



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 06/09/2013 to 06/09/2013

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/06	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/09/06	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	2025	07/11/2013			Bond Future	107.0561	107.0561	107.1790	107.1790	0.115	0.0000	0.0000	0
2013/09/06	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	2025	07/11/2013	110.99	Put	Bond Future	3,933.8800	3.9339	3,810.9600	3.8110	(3.125)	0	0	0
2013/09/06	2025	07/11/2013	111.01	Put	Bond Future	3,953.8800	3.9539	3,830.9600	3.8310	(3.109)	0	0	0
2013/09/06	2025	07/11/2013	111.00	Put	Bond Future	3,943.8800	3.9439	3,820.9600	3.8210	(3.117)	0	0	0
2013/09/06	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	2037	07/11/2013			Bond Future	9.4894	93.1633	9.3131	94.7023	(1.857)	0.0000	0.0000	1,650
2013/09/06	2037	07/11/2013	9.41	Put	Bond Future	687.8900	0.6879	0.0000	0.0000	(100.000)	0	0	0
2013/09/06	2037	07/11/2013	9.43	Put	Bond Future	513.7500	0.5138	0.0000	0.0000	(100.000)	0	0	0
2013/09/06	2037	07/11/2013	9.42	Put	Bond Future	600.7500	0.6008	0.0000	0.0000	(100.000)	0	0	0
2013/09/06	2037	07/11/2013	9.43	Call	Bond Future	0.0000	0.0000	1,025.2500	1.0253	100.000	0	0	0
2013/09/06	2037	07/11/2013	9.41	Call	Bond Future	0.0000	0.0000	851.1100	0.8511	100.000	0	0	0
2013/09/06	2037	07/11/2013	9.42	Call	Bond Future	0.0000	0.0000	938.2500	0.9383	100.000	0	0	0
2013/09/06	2037	06/02/2014			Bond Future	9.6002	90.1226	9.4172	91.6892	(1.905)	0.0000	0.0000	0
2013/09/06	2037	06/02/2014	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	2037	06/02/2014	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	2037	06/02/2014	9.38	Put	Bond Future	1,890.9700	1.8910	324.3800	0.3244	(82.846)	0	0	0
2013/09/06	2037	06/02/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	2037	06/02/2014	9.37	Put	Bond Future	1,978.4000	1.9784	411.8100	0.4118	(79.185)	0	0	0
2013/09/06	2037	06/02/2014	9.39	Put	Bond Future	1,803.6800	1.8037	237.0900	0.2371	(86.855)	0	0	0
2013/09/06	2037	08/05/2014	9.39	Put	Bond Future	2,753.0400	2.7530	1,120.9800	1.1210	(59.282)	0	0	0
2013/09/06	2037	08/05/2014			Bond Future	9.7144	91.3184	9.5201	92.9505	(1.999)	0.0000	0.0000	0
2013/09/06	2037	08/05/2014	9.38	Put	Bond Future	2,840.1000	2.8401	1,208.0400	1.2080	(57.465)	0	0	0
2013/09/06	2037	08/05/2014	9.37	Put	Bond Future	2,927.3000	2.9273	1,295.2400	1.2952	(55.753)	0	0	0
2013/09/06	2037	08/05/2014	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	2037	08/05/2014	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	2037	08/05/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	2038	07/11/2013			Bond Future	102.4383	102.4383	102.4536	102.4536	0.015	0.0000	0.0000	0
2013/09/06	2038	07/11/2013	109.99	Put	Bond Future	7,551.7100	7.5517	7,536.3500	7.5363	(0.203)	0	0	0
2013/09/06	2038	07/11/2013	110.00	Put	Bond Future	7,561.7100	7.5617	7,546.3500	7.5463	(0.203)	0	0	0
2013/09/06	2038	07/11/2013	110.01	Put	Bond Future	7,571.7100	7.5717	7,556.3500	7.5563	(0.203)	0	0	0
2013/09/06	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	2050	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	2050	07/11/2013	110.00	Put	Bond Future	4,835.3200	4.8353	4,819.1200	4.8191	(0.335)	0	0	0
2013/09/06	2050	07/11/2013			Bond Future	105.1647	105.1647	105.1809	105.1809	0.015	0.0000	0.0000	122
2013/09/06	2050	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	2050	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	2050	07/11/2013	109.99	Put	Bond Future	4,825.3200	4.8253	4,809.1200	4.8091	(0.336)	0	0	0
2013/09/06	2050	07/11/2013	110.01	Put	Bond Future	4,845.3200	4.8453	4,829.1200	4.8291	(0.334)	0	0	0
2013/09/06	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/09/06	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	AL37	07/11/2013			Index Future	400.3490	400.3490	402.7070	402.7070	0.589	0.0000	0.0000	0
2013/09/06	AL37	06/02/2014			Index Future	405.5740	405.5740	407.9950	407.9950	0.597	0.0000	0.0000	0
2013/09/06	AL7T	07/11/2013			Index Future	469.3940	469.3940	473.4110	473.4110	0.856	0.0000	0.0000	1
2013/09/06	AL7T	06/02/2014			Index Future	475.5200	475.5200	479.6280	479.6280	0.864	0.0000	0.0000	0
2013/09/06	ALBI	07/11/2013			Index Future	422.2280	422.2280	426.1660	426.1660	0.933	0.0000	0.0000	769
2013/09/06	ALBI	06/02/2014			Index Future	427.7390	427.7390	431.7620	431.7620	0.941	0.0000	0.0000	73
2013/09/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/09/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/09/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/06	EL28	07/11/2013			Bond Future	107.9057	107.9057	107.9223	107.9223	0.015	0.0000	0.0000	0
2013/09/06	EL28	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	EL28	07/11/2013	109.99	Put	Bond Future	2,084.2900	2.0843	2,067.6900	2.0677	(0.796)	0	0	0
2013/09/06	EL28	07/11/2013	110.01	Put	Bond Future	2,104.2900	2.1043	2,087.6900	2.0877	(0.789)	0	0	0
2013/09/06	EL28	07/11/2013	110.00	Put	Bond Future	2,094.2900	2.0943	2,077.6900	2.0777	(0.793)	0	0	0
2013/09/06	EL28	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	EL28	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	ES33	07/11/2013			Bond Future	9.9531	80.1231	9.7714	81.4392	(1.826)	0.0000	0.0000	6,292
2013/09/06	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	ES33	07/11/2013	8.51	Put	Bond Future	11,464.6800	11.4647	10,148.6100	10.1486	(11.479)	0	0	0
2013/09/06	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	ES33	07/11/2013	8.49	Put	Bond Future	11,641.1100	11.6411	10,325.0400	10.3250	(11.305)	0	0	0
2013/09/06	ES33	07/11/2013	8.50	Put	Bond Future	11,552.8300	11.5528	10,236.7600	10.2368	(11.392)	0	0	0
2013/09/06	ES33	06/02/2014	9.54	Put	Bond Future	3,967.2600	3.9673	2,627.5200	2.6275	(33.770)	0	0	0
2013/09/06	ES33	06/02/2014			Bond Future	10.0854	81.1689	9.8965	82.5086	(1.873)	0.0000	0.0000	0
2013/09/06	ES33	06/02/2014	9.56	Put	Bond Future	3,816.3100	3.8163	2,476.5700	2.4766	(35.106)	0	0	0
2013/09/06	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	ES33	06/02/2014	9.55	Put	Bond Future	3,891.7300	3.8917	2,551.9900	2.5520	(34.425)	0	0	0
2013/09/06	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	GOVI	07/11/2013			GOVI	421.7110	421.7110	425.5460	425.5460	0.909	0.0000	0.0000	116

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2013/09/06	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	GOVI	07/11/2013	445.99	Put	GOVI	242,790.0000	24.2790	204,440.0000	20.4440	(15.796)	0	0	0
2013/09/06	GOVI	07/11/2013	446.01	Put	GOVI	242,990.0000	24.2990	204,640.0000	20.4640	(15.783)	0	0	0
2013/09/06	GOVI	07/11/2013	446.00	Put	GOVI	242,890.0000	24.2890	204,540.0000	20.4540	(15.789)	0	0	0
2013/09/06	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	GOVI	06/02/2014	440.00	Call	GOVI	427.2160	427.2160	431.1350	431.1350	0.917	0.0000	0.0000	269
2013/09/06	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	GOVI	06/02/2014	439.99	Put	GOVI	127,740.0000	12.7740	88,550.0000	8.8550	(30.680)	0	0	0
2013/09/06	GOVI	06/02/2014	440.01	Put	GOVI	127,940.0000	12.7940	88,750.0000	8.8750	(30.632)	0	0	0
2013/09/06	GOVI	06/02/2014	440.00	Put	GOVI	127,840.0000	12.7840	88,650.0000	8.8650	(30.656)	0	0	0
2013/09/06	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	GOVI	08/05/2014	442.01	Call	GOVI	432.8830	432.8830	437.0610	437.0610	0.965	0.0000	0.0000	0
2013/09/06	GOVI	08/05/2014	441.99	Put	GOVI	91,070.0000	9.1070	49,290.0000	4.9290	(45.877)	0	0	0
2013/09/06	GOVI	08/05/2014	442.01	Put	GOVI	91,270.0000	9.1270	49,490.0000	4.9490	(45.776)	0	0	0
2013/09/06	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	GOVI	08/05/2014	442.00	Put	GOVI	91,170.0000	9.1170	49,390.0000	4.9390	(45.826)	0	0	0
2013/09/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/09/06	IGOV	07/11/2013			Index Future	191.8310	191.8310	192.0430	192.0430	0.111	0.0000	0.0000	1,136
2013/09/06	IGOV	06/02/2014			Index Future	194.3590	194.3590	194.5880	194.5880	0.118	0.0000	0.0000	173
2013/09/06	ILBI	07/11/2013			Index Future	519.6130	519.6130	519.4170	519.4170	(0.038)	0.0000	0.0000	0
2013/09/06	ILBI	06/02/2014			Index Future	526.6340	526.6340	526.4350	526.4350	(0.038)	0.0000	0.0000	186
2013/09/06	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/09/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/09/06	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/09/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/09/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/09/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/09/06	JBAF	18/09/2013			Jibar Tradeable Future	5.1800	94.8200	5.1600	94.8400	(0.386)	0.0000	0.0000	700
2013/09/06	JBAF	16/10/2013			Jibar Tradeable Future	5.2600	94.7400	5.2100	94.7900	(0.951)	0.0000	0.0000	0
2013/09/06	JBAF	20/11/2013			Jibar Tradeable Future	5.3400	94.6600	5.2600	94.7400	(1.498)	0.0000	0.0000	3,000
2013/09/06	JBAF	18/12/2013			Jibar Tradeable Future	5.4000	94.6000	5.3100	94.6900	(1.667)	0.0000	0.0000	1,500
2013/09/06	JBAF	15/01/2014			Jibar Tradeable Future	5.5200	94.4800	5.3800	94.6200	(2.536)	0.0000	0.0000	1,000
2013/09/06	JBAF	19/02/2014			Jibar Tradeable Future	5.7400	94.2600	5.5700	94.4300	(2.962)	0.0000	0.0000	0

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2013/09/06	JBAF	19/03/2014			Jibar Tradeable Future	5.8800	94.1200	5.7000	94.3000	(3.061)	0.0000	0.0000	400
2013/09/06	JBAF	18/06/2014			Jibar Tradeable Future	6.3400	93.6600	6.1500	93.8500	(2.997)	0.0000	0.0000	1,000
2013/09/06	JBAF	17/09/2014			Jibar Tradeable Future	6.7100	93.2900	6.4900	93.5100	(3.279)	0.0000	0.0000	0
2013/09/06	JBAF	17/12/2014			Jibar Tradeable Future	7.0400	92.9600	6.8100	93.1900	(3.267)	0.0000	0.0000	0
2013/09/06	JBAF	18/03/2015			Jibar Tradeable Future	7.3600	92.6400	7.1300	92.8700	(3.125)	0.0000	0.0000	250
2013/09/06	JBAF	17/06/2015			Jibar Tradeable Future	7.6600	92.3400	7.4200	92.5800	(3.133)	0.0000	0.0000	0
2013/09/06	R023	07/11/2013	6.50	Put	Bond Future	12,114.7000	12.1147	11,189.6200	11.1896	(7.636)	0	0	0
2013/09/06	R023	07/11/2013			Bond Future	8.2958	98.0547	8.1487	98.9798	(1.773)	0.0000	0.0000	11,802
2013/09/06	R023	07/11/2013	6.49	Put	Bond Future	12,187.4300	12.1874	11,262.3500	11.2623	(7.590)	0	0	0
2013/09/06	R023	07/11/2013	6.51	Put	Bond Future	12,042.0200	12.0420	11,116.9400	11.1169	(7.682)	0	0	0
2013/09/06	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	R023	06/02/2014			Bond Future	8.4176	99.3346	8.2631	100.2796	(1.836)	0.0000	0.0000	0
2013/09/06	R023	06/02/2014	7.84	Put	Bond Future	3,594.6300	3.5946	2,649.6000	2.6496	(26.290)	0	0	0
2013/09/06	R023	06/02/2014	7.86	Put	Bond Future	3,467.3100	3.4673	2,522.2800	2.5223	(27.255)	0	0	0
2013/09/06	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	R023	06/02/2014	7.85	Put	Bond Future	3,530.9500	3.5310	2,585.9200	2.5859	(26.764)	0	0	0
2013/09/06	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	R157	07/11/2013			Bond Future	6.5845	113.9400	6.4423	114.2023	(2.160)	0.0000	0.0000	30,785
2013/09/06	R157	07/11/2013	5.60	Call	Bond Future	65.4300	0.0654	93.5800	0.0936	43.023	0	0	0
2013/09/06	R157	07/11/2013	5.59	Put	Bond Future	1,915.4600	1.9155	1,680.6400	1.6806	(12.259)	0	0	0
2013/09/06	R157	07/11/2013	5.61	Put	Bond Future	1,881.4600	1.8815	1,647.9300	1.6479	(12.412)	0	0	0
2013/09/06	R157	07/11/2013	5.60	Put	Bond Future	1,898.4400	1.8984	1,664.2600	1.6643	(12.335)	0	0	0
2013/09/06	R157	07/11/2013	5.61	Call	Bond Future	67.2700	0.0673	96.0700	0.0961	42.813	0	0	0
2013/09/06	R157	07/11/2013	5.59	Call	Bond Future	63.6300	0.0636	91.1400	0.0911	43.234	0	0	0
2013/09/06	R157	06/02/2014	5.64	Call	Bond Future	211.5300	0.2115	265.7200	0.2657	25.618	0	0	0
2013/09/06	R157	06/02/2014	5.65	Put	Bond Future	2,097.8500	2.0978	1,877.7900	1.8778	(10.490)	0	0	0
2013/09/06	R157	06/02/2014			Bond Future	6.8263	115.4272	6.6530	115.7020	(2.540)	0.0000	0.0000	200
2013/09/06	R157	06/02/2014	5.65	Call	Bond Future	214.4900	0.2145	269.2600	0.2693	25.535	0	0	0
2013/09/06	R157	06/02/2014	5.66	Call	Bond Future	217.4700	0.2175	272.8300	0.2728	25.456	0	0	0
2013/09/06	R157	06/02/2014	5.64	Put	Bond Future	2,111.0900	2.1111	1,890.4500	1.8904	(10.451)	0	0	0
2013/09/06	R157	06/02/2014	5.66	Put	Bond Future	2,084.6400	2.0846	1,865.1700	1.8652	(10.528)	0	0	0
2013/09/06	R157	08/05/2014	5.20	Call	Bond Future	146.4200	0.1464	194.0400	0.1940	32.523	0	0	0
2013/09/06	R157	08/05/2014			Bond Future	7.1238	110.1506	6.8743	110.4833	(3.502)	0.0000	0.0000	0
2013/09/06	R157	08/05/2014	5.21	Call	Bond Future	148.1600	0.1482	196.2300	0.1962	32.445	0	0	0
2013/09/06	R157	08/05/2014	5.19	Call	Bond Future	144.7000	0.1447	191.8700	0.1919	32.598	0	0	0
2013/09/06	R157	08/05/2014	5.20	Put	Bond Future	2,749.6100	2.7496	2,464.5200	2.4645	(10.368)	0	0	0
2013/09/06	R157	08/05/2014	5.19	Put	Bond Future	2,761.6500	2.7617	2,476.1100	2.4761	(10.339)	0	0	0
2013/09/06	R157	08/05/2014	5.21	Put	Bond Future	2,737.5900	2.7376	2,452.9500	2.4529	(10.397)	0	0	0
2013/09/06	R157	07/08/2014	6.76	Put	Bond Future	1,442.4100	1.4424	1,206.5400	1.2065	(16.352)	0	0	0
2013/09/06	R157	07/08/2014			Bond Future	7.5393	111.6240	7.1796	112.0133	(4.771)	0.0000	0.0000	0
2013/09/06	R157	07/08/2014	6.75	Put	Bond Future	1,449.4300	1.4494	1,212.8800	1.2129	(16.320)	0	0	0
2013/09/06	R157	07/08/2014	6.74	Call	Bond Future	588.5200	0.5885	740.5700	0.7406	25.836	0	0	0
2013/09/06	R157	07/08/2014	6.75	Call	Bond Future	592.4100	0.5924	745.1400	0.7451	25.781	0	0	0

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2013/09/06	R157	07/08/2014	6.76	Call	Bond Future	596.3100	0.5963	749.7200	0.7497	25.727	0	0	0
2013/09/06	R157	07/08/2014	6.74	Put	Bond Future	1,456.4600	1.4565	1,219.2300	1.2192	(16.288)	0	0	0
2013/09/06	R186	07/11/2013	8.16	Put	Bond Future	5,496.4700	5.4965	4,579.9300	4.5799	(16.675)	0	0	0
2013/09/06	R186	07/11/2013	9.00	Put	Bond Future	1,681.4800	1.6815	1,262.3300	1.2623	(24.927)	0	0	1,200
2013/09/06	R186	07/11/2013			Bond Future	8.6270	118.6468	8.4703	119.9972	(1.817)	0.0000	0.0000	58,423
2013/09/06	R186	07/11/2013	6.50	Put	Bond Future	20,412.4700	20.4125	19,071.0600	19.0711	(6.572)	0	0	0
2013/09/06	R186	07/11/2013	8.15	Put	Bond Future	5,560.4600	5.5605	4,638.2300	4.6382	(16.585)	0	0	0
2013/09/06	R186	07/11/2013	6.75	Put	Bond Future	17,786.8600	17.7869	16,456.8600	16.4569	(7.477)	0	0	0
2013/09/06	R186	07/11/2013	8.14	Call	Bond Future	1,354.5500	1.3546	1,776.9800	1.7770	31.186	0	0	0
2013/09/06	R186	07/11/2013	8.50	Call	Bond Future	2,489.5600	2.4896	3,127.9000	3.1279	25.641	0	0	0
2013/09/06	R186	07/11/2013	8.75	Call	Bond Future	3,542.1400	3.5421	4,333.0000	4.3330	22.327	0	0	0
2013/09/06	R186	07/11/2013	8.25	Put	Bond Future	4,939.6300	4.9396	4,075.3800	4.0754	(17.496)	0	0	250
2013/09/06	R186	07/11/2013	8.00	Call	Bond Future	1,032.0300	1.0320	1,378.5500	1.3785	33.577	0	0	1,000
2013/09/06	R186	07/11/2013	8.15	Call	Bond Future	1,380.0500	1.3800	1,808.1300	1.8081	31.019	0	0	0
2013/09/06	R186	07/11/2013	6.50	Call	Bond Future	13.8200	0.0138	22.7200	0.0227	64.399	0	0	5,290
2013/09/06	R186	07/11/2013	8.16	Call	Bond Future	1,405.8800	1.4059	1,839.6500	1.8397	30.854	0	0	0
2013/09/06	R186	07/11/2013	8.00	Put	Bond Future	6,571.2900	6.5713	5,567.5000	5.5675	(15.275)	0	0	0
2013/09/06	R186	07/11/2013	8.75	Put	Bond Future	2,497.8700	2.4979	1,938.4200	1.9384	(22.397)	0	0	1,030
2013/09/06	R186	07/11/2013	9.00	Call	Bond Future	4,807.1200	4.8071	5,738.2800	5.7383	19.370	0	0	0
2013/09/06	R186	07/11/2013	8.25	Call	Bond Future	1,653.1800	1.6532	2,139.2400	2.1392	29.402	0	0	0
2013/09/06	R186	07/11/2013	6.75	Call	Bond Future	34.6200	0.0346	54.9300	0.0549	58.666	0	0	1,000
2013/09/06	R186	07/11/2013	8.14	Put	Bond Future	5,624.8800	5.6249	4,697.0000	4.6970	(16.496)	0	0	0
2013/09/06	R186	07/11/2013	8.50	Put	Bond Future	3,582.0900	3.5821	2,870.1200	2.8701	(19.876)	0	0	4,000
2013/09/06	R186	06/02/2014			Bond Future	8.7405	114.9064	8.5769	116.2834	(1.872)	0.0000	0.0000	101
2013/09/06	R186	06/02/2014	7.75	Call	Bond Future	1,578.9500	1.5790	1,931.3000	1.9313	22.315	0	0	0
2013/09/06	R186	06/02/2014	7.74	Put	Bond Future	10,359.5100	10.3595	9,331.4200	9.3314	(9.924)	0	0	0
2013/09/06	R186	06/02/2014	7.76	Put	Bond Future	10,215.0100	10.2150	9,193.6800	9.1937	(9.998)	0	0	0
2013/09/06	R186	06/02/2014	7.75	Put	Bond Future	10,286.7700	10.2868	9,262.0200	9.2620	(9.962)	0	0	0
2013/09/06	R186	06/02/2014	7.76	Call	Bond Future	1,599.7000	1.5997	1,955.4700	1.9555	22.240	0	0	0
2013/09/06	R186	06/02/2014	7.74	Call	Bond Future	1,559.0900	1.5591	1,908.1000	1.9081	22.385	0	0	0
2013/09/06	R186	08/05/2014			Bond Future	8.8575	116.4308	8.6810	117.8827	(1.994)	0.0000	0.0000	0
2013/09/06	R186	08/05/2014	7.09	Put	Bond Future	16,939.1200	16.9391	15,733.4700	15.7335	(7.118)	0	0	0
2013/09/06	R186	08/05/2014	7.10	Call	Bond Future	1,159.6200	1.1596	1,408.0300	1.4080	21.422	0	0	0
2013/09/06	R186	08/05/2014	7.11	Call	Bond Future	1,172.9000	1.1729	1,423.5600	1.4236	21.371	0	0	0
2013/09/06	R186	08/05/2014	7.09	Call	Bond Future	1,146.4600	1.1465	1,392.6200	1.3926	21.471	0	0	0
2013/09/06	R186	08/05/2014	7.11	Put	Bond Future	16,770.1900	16.7702	15,569.0400	15.5690	(7.162)	0	0	0
2013/09/06	R186	08/05/2014	7.10	Put	Bond Future	16,854.5400	16.8545	15,651.1400	15.6511	(7.140)	0	0	0
2013/09/06	R186	07/08/2014	8.31	Call	Bond Future	4,194.9500	4.1950	4,818.8300	4.8188	14.872	0	0	0
2013/09/06	R186	07/08/2014			Bond Future	8.9775	112.6981	8.7875	114.2235	(2.116)	0.0000	0.0000	0
2013/09/06	R186	07/08/2014	8.29	Call	Bond Future	4,135.1900	4.1352	4,753.0500	4.7531	14.942	0	0	0
2013/09/06	R186	07/08/2014	8.30	Call	Bond Future	4,165.0000	4.1650	4,785.8800	4.7859	14.907	0	0	0
2013/09/06	R186	07/08/2014	8.29	Put	Bond Future	9,795.9900	9.7960	8,888.4900	8.8885	(9.264)	0	0	0
2013/09/06	R186	07/08/2014	8.31	Put	Bond Future	9,685.4700	9.6855	8,783.9900	8.7840	(9.308)	0	0	0
2013/09/06	R186	07/08/2014	8.30	Put	Bond Future	9,740.6200	9.7406	8,836.1400	8.8361	(9.286)	0	0	0
2013/09/06	R197	07/11/2013			Bond Future	274.6777	274.6777	274.7137	274.7137	0.013	0.0000	0.0000	2,100
2013/09/06	R197	07/11/2013	279.99	Put	Bond Future	5,312.2800	5.3123	5,276.2600	5.2763	(0.678)	0	0	0

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2013/09/06	R197	07/11/2013	280.00	Put	Bond Future	5,322.2800	5.3223	5,286.2600	5.2863	(0.677)	0	0	0
2013/09/06	R197	07/11/2013	280.01	Put	Bond Future	5,332.2800	5.3323	5,296.2600	5.2963	(0.676)	0	0	0
2013/09/06	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	R201	07/11/2013	4.79	Put	Bond Future	875.6200	0.8756	760.5400	0.7605	(13.143)	0	0	0
2013/09/06	R201	07/11/2013			Bond Future	5.5182	106.8562	5.3888	106.9971	(2.344)	0.0000	0.0000	0
2013/09/06	R201	07/11/2013	4.80	Put	Bond Future	866.5300	0.8665	751.9500	0.7519	(13.223)	0	0	0
2013/09/06	R201	07/11/2013	4.81	Put	Bond Future	857.4900	0.8575	743.4000	0.7434	(13.305)	0	0	0
2013/09/06	R201	07/11/2013	4.79	Call	Bond Future	79.0800	0.0791	104.8600	0.1049	32.600	0	0	0
2013/09/06	R201	07/11/2013	4.80	Call	Bond Future	80.9900	0.0810	107.2700	0.1073	32.448	0	0	0
2013/09/06	R201	07/11/2013	4.81	Call	Bond Future	82.9500	0.0829	109.7200	0.1097	32.272	0	0	0
2013/09/06	R201	06/02/2014	5.24	Put	Bond Future	602.8900	0.6029	514.0900	0.5141	(14.729)	0	0	0
2013/09/06	R201	06/02/2014			Bond Future	5.5943	103.8434	5.4159	103.9943	(3.188)	0.0000	0.0000	0
2013/09/06	R201	06/02/2014	5.26	Put	Bond Future	592.5800	0.5926	504.6900	0.5047	(14.832)	0	0	0
2013/09/06	R201	06/02/2014	5.24	Call	Bond Future	302.8400	0.3028	364.9400	0.3649	20.506	0	0	0
2013/09/06	R201	06/02/2014	5.25	Put	Bond Future	597.7300	0.5977	509.3800	0.5094	(14.781)	0	0	0
2013/09/06	R201	06/02/2014	5.25	Call	Bond Future	306.1700	0.3062	368.7200	0.3687	20.430	0	0	0
2013/09/06	R201	06/02/2014	5.26	Call	Bond Future	309.5100	0.3095	372.5200	0.3725	20.358	0	0	0
2013/09/06	R201	08/05/2014			Bond Future	5.7018	105.2211	5.3635	105.4245	(5.932)	0.0000	0.0000	0
2013/09/06	R201	08/05/2014	4.75	Call	Bond Future	215.5300	0.2155	283.4200	0.2834	31.499	0	0	0
2013/09/06	R201	08/05/2014	4.76	Call	Bond Future	217.3700	0.2174	285.6500	0.2857	31.412	0	0	0
2013/09/06	R201	08/05/2014	4.74	Call	Bond Future	213.7100	0.2137	281.2000	0.2812	31.580	0	0	0
2013/09/06	R201	08/05/2014	4.76	Put	Bond Future	785.2900	0.7853	650.2600	0.6503	(17.195)	0	0	0
2013/09/06	R201	08/05/2014	4.75	Put	Bond Future	789.5100	0.7895	654.0900	0.6541	(17.152)	0	0	0
2013/09/06	R201	08/05/2014	4.74	Put	Bond Future	793.7500	0.7938	657.9300	0.6579	(17.111)	0	0	0
2013/09/06	R201	07/08/2014	5.31	Put	Bond Future	475.3900	0.4754	339.7000	0.3397	(28.543)	0	0	0
2013/09/06	R201	07/08/2014			Bond Future	5.8735	102.2202	5.1670	102.4747	(12.030)	0.0000	0.0000	0
2013/09/06	R201	07/08/2014	5.30	Put	Bond Future	477.5100	0.4775	341.4300	0.3414	(28.498)	0	0	0
2013/09/06	R201	07/08/2014	5.31	Call	Bond Future	272.5200	0.2725	391.3200	0.3913	43.593	0	0	0
2013/09/06	R201	07/08/2014	5.29	Call	Bond Future	269.5700	0.2696	387.5800	0.3876	43.777	0	0	0
2013/09/06	R201	07/08/2014	5.30	Call	Bond Future	271.0400	0.2710	389.4500	0.3895	43.687	0	0	0
2013/09/06	R201	07/08/2014	5.29	Put	Bond Future	479.6500	0.4797	343.1700	0.3432	(28.454)	0	0	0
2013/09/06	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	R202	07/11/2013			Bond Future	199.8479	199.8479	199.8776	199.8776	0.015	0.0000	0.0000	43,251
2013/09/06	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	R202	07/11/2013	208.99	Put	Bond Future	9,142.0700	9.1421	9,112.3800	9.1124	(0.325)	0	0	0
2013/09/06	R202	07/11/2013	209.01	Put	Bond Future	9,162.0700	9.1621	9,132.3800	9.1324	(0.324)	0	0	0
2013/09/06	R202	07/11/2013	209.00	Put	Bond Future	9,152.0700	9.1521	9,122.3800	9.1224	(0.324)	0	0	0
2013/09/06	R203	07/11/2013	6.01	Call	Bond Future	29.9300	0.0299	46.4600	0.0465	55.229	0	0	0
2013/09/06	R203	07/11/2013			Bond Future	7.4015	104.0973	7.2591	104.5754	(1.924)	0.0000	0.0000	19,784
2013/09/06	R203	07/11/2013	5.99	Call	Bond Future	27.9100	0.0279	43.4600	0.0435	55.715	0	0	0
2013/09/06	R203	07/11/2013	5.71	Put	Bond Future	5,869.7500	5.8698	5,397.8400	5.3978	(8.040)	0	0	0
2013/09/06	R203	07/11/2013	6.00	Call	Bond Future	28.9000	0.0289	44.9400	0.0449	55.502	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/06	R203	07/11/2013	571.00	Call	Bond Future	101,867.7500		101.8677	102,345.8700	102.3459	0.469	0	0	0
2013/09/06	R203	07/11/2013	5.99	Put	Bond Future	4,890.0700		4.8901	4,427.5000	4.4275	(9.459)	0	0	0
2013/09/06	R203	07/11/2013	6.01	Put	Bond Future	4,821.2500		4.8213	4,359.6600	4.3597	(9.574)	0	0	0
2013/09/06	R203	07/11/2013	571.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	R203	07/11/2013	5.71	Call	Bond Future	9.8200		0.0098	16.0300	0.0160	63.238	0	0	15
2013/09/06	R203	07/11/2013	6.00	Put	Bond Future	4,855.6300		4.8556	4,393.5500	4.3936	(9.516)	0	0	0
2013/09/06	R203	06/02/2014			Bond Future	7.5799		105.4560	7.4230	105.9487	(2.069)	0.0000	0.0000	0
2013/09/06	R203	06/02/2014	6.14	Put	Bond Future	4,826.2900		4.8263	4,391.9300	4.3919	(9.000)	0	0	0
2013/09/06	R203	06/02/2014	5.95	Put	Bond Future	5,400.2200		5.4002	4,951.2700	4.9513	(8.314)	0	0	0
2013/09/06	R203	06/02/2014	6.16	Put	Bond Future	4,767.1300		4.7671	4,334.4900	4.3345	(9.075)	0	0	0
2013/09/06	R203	06/02/2014	6.15	Put	Bond Future	4,796.6800		4.7967	4,363.1700	4.3632	(9.038)	0	0	0
2013/09/06	R203	06/02/2014	6.16	Call	Bond Future	198.7200		0.1987	258.7600	0.2588	30.213	0	0	0
2013/09/06	R203	06/02/2014	5.95	Call	Bond Future	134.9800		0.1350	178.7100	0.1787	32.397	0	0	16
2013/09/06	R203	06/02/2014	6.14	Call	Bond Future	191.7500		0.1918	250.0700	0.2501	30.415	0	0	0
2013/09/06	R203	06/02/2014	6.15	Call	Bond Future	195.2100		0.1952	254.3800	0.2544	30.311	0	0	0
2013/09/06	R203	08/05/2014	7.40	Put	Bond Future	2,393.0900		2.3931	2,080.3200	2.0803	(13.070)	0	0	0
2013/09/06	R203	08/05/2014	5.74	Call	Bond Future	189.6000		0.1896	244.9100	0.2449	29.172	0	0	0
2013/09/06	R203	08/05/2014	5.76	Call	Bond Future	195.0700		0.1951	251.6800	0.2517	29.020	0	0	0
2013/09/06	R203	08/05/2014			Bond Future	7.7698		102.6947	7.5823	103.2439	(2.413)	0.0000	0.0000	0
2013/09/06	R203	08/05/2014	5.76	Put	Bond Future	6,278.1700		6.2782	5,785.5400	5.7855	(7.847)	0	0	0
2013/09/06	R203	08/05/2014	5.75	Put	Bond Future	6,306.8000		6.3068	5,813.5100	5.8135	(7.822)	0	0	0
2013/09/06	R203	08/05/2014	5.74	Put	Bond Future	6,335.4600		6.3355	5,841.5300	5.8415	(7.796)	0	0	0
2013/09/06	R203	08/05/2014	7.40	Call	Bond Future	1,306.3200		1.3063	1,542.7900	1.5428	18.102	0	0	16
2013/09/06	R203	08/05/2014	5.75	Call	Bond Future	192.3200		0.1923	248.2700	0.2483	29.092	0	0	0
2013/09/06	R203	07/08/2014	7.30	Call	Bond Future	1,235.6300		1.2356	1,467.9200	1.4679	18.799	0	0	0
2013/09/06	R203	07/08/2014			Bond Future	7.9835		104.0683	7.7608	104.6734	(2.790)	0.0000	0.0000	0
2013/09/06	R203	07/08/2014	7.31	Call	Bond Future	1,245.6600		1.2457	1,479.2100	1.4792	18.749	0	0	0
2013/09/06	R203	07/08/2014	7.29	Put	Bond Future	3,124.5200		3.1245	2,750.4900	2.7505	(11.971)	0	0	0
2013/09/06	R203	07/08/2014	7.31	Put	Bond Future	3,089.1600		3.0892	2,717.6500	2.7176	(12.026)	0	0	0
2013/09/06	R203	07/08/2014	7.29	Call	Bond Future	1,225.6400		1.2256	1,456.6700	1.4567	18.850	0	0	0
2013/09/06	R203	07/08/2014	7.30	Put	Bond Future	3,106.8100		3.1068	2,734.0400	2.7340	(11.998)	0	0	0
2013/09/06	R204	07/11/2013			Bond Future	7.6105		104.7578	7.4652	105.3717	(1.909)	0.0000	0.0000	29,247
2013/09/06	R204	07/11/2013	7.00	Put	Bond Future	3,023.7500		3.0238	2,554.7600	2.5548	(15.510)	0	0	1,270
2013/09/06	R204	07/11/2013	6.29	Put	Bond Future	5,810.4800		5.8105	5,227.1200	5.2271	(10.040)	0	0	0
2013/09/06	R204	07/11/2013	6.31	Put	Bond Future	5,724.3900		5.7244	5,142.7100	5.1427	(10.161)	0	0	0
2013/09/06	R204	07/11/2013	6.29	Call	Bond Future	60.3400		0.0603	90.8700	0.0909	50.597	0	0	0
2013/09/06	R204	07/11/2013	6.30	Put	Bond Future	5,767.4000		5.7674	5,184.8700	5.1849	(10.100)	0	0	0
2013/09/06	R204	07/11/2013	7.00	Call	Bond Future	413.3400		0.4133	558.2400	0.5582	35.056	0	0	0
2013/09/06	R204	07/11/2013	6.30	Call	Bond Future	62.2800		0.0623	93.6400	0.0936	50.353	0	0	0
2013/09/06	R204	07/11/2013	6.31	Call	Bond Future	64.2700		0.0643	96.4800	0.0965	50.117	0	0	0
2013/09/06	R204	06/02/2014	6.39	Call	Bond Future	329.8000		0.3298	420.5000	0.4205	27.502	0	0	0
2013/09/06	R204	06/02/2014			Bond Future	7.7570		102.0954	7.6005	102.7254	(2.018)	0.0000	0.0000	0
2013/09/06	R204	06/02/2014	6.41	Call	Bond Future	340.7000		0.3407	433.7900	0.4338	27.323	0	0	0
2013/09/06	R204	06/02/2014	6.40	Call	Bond Future	335.2200		0.3352	427.1000	0.4271	27.409	0	0	0
2013/09/06	R204	06/02/2014	6.39	Put	Bond Future	5,997.3900		5.9974	5,458.0800	5.4581	(8.992)	0	0	0
2013/09/06	R204	06/02/2014	6.41	Put	Bond Future	5,922.6100		5.9226	5,385.6900	5.3857	(9.066)	0	0	0
2013/09/06	R204	06/02/2014	6.40	Put	Bond Future	5,959.9600		5.9600	5,421.8300	5.4218	(9.029)	0	0	0

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2013/09/06	R204	08/05/2014			Bond Future	7.9157	103.4500	7.7358	104.1380	(2.273)	0.0000	0.0000	0
2013/09/06	R204	08/05/2014	6.05	Call	Bond Future	371.3900	0.3714	463.3300	0.4633	24.756	0	0	0
2013/09/06	R204	08/05/2014	6.06	Call	Bond Future	376.1500	0.3762	469.0400	0.4690	24.695	0	0	0
2013/09/06	R204	08/05/2014	6.04	Call	Bond Future	366.6800	0.3667	457.6800	0.4577	24.817	0	0	0
2013/09/06	R204	08/05/2014	6.05	Put	Bond Future	7,793.7500	7.7938	7,197.6200	7.1976	(7.649)	0	0	0
2013/09/06	R204	08/05/2014	6.04	Put	Bond Future	7,830.5900	7.8306	7,233.5200	7.2335	(7.625)	0	0	0
2013/09/06	R204	08/05/2014	6.06	Put	Bond Future	7,756.9700	7.7570	7,161.7900	7.1618	(7.673)	0	0	0
2013/09/06	R204	07/08/2014			Bond Future	8.0879	100.8032	7.8822	101.5484	(2.543)	0.0000	0.0000	0
2013/09/06	R204	07/08/2014	7.44	Put	Bond Future	4,157.9200	4.1579	3,708.2500	3.7082	(10.815)	0	0	0
2013/09/06	R204	07/08/2014	7.46	Put	Bond Future	4,110.9700	4.1110	3,664.3200	3.6643	(10.865)	0	0	0
2013/09/06	R204	07/08/2014	7.45	Put	Bond Future	4,134.4100	4.1344	3,686.2400	3.6862	(10.840)	0	0	0
2013/09/06	R204	07/08/2014	7.46	Call	Bond Future	1,814.3700	1.8144	2,112.9500	2.1129	16.456	0	0	0
2013/09/06	R204	07/08/2014	7.44	Call	Bond Future	1,787.1100	1.7871	2,082.6700	2.0827	16.538	0	0	0
2013/09/06	R204	07/08/2014	7.45	Call	Bond Future	1,800.7100	1.8007	2,097.7700	2.0978	16.497	0	0	0
2013/09/06	R206	07/11/2013	4.31	Put	Bond Future	290.8100	0.2908	247.4700	0.2475	(14.903)	0	0	0
2013/09/06	R206	07/11/2013			Bond Future	5.8176	102.7024	5.5254	102.7545	(5.022)	0.0000	0.0000	0
2013/09/06	R206	07/11/2013	4.30	Put	Bond Future	292.3300	0.2923	248.8900	0.2489	(14.860)	0	0	0
2013/09/06	R206	07/11/2013	4.31	Call	Bond Future	21.3500	0.0213	30.1300	0.0301	41.124	0	0	0
2013/09/06	R206	07/11/2013	4.29	Call	Bond Future	20.8100	0.0208	29.4000	0.0294	41.278	0	0	0
2013/09/06	R206	07/11/2013	4.30	Call	Bond Future	21.0800	0.0211	29.7600	0.0298	41.176	0	0	0
2013/09/06	R206	07/11/2013	4.29	Put	Bond Future	293.8600	0.2939	250.3300	0.2503	(14.813)	0	0	0
2013/09/06	R207	07/11/2013	6.70	Call	Bond Future	107.1400	0.1071	158.8700	0.1589	48.283	0	0	0
2013/09/06	R207	07/11/2013			Bond Future	7.9460	99.0029	7.7918	99.7324	(1.941)	0.0000	0.0000	27,295
2013/09/06	R207	07/11/2013	6.71	Call	Bond Future	110.2200	0.1102	163.2000	0.1632	48.068	0	0	0
2013/09/06	R207	07/11/2013	6.69	Put	Bond Future	6,246.5300	6.2465	5,567.6300	5.5676	(10.868)	0	0	0
2013/09/06	R207	07/11/2013	6.71	Put	Bond Future	6,151.1400	6.1511	5,474.7100	5.4747	(10.997)	0	0	0
2013/09/06	R207	07/11/2013	6.69	Call	Bond Future	104.1300	0.1041	154.6400	0.1546	48.507	0	0	0
2013/09/06	R207	07/11/2013	6.70	Put	Bond Future	6,198.7800	6.1988	5,521.1000	5.5211	(10.932)	0	0	0
2013/09/06	R207	06/02/2014			Bond Future	8.0861	96.6561	7.9219	97.4029	(2.031)	0.0000	0.0000	0
2013/09/06	R207	06/02/2014	6.65	Call	Bond Future	379.0800	0.3791	485.4000	0.4854	28.047	0	0	0
2013/09/06	R207	06/02/2014	6.64	Put	Bond Future	7,198.7400	7.1987	6,556.9700	6.5570	(8.915)	0	0	0
2013/09/06	R207	06/02/2014	6.66	Put	Bond Future	7,112.3400	7.1123	6,473.2500	6.4733	(8.986)	0	0	0
2013/09/06	R207	06/02/2014	6.65	Put	Bond Future	7,155.4800	7.1555	6,515.0400	6.5150	(8.950)	0	0	0
2013/09/06	R207	06/02/2014	6.66	Call	Bond Future	385.1000	0.3851	492.7700	0.4928	27.959	0	0	0
2013/09/06	R207	06/02/2014	6.64	Call	Bond Future	373.1400	0.3731	478.1300	0.4781	28.137	0	0	0
2013/09/06	R207	08/05/2014	6.19	Put	Bond Future	9,814.8600	9.8149	9,109.1200	9.1091	(7.191)	0	0	0
2013/09/06	R207	08/05/2014	6.21	Put	Bond Future	9,727.5200	9.7275	9,023.7900	9.0238	(7.234)	0	0	0
2013/09/06	R207	08/05/2014			Bond Future	8.2382	97.9386	8.0539	98.7425	(2.236)	0.0000	0.0000	0
2013/09/06	R207	08/05/2014	6.20	Put	Bond Future	9,771.1600	9.7712	9,066.4200	9.0664	(7.212)	0	0	0
2013/09/06	R207	08/05/2014	6.20	Call	Bond Future	400.2600	0.4003	499.4600	0.4995	24.784	0	0	0
2013/09/06	R207	08/05/2014	6.21	Call	Bond Future	405.2600	0.4053	505.4700	0.5055	24.727	0	0	0
2013/09/06	R207	08/05/2014	6.19	Call	Bond Future	395.3000	0.3953	493.5000	0.4935	24.842	0	0	0
2013/09/06	R207	07/08/2014	7.69	Call	Bond Future	2,104.9700	2.1050	2,442.6600	2.4427	16.043	0	0	0
2013/09/06	R207	07/08/2014	7.70	Put	Bond Future	5,089.4900	5.0895	4,568.3100	4.5683	(10.240)	0	0	0
2013/09/06	R207	07/08/2014			Bond Future	8.4011	95.6087	8.1952	96.4692	(2.451)	0.0000	0.0000	0
2013/09/06	R207	07/08/2014	7.70	Call	Bond Future	2,120.2800	2.1203	2,459.6300	2.4596	16.005	0	0	0

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2013/09/06	R207	07/08/2014	7.71	Call	Bond Future	2,135.6600	2.1357	2,476.6800	2.4767	15.968	0	0	0
2013/09/06	R207	07/08/2014	7.69	Put	Bond Future	5,117.3400	5.1173	4,594.5000	4.5945	(10.217)	0	0	0
2013/09/06	R207	07/08/2014	7.71	Put	Bond Future	5,061.7300	5.0617	4,542.2200	4.5422	(10.263)	0	0	0
2013/09/06	R208	07/11/2013			Bond Future	8.0591	93.6073	7.9060	94.4134	(1.900)	0.0000	0.0000	14,367
2013/09/06	R208	07/11/2013	6.79	Put	Bond Future	7,055.5000	7.0555	6,301.4500	6.3014	(10.687)	0	0	0
2013/09/06	R208	07/11/2013	6.81	Put	Bond Future	6,947.3900	6.9474	6,195.9700	6.1960	(10.816)	0	0	0
2013/09/06	R208	07/11/2013	6.80	Put	Bond Future	7,001.3800	7.0014	6,248.6300	6.2486	(10.751)	0	0	0
2013/09/06	R208	07/11/2013	6.81	Call	Bond Future	111.0500	0.1111	165.7800	0.1658	49.284	0	0	0
2013/09/06	R208	07/11/2013	7.50	Put	Bond Future	3,616.7400	3.6167	3,027.3100	3.0273	(16.297)	0	0	1,520
2013/09/06	R208	07/11/2013	6.79	Call	Bond Future	104.7500	0.1047	156.8500	0.1569	49.737	0	0	0
2013/09/06	R208	07/11/2013	7.50	Call	Bond Future	630.7300	0.6307	847.4500	0.8475	34.360	0	0	0
2013/09/06	R208	07/11/2013	6.80	Call	Bond Future	107.8600	0.1079	161.2600	0.1613	49.509	0	0	0
2013/09/06	R208	06/02/2014	6.74	Put	Bond Future	8,125.3300	8.1253	7,418.1200	7.4181	(8.704)	0	0	0
2013/09/06	R208	06/02/2014			Bond Future	8.1859	94.8291	8.0242	95.6532	(1.975)	0.0000	0.0000	0
2013/09/06	R208	06/02/2014	6.76	Put	Bond Future	8,027.1000	8.0271	7,322.8800	7.3229	(8.773)	0	0	0
2013/09/06	R208	06/02/2014	6.75	Put	Bond Future	8,076.1500	8.0762	7,370.4300	7.3704	(8.738)	0	0	0
2013/09/06	R208	06/02/2014	6.74	Call	Bond Future	424.5500	0.4245	541.4100	0.5414	27.526	0	0	0
2013/09/06	R208	06/02/2014	6.75	Call	Bond Future	431.2800	0.4313	549.6300	0.5496	27.442	0	0	0
2013/09/06	R208	06/02/2014	6.76	Call	Bond Future	438.1000	0.4381	557.9500	0.5580	27.357	0	0	0
2013/09/06	R208	08/05/2014	6.31	Call	Bond Future	418.5100	0.4185	523.8500	0.5238	25.170	0	0	0
2013/09/06	R208	08/05/2014			Bond Future	8.3174	92.6911	8.1388	93.5716	(2.147)	0.0000	0.0000	0
2013/09/06	R208	08/05/2014	6.29	Call	Bond Future	407.7600	0.4078	510.8900	0.5109	25.292	0	0	0
2013/09/06	R208	08/05/2014	6.31	Put	Bond Future	10,937.0700	10.9371	10,161.9300	10.1619	(7.087)	0	0	0
2013/09/06	R208	08/05/2014	6.30	Put	Bond Future	10,987.6600	10.9877	10,211.4100	10.2114	(7.065)	0	0	0
2013/09/06	R208	08/05/2014	6.29	Put	Bond Future	11,038.3200	11.0383	10,260.9700	10.2610	(7.042)	0	0	0
2013/09/06	R208	08/05/2014	6.30	Call	Bond Future	413.1100	0.4131	517.3400	0.5173	25.231	0	0	0
2013/09/06	R208	07/08/2014			Bond Future	8.4556	93.9309	8.2591	94.8672	(2.324)	0.0000	0.0000	0
2013/09/06	R208	07/08/2014	7.80	Call	Bond Future	2,300.0400	2.3000	2,672.3400	2.6723	16.187	0	0	0
2013/09/06	R208	07/08/2014	7.79	Put	Bond Future	5,500.7100	5.5007	4,934.8800	4.9349	(10.286)	0	0	0
2013/09/06	R208	07/08/2014	7.81	Put	Bond Future	5,437.6600	5.4377	4,875.6900	4.8757	(10.335)	0	0	0
2013/09/06	R208	07/08/2014	7.80	Put	Bond Future	5,469.1200	5.4691	4,905.2200	4.9052	(10.311)	0	0	0
2013/09/06	R208	07/08/2014	7.81	Call	Bond Future	2,317.9100	2.3179	2,692.1400	2.6921	16.145	0	0	0
2013/09/06	R208	07/08/2014	7.79	Call	Bond Future	2,282.2600	2.2823	2,652.6300	2.6526	16.228	0	0	0
2013/09/06	R209	07/11/2013	8.80	Put	Bond Future	5,213.6800	5.2137	4,344.5800	4.3446	(16.670)	0	0	0
2013/09/06	R209	07/11/2013	9.50	Put	Bond Future	2,182.1300	2.1821	1,680.3300	1.6803	(22.996)	0	0	980
2013/09/06	R209	07/11/2013			Bond Future	9.3289	72.0096	9.1530	73.2880	(1.885)	0.0000	0.0000	19,302
2013/09/06	R209	07/11/2013	8.80	Call	Bond Future	1,257.7900	1.2578	1,667.1000	1.6671	32.542	0	0	0
2013/09/06	R209	07/11/2013	9.25	Call	Bond Future	2,485.5100	2.4855	3,132.0700	3.1321	26.013	0	0	0
2013/09/06	R209	07/11/2013	8.81	Call	Bond Future	1,279.4600	1.2795	1,693.7800	1.6938	32.382	0	0	0
2013/09/06	R209	07/11/2013	8.65	Call	Bond Future	962.2200	0.9622	1,299.1900	1.2992	35.020	0	0	0
2013/09/06	R209	07/11/2013	8.79	Call	Bond Future	1,236.3700	1.2364	1,640.6900	1.6407	32.702	0	0	0
2013/09/06	R209	07/11/2013	9.40	Call	Bond Future	3,011.6000	3.0116	3,737.2300	3.7372	24.095	0	0	0
2013/09/06	R209	07/11/2013	9.70	Put	Bond Future	1,632.7000	1.6327	1,226.5900	1.2266	(24.874)	0	0	1,520
2013/09/06	R209	07/11/2013	9.25	Put	Bond Future	3,054.8300	3.0548	2,422.9800	2.4230	(20.684)	0	0	1,000
2013/09/06	R209	07/11/2013	8.79	Put	Bond Future	5,270.3400	5.2703	4,396.2500	4.3963	(16.585)	0	0	0
2013/09/06	R209	07/11/2013	9.40	Put	Bond Future	2,505.2000	2.5052	1,952.4200	1.9524	(22.065)	0	0	5,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/06	R209	07/11/2013	9.50	Call	Bond Future	3,391.5600	3.3916	4,168.1700	4.1682	22.898	0	0	0
2013/09/06	R209	07/11/2013	9.70	Call	Bond Future	4,215.2500	4.2152	5,087.5500	5.0875	20.694	0	0	0
2013/09/06	R209	07/11/2013	8.65	Put	Bond Future	6,102.6900	6.1027	5,161.2500	5.1613	(15.427)	0	0	4,700
2013/09/06	R209	07/11/2013	8.81	Put	Bond Future	5,157.3900	5.1574	4,293.3000	4.2933	(16.754)	0	0	0
2013/09/06	R209	06/02/2014	8.56	Call	Bond Future	1,878.2000	1.8782	2,284.8400	2.2848	21.651	0	0	0
2013/09/06	R209	06/02/2014			Bond Future	9.4304	72.9495	9.2483	74.2503	(1.931)	0.0000	0.0000	410
2013/09/06	R209	06/02/2014	8.54	Call	Bond Future	1,836.3500	1.8363	2,236.4400	2.2364	21.787	0	0	0
2013/09/06	R209	06/02/2014	8.55	Call	Bond Future	1,857.2000	1.8572	2,260.5600	2.2606	21.719	0	0	0
2013/09/06	R209	06/02/2014	8.54	Put	Bond Future	8,572.7700	8.5728	7,672.0500	7.6721	(10.507)	0	0	0
2013/09/06	R209	06/02/2014	8.56	Put	Bond Future	8,452.5000	8.4525	7,558.3300	7.5583	(10.579)	0	0	0
2013/09/06	R209	06/02/2014	8.55	Put	Bond Future	8,512.4900	8.5125	7,615.0400	7.6150	(10.543)	0	0	0
2013/09/06	R209	08/05/2014			Bond Future	9.5327	70.7728	9.3400	72.1261	(2.021)	0.0000	0.0000	0
2013/09/06	R209	08/05/2014	7.85	Call	Bond Future	1,320.1500	1.3201	1,600.3000	1.6003	21.221	0	0	0
2013/09/06	R209	08/05/2014	7.86	Call	Bond Future	1,333.8900	1.3339	1,616.3100	1.6163	21.173	0	0	0
2013/09/06	R209	08/05/2014	7.85	Put	Bond Future	14,668.7600	14.6688	13,595.5800	13.5956	(7.316)	0	0	0
2013/09/06	R209	08/05/2014	7.84	Call	Bond Future	1,306.5100	1.3065	1,584.4000	1.5844	21.270	0	0	0
2013/09/06	R209	08/05/2014	7.84	Put	Bond Future	14,745.7800	14.7458	13,670.3400	13.6703	(7.293)	0	0	0
2013/09/06	R209	08/05/2014	7.86	Put	Bond Future	14,591.9800	14.5920	13,521.0700	13.5211	(7.339)	0	0	0
2013/09/06	R209	07/08/2014	9.04	Put	Bond Future	8,588.3100	8.5883	7,809.6300	7.8096	(9.067)	0	0	0
2013/09/06	R209	07/08/2014			Bond Future	9.6364	71.7195	9.4330	73.1248	(2.111)	0.0000	0.0000	0
2013/09/06	R209	07/08/2014	9.06	Put	Bond Future	8,494.3000	8.4943	7,720.8300	7.7208	(9.106)	0	0	0
2013/09/06	R209	07/08/2014	9.05	Put	Bond Future	8,541.2000	8.5412	7,765.1300	7.7651	(9.086)	0	0	0
2013/09/06	R209	07/08/2014	9.05	Call	Bond Future	4,366.0100	4.3660	4,995.2800	4.9953	14.413	0	0	0
2013/09/06	R209	07/08/2014	9.06	Call	Bond Future	4,393.5700	4.3936	5,025.4400	5.0254	14.382	0	0	0
2013/09/06	R209	07/08/2014	9.04	Call	Bond Future	4,338.5400	4.3385	4,965.2000	4.9652	14.444	0	0	0
2013/09/06	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	R210	07/11/2013			Bond Future	151.7167	151.7167	152.4771	152.4771	0.501	0.0000	0.0000	1,237
2013/09/06	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	R210	07/11/2013	159.99	Put	Bond Future	8,273.3300	8.2733	7,512.9000	7.5129	(9.191)	0	0	0
2013/09/06	R210	07/11/2013	160.01	Put	Bond Future	8,293.3300	8.2933	7,532.9000	7.5329	(9.169)	0	0	0
2013/09/06	R210	07/11/2013	160.00	Put	Bond Future	8,283.3300	8.2833	7,522.9000	7.5229	(9.180)	0	0	0
2013/09/06	R211	07/11/2013			Bond Future	128.3428	128.3428	128.3542	128.3542	0.009	0.0000	0.0000	522
2013/09/06	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	R211	07/11/2013	129.99	Put	Bond Future	1,647.1900	1.6472	1,635.8300	1.6358	(0.690)	0	0	0
2013/09/06	R211	07/11/2013	130.01	Put	Bond Future	1,667.1900	1.6672	1,655.8300	1.6558	(0.681)	0	0	0
2013/09/06	R211	07/11/2013	130.00	Put	Bond Future	1,657.1900	1.6572	1,645.8300	1.6458	(0.685)	0	0	0
2013/09/06	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	R212	07/11/2013	132.99	Put	Bond Future	5,137.7200	5.1377	4,785.1800	4.7852	(6.862)	0	0	0
2013/09/06	R212	07/11/2013			Bond Future	127.8523	127.8523	128.2048	128.2048	0.276	0.0000	0.0000	21,791
2013/09/06	R212	07/11/2013	133.01	Put	Bond Future	5,157.7200	5.1577	4,805.1800	4.8052	(6.835)	0	0	0
2013/09/06	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	R212	07/11/2013	133.00	Put	Bond Future	5,147.7200	5.1477	4,795.1800	4.7952	(6.848)	0	0	0
2013/09/06	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/06	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	R213	07/11/2013	8.60	Call	Bond Future	1,042.1100	1.0421	1,394.0000	1.3940	33.767	0	0	0
2013/09/06	R213	07/11/2013			Bond Future	9.1843	82.6407	9.0183	83.8792	(1.808)	0.0000	0.0000	19,481
2013/09/06	R213	07/11/2013	8.61	Call	Bond Future	1,062.0300	1.0620	1,418.8000	1.4188	33.593	0	0	0
2013/09/06	R213	07/11/2013	8.59	Put	Bond Future	5,586.4200	5.5864	4,695.0000	4.6950	(15.957)	0	0	0
2013/09/06	R213	07/11/2013	8.61	Put	Bond Future	5,466.4000	5.4664	4,584.7100	4.5847	(16.129)	0	0	0
2013/09/06	R213	07/11/2013	8.60	Put	Bond Future	5,526.2200	5.5262	4,639.6500	4.6396	(16.043)	0	0	0
2013/09/06	R213	07/11/2013	8.59	Call	Bond Future	1,022.4500	1.0225	1,369.4900	1.3695	33.942	0	0	0
2013/09/06	R213	06/02/2014			Bond Future	9.2952	83.7193	9.1228	84.9807	(1.854)	0.0000	0.0000	0
2013/09/06	R213	06/02/2014	8.29	Put	Bond Future	9,416.6400	9.4166	8,502.6100	8.5026	(9.707)	0	0	0
2013/09/06	R213	06/02/2014	8.31	Put	Bond Future	9,290.4000	9.2904	8,382.4300	8.3824	(9.773)	0	0	0
2013/09/06	R213	06/02/2014	8.29	Call	Bond Future	1,635.2200	1.6352	1,982.5700	1.9826	21.242	0	0	0
2013/09/06	R213	06/02/2014	8.30	Put	Bond Future	9,353.3800	9.3534	8,442.3800	8.4424	(9.740)	0	0	0
2013/09/06	R213	06/02/2014	8.30	Call	Bond Future	1,654.6400	1.6546	2,005.0200	2.0050	21.176	0	0	0
2013/09/06	R213	06/02/2014	8.31	Call	Bond Future	1,674.2300	1.6742	2,027.6400	2.0276	21.109	0	0	0
2013/09/06	R213	08/05/2014	7.65	Put	Bond Future	15,233.8900	15.2339	14,167.9500	14.1680	(6.997)	0	0	0
2013/09/06	R213	08/05/2014			Bond Future	9.4029	81.2923	9.2196	82.6103	(1.950)	0.0000	0.0000	0
2013/09/06	R213	08/05/2014	7.64	Put	Bond Future	15,310.7500	15.3108	14,242.7300	14.2427	(6.976)	0	0	0
2013/09/06	R213	08/05/2014	7.66	Put	Bond Future	15,157.2500	15.1572	14,093.4000	14.0934	(7.019)	0	0	0
2013/09/06	R213	08/05/2014	7.65	Call	Bond Future	1,223.7700	1.2238	1,475.8200	1.4758	20.596	0	0	0
2013/09/06	R213	08/05/2014	7.64	Call	Bond Future	1,210.9300	1.2109	1,460.9000	1.4609	20.643	0	0	0
2013/09/06	R213	08/05/2014	7.66	Call	Bond Future	1,236.7100	1.2367	1,490.8500	1.4909	20.550	0	0	0
2013/09/06	R213	07/08/2014	8.86	Call	Bond Future	4,245.9100	4.2459	4,836.1300	4.8361	13.901	0	0	0
2013/09/06	R213	07/08/2014			Bond Future	9.5141	82.3797	9.3194	83.7542	(2.047)	0.0000	0.0000	0
2013/09/06	R213	07/08/2014	8.84	Call	Bond Future	4,191.5600	4.1916	4,776.7300	4.7767	13.961	0	0	0
2013/09/06	R213	07/08/2014	8.85	Call	Bond Future	4,218.6900	4.2187	4,806.3800	4.8064	13.931	0	0	0
2013/09/06	R213	07/08/2014	8.84	Put	Bond Future	9,101.2600	9.1013	8,311.9700	8.3120	(8.672)	0	0	0
2013/09/06	R213	07/08/2014	8.86	Put	Bond Future	9,003.6800	9.0037	8,219.4400	8.2194	(8.710)	0	0	0
2013/09/06	R213	07/08/2014	8.85	Put	Bond Future	9,052.3800	9.0524	8,265.6100	8.2656	(8.691)	0	0	0
2013/09/06	R214	07/11/2013	7.80	Call	Bond Future	75.4500	0.0754	120.1000	0.1201	59.178	0	0	0
2013/09/06	R214	07/11/2013			Bond Future	9.4908	72.2875	9.3097	73.6299	(1.908)	0.0000	0.0000	2,427
2013/09/06	R214	07/11/2013	7.81	Call	Bond Future	77.8400	0.0778	123.7200	0.1237	58.941	0	0	0
2013/09/06	R214	07/11/2013	7.79	Call	Bond Future	73.1100	0.0731	116.5600	0.1166	59.431	0	0	0
2013/09/06	R214	07/11/2013	7.81	Put	Bond Future	14,384.4800	14.3845	13,087.9400	13.0879	(9.013)	0	0	0
2013/09/06	R214	07/11/2013	7.80	Put	Bond Future	14,481.0400	14.4810	13,183.2700	13.1833	(8.962)	0	0	0
2013/09/06	R214	07/11/2013	7.79	Put	Bond Future	14,577.8500	14.5779	13,278.8800	13.2789	(8.911)	0	0	0
2013/09/06	R214	06/02/2014			Bond Future	9.5961	73.2311	9.4084	74.5969	(1.956)	0.0000	0.0000	0
2013/09/06	R214	06/02/2014	8.99	Put	Bond Future	7,241.1600	7.2412	6,403.7700	6.4038	(11.564)	0	0	0
2013/09/06	R214	06/02/2014	9.01	Put	Bond Future	7,134.5600	7.1346	6,304.2600	6.3043	(11.638)	0	0	0
2013/09/06	R214	06/02/2014	8.99	Call	Bond Future	2,663.7000	2.6637	3,192.0500	3.1920	19.835	0	0	0
2013/09/06	R214	06/02/2014	9.00	Put	Bond Future	7,187.7100	7.1877	6,353.8600	6.3539	(11.601)	0	0	0
2013/09/06	R214	06/02/2014	9.00	Call	Bond Future	2,689.8100	2.6898	3,221.7000	3.2217	19.774	0	0	0
2013/09/06	R214	06/02/2014	9.01	Call	Bond Future	2,716.0700	2.7161	3,251.5100	3.2515	19.714	0	0	0
2013/09/06	R248	07/11/2013			Bond Future	9.4914	94.2531	9.3153	95.9391	(1.856)	0.0000	0.0000	10,260
2013/09/06	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/06	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	R248	07/11/2013	7.86	Put	Bond Future	18,009.7100	18.0097	16,323.6800	16.3237	(9.362)	0	0	0
2013/09/06	R248	07/11/2013	7.85	Put	Bond Future	18,138.7800	18.1388	16,452.7500	16.4528	(9.295)	0	0	0
2013/09/06	R248	07/11/2013	7.84	Put	Bond Future	18,268.1100	18.2681	16,582.0800	16.5821	(9.229)	0	0	0
2013/09/06	R248	06/02/2014	9.11	Put	Bond Future	4,711.1500	4.7112	2,995.3800	2.9954	(36.419)	0	0	0
2013/09/06	R248	06/02/2014			Bond Future	9.5980	95.4832	9.4151	97.1990	(1.905)	0.0000	0.0000	0
2013/09/06	R248	06/02/2014	9.10	Put	Bond Future	4,812.2300	4.8122	3,096.4600	3.0965	(35.654)	0	0	0
2013/09/06	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/06	R248	06/02/2014	9.09	Put	Bond Future	4,913.5000	4.9135	3,197.7300	3.1977	(34.920)	0	0	0

**Total**

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