



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 11/09/2013 to 11/09/2013

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
2013/09/11	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	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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2013/09/11	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	2025	07/11/2013			Bond Future	107.1804	107.1804	107.1827	107.1827	0.002	0.0000	0.0000	0
2013/09/11	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	2025	07/11/2013	110.99	Put	Bond Future	3,809.5800	3.8096	3,807.3400	3.8073	(0.059)	0	0	0
2013/09/11	2025	07/11/2013	111.01	Put	Bond Future	3,829.5800	3.8296	3,827.3400	3.8273	(0.058)	0	0	0
2013/09/11	2025	07/11/2013	111.00	Put	Bond Future	3,819.5800	3.8196	3,817.3400	3.8173	(0.059)	0	0	0
2013/09/11	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	2037	07/11/2013			Bond Future	9.2293	95.4492	9.1292	96.3536	(1.084)	0.0000	0.0000	1,650
2013/09/11	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	2037	07/11/2013	9.43	Call	Bond Future	1,772.2200	1.7722	2,676.6200	2.6766	51.032	0	0	0
2013/09/11	2037	07/11/2013	9.41	Call	Bond Future	1,598.0800	1.5981	2,502.4800	2.5025	56.593	0	0	0
2013/09/11	2037	07/11/2013	9.42	Call	Bond Future	1,685.2200	1.6852	2,589.6200	2.5896	53.667	0	0	0
2013/09/11	2037	06/02/2014			Bond Future	9.3309	92.4445	9.2275	93.3612	(1.107)	0.0000	0.0000	0
2013/09/11	2037	06/02/2014	9.38	Call	Bond Future	430.9000	0.4309	1,347.6500	1.3476	212.752	0	0	0
2013/09/11	2037	06/02/2014	9.39	Call	Bond Future	518.1900	0.5182	1,434.9400	1.4349	176.914	0	0	0
2013/09/11	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	2037	06/02/2014	9.37	Call	Bond Future	343.4700	0.3435	1,260.2200	1.2602	266.908	0	0	0
2013/09/11	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	2037	08/05/2014	9.39	Put	Bond Future	358.2500	0.3583	0.0000	0.0000	(100.000)	0	0	0
2013/09/11	2037	08/05/2014			Bond Future	9.4313	93.7132	9.3249	94.6405	(1.128)	0.0000	0.0000	0
2013/09/11	2037	08/05/2014	9.38	Put	Bond Future	445.3100	0.4453	0.0000	0.0000	(100.000)	0	0	0
2013/09/11	2037	08/05/2014	9.37	Put	Bond Future	532.5100	0.5325	0.0000	0.0000	(100.000)	0	0	0
2013/09/11	2037	08/05/2014	9.38	Call	Bond Future	0.0000	0.0000	482.0400	0.4820	100.000	0	0	0
2013/09/11	2037	08/05/2014	9.39	Call	Bond Future	0.0000	0.0000	569.1000	0.5691	100.000	0	0	0
2013/09/11	2037	08/05/2014	9.37	Call	Bond Future	0.0000	0.0000	394.8400	0.3948	100.000	0	0	0
2013/09/11	2038	07/11/2013			Bond Future	104.9524	104.9524	104.9576	104.9576	0.005	0.0000	0.0000	0
2013/09/11	2038	07/11/2013	109.99	Put	Bond Future	5,037.5800	5.0376	5,032.3800	5.0324	(0.103)	0	0	0
2013/09/11	2038	07/11/2013	110.00	Put	Bond Future	5,047.5800	5.0476	5,042.3800	5.0424	(0.103)	0	0	0
2013/09/11	2038	07/11/2013	110.01	Put	Bond Future	5,057.5800	5.0576	5,052.3800	5.0524	(0.103)	0	0	0
2013/09/11	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	2050	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	2050	07/11/2013	110.00	Put	Bond Future	2,003.1600	2.0032	1,996.9700	1.9970	(0.309)	0	0	0
2013/09/11	2050	07/11/2013			Bond Future	107.9968	107.9968	108.0030	108.0030	0.006	0.0000	0.0000	122
2013/09/11	2050	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	2050	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	2050	07/11/2013	109.99	Put	Bond Future	1,993.1600	1.9932	1,986.9700	1.9870	(0.311)	0	0	0
2013/09/11	2050	07/11/2013	110.01	Put	Bond Future	2,013.1600	2.0132	2,006.9700	2.0070	(0.307)	0	0	0
2013/09/11	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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2013/09/11	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	AL37	07/11/2013			Index Future	404.7200	404.7200	406.0860	406.0860	0.338	0.0000	0.0000	0
2013/09/11	AL37	06/02/2014			Index Future	410.0290	410.0290	411.4140	411.4140	0.338	0.0000	0.0000	0
2013/09/11	AL7T	07/11/2013			Index Future	476.4020	476.4020	478.3920	478.3920	0.418	0.0000	0.0000	1
2013/09/11	AL7T	06/02/2014			Index Future	482.6510	482.6510	484.6700	484.6700	0.418	0.0000	0.0000	0
2013/09/11	ALBI	07/11/2013			Index Future	428.6650	428.6650	430.9330	430.9330	0.529	0.0000	0.0000	769
2013/09/11	ALBI	06/02/2014			Index Future	434.2890	434.2890	436.5880	436.5880	0.529	0.0000	0.0000	73
2013/09/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	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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2013/09/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/09/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/11	EL28	07/11/2013			Bond Future	109.3850	109.3850	109.3914	109.3914	0.006	0.0000	0.0000	0
2013/09/11	EL28	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	EL28	07/11/2013	109.99	Put	Bond Future	605.0300	0.6050	598.5800	0.5986	(1.066)	0	0	0
2013/09/11	EL28	07/11/2013	110.01	Put	Bond Future	625.0300	0.6250	618.5800	0.6186	(1.032)	0	0	0
2013/09/11	EL28	07/11/2013	110.00	Put	Bond Future	615.0300	0.6150	608.5800	0.6086	(1.049)	0	0	0
2013/09/11	EL28	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	EL28	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	ES33	07/11/2013			Bond Future	9.6871	82.0608	9.5813	82.8523	(1.092)	0.0000	0.0000	6,292
2013/09/11	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	ES33	07/11/2013	8.51	Put	Bond Future	9,526.9600	9.5270	8,735.5200	8.7355	(8.307)	0	0	0
2013/09/11	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	ES33	07/11/2013	8.49	Put	Bond Future	9,703.3900	9.7034	8,911.9500	8.9120	(8.156)	0	0	0
2013/09/11	ES33	07/11/2013	8.50	Put	Bond Future	9,615.1100	9.6151	8,823.6700	8.8237	(8.231)	0	0	0
2013/09/11	ES33	06/02/2014	9.54	Put	Bond Future	1,998.9200	1.9989	1,196.6500	1.1967	(40.135)	0	0	0
2013/09/11	ES33	06/02/2014			Bond Future	9.8096	83.1373	9.7001	83.9395	(1.116)	0.0000	0.0000	0
2013/09/11	ES33	06/02/2014	9.56	Put	Bond Future	1,847.9700	1.8480	1,045.7000	1.0457	(43.414)	0	0	0
2013/09/11	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	ES33	06/02/2014	9.55	Put	Bond Future	1,923.3900	1.9234	1,121.1200	1.1211	(41.711)	0	0	0
2013/09/11	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	GOVI	07/11/2013			GOVI	428.0770	428.0770	430.2920	430.2920	0.517	0.0000	0.0000	120

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2013/09/11	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	GOVI	07/11/2013	445.99	Put	GOVI	179,130.0000	17.9130	156,980.0000	15.6980	(12.365)	0	0	0
2013/09/11	GOVI	07/11/2013	446.01	Put	GOVI	179,330.0000	17.9330	157,180.0000	15.7180	(12.352)	0	0	0
2013/09/11	GOVI	07/11/2013	446.00	Put	GOVI	179,230.0000	17.9230	157,080.0000	15.7080	(12.358)	0	0	0
2013/09/11	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	GOVI	06/02/2014	440.00	Call	GOVI	433.6920	433.6920	435.9380	435.9380	0.518	0.0000	0.0000	269
2013/09/11	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	GOVI	06/02/2014	439.99	Put	GOVI	62,980.0000	6.2980	40,520.0000	4.0520	(35.662)	0	0	0
2013/09/11	GOVI	06/02/2014	440.01	Put	GOVI	63,180.0000	6.3180	40,720.0000	4.0720	(35.549)	0	0	0
2013/09/11	GOVI	06/02/2014	440.00	Put	GOVI	63,080.0000	6.3080	40,620.0000	4.0620	(35.606)	0	0	0
2013/09/11	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	GOVI	08/05/2014			GOVI	439.6380	439.6380	441.9070	441.9070	0.516	0.0000	0.0000	0
2013/09/11	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	GOVI	08/05/2014	441.99	Put	GOVI	23,520.0000	2.3520	830.0000	0.0830	(96.471)	0	0	0
2013/09/11	GOVI	08/05/2014	442.01	Put	GOVI	23,720.0000	2.3720	1,030.0000	0.1030	(95.658)	0	0	0
2013/09/11	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	GOVI	08/05/2014	442.00	Put	GOVI	23,620.0000	2.3620	930.0000	0.0930	(96.063)	0	0	0
2013/09/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/09/11	IGOV	07/11/2013			Index Future	192.9710	192.9710	192.6170	192.6170	(0.183)	0.0000	0.0000	1,136
2013/09/11	IGOV	06/02/2014			Index Future	195.5260	195.5260	195.1680	195.1680	(0.183)	0.0000	0.0000	174
2013/09/11	ILBI	07/11/2013			Index Future	519.7510	519.7510	522.4580	522.4580	0.521	0.0000	0.0000	0
2013/09/11	ILBI	06/02/2014			Index Future	526.7720	526.7720	529.5150	529.5150	0.521	0.0000	0.0000	186
2013/09/11	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/09/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/09/11	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/09/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/09/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/09/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/09/11	JBAF	18/09/2013			Jibar Tradeable Future	5.1400	94.8600	5.1400	94.8600	0.000	0.0000	0.0000	700
2013/09/11	JBAF	16/10/2013			Jibar Tradeable Future	5.1700	94.8300	5.1600	94.8400	(0.193)	0.0000	0.0000	0
2013/09/11	JBAF	20/11/2013			Jibar Tradeable Future	5.2100	94.7900	5.2100	94.7900	0.000	0.0000	0.0000	3,000
2013/09/11	JBAF	18/12/2013			Jibar Tradeable Future	5.2700	94.7300	5.2600	94.7400	(0.190)	0.0000	0.0000	1,500
2013/09/11	JBAF	15/01/2014			Jibar Tradeable Future	5.3300	94.6700	5.2900	94.7100	(0.750)	0.0000	0.0000	1,000
2013/09/11	JBAF	19/02/2014			Jibar Tradeable Future	5.4900	94.5100	5.4400	94.5600	(0.911)	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
2013/09/11	JBAF	19/03/2014			Jibar Tradeable Future	5.6000	94.4000	5.5400	94.4600	(1.071)	0.0000	0.0000	400
2013/09/11	JBAF	18/06/2014			Jibar Tradeable Future	6.0300	93.9700	5.9300	94.0700	(1.658)	0.0000	0.0000	1,000
2013/09/11	JBAF	17/09/2014			Jibar Tradeable Future	6.3300	93.6700	6.2500	93.7500	(1.264)	0.0000	0.0000	0
2013/09/11	JBAF	17/12/2014			Jibar Tradeable Future	6.6400	93.3600	6.5600	93.4400	(1.205)	0.0000	0.0000	0
2013/09/11	JBAF	18/03/2015			Jibar Tradeable Future	6.9600	93.0400	6.8700	93.1300	(1.293)	0.0000	0.0000	250
2013/09/11	JBAF	17/06/2015			Jibar Tradeable Future	7.2600	92.7400	7.1800	92.8200	(1.102)	0.0000	0.0000	0
2013/09/11	R023	07/11/2013	6.50	Put	Bond Future	10,555.2600	10.5553	10,074.1600	10.0742	(4.558)	0	0	0
2013/09/11	R023	07/11/2013			Bond Future	8.0488	99.6141	7.9737	100.0952	(0.934)	0.0000	0.0000	11,802
2013/09/11	R023	07/11/2013	6.49	Put	Bond Future	10,627.9900	10.6280	10,146.8900	10.1469	(4.527)	0	0	0
2013/09/11	R023	07/11/2013	6.51	Put	Bond Future	10,482.5800	10.4826	10,001.4800	10.0015	(4.590)	0	0	0
2013/09/11	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	R023	06/02/2014			Bond Future	8.1594	100.9208	8.0810	101.4087	(0.960)	0.0000	0.0000	0
2013/09/11	R023	06/02/2014	7.84	Put	Bond Future	2,008.4100	2.0084	1,520.4800	1.5205	(24.294)	0	0	0
2013/09/11	R023	06/02/2014	7.86	Put	Bond Future	1,881.0900	1.8811	1,393.1600	1.3932	(25.939)	0	0	0
2013/09/11	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	R023	06/02/2014	7.85	Put	Bond Future	1,944.7300	1.9447	1,456.8000	1.4568	(25.090)	0	0	0
2013/09/11	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	R157	07/11/2013			Bond Future	6.2742	114.5134	6.1769	114.6941	(1.551)	0.0000	0.0000	30,785
2013/09/11	R157	07/11/2013	5.60	Call	Bond Future	130.9900	0.1310	168.2600	0.1683	28.453	0	0	0
2013/09/11	R157	07/11/2013	5.59	Put	Bond Future	1,406.0900	1.4061	1,261.8800	1.2619	(10.256)	0	0	0
2013/09/11	R157	07/11/2013	5.61	Put	Bond Future	1,375.0800	1.3751	1,232.5500	1.2325	(10.365)	0	0	0
2013/09/11	R157	07/11/2013	5.60	Put	Bond Future	1,390.5500	1.3906	1,247.1700	1.2472	(10.311)	0	0	0
2013/09/11	R157	07/11/2013	5.61	Call	Bond Future	134.3400	0.1343	172.4600	0.1725	28.376	0	0	0
2013/09/11	R157	07/11/2013	5.59	Call	Bond Future	127.7100	0.1277	164.1500	0.1641	28.533	0	0	0
2013/09/11	R157	06/02/2014	5.64	Call	Bond Future	333.7200	0.3337	393.6100	0.3936	17.946	0	0	0
2013/09/11	R157	06/02/2014	5.65	Put	Bond Future	1,633.0300	1.6330	1,510.0300	1.5100	(7.532)	0	0	0
2013/09/11	R157	06/02/2014			Bond Future	6.4559	116.0155	6.3409	116.1992	(1.783)	0.0000	0.0000	280
2013/09/11	R157	06/02/2014	5.65	Call	Bond Future	337.9700	0.3380	398.6300	0.3986	17.948	0	0	0
2013/09/11	R157	06/02/2014	5.66	Call	Bond Future	342.2600	0.3423	403.7000	0.4037	17.951	0	0	0
2013/09/11	R157	06/02/2014	5.64	Put	Bond Future	1,644.9800	1.6450	1,521.2100	1.5212	(7.524)	0	0	0
2013/09/11	R157	06/02/2014	5.66	Put	Bond Future	1,621.1300	1.6211	1,498.9100	1.4989	(7.539)	0	0	0
2013/09/11	R157	08/05/2014	5.20	Call	Bond Future	245.7400	0.2457	290.8400	0.2908	18.353	0	0	0
2013/09/11	R157	08/05/2014			Bond Future	6.6396	110.7975	6.5028	110.9814	(2.061)	0.0000	0.0000	0
2013/09/11	R157	08/05/2014	5.21	Call	Bond Future	248.3900	0.2484	293.8400	0.2938	18.298	0	0	0
2013/09/11	R157	08/05/2014	5.19	Call	Bond Future	243.1100	0.2431	287.8600	0.2879	18.407	0	0	0
2013/09/11	R157	08/05/2014	5.20	Put	Bond Future	2,202.0000	2.2020	2,063.2800	2.0633	(6.300)	0	0	0
2013/09/11	R157	08/05/2014	5.19	Put	Bond Future	2,213.1300	2.2131	2,074.0600	2.0741	(6.284)	0	0	0
2013/09/11	R157	08/05/2014	5.21	Put	Bond Future	2,190.8900	2.1909	2,052.5200	2.0525	(6.316)	0	0	0
2013/09/11	R157	07/08/2014	6.76	Put	Bond Future	1,025.6600	1.0257	969.3300	0.9693	(5.492)	0	0	0
2013/09/11	R157	07/08/2014			Bond Future	6.8839	112.3349	6.7140	112.5204	(2.469)	0.0000	0.0000	0
2013/09/11	R157	07/08/2014	6.75	Put	Bond Future	1,031.4200	1.0314	974.7600	0.9748	(5.493)	0	0	0
2013/09/11	R157	07/08/2014	6.74	Call	Bond Future	880.1200	0.8801	1,008.2200	1.0082	14.555	0	0	0
2013/09/11	R157	07/08/2014	6.75	Call	Bond Future	885.2600	0.8853	1,014.1200	1.0141	14.556	0	0	0

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2013/09/11	R157	07/08/2014	6.76	Call	Bond Future	890.4200	0.8904	1,019.6100	1.0196	14.509	0	0	0
2013/09/11	R157	07/08/2014	6.74	Put	Bond Future	1,037.2000	1.0372	979.7800	0.9798	(5.536)	0	0	0
2013/09/11	R186	07/11/2013	8.16	Put	Bond Future	3,982.2700	3.9823	3,505.6500	3.5056	(11.969)	0	0	0
2013/09/11	R186	07/11/2013	9.00	Put	Bond Future	983.1400	0.9831	817.8800	0.8179	(16.809)	0	0	1,200
2013/09/11	R186	07/11/2013			Bond Future	8.3759	120.8212	8.2806	121.6617	(1.138)	0.0000	0.0000	58,471
2013/09/11	R186	07/11/2013	6.50	Put	Bond Future	18,248.6900	18.2487	17,416.7600	17.4168	(4.559)	0	0	0
2013/09/11	R186	07/11/2013	8.15	Put	Bond Future	4,037.1300	4.0371	3,556.4900	3.5565	(11.905)	0	0	0
2013/09/11	R186	07/11/2013	6.75	Put	Bond Future	15,638.0300	15.6380	14,816.8800	14.8169	(5.251)	0	0	0
2013/09/11	R186	07/11/2013	8.14	Call	Bond Future	1,996.4800	1.9965	2,352.3600	2.3524	17.825	0	0	0
2013/09/11	R186	07/11/2013	8.50	Call	Bond Future	3,481.7800	3.4818	3,981.7000	3.9817	14.358	0	0	0
2013/09/11	R186	07/11/2013	8.75	Call	Bond Future	4,785.5700	4.7856	5,384.8400	5.3848	12.522	0	0	0
2013/09/11	R186	07/11/2013	8.25	Put	Bond Future	3,509.7000	3.5097	3,069.4500	3.0694	(12.544)	0	0	250
2013/09/11	R186	07/11/2013	8.00	Call	Bond Future	1,552.7800	1.5528	1,853.4400	1.8534	19.363	0	0	1,000
2013/09/11	R186	07/11/2013	8.15	Call	Bond Future	2,031.0600	2.0311	2,390.9600	2.3910	17.720	0	0	0
2013/09/11	R186	07/11/2013	6.50	Call	Bond Future	24.3800	0.0244	32.9900	0.0330	35.316	0	0	5,290
2013/09/11	R186	07/11/2013	8.16	Call	Bond Future	2,066.0200	2.0660	2,429.9400	2.4299	17.615	0	0	0
2013/09/11	R186	07/11/2013	8.00	Put	Bond Future	4,917.7000	4.9177	4,377.8200	4.3778	(10.978)	0	0	0
2013/09/11	R186	07/11/2013	8.75	Put	Bond Future	1,566.9600	1.5670	1,325.6900	1.3257	(15.397)	0	0	1,030
2013/09/11	R186	07/11/2013	9.00	Call	Bond Future	6,283.1200	6.2831	6,958.4000	6.9584	10.748	0	0	0
2013/09/11	R186	07/11/2013	8.25	Call	Bond Future	2,397.5900	2.3976	2,797.8800	2.7979	16.696	0	0	0
2013/09/11	R186	07/11/2013	6.75	Call	Bond Future	60.1300	0.0601	79.5200	0.0795	32.247	0	0	1,000
2013/09/11	R186	07/11/2013	8.14	Put	Bond Future	4,092.4700	4.0925	3,607.8100	3.6078	(11.843)	0	0	0
2013/09/11	R186	07/11/2013	8.50	Put	Bond Future	2,399.9700	2.4000	2,059.3500	2.0594	(14.193)	0	0	4,000
2013/09/11	R186	06/02/2014			Bond Future	8.4792	117.1165	8.3804	117.9687	(1.166)	0.0000	0.0000	104
2013/09/11	R186	06/02/2014	7.75	Call	Bond Future	2,124.9800	2.1250	2,416.2000	2.4162	13.705	0	0	0
2013/09/11	R186	06/02/2014	7.74	Put	Bond Future	8,690.0700	8.6901	8,125.8500	8.1259	(6.493)	0	0	0
2013/09/11	R186	06/02/2014	7.76	Put	Bond Future	8,556.3200	8.5563	7,997.7600	7.9978	(6.528)	0	0	0
2013/09/11	R186	06/02/2014	7.75	Put	Bond Future	8,622.6500	8.6226	8,061.6500	8.0616	(6.506)	0	0	0
2013/09/11	R186	06/02/2014	7.76	Call	Bond Future	2,151.1600	2.1512	2,444.8200	2.4448	13.651	0	0	0
2013/09/11	R186	06/02/2014	7.74	Call	Bond Future	2,099.8000	2.0998	2,387.8000	2.3878	13.716	0	0	0
2013/09/11	R186	08/05/2014			Bond Future	8.5801	118.7235	8.4779	119.5849	(1.192)	0.0000	0.0000	0
2013/09/11	R186	08/05/2014	7.09	Put	Bond Future	15,023.8200	15.0238	14,354.7700	14.3548	(4.453)	0	0	0
2013/09/11	R186	08/05/2014	7.10	Call	Bond Future	1,540.4600	1.5405	1,734.3900	1.7344	12.589	0	0	0
2013/09/11	R186	08/05/2014	7.11	Call	Bond Future	1,557.2500	1.5572	1,752.7700	1.7528	12.555	0	0	0
2013/09/11	R186	08/05/2014	7.09	Call	Bond Future	1,523.8000	1.5238	1,716.1500	1.7162	12.623	0	0	0
2013/09/11	R186	08/05/2014	7.11	Put	Bond Future	14,861.9000	14.8619	14,196.0200	14.1960	(4.480)	0	0	0
2013/09/11	R186	08/05/2014	7.10	Put	Bond Future	14,942.7400	14.9427	14,275.2700	14.2753	(4.467)	0	0	0
2013/09/11	R186	07/08/2014	8.31	Call	Bond Future	5,159.5400	5.1595	5,593.9900	5.5940	8.420	0	0	0
2013/09/11	R186	07/08/2014			Bond Future	8.6825	115.0791	8.5766	115.9515	(1.220)	0.0000	0.0000	0
2013/09/11	R186	07/08/2014	8.29	Call	Bond Future	5,090.3900	5.0904	5,521.2800	5.5213	8.465	0	0	0
2013/09/11	R186	07/08/2014	8.30	Call	Bond Future	5,124.9000	5.1249	5,557.5700	5.5576	8.443	0	0	0
2013/09/11	R186	07/08/2014	8.29	Put	Bond Future	8,370.2000	8.3702	7,928.6700	7.9287	(5.275)	0	0	0
2013/09/11	R186	07/08/2014	8.31	Put	Bond Future	8,269.0700	8.2691	7,831.1000	7.8311	(5.296)	0	0	0
2013/09/11	R186	07/08/2014	8.30	Put	Bond Future	8,319.5300	8.3195	7,879.7800	7.8798	(5.286)	0	0	0
2013/09/11	R197	07/11/2013			Bond Future	273.3728	273.3728	273.3749	273.3749	0.001	0.0000	0.0000	2,100
2013/09/11	R197	07/11/2013	279.99	Put	Bond Future	6,617.2400	6.6172	6,615.0600	6.6151	(0.033)	0	0	0

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2013/09/11	R197	07/11/2013	280.00	Put	Bond Future	6,627.2400	6.6272	6,625.0600	6.6251	(0.033)	0	0	0
2013/09/11	R197	07/11/2013	280.01	Put	Bond Future	6,637.2400	6.6372	6,635.0600	6.6351	(0.033)	0	0	0
2013/09/11	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	R201	07/11/2013	4.79	Put	Bond Future	646.4600	0.6465	569.6400	0.5696	(11.883)	0	0	0
2013/09/11	R201	07/11/2013			Bond Future	5.2614	107.1361	5.1699	107.2361	(1.739)	0.0000	0.0000	0
2013/09/11	R201	07/11/2013	4.80	Put	Bond Future	638.3600	0.6384	562.1100	0.5621	(11.945)	0	0	0
2013/09/11	R201	07/11/2013	4.81	Put	Bond Future	630.3100	0.6303	554.6400	0.5546	(12.005)	0	0	0
2013/09/11	R201	07/11/2013	4.79	Call	Bond Future	129.7900	0.1298	152.9900	0.1530	17.875	0	0	0
2013/09/11	R201	07/11/2013	4.80	Call	Bond Future	132.6900	0.1327	156.4600	0.1565	17.914	0	0	0
2013/09/11	R201	07/11/2013	4.81	Call	Bond Future	135.6400	0.1356	159.9900	0.1600	17.952	0	0	0
2013/09/11	R201	06/02/2014	5.24	Put	Bond Future	434.9900	0.4350	381.7000	0.3817	(12.251)	0	0	0
2013/09/11	R201	06/02/2014			Bond Future	5.2517	104.1335	5.1317	104.2355	(2.285)	0.0000	0.0000	0
2013/09/11	R201	06/02/2014	5.26	Put	Bond Future	426.4600	0.4265	374.0800	0.3741	(12.283)	0	0	0
2013/09/11	R201	06/02/2014	5.24	Call	Bond Future	425.0700	0.4251	473.7100	0.4737	11.443	0	0	0
2013/09/11	R201	06/02/2014	5.25	Put	Bond Future	430.7100	0.4307	377.7500	0.3777	(12.296)	0	0	0
2013/09/11	R201	06/02/2014	5.25	Call	Bond Future	429.2800	0.4293	478.2500	0.4783	11.407	0	0	0
2013/09/11	R201	06/02/2014	5.26	Call	Bond Future	433.5200	0.4335	483.0700	0.4831	11.430	0	0	0
2013/09/11	R201	08/05/2014			Bond Future	5.1349	105.5623	4.9675	105.6634	(3.260)	0.0000	0.0000	0
2013/09/11	R201	08/05/2014	4.75	Call	Bond Future	334.3300	0.3343	370.7900	0.3708	10.905	0	0	0
2013/09/11	R201	08/05/2014	4.76	Call	Bond Future	336.8500	0.3369	373.5200	0.3735	10.886	0	0	0
2013/09/11	R201	08/05/2014	4.74	Call	Bond Future	331.8200	0.3318	368.0700	0.3681	10.925	0	0	0
2013/09/11	R201	08/05/2014	4.76	Put	Bond Future	563.6400	0.5636	499.1800	0.4992	(11.436)	0	0	0
2013/09/11	R201	08/05/2014	4.75	Put	Bond Future	567.1800	0.5672	502.5100	0.5025	(11.402)	0	0	0
2013/09/11	R201	08/05/2014	4.74	Put	Bond Future	570.7300	0.5707	505.8500	0.5059	(11.368)	0	0	0
2013/09/11	R201	07/08/2014	5.31	Put	Bond Future	274.1500	0.2741	230.0400	0.2300	(16.090)	0	0	0
2013/09/11	R201	07/08/2014			Bond Future	4.7728	102.6172	4.4921	102.7189	(5.881)	0.0000	0.0000	0
2013/09/11	R201	07/08/2014	5.30	Put	Bond Future	275.6600	0.2757	231.3800	0.2314	(16.063)	0	0	0
2013/09/11	R201	07/08/2014	5.31	Call	Bond Future	468.3000	0.4683	525.9300	0.5259	12.306	0	0	0
2013/09/11	R201	07/08/2014	5.29	Call	Bond Future	464.1100	0.4641	521.4200	0.5214	12.348	0	0	0
2013/09/11	R201	07/08/2014	5.30	Call	Bond Future	466.2100	0.4662	523.6700	0.5237	12.325	0	0	0
2013/09/11	R201	07/08/2014	5.29	Put	Bond Future	277.1700	0.2772	232.7400	0.2327	(16.030)	0	0	0
2013/09/11	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	R202	07/11/2013			Bond Future	203.1904	203.1904	201.6902	201.6902	(0.738)	0.0000	0.0000	43,251
2013/09/11	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	R202	07/11/2013	208.99	Put	Bond Future	5,799.6300	5.7996	7,299.7900	7.2998	25.866	0	0	0
2013/09/11	R202	07/11/2013	209.01	Put	Bond Future	5,819.6300	5.8196	7,319.7900	7.3198	25.778	0	0	0
2013/09/11	R202	07/11/2013	209.00	Put	Bond Future	5,809.6300	5.8096	7,309.7900	7.3098	25.822	0	0	0
2013/09/11	R203	07/11/2013	6.01	Call	Bond Future	61.4500	0.0614	64.4200	0.0644	4.833	0	0	0
2013/09/11	R203	07/11/2013			Bond Future	7.1249	105.0286	7.0263	105.3629	(1.383)	0.0000	0.0000	19,611
2013/09/11	R203	07/11/2013	5.99	Call	Bond Future	57.5300	0.0575	60.1100	0.0601	4.485	0	0	0
2013/09/11	R203	07/11/2013	5.71	Put	Bond Future	4,949.9700	4.9500	4,615.4800	4.6155	(6.757)	0	0	0
2013/09/11	R203	07/11/2013	6.00	Call	Bond Future	59.4600	0.0595	62.2300	0.0622	4.659	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
2013/09/11	R203	07/11/2013	571.00	Call	Bond Future	102,799.0500	102.7991	103,133.3500	103.1333	0.325	0	0	0
2013/09/11	R203	07/11/2013	5.99	Put	Bond Future	3,988.3900	3.9884	3,656.6700	3.6567	(8.317)	0	0	0
2013/09/11	R203	07/11/2013	6.01	Put	Bond Future	3,921.4700	3.9215	3,590.1400	3.5901	(8.449)	0	0	0
2013/09/11	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	R203	07/11/2013	5.71	Call	Bond Future	21.3400	0.0213	21.1500	0.0212	(0.890)	0	0	15
2013/09/11	R203	07/11/2013	6.00	Put	Bond Future	3,954.8900	3.9549	3,623.3600	3.6234	(8.383)	0	0	0
2013/09/11	R203	06/02/2014			Bond Future	7.2782	106.4062	7.1713	106.7455	(1.469)	0.0000	0.0000	0
2013/09/11	R203	06/02/2014	6.14	Put	Bond Future	3,991.6500	3.9917	3,660.2800	3.6603	(8.302)	0	0	0
2013/09/11	R203	06/02/2014	5.95	Put	Bond Future	4,536.6800	4.5367	4,199.9500	4.2000	(7.422)	0	0	0
2013/09/11	R203	06/02/2014	6.16	Put	Bond Future	3,935.8900	3.9359	3,605.2200	3.6052	(8.401)	0	0	0
2013/09/11	R203	06/02/2014	6.15	Put	Bond Future	3,963.7300	3.9637	3,632.7100	3.6327	(8.351)	0	0	0
2013/09/11	R203	06/02/2014	6.16	Call	Bond Future	317.6900	0.3177	326.3000	0.3263	2.710	0	0	0
2013/09/11	R203	06/02/2014	5.95	Call	Bond Future	221.6500	0.2216	224.2000	0.2242	1.150	0	0	16
2013/09/11	R203	06/02/2014	6.14	Call	Bond Future	307.3200	0.3073	315.2300	0.3152	2.574	0	0	0
2013/09/11	R203	06/02/2014	6.15	Call	Bond Future	312.4700	0.3125	320.7300	0.3207	2.643	0	0	0
2013/09/11	R203	08/05/2014	7.40	Put	Bond Future	1,826.7300	1.8267	1,577.5800	1.5776	(13.639)	0	0	0
2013/09/11	R203	08/05/2014	5.74	Call	Bond Future	294.5900	0.2946	283.9600	0.2840	(3.608)	0	0	0
2013/09/11	R203	08/05/2014	5.76	Call	Bond Future	302.5200	0.3025	292.0600	0.2921	(3.458)	0	0	0
2013/09/11	R203	08/05/2014			Bond Future	7.4260	103.7044	7.3107	104.0462	(1.554)	0.0000	0.0000	0
2013/09/11	R203	08/05/2014	5.76	Put	Bond Future	5,375.8400	5.3758	5,023.6500	5.0237	(6.551)	0	0	0
2013/09/11	R203	08/05/2014	5.75	Put	Bond Future	5,403.2300	5.4032	5,050.9600	5.0510	(6.520)	0	0	0
2013/09/11	R203	08/05/2014	5.74	Put	Bond Future	5,430.6700	5.4307	5,078.3100	5.0783	(6.488)	0	0	0
2013/09/11	R203	08/05/2014	7.40	Call	Bond Future	1,749.7400	1.7497	1,842.3200	1.8423	5.291	0	0	16
2013/09/11	R203	08/05/2014	5.75	Call	Bond Future	298.5300	0.2985	287.9900	0.2880	(3.531)	0	0	0
2013/09/11	R203	07/08/2014	7.30	Call	Bond Future	1,657.6200	1.6576	1,726.0400	1.7260	4.128	0	0	0
2013/09/11	R203	07/08/2014			Bond Future	7.5890	105.1431	7.4632	105.4888	(1.658)	0.0000	0.0000	0
2013/09/11	R203	07/08/2014	7.31	Call	Bond Future	1,669.9000	1.6699	1,739.0400	1.7390	4.140	0	0	0
2013/09/11	R203	07/08/2014	7.29	Put	Bond Future	2,469.5500	2.4696	2,191.5700	2.1916	(11.256)	0	0	0
2013/09/11	R203	07/08/2014	7.31	Put	Bond Future	2,438.6900	2.4387	2,162.1300	2.1621	(11.341)	0	0	0
2013/09/11	R203	07/08/2014	7.29	Call	Bond Future	1,645.3800	1.6454	1,713.1000	1.7131	4.116	0	0	0
2013/09/11	R203	07/08/2014	7.30	Put	Bond Future	2,454.0900	2.4541	2,176.8100	2.1768	(11.299)	0	0	0
2013/09/11	R204	07/11/2013			Bond Future	7.3429	105.8920	7.2561	106.2636	(1.183)	0.0000	0.0000	29,247
2013/09/11	R204	07/11/2013	7.00	Put	Bond Future	2,154.5300	2.1545	1,885.0500	1.8850	(12.508)	0	0	1,270
2013/09/11	R204	07/11/2013	6.29	Put	Bond Future	4,729.5400	4.7295	4,372.6100	4.3726	(7.547)	0	0	0
2013/09/11	R204	07/11/2013	6.31	Put	Bond Future	4,646.4900	4.6465	4,290.8200	4.2908	(7.655)	0	0	0
2013/09/11	R204	07/11/2013	6.29	Call	Bond Future	113.5300	0.1135	128.2000	0.1282	12.922	0	0	0
2013/09/11	R204	07/11/2013	6.30	Put	Bond Future	4,687.9600	4.6880	4,331.6500	4.3317	(7.601)	0	0	0
2013/09/11	R204	07/11/2013	7.00	Call	Bond Future	678.2500	0.6783	780.3700	0.7804	15.056	0	0	0
2013/09/11	R204	07/11/2013	6.30	Call	Bond Future	116.9700	0.1170	132.2600	0.1323	13.072	0	0	0
2013/09/11	R204	07/11/2013	6.31	Call	Bond Future	120.5000	0.1205	136.4300	0.1364	13.220	0	0	0
2013/09/11	R204	06/02/2014	6.39	Call	Bond Future	496.5200	0.4965	533.1900	0.5332	7.385	0	0	0
2013/09/11	R204	06/02/2014			Bond Future	7.4708	103.2509	7.3783	103.6280	(1.239)	0.0000	0.0000	0
2013/09/11	R204	06/02/2014	6.41	Call	Bond Future	511.8400	0.5118	549.7600	0.5498	7.409	0	0	0
2013/09/11	R204	06/02/2014	6.40	Call	Bond Future	504.1400	0.5041	541.4300	0.5414	7.397	0	0	0
2013/09/11	R204	06/02/2014	6.39	Put	Bond Future	5,008.6200	5.0086	4,668.2200	4.6682	(6.796)	0	0	0
2013/09/11	R204	06/02/2014	6.41	Put	Bond Future	4,938.2600	4.9383	4,599.1100	4.5991	(6.868)	0	0	0
2013/09/11	R204	06/02/2014	6.40	Put	Bond Future	4,973.3900	4.9734	4,633.6100	4.6336	(6.832)	0	0	0

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2013/09/11	R204	08/05/2014			Bond Future	7.5983		104.6675	7.5002	105.0476	(1.292)	0.0000	0.0000	0
2013/09/11	R204	08/05/2014	6.05	Call	Bond Future	535.4000		0.5354	558.9000	0.5589	4.389	0	0	0
2013/09/11	R204	08/05/2014	6.06	Call	Bond Future	541.8600		0.5419	565.7300	0.5657	4.405	0	0	0
2013/09/11	R204	08/05/2014	6.04	Call	Bond Future	529.0100		0.5290	552.1400	0.5521	4.372	0	0	0
2013/09/11	R204	08/05/2014	6.05	Put	Bond Future	6,740.2700		6.7403	6,383.6600	6.3837	(5.291)	0	0	0
2013/09/11	R204	08/05/2014	6.04	Put	Bond Future	6,775.4300		6.7754	6,418.4500	6.4185	(5.269)	0	0	0
2013/09/11	R204	08/05/2014	6.06	Put	Bond Future	6,705.1900		6.7052	6,348.9500	6.3489	(5.313)	0	0	0
2013/09/11	R204	07/08/2014			Bond Future	7.7345		102.0879	7.6298	102.4725	(1.354)	0.0000	0.0000	0
2013/09/11	R204	07/08/2014	7.44	Put	Bond Future	3,388.1400		3.3881	3,125.9000	3.1259	(7.740)	0	0	0
2013/09/11	R204	07/08/2014	7.46	Put	Bond Future	3,346.4200		3.3464	3,086.5200	3.0865	(7.767)	0	0	0
2013/09/11	R204	07/08/2014	7.45	Put	Bond Future	3,367.2400		3.3672	3,106.1700	3.1062	(7.753)	0	0	0
2013/09/11	R204	07/08/2014	7.46	Call	Bond Future	2,334.5400		2.3345	2,459.2000	2.4592	5.340	0	0	0
2013/09/11	R204	07/08/2014	7.44	Call	Bond Future	2,302.0500		2.3021	2,424.3700	2.4244	5.314	0	0	0
2013/09/11	R204	07/08/2014	7.45	Call	Bond Future	2,318.2600		2.3183	2,441.7500	2.4418	5.327	0	0	0
2013/09/11	R206	07/11/2013	4.31	Put	Bond Future	211.4700		0.2115	199.9900	0.2000	(5.429)	0	0	0
2013/09/11	R206	07/11/2013			Bond Future	5.2838		102.7976	5.2108	102.8106	(1.381)	0.0000	0.0000	0
2013/09/11	R206	07/11/2013	4.30	Put	Bond Future	212.8200		0.2128	201.3200	0.2013	(5.404)	0	0	0
2013/09/11	R206	07/11/2013	4.31	Call	Bond Future	37.2600		0.0373	38.8100	0.0388	4.160	0	0	0
2013/09/11	R206	07/11/2013	4.29	Call	Bond Future	36.3800		0.0364	37.8900	0.0379	4.151	0	0	0
2013/09/11	R206	07/11/2013	4.30	Call	Bond Future	36.8200		0.0368	38.3500	0.0384	4.155	0	0	0
2013/09/11	R206	07/11/2013	4.29	Put	Bond Future	214.1800		0.2142	202.6600	0.2027	(5.379)	0	0	0
2013/09/11	R207	07/11/2013	6.70	Call	Bond Future	191.7500		0.1918	238.4600	0.2385	24.360	0	0	0
2013/09/11	R207	07/11/2013			Bond Future	7.6755		100.2870	7.5944	100.6762	(1.057)	0.0000	0.0000	27,295
2013/09/11	R207	07/11/2013	6.71	Call	Bond Future	196.9500		0.1970	244.6800	0.2447	24.235	0	0	0
2013/09/11	R207	07/11/2013	6.69	Put	Bond Future	5,045.0000		5.0450	4,701.4800	4.7015	(6.809)	0	0	0
2013/09/11	R207	07/11/2013	6.71	Put	Bond Future	4,953.8100		4.9538	4,612.3100	4.6123	(6.894)	0	0	0
2013/09/11	R207	07/11/2013	6.69	Call	Bond Future	186.6600		0.1867	232.3700	0.2324	24.488	0	0	0
2013/09/11	R207	07/11/2013	6.70	Put	Bond Future	4,999.3300		4.9993	4,656.8100	4.6568	(6.851)	0	0	0
2013/09/11	R207	06/02/2014			Bond Future	7.7996		97.9633	7.7140	98.3582	(1.098)	0.0000	0.0000	0
2013/09/11	R207	06/02/2014	6.65	Call	Bond Future	563.1500		0.5631	650.2300	0.6502	15.463	0	0	0
2013/09/11	R207	06/02/2014	6.64	Put	Bond Future	6,073.3000		6.0733	5,764.5400	5.7645	(5.084)	0	0	0
2013/09/11	R207	06/02/2014	6.66	Put	Bond Future	5,991.6000		5.9916	5,684.7400	5.6847	(5.122)	0	0	0
2013/09/11	R207	06/02/2014	6.65	Put	Bond Future	6,032.3800		6.0324	5,724.5700	5.7246	(5.103)	0	0	0
2013/09/11	R207	06/02/2014	6.66	Call	Bond Future	571.5300		0.5715	659.5600	0.6596	15.403	0	0	0
2013/09/11	R207	06/02/2014	6.64	Call	Bond Future	554.8700		0.5549	641.0000	0.6410	15.523	0	0	0
2013/09/11	R207	08/05/2014	6.19	Put	Bond Future	8,612.3300		8.6123	8,293.9500	8.2939	(3.697)	0	0	0
2013/09/11	R207	08/05/2014	6.21	Put	Bond Future	8,528.4100		8.5284	8,211.4200	8.2114	(3.717)	0	0	0
2013/09/11	R207	08/05/2014			Bond Future	7.9256		99.3075	7.8356	99.7057	(1.135)	0.0000	0.0000	0
2013/09/11	R207	08/05/2014	6.20	Put	Bond Future	8,570.3300		8.5703	8,252.6400	8.2526	(3.707)	0	0	0
2013/09/11	R207	08/05/2014	6.20	Call	Bond Future	568.3200		0.5683	648.8700	0.6489	14.173	0	0	0
2013/09/11	R207	08/05/2014	6.21	Call	Bond Future	575.0400		0.5750	656.2900	0.6563	14.129	0	0	0
2013/09/11	R207	08/05/2014	6.19	Call	Bond Future	561.6600		0.5617	641.5200	0.6415	14.219	0	0	0
2013/09/11	R207	07/08/2014	7.69	Call	Bond Future	2,670.5500		2.6706	2,902.2200	2.9022	8.675	0	0	0
2013/09/11	R207	07/08/2014	7.70	Put	Bond Future	4,221.9000		4.2219	4,051.7500	4.0518	(4.030)	0	0	0
2013/09/11	R207	07/08/2014			Bond Future	8.0588		97.0447	7.9638	97.4477	(1.178)	0.0000	0.0000	0
2013/09/11	R207	07/08/2014	7.70	Call	Bond Future	2,688.6400		2.6886	2,921.5100	2.9215	8.661	0	0	0

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2013/09/11	R207	07/08/2014	7.71	Call	Bond Future	2,706.8000	2.7068	2,940.8700	2.9409	8.647	0	0	0
2013/09/11	R207	07/08/2014	7.69	Put	Bond Future	4,246.9700	4.2470	4,075.6200	4.0756	(4.035)	0	0	0
2013/09/11	R207	07/08/2014	7.71	Put	Bond Future	4,196.9200	4.1969	4,027.9700	4.0280	(4.026)	0	0	0
2013/09/11	R208	07/11/2013			Bond Future	7.7903	95.0283	7.7148	95.4321	(0.969)	0.0000	0.0000	14,354
2013/09/11	R208	07/11/2013	6.79	Put	Bond Future	5,719.7300	5.7197	5,338.8300	5.3388	(6.659)	0	0	0
2013/09/11	R208	07/11/2013	6.81	Put	Bond Future	5,616.1100	5.6161	5,236.8400	5.2368	(6.753)	0	0	0
2013/09/11	R208	07/11/2013	6.80	Put	Bond Future	5,667.8300	5.6678	5,287.7400	5.2877	(6.706)	0	0	0
2013/09/11	R208	07/11/2013	6.81	Call	Bond Future	200.7700	2.0008	225.3800	0.2254	12.258	0	0	0
2013/09/11	R208	07/11/2013	7.50	Put	Bond Future	2,569.0900	2.5691	2,284.7400	2.2847	(11.068)	0	0	1,520
2013/09/11	R208	07/11/2013	6.79	Call	Bond Future	189.9800	0.1900	212.9600	0.2130	12.096	0	0	0
2013/09/11	R208	07/11/2013	7.50	Call	Bond Future	1,004.0800	1.0041	1,123.6100	1.1236	11.904	0	0	0
2013/09/11	R208	07/11/2013	6.80	Call	Bond Future	195.3100	0.1953	219.1000	0.2191	12.181	0	0	0
2013/09/11	R208	06/02/2014	6.74	Put	Bond Future	6,881.9400	6.8819	6,519.0000	6.5190	(5.274)	0	0	0
2013/09/11	R208	06/02/2014			Bond Future	7.9034	96.2747	7.8243	96.6844	(1.001)	0.0000	0.0000	0
2013/09/11	R208	06/02/2014	6.76	Put	Bond Future	6,788.9400	6.7889	6,427.3800	6.4274	(5.326)	0	0	0
2013/09/11	R208	06/02/2014	6.75	Put	Bond Future	6,835.3700	6.8354	6,473.1100	6.4731	(5.300)	0	0	0
2013/09/11	R208	06/02/2014	6.74	Call	Bond Future	626.7100	0.6267	673.5100	0.6735	7.468	0	0	0
2013/09/11	R208	06/02/2014	6.75	Call	Bond Future	636.0500	0.6360	683.5300	0.6835	7.465	0	0	0
2013/09/11	R208	06/02/2014	6.76	Call	Bond Future	645.4900	0.6455	693.6700	0.6937	7.464	0	0	0
2013/09/11	R208	08/05/2014	6.31	Call	Bond Future	598.2200	0.5982	621.5500	0.6216	3.900	0	0	0
2013/09/11	R208	08/05/2014			Bond Future	8.0128	94.1986	7.9304	94.6119	(1.029)	0.0000	0.0000	0
2013/09/11	R208	08/05/2014	6.29	Call	Bond Future	583.6700	0.5837	606.2700	0.6063	3.872	0	0	0
2013/09/11	R208	08/05/2014	6.31	Put	Bond Future	9,609.2800	9.6093	9,219.2500	9.2192	(4.059)	0	0	0
2013/09/11	R208	08/05/2014	6.30	Put	Bond Future	9,657.9600	9.6580	9,267.5600	9.2676	(4.042)	0	0	0
2013/09/11	R208	08/05/2014	6.29	Put	Bond Future	9,706.7300	9.7067	9,315.9700	9.3160	(4.026)	0	0	0
2013/09/11	R208	08/05/2014	6.30	Call	Bond Future	590.9100	0.5909	613.8700	0.6139	3.886	0	0	0
2013/09/11	R208	07/08/2014			Bond Future	8.1265	95.5054	8.0402	95.9237	(1.062)	0.0000	0.0000	0
2013/09/11	R208	07/08/2014	7.80	Call	Bond Future	2,929.4100	2.9294	3,042.7400	3.0427	3.869	0	0	0
2013/09/11	R208	07/08/2014	7.79	Put	Bond Future	4,552.3800	4.5524	4,246.5100	4.2465	(6.719)	0	0	0
2013/09/11	R208	07/08/2014	7.81	Put	Bond Future	4,495.8400	4.4958	4,191.6700	4.1917	(6.766)	0	0	0
2013/09/11	R208	07/08/2014	7.80	Put	Bond Future	4,524.0400	4.5240	4,219.0300	4.2190	(6.742)	0	0	0
2013/09/11	R208	07/08/2014	7.81	Call	Bond Future	2,950.5400	2.9505	3,064.7100	3.0647	3.869	0	0	0
2013/09/11	R208	07/08/2014	7.79	Call	Bond Future	2,908.3800	2.9084	3,020.8500	3.0208	3.867	0	0	0
2013/09/11	R209	07/11/2013	8.80	Put	Bond Future	3,875.5900	3.8756	3,350.2000	3.3502	(13.556)	0	0	0
2013/09/11	R209	07/11/2013	9.50	Put	Bond Future	1,397.1000	1.3971	1,120.6200	1.1206	(19.790)	0	0	980
2013/09/11	R209	07/11/2013			Bond Future	9.0695	73.9083	8.9646	74.6982	(1.156)	0.0000	0.0000	19,302
2013/09/11	R209	07/11/2013	8.80	Call	Bond Future	1,818.4600	1.8185	2,082.9600	2.0830	14.545	0	0	0
2013/09/11	R209	07/11/2013	9.25	Call	Bond Future	3,400.7700	3.4008	3,830.6500	3.8306	12.641	0	0	0
2013/09/11	R209	07/11/2013	8.81	Call	Bond Future	1,847.4900	1.8475	2,115.3700	2.1154	14.500	0	0	0
2013/09/11	R209	07/11/2013	8.65	Call	Bond Future	1,417.4000	1.4174	1,632.9600	1.6330	15.208	0	0	0
2013/09/11	R209	07/11/2013	8.79	Call	Bond Future	1,789.7200	1.7897	2,050.8400	2.0508	14.590	0	0	0
2013/09/11	R209	07/11/2013	9.40	Call	Bond Future	4,047.2300	4.0472	4,528.2200	4.5282	11.884	0	0	0
2013/09/11	R209	07/11/2013	9.70	Put	Bond Future	995.3200	0.9953	779.0600	0.7791	(21.728)	0	0	1,520
2013/09/11	R209	07/11/2013	9.25	Put	Bond Future	2,071.3300	2.0713	1,711.3200	1.7113	(17.381)	0	0	1,000
2013/09/11	R209	07/11/2013	8.79	Put	Bond Future	3,924.9300	3.9249	3,396.1600	3.3962	(13.472)	0	0	0
2013/09/11	R209	07/11/2013	9.40	Put	Bond Future	1,642.0700	1.6421	1,333.1700	1.3332	(18.812)	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
2013/09/11	R209	07/11/2013	9.50	Call	Bond Future	4,505.2900	4.5053	5,018.7000	5.0187	11.396	0	0	0
2013/09/11	R209	07/11/2013	9.70	Call	Bond Future	5,476.6300	5.4766	6,050.2600	6.0503	10.474	0	0	0
2013/09/11	R209	07/11/2013	8.65	Put	Bond Future	4,659.1100	4.6591	4,084.7800	4.0848	(12.327)	0	0	4,700
2013/09/11	R209	07/11/2013	8.81	Put	Bond Future	3,826.6600	3.8267	3,304.6500	3.3046	(13.641)	0	0	0
2013/09/11	R209	06/02/2014	8.56	Call	Bond Future	2,453.8200	2.4538	2,675.3000	2.6753	9.026	0	0	0
2013/09/11	R209	06/02/2014			Bond Future	9.1624	74.8778	9.0543	75.6784	(1.179)	0.0000	0.0000	410
2013/09/11	R209	06/02/2014	8.54	Call	Bond Future	2,402.3800	2.4024	2,619.8200	2.6198	9.051	0	0	0
2013/09/11	R209	06/02/2014	8.55	Call	Bond Future	2,428.0200	2.4280	2,647.4800	2.6475	9.039	0	0	0
2013/09/11	R209	06/02/2014	8.54	Put	Bond Future	7,210.5400	7.2105	6,627.3600	6.6274	(8.088)	0	0	0
2013/09/11	R209	06/02/2014	8.56	Put	Bond Future	7,099.8600	7.0999	6,520.7200	6.5207	(8.157)	0	0	0
2013/09/11	R209	06/02/2014	8.55	Put	Bond Future	7,155.0500	7.1550	6,573.8900	6.5739	(8.122)	0	0	0
2013/09/11	R209	08/05/2014			Bond Future	9.2518	72.7598	9.1408	73.5699	(1.200)	0.0000	0.0000	0
2013/09/11	R209	08/05/2014	7.85	Call	Bond Future	1,714.9100	1.7149	1,810.4100	1.8104	5.569	0	0	0
2013/09/11	R209	08/05/2014	7.86	Call	Bond Future	1,731.9300	1.7319	1,828.5300	1.8285	5.578	0	0	0
2013/09/11	R209	08/05/2014	7.85	Put	Bond Future	13,076.4600	13.0765	12,361.9500	12.3619	(5.464)	0	0	0
2013/09/11	R209	08/05/2014	7.84	Call	Bond Future	1,698.0200	1.6980	1,792.4200	1.7924	5.559	0	0	0
2013/09/11	R209	08/05/2014	7.84	Put	Bond Future	13,150.2300	13.1502	12,434.6200	12.4346	(5.442)	0	0	0
2013/09/11	R209	08/05/2014	7.86	Put	Bond Future	13,002.9600	13.0030	12,289.5500	12.2895	(5.487)	0	0	0
2013/09/11	R209	07/08/2014	9.04	Put	Bond Future	7,436.3600	7.4364	6,926.2000	6.9262	(6.860)	0	0	0
2013/09/11	R209	07/08/2014			Bond Future	9.3418	73.7693	9.2275	74.5900	(1.223)	0.0000	0.0000	0
2013/09/11	R209	07/08/2014	9.06	Put	Bond Future	7,349.9400	7.3499	6,842.8800	6.8429	(6.899)	0	0	0
2013/09/11	R209	07/08/2014	9.05	Put	Bond Future	7,393.0500	7.3930	6,884.4400	6.8844	(6.880)	0	0	0
2013/09/11	R209	07/08/2014	9.05	Call	Bond Future	5,267.6200	5.2676	5,579.7500	5.5798	5.925	0	0	0
2013/09/11	R209	07/08/2014	9.06	Call	Bond Future	5,298.9700	5.2990	5,612.6500	5.6126	5.920	0	0	0
2013/09/11	R209	07/08/2014	9.04	Call	Bond Future	5,236.3500	5.2363	5,546.9300	5.5469	5.931	0	0	0
2013/09/11	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	R210	07/11/2013			Bond Future	152.4815	152.4815	152.4884	152.4884	0.005	0.0000	0.0000	1,319
2013/09/11	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	R210	07/11/2013	159.99	Put	Bond Future	7,508.5200	7.5085	7,501.5900	7.5016	(0.092)	0	0	0
2013/09/11	R210	07/11/2013	160.01	Put	Bond Future	7,528.5200	7.5285	7,521.5900	7.5216	(0.092)	0	0	0
2013/09/11	R210	07/11/2013	160.00	Put	Bond Future	7,518.5200	7.5185	7,511.5900	7.5116	(0.092)	0	0	0
2013/09/11	R211	07/11/2013			Bond Future	128.3433	128.3433	128.3274	128.3274	(0.012)	0.0000	0.0000	522
2013/09/11	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	R211	07/11/2013	129.99	Put	Bond Future	1,646.6700	1.6467	1,662.5900	1.6626	0.967	0	0	0
2013/09/11	R211	07/11/2013	130.01	Put	Bond Future	1,666.6700	1.6667	1,682.5900	1.6826	0.955	0	0	0
2013/09/11	R211	07/11/2013	130.00	Put	Bond Future	1,656.6700	1.6567	1,672.5900	1.6726	0.961	0	0	0
2013/09/11	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	R212	07/11/2013	132.99	Put	Bond Future	4,929.3100	4.9293	4,929.1200	4.9291	(0.004)	0	0	0
2013/09/11	R212	07/11/2013			Bond Future	128.0607	128.0607	128.0609	128.0609	0.000	0.0000	0.0000	21,791
2013/09/11	R212	07/11/2013	133.01	Put	Bond Future	4,949.3100	4.9493	4,949.1200	4.9491	(0.004)	0	0	0
2013/09/11	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	R212	07/11/2013	133.00	Put	Bond Future	4,939.3100	4.9393	4,939.1200	4.9391	(0.004)	0	0	0
2013/09/11	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
2013/09/11	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	R213	07/11/2013	8.60	Call	Bond Future	1,518.7300	1.5187	1,784.4700	1.7845	17.498	0	0	0
2013/09/11	R213	07/11/2013			Bond Future	8.9396	84.4760	8.8446	85.2044	(1.062)	0.0000	0.0000	19,495
2013/09/11	R213	07/11/2013	8.61	Call	Bond Future	1,545.7300	1.5457	1,814.7600	1.8148	17.405	0	0	0
2013/09/11	R213	07/11/2013	8.59	Put	Bond Future	4,220.6900	4.2207	3,754.8400	3.7548	(11.037)	0	0	0
2013/09/11	R213	07/11/2013	8.61	Put	Bond Future	4,114.7800	4.1148	3,655.3700	3.6554	(11.165)	0	0	0
2013/09/11	R213	07/11/2013	8.60	Put	Bond Future	4,167.5200	4.1675	3,704.8200	3.7048	(11.103)	0	0	0
2013/09/11	R213	07/11/2013	8.59	Call	Bond Future	1,492.0400	1.4920	1,754.6300	1.7546	17.599	0	0	0
2013/09/11	R213	06/02/2014			Bond Future	9.0418	85.5841	8.9437	86.3226	(1.085)	0.0000	0.0000	0
2013/09/11	R213	06/02/2014	8.29	Put	Bond Future	8,036.9400	8.0369	7,553.4300	7.5534	(6.016)	0	0	0
2013/09/11	R213	06/02/2014	8.31	Put	Bond Future	7,919.4800	7.9195	7,439.9100	7.4399	(6.056)	0	0	0
2013/09/11	R213	06/02/2014	8.29	Call	Bond Future	2,120.2500	2.1203	2,375.2700	2.3753	12.028	0	0	0
2013/09/11	R213	06/02/2014	8.30	Put	Bond Future	7,978.0700	7.9781	7,496.5200	7.4965	(6.036)	0	0	0
2013/09/11	R213	06/02/2014	8.30	Call	Bond Future	2,144.0600	2.1441	2,401.0400	2.4010	11.986	0	0	0
2013/09/11	R213	06/02/2014	8.31	Call	Bond Future	2,168.0400	2.1680	2,427.0000	2.4270	11.944	0	0	0
2013/09/11	R213	08/05/2014	7.65	Put	Bond Future	13,658.1900	13.6582	13,072.4200	13.0724	(4.289)	0	0	0
2013/09/11	R213	08/05/2014			Bond Future	9.1363	83.2194	9.0355	83.9663	(1.104)	0.0000	0.0000	0
2013/09/11	R213	08/05/2014	7.64	Put	Bond Future	13,732.0700	13.7321	13,145.0300	13.1450	(4.275)	0	0	0
2013/09/11	R213	08/05/2014	7.66	Put	Bond Future	13,584.5400	13.5845	13,000.0600	13.0001	(4.303)	0	0	0
2013/09/11	R213	08/05/2014	7.65	Call	Bond Future	1,575.1700	1.5752	1,736.2400	1.7362	10.226	0	0	0
2013/09/11	R213	08/05/2014	7.64	Call	Bond Future	1,559.3500	1.5594	1,719.1500	1.7191	10.248	0	0	0
2013/09/11	R213	08/05/2014	7.66	Call	Bond Future	1,591.1000	1.5911	1,753.4600	1.7535	10.204	0	0	0
2013/09/11	R213	07/08/2014	8.86	Call	Bond Future	5,084.2000	5.0842	5,465.1800	5.4652	7.493	0	0	0
2013/09/11	R213	07/08/2014			Bond Future	9.2332	84.3739	9.1292	85.1304	(1.126)	0.0000	0.0000	0
2013/09/11	R213	07/08/2014	8.84	Call	Bond Future	5,022.5300	5.0225	5,400.6700	5.4007	7.529	0	0	0
2013/09/11	R213	07/08/2014	8.85	Call	Bond Future	5,053.3100	5.0533	5,432.8800	5.4329	7.511	0	0	0
2013/09/11	R213	07/08/2014	8.84	Put	Bond Future	7,938.0700	7.9381	7,559.6700	7.5597	(4.767)	0	0	0
2013/09/11	R213	07/08/2014	8.86	Put	Bond Future	7,847.8100	7.8478	7,472.2500	7.4723	(4.786)	0	0	0
2013/09/11	R213	07/08/2014	8.85	Put	Bond Future	7,892.8400	7.8928	7,515.8700	7.5159	(4.776)	0	0	0
2013/09/11	R214	07/11/2013	7.80	Call	Bond Future	125.5800	0.1256	155.0000	0.1550	23.427	0	0	0
2013/09/11	R214	07/11/2013			Bond Future	9.2311	74.2259	9.1313	74.9951	(1.081)	0.0000	0.0000	2,427
2013/09/11	R214	07/11/2013	7.81	Call	Bond Future	129.4600	0.1295	159.7100	0.1597	23.366	0	0	0
2013/09/11	R214	07/11/2013	7.79	Call	Bond Future	121.8000	0.1218	150.4000	0.1504	23.481	0	0	0
2013/09/11	R214	07/11/2013	7.81	Put	Bond Future	12,497.7300	12.4977	11,758.7500	11.7588	(5.913)	0	0	0
2013/09/11	R214	07/11/2013	7.80	Put	Bond Future	12,592.8000	12.5928	11,852.9900	11.8530	(5.875)	0	0	0
2013/09/11	R214	07/11/2013	7.79	Put	Bond Future	12,688.1700	12.6882	11,947.5400	11.9475	(5.837)	0	0	0
2013/09/11	R214	06/02/2014			Bond Future	9.3275	75.1994	9.2246	75.9792	(1.104)	0.0000	0.0000	0
2013/09/11	R214	06/02/2014	8.99	Put	Bond Future	6,001.3400	6.0013	5,578.9500	5.5789	(7.038)	0	0	0
2013/09/11	R214	06/02/2014	9.01	Put	Bond Future	5,904.9100	5.9049	5,486.7500	5.4867	(7.082)	0	0	0
2013/09/11	R214	06/02/2014	8.99	Call	Bond Future	3,392.2200	3.3922	3,749.6000	3.7496	10.535	0	0	0
2013/09/11	R214	06/02/2014	9.00	Put	Bond Future	5,952.9800	5.9530	5,532.7000	5.5327	(7.060)	0	0	0
2013/09/11	R214	06/02/2014	9.00	Call	Bond Future	3,423.4200	3.4234	3,782.9100	3.7829	10.501	0	0	0
2013/09/11	R214	06/02/2014	9.01	Call	Bond Future	3,454.7600	3.4548	3,816.3700	3.8164	10.467	0	0	0
2013/09/11	R248	07/11/2013			Bond Future	9.2673	96.4085	9.1673	97.3991	(1.079)	0.0000	0.0000	10,260
2013/09/11	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
2013/09/11	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	R248	07/11/2013	7.86	Put	Bond Future	15,854.2700	15.8543	14,863.6600	14.8637	(6.248)	0	0	0
2013/09/11	R248	07/11/2013	7.85	Put	Bond Future	15,983.3400	15.9833	14,992.7300	14.9927	(6.198)	0	0	0
2013/09/11	R248	07/11/2013	7.84	Put	Bond Future	16,112.6700	16.1127	15,122.0600	15.1221	(6.148)	0	0	0
2013/09/11	R248	06/02/2014	9.11	Put	Bond Future	2,521.4000	2.5214	1,517.1600	1.5172	(39.829)	0	0	0
2013/09/11	R248	06/02/2014			Bond Future	9.3657	97.6730	9.2624	98.6772	(1.103)	0.0000	0.0000	0
2013/09/11	R248	06/02/2014	9.10	Put	Bond Future	2,622.4800	2.6225	1,618.2400	1.6182	(38.294)	0	0	0
2013/09/11	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/11	R248	06/02/2014	9.09	Put	Bond Future	2,723.7500	2.7238	1,719.5100	1.7195	(36.870)	0	0	0

Total

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