



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 13/09/2013 to 13/09/2013

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
2013/09/13	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	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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2013/09/13	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	2025	07/11/2013			Bond Future	107.6175	107.6175	108.2727	108.2727	0.609	0.0000	0.0000	0
2013/09/13	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	2025	07/11/2013	110.99	Put	Bond Future	3,372.5200	3.3725	2,717.3300	2.7173	(19.427)	0	0	0
2013/09/13	2025	07/11/2013	111.01	Put	Bond Future	3,392.5200	3.3925	2,737.3300	2.7373	(19.313)	0	0	0
2013/09/13	2025	07/11/2013	111.00	Put	Bond Future	3,382.5200	3.3825	2,727.3300	2.7273	(19.370)	0	0	0
2013/09/13	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	2037	07/11/2013			Bond Future	9.0314	97.2519	9.0457	97.1201	0.158	0.0000	0.0000	1,650
2013/09/13	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	2037	07/11/2013	9.43	Call	Bond Future	3,574.8400	3.5748	3,443.0700	3.4431	(3.686)	0	0	0
2013/09/13	2037	07/11/2013	9.41	Call	Bond Future	3,400.7000	3.4007	3,268.9300	3.2689	(3.875)	0	0	0
2013/09/13	2037	07/11/2013	9.42	Call	Bond Future	3,487.8400	3.4878	3,356.0700	3.3561	(3.778)	0	0	0
2013/09/13	2037	06/02/2014			Bond Future	9.1266	94.2714	9.1413	94.1379	0.161	0.0000	0.0000	0
2013/09/13	2037	06/02/2014	9.38	Call	Bond Future	2,257.7800	2.2578	2,124.2800	2.1243	(5.913)	0	0	0
2013/09/13	2037	06/02/2014	9.39	Call	Bond Future	2,345.0700	2.3451	2,211.5700	2.2116	(5.693)	0	0	0
2013/09/13	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	2037	06/02/2014	9.37	Call	Bond Future	2,170.3500	2.1703	2,036.8500	2.0369	(6.151)	0	0	0
2013/09/13	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	2037	08/05/2014			Bond Future	9.2208	95.5629	9.2361	95.4260	0.166	0.0000	0.0000	0
2013/09/13	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	2037	08/05/2014	9.38	Call	Bond Future	1,404.4200	1.4044	1,267.5200	1.2675	(9.748)	0	0	0
2013/09/13	2037	08/05/2014	9.39	Call	Bond Future	1,491.4800	1.4915	1,354.5800	1.3546	(9.179)	0	0	0
2013/09/13	2037	08/05/2014	9.37	Call	Bond Future	1,317.2200	1.3172	1,180.3200	1.1803	(10.393)	0	0	0
2013/09/13	2038	07/11/2013			Bond Future	104.9595	104.9595	104.9615	104.9615	0.002	0.0000	0.0000	0
2013/09/13	2038	07/11/2013	109.99	Put	Bond Future	5,030.4500	5.0305	5,028.5200	5.0285	(0.038)	0	0	0
2013/09/13	2038	07/11/2013	110.00	Put	Bond Future	5,040.4500	5.0405	5,038.5200	5.0385	(0.038)	0	0	0
2013/09/13	2038	07/11/2013	110.01	Put	Bond Future	5,050.4500	5.0505	5,048.5200	5.0485	(0.038)	0	0	0
2013/09/13	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	2050	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	2050	07/11/2013	110.00	Put	Bond Future	1,994.6400	1.9946	1,992.3200	1.9923	(0.116)	0	0	0
2013/09/13	2050	07/11/2013			Bond Future	108.0054	108.0054	108.0077	108.0077	0.002	0.0000	0.0000	122
2013/09/13	2050	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	2050	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	2050	07/11/2013	109.99	Put	Bond Future	1,984.6400	1.9846	1,982.3200	1.9823	(0.117)	0	0	0
2013/09/13	2050	07/11/2013	110.01	Put	Bond Future	2,004.6400	2.0046	2,002.3200	2.0023	(0.116)	0	0	0
2013/09/13	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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2013/09/13	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	AL37	07/11/2013			Index Future	407.2510	407.2510	407.7590	407.7590	0.125	0.0000	0.0000	0
2013/09/13	AL37	06/02/2014			Index Future	412.5950	412.5950	413.1110	413.1110	0.125	0.0000	0.0000	0
2013/09/13	AL7T	07/11/2013			Index Future	480.8000	480.8000	481.7440	481.7440	0.196	0.0000	0.0000	1
2013/09/13	AL7T	06/02/2014			Index Future	487.1090	487.1090	488.0660	488.0660	0.196	0.0000	0.0000	0
2013/09/13	ALBI	07/11/2013			Index Future	433.2280	433.2280	433.3730	433.3730	0.033	0.0000	0.0000	769
2013/09/13	ALBI	06/02/2014			Index Future	438.9140	438.9140	439.0610	439.0610	0.033	0.0000	0.0000	73
2013/09/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	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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2013/09/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/09/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/13	EL28	07/11/2013			Bond Future	109.3938	109.3938	109.3962	109.3962	0.002	0.0000	0.0000	0
2013/09/13	EL28	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	EL28	07/11/2013	109.99	Put	Bond Future	596.2100	0.5962	593.8300	0.5938	(0.399)	0	0	0
2013/09/13	EL28	07/11/2013	110.01	Put	Bond Future	616.2100	0.6162	613.8300	0.6138	(0.386)	0	0	0
2013/09/13	EL28	07/11/2013	110.00	Put	Bond Future	606.2100	0.6062	603.8300	0.6038	(0.393)	0	0	0
2013/09/13	EL28	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	EL28	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	ES33	07/11/2013			Bond Future	9.4832	83.5973	9.4973	83.4899	0.148	0.0000	0.0000	6,292
2013/09/13	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	ES33	07/11/2013	8.51	Put	Bond Future	7,990.5000	7.9905	8,097.8800	8.0979	1.344	0	0	0
2013/09/13	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	ES33	07/11/2013	8.49	Put	Bond Future	8,166.9300	8.1669	8,274.3100	8.2743	1.315	0	0	0
2013/09/13	ES33	07/11/2013	8.50	Put	Bond Future	8,078.6500	8.0787	8,186.0300	8.1860	1.329	0	0	0
2013/09/13	ES33	06/02/2014	9.54	Put	Bond Future	441.8300	0.4418	550.6200	0.5506	24.623	0	0	0
2013/09/13	ES33	06/02/2014			Bond Future	9.5987	84.6943	9.6132	84.5856	0.151	0.0000	0.0000	0
2013/09/13	ES33	06/02/2014	9.56	Put	Bond Future	290.8800	0.2909	399.6700	0.3997	37.400	0	0	0
2013/09/13	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	ES33	06/02/2014	9.55	Put	Bond Future	366.3000	0.3663	475.0900	0.4751	29.700	0	0	0
2013/09/13	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	GOVI	07/11/2013			GOVI	432.5090	432.5090	432.6650	432.6650	0.036	0.0000	0.0000	120

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2013/09/13	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	GOVI	07/11/2013	445.99	Put	GOVI	134,810.0000	13.4810	133,250.0000	13.3250	(1.157)	0	0	0
2013/09/13	GOVI	07/11/2013	446.01	Put	GOVI	135,010.0000	13.5010	133,450.0000	13.3450	(1.155)	0	0	0
2013/09/13	GOVI	07/11/2013	446.00	Put	GOVI	134,910.0000	13.4910	133,350.0000	13.3350	(1.156)	0	0	0
2013/09/13	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	GOVI	06/02/2014			GOVI	438.1840	438.1840	438.3430	438.3430	0.036	0.0000	0.0000	269
2013/09/13	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	GOVI	06/02/2014	439.99	Put	GOVI	18,060.0000	1.8060	16,470.0000	1.6470	(8.804)	0	0	0
2013/09/13	GOVI	06/02/2014	440.01	Put	GOVI	18,260.0000	1.8260	16,670.0000	1.6670	(8.708)	0	0	0
2013/09/13	GOVI	06/02/2014	440.00	Put	GOVI	18,160.0000	1.8160	16,570.0000	1.6570	(8.756)	0	0	0
2013/09/13	GOVI	08/05/2014	442.00	Call	GOVI	21,840.0000	2.1840	23,370.0000	2.3370	7.005	0	0	0
2013/09/13	GOVI	08/05/2014			GOVI	444.1840	444.1840	444.3370	444.3370	0.034	0.0000	0.0000	0
2013/09/13	GOVI	08/05/2014	442.01	Call	GOVI	21,740.0000	2.1740	23,270.0000	2.3270	7.038	0	0	0
2013/09/13	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	GOVI	08/05/2014	441.99	Call	GOVI	21,940.0000	2.1940	23,470.0000	2.3470	6.974	0	0	0
2013/09/13	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/09/13	IGOV	07/11/2013			Index Future	193.5740	193.5740	194.0470	194.0470	0.244	0.0000	0.0000	1,136
2013/09/13	IGOV	06/02/2014			Index Future	196.1380	196.1380	196.6170	196.6170	0.244	0.0000	0.0000	174
2013/09/13	ILBI	07/11/2013			Index Future	521.5210	521.5210	524.0080	524.0080	0.477	0.0000	0.0000	0
2013/09/13	ILBI	06/02/2014			Index Future	528.5650	528.5650	531.0850	531.0850	0.477	0.0000	0.0000	186
2013/09/13	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/09/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/09/13	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/09/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/09/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/09/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/09/13	JBAF	18/09/2013			Jibar Tradeable Future	5.1400	94.8600	5.1400	94.8600	0.000	0.0000	0.0000	700
2013/09/13	JBAF	16/10/2013			Jibar Tradeable Future	5.1600	94.8400	5.1700	94.8300	0.194	0.0000	0.0000	0
2013/09/13	JBAF	20/11/2013			Jibar Tradeable Future	5.2000	94.8000	5.2100	94.7900	0.192	0.0000	0.0000	3,000
2013/09/13	JBAF	18/12/2013			Jibar Tradeable Future	5.2600	94.7400	5.2900	94.7100	0.570	0.0000	0.0000	1,500
2013/09/13	JBAF	15/01/2014			Jibar Tradeable Future	5.2900	94.7100	5.3200	94.6800	0.567	0.0000	0.0000	1,000
2013/09/13	JBAF	19/02/2014			Jibar Tradeable Future	5.4400	94.5600	5.4900	94.5100	0.919	0.0000	0.0000	0

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2013/09/13	JBAF	19/03/2014			Jibar Tradeable Future	5.5200	94.4800	5.5500	94.4500	0.543	0.0000	0.0000	400
2013/09/13	JBAF	18/06/2014			Jibar Tradeable Future	5.9100	94.0900	5.9300	94.0700	0.338	0.0000	0.0000	1,000
2013/09/13	JBAF	17/09/2014			Jibar Tradeable Future	6.2100	93.7900	6.2000	93.8000	(0.161)	0.0000	0.0000	0
2013/09/13	JBAF	17/12/2014			Jibar Tradeable Future	6.5200	93.4800	6.5100	93.4900	(0.153)	0.0000	0.0000	0
2013/09/13	JBAF	18/03/2015			Jibar Tradeable Future	6.8300	93.1700	6.8300	93.1700	0.000	0.0000	0.0000	250
2013/09/13	JBAF	17/06/2015			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2013/09/13	R023	07/11/2013	6.50	Put	Bond Future	9,472.5800	9.4726	9,233.2800	9.2333	(2.526)	0	0	0
2013/09/13	R023	07/11/2013			Bond Future	7.8804	100.6968	7.8435	100.9361	(0.469)	0.0000	0.0000	11,802
2013/09/13	R023	07/11/2013	6.49	Put	Bond Future	9,545.3100	9.5453	9,306.0100	9.3060	(2.507)	0	0	0
2013/09/13	R023	07/11/2013	6.51	Put	Bond Future	9,399.9000	9.3999	9,160.6000	9.1606	(2.546)	0	0	0
2013/09/13	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	R023	06/02/2014			Bond Future	7.9838	102.0182	7.9454	102.2608	(0.482)	0.0000	0.0000	0
2013/09/13	R023	06/02/2014	7.84	Put	Bond Future	911.0000	0.9110	668.4500	0.6684	(26.625)	0	0	0
2013/09/13	R023	06/02/2014	7.86	Put	Bond Future	783.6800	0.7837	541.1300	0.5411	(30.950)	0	0	0
2013/09/13	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	R023	06/02/2014	7.85	Put	Bond Future	847.3200	0.8473	604.7700	0.6048	(28.626)	0	0	0
2013/09/13	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	R157	07/11/2013			Bond Future	6.1317	114.7781	6.1303	114.7807	(0.023)	0.0000	0.0000	30,785
2013/09/13	R157	07/11/2013	5.60	Call	Bond Future	183.6000	0.1836	180.4900	0.1805	(1.694)	0	0	0
2013/09/13	R157	07/11/2013	5.59	Put	Bond Future	1,192.8600	1.1929	1,187.1800	1.1872	(0.476)	0	0	0
2013/09/13	R157	07/11/2013	5.61	Put	Bond Future	1,164.1600	1.1642	1,158.4300	1.1584	(0.492)	0	0	0
2013/09/13	R157	07/11/2013	5.60	Put	Bond Future	1,178.4700	1.1785	1,172.7600	1.1728	(0.485)	0	0	0
2013/09/13	R157	07/11/2013	5.61	Call	Bond Future	188.1100	0.1881	184.9800	0.1850	(1.664)	0	0	0
2013/09/13	R157	07/11/2013	5.59	Call	Bond Future	179.1700	0.1792	176.0900	0.1761	(1.719)	0	0	0
2013/09/13	R157	06/02/2014	5.64	Call	Bond Future	417.1900	0.4172	415.5100	0.4155	(0.403)	0	0	0
2013/09/13	R157	06/02/2014	5.65	Put	Bond Future	1,448.6500	1.4487	1,444.2700	1.4443	(0.302)	0	0	0
2013/09/13	R157	06/02/2014			Bond Future	6.2876	116.2843	6.2859	116.2870	(0.027)	0.0000	0.0000	280
2013/09/13	R157	06/02/2014	5.65	Call	Bond Future	422.4400	0.4224	420.7600	0.4208	(0.398)	0	0	0
2013/09/13	R157	06/02/2014	5.66	Call	Bond Future	427.7300	0.4277	426.0500	0.4260	(0.393)	0	0	0
2013/09/13	R157	06/02/2014	5.64	Put	Bond Future	1,459.6000	1.4596	1,455.2200	1.4552	(0.300)	0	0	0
2013/09/13	R157	06/02/2014	5.66	Put	Bond Future	1,437.7500	1.4378	1,433.3700	1.4334	(0.305)	0	0	0
2013/09/13	R157	08/05/2014	5.20	Call	Bond Future	309.1100	0.3091	307.8200	0.3078	(0.417)	0	0	0
2013/09/13	R157	08/05/2014			Bond Future	6.4388	111.0675	6.4382	111.0683	(0.009)	0.0000	0.0000	0
2013/09/13	R157	08/05/2014	5.21	Call	Bond Future	312.2700	0.3123	310.9700	0.3110	(0.416)	0	0	0
2013/09/13	R157	08/05/2014	5.19	Call	Bond Future	305.9900	0.3060	304.7000	0.3047	(0.422)	0	0	0
2013/09/13	R157	08/05/2014	5.20	Put	Bond Future	1,995.3800	1.9954	1,993.3300	1.9933	(0.103)	0	0	0
2013/09/13	R157	08/05/2014	5.19	Put	Bond Future	2,006.0200	2.0060	2,003.9700	2.0040	(0.102)	0	0	0
2013/09/13	R157	08/05/2014	5.21	Put	Bond Future	1,984.7800	1.9848	1,982.7200	1.9827	(0.104)	0	0	0
2013/09/13	R157	07/08/2014	6.76	Put	Bond Future	925.8700	0.9259	923.1600	0.9232	(0.293)	0	0	0
2013/09/13	R157	07/08/2014			Bond Future	6.6341	112.6077	6.6318	112.6102	(0.035)	0.0000	0.0000	0
2013/09/13	R157	07/08/2014	6.75	Put	Bond Future	931.1500	0.9311	928.4300	0.9284	(0.292)	0	0	0
2013/09/13	R157	07/08/2014	6.74	Call	Bond Future	1,051.7600	1.0518	1,051.5800	1.0516	(0.017)	0	0	0
2013/09/13	R157	07/08/2014	6.75	Call	Bond Future	1,057.8100	1.0578	1,057.6300	1.0576	(0.017)	0	0	0

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2013/09/13	R157	07/08/2014	6.76	Call	Bond Future	1,063.4500	1.0634	1,063.2800	1.0633	(0.016)	0	0	0
2013/09/13	R157	07/08/2014	6.74	Put	Bond Future	936.0200	0.9360	933.3000	0.9333	(0.291)	0	0	0
2013/09/13	R186	07/11/2013	8.16	Put	Bond Future	3,045.6300	3.0456	3,060.8600	3.0609	0.500	0	0	0
2013/09/13	R186	07/11/2013	9.00	Put	Bond Future	654.5600	0.6546	651.4000	0.6514	(0.483)	0	0	1,200
2013/09/13	R186	07/11/2013			Bond Future	8.1875	122.4906	8.1967	122.4084	0.112	0.0000	0.0000	58,331
2013/09/13	R186	07/11/2013	6.50	Put	Bond Future	16,597.9700	16.5980	16,676.1500	16.6762	0.471	0	0	0
2013/09/13	R186	07/11/2013	8.15	Put	Bond Future	3,092.4600	3.0925	3,108.1000	3.1081	0.506	0	0	0
2013/09/13	R186	07/11/2013	6.75	Put	Bond Future	14,010.3800	14.0104	14,084.6200	14.0846	0.530	0	0	0
2013/09/13	R186	07/11/2013	8.14	Call	Bond Future	2,713.1600	2.7132	2,647.0800	2.6471	(2.436)	0	0	0
2013/09/13	R186	07/11/2013	8.50	Call	Bond Future	4,485.0900	4.4851	4,406.8500	4.4069	(1.744)	0	0	0
2013/09/13	R186	07/11/2013	8.75	Call	Bond Future	5,976.9000	5.9769	5,893.8600	5.8939	(1.389)	0	0	0
2013/09/13	R186	07/11/2013	8.25	Put	Bond Future	2,645.5500	2.6456	2,657.2600	2.6573	0.443	0	0	250
2013/09/13	R186	07/11/2013	8.00	Call	Bond Future	2,159.0400	2.1590	2,099.2100	2.0992	(2.771)	0	0	1,000
2013/09/13	R186	07/11/2013	8.15	Call	Bond Future	2,755.7600	2.7558	2,689.2600	2.6893	(2.413)	0	0	0
2013/09/13	R186	07/11/2013	6.50	Call	Bond Future	43.0300	0.0430	39.0700	0.0391	(9.203)	0	0	5,290
2013/09/13	R186	07/11/2013	8.16	Call	Bond Future	2,798.7500	2.7988	2,731.8400	2.7318	(2.391)	0	0	0
2013/09/13	R186	07/11/2013	8.00	Put	Bond Future	3,854.5900	3.8546	3,876.9000	3.8769	0.579	0	0	0
2013/09/13	R186	07/11/2013	8.75	Put	Bond Future	1,088.9200	1.0889	1,088.0200	1.0880	(0.083)	0	0	1,030
2013/09/13	R186	07/11/2013	9.00	Call	Bond Future	7,623.9100	7.6239	7,538.6100	7.5386	(1.119)	0	0	0
2013/09/13	R186	07/11/2013	8.25	Call	Bond Future	3,202.8100	3.2028	3,132.3800	3.1324	(2.199)	0	0	0
2013/09/13	R186	07/11/2013	6.75	Call	Bond Future	101.8500	0.1019	93.9500	0.0939	(7.757)	0	0	1,000
2013/09/13	R186	07/11/2013	8.14	Put	Bond Future	3,139.7800	3.1398	3,155.8400	3.1558	0.512	0	0	0
2013/09/13	R186	07/11/2013	8.50	Put	Bond Future	1,733.9100	1.7339	1,737.8100	1.7378	0.225	0	0	4,000
2013/09/13	R186	06/02/2014			Bond Future	8.2839	118.8085	8.2934	118.7254	0.115	0.0000	0.0000	104
2013/09/13	R186	06/02/2014	7.75	Call	Bond Future	2,693.1300	2.6931	2,648.6000	2.6486	(1.653)	0	0	0
2013/09/13	R186	06/02/2014	7.74	Put	Bond Future	7,560.6500	7.5607	7,599.5100	7.5995	0.514	0	0	0
2013/09/13	R186	06/02/2014	7.76	Put	Bond Future	7,437.2800	7.4373	7,475.5600	7.4756	0.515	0	0	0
2013/09/13	R186	06/02/2014	7.75	Put	Bond Future	7,498.8100	7.4988	7,537.3700	7.5374	0.514	0	0	0
2013/09/13	R186	06/02/2014	7.76	Call	Bond Future	2,724.1100	2.7241	2,679.3000	2.6793	(1.645)	0	0	0
2013/09/13	R186	06/02/2014	7.74	Call	Bond Future	2,662.3700	2.6624	2,618.1400	2.6181	(1.661)	0	0	0
2013/09/13	R186	08/05/2014			Bond Future	8.3779	120.4360	8.3880	120.3496	0.121	0.0000	0.0000	0
2013/09/13	R186	08/05/2014	7.09	Put	Bond Future	13,688.8100	13.6888	13,745.5000	13.7455	0.414	0	0	0
2013/09/13	R186	08/05/2014	7.10	Call	Bond Future	1,921.1200	1.9211	1,891.1500	1.8912	(1.560)	0	0	0
2013/09/13	R186	08/05/2014	7.11	Call	Bond Future	1,941.0500	1.9410	1,910.8700	1.9109	(1.555)	0	0	0
2013/09/13	R186	08/05/2014	7.09	Call	Bond Future	1,901.3400	1.9013	1,871.5700	1.8716	(1.566)	0	0	0
2013/09/13	R186	08/05/2014	7.11	Put	Bond Future	13,533.1500	13.5332	13,589.4300	13.5894	0.416	0	0	0
2013/09/13	R186	08/05/2014	7.10	Put	Bond Future	13,610.8500	13.6109	13,667.3400	13.6673	0.415	0	0	0
2013/09/13	R186	07/08/2014	8.31	Call	Bond Future	6,002.7300	6.0027	5,950.2100	5.9502	(0.875)	0	0	0
2013/09/13	R186	07/08/2014			Bond Future	8.4729	116.8144	8.4832	116.7286	0.121	0.0000	0.0000	0
2013/09/13	R186	07/08/2014	8.29	Call	Bond Future	5,926.5300	5.9265	5,874.3700	5.8744	(0.880)	0	0	0
2013/09/13	R186	07/08/2014	8.30	Call	Bond Future	5,964.5600	5.9646	5,912.2300	5.9122	(0.877)	0	0	0
2013/09/13	R186	07/08/2014	8.29	Put	Bond Future	7,471.0400	7.4710	7,504.6700	7.5047	0.450	0	0	0
2013/09/13	R186	07/08/2014	8.31	Put	Bond Future	7,376.9600	7.3770	7,410.2300	7.4102	0.451	0	0	0
2013/09/13	R186	07/08/2014	8.30	Put	Bond Future	7,423.8900	7.4239	7,457.3500	7.4574	0.451	0	0	0
2013/09/13	R197	07/11/2013			Bond Future	274.7153	274.7153	275.8379	275.8379	0.409	0.0000	0.0000	2,100
2013/09/13	R197	07/11/2013	279.99	Put	Bond Future	5,274.7200	5.2747	4,152.1200	4.1521	(21.283)	0	0	0

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2013/09/13	R197	07/11/2013	280.00	Put	Bond Future	5,284.7200	5.2847	4,162.1200	4.1621	(21.242)	0	0	0
2013/09/13	R197	07/11/2013	280.01	Put	Bond Future	5,294.7200	5.2947	4,172.1200	4.1721	(21.202)	0	0	0
2013/09/13	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	R201	07/11/2013	4.79	Put	Bond Future	585.0200	0.5850	587.1900	0.5872	0.371	0	0	0
2013/09/13	R201	07/11/2013			Bond Future	5.1930	107.2108	5.1989	107.2044	0.113	0.0000	0.0000	0
2013/09/13	R201	07/11/2013	4.80	Put	Bond Future	577.3500	0.5773	579.4700	0.5795	0.367	0	0	0
2013/09/13	R201	07/11/2013	4.81	Put	Bond Future	569.7400	0.5697	571.8000	0.5718	0.362	0	0	0
2013/09/13	R201	07/11/2013	4.79	Call	Bond Future	143.0700	0.1431	138.8000	0.1388	(2.985)	0	0	0
2013/09/13	R201	07/11/2013	4.80	Call	Bond Future	146.4000	0.1464	142.0800	0.1421	(2.951)	0	0	0
2013/09/13	R201	07/11/2013	4.81	Call	Bond Future	149.7900	0.1498	145.4100	0.1454	(2.924)	0	0	0
2013/09/13	R201	06/02/2014	5.24	Put	Bond Future	392.2400	0.3922	393.8700	0.3939	0.416	0	0	0
2013/09/13	R201	06/02/2014			Bond Future	5.1618	104.2099	5.1694	104.2034	0.148	0.0000	0.0000	0
2013/09/13	R201	06/02/2014	5.26	Put	Bond Future	384.4600	0.3845	386.0500	0.3860	0.414	0	0	0
2013/09/13	R201	06/02/2014	5.24	Call	Bond Future	458.6800	0.4587	453.8300	0.4538	(1.057)	0	0	0
2013/09/13	R201	06/02/2014	5.25	Put	Bond Future	388.2100	0.3882	389.8100	0.3898	0.412	0	0	0
2013/09/13	R201	06/02/2014	5.25	Call	Bond Future	463.1400	0.4631	458.2600	0.4583	(1.054)	0	0	0
2013/09/13	R201	06/02/2014	5.26	Call	Bond Future	467.8800	0.4679	462.9900	0.4630	(1.045)	0	0	0
2013/09/13	R201	08/05/2014			Bond Future	5.0107	105.6373	5.0246	105.6289	0.277	0.0000	0.0000	0
2013/09/13	R201	08/05/2014	4.75	Call	Bond Future	358.1800	0.3582	353.5600	0.3536	(1.290)	0	0	0
2013/09/13	R201	08/05/2014	4.76	Call	Bond Future	360.8600	0.3609	356.2100	0.3562	(1.289)	0	0	0
2013/09/13	R201	08/05/2014	4.74	Call	Bond Future	355.5200	0.3555	350.9200	0.3509	(1.294)	0	0	0
2013/09/13	R201	08/05/2014	4.76	Put	Bond Future	512.6000	0.5126	516.3600	0.5164	0.734	0	0	0
2013/09/13	R201	08/05/2014	4.75	Put	Bond Future	515.9800	0.5160	519.7700	0.5198	0.735	0	0	0
2013/09/13	R201	08/05/2014	4.74	Put	Bond Future	519.3800	0.5194	523.1900	0.5232	0.734	0	0	0
2013/09/13	R201	07/08/2014	5.31	Put	Bond Future	239.4600	0.2395	241.5600	0.2416	0.877	0	0	0
2013/09/13	R201	07/08/2014			Bond Future	4.5652	102.6924	4.5842	102.6856	0.416	0.0000	0.0000	0
2013/09/13	R201	07/08/2014	5.30	Put	Bond Future	240.8500	0.2409	242.9600	0.2430	0.876	0	0	0
2013/09/13	R201	07/08/2014	5.31	Call	Bond Future	508.8300	0.5088	504.0600	0.5041	(0.937)	0	0	0
2013/09/13	R201	07/08/2014	5.29	Call	Bond Future	504.4000	0.5044	499.6500	0.4997	(0.942)	0	0	0
2013/09/13	R201	07/08/2014	5.30	Call	Bond Future	506.6200	0.5066	501.8600	0.5019	(0.940)	0	0	0
2013/09/13	R201	07/08/2014	5.29	Put	Bond Future	242.2400	0.2422	244.3600	0.2444	0.875	0	0	0
2013/09/13	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	R202	07/11/2013			Bond Future	202.5982	202.5982	202.6017	202.6017	0.002	0.0000	0.0000	43,251
2013/09/13	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	R202	07/11/2013	208.99	Put	Bond Future	6,391.8300	6.3918	6,388.2500	6.3883	(0.056)	0	0	0
2013/09/13	R202	07/11/2013	209.01	Put	Bond Future	6,411.8300	6.4118	6,408.2500	6.4083	(0.056)	0	0	0
2013/09/13	R202	07/11/2013	209.00	Put	Bond Future	6,401.8300	6.4018	6,398.2500	6.3983	(0.056)	0	0	0
2013/09/13	R203	07/11/2013	6.01	Call	Bond Future	78.5500	0.0786	78.7500	0.0788	0.255	0	0	0
2013/09/13	R203	07/11/2013			Bond Future	6.9568	105.5994	6.9450	105.6398	(0.170)	0.0000	0.0000	19,611
2013/09/13	R203	07/11/2013	5.99	Call	Bond Future	73.4200	0.0734	73.5600	0.0736	0.191	0	0	0
2013/09/13	R203	07/11/2013	5.71	Put	Bond Future	4,384.1500	4.3842	4,343.5800	4.3436	(0.925)	0	0	0
2013/09/13	R203	07/11/2013	6.00	Call	Bond Future	75.9500	0.0759	76.1200	0.0761	0.224	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
2013/09/13	R203	07/11/2013	571.00	Call	Bond Future	103,369.9000	103.3699	103,410.3000	103.4103	0.039	0	0	0
2013/09/13	R203	07/11/2013	5.99	Put	Bond Future	3,433.4300	3.4334	3,393.1700	3.3932	(1.173)	0	0	0
2013/09/13	R203	07/11/2013	6.01	Put	Bond Future	3,367.7200	3.3677	3,327.5200	3.3275	(1.194)	0	0	0
2013/09/13	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	R203	07/11/2013	5.71	Call	Bond Future	26.3700	0.0264	26.2000	0.0262	(0.645)	0	0	15
2013/09/13	R203	07/11/2013	6.00	Put	Bond Future	3,400.5300	3.4005	3,360.3000	3.3603	(1.183)	0	0	0
2013/09/13	R203	06/02/2014			Bond Future	7.0960	106.9852	7.0832	107.0262	(0.181)	0.0000	0.0000	0
2013/09/13	R203	06/02/2014	6.14	Put	Bond Future	3,461.1000	3.4611	3,424.8000	3.4248	(1.049)	0	0	0
2013/09/13	R203	06/02/2014	5.95	Put	Bond Future	3,990.9400	3.9909	3,953.3000	3.9533	(0.943)	0	0	0
2013/09/13	R203	06/02/2014	6.16	Put	Bond Future	3,407.1800	3.4072	3,371.0400	3.3710	(1.061)	0	0	0
2013/09/13	R203	06/02/2014	6.15	Put	Bond Future	3,434.0900	3.4341	3,397.8700	3.3979	(1.055)	0	0	0
2013/09/13	R203	06/02/2014	6.16	Call	Bond Future	367.9700	0.3680	372.8000	0.3728	1.313	0	0	0
2013/09/13	R203	06/02/2014	5.95	Call	Bond Future	254.9000	0.2549	258.2300	0.2582	1.306	0	0	16
2013/09/13	R203	06/02/2014	6.14	Call	Bond Future	355.7600	0.3558	360.4300	0.3604	1.313	0	0	0
2013/09/13	R203	06/02/2014	6.15	Call	Bond Future	361.8200	0.3618	366.5700	0.3666	1.313	0	0	0
2013/09/13	R203	08/05/2014	7.40	Put	Bond Future	1,463.3100	1.4633	1,442.1800	1.4422	(1.444)	0	0	0
2013/09/13	R203	08/05/2014	5.74	Call	Bond Future	316.5500	0.3166	320.4300	0.3204	1.226	0	0	0
2013/09/13	R203	08/05/2014	5.76	Call	Bond Future	325.4100	0.3254	329.3900	0.3294	1.223	0	0	0
2013/09/13	R203	08/05/2014			Bond Future	7.2289	104.2890	7.2156	104.3287	(0.184)	0.0000	0.0000	0
2013/09/13	R203	08/05/2014	5.76	Put	Bond Future	4,814.1600	4.8142	4,778.4600	4.7785	(0.742)	0	0	0
2013/09/13	R203	08/05/2014	5.75	Put	Bond Future	4,841.0800	4.8411	4,805.3300	4.8053	(0.738)	0	0	0
2013/09/13	R203	08/05/2014	5.74	Put	Bond Future	4,868.0600	4.8681	4,832.2600	4.8323	(0.735)	0	0	0
2013/09/13	R203	08/05/2014	7.40	Call	Bond Future	1,970.8900	1.9709	1,989.4400	1.9894	0.941	0	0	16
2013/09/13	R203	08/05/2014	5.75	Call	Bond Future	320.9500	0.3209	324.8800	0.3249	1.224	0	0	0
2013/09/13	R203	07/08/2014	7.30	Call	Bond Future	1,841.8200	1.8418	1,859.5600	1.8596	0.963	0	0	0
2013/09/13	R203	07/08/2014			Bond Future	7.3740	105.7349	7.3588	105.7767	(0.206)	0.0000	0.0000	0
2013/09/13	R203	07/08/2014	7.31	Call	Bond Future	1,855.3700	1.8554	1,873.2100	1.8732	0.962	0	0	0
2013/09/13	R203	07/08/2014	7.29	Put	Bond Future	2,060.6700	2.0607	2,036.4400	2.0364	(1.176)	0	0	0
2013/09/13	R203	07/08/2014	7.31	Put	Bond Future	2,032.3500	2.0324	2,008.3000	2.0083	(1.183)	0	0	0
2013/09/13	R203	07/08/2014	7.29	Call	Bond Future	1,828.3100	1.8283	1,845.9700	1.8460	0.966	0	0	0
2013/09/13	R203	07/08/2014	7.30	Put	Bond Future	2,046.4800	2.0465	2,022.3300	2.0223	(1.180)	0	0	0
2013/09/13	R204	07/11/2013			Bond Future	7.1925	106.5362	7.1550	106.6976	(0.521)	0.0000	0.0000	29,247
2013/09/13	R204	07/11/2013	7.00	Put	Bond Future	1,706.6800	1.7067	1,600.6300	1.6006	(6.214)	0	0	1,270
2013/09/13	R204	07/11/2013	6.29	Put	Bond Future	4,121.8100	4.1218	3,972.7000	3.9727	(3.618)	0	0	0
2013/09/13	R204	07/11/2013	6.31	Put	Bond Future	4,041.2300	4.0412	3,892.8200	3.8928	(3.672)	0	0	0
2013/09/13	R204	07/11/2013	6.29	Call	Bond Future	150.0200	0.1500	162.3200	0.1623	8.199	0	0	0
2013/09/13	R204	07/11/2013	6.30	Put	Bond Future	4,081.4500	4.0814	3,932.6900	3.9327	(3.645)	0	0	0
2013/09/13	R204	07/11/2013	7.00	Call	Bond Future	874.6200	0.8746	929.9800	0.9300	6.330	0	0	0
2013/09/13	R204	07/11/2013	6.30	Call	Bond Future	154.6800	0.1547	167.3300	0.1673	8.178	0	0	0
2013/09/13	R204	07/11/2013	6.31	Call	Bond Future	159.4600	0.1595	172.4600	0.1725	8.153	0	0	0
2013/09/13	R204	06/02/2014	6.39	Call	Bond Future	587.0100	0.5870	618.8800	0.6189	5.429	0	0	0
2013/09/13	R204	06/02/2014			Bond Future	7.3107	103.9042	7.2709	104.0678	(0.546)	0.0000	0.0000	0
2013/09/13	R204	06/02/2014	6.41	Call	Bond Future	604.9100	0.6049	637.5700	0.6376	5.399	0	0	0
2013/09/13	R204	06/02/2014	6.40	Call	Bond Future	595.9100	0.5959	628.1700	0.6282	5.414	0	0	0
2013/09/13	R204	06/02/2014	6.39	Put	Bond Future	4,445.7900	4.4458	4,314.0600	4.3141	(2.963)	0	0	0
2013/09/13	R204	06/02/2014	6.41	Put	Bond Future	4,378.0100	4.3780	4,247.0700	4.2471	(2.991)	0	0	0
2013/09/13	R204	06/02/2014	6.40	Put	Bond Future	4,411.8400	4.4118	4,280.5000	4.2805	(2.977)	0	0	0

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2013/09/13	R204	08/05/2014			Bond Future	7.4282		105.3274	7.3861	105.4914	(0.566)	0.0000	0.0000	0
2013/09/13	R204	08/05/2014	6.05	Call	Bond Future	607.0600		0.6071	635.3400	0.6353	4.659	0	0	0
2013/09/13	R204	08/05/2014	6.06	Call	Bond Future	614.3600		0.6144	642.9200	0.6429	4.649	0	0	0
2013/09/13	R204	08/05/2014	6.04	Call	Bond Future	599.8200		0.5998	627.8200	0.6278	4.668	0	0	0
2013/09/13	R204	08/05/2014	6.05	Put	Bond Future	6,151.9600		6.1520	6,016.2500	6.0163	(2.206)	0	0	0
2013/09/13	R204	08/05/2014	6.04	Put	Bond Future	6,186.2700		6.1863	6,050.2800	6.0503	(2.198)	0	0	0
2013/09/13	R204	08/05/2014	6.06	Put	Bond Future	6,117.7200		6.1177	5,982.2900	5.9823	(2.214)	0	0	0
2013/09/13	R204	07/08/2014			Bond Future	7.5528		102.7561	7.5074	102.9240	(0.601)	0.0000	0.0000	0
2013/09/13	R204	07/08/2014	7.44	Put	Bond Future	2,974.5500		2.9745	2,885.4300	2.8854	(2.996)	0	0	0
2013/09/13	R204	07/08/2014	7.46	Put	Bond Future	2,936.3800		2.9364	2,847.9800	2.8480	(3.011)	0	0	0
2013/09/13	R204	07/08/2014	7.45	Put	Bond Future	2,955.4200		2.9554	2,866.6600	2.8667	(3.003)	0	0	0
2013/09/13	R204	07/08/2014	7.46	Call	Bond Future	2,592.7400		2.5927	2,672.2400	2.6722	3.066	0	0	0
2013/09/13	R204	07/08/2014	7.44	Call	Bond Future	2,556.7000		2.5567	2,635.4800	2.6355	3.081	0	0	0
2013/09/13	R204	07/08/2014	7.45	Call	Bond Future	2,574.6800		2.5747	2,653.8200	2.6538	3.074	0	0	0
2013/09/13	R206	07/11/2013	4.31	Put	Bond Future	208.0700		0.2081	208.6200	0.2086	0.264	0	0	0
2013/09/13	R206	07/11/2013			Bond Future	5.2764		102.7989	5.2856	102.7973	0.173	0.0000	0.0000	0
2013/09/13	R206	07/11/2013	4.30	Put	Bond Future	209.4300		0.2094	209.9900	0.2100	0.267	0	0	0
2013/09/13	R206	07/11/2013	4.31	Call	Bond Future	35.1800		0.0352	34.1000	0.0341	(3.070)	0	0	0
2013/09/13	R206	07/11/2013	4.29	Call	Bond Future	34.3200		0.0343	33.2600	0.0333	(3.089)	0	0	0
2013/09/13	R206	07/11/2013	4.30	Call	Bond Future	34.7500		0.0348	33.6800	0.0337	(3.079)	0	0	0
2013/09/13	R206	07/11/2013	4.29	Put	Bond Future	210.8000		0.2108	211.3700	0.2114	0.270	0	0	0
2013/09/13	R207	07/11/2013	6.70	Call	Bond Future	283.7000		0.2837	303.4500	0.3034	6.962	0	0	0
2013/09/13	R207	07/11/2013			Bond Future	7.5158		101.0550	7.4785	101.2353	(0.496)	0.0000	0.0000	27,295
2013/09/13	R207	07/11/2013	6.71	Call	Bond Future	290.9100		0.2909	311.1100	0.3111	6.944	0	0	0
2013/09/13	R207	07/11/2013	6.69	Put	Bond Future	4,366.9400		4.3669	4,205.9600	4.2060	(3.686)	0	0	0
2013/09/13	R207	07/11/2013	6.71	Put	Bond Future	4,279.7300		4.2797	4,119.6600	4.1197	(3.740)	0	0	0
2013/09/13	R207	07/11/2013	6.69	Call	Bond Future	276.6400		0.2766	295.9300	0.2959	6.973	0	0	0
2013/09/13	R207	07/11/2013	6.70	Put	Bond Future	4,323.2400		4.3232	4,162.7200	4.1627	(3.713)	0	0	0
2013/09/13	R207	06/02/2014			Bond Future	7.6312		98.7420	7.5919	98.9247	(0.515)	0.0000	0.0000	0
2013/09/13	R207	06/02/2014	6.65	Call	Bond Future	726.7200		0.7267	762.3700	0.7624	4.906	0	0	0
2013/09/13	R207	06/02/2014	6.64	Put	Bond Future	5,456.3300		5.4563	5,308.8800	5.3089	(2.702)	0	0	0
2013/09/13	R207	06/02/2014	6.66	Put	Bond Future	5,378.2700		5.3783	5,231.6400	5.2316	(2.726)	0	0	0
2013/09/13	R207	06/02/2014	6.65	Put	Bond Future	5,417.2200		5.4172	5,270.1800	5.2702	(2.714)	0	0	0
2013/09/13	R207	06/02/2014	6.66	Call	Bond Future	736.9300		0.7369	772.9900	0.7730	4.893	0	0	0
2013/09/13	R207	06/02/2014	6.64	Call	Bond Future	716.6300		0.7166	751.8700	0.7519	4.917	0	0	0
2013/09/13	R207	08/05/2014	6.19	Put	Bond Future	7,968.9900		7.9690	7,815.2300	7.8152	(1.929)	0	0	0
2013/09/13	R207	08/05/2014	6.21	Put	Bond Future	7,887.6500		7.8876	7,734.4500	7.7345	(1.942)	0	0	0
2013/09/13	R207	08/05/2014			Bond Future	7.7482		100.0947	7.7072	100.2781	(0.530)	0.0000	0.0000	0
2013/09/13	R207	08/05/2014	6.20	Put	Bond Future	7,928.2700		7.9283	7,774.7900	7.7748	(1.936)	0	0	0
2013/09/13	R207	08/05/2014	6.20	Call	Bond Future	713.4700		0.7135	743.4200	0.7434	4.198	0	0	0
2013/09/13	R207	08/05/2014	6.21	Call	Bond Future	721.4900		0.7215	751.7200	0.7517	4.190	0	0	0
2013/09/13	R207	08/05/2014	6.19	Call	Bond Future	705.5300		0.7055	735.2000	0.7352	4.205	0	0	0
2013/09/13	R207	07/08/2014	7.69	Call	Bond Future	3,083.3900		3.0834	3,169.3000	3.1693	2.786	0	0	0
2013/09/13	R207	07/08/2014	7.70	Put	Bond Future	3,839.4400		3.8394	3,738.2000	3.7382	(2.637)	0	0	0
2013/09/13	R207	07/08/2014			Bond Future	7.8713		97.8419	7.8275	98.0295	(0.557)	0.0000	0.0000	0
2013/09/13	R207	07/08/2014	7.70	Call	Bond Future	3,103.4500		3.1035	3,189.7400	3.1897	2.780	0	0	0

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2013/09/13	R207	07/08/2014	7.71	Call	Bond Future	3,123.5900	3.1236	3,210.2500	3.2102	2.774	0	0	0
2013/09/13	R207	07/08/2014	7.69	Put	Bond Future	3,862.5400	3.8625	3,760.9200	3.7609	(2.631)	0	0	0
2013/09/13	R207	07/08/2014	7.71	Put	Bond Future	3,816.4400	3.8164	3,715.5700	3.7156	(2.643)	0	0	0
2013/09/13	R208	07/11/2013			Bond Future	7.6314	95.8807	7.5995	96.0531	(0.418)	0.0000	0.0000	14,354
2013/09/13	R208	07/11/2013	6.79	Put	Bond Future	4,937.5300	4.9375	4,780.5800	4.7806	(3.179)	0	0	0
2013/09/13	R208	07/11/2013	6.81	Put	Bond Future	4,837.8300	4.8378	4,681.7000	4.6817	(3.227)	0	0	0
2013/09/13	R208	07/11/2013	6.80	Put	Bond Future	4,887.5700	4.8876	4,731.0300	4.7310	(3.203)	0	0	0
2013/09/13	R208	07/11/2013	6.81	Call	Bond Future	274.8900	0.2749	291.2000	0.2912	5.933	0	0	0
2013/09/13	R208	07/11/2013	7.50	Put	Bond Future	2,009.5700	2.0096	1,899.8000	1.8998	(5.462)	0	0	1,520
2013/09/13	R208	07/11/2013	6.79	Call	Bond Future	260.1800	0.2602	275.6700	0.2757	5.954	0	0	0
2013/09/13	R208	07/11/2013	7.50	Call	Bond Future	1,296.9600	1.2970	1,359.6300	1.3596	4.832	0	0	0
2013/09/13	R208	07/11/2013	6.80	Call	Bond Future	267.4500	0.2675	283.3500	0.2834	5.945	0	0	0
2013/09/13	R208	06/02/2014	6.74	Put	Bond Future	6,151.8200	6.1518	6,008.8700	6.0089	(2.324)	0	0	0
2013/09/13	R208	06/02/2014			Bond Future	7.7371	97.1389	7.7037	97.3136	(0.432)	0.0000	0.0000	0
2013/09/13	R208	06/02/2014	6.76	Put	Bond Future	6,062.2700	6.0623	5,920.1100	5.9201	(2.345)	0	0	0
2013/09/13	R208	06/02/2014	6.75	Put	Bond Future	6,106.9600	6.1070	5,964.4100	5.9644	(2.334)	0	0	0
2013/09/13	R208	06/02/2014	6.74	Call	Bond Future	760.7900	0.7608	792.6200	0.7926	4.184	0	0	0
2013/09/13	R208	06/02/2014	6.75	Call	Bond Future	771.8400	0.7718	804.0700	0.8041	4.176	0	0	0
2013/09/13	R208	06/02/2014	6.76	Call	Bond Future	783.0200	0.7830	815.6400	0.8156	4.166	0	0	0
2013/09/13	R208	08/05/2014	6.31	Call	Bond Future	692.9200	0.6929	719.1100	0.7191	3.780	0	0	0
2013/09/13	R208	08/05/2014			Bond Future	7.8390	95.0725	7.8044	95.2479	(0.442)	0.0000	0.0000	0
2013/09/13	R208	08/05/2014	6.29	Call	Bond Future	676.2100	0.6762	701.8700	0.7019	3.795	0	0	0
2013/09/13	R208	08/05/2014	6.31	Put	Bond Future	8,830.1200	8.8301	8,680.8200	8.6808	(1.691)	0	0	0
2013/09/13	R208	08/05/2014	6.30	Put	Bond Future	8,877.7200	8.8777	8,728.1500	8.7282	(1.685)	0	0	0
2013/09/13	R208	08/05/2014	6.29	Put	Bond Future	8,925.4100	8.9254	8,775.5800	8.7756	(1.679)	0	0	0
2013/09/13	R208	08/05/2014	6.30	Call	Bond Future	684.5300	0.6845	710.4500	0.7105	3.787	0	0	0
2013/09/13	R208	07/08/2014			Bond Future	7.9444	96.3905	7.9078	96.5700	(0.461)	0.0000	0.0000	0
2013/09/13	R208	07/08/2014	7.80	Call	Bond Future	3,259.9800	3.2600	3,342.6600	3.3427	2.536	0	0	0
2013/09/13	R208	07/08/2014	7.79	Put	Bond Future	3,995.9400	3.9959	3,898.8000	3.8988	(2.431)	0	0	0
2013/09/13	R208	07/08/2014	7.81	Put	Bond Future	3,943.1300	3.9431	3,846.7700	3.8468	(2.444)	0	0	0
2013/09/13	R208	07/08/2014	7.80	Put	Bond Future	3,969.4700	3.9695	3,872.7200	3.8727	(2.437)	0	0	0
2013/09/13	R208	07/08/2014	7.81	Call	Bond Future	3,282.9700	3.2830	3,366.0400	3.3660	2.530	0	0	0
2013/09/13	R208	07/08/2014	7.79	Call	Bond Future	3,237.0800	3.2371	3,319.3700	3.3194	2.542	0	0	0
2013/09/13	R209	07/11/2013	8.80	Put	Bond Future	2,926.2700	2.9263	2,959.5800	2.9596	1.138	0	0	0
2013/09/13	R209	07/11/2013	9.50	Put	Bond Future	919.9600	0.9200	926.7400	0.9267	0.737	0	0	980
2013/09/13	R209	07/11/2013			Bond Future	8.8669	75.4461	8.8812	75.3358	0.161	0.0000	0.0000	19,302
2013/09/13	R209	07/11/2013	8.80	Call	Bond Future	2,406.9200	2.4069	2,329.9100	2.3299	(3.200)	0	0	0
2013/09/13	R209	07/11/2013	9.25	Call	Bond Future	4,305.3100	4.3053	4,208.6000	4.2086	(2.246)	0	0	0
2013/09/13	R209	07/11/2013	8.81	Call	Bond Future	2,442.7700	2.4428	2,365.2300	2.3652	(3.174)	0	0	0
2013/09/13	R209	07/11/2013	8.65	Call	Bond Future	1,906.1100	1.9061	1,837.4400	1.8374	(3.603)	0	0	0
2013/09/13	R209	07/11/2013	8.79	Call	Bond Future	2,371.3800	2.3714	2,294.9000	2.2949	(3.225)	0	0	0
2013/09/13	R209	07/11/2013	9.40	Call	Bond Future	5,047.8200	5.0478	4,946.6800	4.9467	(2.004)	0	0	0
2013/09/13	R209	07/11/2013	9.70	Put	Bond Future	627.2700	0.6273	630.4900	0.6305	0.513	0	0	1,520
2013/09/13	R209	07/11/2013	9.25	Put	Bond Future	1,438.0900	1.4381	1,451.7000	1.4517	0.946	0	0	1,000
2013/09/13	R209	07/11/2013	8.79	Put	Bond Future	2,968.8100	2.9688	3,002.6500	3.0026	1.140	0	0	0
2013/09/13	R209	07/11/2013	9.40	Put	Bond Future	1,104.8800	1.1049	1,114.0600	1.1141	0.831	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
2013/09/13	R209	07/11/2013	9.50	Call	Bond Future	5,565.9300	5.5659	5,462.3900	5.4624	(1.860)	0	0	0
2013/09/13	R209	07/11/2013	9.70	Call	Bond Future	6,646.3600	6.6464	6,539.2600	6.5393	(1.611)	0	0	0
2013/09/13	R209	07/11/2013	8.65	Put	Bond Future	3,610.0400	3.6100	3,651.6900	3.6517	1.154	0	0	4,700
2013/09/13	R209	07/11/2013	8.81	Put	Bond Future	2,884.1600	2.8842	2,916.9400	2.9169	1.137	0	0	0
2013/09/13	R209	06/02/2014	8.56	Call	Bond Future	2,965.7200	2.9657	2,905.4700	2.9055	(2.032)	0	0	0
2013/09/13	R209	06/02/2014			Bond Future	8.9538	76.4362	8.9685	76.3245	0.164	0.0000	0.0000	410
2013/09/13	R209	06/02/2014	8.54	Call	Bond Future	2,906.0000	2.9060	2,846.4400	2.8464	(2.050)	0	0	0
2013/09/13	R209	06/02/2014	8.55	Call	Bond Future	2,935.7800	2.9358	2,875.8700	2.8759	(2.041)	0	0	0
2013/09/13	R209	06/02/2014	8.54	Put	Bond Future	6,155.7900	6.1558	6,207.9100	6.2079	0.847	0	0	0
2013/09/13	R209	06/02/2014	8.56	Put	Bond Future	6,053.3900	6.0534	6,104.8200	6.1048	0.850	0	0	0
2013/09/13	R209	06/02/2014	8.55	Put	Bond Future	6,104.4400	6.1044	6,156.2100	6.1562	0.848	0	0	0
2013/09/13	R209	08/05/2014			Bond Future	9.0373	74.3378	9.0526	74.2233	0.170	0.0000	0.0000	0
2013/09/13	R209	08/05/2014	7.85	Call	Bond Future	2,002.4900	2.0025	1,962.5000	1.9625	(1.997)	0	0	0
2013/09/13	R209	08/05/2014	7.86	Call	Bond Future	2,022.0900	2.0221	1,981.8400	1.9818	(1.991)	0	0	0
2013/09/13	R209	08/05/2014	7.85	Put	Bond Future	11,786.0400	11.7860	11,860.6000	11.8606	0.633	0	0	0
2013/09/13	R209	08/05/2014	7.84	Call	Bond Future	1,983.0100	1.9830	1,943.2900	1.9433	(2.003)	0	0	0
2013/09/13	R209	08/05/2014	7.84	Put	Bond Future	11,857.2200	11.8572	11,932.0500	11.9320	0.631	0	0	0
2013/09/13	R209	08/05/2014	7.86	Put	Bond Future	11,715.1200	11.7151	11,789.4200	11.7894	0.634	0	0	0
2013/09/13	R209	07/08/2014	9.04	Put	Bond Future	6,540.0100	6.5400	6,585.2400	6.5852	0.692	0	0	0
2013/09/13	R209	07/08/2014			Bond Future	9.1210	75.3686	9.1366	75.2536	0.171	0.0000	0.0000	0
2013/09/13	R209	07/08/2014	9.06	Put	Bond Future	6,459.6400	6.4596	6,504.4400	6.5044	0.694	0	0	0
2013/09/13	R209	07/08/2014	9.05	Put	Bond Future	6,499.7200	6.4997	6,544.7400	6.5447	0.693	0	0	0
2013/09/13	R209	07/08/2014	9.05	Call	Bond Future	5,973.6000	5.9736	5,903.6600	5.9037	(1.171)	0	0	0
2013/09/13	R209	07/08/2014	9.06	Call	Bond Future	6,007.9800	6.0080	5,937.8200	5.9378	(1.168)	0	0	0
2013/09/13	R209	07/08/2014	9.04	Call	Bond Future	5,939.3100	5.9393	5,869.5800	5.8696	(1.174)	0	0	0
2013/09/13	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	R210	07/11/2013			Bond Future	153.7912	153.7912	154.7299	154.7299	0.610	0.0000	0.0000	1,319
2013/09/13	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	R210	07/11/2013	159.99	Put	Bond Future	6,198.7900	6.1988	5,260.1500	5.2601	(15.142)	0	0	0
2013/09/13	R210	07/11/2013	160.01	Put	Bond Future	6,218.7900	6.2188	5,280.1500	5.2801	(15.094)	0	0	0
2013/09/13	R210	07/11/2013	160.00	Put	Bond Future	6,208.7900	6.2088	5,270.1500	5.2701	(15.118)	0	0	0
2013/09/13	R211	07/11/2013			Bond Future	128.3223	128.3223	128.3171	128.3171	(0.004)	0.0000	0.0000	522
2013/09/13	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	R211	07/11/2013	129.99	Put	Bond Future	1,667.7100	1.6677	1,672.8700	1.6729	0.309	0	0	0
2013/09/13	R211	07/11/2013	130.01	Put	Bond Future	1,687.7100	1.6877	1,692.8700	1.6929	0.306	0	0	0
2013/09/13	R211	07/11/2013	130.00	Put	Bond Future	1,677.7100	1.6777	1,682.8700	1.6829	0.308	0	0	0
2013/09/13	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	R212	07/11/2013	132.99	Put	Bond Future	3,821.9400	3.8219	3,337.7100	3.3377	(12.670)	0	0	0
2013/09/13	R212	07/11/2013			Bond Future	129.1681	129.1681	129.6523	129.6523	0.375	0.0000	0.0000	21,791
2013/09/13	R212	07/11/2013	133.01	Put	Bond Future	3,841.9400	3.8419	3,357.7100	3.3577	(12.604)	0	0	0
2013/09/13	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	R212	07/11/2013	133.00	Put	Bond Future	3,831.9400	3.8319	3,347.7100	3.3477	(12.637)	0	0	0
2013/09/13	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
2013/09/13	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	R213	07/11/2013	8.60	Call	Bond Future	2,100.9700	2.1010	2,063.6000	2.0636	(1.779)	0	0	0
2013/09/13	R213	07/11/2013			Bond Future	8.7417	86.0048	8.7458	85.9729	0.047	0.0000	0.0000	19,495
2013/09/13	R213	07/11/2013	8.61	Call	Bond Future	2,134.9800	2.1350	2,097.4200	2.0974	(1.759)	0	0	0
2013/09/13	R213	07/11/2013	8.59	Put	Bond Future	3,267.2900	3.2673	3,261.9700	3.2620	(0.163)	0	0	0
2013/09/13	R213	07/11/2013	8.61	Put	Bond Future	3,175.2500	3.1752	3,169.5500	3.1695	(0.180)	0	0	0
2013/09/13	R213	07/11/2013	8.60	Put	Bond Future	3,220.9800	3.2210	3,215.4700	3.2155	(0.171)	0	0	0
2013/09/13	R213	07/11/2013	8.59	Call	Bond Future	2,067.4200	2.0674	2,030.2400	2.0302	(1.798)	0	0	0
2013/09/13	R213	06/02/2014			Bond Future	8.8375	87.1334	8.8417	87.1012	0.047	0.0000	0.0000	0
2013/09/13	R213	06/02/2014	8.29	Put	Bond Future	7,020.2900	7.0203	7,026.3000	7.0263	0.086	0	0	0
2013/09/13	R213	06/02/2014	8.31	Put	Bond Future	6,911.0900	6.9111	6,916.8500	6.9168	0.083	0	0	0
2013/09/13	R213	06/02/2014	8.29	Call	Bond Future	2,652.9800	2.6530	2,626.7800	2.6268	(0.988)	0	0	0
2013/09/13	R213	06/02/2014	8.30	Put	Bond Future	6,965.5400	6.9655	6,971.4300	6.9714	0.085	0	0	0
2013/09/13	R213	06/02/2014	8.30	Call	Bond Future	2,680.9100	2.6809	2,654.5900	2.6546	(0.982)	0	0	0
2013/09/13	R213	06/02/2014	8.31	Call	Bond Future	2,709.0300	2.7090	2,682.5800	2.6826	(0.976)	0	0	0
2013/09/13	R213	08/05/2014	7.65	Put	Bond Future	12,444.8400	12.4448	12,461.1800	12.4612	0.131	0	0	0
2013/09/13	R213	08/05/2014			Bond Future	8.9260	84.7882	8.9305	84.7539	0.051	0.0000	0.0000	0
2013/09/13	R213	08/05/2014	7.64	Put	Bond Future	12,515.9500	12.5160	12,532.3900	12.5324	0.131	0	0	0
2013/09/13	R213	08/05/2014	7.66	Put	Bond Future	12,373.9800	12.3740	12,390.2100	12.3902	0.131	0	0	0
2013/09/13	R213	08/05/2014	7.65	Call	Bond Future	1,930.5300	1.9305	1,912.6300	1.9126	(0.927)	0	0	0
2013/09/13	R213	08/05/2014	7.64	Call	Bond Future	1,911.9400	1.9119	1,894.1400	1.8941	(0.931)	0	0	0
2013/09/13	R213	08/05/2014	7.66	Call	Bond Future	1,949.2500	1.9493	1,931.2400	1.9312	(0.924)	0	0	0
2013/09/13	R213	07/08/2014	8.86	Call	Bond Future	5,870.4400	5.8704	5,843.7600	5.8438	(0.454)	0	0	0
2013/09/13	R213	07/08/2014			Bond Future	9.0163	85.9637	9.0208	85.9303	0.050	0.0000	0.0000	0
2013/09/13	R213	07/08/2014	8.84	Call	Bond Future	5,802.8200	5.8028	5,776.2600	5.7763	(0.458)	0	0	0
2013/09/13	R213	07/08/2014	8.85	Call	Bond Future	5,836.5800	5.8366	5,809.9600	5.8100	(0.456)	0	0	0
2013/09/13	R213	07/08/2014	8.84	Put	Bond Future	7,128.5800	7.1286	7,135.3900	7.1354	0.096	0	0	0
2013/09/13	R213	07/08/2014	8.86	Put	Bond Future	7,044.2700	7.0443	7,050.9600	7.0510	0.095	0	0	0
2013/09/13	R213	07/08/2014	8.85	Put	Bond Future	7,086.3300	7.0863	7,093.0800	7.0931	0.095	0	0	0
2013/09/13	R214	07/11/2013	7.80	Call	Bond Future	198.3500	0.1984	182.9000	0.1829	(7.789)	0	0	0
2013/09/13	R214	07/11/2013			Bond Future	9.0285	75.8016	9.0428	75.6886	0.158	0.0000	0.0000	2,427
2013/09/13	R214	07/11/2013	7.81	Call	Bond Future	204.2100	0.2042	188.4200	0.1884	(7.732)	0	0	0
2013/09/13	R214	07/11/2013	7.79	Call	Bond Future	192.6200	0.1926	177.5200	0.1775	(7.839)	0	0	0
2013/09/13	R214	07/11/2013	7.81	Put	Bond Future	10,996.7100	10.9967	11,093.9900	11.0940	0.885	0	0	0
2013/09/13	R214	07/11/2013	7.80	Put	Bond Future	11,089.8000	11.0898	11,187.4200	11.1874	0.880	0	0	0
2013/09/13	R214	07/11/2013	7.79	Put	Bond Future	11,183.2200	11.1832	11,281.1900	11.2812	0.876	0	0	0
2013/09/13	R214	06/02/2014			Bond Future	9.1186	76.7964	9.1333	76.6819	0.162	0.0000	0.0000	0
2013/09/13	R214	06/02/2014	8.99	Put	Bond Future	5,139.3000	5.1393	5,181.7700	5.1818	0.826	0	0	0
2013/09/13	R214	06/02/2014	9.01	Put	Bond Future	5,051.5500	5.0515	5,093.3900	5.0934	0.828	0	0	0
2013/09/13	R214	06/02/2014	8.99	Call	Bond Future	4,127.1600	4.1272	4,055.0500	4.0550	(1.747)	0	0	0
2013/09/13	R214	06/02/2014	9.00	Put	Bond Future	5,095.2700	5.0953	5,137.4300	5.1374	0.827	0	0	0
2013/09/13	R214	06/02/2014	9.00	Call	Bond Future	4,162.6900	4.1627	4,090.2700	4.0903	(1.740)	0	0	0
2013/09/13	R214	06/02/2014	9.01	Call	Bond Future	4,198.3800	4.1984	4,125.6400	4.1256	(1.733)	0	0	0
2013/09/13	R248	07/11/2013			Bond Future	9.0593	98.4904	9.0736	98.3447	0.158	0.0000	0.0000	10,260
2013/09/13	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
2013/09/13	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	R248	07/11/2013	7.86	Put	Bond Future	13,772.3200	13.7723	13,918.0800	13.9181	1.058	0	0	0
2013/09/13	R248	07/11/2013	7.85	Put	Bond Future	13,901.3900	13.9014	14,047.1500	14.0471	1.049	0	0	0
2013/09/13	R248	07/11/2013	7.84	Put	Bond Future	14,030.7200	14.0307	14,176.4800	14.1765	1.039	0	0	0
2013/09/13	R248	06/02/2014	9.11	Put	Bond Future	411.4400	0.4114	559.0400	0.5590	35.874	0	0	0
2013/09/13	R248	06/02/2014			Bond Future	9.1509	99.7829	9.1657	99.6353	0.161	0.0000	0.0000	0
2013/09/13	R248	06/02/2014	9.10	Put	Bond Future	512.5200	0.5125	660.1200	0.6601	28.799	0	0	0
2013/09/13	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/13	R248	06/02/2014	9.09	Put	Bond Future	613.7900	0.6138	761.3900	0.7614	24.047	0	0	0

Total

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