



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 10/09/2013 to 10/09/2013

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
2013/09/10	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	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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2013/09/10	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	2025	07/11/2013			Bond Future	107.1796	107.1796	107.1804	107.1804	0.001	0.0000	0.0000	0
2013/09/10	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	2025	07/11/2013	110.99	Put	Bond Future	3,810.4300	3.8104	3,809.5800	3.8096	(0.022)	0	0	0
2013/09/10	2025	07/11/2013	111.01	Put	Bond Future	3,830.4300	3.8304	3,829.5800	3.8296	(0.022)	0	0	0
2013/09/10	2025	07/11/2013	111.00	Put	Bond Future	3,820.4300	3.8204	3,819.5800	3.8196	(0.022)	0	0	0
2013/09/10	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	2037	07/11/2013			Bond Future	9.1998	95.7148	9.2293	95.4492	0.321	0.0000	0.0000	1,650
2013/09/10	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	2037	07/11/2013	9.43	Call	Bond Future	2,037.7800	2.0378	1,772.2200	1.7722	(13.032)	0	0	0
2013/09/10	2037	07/11/2013	9.41	Call	Bond Future	1,863.6400	1.8636	1,598.0800	1.5981	(14.250)	0	0	0
2013/09/10	2037	07/11/2013	9.42	Call	Bond Future	1,950.7800	1.9508	1,685.2200	1.6852	(13.613)	0	0	0
2013/09/10	2037	06/02/2014			Bond Future	9.3003	92.7145	9.3309	92.4445	0.329	0.0000	0.0000	0
2013/09/10	2037	06/02/2014	9.38	Call	Bond Future	700.8900	0.7009	430.9000	0.4309	(38.521)	0	0	0
2013/09/10	2037	06/02/2014	9.39	Call	Bond Future	788.1800	0.7882	518.1900	0.5182	(34.255)	0	0	0
2013/09/10	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	2037	06/02/2014	9.37	Call	Bond Future	613.4600	0.6135	343.4700	0.3435	(44.011)	0	0	0
2013/09/10	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	2037	08/05/2014	9.39	Put	Bond Future	83.8100	0.0838	358.2500	0.3583	327.455	0	0	0
2013/09/10	2037	08/05/2014			Bond Future	9.3996	93.9876	9.4313	93.7132	0.337	0.0000	0.0000	0
2013/09/10	2037	08/05/2014	9.38	Put	Bond Future	170.8700	0.1709	445.3100	0.4453	160.613	0	0	0
2013/09/10	2037	08/05/2014	9.37	Put	Bond Future	258.0700	0.2581	532.5100	0.5325	106.343	0	0	0
2013/09/10	2037	08/05/2014	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	2037	08/05/2014	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	2037	08/05/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	2038	07/11/2013			Bond Future	103.5980	103.5980	104.9524	104.9524	1.307	0.0000	0.0000	0
2013/09/10	2038	07/11/2013	109.99	Put	Bond Future	6,392.0500	6.3921	5,037.5800	5.0376	(21.190)	0	0	0
2013/09/10	2038	07/11/2013	110.00	Put	Bond Future	6,402.0500	6.4021	5,047.5800	5.0476	(21.157)	0	0	0
2013/09/10	2038	07/11/2013	110.01	Put	Bond Future	6,412.0500	6.4121	5,057.5800	5.0576	(21.124)	0	0	0
2013/09/10	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	2050	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	2050	07/11/2013	110.00	Put	Bond Future	4,817.1200	4.8171	2,003.1600	2.0032	(58.416)	0	0	0
2013/09/10	2050	07/11/2013			Bond Future	105.1829	105.1829	107.9968	107.9968	2.675	0.0000	0.0000	122
2013/09/10	2050	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	2050	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	2050	07/11/2013	109.99	Put	Bond Future	4,807.1200	4.8071	1,993.1600	1.9932	(58.537)	0	0	0
2013/09/10	2050	07/11/2013	110.01	Put	Bond Future	4,827.1200	4.8271	2,013.1600	2.0132	(58.295)	0	0	0
2013/09/10	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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2013/09/10	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	AL37	07/11/2013			Index Future	405.1170	405.1170	404.7200	404.7200	(0.098)	0.0000	0.0000	0
2013/09/10	AL37	06/02/2014			Index Future	410.4350	410.4350	410.0290	410.0290	(0.099)	0.0000	0.0000	0
2013/09/10	AL7T	07/11/2013			Index Future	477.2050	477.2050	476.4020	476.4020	(0.168)	0.0000	0.0000	1
2013/09/10	AL7T	06/02/2014			Index Future	483.4690	483.4690	482.6510	482.6510	(0.169)	0.0000	0.0000	0
2013/09/10	ALBI	07/11/2013			Index Future	429.4060	429.4060	428.6650	428.6650	(0.173)	0.0000	0.0000	769
2013/09/10	ALBI	06/02/2014			Index Future	435.0430	435.0430	434.2890	434.2890	(0.173)	0.0000	0.0000	73
2013/09/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	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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2013/09/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/09/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/10	EL28	07/11/2013			Bond Future	107.9245	107.9245	109.3850	109.3850	1.353	0.0000	0.0000	0
2013/09/10	EL28	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	EL28	07/11/2013	109.99	Put	Bond Future	2,065.4800	2.0655	605.0300	0.6050	(70.708)	0	0	0
2013/09/10	EL28	07/11/2013	110.01	Put	Bond Future	2,085.4800	2.0855	625.0300	0.6250	(70.029)	0	0	0
2013/09/10	EL28	07/11/2013	110.00	Put	Bond Future	2,075.4800	2.0755	615.0300	0.6150	(70.367)	0	0	0
2013/09/10	EL28	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	EL28	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	ES33	07/11/2013			Bond Future	9.6526	82.3178	9.6871	82.0608	0.358	0.0000	0.0000	6,292
2013/09/10	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	ES33	07/11/2013	8.51	Put	Bond Future	9,270.0300	9.2700	9,526.9600	9.5270	2.772	0	0	0
2013/09/10	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	ES33	07/11/2013	8.49	Put	Bond Future	9,446.4600	9.4465	9,703.3900	9.7034	2.720	0	0	0
2013/09/10	ES33	07/11/2013	8.50	Put	Bond Future	9,358.1800	9.3582	9,615.1100	9.6151	2.746	0	0	0
2013/09/10	ES33	06/02/2014	9.54	Put	Bond Future	1,737.8200	1.7378	1,998.9200	1.9989	15.025	0	0	0
2013/09/10	ES33	06/02/2014			Bond Future	9.7738	83.3983	9.8096	83.1373	0.366	0.0000	0.0000	0
2013/09/10	ES33	06/02/2014	9.56	Put	Bond Future	1,586.8700	1.5869	1,847.9700	1.8480	16.454	0	0	0
2013/09/10	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	ES33	06/02/2014	9.55	Put	Bond Future	1,662.2900	1.6623	1,923.3900	1.9234	15.707	0	0	0
2013/09/10	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	GOVI	07/11/2013			GOVI	428.7850	428.7850	428.0770	428.0770	(0.165)	0.0000	0.0000	120

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2013/09/10	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	GOVI	07/11/2013	445.99	Put	GOVI	172,050.0000	17.2050	179,130.0000	17.9130	4.115	0	0	0
2013/09/10	GOVI	07/11/2013	446.01	Put	GOVI	172,250.0000	17.2250	179,330.0000	17.9330	4.110	0	0	0
2013/09/10	GOVI	07/11/2013	446.00	Put	GOVI	172,150.0000	17.2150	179,230.0000	17.9230	4.113	0	0	0
2013/09/10	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	GOVI	06/02/2014			GOVI	434.4140	434.4140	433.6920	433.6920	(0.166)	0.0000	0.0000	269
2013/09/10	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	GOVI	06/02/2014	439.99	Put	GOVI	55,760.0000	5.5760	62,980.0000	6.2980	12.948	0	0	0
2013/09/10	GOVI	06/02/2014	440.01	Put	GOVI	55,960.0000	5.5960	63,180.0000	6.3180	12.902	0	0	0
2013/09/10	GOVI	06/02/2014	440.00	Put	GOVI	55,860.0000	5.5860	63,080.0000	6.3080	12.925	0	0	0
2013/09/10	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	GOVI	08/05/2014			GOVI	440.3730	440.3730	439.6380	439.6380	(0.167)	0.0000	0.0000	0
2013/09/10	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	GOVI	08/05/2014	441.99	Put	GOVI	16,170.0000	1.6170	23,520.0000	2.3520	45.455	0	0	0
2013/09/10	GOVI	08/05/2014	442.01	Put	GOVI	16,370.0000	1.6370	23,720.0000	2.3720	44.899	0	0	0
2013/09/10	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	GOVI	08/05/2014	442.00	Put	GOVI	16,270.0000	1.6270	23,620.0000	2.3620	45.175	0	0	0
2013/09/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/09/10	IGOV	07/11/2013			Index Future	191.9740	191.9740	192.9710	192.9710	0.519	0.0000	0.0000	1,136
2013/09/10	IGOV	06/02/2014			Index Future	194.5180	194.5180	195.5260	195.5260	0.518	0.0000	0.0000	173
2013/09/10	ILBI	07/11/2013			Index Future	519.4170	519.4170	519.7510	519.7510	0.064	0.0000	0.0000	0
2013/09/10	ILBI	06/02/2014			Index Future	526.4350	526.4350	526.7720	526.7720	0.064	0.0000	0.0000	186
2013/09/10	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/09/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/09/10	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/09/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/09/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/09/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/09/10	JBAF	18/09/2013			Jibar Tradeable Future	5.1400	94.8600	5.1400	94.8600	0.000	0.0000	0.0000	700
2013/09/10	JBAF	16/10/2013			Jibar Tradeable Future	5.1600	94.8400	5.1700	94.8300	0.194	0.0000	0.0000	0
2013/09/10	JBAF	20/11/2013			Jibar Tradeable Future	5.2000	94.8000	5.2100	94.7900	0.192	0.0000	0.0000	3,000
2013/09/10	JBAF	18/12/2013			Jibar Tradeable Future	5.2500	94.7500	5.2700	94.7300	0.381	0.0000	0.0000	1,500
2013/09/10	JBAF	15/01/2014			Jibar Tradeable Future	5.3000	94.7000	5.3300	94.6700	0.566	0.0000	0.0000	1,000
2013/09/10	JBAF	19/02/2014			Jibar Tradeable Future	5.4800	94.5200	5.4900	94.5100	0.182	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
2013/09/10	JBAF	19/03/2014			Jibar Tradeable Future	5.6000	94.4000	5.6000	94.4000	0.000	0.0000	0.0000	400
2013/09/10	JBAF	18/06/2014			Jibar Tradeable Future	6.0100	93.9900	6.0300	93.9700	0.333	0.0000	0.0000	1,000
2013/09/10	JBAF	17/09/2014			Jibar Tradeable Future	6.3400	93.6600	6.3300	93.6700	(0.158)	0.0000	0.0000	0
2013/09/10	JBAF	17/12/2014			Jibar Tradeable Future	6.6600	93.3400	6.6400	93.3600	(0.300)	0.0000	0.0000	0
2013/09/10	JBAF	18/03/2015			Jibar Tradeable Future	6.9700	93.0300	6.9600	93.0400	(0.143)	0.0000	0.0000	250
2013/09/10	JBAF	17/06/2015			Jibar Tradeable Future	7.2800	92.7200	7.2600	92.7400	(0.275)	0.0000	0.0000	0
2013/09/10	R023	07/11/2013	6.50	Put	Bond Future	10,365.8900	10.3659	10,555.2600	10.5553	1.827	0	0	0
2013/09/10	R023	07/11/2013			Bond Future	8.0192	99.8035	8.0488	99.6141	0.370	0.0000	0.0000	11,802
2013/09/10	R023	07/11/2013	6.49	Put	Bond Future	10,438.6200	10.4386	10,627.9900	10.6280	1.814	0	0	0
2013/09/10	R023	07/11/2013	6.51	Put	Bond Future	10,293.2100	10.2932	10,482.5800	10.4826	1.840	0	0	0
2013/09/10	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	R023	06/02/2014			Bond Future	8.1284	101.1136	8.1594	100.9208	0.382	0.0000	0.0000	0
2013/09/10	R023	06/02/2014	7.84	Put	Bond Future	1,815.6300	1.8156	2,008.4100	2.0084	10.618	0	0	0
2013/09/10	R023	06/02/2014	7.86	Put	Bond Future	1,688.3100	1.6883	1,881.0900	1.8811	11.419	0	0	0
2013/09/10	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	R023	06/02/2014	7.85	Put	Bond Future	1,751.9500	1.7519	1,944.7300	1.9447	11.004	0	0	0
2013/09/10	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	R157	07/11/2013			Bond Future	6.2536	114.5516	6.2742	114.5134	0.329	0.0000	0.0000	30,785
2013/09/10	R157	07/11/2013	5.60	Call	Bond Future	141.1100	0.1411	130.9900	0.1310	(7.172)	0	0	0
2013/09/10	R157	07/11/2013	5.59	Put	Bond Future	1,377.8700	1.3779	1,406.0900	1.4061	2.048	0	0	0
2013/09/10	R157	07/11/2013	5.61	Put	Bond Future	1,347.2100	1.3472	1,375.0800	1.3751	2.069	0	0	0
2013/09/10	R157	07/11/2013	5.60	Put	Bond Future	1,362.5000	1.3625	1,390.5500	1.3906	2.059	0	0	0
2013/09/10	R157	07/11/2013	5.61	Call	Bond Future	144.6400	0.1446	134.3400	0.1343	(7.121)	0	0	0
2013/09/10	R157	07/11/2013	5.59	Call	Bond Future	137.6600	0.1377	127.7100	0.1277	(7.228)	0	0	0
2013/09/10	R157	06/02/2014	5.64	Call	Bond Future	346.7800	0.3468	333.7200	0.3337	(3.766)	0	0	0
2013/09/10	R157	06/02/2014	5.65	Put	Bond Future	1,606.4200	1.6064	1,633.0300	1.6330	1.656	0	0	0
2013/09/10	R157	06/02/2014			Bond Future	6.4310	116.0553	6.4559	116.0155	0.388	6.5330	6.5330	280
2013/09/10	R157	06/02/2014	5.65	Call	Bond Future	351.1400	0.3511	337.9700	0.3380	(3.751)	0	0	0
2013/09/10	R157	06/02/2014	5.66	Call	Bond Future	355.5500	0.3555	342.2600	0.3423	(3.738)	0	0	0
2013/09/10	R157	06/02/2014	5.64	Put	Bond Future	1,618.2600	1.6183	1,644.9800	1.6450	1.651	0	0	0
2013/09/10	R157	06/02/2014	5.66	Put	Bond Future	1,594.6400	1.5946	1,621.1300	1.6211	1.661	0	0	0
2013/09/10	R157	08/05/2014	5.20	Call	Bond Future	255.3100	0.2553	245.7400	0.2457	(3.748)	0	0	0
2013/09/10	R157	08/05/2014			Bond Future	6.6089	110.8387	6.6396	110.7975	0.464	0.0000	0.0000	0
2013/09/10	R157	08/05/2014	5.21	Call	Bond Future	258.0400	0.2580	248.3900	0.2484	(3.740)	0	0	0
2013/09/10	R157	08/05/2014	5.19	Call	Bond Future	252.6000	0.2526	243.1100	0.2431	(3.757)	0	0	0
2013/09/10	R157	08/05/2014	5.20	Put	Bond Future	2,170.3900	2.1704	2,202.0000	2.2020	1.456	0	0	0
2013/09/10	R157	08/05/2014	5.19	Put	Bond Future	2,181.4400	2.1814	2,213.1300	2.2131	1.453	0	0	0
2013/09/10	R157	08/05/2014	5.21	Put	Bond Future	2,159.3600	2.1594	2,190.8900	2.1909	1.460	0	0	0
2013/09/10	R157	07/08/2014	6.76	Put	Bond Future	1,006.5400	1.0065	1,025.6600	1.0257	1.900	0	0	0
2013/09/10	R157	07/08/2014			Bond Future	6.8473	112.3748	6.8839	112.3349	0.535	0.0000	0.0000	0
2013/09/10	R157	07/08/2014	6.75	Put	Bond Future	1,012.2300	1.0122	1,031.4200	1.0314	1.896	0	0	0
2013/09/10	R157	07/08/2014	6.74	Call	Bond Future	900.7900	0.9008	880.1200	0.8801	(2.295)	0	0	0
2013/09/10	R157	07/08/2014	6.75	Call	Bond Future	906.0000	0.9060	885.2600	0.8853	(2.289)	0	0	0

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2013/09/10	R157	07/08/2014	6.76	Call	Bond Future	911.2300	0.9112	890.4200	0.8904	(2.284)	0	0	0
2013/09/10	R157	07/08/2014	6.74	Put	Bond Future	1,017.9400	1.0179	1,037.2000	1.0372	1.892	0	0	0
2013/09/10	R186	07/11/2013	8.16	Put	Bond Future	3,854.6300	3.8546	3,982.2700	3.9823	3.311	0	0	0
2013/09/10	R186	07/11/2013	9.00	Put	Bond Future	944.9700	0.9450	983.1400	0.9831	4.039	0	0	1,200
2013/09/10	R186	07/11/2013			Bond Future	8.3463	121.0815	8.3759	120.8212	0.355	0.0000	0.0000	58,474
2013/09/10	R186	07/11/2013	6.50	Put	Bond Future	17,993.0100	17.9930	18,248.6900	18.2487	1.421	0	0	0
2013/09/10	R186	07/11/2013	8.15	Put	Bond Future	3,908.1800	3.9082	4,037.1300	4.0371	3.299	0	0	0
2013/09/10	R186	07/11/2013	6.75	Put	Bond Future	15,387.5800	15.3876	15,638.0300	15.6380	1.628	0	0	0
2013/09/10	R186	07/11/2013	8.14	Call	Bond Future	2,126.5400	2.1265	1,996.4800	1.9965	(6.116)	0	0	0
2013/09/10	R186	07/11/2013	8.50	Call	Bond Future	3,656.7700	3.6568	3,481.7800	3.4818	(4.785)	0	0	0
2013/09/10	R186	07/11/2013	8.75	Call	Bond Future	4,986.9800	4.9870	4,785.5700	4.7856	(4.039)	0	0	0
2013/09/10	R186	07/11/2013	8.25	Put	Bond Future	3,393.7000	3.3937	3,509.7000	3.5097	3.418	0	0	250
2013/09/10	R186	07/11/2013	8.00	Call	Bond Future	1,664.6300	1.6646	1,552.7800	1.5528	(6.719)	0	0	1,000
2013/09/10	R186	07/11/2013	8.15	Call	Bond Future	2,162.4200	2.1624	2,031.0600	2.0311	(6.075)	0	0	0
2013/09/10	R186	07/11/2013	6.50	Call	Bond Future	29.0100	0.0290	24.3800	0.0244	(15.960)	0	0	5,290
2013/09/10	R186	07/11/2013	8.16	Call	Bond Future	2,198.6900	2.1987	2,066.0200	2.0660	(6.034)	0	0	0
2013/09/10	R186	07/11/2013	8.00	Put	Bond Future	4,769.2400	4.7692	4,917.7000	4.9177	3.113	0	0	0
2013/09/10	R186	07/11/2013	8.75	Put	Bond Future	1,508.0600	1.5081	1,566.9600	1.5670	3.906	0	0	1,030
2013/09/10	R186	07/11/2013	9.00	Call	Bond Future	6,505.2600	6.5053	6,283.1200	6.2831	(3.415)	0	0	0
2013/09/10	R186	07/11/2013	8.25	Call	Bond Future	2,541.9000	2.5419	2,397.5900	2.3976	(5.677)	0	0	0
2013/09/10	R186	07/11/2013	6.75	Call	Bond Future	69.9900	0.0700	60.1300	0.0601	(14.088)	0	0	1,000
2013/09/10	R186	07/11/2013	8.14	Put	Bond Future	3,962.2200	3.9622	4,092.4700	4.0925	3.287	0	0	0
2013/09/10	R186	07/11/2013	8.50	Put	Bond Future	2,314.6500	2.3147	2,399.9700	2.4000	3.686	0	0	4,000
2013/09/10	R186	06/02/2014			Bond Future	8.4484	117.3814	8.4792	117.1165	0.365	0.0000	0.0000	104
2013/09/10	R186	06/02/2014	7.75	Call	Bond Future	2,220.8500	2.2209	2,124.9800	2.1250	(4.317)	0	0	0
2013/09/10	R186	06/02/2014	7.74	Put	Bond Future	8,520.2800	8.5203	8,690.0700	8.6901	1.993	0	0	0
2013/09/10	R186	06/02/2014	7.76	Put	Bond Future	8,388.0900	8.3881	8,556.3200	8.5563	2.006	0	0	0
2013/09/10	R186	06/02/2014	7.75	Put	Bond Future	8,453.6300	8.4536	8,622.6500	8.6226	1.999	0	0	0
2013/09/10	R186	06/02/2014	7.76	Call	Bond Future	2,247.8200	2.2478	2,151.1600	2.1512	(4.300)	0	0	0
2013/09/10	R186	06/02/2014	7.74	Call	Bond Future	2,194.9000	2.1949	2,099.8000	2.0998	(4.333)	0	0	0
2013/09/10	R186	08/05/2014			Bond Future	8.5480	118.9929	8.5801	118.7235	0.375	0.0000	0.0000	0
2013/09/10	R186	08/05/2014	7.09	Put	Bond Future	14,818.0200	14.8180	15,023.8200	15.0238	1.389	0	0	0
2013/09/10	R186	08/05/2014	7.10	Call	Bond Future	1,604.5500	1.6046	1,540.4600	1.5405	(3.994)	0	0	0
2013/09/10	R186	08/05/2014	7.11	Call	Bond Future	1,621.8600	1.6219	1,557.2500	1.5572	(3.984)	0	0	0
2013/09/10	R186	08/05/2014	7.09	Call	Bond Future	1,587.3900	1.5874	1,523.8000	1.5238	(4.006)	0	0	0
2013/09/10	R186	08/05/2014	7.11	Put	Bond Future	14,657.1200	14.6571	14,861.9000	14.8619	1.397	0	0	0
2013/09/10	R186	08/05/2014	7.10	Put	Bond Future	14,737.4400	14.7374	14,942.7400	14.9427	1.393	0	0	0
2013/09/10	R186	07/08/2014	8.31	Call	Bond Future	5,293.2500	5.2933	5,159.5400	5.1595	(2.526)	0	0	0
2013/09/10	R186	07/08/2014			Bond Future	8.6495	115.3504	8.6825	115.0791	0.382	0.0000	0.0000	0
2013/09/10	R186	07/08/2014	8.29	Call	Bond Future	5,222.9800	5.2230	5,090.3900	5.0904	(2.539)	0	0	0
2013/09/10	R186	07/08/2014	8.30	Call	Bond Future	5,258.0500	5.2580	5,124.9000	5.1249	(2.532)	0	0	0
2013/09/10	R186	07/08/2014	8.29	Put	Bond Future	8,231.5400	8.2315	8,370.2000	8.3702	1.684	0	0	0
2013/09/10	R186	07/08/2014	8.31	Put	Bond Future	8,131.5300	8.1315	8,269.0700	8.2691	1.691	0	0	0
2013/09/10	R186	07/08/2014	8.30	Put	Bond Future	8,181.4300	8.1814	8,319.5300	8.3195	1.688	0	0	0
2013/09/10	R197	07/11/2013			Bond Future	273.3717	273.3717	273.3728	273.3728	0.000	0.0000	0.0000	2,100
2013/09/10	R197	07/11/2013	279.99	Put	Bond Future	6,618.3300	6.6183	6,617.2400	6.6172	(0.016)	0	0	0

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2013/09/10	R197	07/11/2013	280.00	Put	Bond Future	6,628.3300	6.6283	6,627.2400	6.6272	(0.016)	0	0	0
2013/09/10	R197	07/11/2013	280.01	Put	Bond Future	6,638.3300	6.6383	6,637.2400	6.6372	(0.016)	0	0	0
2013/09/10	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	R201	07/11/2013	4.79	Put	Bond Future	648.7400	0.6487	646.4600	0.6465	(0.351)	0	0	0
2013/09/10	R201	07/11/2013			Bond Future	5.2614	107.1361	5.2614	107.1361	0.000	0.0000	0.0000	0
2013/09/10	R201	07/11/2013	4.80	Put	Bond Future	640.6700	0.6407	638.3600	0.6384	(0.361)	0	0	0
2013/09/10	R201	07/11/2013	4.81	Put	Bond Future	632.6400	0.6326	630.3100	0.6303	(0.368)	0	0	0
2013/09/10	R201	07/11/2013	4.79	Call	Bond Future	132.0700	0.1321	129.7900	0.1298	(1.726)	0	0	0
2013/09/10	R201	07/11/2013	4.80	Call	Bond Future	135.0000	0.1350	132.6900	0.1327	(1.711)	0	0	0
2013/09/10	R201	07/11/2013	4.81	Call	Bond Future	137.9700	0.1380	135.6400	0.1356	(1.689)	0	0	0
2013/09/10	R201	06/02/2014	5.24	Put	Bond Future	435.9200	0.4359	434.9900	0.4350	(0.213)	0	0	0
2013/09/10	R201	06/02/2014			Bond Future	5.2505	104.1345	5.2517	104.1335	0.023	0.0000	0.0000	0
2013/09/10	R201	06/02/2014	5.26	Put	Bond Future	427.3900	0.4274	426.4600	0.4265	(0.218)	0	0	0
2013/09/10	R201	06/02/2014	5.24	Call	Bond Future	427.0300	0.4270	425.0700	0.4251	(0.459)	0	0	0
2013/09/10	R201	06/02/2014	5.25	Put	Bond Future	431.6400	0.4316	430.7100	0.4307	(0.215)	0	0	0
2013/09/10	R201	06/02/2014	5.25	Call	Bond Future	431.2400	0.4312	429.2800	0.4293	(0.455)	0	0	0
2013/09/10	R201	06/02/2014	5.26	Call	Bond Future	435.4800	0.4355	433.5200	0.4335	(0.450)	0	0	0
2013/09/10	R201	08/05/2014			Bond Future	5.1319	105.5641	5.1349	105.5623	0.059	0.0000	0.0000	0
2013/09/10	R201	08/05/2014	4.75	Call	Bond Future	335.9900	0.3360	334.3300	0.3343	(0.494)	0	0	0
2013/09/10	R201	08/05/2014	4.76	Call	Bond Future	338.5200	0.3385	336.8500	0.3369	(0.493)	0	0	0
2013/09/10	R201	08/05/2014	4.74	Call	Bond Future	333.4800	0.3335	331.8200	0.3318	(0.498)	0	0	0
2013/09/10	R201	08/05/2014	4.76	Put	Bond Future	563.4800	0.5635	563.6400	0.5636	0.028	0	0	0
2013/09/10	R201	08/05/2014	4.75	Put	Bond Future	567.0100	0.5670	567.1800	0.5672	0.030	0	0	0
2013/09/10	R201	08/05/2014	4.74	Put	Bond Future	570.5600	0.5706	570.7300	0.5707	0.030	0	0	0
2013/09/10	R201	07/08/2014	5.31	Put	Bond Future	274.6200	0.2746	274.1500	0.2741	(0.171)	0	0	0
2013/09/10	R201	07/08/2014			Bond Future	4.7723	102.6174	4.7728	102.6172	0.010	0.0000	0.0000	0
2013/09/10	R201	07/08/2014	5.30	Put	Bond Future	276.1200	0.2761	275.6600	0.2757	(0.167)	0	0	0
2013/09/10	R201	07/08/2014	5.31	Call	Bond Future	468.9400	0.4689	468.3000	0.4683	(0.136)	0	0	0
2013/09/10	R201	07/08/2014	5.29	Call	Bond Future	464.7500	0.4648	464.1100	0.4641	(0.138)	0	0	0
2013/09/10	R201	07/08/2014	5.30	Call	Bond Future	466.8400	0.4668	466.2100	0.4662	(0.135)	0	0	0
2013/09/10	R201	07/08/2014	5.29	Put	Bond Future	277.6400	0.2776	277.1700	0.2772	(0.169)	0	0	0
2013/09/10	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	R202	07/11/2013			Bond Future	200.4771	200.4771	203.1904	203.1904	1.353	0.0000	0.0000	43,251
2013/09/10	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	R202	07/11/2013	208.99	Put	Bond Future	8,512.8900	8.5129	5,799.6300	5.7996	(31.872)	0	0	0
2013/09/10	R202	07/11/2013	209.01	Put	Bond Future	8,532.8900	8.5329	5,819.6300	5.8196	(31.798)	0	0	0
2013/09/10	R202	07/11/2013	209.00	Put	Bond Future	8,522.8900	8.5229	5,809.6300	5.8096	(31.835)	0	0	0
2013/09/10	R203	07/11/2013	6.01	Call	Bond Future	69.2700	0.0693	61.4500	0.0614	(11.289)	0	0	0
2013/09/10	R203	07/11/2013			Bond Future	7.1000	105.1128	7.1249	105.0286	0.350	0.0000	0.0000	19,611
2013/09/10	R203	07/11/2013	5.99	Call	Bond Future	64.9600	0.0650	57.5300	0.0575	(11.438)	0	0	0
2013/09/10	R203	07/11/2013	5.71	Put	Bond Future	4,869.1000	4.8691	4,949.9700	4.9500	1.661	0	0	0
2013/09/10	R203	07/11/2013	6.00	Call	Bond Future	67.0900	0.0671	59.4600	0.0595	(11.373)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/10	R203	07/11/2013	571.00	Call	Bond Future	102,883.2600	102.8833	102,799.0500	102.7991	(0.082)	0	0	0
2013/09/10	R203	07/11/2013	5.99	Put	Bond Future	3,911.6100	3.9116	3,988.3900	3.9884	1.963	0	0	0
2013/09/10	R203	07/11/2013	6.01	Put	Bond Future	3,845.0800	3.8451	3,921.4700	3.9215	1.987	0	0	0
2013/09/10	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	R203	07/11/2013	5.71	Call	Bond Future	24.6800	0.0247	21.3400	0.0213	(13.533)	0	0	15
2013/09/10	R203	07/11/2013	6.00	Put	Bond Future	3,878.3100	3.8783	3,954.8900	3.9549	1.975	0	0	0
2013/09/10	R203	06/02/2014			Bond Future	7.2509	106.4925	7.2782	106.4062	0.376	0.0000	0.0000	0
2013/09/10	R203	06/02/2014	6.14	Put	Bond Future	3,922.7000	3.9227	3,991.6500	3.9917	1.758	0	0	0
2013/09/10	R203	06/02/2014	5.95	Put	Bond Future	4,463.9300	4.4639	4,536.6800	4.5367	1.630	0	0	0
2013/09/10	R203	06/02/2014	6.16	Put	Bond Future	3,867.3800	3.8674	3,935.8900	3.9359	1.771	0	0	0
2013/09/10	R203	06/02/2014	6.15	Put	Bond Future	3,895.0000	3.8950	3,963.7300	3.9637	1.765	0	0	0
2013/09/10	R203	06/02/2014	6.16	Call	Bond Future	335.5100	0.3355	317.6900	0.3177	(5.311)	0	0	0
2013/09/10	R203	06/02/2014	5.95	Call	Bond Future	235.2300	0.2352	221.6500	0.2216	(5.773)	0	0	16
2013/09/10	R203	06/02/2014	6.14	Call	Bond Future	324.7000	0.3247	307.3200	0.3073	(5.353)	0	0	0
2013/09/10	R203	06/02/2014	6.15	Call	Bond Future	330.0700	0.3301	312.4700	0.3125	(5.332)	0	0	0
2013/09/10	R203	08/05/2014	7.40	Put	Bond Future	1,786.8100	1.7868	1,826.7300	1.8267	2.234	0	0	0
2013/09/10	R203	08/05/2014	5.74	Call	Bond Future	308.6500	0.3086	294.5900	0.2946	(4.555)	0	0	0
2013/09/10	R203	08/05/2014	5.76	Call	Bond Future	316.8800	0.3169	302.5200	0.3025	(4.532)	0	0	0
2013/09/10	R203	08/05/2014			Bond Future	7.3962	103.7927	7.4260	103.7044	0.404	0.0000	0.0000	0
2013/09/10	R203	08/05/2014	5.76	Put	Bond Future	5,301.9100	5.3019	5,375.8400	5.3758	1.394	0	0	0
2013/09/10	R203	08/05/2014	5.75	Put	Bond Future	5,329.1500	5.3291	5,403.2300	5.4032	1.390	0	0	0
2013/09/10	R203	08/05/2014	5.74	Put	Bond Future	5,356.4400	5.3564	5,430.6700	5.4307	1.386	0	0	0
2013/09/10	R203	08/05/2014	7.40	Call	Bond Future	1,798.1100	1.7981	1,749.7400	1.7497	(2.690)	0	0	16
2013/09/10	R203	08/05/2014	5.75	Call	Bond Future	312.7400	0.3127	298.5300	0.2985	(4.544)	0	0	0
2013/09/10	R203	07/08/2014	7.30	Call	Bond Future	1,700.2600	1.7003	1,657.6200	1.6576	(2.508)	0	0	0
2013/09/10	R203	07/08/2014			Bond Future	7.5570	105.2309	7.5890	105.1431	0.424	0.0000	0.0000	0
2013/09/10	R203	07/08/2014	7.31	Call	Bond Future	1,712.7400	1.7127	1,669.9000	1.6699	(2.501)	0	0	0
2013/09/10	R203	07/08/2014	7.29	Put	Bond Future	2,424.1500	2.4241	2,469.5500	2.4696	1.873	0	0	0
2013/09/10	R203	07/08/2014	7.31	Put	Bond Future	2,393.6700	2.3937	2,438.6900	2.4387	1.881	0	0	0
2013/09/10	R203	07/08/2014	7.29	Call	Bond Future	1,687.8400	1.6878	1,645.3800	1.6454	(2.516)	0	0	0
2013/09/10	R203	07/08/2014	7.30	Put	Bond Future	2,408.8700	2.4089	2,454.0900	2.4541	1.877	0	0	0
2013/09/10	R204	07/11/2013			Bond Future	7.3182	105.9975	7.3429	105.8920	0.338	0.0000	0.0000	29,247
2013/09/10	R204	07/11/2013	7.00	Put	Bond Future	2,094.4000	2.0944	2,154.5300	2.1545	2.871	0	0	1,270
2013/09/10	R204	07/11/2013	6.29	Put	Bond Future	4,636.9900	4.6370	4,729.5400	4.7295	1.996	0	0	0
2013/09/10	R204	07/11/2013	6.31	Put	Bond Future	4,554.5400	4.5545	4,646.4900	4.6465	2.019	0	0	0
2013/09/10	R204	07/11/2013	6.29	Call	Bond Future	126.4900	0.1265	113.5300	0.1135	(10.246)	0	0	0
2013/09/10	R204	07/11/2013	6.30	Put	Bond Future	4,595.7100	4.5957	4,687.9600	4.6880	2.007	0	0	0
2013/09/10	R204	07/11/2013	7.00	Call	Bond Future	723.6300	0.7236	678.2500	0.6783	(6.271)	0	0	0
2013/09/10	R204	07/11/2013	6.30	Call	Bond Future	130.2300	0.1302	116.9700	0.1170	(10.182)	0	0	0
2013/09/10	R204	07/11/2013	6.31	Call	Bond Future	134.0600	0.1341	120.5000	0.1205	(10.115)	0	0	0
2013/09/10	R204	06/02/2014	6.39	Call	Bond Future	521.7800	0.5218	496.5200	0.4965	(4.841)	0	0	0
2013/09/10	R204	06/02/2014			Bond Future	7.4443	103.3588	7.4708	103.2509	0.356	0.0000	0.0000	0
2013/09/10	R204	06/02/2014	6.41	Call	Bond Future	537.6600	0.5377	511.8400	0.5118	(4.802)	0	0	0
2013/09/10	R204	06/02/2014	6.40	Call	Bond Future	529.6800	0.5297	504.1400	0.5041	(4.822)	0	0	0
2013/09/10	R204	06/02/2014	6.39	Put	Bond Future	4,925.9900	4.9260	5,008.6200	5.0086	1.677	0	0	0
2013/09/10	R204	06/02/2014	6.41	Put	Bond Future	4,856.1900	4.8562	4,938.2600	4.9383	1.690	0	0	0
2013/09/10	R204	06/02/2014	6.40	Put	Bond Future	4,891.0400	4.8910	4,973.3900	4.9734	1.684	0	0	0

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2013/09/10	R204	08/05/2014			Bond Future	7.5698		104.7776	7.5983	104.6675	0.376	0.0000	0.0000	0
2013/09/10	R204	08/05/2014	6.05	Call	Bond Future	557.5200		0.5575	535.4000	0.5354	(3.968)	0	0	0
2013/09/10	R204	08/05/2014	6.06	Call	Bond Future	564.1800		0.5642	541.8600	0.5419	(3.956)	0	0	0
2013/09/10	R204	08/05/2014	6.04	Call	Bond Future	550.9300		0.5509	529.0100	0.5290	(3.979)	0	0	0
2013/09/10	R204	08/05/2014	6.05	Put	Bond Future	6,652.2200		6.6522	6,740.2700	6.7403	1.324	0	0	0
2013/09/10	R204	08/05/2014	6.04	Put	Bond Future	6,687.1800		6.6872	6,775.4300	6.7754	1.320	0	0	0
2013/09/10	R204	08/05/2014	6.06	Put	Bond Future	6,617.3400		6.6173	6,705.1900	6.7052	1.328	0	0	0
2013/09/10	R204	07/08/2014			Bond Future	7.7045		102.1979	7.7345	102.0879	0.390	0.0000	0.0000	0
2013/09/10	R204	07/08/2014	7.44	Put	Bond Future	3,332.4300		3.3324	3,388.1400	3.3881	1.672	0	0	0
2013/09/10	R204	07/08/2014	7.46	Put	Bond Future	3,291.1700		3.2912	3,346.4200	3.3464	1.679	0	0	0
2013/09/10	R204	07/08/2014	7.45	Put	Bond Future	3,311.7600		3.3118	3,367.2400	3.3672	1.675	0	0	0
2013/09/10	R204	07/08/2014	7.46	Call	Bond Future	2,389.3200		2.3893	2,334.5400	2.3345	(2.293)	0	0	0
2013/09/10	R204	07/08/2014	7.44	Call	Bond Future	2,356.3700		2.3564	2,302.0500	2.3021	(2.305)	0	0	0
2013/09/10	R204	07/08/2014	7.45	Call	Bond Future	2,372.8100		2.3728	2,318.2600	2.3183	(2.299)	0	0	0
2013/09/10	R206	07/11/2013	4.31	Put	Bond Future	210.8700		0.2109	211.4700	0.2115	0.285	0	0	0
2013/09/10	R206	07/11/2013			Bond Future	5.2742		102.7993	5.2838	102.7976	0.183	0.0000	0.0000	0
2013/09/10	R206	07/11/2013	4.30	Put	Bond Future	212.2100		0.2122	212.8200	0.2128	0.287	0	0	0
2013/09/10	R206	07/11/2013	4.31	Call	Bond Future	38.3800		0.0384	37.2600	0.0373	(2.918)	0	0	0
2013/09/10	R206	07/11/2013	4.29	Call	Bond Future	37.4900		0.0375	36.3800	0.0364	(2.961)	0	0	0
2013/09/10	R206	07/11/2013	4.30	Call	Bond Future	37.9300		0.0379	36.8200	0.0368	(2.926)	0	0	0
2013/09/10	R206	07/11/2013	4.29	Put	Bond Future	213.5700		0.2136	214.1800	0.2142	0.286	0	0	0
2013/09/10	R207	07/11/2013	6.70	Call	Bond Future	211.0800		0.2111	191.7500	0.1918	(9.158)	0	0	0
2013/09/10	R207	07/11/2013			Bond Future	7.6509		100.4048	7.6755	100.2870	0.321	0.0000	0.0000	27,295
2013/09/10	R207	07/11/2013	6.71	Call	Bond Future	216.6700		0.2167	196.9500	0.1970	(9.101)	0	0	0
2013/09/10	R207	07/11/2013	6.69	Put	Bond Future	4,946.1900		4.9462	5,045.0000	5.0450	1.998	0	0	0
2013/09/10	R207	07/11/2013	6.71	Put	Bond Future	4,855.7700		4.8558	4,953.8100	4.9538	2.019	0	0	0
2013/09/10	R207	07/11/2013	6.69	Call	Bond Future	205.6100		0.2056	186.6600	0.1867	(9.216)	0	0	0
2013/09/10	R207	07/11/2013	6.70	Put	Bond Future	4,900.9000		4.9009	4,999.3300	4.9993	2.008	0	0	0
2013/09/10	R207	06/02/2014			Bond Future	7.7735		98.0836	7.7996	97.9633	0.336	0.0000	0.0000	0
2013/09/10	R207	06/02/2014	6.65	Call	Bond Future	590.9200		0.5909	563.1500	0.5631	(4.699)	0	0	0
2013/09/10	R207	06/02/2014	6.64	Put	Bond Future	5,980.5100		5.9805	6,073.3000	6.0733	1.552	0	0	0
2013/09/10	R207	06/02/2014	6.66	Put	Bond Future	5,899.4100		5.8994	5,991.6000	5.9916	1.563	0	0	0
2013/09/10	R207	06/02/2014	6.65	Put	Bond Future	5,939.8900		5.9399	6,032.3800	6.0324	1.557	0	0	0
2013/09/10	R207	06/02/2014	6.66	Call	Bond Future	599.6000		0.5996	571.5300	0.5715	(4.681)	0	0	0
2013/09/10	R207	06/02/2014	6.64	Call	Bond Future	582.3400		0.5823	554.8700	0.5549	(4.717)	0	0	0
2013/09/10	R207	08/05/2014	6.19	Put	Bond Future	8,512.3100		8.5123	8,612.3300	8.6123	1.175	0	0	0
2013/09/10	R207	08/05/2014	6.21	Put	Bond Future	8,428.8000		8.4288	8,528.4100	8.5284	1.182	0	0	0
2013/09/10	R207	08/05/2014			Bond Future	7.8978		99.4301	7.9256	99.3075	0.351	0.0000	0.0000	0
2013/09/10	R207	08/05/2014	6.20	Put	Bond Future	8,470.5100		8.4705	8,570.3300	8.5703	1.178	0	0	0
2013/09/10	R207	08/05/2014	6.20	Call	Bond Future	591.1700		0.5912	568.3200	0.5683	(3.865)	0	0	0
2013/09/10	R207	08/05/2014	6.21	Call	Bond Future	598.1000		0.5981	575.0400	0.5750	(3.856)	0	0	0
2013/09/10	R207	08/05/2014	6.19	Call	Bond Future	584.3100		0.5843	561.6600	0.5617	(3.876)	0	0	0
2013/09/10	R207	07/08/2014	7.69	Call	Bond Future	2,730.4500		2.7305	2,670.5500	2.6706	(2.194)	0	0	0
2013/09/10	R207	07/08/2014	7.70	Put	Bond Future	4,159.2800		4.1593	4,221.9000	4.2219	1.506	0	0	0
2013/09/10	R207	07/08/2014			Bond Future	8.0298		97.1674	8.0588	97.0447	0.361	0.0000	0.0000	0
2013/09/10	R207	07/08/2014	7.70	Call	Bond Future	2,748.7800		2.7488	2,688.6400	2.6886	(2.188)	0	0	0

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2013/09/10	R207	07/08/2014	7.71	Call	Bond Future	2,767.2000	2.7672	2,706.8000	2.7068	(2.183)	0	0	0
2013/09/10	R207	07/08/2014	7.69	Put	Bond Future	4,184.1100	4.1841	4,246.9700	4.2470	1.502	0	0	0
2013/09/10	R207	07/08/2014	7.71	Put	Bond Future	4,134.5600	4.1346	4,196.9200	4.1969	1.508	0	0	0
2013/09/10	R208	07/11/2013			Bond Future	7.7606	95.1869	7.7903	95.0283	0.383	0.0000	0.0000	14,367
2013/09/10	R208	07/11/2013	6.79	Put	Bond Future	5,583.9200	5.5839	5,719.7300	5.7197	2.432	0	0	0
2013/09/10	R208	07/11/2013	6.81	Put	Bond Future	5,481.2700	5.4813	5,616.1100	5.6161	2.460	0	0	0
2013/09/10	R208	07/11/2013	6.80	Put	Bond Future	5,532.5100	5.5325	5,667.8300	5.6678	2.446	0	0	0
2013/09/10	R208	07/11/2013	6.81	Call	Bond Future	224.5900	0.2246	200.7700	0.2008	(10.606)	0	0	0
2013/09/10	R208	07/11/2013	7.50	Put	Bond Future	2,482.6600	2.4827	2,569.0900	2.5691	3.481	0	0	1,520
2013/09/10	R208	07/11/2013	6.79	Call	Bond Future	212.8300	0.2128	189.9800	0.1900	(10.736)	0	0	0
2013/09/10	R208	07/11/2013	7.50	Call	Bond Future	1,076.3100	1.0763	1,004.0800	1.0041	(6.711)	0	0	0
2013/09/10	R208	07/11/2013	6.80	Call	Bond Future	218.6500	0.2186	195.3100	0.1953	(10.675)	0	0	0
2013/09/10	R208	06/02/2014	6.74	Put	Bond Future	6,756.3200	6.7563	6,881.9400	6.8819	1.859	0	0	0
2013/09/10	R208	06/02/2014			Bond Future	7.8721	96.4364	7.9034	96.2747	0.397	0.0000	0.0000	0
2013/09/10	R208	06/02/2014	6.76	Put	Bond Future	6,664.1200	6.6641	6,788.9400	6.7889	1.873	0	0	0
2013/09/10	R208	06/02/2014	6.75	Put	Bond Future	6,710.1500	6.7101	6,835.3700	6.8354	1.866	0	0	0
2013/09/10	R208	06/02/2014	6.74	Call	Bond Future	662.7800	0.6628	626.7100	0.6267	(5.442)	0	0	0
2013/09/10	R208	06/02/2014	6.75	Call	Bond Future	672.5200	0.6725	636.0500	0.6360	(5.423)	0	0	0
2013/09/10	R208	06/02/2014	6.76	Call	Bond Future	682.3600	0.6824	645.4900	0.6455	(5.403)	0	0	0
2013/09/10	R208	08/05/2014	6.31	Call	Bond Future	627.3100	0.6273	598.2200	0.5982	(4.637)	0	0	0
2013/09/10	R208	08/05/2014			Bond Future	7.9799	94.3632	8.0128	94.1986	0.412	0.0000	0.0000	0
2013/09/10	R208	08/05/2014	6.29	Call	Bond Future	612.2200	0.6122	583.6700	0.5837	(4.663)	0	0	0
2013/09/10	R208	08/05/2014	6.31	Put	Bond Future	9,473.7400	9.4737	9,609.2800	9.6093	1.431	0	0	0
2013/09/10	R208	08/05/2014	6.30	Put	Bond Future	9,522.1400	9.5221	9,657.9600	9.6580	1.426	0	0	0
2013/09/10	R208	08/05/2014	6.29	Put	Bond Future	9,570.6500	9.5707	9,706.7300	9.7067	1.422	0	0	0
2013/09/10	R208	08/05/2014	6.30	Call	Bond Future	619.7200	0.6197	590.9100	0.5909	(4.649)	0	0	0
2013/09/10	R208	07/08/2014			Bond Future	8.0923	95.6708	8.1265	95.5054	0.422	0.0000	0.0000	0
2013/09/10	R208	07/08/2014	7.80	Call	Bond Future	3,009.9100	3.0099	2,929.4100	2.9294	(2.674)	0	0	0
2013/09/10	R208	07/08/2014	7.79	Put	Bond Future	4,467.1700	4.4672	4,552.3800	4.5524	1.907	0	0	0
2013/09/10	R208	07/08/2014	7.81	Put	Bond Future	4,411.3400	4.4113	4,495.8400	4.4958	1.916	0	0	0
2013/09/10	R208	07/08/2014	7.80	Put	Bond Future	4,439.1900	4.4392	4,524.0400	4.5240	1.911	0	0	0
2013/09/10	R208	07/08/2014	7.81	Call	Bond Future	3,031.3900	3.0314	2,950.5400	2.9505	(2.667)	0	0	0
2013/09/10	R208	07/08/2014	7.79	Call	Bond Future	2,988.5200	2.9885	2,908.3800	2.9084	(2.682)	0	0	0
2013/09/10	R209	07/11/2013	8.80	Put	Bond Future	3,744.1000	3.7441	3,875.5900	3.8756	3.512	0	0	0
2013/09/10	R209	07/11/2013	9.50	Put	Bond Future	1,339.9000	1.3399	1,397.1000	1.3971	4.269	0	0	980
2013/09/10	R209	07/11/2013			Bond Future	9.0348	74.1681	9.0695	73.9083	0.384	0.0000	0.0000	19,302
2013/09/10	R209	07/11/2013	8.80	Call	Bond Future	1,946.6900	1.9467	1,818.4600	1.8185	(6.587)	0	0	0
2013/09/10	R209	07/11/2013	9.25	Call	Bond Future	3,579.9600	3.5800	3,400.7700	3.4008	(5.005)	0	0	0
2013/09/10	R209	07/11/2013	8.81	Call	Bond Future	1,976.9100	1.9769	1,847.4900	1.8475	(6.547)	0	0	0
2013/09/10	R209	07/11/2013	8.65	Call	Bond Future	1,527.6400	1.5276	1,417.4000	1.4174	(7.216)	0	0	0
2013/09/10	R209	07/11/2013	8.79	Call	Bond Future	1,916.7400	1.9167	1,789.7200	1.7897	(6.627)	0	0	0
2013/09/10	R209	07/11/2013	9.40	Call	Bond Future	4,240.9700	4.2410	4,047.2300	4.0472	(4.568)	0	0	0
2013/09/10	R209	07/11/2013	9.70	Put	Bond Future	953.3000	0.9533	995.3200	0.9953	4.408	0	0	1,520
2013/09/10	R209	07/11/2013	9.25	Put	Bond Future	1,990.8000	1.9908	2,071.3300	2.0713	4.045	0	0	1,000
2013/09/10	R209	07/11/2013	8.79	Put	Bond Future	3,792.2300	3.7922	3,924.9300	3.9249	3.499	0	0	0
2013/09/10	R209	07/11/2013	9.40	Put	Bond Future	1,576.0900	1.5761	1,642.0700	1.6421	4.186	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
2013/09/10	R209	07/11/2013	9.50	Call	Bond Future	4,707.8100	4.7078	4,505.2900	4.5053	(4.302)	0	0	0
2013/09/10	R209	07/11/2013	9.70	Call	Bond Future	5,694.3300	5.6943	5,476.6300	5.4766	(3.823)	0	0	0
2013/09/10	R209	07/11/2013	8.65	Put	Bond Future	4,509.6300	4.5096	4,659.1100	4.6591	3.315	0	0	4,700
2013/09/10	R209	07/11/2013	8.81	Put	Bond Future	3,696.3600	3.6964	3,826.6600	3.8267	3.525	0	0	0
2013/09/10	R209	06/02/2014	8.56	Call	Bond Future	2,564.4100	2.5644	2,453.8200	2.4538	(4.312)	0	0	0
2013/09/10	R209	06/02/2014			Bond Future	9.1266	75.1416	9.1624	74.8778	0.392	0.0000	0.0000	410
2013/09/10	R209	06/02/2014	8.54	Call	Bond Future	2,511.4700	2.5115	2,402.3800	2.4024	(4.344)	0	0	0
2013/09/10	R209	06/02/2014	8.55	Call	Bond Future	2,537.8600	2.5379	2,428.0200	2.4280	(4.328)	0	0	0
2013/09/10	R209	06/02/2014	8.54	Put	Bond Future	7,055.8400	7.0558	7,210.5400	7.2105	2.193	0	0	0
2013/09/10	R209	06/02/2014	8.56	Put	Bond Future	6,946.6600	6.9467	7,099.8600	7.0999	2.205	0	0	0
2013/09/10	R209	06/02/2014	8.55	Put	Bond Future	7,001.1000	7.0011	7,155.0500	7.1550	2.199	0	0	0
2013/09/10	R209	08/05/2014			Bond Future	9.2149	73.0278	9.2518	72.7598	0.401	0.0000	0.0000	0
2013/09/10	R209	08/05/2014	7.85	Call	Bond Future	1,788.7900	1.7888	1,714.9100	1.7149	(4.130)	0	0	0
2013/09/10	R209	08/05/2014	7.86	Call	Bond Future	1,806.3400	1.8063	1,731.9300	1.7319	(4.119)	0	0	0
2013/09/10	R209	08/05/2014	7.85	Put	Bond Future	12,882.3500	12.8823	13,076.4600	13.0765	1.507	0	0	0
2013/09/10	R209	08/05/2014	7.84	Call	Bond Future	1,771.3600	1.7714	1,698.0200	1.6980	(4.140)	0	0	0
2013/09/10	R209	08/05/2014	7.84	Put	Bond Future	12,955.5800	12.9556	13,150.2300	13.1502	1.502	0	0	0
2013/09/10	R209	08/05/2014	7.86	Put	Bond Future	12,809.3800	12.8094	13,002.9600	13.0030	1.511	0	0	0
2013/09/10	R209	07/08/2014	9.04	Put	Bond Future	7,307.6800	7.3077	7,436.3600	7.4364	1.761	0	0	0
2013/09/10	R209	07/08/2014			Bond Future	9.3039	74.0398	9.3418	73.7693	0.407	0.0000	0.0000	0
2013/09/10	R209	07/08/2014	9.06	Put	Bond Future	7,222.2800	7.2223	7,349.9400	7.3499	1.768	0	0	0
2013/09/10	R209	07/08/2014	9.05	Put	Bond Future	7,264.8800	7.2649	7,393.0500	7.3930	1.764	0	0	0
2013/09/10	R209	07/08/2014	9.05	Call	Bond Future	5,410.0400	5.4100	5,267.6200	5.2676	(2.633)	0	0	0
2013/09/10	R209	07/08/2014	9.06	Call	Bond Future	5,441.9000	5.4419	5,298.9700	5.2990	(2.626)	0	0	0
2013/09/10	R209	07/08/2014	9.04	Call	Bond Future	5,378.2600	5.3783	5,236.3500	5.2363	(2.639)	0	0	0
2013/09/10	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	R210	07/11/2013			Bond Future	152.4789	152.4789	152.4815	152.4815	0.002	0.0000	0.0000	1,237
2013/09/10	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	R210	07/11/2013	159.99	Put	Bond Future	7,511.0800	7.5111	7,508.5200	7.5085	(0.034)	0	0	0
2013/09/10	R210	07/11/2013	160.01	Put	Bond Future	7,531.0800	7.5311	7,528.5200	7.5285	(0.034)	0	0	0
2013/09/10	R210	07/11/2013	160.00	Put	Bond Future	7,521.0800	7.5211	7,518.5200	7.5185	(0.034)	0	0	0
2013/09/10	R211	07/11/2013			Bond Future	128.3484	128.3484	128.3433	128.3433	(0.004)	0.0000	0.0000	522
2013/09/10	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	R211	07/11/2013	129.99	Put	Bond Future	1,641.5500	1.6416	1,646.6700	1.6467	0.312	0	0	0
2013/09/10	R211	07/11/2013	130.01	Put	Bond Future	1,661.5500	1.6616	1,666.6700	1.6667	0.308	0	0	0
2013/09/10	R211	07/11/2013	130.00	Put	Bond Future	1,651.5500	1.6516	1,656.6700	1.6567	0.310	0	0	0
2013/09/10	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	R212	07/11/2013	132.99	Put	Bond Future	4,929.5000	4.9295	4,929.3100	4.9293	(0.004)	0	0	0
2013/09/10	R212	07/11/2013			Bond Future	128.0605	128.0605	128.0607	128.0607	0.000	0.0000	0.0000	21,791
2013/09/10	R212	07/11/2013	133.01	Put	Bond Future	4,949.5000	4.9495	4,949.3100	4.9493	(0.004)	0	0	0
2013/09/10	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	R212	07/11/2013	133.00	Put	Bond Future	4,939.5000	4.9395	4,939.3100	4.9393	(0.004)	0	0	0
2013/09/10	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
2013/09/10	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	R213	07/11/2013	8.60	Call	Bond Future	1,636.8700	1.6369	1,518.7300	1.5187	(7.217)	0	0	0
2013/09/10	R213	07/11/2013			Bond Future	8.9049	84.7408	8.9396	84.4760	0.389	0.0000	0.0000	19,481
2013/09/10	R213	07/11/2013	8.61	Call	Bond Future	1,665.1500	1.6651	1,545.7300	1.5457	(7.172)	0	0	0
2013/09/10	R213	07/11/2013	8.59	Put	Bond Future	4,072.8000	4.0728	4,220.6900	4.2207	3.631	0	0	0
2013/09/10	R213	07/11/2013	8.61	Put	Bond Future	3,969.4500	3.9694	4,114.7800	4.1148	3.661	0	0	0
2013/09/10	R213	07/11/2013	8.60	Put	Bond Future	4,020.9100	4.0209	4,167.5200	4.1675	3.646	0	0	0
2013/09/10	R213	07/11/2013	8.59	Call	Bond Future	1,608.9000	1.6089	1,492.0400	1.4920	(7.263)	0	0	0
2013/09/10	R213	06/02/2014			Bond Future	9.0059	85.8531	9.0418	85.5841	0.398	0.0000	0.0000	0
2013/09/10	R213	06/02/2014	8.29	Put	Bond Future	7,868.7100	7.8687	8,036.9400	8.0369	2.138	0	0	0
2013/09/10	R213	06/02/2014	8.31	Put	Bond Future	7,752.7400	7.7527	7,919.4800	7.9195	2.151	0	0	0
2013/09/10	R213	06/02/2014	8.29	Call	Bond Future	2,221.0600	2.2211	2,120.2500	2.1203	(4.539)	0	0	0
2013/09/10	R213	06/02/2014	8.30	Put	Bond Future	7,810.5800	7.8106	7,978.0700	7.9781	2.144	0	0	0
2013/09/10	R213	06/02/2014	8.30	Call	Bond Future	2,245.6100	2.2456	2,144.0600	2.1441	(4.522)	0	0	0
2013/09/10	R213	06/02/2014	8.31	Call	Bond Future	2,270.3400	2.2703	2,168.0400	2.1680	(4.506)	0	0	0
2013/09/10	R213	08/05/2014	7.65	Put	Bond Future	13,454.7500	13.4547	13,658.1900	13.6582	1.512	0	0	0
2013/09/10	R213	08/05/2014			Bond Future	9.0993	83.4927	9.1363	83.2194	0.407	0.0000	0.0000	0
2013/09/10	R213	08/05/2014	7.64	Put	Bond Future	13,528.1200	13.5281	13,732.0700	13.7321	1.508	0	0	0
2013/09/10	R213	08/05/2014	7.66	Put	Bond Future	13,381.6200	13.3816	13,584.5400	13.5845	1.516	0	0	0
2013/09/10	R213	08/05/2014	7.65	Call	Bond Future	1,645.0000	1.6450	1,575.1700	1.5752	(4.245)	0	0	0
2013/09/10	R213	08/05/2014	7.64	Call	Bond Future	1,628.6700	1.6287	1,559.3500	1.5594	(4.256)	0	0	0
2013/09/10	R213	08/05/2014	7.66	Call	Bond Future	1,661.4500	1.6615	1,591.1000	1.5911	(4.234)	0	0	0
2013/09/10	R213	07/08/2014	8.86	Call	Bond Future	5,223.7900	5.2238	5,084.2000	5.0842	(2.672)	0	0	0
2013/09/10	R213	07/08/2014			Bond Future	9.1951	84.6497	9.2332	84.3739	0.414	0.0000	0.0000	0
2013/09/10	R213	07/08/2014	8.84	Call	Bond Future	5,161.0700	5.1611	5,022.5300	5.0225	(2.684)	0	0	0
2013/09/10	R213	07/08/2014	8.85	Call	Bond Future	5,192.3800	5.1924	5,053.3100	5.0533	(2.678)	0	0	0
2013/09/10	R213	07/08/2014	8.84	Put	Bond Future	7,800.8500	7.8009	7,938.0700	7.9381	1.759	0	0	0
2013/09/10	R213	07/08/2014	8.86	Put	Bond Future	7,711.6400	7.7116	7,847.8100	7.8478	1.766	0	0	0
2013/09/10	R213	07/08/2014	8.85	Put	Bond Future	7,756.1500	7.7562	7,892.8400	7.8928	1.762	0	0	0
2013/09/10	R214	07/11/2013	7.80	Call	Bond Future	140.6100	0.1406	125.5800	0.1256	(10.689)	0	0	0
2013/09/10	R214	07/11/2013			Bond Future	9.2066	74.4132	9.2311	74.2259	0.266	0.0000	0.0000	2,427
2013/09/10	R214	07/11/2013	7.81	Call	Bond Future	144.8500	0.1448	129.4600	0.1295	(10.625)	0	0	0
2013/09/10	R214	07/11/2013	7.79	Call	Bond Future	136.4700	0.1365	121.8000	0.1218	(10.750)	0	0	0
2013/09/10	R214	07/11/2013	7.81	Put	Bond Future	12,325.7400	12.3257	12,497.7300	12.4977	1.395	0	0	0
2013/09/10	R214	07/11/2013	7.80	Put	Bond Future	12,420.4500	12.4205	12,592.8000	12.5928	1.388	0	0	0
2013/09/10	R214	07/11/2013	7.79	Put	Bond Future	12,515.4600	12.5155	12,688.1700	12.6882	1.380	0	0	0
2013/09/10	R214	06/02/2014			Bond Future	9.3022	75.3900	9.3275	75.1994	0.272	0.0000	0.0000	0
2013/09/10	R214	06/02/2014	8.99	Put	Bond Future	5,910.1900	5.9102	6,001.3400	6.0013	1.542	0	0	0
2013/09/10	R214	06/02/2014	9.01	Put	Bond Future	5,814.8200	5.8148	5,904.9100	5.9049	1.549	0	0	0
2013/09/10	R214	06/02/2014	8.99	Call	Bond Future	3,491.6100	3.4916	3,392.2200	3.3922	(2.847)	0	0	0
2013/09/10	R214	06/02/2014	9.00	Put	Bond Future	5,862.3600	5.8624	5,952.9800	5.9530	1.546	0	0	0
2013/09/10	R214	06/02/2014	9.00	Call	Bond Future	3,523.3400	3.5233	3,423.4200	3.4234	(2.836)	0	0	0
2013/09/10	R214	06/02/2014	9.01	Call	Bond Future	3,555.2100	3.5552	3,454.7600	3.4548	(2.825)	0	0	0
2013/09/10	R248	07/11/2013			Bond Future	9.2275	96.8007	9.2673	96.4085	0.431	0.0000	0.0000	10,260
2013/09/10	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
2013/09/10	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	R248	07/11/2013	7.86	Put	Bond Future	15,462.1000	15.4621	15,854.2700	15.8543	2.536	0	0	0
2013/09/10	R248	07/11/2013	7.85	Put	Bond Future	15,591.1700	15.5912	15,983.3400	15.9833	2.515	0	0	0
2013/09/10	R248	07/11/2013	7.84	Put	Bond Future	15,720.5000	15.7205	16,112.6700	16.1127	2.495	0	0	0
2013/09/10	R248	06/02/2014	9.11	Put	Bond Future	2,123.0700	2.1231	2,521.4000	2.5214	18.762	0	0	0
2013/09/10	R248	06/02/2014			Bond Future	9.3245	98.0713	9.3657	97.6730	0.442	0.0000	0.0000	0
2013/09/10	R248	06/02/2014	9.10	Put	Bond Future	2,224.1500	2.2241	2,622.4800	2.6225	17.909	0	0	0
2013/09/10	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/10	R248	06/02/2014	9.09	Put	Bond Future	2,325.4200	2.3254	2,723.7500	2.7238	17.129	0	0	0

**Total**

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