



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 28/08/2013 to 28/08/2013

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
2013/08/28	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	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
2013/08/28	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	2025	07/11/2013			Bond Future	107.0882	107.0882	107.0484	107.0484	(0.037)	0.0000	0.0000	0
2013/08/28	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	2025	07/11/2013	110.99	Put	Bond Future	3,901.8400	3.9018	3,941.5500	3.9415	1.018	0	0	0
2013/08/28	2025	07/11/2013	111.01	Put	Bond Future	3,921.8400	3.9218	3,961.5500	3.9615	1.013	0	0	0
2013/08/28	2025	07/11/2013	111.00	Put	Bond Future	3,911.8400	3.9118	3,951.5500	3.9515	1.015	0	0	0
2013/08/28	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	2037	07/11/2013			Bond Future	9.4662	93.3634	9.4731	93.3035	0.073	0.0000	0.0000	1,650
2013/08/28	2037	07/11/2013	9.41	Put	Bond Future	487.7800	0.4878	547.6500	0.5477	12.274	0	0	0
2013/08/28	2037	07/11/2013	9.43	Put	Bond Future	313.6400	0.3136	373.5100	0.3735	19.089	0	0	0
2013/08/28	2037	07/11/2013	9.42	Put	Bond Future	400.6400	0.4006	460.5100	0.4605	14.944	0	0	0
2013/08/28	2037	07/11/2013	9.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	2037	07/11/2013	9.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	2037	07/11/2013	9.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	2037	06/02/2014			Bond Future	9.3800	9.3800	9.5831	90.2665	2.166	0.0000	0.0000	0
2013/08/28	2037	06/02/2014	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	2037	06/02/2014	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	1,747.0600	1.7471	100.000	0	0	0
2013/08/28	2037	06/02/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	1,834.4900	1.8345	100.000	0	0	0
2013/08/28	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	1,659.7700	1.6598	100.000	0	0	0
2013/08/28	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	2,607.1300	2.6071	100.000	0	0	0
2013/08/28	2037	08/05/2014			Bond Future	9.3800	9.3800	9.6968	91.4643	3.377	0.0000	0.0000	0
2013/08/28	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	2,694.1900	2.6942	100.000	0	0	0
2013/08/28	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	2,781.3900	2.7814	100.000	0	0	0
2013/08/28	2037	08/05/2014	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	2037	08/05/2014	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	2037	08/05/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	2038	07/11/2013			Bond Future	101.8878	101.8878	101.8541	101.8541	(0.033)	0.0000	0.0000	0
2013/08/28	2038	07/11/2013	109.99	Put	Bond Future	8,102.1900	8.1022	8,135.8700	8.1359	0.416	0	0	0
2013/08/28	2038	07/11/2013	110.00	Put	Bond Future	8,112.1900	8.1122	8,145.8700	8.1459	0.415	0	0	0
2013/08/28	2038	07/11/2013	110.01	Put	Bond Future	8,122.1900	8.1222	8,155.8700	8.1559	0.415	0	0	0
2013/08/28	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	2050	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	2050	07/11/2013	110.00	Put	Bond Future	4,821.3600	4.8214	4,855.7500	4.8557	0.713	0	0	0
2013/08/28	2050	07/11/2013			Bond Future	105.1786	105.1786	105.1442	105.1442	(0.033)	0.0000	0.0000	122
2013/08/28	2050	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	2050	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	2050	07/11/2013	109.99	Put	Bond Future	4,811.3600	4.8114	4,845.7500	4.8457	0.715	0	0	0
2013/08/28	2050	07/11/2013	110.01	Put	Bond Future	4,831.3600	4.8314	4,865.7500	4.8657	0.712	0	0	0
2013/08/28	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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2013/08/28	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	AL37	07/11/2013			Index Future	399.0710	399.0710	398.1220	398.1220	(0.238)	0.0000	0.0000	0
2013/08/28	AL37	06/02/2014			Index Future	404.3060	404.3060	403.3270	403.3270	(0.242)	0.0000	0.0000	0
2013/08/28	AL7T	07/11/2013			Index Future	467.0810	467.0810	467.3370	467.3370	0.055	0.0000	0.0000	1
2013/08/28	AL7T	06/02/2014			Index Future	473.2080	473.2080	473.4470	473.4470	0.051	0.0000	0.0000	0
2013/08/28	ALBI	07/11/2013			Index Future	421.7420	421.7420	421.3210	421.3210	(0.100)	0.0000	0.0000	770
2013/08/28	ALBI	06/02/2014			Index Future	427.2750	427.2750	426.8290	426.8290	(0.104)	0.0000	0.0000	73
2013/08/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	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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2013/08/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/08/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/28	EL28	07/11/2013			Bond Future	107.9201	107.9201	107.8844	107.8844	(0.033)	0.0000	0.0000	0
2013/08/28	EL28	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	EL28	07/11/2013	109.99	Put	Bond Future	2,069.8900	2.0699	2,105.5500	2.1056	1.723	0	0	0
2013/08/28	EL28	07/11/2013	110.01	Put	Bond Future	2,089.8900	2.0899	2,125.5500	2.1256	1.706	0	0	0
2013/08/28	EL28	07/11/2013	110.00	Put	Bond Future	2,079.8900	2.0799	2,115.5500	2.1156	1.715	0	0	0
2013/08/28	EL28	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	EL28	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	ES33	07/11/2013			Bond Future	9.9739	79.9747	9.9698	80.0037	(0.041)	0.0000	0.0000	6,292
2013/08/28	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	ES33	07/11/2013	8.51	Put	Bond Future	11,613.1600	11.6132	11,584.1400	11.5841	(0.250)	0	0	0
2013/08/28	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	ES33	07/11/2013	8.49	Put	Bond Future	11,789.5900	11.7896	11,760.5700	11.7606	(0.246)	0	0	0
2013/08/28	ES33	07/11/2013	8.50	Put	Bond Future	11,701.3100	11.7013	11,672.2900	11.6723	(0.248)	0	0	0
2013/08/28	ES33	06/02/2014	9.54	Put	Bond Future	4,112.2400	4.1122	4,086.6300	4.0866	(0.623)	0	0	0
2013/08/28	ES33	06/02/2014			Bond Future	10.1062	81.0239	10.1025	81.0495	(0.036)	0.0000	0.0000	0
2013/08/28	ES33	06/02/2014	9.56	Put	Bond Future	3,961.2900	3.9613	3,935.6800	3.9357	(0.647)	0	0	0
2013/08/28	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	ES33	06/02/2014	9.55	Put	Bond Future	4,036.7100	4.0367	4,011.1000	4.0111	(0.634)	0	0	0
2013/08/28	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	GOVI	07/11/2013			GOVI	421.3330	421.3330	420.8460	420.8460	(0.116)	0.0000	0.0000	110

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2013/08/28	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	GOVI	07/11/2013	445.99	Put	GOVI	246,570.0000	24.6570	251,440.0000	25.1440	1.975	0	0	0
2013/08/28	GOVI	07/11/2013	446.01	Put	GOVI	246,770.0000	24.6770	251,640.0000	25.1640	1.973	0	0	0
2013/08/28	GOVI	07/11/2013	446.00	Put	GOVI	246,670.0000	24.6670	251,540.0000	25.1540	1.974	0	0	0
2013/08/28	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	GOVI	06/02/2014			GOVI	426.8600	426.8600	426.3480	426.3480	(0.120)	0.0000	0.0000	268
2013/08/28	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	GOVI	06/02/2014	439.99	Put	GOVI	131,300.0000	13.1300	136,420.0000	13.6420	3.899	0	0	0
2013/08/28	GOVI	06/02/2014	440.01	Put	GOVI	131,500.0000	13.1500	136,620.0000	13.6620	3.894	0	0	0
2013/08/28	GOVI	06/02/2014	440.00	Put	GOVI	131,400.0000	13.1400	136,520.0000	13.6520	3.896	0	0	0
2013/08/28	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	GOVI	08/05/2014			GOVI	432.6050	432.6050	432.0050	432.0050	(0.139)	0.0000	0.0000	0
2013/08/28	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	GOVI	08/05/2014	441.99	Put	GOVI	93,850.0000	9.3850	99,850.0000	9.9850	6.393	0	0	0
2013/08/28	GOVI	08/05/2014	442.01	Put	GOVI	94,050.0000	9.4050	100,050.0000	10.0050	6.380	0	0	0
2013/08/28	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	GOVI	08/05/2014	442.00	Put	GOVI	93,950.0000	9.3950	99,950.0000	9.9950	6.386	0	0	0
2013/08/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/08/28	IGOV	07/11/2013			Index Future	191.9580	191.9580	191.9190	191.9190	(0.020)	0.0000	0.0000	1,078
2013/08/28	IGOV	06/02/2014			Index Future	194.4990	194.4990	194.4510	194.4510	(0.025)	0.0000	0.0000	166
2013/08/28	ILBI	07/11/2013			Index Future	520.0250	520.0250	520.0250	520.0250	0.000	0.0000	0.0000	0
2013/08/28	ILBI	06/02/2014			Index Future	527.0560	527.0560	527.0560	527.0560	0.000	0.0000	0.0000	186
2013/08/28	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/08/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/08/28	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/08/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/08/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/08/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/08/28	JBAF	18/09/2013			Jibar Tradeable Future	5.2100	94.7900	5.2300	94.7700	0.384	0.0000	0.0000	700
2013/08/28	JBAF	16/10/2013			Jibar Tradeable Future	5.2600	94.7400	5.3000	94.7000	0.760	0.0000	0.0000	0
2013/08/28	JBAF	20/11/2013			Jibar Tradeable Future	5.4000	94.6000	5.4700	94.5300	1.296	0.0000	0.0000	3,000
2013/08/28	JBAF	18/12/2013			Jibar Tradeable Future	5.4800	94.5200	5.5600	94.4400	1.460	0.0000	0.0000	1,500
2013/08/28	JBAF	15/01/2014			Jibar Tradeable Future	5.6300	94.3700	5.7200	94.2800	1.599	0.0000	0.0000	1,000
2013/08/28	JBAF	19/02/2014			Jibar Tradeable Future	5.8100	94.1900	5.9200	94.0800	1.893	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
2013/08/28	JBAF	19/03/2014			Jibar Tradeable Future	5.9800	94.0200	6.0900	93.9100	1.839	0.0000	0.0000	400
2013/08/28	JBAF	18/06/2014			Jibar Tradeable Future	6.4100	93.5900	6.5200	93.4800	1.716	0.0000	0.0000	1,000
2013/08/28	JBAF	17/09/2014			Jibar Tradeable Future	6.7500	93.2500	6.8900	93.1100	2.074	0.0000	0.0000	0
2013/08/28	JBAF	17/12/2014			Jibar Tradeable Future	7.0900	92.9100	7.2300	92.7700	1.975	0.0000	0.0000	0
2013/08/28	JBAF	18/03/2015			Jibar Tradeable Future	7.4200	92.5800	7.5500	92.4500	1.752	0.0000	0.0000	250
2013/08/28	JBAF	17/06/2015			Jibar Tradeable Future	7.7100	92.2900	7.8500	92.1500	1.816	0.0000	0.0000	0
2013/08/28	R023	07/11/2013	6.50	Put	Bond Future	12,368.6100	12.3686	12,368.6100	12.3686	0.000	0	0	0
2013/08/28	R023	07/11/2013			Bond Future	8.3365	97.8008	8.3365	97.8008	0.000	0.0000	0.0000	11,802
2013/08/28	R023	07/11/2013	6.49	Put	Bond Future	12,441.3400	12.4413	12,441.3400	12.4413	0.000	0	0	0
2013/08/28	R023	07/11/2013	6.51	Put	Bond Future	12,295.9300	12.2959	12,295.9300	12.2959	0.000	0	0	0
2013/08/28	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	R023	06/02/2014			Bond Future	8.4589	99.0840	8.4589	99.0840	0.000	0.0000	0.0000	0
2013/08/28	R023	06/02/2014	7.84	Put	Bond Future	3,845.2600	3.8453	3,845.2600	3.8453	0.000	0	0	0
2013/08/28	R023	06/02/2014	7.86	Put	Bond Future	3,717.9400	3.7179	3,717.9400	3.7179	0.000	0	0	0
2013/08/28	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	R023	06/02/2014	7.85	Put	Bond Future	3,781.5800	3.7816	3,781.5800	3.7816	0.000	0	0	0
2013/08/28	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	R157	07/11/2013			Bond Future	6.6233	113.8686	6.7413	113.6518	1.781	0.0000	0.0000	30,991
2013/08/28	R157	07/11/2013	5.60	Call	Bond Future	68.0400	0.0680	51.3400	0.0513	(24.544)	0	0	0
2013/08/28	R157	07/11/2013	5.59	Put	Bond Future	1,989.3900	1.9894	2,189.8200	2.1898	10.075	0	0	0
2013/08/28	R157	07/11/2013	5.61	Put	Bond Future	1,955.5700	1.9556	2,155.1800	2.1552	10.207	0	0	0
2013/08/28	R157	07/11/2013	5.60	Put	Bond Future	1,972.4600	1.9725	2,172.4900	2.1725	10.141	0	0	0
2013/08/28	R157	07/11/2013	5.61	Call	Bond Future	69.9700	0.0700	52.8500	0.0529	(24.468)	0	0	0
2013/08/28	R157	07/11/2013	5.59	Call	Bond Future	66.1500	0.0662	49.8500	0.0499	(24.641)	0	0	0
2013/08/28	R157	06/02/2014	5.64	Call	Bond Future	193.3800	0.1934	169.9500	0.1700	(12.116)	0	0	0
2013/08/28	R157	06/02/2014	5.65	Put	Bond Future	2,144.1700	2.1442	2,345.3700	2.3454	9.384	0	0	0
2013/08/28	R157	06/02/2014			Bond Future	6.8672	115.3625	7.0097	115.1376	2.075	0.0000	0.0000	100
2013/08/28	R157	06/02/2014	5.65	Call	Bond Future	196.1600	0.1962	172.4000	0.1724	(12.113)	0	0	0
2013/08/28	R157	06/02/2014	5.66	Call	Bond Future	198.9700	0.1990	174.8800	0.1749	(12.107)	0	0	0
2013/08/28	R157	06/02/2014	5.64	Put	Bond Future	2,157.5900	2.1576	2,359.1200	2.3591	9.341	0	0	0
2013/08/28	R157	06/02/2014	5.66	Put	Bond Future	2,130.7900	2.1308	2,331.6600	2.3317	9.427	0	0	0
2013/08/28	R157	08/05/2014	5.20	Call	Bond Future	78.8000	0.0788	113.7500	0.1138	44.353	0	0	0
2013/08/28	R157	08/05/2014			Bond Future	7.1566	110.1070	7.3446	109.8574	2.627	0.0000	0.0000	0
2013/08/28	R157	08/05/2014	5.21	Call	Bond Future	79.9900	0.0800	115.1600	0.1152	43.968	0	0	0
2013/08/28	R157	08/05/2014	5.19	Call	Bond Future	77.6200	0.0776	112.3500	0.1123	44.744	0	0	0
2013/08/28	R157	08/05/2014	5.20	Put	Bond Future	2,725.6400	2.7256	3,010.1400	3.0101	10.438	0	0	0
2013/08/28	R157	08/05/2014	5.19	Put	Bond Future	2,738.2200	2.7382	3,022.5000	3.0225	10.382	0	0	0
2013/08/28	R157	08/05/2014	5.21	Put	Bond Future	2,713.0700	2.7131	2,997.7900	2.9978	10.494	0	0	0
2013/08/28	R157	07/08/2014	6.76	Put	Bond Future	1,421.9900	1.4220	1,623.2200	1.6232	14.151	0	0	0
2013/08/28	R157	07/08/2014			Bond Future	7.5631	111.5983	7.8189	111.3229	3.381	0.0000	0.0000	0
2013/08/28	R157	07/08/2014	6.75	Put	Bond Future	1,429.1100	1.4291	1,630.7700	1.6308	14.111	0	0	0
2013/08/28	R157	07/08/2014	6.74	Call	Bond Future	542.5900	0.5426	469.2800	0.4693	(13.511)	0	0	0
2013/08/28	R157	07/08/2014	6.75	Call	Bond Future	546.3700	0.5464	472.6300	0.4726	(13.496)	0	0	0

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2013/08/28	R157	07/08/2014	6.76	Call	Bond Future	550.1700	0.5502	476.0000	0.4760	(13.481)	0	0	0
2013/08/28	R157	07/08/2014	6.74	Put	Bond Future	1,436.2500	1.4363	1,638.3400	1.6383	14.071	0	0	0
2013/08/28	R186	07/11/2013	8.16	Put	Bond Future	5,491.3300	5.4913	5,547.8200	5.5478	1.029	0	0	0
2013/08/28	R186	07/11/2013	9.00	Put	Bond Future	1,797.7000	1.7977	1,834.0800	1.8341	2.024	0	0	1,200
2013/08/28	R186	07/11/2013			Bond Future	8.5886	118.9757	8.5955	118.9163	0.081	0.0000	0.0000	56,595
2013/08/28	R186	07/11/2013	6.50	Put	Bond Future	20,100.0900	20.1001	20,160.3000	20.1603	0.300	0	0	0
2013/08/28	R186	07/11/2013	8.15	Put	Bond Future	5,552.7900	5.5528	5,609.4400	5.6094	1.020	0	0	0
2013/08/28	R186	07/11/2013	6.75	Put	Bond Future	17,490.5600	17.4906	17,551.3000	17.5513	0.347	0	0	0
2013/08/28	R186	07/11/2013	8.14	Call	Bond Future	1,673.2200	1.6732	1,670.6000	1.6706	(0.157)	0	0	0
2013/08/28	R186	07/11/2013	8.50	Call	Bond Future	2,886.5300	2.8865	2,875.4300	2.8754	(0.385)	0	0	0
2013/08/28	R186	07/11/2013	8.75	Call	Bond Future	3,972.3900	3.9724	3,956.7600	3.9568	(0.393)	0	0	0
2013/08/28	R186	07/11/2013	8.25	Put	Bond Future	4,956.3800	4.9564	5,012.1200	5.0121	1.125	0	0	250
2013/08/28	R186	07/11/2013	8.00	Call	Bond Future	1,313.8600	1.3139	1,312.1000	1.3121	(0.134)	0	0	1,000
2013/08/28	R186	07/11/2013	8.15	Call	Bond Future	1,701.2600	1.7013	1,698.4800	1.6985	(0.163)	0	0	0
2013/08/28	R186	07/11/2013	6.50	Call	Bond Future	30.3200	0.0303	31.1000	0.0311	2.573	0	0	5,290
2013/08/28	R186	07/11/2013	8.16	Call	Bond Future	1,729.6200	1.7296	1,726.6800	1.7267	(0.170)	0	0	0
2013/08/28	R186	07/11/2013	8.00	Put	Bond Future	6,524.2400	6.5242	6,581.9100	6.5819	0.884	0	0	0
2013/08/28	R186	07/11/2013	8.75	Put	Bond Future	2,599.2400	2.5992	2,643.0400	2.6430	1.685	0	0	1,030
2013/08/28	R186	07/11/2013	9.00	Call	Bond Future	5,252.2200	5.2522	5,229.1700	5.2292	(0.439)	0	0	0
2013/08/28	R186	07/11/2013	8.25	Call	Bond Future	1,998.8100	1.9988	1,995.1200	1.9951	(0.185)	0	0	0
2013/08/28	R186	07/11/2013	6.75	Call	Bond Future	67.2000	0.0672	68.5100	0.0685	1.949	0	0	1,000
2013/08/28	R186	07/11/2013	8.14	Put	Bond Future	5,614.6700	5.6147	5,671.4800	5.6715	1.012	0	0	0
2013/08/28	R186	07/11/2013	8.50	Put	Bond Future	3,650.1800	3.6502	3,698.5100	3.6985	1.324	0	0	4,000
2013/08/28	R186	06/02/2014			Bond Future	8.6997	115.2473	8.7076	115.1816	0.090	0.0000	0.0000	100
2013/08/28	R186	06/02/2014	7.75	Call	Bond Future	1,808.3100	1.8083	1,829.2300	1.8292	1.157	0	0	0
2013/08/28	R186	06/02/2014	7.74	Put	Bond Future	10,246.3900	10.2464	10,333.0600	10.3331	0.846	0	0	0
2013/08/28	R186	06/02/2014	7.76	Put	Bond Future	10,104.9500	10.1050	10,191.6600	10.1917	0.858	0	0	0
2013/08/28	R186	06/02/2014	7.75	Put	Bond Future	10,175.1600	10.1752	10,261.8400	10.2618	0.852	0	0	0
2013/08/28	R186	06/02/2014	7.76	Call	Bond Future	1,830.6100	1.8306	1,851.5600	1.8516	1.144	0	0	0
2013/08/28	R186	06/02/2014	7.74	Call	Bond Future	1,786.9400	1.7869	1,807.8500	1.8078	1.170	0	0	0
2013/08/28	R186	08/05/2014			Bond Future	8.8125	116.7990	8.8233	116.7100	0.123	0.0000	0.0000	0
2013/08/28	R186	08/05/2014	7.09	Put	Bond Future	16,730.0400	16.7300	16,791.0500	16.7911	0.365	0	0	0
2013/08/28	R186	08/05/2014	7.10	Call	Bond Future	1,319.7700	1.3198	1,291.6500	1.2916	(2.131)	0	0	0
2013/08/28	R186	08/05/2014	7.11	Call	Bond Future	1,334.1600	1.3342	1,305.8400	1.3058	(2.123)	0	0	0
2013/08/28	R186	08/05/2014	7.09	Call	Bond Future	1,305.4900	1.3055	1,277.5800	1.2776	(2.138)	0	0	0
2013/08/28	R186	08/05/2014	7.11	Put	Bond Future	16,563.3400	16.5633	16,623.9400	16.6239	0.366	0	0	0
2013/08/28	R186	08/05/2014	7.10	Put	Bond Future	16,646.5800	16.6466	16,707.3800	16.7074	0.365	0	0	0
2013/08/28	R186	07/08/2014	8.31	Call	Bond Future	4,492.7700	4.4928	4,467.0100	4.4670	(0.573)	0	0	0
2013/08/28	R186	07/08/2014			Bond Future	8.9284	113.0902	8.9425	112.9769	0.159	0.0000	0.0000	0
2013/08/28	R186	07/08/2014	8.29	Call	Bond Future	4,430.2600	4.4303	4,404.8900	4.4049	(0.573)	0	0	0
2013/08/28	R186	07/08/2014	8.30	Call	Bond Future	4,461.4500	4.4614	4,435.8900	4.4359	(0.573)	0	0	0
2013/08/28	R186	07/08/2014	8.29	Put	Bond Future	9,698.9400	9.6989	9,786.8800	9.7869	0.907	0	0	0
2013/08/28	R186	07/08/2014	8.31	Put	Bond Future	9,591.1700	9.5912	9,678.7200	9.6787	0.913	0	0	0
2013/08/28	R186	07/08/2014	8.30	Put	Bond Future	9,644.9500	9.6450	9,732.7000	9.7327	0.910	0	0	0
2013/08/28	R197	07/11/2013			Bond Future	274.2163	274.2163	274.1098	274.1098	(0.039)	0.0000	0.0000	2,100
2013/08/28	R197	07/11/2013	279.99	Put	Bond Future	5,773.6800	5.7737	5,880.1700	5.8802	1.844	0	0	0

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2013/08/28	R197	07/11/2013	280.00	Put	Bond Future	5,783.6800	5.7837	5,890.1700	5.8902	1.841	0	0	0
2013/08/28	R197	07/11/2013	280.01	Put	Bond Future	5,793.6800	5.7937	5,900.1700	5.9002	1.838	0	0	0
2013/08/28	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	R201	07/11/2013	4.79	Put	Bond Future	854.6400	0.8546	908.5600	0.9086	6.309	0	0	0
2013/08/28	R201	07/11/2013			Bond Future	5.5051	106.8705	5.5642	106.8061	1.075	0.0000	0.0000	0
2013/08/28	R201	07/11/2013	4.80	Put	Bond Future	845.6100	0.8456	899.3000	0.8993	6.349	0	0	0
2013/08/28	R201	07/11/2013	4.81	Put	Bond Future	836.6300	0.8366	890.0900	0.8901	6.390	0	0	0
2013/08/28	R201	07/11/2013	4.79	Call	Bond Future	72.3100	0.0723	61.9000	0.0619	(14.396)	0	0	0
2013/08/28	R201	07/11/2013	4.80	Call	Bond Future	74.2800	0.0743	63.6400	0.0636	(14.324)	0	0	0
2013/08/28	R201	07/11/2013	4.81	Call	Bond Future	76.3000	0.0763	65.4300	0.0654	(14.246)	0	0	0
2013/08/28	R201	06/02/2014	5.24	Put	Bond Future	556.6200	0.5566	606.7700	0.6068	9.010	0	0	0
2013/08/28	R201	06/02/2014			Bond Future	5.5689	103.8648	5.6519	103.7947	1.490	0.0000	0.0000	0
2013/08/28	R201	06/02/2014	5.26	Put	Bond Future	546.3000	0.5463	596.0400	0.5960	9.105	0	0	0
2013/08/28	R201	06/02/2014	5.24	Call	Bond Future	278.0100	0.2780	258.0400	0.2580	(7.183)	0	0	0
2013/08/28	R201	06/02/2014	5.25	Put	Bond Future	551.4400	0.5514	601.3900	0.6014	9.058	0	0	0
2013/08/28	R201	06/02/2014	5.25	Call	Bond Future	281.3200	0.2813	261.1500	0.2611	(7.170)	0	0	0
2013/08/28	R201	06/02/2014	5.26	Call	Bond Future	284.6700	0.2847	264.2900	0.2643	(7.159)	0	0	0
2013/08/28	R201	08/05/2014			Bond Future	5.6318	105.2632	5.7836	105.1720	2.696	0.0000	0.0000	0
2013/08/28	R201	08/05/2014	4.75	Call	Bond Future	81.1200	0.0811	159.9300	0.1599	97.152	0	0	0
2013/08/28	R201	08/05/2014	4.76	Call	Bond Future	82.4100	0.0824	161.5300	0.1615	96.008	0	0	0
2013/08/28	R201	08/05/2014	4.74	Call	Bond Future	79.8400	0.0798	158.3400	0.1583	98.322	0	0	0
2013/08/28	R201	08/05/2014	4.76	Put	Bond Future	608.3200	0.6083	778.5500	0.7786	27.984	0	0	0
2013/08/28	R201	08/05/2014	4.75	Put	Bond Future	613.0900	0.6131	783.0100	0.7830	27.715	0	0	0
2013/08/28	R201	08/05/2014	4.74	Put	Bond Future	617.8700	0.6179	787.4800	0.7875	27.451	0	0	0
2013/08/28	R201	07/08/2014	5.31	Put	Bond Future	382.5200	0.3825	450.9600	0.4510	17.892	0	0	0
2013/08/28	R201	07/08/2014			Bond Future	5.7072	102.2800	6.0224	102.1667	5.523	0.0000	0.0000	0
2013/08/28	R201	07/08/2014	5.30	Put	Bond Future	384.6000	0.3846	453.2400	0.4532	17.847	0	0	0
2013/08/28	R201	07/08/2014	5.31	Call	Bond Future	239.4500	0.2395	194.6300	0.1946	(18.718)	0	0	0
2013/08/28	R201	07/08/2014	5.29	Call	Bond Future	236.4000	0.2364	191.9900	0.1920	(18.786)	0	0	0
2013/08/28	R201	07/08/2014	5.30	Call	Bond Future	237.9300	0.2379	193.3100	0.1933	(18.753)	0	0	0
2013/08/28	R201	07/08/2014	5.29	Put	Bond Future	386.6800	0.3867	455.5300	0.4555	17.805	0	0	0
2013/08/28	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	R202	07/11/2013			Bond Future	200.1808	200.1808	200.1133	200.1133	(0.034)	0.0000	0.0000	43,251
2013/08/28	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	R202	07/11/2013	208.99	Put	Bond Future	8,809.2300	8.8092	8,876.6800	8.8767	0.766	0	0	0
2013/08/28	R202	07/11/2013	209.01	Put	Bond Future	8,829.2300	8.8292	8,896.6800	8.8967	0.764	0	0	0
2013/08/28	R202	07/11/2013	209.00	Put	Bond Future	8,819.2300	8.8192	8,886.6800	8.8867	0.765	0	0	0
2013/08/28	R203	07/11/2013	6.01	Call	Bond Future	22.2200	0.0222	23.6900	0.0237	6.616	0	0	0
2013/08/28	R203	07/11/2013			Bond Future	7.5158	103.7153	7.5851	103.4846	0.922	0.0000	0.0000	19,620
2013/08/28	R203	07/11/2013	5.99	Call	Bond Future	20.6900	0.0207	22.1300	0.0221	6.960	0	0	0
2013/08/28	R203	07/11/2013	5.71	Put	Bond Future	6,249.0500	6.2490	6,480.7000	6.4807	3.707	0	0	0
2013/08/28	R203	07/11/2013	6.00	Call	Bond Future	21.4400	0.0214	22.9000	0.0229	6.810	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
2013/08/28	R203	07/11/2013	571.00	Call	Bond Future	101,485.7800	101.4858	101,255.0600	101.2551	(0.227)	0	0	0
2013/08/28	R203	07/11/2013	5.99	Put	Bond Future	5,264.8200	5.2648	5,496.9800	5.4970	4.410	0	0	0
2013/08/28	R203	07/11/2013	6.01	Put	Bond Future	5,195.5100	5.1955	5,427.7000	5.4277	4.469	0	0	0
2013/08/28	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	R203	07/11/2013	5.71	Call	Bond Future	7.1500	0.0072	8.0800	0.0081	13.007	0	0	15
2013/08/28	R203	07/11/2013	6.00	Put	Bond Future	5,230.1400	5.2301	5,462.3200	5.4623	4.439	0	0	0
2013/08/28	R203	06/02/2014			Bond Future	7.7014	105.0761	7.7781	104.8374	0.996	0.0000	0.0000	0
2013/08/28	R203	06/02/2014	6.14	Put	Bond Future	5,157.5400	5.1575	5,405.8500	5.4059	4.815	0	0	0
2013/08/28	R203	06/02/2014	5.95	Put	Bond Future	5,743.5800	5.7436	5,991.0800	5.9911	4.309	0	0	0
2013/08/28	R203	06/02/2014	6.16	Put	Bond Future	5,096.9600	5.0970	5,345.3300	5.3453	4.873	0	0	0
2013/08/28	R203	06/02/2014	6.15	Put	Bond Future	5,127.2200	5.1272	5,375.5700	5.3756	4.844	0	0	0
2013/08/28	R203	06/02/2014	6.16	Call	Bond Future	148.6300	0.1486	158.3200	0.1583	6.520	0	0	0
2013/08/28	R203	06/02/2014	5.95	Call	Bond Future	98.4200	0.0984	107.2400	0.1072	8.962	0	0	16
2013/08/28	R203	06/02/2014	6.14	Call	Bond Future	143.0800	0.1431	152.7100	0.1527	6.731	0	0	0
2013/08/28	R203	06/02/2014	6.15	Call	Bond Future	145.8300	0.1458	155.5000	0.1555	6.631	0	0	0
2013/08/28	R203	08/05/2014	7.40	Put	Bond Future	2,478.6100	2.4786	2,852.5400	2.8525	15.086	0	0	0
2013/08/28	R203	08/05/2014	5.74	Call	Bond Future	106.5000	0.1065	159.1800	0.1592	49.465	0	0	0
2013/08/28	R203	08/05/2014	5.76	Call	Bond Future	110.1400	0.1101	163.7600	0.1638	48.683	0	0	0
2013/08/28	R203	08/05/2014			Bond Future	7.8951	102.3297	7.9852	102.0681	1.142	0.0000	0.0000	0
2013/08/28	R203	08/05/2014	5.76	Put	Bond Future	6,558.1900	6.5582	6,873.4200	6.8734	4.807	0	0	0
2013/08/28	R203	08/05/2014	5.75	Put	Bond Future	6,587.7400	6.5877	6,902.5000	6.9025	4.778	0	0	0
2013/08/28	R203	08/05/2014	5.74	Put	Bond Future	6,617.3100	6.6173	6,931.6000	6.9316	4.750	0	0	0
2013/08/28	R203	08/05/2014	7.40	Call	Bond Future	1,026.8900	1.0269	1,139.2100	1.1392	10.938	0	0	16
2013/08/28	R203	08/05/2014	5.75	Call	Bond Future	108.3100	0.1083	161.4600	0.1615	49.072	0	0	0
2013/08/28	R203	07/08/2014	7.30	Call	Bond Future	1,039.8800	1.0399	1,060.4800	1.0605	1.981	0	0	0
2013/08/28	R203	07/08/2014			Bond Future	8.1141	103.7156	8.2203	103.4298	1.310	0.0000	0.0000	0
2013/08/28	R203	07/08/2014	7.31	Call	Bond Future	1,049.0400	1.0490	1,069.7000	1.0697	1.969	0	0	0
2013/08/28	R203	07/08/2014	7.29	Put	Bond Future	3,282.3800	3.2824	3,588.7500	3.5888	9.334	0	0	0
2013/08/28	R203	07/08/2014	7.31	Put	Bond Future	3,245.2600	3.2453	3,551.7700	3.5518	9.445	0	0	0
2013/08/28	R203	07/08/2014	7.29	Call	Bond Future	1,030.7800	1.0308	1,051.3000	1.0513	1.991	0	0	0
2013/08/28	R203	07/08/2014	7.30	Put	Bond Future	3,263.7800	3.2638	3,570.2300	3.5702	9.389	0	0	0
2013/08/28	R204	07/11/2013			Bond Future	7.7105	104.3380	7.7691	104.0929	0.760	0.0000	0.0000	29,092
2013/08/28	R204	07/11/2013	7.00	Put	Bond Future	3,411.3800	3.4114	3,630.3100	3.6303	6.418	0	0	1,270
2013/08/28	R204	07/11/2013	6.29	Put	Bond Future	6,228.1400	6.2281	6,470.0200	6.4700	3.884	0	0	0
2013/08/28	R204	07/11/2013	6.31	Put	Bond Future	6,141.7500	6.1417	6,383.3800	6.3834	3.934	0	0	0
2013/08/28	R204	07/11/2013	6.29	Call	Bond Future	58.1800	0.0582	54.9500	0.0550	(5.552)	0	0	0
2013/08/28	R204	07/11/2013	6.30	Put	Bond Future	6,184.9100	6.1849	6,426.6700	6.4267	3.909	0	0	0
2013/08/28	R204	07/11/2013	7.00	Call	Bond Future	381.1500	0.3812	354.9700	0.3550	(6.869)	0	0	0
2013/08/28	R204	07/11/2013	6.30	Call	Bond Future	59.9700	0.0600	56.6200	0.0566	(5.586)	0	0	0
2013/08/28	R204	07/11/2013	6.31	Call	Bond Future	61.8100	0.0618	58.3300	0.0583	(5.630)	0	0	0
2013/08/28	R204	06/02/2014	6.39	Call	Bond Future	277.7700	0.2778	277.1300	0.2771	(0.230)	0	0	0
2013/08/28	R204	06/02/2014			Bond Future	7.8616	101.6770	7.9252	101.4238	0.808	0.0000	0.0000	0
2013/08/28	R204	06/02/2014	6.41	Call	Bond Future	287.2400	0.2872	286.3400	0.2863	(0.313)	0	0	0
2013/08/28	R204	06/02/2014	6.40	Call	Bond Future	282.4700	0.2825	281.7000	0.2817	(0.273)	0	0	0
2013/08/28	R204	06/02/2014	6.39	Put	Bond Future	6,363.7900	6.3638	6,616.3000	6.6163	3.968	0	0	0
2013/08/28	R204	06/02/2014	6.41	Put	Bond Future	6,287.5800	6.2876	6,539.8300	6.5398	4.012	0	0	0
2013/08/28	R204	06/02/2014	6.40	Put	Bond Future	6,325.6400	6.3256	6,578.0200	6.5780	3.990	0	0	0

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2013/08/28	R204	08/05/2014			Bond Future	8.0221	103.0458	8.0951	102.7697	0.910	0.0000	0.0000	0
2013/08/28	R204	08/05/2014	6.05	Call	Bond Future	318.1300	0.3181	329.0100	0.3290	3.420	0	0	0
2013/08/28	R204	08/05/2014	6.06	Call	Bond Future	322.3400	0.3223	333.2000	0.3332	3.369	0	0	0
2013/08/28	R204	08/05/2014	6.04	Call	Bond Future	313.9700	0.3140	324.8600	0.3249	3.468	0	0	0
2013/08/28	R204	08/05/2014	6.05	Put	Bond Future	8,144.6200	8.1446	8,431.6300	8.4316	3.524	0	0	0
2013/08/28	R204	08/05/2014	6.04	Put	Bond Future	8,182.0100	8.1820	8,469.0300	8.4690	3.508	0	0	0
2013/08/28	R204	08/05/2014	6.06	Put	Bond Future	8,107.2900	8.1073	8,394.2800	8.3943	3.540	0	0	0
2013/08/28	R204	07/08/2014			Bond Future	8.1970	100.4105	8.2808	100.1102	1.023	0.0000	0.0000	0
2013/08/28	R204	07/08/2014	7.44	Put	Bond Future	4,392.0500	4.3920	4,664.5200	4.6645	6.204	0	0	0
2013/08/28	R204	07/08/2014	7.46	Put	Bond Future	4,343.5100	4.3435	4,615.8400	4.6158	6.270	0	0	0
2013/08/28	R204	07/08/2014	7.45	Put	Bond Future	4,367.7400	4.3677	4,640.1400	4.6401	6.237	0	0	0
2013/08/28	R204	07/08/2014	7.46	Call	Bond Future	1,654.2500	1.6543	1,626.2500	1.6263	(1.693)	0	0	0
2013/08/28	R204	07/08/2014	7.44	Call	Bond Future	1,628.5800	1.6286	1,600.7200	1.6007	(1.711)	0	0	0
2013/08/28	R204	07/08/2014	7.45	Call	Bond Future	1,641.3800	1.6414	1,613.4500	1.6134	(1.702)	0	0	0
2013/08/28	R206	07/11/2013	4.31	Put	Bond Future	295.2600	0.2953	324.5500	0.3245	9.920	0	0	0
2013/08/28	R206	07/11/2013			Bond Future	5.9242	102.6834	6.0980	102.6524	2.933	0.0000	0.0000	0
2013/08/28	R206	07/11/2013	4.30	Put	Bond Future	296.9200	0.2969	326.2400	0.3262	9.875	0	0	0
2013/08/28	R206	07/11/2013	4.31	Call	Bond Future	6.8100	0.0068	5.1400	0.0051	(24.523)	0	0	0
2013/08/28	R206	07/11/2013	4.29	Call	Bond Future	6.5500	0.0066	4.9400	0.0049	(24.580)	0	0	0
2013/08/28	R206	07/11/2013	4.30	Call	Bond Future	6.6800	0.0067	5.0400	0.0050	(24.551)	0	0	0
2013/08/28	R206	07/11/2013	4.29	Put	Bond Future	298.5900	0.2986	327.9400	0.3279	9.830	0	0	0
2013/08/28	R207	07/11/2013	6.70	Call	Bond Future	131.3200	0.1313	120.5300	0.1205	(8.217)	0	0	0
2013/08/28	R207	07/11/2013			Bond Future	7.9978	98.7594	8.0458	98.5344	0.600	0.0000	0.0000	27,295
2013/08/28	R207	07/11/2013	6.71	Call	Bond Future	134.7400	0.1347	123.6900	0.1237	(8.201)	0	0	0
2013/08/28	R207	07/11/2013	6.69	Put	Bond Future	6,513.9000	6.5139	6,728.4000	6.7284	3.293	0	0	0
2013/08/28	R207	07/11/2013	6.71	Put	Bond Future	6,419.1900	6.4192	6,633.1700	6.6332	3.333	0	0	0
2013/08/28	R207	07/11/2013	6.69	Call	Bond Future	127.9700	0.1280	117.4400	0.1174	(8.228)	0	0	0
2013/08/28	R207	07/11/2013	6.70	Put	Bond Future	6,466.4900	6.4665	6,680.7300	6.6807	3.313	0	0	0
2013/08/28	R207	06/02/2014			Bond Future	8.1392	96.4160	8.1909	96.1834	0.634	0.0000	0.0000	0
2013/08/28	R207	06/02/2014	6.65	Call	Bond Future	392.4400	0.3924	381.1600	0.3812	(2.874)	0	0	0
2013/08/28	R207	06/02/2014	6.64	Put	Bond Future	7,452.2100	7.4522	7,673.7300	7.6737	2.973	0	0	0
2013/08/28	R207	06/02/2014	6.66	Put	Bond Future	7,365.7800	7.3658	7,586.8700	7.5869	3.002	0	0	0
2013/08/28	R207	06/02/2014	6.65	Put	Bond Future	7,408.9400	7.4089	7,630.2400	7.6302	2.987	0	0	0
2013/08/28	R207	06/02/2014	6.66	Call	Bond Future	398.4400	0.3984	386.9500	0.3870	(2.884)	0	0	0
2013/08/28	R207	06/02/2014	6.64	Call	Bond Future	386.5100	0.3865	375.4500	0.3755	(2.862)	0	0	0
2013/08/28	R207	08/05/2014	6.19	Put	Bond Future	10,063.0300	10.0630	10,294.6900	10.2947	2.302	0	0	0
2013/08/28	R207	08/05/2014	6.21	Put	Bond Future	9,975.8800	9.9759	10,207.0400	10.2070	2.317	0	0	0
2013/08/28	R207	08/05/2014			Bond Future	8.2899	97.7141	8.3488	97.4598	0.710	0.0000	0.0000	0
2013/08/28	R207	08/05/2014	6.20	Put	Bond Future	10,019.4200	10.0194	10,250.8300	10.2508	2.310	0	0	0
2013/08/28	R207	08/05/2014	6.20	Call	Bond Future	424.0600	0.4241	401.1800	0.4012	(5.395)	0	0	0
2013/08/28	R207	08/05/2014	6.21	Call	Bond Future	429.1600	0.4292	406.0300	0.4060	(5.390)	0	0	0
2013/08/28	R207	08/05/2014	6.19	Call	Bond Future	419.0100	0.4190	396.3800	0.3964	(5.401)	0	0	0
2013/08/28	R207	07/08/2014	7.69	Call	Bond Future	2,112.6400	2.1126	2,054.6200	2.0546	(2.746)	0	0	0
2013/08/28	R207	07/08/2014	7.70	Put	Bond Future	5,308.5500	5.3086	5,527.4100	5.5274	4.123	0	0	0
2013/08/28	R207	07/08/2014			Bond Future	8.4520	95.3974	8.5191	95.1201	0.793	0.0000	0.0000	0
2013/08/28	R207	07/08/2014	7.70	Call	Bond Future	2,128.0400	2.1280	2,069.5800	2.0696	(2.747)	0	0	0

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2013/08/28	R207	07/08/2014	7.71	Call	Bond Future	2,143.5100	2.1435	2,084.6000	2.0846	(2.748)	0	0	0
2013/08/28	R207	07/08/2014	7.69	Put	Bond Future	5,336.3100	5.3363	5,555.6100	5.5556	4.110	0	0	0
2013/08/28	R207	07/08/2014	7.71	Put	Bond Future	5,280.8800	5.2809	5,499.2900	5.4993	4.136	0	0	0
2013/08/28	R208	07/11/2013			Bond Future	8.1357	93.2071	8.1318	93.2270	(0.047)	0.0000	0.0000	14,367
2013/08/28	R208	07/11/2013	6.79	Put	Bond Future	7,464.2800	7.4643	7,457.4100	7.4574	(0.092)	0	0	0
2013/08/28	R208	07/11/2013	6.81	Put	Bond Future	7,356.2500	7.3563	7,349.8700	7.3499	(0.087)	0	0	0
2013/08/28	R208	07/11/2013	6.80	Put	Bond Future	7,410.2000	7.4102	7,403.5800	7.4036	(0.089)	0	0	0
2013/08/28	R208	07/11/2013	6.81	Call	Bond Future	119.7900	0.1198	133.3100	0.1333	11.286	0	0	0
2013/08/28	R208	07/11/2013	7.50	Put	Bond Future	4,007.2000	4.0072	4,022.0500	4.0220	0.371	0	0	1,520
2013/08/28	R208	07/11/2013	6.79	Call	Bond Future	113.4100	0.1134	126.4400	0.1264	11.489	0	0	0
2013/08/28	R208	07/11/2013	7.50	Call	Bond Future	621.0700	0.6211	655.8200	0.6558	5.595	0	0	0
2013/08/28	R208	07/11/2013	6.80	Call	Bond Future	116.5600	0.1166	129.8400	0.1298	11.393	0	0	0
2013/08/28	R208	06/02/2014	6.74	Put	Bond Future	8,481.8500	8.4818	8,505.7000	8.5057	0.281	0	0	0
2013/08/28	R208	06/02/2014			Bond Future	8.2648	94.4300	8.2617	94.4457	(0.038)	0.0000	0.0000	0
2013/08/28	R208	06/02/2014	6.76	Put	Bond Future	8,382.4400	8.3824	8,407.0200	8.4070	0.293	0	0	0
2013/08/28	R208	06/02/2014	6.75	Put	Bond Future	8,432.0800	8.4321	8,456.3000	8.4563	0.287	0	0	0
2013/08/28	R208	06/02/2014	6.74	Call	Bond Future	381.9600	0.3820	421.5400	0.4215	10.362	0	0	0
2013/08/28	R208	06/02/2014	6.75	Call	Bond Future	388.1000	0.3881	428.0500	0.4280	10.294	0	0	0
2013/08/28	R208	06/02/2014	6.76	Call	Bond Future	394.3300	0.3943	434.6400	0.4346	10.222	0	0	0
2013/08/28	R208	08/05/2014	6.31	Call	Bond Future	313.8000	0.3138	420.0300	0.4200	33.853	0	0	0
2013/08/28	R208	08/05/2014			Bond Future	8.3964	92.3048	8.3968	92.3029	0.005	0.0000	0.0000	0
2013/08/28	R208	08/05/2014	6.29	Call	Bond Future	305.0000	0.3050	409.5100	0.4095	34.266	0	0	0
2013/08/28	R208	08/05/2014	6.31	Put	Bond Future	11,218.6200	11.2186	11,326.8000	11.3268	0.964	0	0	0
2013/08/28	R208	08/05/2014	6.30	Put	Bond Future	11,270.1800	11.2702	11,377.5000	11.3775	0.952	0	0	0
2013/08/28	R208	08/05/2014	6.29	Put	Bond Future	11,321.8200	11.3218	11,428.2800	11.4283	0.940	0	0	0
2013/08/28	R208	08/05/2014	6.30	Call	Bond Future	309.3700	0.3094	414.7400	0.4147	34.060	0	0	0
2013/08/28	R208	07/08/2014			Bond Future	8.5353	93.5550	8.5397	93.5343	0.052	0.0000	0.0000	0
2013/08/28	R208	07/08/2014	7.80	Call	Bond Future	2,155.3400	2.1553	2,218.8200	2.2188	2.945	0	0	0
2013/08/28	R208	07/08/2014	7.79	Put	Bond Future	5,732.7400	5.7327	5,816.8500	5.8168	1.467	0	0	0
2013/08/28	R208	07/08/2014	7.81	Put	Bond Future	5,668.1700	5.6682	5,752.4500	5.7525	1.487	0	0	0
2013/08/28	R208	07/08/2014	7.80	Put	Bond Future	5,700.3900	5.7004	5,784.5900	5.7846	1.477	0	0	0
2013/08/28	R208	07/08/2014	7.81	Call	Bond Future	2,172.4500	2.1725	2,236.0100	2.2360	2.926	0	0	0
2013/08/28	R208	07/08/2014	7.79	Call	Bond Future	2,138.3200	2.1383	2,201.7100	2.2017	2.964	0	0	0
2013/08/28	R209	07/11/2013	8.80	Put	Bond Future	5,402.9000	5.4029	5,391.8800	5.3919	(0.204)	0	0	0
2013/08/28	R209	07/11/2013	9.50	Put	Bond Future	2,370.6200	2.3706	2,365.9100	2.3659	(0.199)	0	0	980
2013/08/28	R209	07/11/2013			Bond Future	9.3359	71.9601	9.3327	71.9828	(0.034)	0.0000	0.0000	19,302
2013/08/28	R209	07/11/2013	8.80	Call	Bond Future	1,397.5200	1.3975	1,409.2000	1.4092	0.836	0	0	0
2013/08/28	R209	07/11/2013	9.25	Call	Bond Future	2,638.4500	2.6385	2,654.4500	2.6544	0.606	0	0	0
2013/08/28	R209	07/11/2013	8.81	Call	Bond Future	1,419.8500	1.4199	1,431.6300	1.4316	0.830	0	0	0
2013/08/28	R209	07/11/2013	8.65	Call	Bond Future	1,090.5100	1.0905	1,100.6500	1.1006	0.930	0	0	0
2013/08/28	R209	07/11/2013	8.79	Call	Bond Future	1,375.4300	1.3754	1,387.0000	1.3870	0.841	0	0	0
2013/08/28	R209	07/11/2013	9.40	Call	Bond Future	3,157.3900	3.1574	3,174.6300	3.1746	0.546	0	0	0
2013/08/28	R209	07/11/2013	9.70	Put	Bond Future	1,808.4100	1.8084	1,804.9600	1.8050	(0.191)	0	0	1,520
2013/08/28	R209	07/11/2013	9.25	Put	Bond Future	3,257.2600	3.2573	3,250.5600	3.2506	(0.206)	0	0	1,000
2013/08/28	R209	07/11/2013	8.79	Put	Bond Future	5,458.8900	5.4589	5,447.7600	5.4478	(0.204)	0	0	0
2013/08/28	R209	07/11/2013	9.40	Put	Bond Future	2,700.4800	2.7005	2,695.0200	2.6950	(0.202)	0	0	5,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/28	R209	07/11/2013	9.50	Call	Bond Future	3,530.5600	3.5306	3,548.5500	3.5486	0.510	0	0	0
2013/08/28	R209	07/11/2013	9.70	Call	Bond Future	4,341.4700	4.3415	4,360.7200	4.3607	0.443	0	0	0
2013/08/28	R209	07/11/2013	8.65	Put	Bond Future	6,280.4700	6.2805	6,267.9100	6.2679	(0.200)	0	0	4,700
2013/08/28	R209	07/11/2013	8.81	Put	Bond Future	5,347.2700	5.3473	5,336.3500	5.3363	(0.204)	0	0	0
2013/08/28	R209	06/02/2014	8.56	Call	Bond Future	1,867.5800	1.8676	1,911.1900	1.9112	2.335	0	0	0
2013/08/28	R209	06/02/2014			Bond Future	9.4368	72.9042	9.4341	72.9238	(0.029)	0.0000	0.0000	0
2013/08/28	R209	06/02/2014	8.54	Call	Bond Future	1,825.8800	1.8259	1,869.1200	1.8691	2.368	0	0	0
2013/08/28	R209	06/02/2014	8.55	Call	Bond Future	1,846.6500	1.8466	1,890.0800	1.8901	2.352	0	0	0
2013/08/28	R209	06/02/2014	8.54	Put	Bond Future	8,607.6200	8.6076	8,631.3000	8.6313	0.275	0	0	0
2013/08/28	R209	06/02/2014	8.56	Put	Bond Future	8,487.2000	8.4872	8,511.2500	8.5113	0.283	0	0	0
2013/08/28	R209	06/02/2014	8.55	Put	Bond Future	8,547.2600	8.5473	8,571.1300	8.5711	0.279	0	0	0
2013/08/28	R209	08/05/2014			Bond Future	9.5373	70.7408	9.5364	70.7469	(0.009)	0.0000	0.0000	0
2013/08/28	R209	08/05/2014	7.85	Call	Bond Future	1,260.2500	1.2603	1,355.7600	1.3558	7.579	0	0	0
2013/08/28	R209	08/05/2014	7.86	Call	Bond Future	1,273.6700	1.2737	1,369.6600	1.3697	7.536	0	0	0
2013/08/28	R209	08/05/2014	7.85	Put	Bond Future	14,640.8100	14.6408	14,730.3100	14.7303	0.611	0	0	0
2013/08/28	R209	08/05/2014	7.84	Call	Bond Future	1,246.9400	1.2469	1,341.9700	1.3420	7.621	0	0	0
2013/08/28	R209	08/05/2014	7.84	Put	Bond Future	14,718.1600	14.7182	14,807.1800	14.8072	0.605	0	0	0
2013/08/28	R209	08/05/2014	7.86	Put	Bond Future	14,563.7100	14.5637	14,653.6900	14.6537	0.618	0	0	0
2013/08/28	R209	07/08/2014	9.04	Put	Bond Future	8,597.2500	8.5973	8,593.2800	8.5933	(0.046)	0	0	0
2013/08/28	R209	07/08/2014			Bond Future	9.6394	71.6990	9.6406	71.6907	0.013	0.0000	0.0000	0
2013/08/28	R209	07/08/2014	9.06	Put	Bond Future	8,503.1800	8.5032	8,499.1600	8.4992	(0.047)	0	0	0
2013/08/28	R209	07/08/2014	9.05	Put	Bond Future	8,550.1100	8.5501	8,546.1100	8.5461	(0.047)	0	0	0
2013/08/28	R209	07/08/2014	9.05	Call	Bond Future	4,354.3900	4.3544	4,342.1000	4.3421	(0.282)	0	0	0
2013/08/28	R209	07/08/2014	9.06	Call	Bond Future	4,381.9200	4.3819	4,369.6100	4.3696	(0.281)	0	0	0
2013/08/28	R209	07/08/2014	9.04	Call	Bond Future	4,326.9500	4.3269	4,314.6900	4.3147	(0.283)	0	0	0
2013/08/28	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	R210	07/11/2013			Bond Future	151.7481	151.7481	151.6949	151.6949	(0.035)	0.0000	0.0000	1,237
2013/08/28	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	R210	07/11/2013	159.99	Put	Bond Future	8,241.9400	8.2419	8,295.0900	8.2951	0.645	0	0	0
2013/08/28	R210	07/11/2013	160.01	Put	Bond Future	8,261.9400	8.2619	8,315.0900	8.3151	0.643	0	0	0
2013/08/28	R210	07/11/2013	160.00	Put	Bond Future	8,251.9400	8.2519	8,305.0900	8.3051	0.644	0	0	0
2013/08/28	R211	07/11/2013			Bond Future	128.4500	128.4500	128.3836	128.3836	(0.052)	0.0000	0.0000	522
2013/08/28	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	R211	07/11/2013	129.99	Put	Bond Future	1,539.9700	1.5400	1,606.4400	1.6064	4.316	0	0	0
2013/08/28	R211	07/11/2013	130.01	Put	Bond Future	1,559.9700	1.5600	1,626.4400	1.6264	4.261	0	0	0
2013/08/28	R211	07/11/2013	130.00	Put	Bond Future	1,549.9700	1.5500	1,616.4400	1.6164	4.288	0	0	0
2013/08/28	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	R212	07/11/2013	132.99	Put	Bond Future	4,849.6100	4.8496	4,899.9400	4.8999	1.038	0	0	0
2013/08/28	R212	07/11/2013			Bond Future	128.1404	128.1404	128.0901	128.0901	(0.039)	0.0000	0.0000	21,791
2013/08/28	R212	07/11/2013	133.01	Put	Bond Future	4,869.6100	4.8696	4,919.9400	4.9199	1.034	0	0	0
2013/08/28	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	R212	07/11/2013	133.00	Put	Bond Future	4,859.6100	4.8596	4,909.9400	4.9099	1.036	0	0	0
2013/08/28	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/08/28	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	R213	07/11/2013	8.60	Call	Bond Future	1,319.6200	1.3196	1,318.7200	1.3187	(0.068)	0	0	0
2013/08/28	R213	07/11/2013			Bond Future	9.1457	82.9264	9.1425	82.9504	(0.035)	0.0000	0.0000	18,266
2013/08/28	R213	07/11/2013	8.61	Call	Bond Future	1,341.8800	1.3419	1,341.0300	1.3410	(0.063)	0	0	0
2013/08/28	R213	07/11/2013	8.59	Put	Bond Future	5,575.8600	5.5759	5,550.8900	5.5509	(0.448)	0	0	0
2013/08/28	R213	07/11/2013	8.61	Put	Bond Future	5,460.5300	5.4605	5,435.6500	5.4357	(0.456)	0	0	0
2013/08/28	R213	07/11/2013	8.60	Put	Bond Future	5,518.0100	5.5180	5,493.0800	5.4931	(0.452)	0	0	0
2013/08/28	R213	07/11/2013	8.59	Call	Bond Future	1,297.6100	1.2976	1,296.6700	1.2967	(0.072)	0	0	0
2013/08/28	R213	06/02/2014			Bond Future	9.2545	84.0144	9.2517	84.0348	(0.030)	0.0000	0.0000	0
2013/08/28	R213	06/02/2014	8.29	Put	Bond Future	9,291.8700	9.2919	9,286.4500	9.2864	(0.058)	0	0	0
2013/08/28	R213	06/02/2014	8.31	Put	Bond Future	9,166.3000	9.1663	9,161.0500	9.1611	(0.057)	0	0	0
2013/08/28	R213	06/02/2014	8.29	Call	Bond Future	1,805.5100	1.8055	1,820.5400	1.8205	0.832	0	0	0
2013/08/28	R213	06/02/2014	8.30	Put	Bond Future	9,228.9500	9.2289	9,223.6200	9.2236	(0.058)	0	0	0
2013/08/28	R213	06/02/2014	8.30	Call	Bond Future	1,825.2700	1.8253	1,840.3900	1.8404	0.828	0	0	0
2013/08/28	R213	06/02/2014	8.31	Call	Bond Future	1,845.1900	1.8452	1,860.3900	1.8604	0.824	0	0	0
2013/08/28	R213	08/05/2014	7.65	Put	Bond Future	14,991.3400	14.9913	15,067.9500	15.0680	0.511	0	0	0
2013/08/28	R213	08/05/2014			Bond Future	9.3587	81.6072	9.3580	81.6123	(0.007)	0.0000	0.0000	0
2013/08/28	R213	08/05/2014	7.64	Put	Bond Future	15,067.6400	15.0676	15,143.8400	15.1438	0.506	0	0	0
2013/08/28	R213	08/05/2014	7.66	Put	Bond Future	14,915.2600	14.9153	14,992.2700	14.9923	0.516	0	0	0
2013/08/28	R213	08/05/2014	7.65	Call	Bond Future	1,296.1100	1.2961	1,377.7300	1.3777	6.297	0	0	0
2013/08/28	R213	08/05/2014	7.64	Call	Bond Future	1,282.7100	1.2827	1,363.9200	1.3639	6.331	0	0	0
2013/08/28	R213	08/05/2014	7.66	Call	Bond Future	1,309.6100	1.3096	1,391.6300	1.3916	6.263	0	0	0
2013/08/28	R213	07/08/2014	8.86	Call	Bond Future	4,467.8200	4.4678	4,447.6400	4.4476	(0.452)	0	0	0
2013/08/28	R213	07/08/2014			Bond Future	9.4665	82.7125	9.4682	82.7010	0.017	0.0000	0.0000	0
2013/08/28	R213	07/08/2014	8.84	Call	Bond Future	4,412.0800	4.4121	4,391.9800	4.3920	(0.456)	0	0	0
2013/08/28	R213	07/08/2014	8.85	Call	Bond Future	4,439.9000	4.4399	4,419.7600	4.4198	(0.454)	0	0	0
2013/08/28	R213	07/08/2014	8.84	Put	Bond Future	8,989.0600	8.9891	8,980.3900	8.9804	(0.096)	0	0	0
2013/08/28	R213	07/08/2014	8.86	Put	Bond Future	8,892.8700	8.8929	8,884.1200	8.8841	(0.098)	0	0	0
2013/08/28	R213	07/08/2014	8.85	Put	Bond Future	8,940.8700	8.9409	8,932.1600	8.9322	(0.097)	0	0	0
2013/08/28	R214	07/11/2013	7.80	Call	Bond Future	126.8500	0.1269	121.9600	0.1220	(3.855)	0	0	0
2013/08/28	R214	07/11/2013			Bond Future	9.4618	72.4992	9.4689	72.4470	0.075	0.0000	0.0000	2,427
2013/08/28	R214	07/11/2013	7.81	Call	Bond Future	130.3600	0.1304	125.3700	0.1254	(3.828)	0	0	0
2013/08/28	R214	07/11/2013	7.79	Call	Bond Future	123.4100	0.1234	118.6300	0.1186	(3.873)	0	0	0
2013/08/28	R214	07/11/2013	7.81	Put	Bond Future	14,225.2800	14.2253	14,272.4700	14.2725	0.332	0	0	0
2013/08/28	R214	07/11/2013	7.80	Put	Bond Future	14,320.7200	14.3207	14,368.0100	14.3680	0.330	0	0	0
2013/08/28	R214	07/11/2013	7.79	Put	Bond Future	14,416.4300	14.4164	14,463.8300	14.4638	0.329	0	0	0
2013/08/28	R214	06/02/2014			Bond Future	9.5655	73.4504	9.5734	73.3940	0.082	0.0000	0.0000	0
2013/08/28	R214	06/02/2014	8.99	Put	Bond Future	7,183.0700	7.1831	7,226.8400	7.2268	0.609	0	0	0
2013/08/28	R214	06/02/2014	9.01	Put	Bond Future	7,077.9500	7.0779	7,121.4600	7.1215	0.615	0	0	0
2013/08/28	R214	06/02/2014	8.99	Call	Bond Future	2,824.9300	2.8249	2,812.3000	2.8123	(0.447)	0	0	0
2013/08/28	R214	06/02/2014	9.00	Put	Bond Future	7,130.3600	7.1304	7,174.0000	7.1740	0.612	0	0	0
2013/08/28	R214	06/02/2014	9.00	Call	Bond Future	2,851.7800	2.8518	2,839.0200	2.8390	(0.447)	0	0	0
2013/08/28	R214	06/02/2014	9.01	Call	Bond Future	2,878.7800	2.8788	2,865.8900	2.8659	(0.448)	0	0	0
2013/08/28	R248	07/11/2013			Bond Future	9.5242	93.9456	9.5210	93.9757	(0.034)	0.0000	0.0000	8,480
2013/08/28	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/28	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	R248	07/11/2013	7.86	Put	Bond Future	18,317.1200	18.3171	18,287.0600	18.2871	(0.164)	0	0	0
2013/08/28	R248	07/11/2013	7.85	Put	Bond Future	18,446.1900	18.4462	18,416.1300	18.4161	(0.163)	0	0	0
2013/08/28	R248	07/11/2013	7.84	Put	Bond Future	18,575.5200	18.5755	18,545.4600	18.5455	(0.162)	0	0	0
2013/08/28	R248	06/02/2014	9.11	Put	Bond Future	5,016.1900	5.0162	4,990.2300	4.9902	(0.518)	0	0	0
2013/08/28	R248	06/02/2014			Bond Future	9.6312	95.1782	9.6283	95.2042	(0.029)	0.0000	0.0000	0
2013/08/28	R248	06/02/2014	9.10	Put	Bond Future	5,117.2700	5.1173	5,091.3100	5.0913	(0.507)	0	0	0
2013/08/28	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/28	R248	06/02/2014	9.09	Put	Bond Future	5,218.5400	5.2185	5,192.5800	5.1926	(0.497)	0	0	0

Total

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