1.9872	1,935.7500	1.9357	(2.587)	0	0	0
2013/08/12	R209	08/05/2014	7.85	Put	Bond Future	13,356.9800	13.3570	13,376.8100	13.3768	0.148	0	0	0
2013/08/12	R209	08/05/2014	7.84	Call	Bond Future	1,951.3100	1.9513	1,900.4000	1.9004	(2.609)	0	0	0
2013/08/12	R209	08/05/2014	7.84	Put	Bond Future	13,429.7700	13.4298	13,449.8500	13.4498	0.150	0	0	0
2013/08/12	R209	08/05/2014	7.86	Put	Bond Future	13,284.4400	13.2844	13,304.0200	13.3040	0.147	0	0	0
2013/08/12	R209	07/08/2014	9.04	Put	Bond Future	7,625.4400	7.6254	7,627.4300	7.6274	0.026	0	0	0
2013/08/12	R209	07/08/2014			Bond Future	9.3489	73.7188	9.3590	73.6468	0.108	0.0000	0.0000	0
2013/08/12	R209	07/08/2014	9.06	Put	Bond Future	7,538.9800	7.5390	7,540.6900	7.5407	0.023	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
2013/08/12	R209	07/08/2014	9.05	Put	Bond Future	7,582.1100	7.5821	7,583.9600	7.5840	0.024	0	0	0
2013/08/12	R209	07/08/2014	9.05	Call	Bond Future	5,406.2300	5.4062	5,336.1100	5.3361	(1.297)	0	0	0
2013/08/12	R209	07/08/2014	9.06	Call	Bond Future	5,437.5600	5.4376	5,367.3000	5.3673	(1.292)	0	0	0
2013/08/12	R209	07/08/2014	9.04	Call	Bond Future	5,374.9800	5.3750	5,305.0000	5.3050	(1.302)	0	0	0
2013/08/12	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	R210	07/11/2013			Bond Future	154.6091	154.6091	154.5817	154.5817	(0.018)	0.0000	0.0000	1,237
2013/08/12	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	R210	07/11/2013	159.99	Put	Bond Future	5,380.9000	5.3809	5,408.3400	5.4083	0.510	0	0	0
2013/08/12	R210	07/11/2013	160.01	Put	Bond Future	5,400.9000	5.4009	5,428.3400	5.4283	0.508	0	0	0
2013/08/12	R210	07/11/2013	160.00	Put	Bond Future	5,390.9000	5.3909	5,418.3400	5.4183	0.509	0	0	0
2013/08/12	R211	07/11/2013			Bond Future	129.7000	129.7000	129.6697	129.6697	(0.023)	0.0000	0.0000	522
2013/08/12	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	R211	07/11/2013	129.99	Put	Bond Future	289.9500	0.2900	320.3400	0.3203	10.481	0	0	0
2013/08/12	R211	07/11/2013	130.01	Put	Bond Future	309.9500	0.3100	340.3400	0.3403	9.805	0	0	0
2013/08/12	R211	07/11/2013	130.00	Put	Bond Future	299.9500	0.3000	330.3400	0.3303	10.132	0	0	0
2013/08/12	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	R212	07/11/2013	132.99	Put	Bond Future	2,401.3200	2.4013	2,426.5600	2.4266	1.051	0	0	0
2013/08/12	R212	07/11/2013			Bond Future	130.5887	130.5887	130.5634	130.5634	(0.019)	0.0000	0.0000	21,791
2013/08/12	R212	07/11/2013	133.01	Put	Bond Future	2,421.3200	2.4213	2,446.5600	2.4466	1.042	0	0	0
2013/08/12	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	R212	07/11/2013	133.00	Put	Bond Future	2,411.3200	2.4113	2,436.5600	2.4366	1.047	0	0	0
2013/08/12	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	R213	07/11/2013	8.60	Call	Bond Future	2,370.3800	2.3704	2,269.6000	2.2696	(4.252)	0	0	0
2013/08/12	R213	07/11/2013			Bond Future	8.8707	85.0038	8.8799	84.9329	0.104	0.0000	0.0000	9,112
2013/08/12	R213	07/11/2013	8.61	Call	Bond Future	2,401.5700	2.4016	2,300.3600	2.3004	(4.214)	0	0	0
2013/08/12	R213	07/11/2013	8.59	Put	Bond Future	4,540.4400	4.5404	4,511.0500	4.5111	(0.647)	0	0	0
2013/08/12	R213	07/11/2013	8.61	Put	Bond Future	4,442.8000	4.4428	4,412.5600	4.4126	(0.681)	0	0	0
2013/08/12	R213	07/11/2013	8.60	Put	Bond Future	4,491.3500	4.4913	4,461.5400	4.4615	(0.664)	0	0	0
2013/08/12	R213	07/11/2013	8.59	Call	Bond Future	2,339.6100	2.3396	2,239.2500	2.2393	(4.290)	0	0	0
2013/08/12	R213	06/02/2014			Bond Future	8.9705	86.1195	8.9801	86.0476	0.106	0.0000	0.0000	0
2013/08/12	R213	06/02/2014	8.29	Put	Bond Future	8,086.6300	8.0866	8,083.5300	8.0835	(0.038)	0	0	0
2013/08/12	R213	06/02/2014	8.31	Put	Bond Future	7,973.8600	7.9739	7,970.1600	7.9702	(0.046)	0	0	0
2013/08/12	R213	06/02/2014	8.29	Call	Bond Future	2,705.3700	2.7054	2,630.4000	2.6304	(2.771)	0	0	0
2013/08/12	R213	06/02/2014	8.30	Put	Bond Future	8,030.1100	8.0301	8,026.7100	8.0267	(0.042)	0	0	0
2013/08/12	R213	06/02/2014	8.30	Call	Bond Future	2,731.5300	2.7315	2,656.2600	2.6563	(2.756)	0	0	0
2013/08/12	R213	06/02/2014	8.31	Call	Bond Future	2,757.8500	2.7579	2,682.2800	2.6823	(2.740)	0	0	0
2013/08/12	R213	08/05/2014	7.65	Put	Bond Future	13,552.0500	13.5520	13,573.1900	13.5732	0.156	0	0	0
2013/08/12	R213	08/05/2014			Bond Future	9.0657	83.7417	9.0755	83.6688	0.108	0.0000	0.0000	0
2013/08/12	R213	08/05/2014	7.64	Put	Bond Future	13,623.8400	13.6238	13,645.2300	13.6452	0.157	0	0	0
2013/08/12	R213	08/05/2014	7.66	Put	Bond Future	13,480.5000	13.4805	13,501.3900	13.5014	0.155	0	0	0
2013/08/12	R213	08/05/2014	7.65	Call	Bond Future	1,991.2900	1.9913	1,939.4900	1.9395	(2.601)	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
2013/08/12	R213	08/05/2014	7.64	Call	Bond Future	1,973.3800	1.9734	1,921.8300	1.9218	(2.612)	0	0	0
2013/08/12	R213	08/05/2014	7.66	Call	Bond Future	2,009.3200	2.0093	1,957.2700	1.9573	(2.590)	0	0	0
2013/08/12	R213	07/08/2014	8.86	Call	Bond Future	5,561.9900	5.5620	5,490.1700	5.4902	(1.291)	0	0	0
2013/08/12	R213	07/08/2014			Bond Future	9.1640	84.8760	9.1742	84.8020	0.111	0.0000	0.0000	0
2013/08/12	R213	07/08/2014	8.84	Call	Bond Future	5,498.2300	5.4982	5,426.7100	5.4267	(1.301)	0	0	0
2013/08/12	R213	07/08/2014	8.85	Call	Bond Future	5,530.0600	5.5301	5,458.3900	5.4584	(1.296)	0	0	0
2013/08/12	R213	07/08/2014	8.84	Put	Bond Future	7,911.6700	7.9117	7,914.1200	7.9141	0.031	0	0	0
2013/08/12	R213	07/08/2014	8.86	Put	Bond Future	7,823.5000	7.8235	7,825.6500	7.8257	0.027	0	0	0
2013/08/12	R213	07/08/2014	8.85	Put	Bond Future	7,867.4900	7.8675	7,869.7900	7.8698	0.029	0	0	0
2013/08/12	R214	07/11/2013	7.80	Call	Bond Future	326.0500	0.3260	291.1800	0.2912	(10.695)	0	0	0
2013/08/12	R214	07/11/2013			Bond Future	9.2686	73.9406	9.2778	73.8705	0.100	0.0000	0.0000	577
2013/08/12	R214	07/11/2013	7.81	Call	Bond Future	333.2000	0.3332	297.8100	0.2978	(10.621)	0	0	0
2013/08/12	R214	07/11/2013	7.79	Call	Bond Future	319.0200	0.3190	284.6600	0.2847	(10.770)	0	0	0
2013/08/12	R214	07/11/2013	7.81	Put	Bond Future	12,986.7800	12.9868	13,021.4400	13.0214	0.267	0	0	0
2013/08/12	R214	07/11/2013	7.80	Put	Bond Future	13,078.5800	13.0786	13,113.7600	13.1138	0.269	0	0	0
2013/08/12	R214	07/11/2013	7.79	Put	Bond Future	13,170.7000	13.1707	13,206.3900	13.2064	0.271	0	0	0
2013/08/12	R214	06/02/2014			Bond Future	9.3661	74.9111	9.3757	74.8400	0.102	0.0000	0.0000	0
2013/08/12	R214	06/02/2014	8.99	Put	Bond Future	6,634.6600	6.6347	6,620.1900	6.6202	(0.218)	0	0	0
2013/08/12	R214	06/02/2014	9.01	Put	Bond Future	6,537.7800	6.5378	6,522.8500	6.5228	(0.228)	0	0	0
2013/08/12	R214	06/02/2014	8.99	Call	Bond Future	3,737.1500	3.7371	3,651.6400	3.6516	(2.288)	0	0	0
2013/08/12	R214	06/02/2014	9.00	Put	Bond Future	6,586.0800	6.5861	6,571.3800	6.5714	(0.223)	0	0	0
2013/08/12	R214	06/02/2014	9.00	Call	Bond Future	3,768.1300	3.7681	3,682.3900	3.6824	(2.275)	0	0	0
2013/08/12	R214	06/02/2014	9.01	Call	Bond Future	3,799.2400	3.7992	3,713.2700	3.7133	(2.263)	0	0	0
2013/08/12	R248	07/11/2013			Bond Future	9.3209	95.8847	9.3404	95.6951	0.210	0.0000	0.0000	780
2013/08/12	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	R248	07/11/2013	7.86	Put	Bond Future	16,378.0400	16.3780	16,567.6100	16.5676	1.157	0	0	0
2013/08/12	R248	07/11/2013	7.85	Put	Bond Future	16,507.1100	16.5071	16,696.6800	16.6967	1.148	0	0	0
2013/08/12	R248	07/11/2013	7.84	Put	Bond Future	16,636.4400	16.6364	16,826.0100	16.8260	1.139	0	0	0
2013/08/12	R248	06/02/2014	9.11	Put	Bond Future	3,051.1700	3.0512	3,243.2400	3.2432	6.295	0	0	0
2013/08/12	R248	06/02/2014			Bond Future	9.4210	97.1432	9.4412	96.9511	0.214	0.0000	0.0000	0
2013/08/12	R248	06/02/2014	9.10	Put	Bond Future	3,152.2500	3.1523	3,344.3200	3.3443	6.093	0	0	0
2013/08/12	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/12	R248	06/02/2014	9.09	Put	Bond Future	3,253.5200	3.2535	3,445.5900	3.4456	5.903	0	0	0

Total

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