



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 23/08/2013 to 23/08/2013

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/23	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/23	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	2025	07/11/2013			Bond Future	107.1464	107.1464	107.1270	107.1270	(0.018)	0.0000	0.0000	0
2013/08/23	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	2025	07/11/2013	110.99	Put	Bond Future	3,843.5700	3.8436	3,862.9600	3.8630	0.504	0	0	0
2013/08/23	2025	07/11/2013	111.01	Put	Bond Future	3,863.5700	3.8636	3,882.9600	3.8830	0.502	0	0	0
2013/08/23	2025	07/11/2013	111.00	Put	Bond Future	3,853.5700	3.8536	3,872.9600	3.8730	0.503	0	0	0
2013/08/23	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	2038	07/11/2013			Bond Future	102.8865	102.8865	103.0597	103.0597	0.168	0.0000	0.0000	0
2013/08/23	2038	07/11/2013	109.99	Put	Bond Future	7,103.5400	7.1035	6,930.2800	6.9303	(2.439)	0	0	0
2013/08/23	2038	07/11/2013	110.00	Put	Bond Future	7,113.5400	7.1135	6,940.2800	6.9403	(2.436)	0	0	0
2013/08/23	2038	07/11/2013	110.01	Put	Bond Future	7,123.5400	7.1235	6,950.2800	6.9503	(2.432)	0	0	0
2013/08/23	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	2050	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	2050	07/11/2013	110.00	Put	Bond Future	4,769.0100	4.7690	4,786.4600	4.7865	0.366	0	0	0
2013/08/23	2050	07/11/2013			Bond Future	105.2310	105.2310	105.2135	105.2135	(0.017)	0.0000	0.0000	122
2013/08/23	2050	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	2050	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	2050	07/11/2013	109.99	Put	Bond Future	4,759.0100	4.7590	4,776.4600	4.7765	0.367	0	0	0
2013/08/23	2050	07/11/2013	110.01	Put	Bond Future	4,779.0100	4.7790	4,796.4600	4.7965	0.365	0	0	0
2013/08/23	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	AL37	07/11/2013			Index Future	399.2100	399.2100	401.4480	401.4480	0.561	0.0000	0.0000	0
2013/08/23	AL37	06/02/2014			Index Future	404.4480	404.4480	406.7150	406.7150	0.561	0.0000	0.0000	0
2013/08/23	AL7T	07/11/2013			Index Future	465.4370	465.4370	470.3870	470.3870	1.064	0.0000	0.0000	1
2013/08/23	AL7T	06/02/2014			Index Future	471.5440	471.5440	476.5590	476.5590	1.064	0.0000	0.0000	0
2013/08/23	ALBI	07/11/2013			Index Future	419.0330	419.0330	423.3060	423.3060	1.020	0.0000	0.0000	770
2013/08/23	ALBI	06/02/2014			Index Future	424.5310	424.5310	428.8590	428.8590	1.019	0.0000	0.0000	73
2013/08/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/08/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/08/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/23	EL28	07/11/2013			Bond Future	107.9745	107.9745	107.9563	107.9563	(0.017)	0.0000	0.0000	0
2013/08/23	EL28	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	EL28	07/11/2013	109.99	Put	Bond Future	2,015.5400	2.0155	2,033.7000	2.0337	0.901	0	0	0
2013/08/23	EL28	07/11/2013	110.01	Put	Bond Future	2,035.5400	2.0355	2,053.7000	2.0537	0.892	0	0	0
2013/08/23	EL28	07/11/2013	110.00	Put	Bond Future	2,025.5400	2.0255	2,043.7000	2.0437	0.897	0	0	0
2013/08/23	EL28	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	EL28	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	ES33	07/11/2013			Bond Future	10.1531	78.7134	9.9510	80.1378	(1.990)	0.0000	0.0000	6,292
2013/08/23	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	ES33	07/11/2013	8.51	Put	Bond Future	12,874.4400	12.8744	11,450.0200	11.4500	(11.064)	0	0	0
2013/08/23	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	ES33	07/11/2013	8.49	Put	Bond Future	13,050.8700	13.0509	11,626.4500	11.6264	(10.914)	0	0	0
2013/08/23	ES33	07/11/2013	8.50	Put	Bond Future	12,962.5900	12.9626	11,538.1700	11.5382	(10.989)	0	0	0
2013/08/23	ES33	06/02/2014	9.54	Put	Bond Future	5,390.0300	5.3900	3,946.8900	3.9469	(26.774)	0	0	0
2013/08/23	ES33	06/02/2014			Bond Future	10.2917	79.7461	10.0825	81.1893	(2.033)	0.0000	0.0000	0
2013/08/23	ES33	06/02/2014	9.56	Put	Bond Future	5,239.0800	5.2391	3,795.9400	3.7959	(27.546)	0	0	0
2013/08/23	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	ES33	06/02/2014	9.55	Put	Bond Future	5,314.5000	5.3145	3,871.3600	3.8714	(27.155)	0	0	0
2013/08/23	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	GOVI	07/11/2013			GOVI	418.8230	418.8230	422.9210	422.9210	0.978	0.0000	0.0000	107
2013/08/23	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	GOVI	07/11/2013	445.99	Put	GOVI	271,670.0000	27.1670	230,690.0000	23.0690	(15.084)	0	0	0
2013/08/23	GOVI	07/11/2013	446.01	Put	GOVI	271,870.0000	27.1870	230,890.0000	23.0890	(15.073)	0	0	0
2013/08/23	GOVI	07/11/2013	446.00	Put	GOVI	271,770.0000	27.1770	230,790.0000	23.0790	(15.079)	0	0	0
2013/08/23	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	GOVI	06/02/2014			GOVI	424.3180	424.3180	428.4700	428.4700	0.979	0.0000	0.0000	268
2013/08/23	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	GOVI	06/02/2014	439.99	Put	GOVI	156,720.0000	15.6720	115,200.0000	11.5200	(26.493)	0	0	0
2013/08/23	GOVI	06/02/2014	440.01	Put	GOVI	156,920.0000	15.6920	115,400.0000	11.5400	(26.459)	0	0	0
2013/08/23	GOVI	06/02/2014	440.00	Put	GOVI	156,820.0000	15.6820	115,300.0000	11.5300	(26.476)	0	0	0
2013/08/23	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	GOVI	08/05/2014			GOVI	430.0300	430.0300	434.2380	434.2380	0.979	0.0000	0.0000	0
2013/08/23	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	GOVI	08/05/2014	441.99	Put	GOVI	119,600.0000	11.9600	77,520.0000	7.7520	(35.184)	0	0	0
2013/08/23	GOVI	08/05/2014	442.01	Put	GOVI	119,800.0000	11.9800	77,720.0000	7.7720	(35.125)	0	0	0
2013/08/23	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	GOVI	08/05/2014	442.00	Put	GOVI	119,700.0000	11.9700	77,620.0000	7.7620	(35.155)	0	0	0
2013/08/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0

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2013/08/23	IGOV	07/11/2013			Index Future	192.4380	192.4380	192.4530	192.4530	0.008	0.0000	0.0000	1,078
2013/08/23	IGOV	06/02/2014			Index Future	194.9870	194.9870	195.0010	195.0010	0.007	0.0000	0.0000	166
2013/08/23	ILBI	07/11/2013			Index Future	524.3680	524.3680	520.4900	520.4900	(0.740)	0.0000	0.0000	0
2013/08/23	ILBI	06/02/2014			Index Future	531.4590	531.4590	527.5280	527.5280	(0.740)	0.0000	0.0000	186
2013/08/23	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/08/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/08/23	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/08/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/08/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/08/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/08/23	JBAF	18/09/2013			Jibar Tradeable Future	5.2000	94.8000	5.2200	94.7800	0.385	0.0000	0.0000	700
2013/08/23	JBAF	16/10/2013			Jibar Tradeable Future	5.2900	94.7100	5.2700	94.7300	(0.378)	0.0000	0.0000	0
2013/08/23	JBAF	20/11/2013			Jibar Tradeable Future	5.3200	94.6800	5.3000	94.7000	(0.376)	0.0000	0.0000	3,000
2013/08/23	JBAF	18/12/2013			Jibar Tradeable Future	5.5600	94.4400	5.4700	94.5300	(1.619)	0.0000	0.0000	1,500
2013/08/23	JBAF	15/01/2014			Jibar Tradeable Future	5.6700	94.3300	5.5900	94.4100	(1.411)	0.0000	0.0000	1,000
2013/08/23	JBAF	19/02/2014			Jibar Tradeable Future	5.8800	94.1200	5.8100	94.1900	(1.190)	0.0000	0.0000	0
2013/08/23	JBAF	19/03/2014			Jibar Tradeable Future	6.0900	93.9100	6.0000	94.0000	(1.478)	0.0000	0.0000	400
2013/08/23	JBAF	18/06/2014			Jibar Tradeable Future	6.4600	93.5400	6.3800	93.6200	(1.238)	0.0000	0.0000	1,000
2013/08/23	JBAF	17/09/2014			Jibar Tradeable Future	6.8700	93.1300	6.7200	93.2800	(2.183)	0.0000	0.0000	0
2013/08/23	JBAF	17/12/2014			Jibar Tradeable Future	7.2000	92.8000	7.0400	92.9600	(2.222)	0.0000	0.0000	0
2013/08/23	JBAF	18/03/2015			Jibar Tradeable Future	7.5100	92.4900	7.3600	92.6400	(1.997)	0.0000	0.0000	250
2013/08/23	JBAF	17/06/2015			Jibar Tradeable Future	7.7600	92.2400	7.6300	92.3700	(1.675)	0.0000	0.0000	0
2013/08/23	R023	07/11/2013	6.50	Put	Bond Future	13,343.9500	13.3439	12,086.0600	12.0861	(9.427)	0	0	0
2013/08/23	R023	07/11/2013			Bond Future	8.4941	96.8255	8.2912	98.0833	(2.388)	0.0000	0.0000	11,802
2013/08/23	R023	07/11/2013	6.49	Put	Bond Future	13,416.6800	13.4167	12,158.7900	12.1588	(9.376)	0	0	0
2013/08/23	R023	07/11/2013	6.51	Put	Bond Future	13,271.2700	13.2713	12,013.3800	12.0134	(9.478)	0	0	0
2013/08/23	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	R023	06/02/2014			Bond Future	8.6232	98.0959	8.4118	99.3702	(2.451)	0.0000	0.0000	0
2013/08/23	R023	06/02/2014	7.84	Put	Bond Future	4,833.3300	4.8333	3,559.0100	3.5590	(26.365)	0	0	0
2013/08/23	R023	06/02/2014	7.86	Put	Bond Future	4,706.0100	4.7060	3,431.6900	3.4317	(27.079)	0	0	0
2013/08/23	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	R023	06/02/2014	7.85	Put	Bond Future	4,769.6500	4.7696	3,495.3300	3.4953	(26.717)	0	0	0
2013/08/23	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	R023	06/02/2014	7.86	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/23	R157	07/11/2013			Bond Future	6.6410	113.8360	6.4866	114.1206	(2.326)	0.0000	0.0000	31,050
2013/08/23	R157	07/11/2013	5.60	Call	Bond Future	73.5600	0.0736	105.8300	0.1058	43.869	0	0	0
2013/08/23	R157	07/11/2013	5.59	Put	Bond Future	2,027.4300	2.0274	1,774.4300	1.7744	(12.479)	0	0	0
2013/08/23	R157	07/11/2013	5.61	Put	Bond Future	1,993.7700	1.9938	1,742.1500	1.7422	(12.620)	0	0	0
2013/08/23	R157	07/11/2013	5.60	Put	Bond Future	2,010.5800	2.0106	1,758.2700	1.7583	(12.549)	0	0	0
2013/08/23	R157	07/11/2013	5.61	Call	Bond Future	75.5700	0.0756	108.5300	0.1085	43.615	0	0	0
2013/08/23	R157	07/11/2013	5.59	Call	Bond Future	71.5900	0.0716	103.1700	0.1032	44.112	0	0	0
2013/08/23	R157	06/02/2014	5.64	Call	Bond Future	195.7200	0.1957	249.6300	0.2496	27.544	0	0	0
2013/08/23	R157	06/02/2014	5.65	Put	Bond Future	2,179.4300	2.1794	1,945.6500	1.9456	(10.727)	0	0	0
2013/08/23	R157	06/02/2014			Bond Future	6.8880	115.3296	6.7060	115.6179	(2.643)	0.0000	0.0000	100
2013/08/23	R157	06/02/2014	5.65	Call	Bond Future	198.4900	0.1985	252.9900	0.2530	27.457	0	0	0
2013/08/23	R157	06/02/2014	5.66	Call	Bond Future	201.3000	0.2013	256.3900	0.2564	27.367	0	0	0
2013/08/23	R157	06/02/2014	5.64	Put	Bond Future	2,192.8600	2.1929	1,958.4900	1.9585	(10.688)	0	0	0
2013/08/23	R157	06/02/2014	5.66	Put	Bond Future	2,166.0500	2.1660	1,932.8600	1.9329	(10.766)	0	0	0
2013/08/23	R157	08/05/2014	5.20	Call	Bond Future	78.9000	0.0789	107.7200	0.1077	36.527	0	0	0
2013/08/23	R157	08/05/2014			Bond Future	7.1815	110.0739	6.9622	110.3659	(3.054)	0.0000	0.0000	0
2013/08/23	R157	08/05/2014	5.21	Call	Bond Future	80.0800	0.0801	109.2500	0.1093	36.426	0	0	0
2013/08/23	R157	08/05/2014	5.19	Call	Bond Future	77.7300	0.0777	106.2000	0.1062	36.627	0	0	0
2013/08/23	R157	08/05/2014	5.20	Put	Bond Future	2,758.8500	2.7588	2,495.6000	2.4956	(9.542)	0	0	0
2013/08/23	R157	08/05/2014	5.19	Put	Bond Future	2,771.4400	2.7714	2,507.8400	2.5078	(9.511)	0	0	0
2013/08/23	R157	08/05/2014	5.21	Put	Bond Future	2,746.2700	2.7463	2,483.3700	2.4834	(9.573)	0	0	0
2013/08/23	R157	07/08/2014	6.76	Put	Bond Future	1,449.8200	1.4498	1,263.9400	1.2639	(12.821)	0	0	0
2013/08/23	R157	07/08/2014			Bond Future	7.5942	111.5647	7.3203	111.8608	(3.607)	0.0000	0.0000	0
2013/08/23	R157	07/08/2014	6.75	Put	Bond Future	1,456.9900	1.4570	1,270.5900	1.2706	(12.793)	0	0	0
2013/08/23	R157	07/08/2014	6.74	Call	Bond Future	536.9700	0.5370	646.0700	0.6461	20.318	0	0	0
2013/08/23	R157	07/08/2014	6.75	Call	Bond Future	540.7100	0.5407	650.3300	0.6503	20.273	0	0	0
2013/08/23	R157	07/08/2014	6.76	Call	Bond Future	544.4600	0.5445	654.6000	0.6546	20.229	0	0	0
2013/08/23	R157	07/08/2014	6.74	Put	Bond Future	1,464.1700	1.4642	1,277.2500	1.2772	(12.766)	0	0	0
2013/08/23	R186	07/11/2013	8.16	Put	Bond Future	6,487.1400	6.4871	5,527.7300	5.5277	(14.789)	0	0	0
2013/08/23	R186	07/11/2013	9.00	Put	Bond Future	2,362.3400	2.3623	1,856.8700	1.8569	(21.397)	0	0	1,200
2013/08/23	R186	07/11/2013			Bond Future	8.7417	117.6722	8.5807	119.0434	(1.842)	0.0000	0.0000	56,676
2013/08/23	R186	07/11/2013	6.50	Put	Bond Future	21,397.7400	21.3977	20,040.3300	20.0403	(6.344)	0	0	0
2013/08/23	R186	07/11/2013	8.15	Put	Bond Future	6,552.9800	6.5530	5,588.5500	5.5886	(14.717)	0	0	0
2013/08/23	R186	07/11/2013	6.75	Put	Bond Future	18,780.7100	18.7807	17,437.3300	17.4373	(7.153)	0	0	0
2013/08/23	R186	07/11/2013	8.14	Call	Bond Future	1,374.2300	1.3742	1,775.9600	1.7760	29.233	0	0	0
2013/08/23	R186	07/11/2013	8.50	Call	Bond Future	2,414.2100	2.4142	3,007.7100	3.0077	24.584	0	0	0
2013/08/23	R186	07/11/2013	8.75	Call	Bond Future	3,366.6900	3.3667	4,099.1900	4.0992	21.757	0	0	0
2013/08/23	R186	07/11/2013	8.25	Put	Bond Future	5,911.4800	5.9115	4,998.2400	4.9982	(15.449)	0	0	250
2013/08/23	R186	07/11/2013	8.00	Call	Bond Future	1,072.1900	1.0722	1,406.8800	1.4069	31.216	0	0	1,000
2013/08/23	R186	07/11/2013	8.15	Call	Bond Future	1,397.9200	1.3979	1,804.6600	1.8047	29.096	0	0	0
2013/08/23	R186	07/11/2013	6.50	Call	Bond Future	24.4400	0.0244	38.2000	0.0382	56.301	0	0	5,290
2013/08/23	R186	07/11/2013	8.16	Call	Bond Future	1,421.9000	1.4219	1,833.6600	1.8337	28.958	0	0	0
2013/08/23	R186	07/11/2013	8.00	Put	Bond Future	7,586.1000	7.5861	6,549.6200	6.5496	(13.663)	0	0	0
2013/08/23	R186	07/11/2013	8.75	Put	Bond Future	3,297.0700	3.2971	2,658.4000	2.6584	(19.371)	0	0	1,030
2013/08/23	R186	07/11/2013	9.00	Call	Bond Future	4,513.3300	4.5133	5,379.0300	5.3790	19.181	0	0	0
2013/08/23	R186	07/11/2013	8.25	Call	Bond Future	1,650.3800	1.6504	2,108.3100	2.1083	27.747	0	0	0
2013/08/23	R186	07/11/2013	6.75	Call	Bond Future	53.8200	0.0538	81.6100	0.0816	51.635	0	0	1,000

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2013/08/23	R186	07/11/2013	8.14	Put	Bond Future	6,619.2100	6.6192	5,649.7700	5.6498	(14.646)	0	0	0
2013/08/23	R186	07/11/2013	8.50	Put	Bond Future	4,481.3900	4.4814	3,703.7200	3.7037	(17.353)	0	0	4,000
2013/08/23	R186	06/02/2014			Bond Future	8.8586	113.9269	8.6915	115.3160	(1.886)	0.0000	0.0000	100
2013/08/23	R186	06/02/2014	7.75	Call	Bond Future	1,537.1100	1.5371	1,874.1400	1.8741	21.926	0	0	0
2013/08/23	R186	06/02/2014	7.74	Put	Bond Future	11,298.3700	11.2984	10,243.1800	10.2432	(9.339)	0	0	0
2013/08/23	R186	06/02/2014	7.76	Put	Bond Future	11,151.4000	11.1514	10,102.5100	10.1025	(9.406)	0	0	0
2013/08/23	R186	06/02/2014	7.75	Put	Bond Future	11,224.4000	11.2244	10,172.3200	10.1723	(9.373)	0	0	0
2013/08/23	R186	06/02/2014	7.76	Call	Bond Future	1,556.6200	1.5566	1,896.8400	1.8968	21.856	0	0	0
2013/08/23	R186	06/02/2014	7.74	Call	Bond Future	1,518.4800	1.5185	1,852.4000	1.8524	21.990	0	0	0
2013/08/23	R186	08/05/2014			Bond Future	8.9773	115.4609	8.8040	116.8686	(1.931)	0.0000	0.0000	0
2013/08/23	R186	08/05/2014	7.09	Put	Bond Future	17,881.8700	17.8819	16,702.4700	16.7025	(6.596)	0	0	0
2013/08/23	R186	08/05/2014	7.10	Call	Bond Future	1,131.8000	1.1318	1,362.1500	1.3622	20.353	0	0	0
2013/08/23	R186	08/05/2014	7.11	Call	Bond Future	1,144.4200	1.1444	1,376.8100	1.3768	20.306	0	0	0
2013/08/23	R186	08/05/2014	7.09	Call	Bond Future	1,119.2900	1.1193	1,347.6000	1.3476	20.398	0	0	0
2013/08/23	R186	08/05/2014	7.11	Put	Bond Future	17,711.6300	17.7116	16,536.3100	16.5363	(6.636)	0	0	0
2013/08/23	R186	08/05/2014	7.10	Put	Bond Future	17,796.6400	17.7966	16,619.2800	16.6193	(6.616)	0	0	0
2013/08/23	R186	07/08/2014	8.31	Call	Bond Future	4,003.7100	4.0037	4,559.0000	4.5590	13.869	0	0	0
2013/08/23	R186	07/08/2014			Bond Future	9.0995	111.7342	8.9195	113.1609	(1.978)	0.0000	0.0000	0
2013/08/23	R186	07/08/2014	8.29	Call	Bond Future	3,946.2600	3.9463	4,496.1100	4.4961	13.933	0	0	0
2013/08/23	R186	07/08/2014	8.30	Call	Bond Future	3,974.9200	3.9749	4,527.4900	4.5275	13.901	0	0	0
2013/08/23	R186	07/08/2014	8.29	Put	Bond Future	10,571.0400	10.5710	9,694.1100	9.6941	(8.296)	0	0	0
2013/08/23	R186	07/08/2014	8.31	Put	Bond Future	10,458.2100	10.4582	9,586.7200	9.5867	(8.333)	0	0	0
2013/08/23	R186	07/08/2014	8.30	Put	Bond Future	10,514.5200	10.5145	9,640.3100	9.6403	(8.314)	0	0	0
2013/08/23	R197	07/11/2013			Bond Future	276.0643	276.0643	274.8818	274.8818	(0.428)	0.0000	0.0000	2,100
2013/08/23	R197	07/11/2013	279.99	Put	Bond Future	3,925.7400	3.9257	5,108.1600	5.1082	30.120	0	0	0
2013/08/23	R197	07/11/2013	280.00	Put	Bond Future	3,935.7400	3.9357	5,118.1600	5.1182	30.043	0	0	0
2013/08/23	R197	07/11/2013	280.01	Put	Bond Future	3,945.7400	3.9457	5,128.1600	5.1282	29.967	0	0	0
2013/08/23	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	R201	07/11/2013	4.79	Put	Bond Future	940.1500	0.9402	818.8500	0.8189	(12.902)	0	0	0
2013/08/23	R201	07/11/2013			Bond Future	5.5913	106.7768	5.4585	106.9212	(2.374)	0.0000	0.0000	0
2013/08/23	R201	07/11/2013	4.80	Put	Bond Future	930.9000	0.9309	810.0900	0.8101	(12.978)	0	0	0
2013/08/23	R201	07/11/2013	4.81	Put	Bond Future	921.6900	0.9217	801.3600	0.8014	(13.055)	0	0	0
2013/08/23	R201	07/11/2013	4.79	Call	Bond Future	64.1400	0.0641	87.2300	0.0872	35.999	0	0	0
2013/08/23	R201	07/11/2013	4.80	Call	Bond Future	65.8900	0.0659	89.4700	0.0895	35.787	0	0	0
2013/08/23	R201	07/11/2013	4.81	Call	Bond Future	67.6800	0.0677	91.7400	0.0917	35.550	0	0	0
2013/08/23	R201	06/02/2014	5.24	Put	Bond Future	621.5800	0.6216	530.6800	0.5307	(14.624)	0	0	0
2013/08/23	R201	06/02/2014			Bond Future	5.6811	103.7700	5.5081	103.9163	(3.046)	0.0000	0.0000	0
2013/08/23	R201	06/02/2014	5.26	Put	Bond Future	610.6900	0.6107	520.7200	0.5207	(14.733)	0	0	0
2013/08/23	R201	06/02/2014	5.24	Call	Bond Future	248.1800	0.2482	303.5100	0.3035	22.294	0	0	0
2013/08/23	R201	06/02/2014	5.25	Put	Bond Future	616.1200	0.6161	525.6800	0.5257	(14.679)	0	0	0
2013/08/23	R201	06/02/2014	5.25	Call	Bond Future	251.2100	0.2512	307.0000	0.3070	22.209	0	0	0
2013/08/23	R201	06/02/2014	5.26	Call	Bond Future	254.2700	0.2543	310.5300	0.3105	22.126	0	0	0
2013/08/23	R201	08/05/2014			Bond Future	5.7915	105.1673	5.5447	105.3155	(4.261)	0.0000	0.0000	0
2013/08/23	R201	08/05/2014	4.75	Call	Bond Future	64.2100	0.0642	94.5500	0.0946	47.251	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/23	R201	08/05/2014	4.76	Call	Bond Future	65.2800	0.0653	96.0000	0.0960	47.059	0	0	0
2013/08/23	R201	08/05/2014	4.74	Call	Bond Future	63.1500	0.0632	93.1200	0.0931	47.458	0	0	0
2013/08/23	R201	08/05/2014	4.76	Put	Bond Future	687.0300	0.6870	569.6200	0.5696	(17.090)	0	0	0
2013/08/23	R201	08/05/2014	4.75	Put	Bond Future	692.0200	0.6920	574.2300	0.5742	(17.021)	0	0	0
2013/08/23	R201	08/05/2014	4.74	Put	Bond Future	697.0200	0.6970	578.8600	0.5789	(16.952)	0	0	0
2013/08/23	R201	07/08/2014	5.31	Put	Bond Future	442.6200	0.4426	354.6500	0.3547	(19.875)	0	0	0
2013/08/23	R201	07/08/2014			Bond Future	5.9774	102.1829	5.5599	102.3330	(6.985)	0.0000	0.0000	0
2013/08/23	R201	07/08/2014	5.30	Put	Bond Future	444.8700	0.4449	356.6200	0.3566	(19.837)	0	0	0
2013/08/23	R201	07/08/2014	5.31	Call	Bond Future	202.4400	0.2024	264.5900	0.2646	30.700	0	0	0
2013/08/23	R201	07/08/2014	5.29	Call	Bond Future	199.7400	0.1997	261.3400	0.2613	30.840	0	0	0
2013/08/23	R201	07/08/2014	5.30	Call	Bond Future	201.0900	0.2011	262.9600	0.2630	30.767	0	0	0
2013/08/23	R201	07/08/2014	5.29	Put	Bond Future	447.1300	0.4471	358.6100	0.3586	(19.797)	0	0	0
2013/08/23	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	R202	07/11/2013			Bond Future	199.6857	199.6857	200.5483	200.5483	0.432	0.0000	0.0000	43,251
2013/08/23	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	R202	07/11/2013	208.99	Put	Bond Future	9,304.2700	9.3043	8,441.7500	8.4417	(9.270)	0	0	0
2013/08/23	R202	07/11/2013	209.01	Put	Bond Future	9,324.2700	9.3243	8,461.7500	8.4617	(9.250)	0	0	0
2013/08/23	R202	07/11/2013	209.00	Put	Bond Future	9,314.2700	9.3143	8,451.7500	8.4517	(9.260)	0	0	0
2013/08/23	R203	07/11/2013	6.01	Call	Bond Future	29.3700	0.0294	43.9400	0.0439	49.608	0	0	0
2013/08/23	R203	07/11/2013			Bond Future	7.4947	103.7858	7.3598	104.2369	(1.800)	0.0000	0.0000	19,620
2013/08/23	R203	07/11/2013	5.99	Call	Bond Future	27.4600	0.0275	41.2100	0.0412	50.073	0	0	0
2013/08/23	R203	07/11/2013	5.71	Put	Bond Future	6,181.5700	6.1816	5,736.1800	5.7362	(7.205)	0	0	0
2013/08/23	R203	07/11/2013	6.00	Call	Bond Future	28.4000	0.0284	42.5600	0.0426	49.859	0	0	0
2013/08/23	R203	07/11/2013	571.00	Call	Bond Future	101,556.2400	101.5562	102,007.3500	102.0074	0.444	0	0	0
2013/08/23	R203	07/11/2013	5.99	Put	Bond Future	5,201.1300	5.2011	4,763.7700	4.7638	(8.409)	0	0	0
2013/08/23	R203	07/11/2013	6.01	Put	Bond Future	5,132.2000	5.1322	4,695.6600	4.6957	(8.506)	0	0	0
2013/08/23	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	R203	07/11/2013	5.71	Call	Bond Future	10.1300	0.0101	15.8500	0.0159	56.466	0	0	15
2013/08/23	R203	07/11/2013	6.00	Put	Bond Future	5,166.6400	5.1666	4,729.6900	4.7297	(8.457)	0	0	0
2013/08/23	R203	06/02/2014			Bond Future	7.6785	105.1475	7.5325	105.6045	(1.902)	0.0000	0.0000	0
2013/08/23	R203	06/02/2014	6.14	Put	Bond Future	5,101.5300	5.1015	4,690.7400	4.6907	(8.052)	0	0	0
2013/08/23	R203	06/02/2014	5.95	Put	Bond Future	5,683.9600	5.6840	5,261.1500	5.2612	(7.439)	0	0	0
2013/08/23	R203	06/02/2014	6.16	Put	Bond Future	5,041.3800	5.0414	4,632.0000	4.6320	(8.120)	0	0	0
2013/08/23	R203	06/02/2014	6.15	Put	Bond Future	5,071.4300	5.0714	4,661.3400	4.6613	(8.086)	0	0	0
2013/08/23	R203	06/02/2014	6.16	Call	Bond Future	164.5000	0.1645	212.1100	0.2121	28.942	0	0	0
2013/08/23	R203	06/02/2014	5.95	Call	Bond Future	110.2500	0.1103	144.4300	0.1444	31.002	0	0	16
2013/08/23	R203	06/02/2014	6.14	Call	Bond Future	158.5200	0.1585	204.7200	0.2047	29.145	0	0	0
2013/08/23	R203	06/02/2014	6.15	Call	Bond Future	161.4900	0.1615	208.3900	0.2084	29.042	0	0	0
2013/08/23	R203	08/05/2014	7.40	Put	Bond Future	2,448.4300	2.4484	2,167.4000	2.1674	(11.478)	0	0	0
2013/08/23	R203	08/05/2014	5.74	Call	Bond Future	116.0900	0.1161	148.9600	0.1490	28.314	0	0	0
2013/08/23	R203	08/05/2014	5.76	Call	Bond Future	119.9700	0.1200	153.7600	0.1538	28.165	0	0	0
2013/08/23	R203	08/05/2014			Bond Future	7.8701	102.4024	7.7114	102.8654	(2.017)	0.0000	0.0000	0
2013/08/23	R203	08/05/2014	5.76	Put	Bond Future	6,495.3500	6.4953	6,066.0700	6.0661	(6.609)	0	0	0
2013/08/23	R203	08/05/2014	5.75	Put	Bond Future	6,524.7800	6.5248	6,095.0300	6.0950	(6.586)	0	0	0
2013/08/23	R203	08/05/2014	5.74	Put	Bond Future	6,554.2300	6.5542	6,124.0300	6.1240	(6.564)	0	0	0



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2013/08/23	R203	08/05/2014	7.40	Call	Bond Future	1,069.3800	1.0694	1,251.4200	1.2514	17.023	0	0	16
2013/08/23	R203	08/05/2014	5.75	Call	Bond Future	118.0200	0.1180	151.3400	0.1513	28.233	0	0	0
2013/08/23	R203	07/08/2014	7.30	Call	Bond Future	1,077.4700	1.0775	1,242.7800	1.2428	15.342	0	0	0
2013/08/23	R203	07/08/2014			Bond Future	8.0867	103.7893	7.9133	104.2586	(2.145)	0.0000	0.0000	0
2013/08/23	R203	07/08/2014	7.31	Call	Bond Future	1,086.8100	1.0868	1,253.1100	1.2531	15.302	0	0	0
2013/08/23	R203	07/08/2014	7.29	Put	Bond Future	3,246.1000	3.2461	2,941.1100	2.9411	(9.396)	0	0	0
2013/08/23	R203	07/08/2014	7.31	Put	Bond Future	3,209.3500	3.2094	2,906.3300	2.9063	(9.442)	0	0	0
2013/08/23	R203	07/08/2014	7.29	Call	Bond Future	1,068.1800	1.0682	1,232.5100	1.2325	15.384	0	0	0
2013/08/23	R203	07/08/2014	7.30	Put	Bond Future	3,227.6900	3.2277	2,923.6800	2.9237	(9.419)	0	0	0
2013/08/23	R204	07/11/2013			Bond Future	7.6784	104.4724	7.5402	105.0542	(1.800)	0.0000	0.0000	29,092
2013/08/23	R204	07/11/2013	7.00	Put	Bond Future	3,339.2100	3.3392	2,891.3300	2.8913	(13.413)	0	0	1,270
2013/08/23	R204	07/11/2013	6.29	Put	Bond Future	6,111.4600	6.1115	5,561.9300	5.5619	(8.992)	0	0	0
2013/08/23	R204	07/11/2013	6.31	Put	Bond Future	6,025.8600	6.0259	5,477.9300	5.4779	(9.093)	0	0	0
2013/08/23	R204	07/11/2013	6.29	Call	Bond Future	75.9300	0.0759	108.1800	0.1082	42.473	0	0	0
2013/08/23	R204	07/11/2013	6.30	Put	Bond Future	6,068.6200	6.0686	5,519.8800	5.5199	(9.042)	0	0	0
2013/08/23	R204	07/11/2013	7.00	Call	Bond Future	443.4100	0.4434	577.3100	0.5773	30.198	0	0	0
2013/08/23	R204	07/11/2013	6.30	Call	Bond Future	78.1100	0.0781	111.1500	0.1112	42.299	0	0	0
2013/08/23	R204	07/11/2013	6.31	Call	Bond Future	80.3500	0.0804	114.2000	0.1142	42.128	0	0	0
2013/08/23	R204	06/02/2014	6.39	Call	Bond Future	309.6600	0.3097	388.8800	0.3889	25.583	0	0	0
2013/08/23	R204	06/02/2014			Bond Future	7.8275	101.8133	7.6805	102.4026	(1.878)	0.0000	0.0000	0
2013/08/23	R204	06/02/2014	6.41	Call	Bond Future	319.8800	0.3199	401.2000	0.4012	25.422	0	0	0
2013/08/23	R204	06/02/2014	6.40	Call	Bond Future	314.7400	0.3147	395.0000	0.3950	25.500	0	0	0
2013/08/23	R204	06/02/2014	6.39	Put	Bond Future	6,259.3800	6.2594	5,749.2300	5.7492	(8.150)	0	0	0
2013/08/23	R204	06/02/2014	6.41	Put	Bond Future	6,183.9200	6.1839	5,675.8700	5.6759	(8.216)	0	0	0
2013/08/23	R204	06/02/2014	6.40	Put	Bond Future	6,221.6100	6.2216	5,712.5000	5.7125	(8.183)	0	0	0
2013/08/23	R204	08/05/2014			Bond Future	7.9856	103.1842	7.8288	103.7814	(1.963)	0.0000	0.0000	0
2013/08/23	R204	08/05/2014	6.05	Call	Bond Future	345.5000	0.3455	419.4700	0.4195	21.410	0	0	0
2013/08/23	R204	08/05/2014	6.06	Call	Bond Future	349.9600	0.3500	424.7100	0.4247	21.360	0	0	0
2013/08/23	R204	08/05/2014	6.04	Call	Bond Future	341.0800	0.3411	414.2800	0.4143	21.461	0	0	0
2013/08/23	R204	08/05/2014	6.05	Put	Bond Future	8,033.6600	8.0337	7,510.3800	7.5104	(6.514)	0	0	0
2013/08/23	R204	08/05/2014	6.04	Put	Bond Future	8,070.7900	8.0708	7,546.7400	7.5467	(6.493)	0	0	0
2013/08/23	R204	08/05/2014	6.06	Put	Bond Future	7,996.5800	7.9966	7,474.0800	7.4741	(6.534)	0	0	0
2013/08/23	R204	07/08/2014			Bond Future	8.1579	100.5508	7.9902	101.1561	(2.056)	0.0000	0.0000	0
2013/08/23	R204	07/08/2014	7.44	Put	Bond Future	4,321.5800	4.3216	3,945.2500	3.9452	(8.708)	0	0	0
2013/08/23	R204	07/08/2014	7.46	Put	Bond Future	4,273.6700	4.2737	3,899.7500	3.8998	(8.749)	0	0	0
2013/08/23	R204	07/08/2014	7.45	Put	Bond Future	4,297.5800	4.2976	3,922.4600	3.9225	(8.729)	0	0	0
2013/08/23	R204	07/08/2014	7.46	Call	Bond Future	1,724.6700	1.7247	1,956.0400	1.9560	13.415	0	0	0
2013/08/23	R204	07/08/2014	7.44	Call	Bond Future	1,698.3700	1.6984	1,927.3300	1.9273	13.481	0	0	0
2013/08/23	R204	07/08/2014	7.45	Call	Bond Future	1,711.4800	1.7115	1,941.6500	1.9416	13.449	0	0	0
2013/08/23	R206	07/11/2013	4.31	Put	Bond Future	325.7900	0.3258	271.4300	0.2714	(16.686)	0	0	0
2013/08/23	R206	07/11/2013			Bond Future	6.1027	102.6516	5.7720	102.7105	(5.420)	0.0000	0.0000	0
2013/08/23	R206	07/11/2013	4.30	Put	Bond Future	327.4700	0.3275	273.0400	0.2730	(16.621)	0	0	0
2013/08/23	R206	07/11/2013	4.31	Call	Bond Future	5.5400	0.0055	10.1100	0.0101	82.491	0	0	0
2013/08/23	R206	07/11/2013	4.29	Call	Bond Future	5.3200	0.0053	9.7500	0.0098	83.271	0	0	0
2013/08/23	R206	07/11/2013	4.30	Call	Bond Future	5.4300	0.0054	9.9300	0.0099	82.873	0	0	0
2013/08/23	R206	07/11/2013	4.29	Put	Bond Future	329.1600	0.3292	274.6600	0.2747	(16.557)	0	0	0

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2013/08/23	R207	07/11/2013	6.70	Call	Bond Future	147.9900	0.1480	205.8600	0.2059	39.104	0	0	0
2013/08/23	R207	07/11/2013			Bond Future	8.0075	98.7142	7.8600	99.4092	(1.842)	0.0000	0.0000	27,380
2013/08/23	R207	07/11/2013	6.71	Call	Bond Future	151.6700	0.1517	210.7300	0.2107	38.940	0	0	0
2013/08/23	R207	07/11/2013	6.69	Put	Bond Future	6,575.5500	6.5755	5,937.1700	5.9372	(9.708)	0	0	0
2013/08/23	R207	07/11/2013	6.71	Put	Bond Future	6,481.3500	6.4813	5,845.3400	5.8453	(9.813)	0	0	0
2013/08/23	R207	07/11/2013	6.69	Call	Bond Future	144.3900	0.1444	201.0800	0.2011	39.262	0	0	0
2013/08/23	R207	07/11/2013	6.70	Put	Bond Future	6,528.3900	6.5284	5,891.1900	5.8912	(9.760)	0	0	0
2013/08/23	R207	06/02/2014			Bond Future	8.1494	96.3703	7.9939	97.0744	(1.908)	0.0000	0.0000	0
2013/08/23	R207	06/02/2014	6.65	Call	Bond Future	405.9500	0.4059	506.8300	0.5068	24.850	0	0	0
2013/08/23	R207	06/02/2014	6.64	Put	Bond Future	7,511.3700	7.5114	6,906.9200	6.9069	(8.047)	0	0	0
2013/08/23	R207	06/02/2014	6.66	Put	Bond Future	7,425.1300	7.4251	6,823.0900	6.8231	(8.108)	0	0	0
2013/08/23	R207	06/02/2014	6.65	Put	Bond Future	7,468.1900	7.4682	6,864.9400	6.8649	(8.078)	0	0	0
2013/08/23	R207	06/02/2014	6.66	Call	Bond Future	412.0500	0.4120	514.1400	0.5141	24.776	0	0	0
2013/08/23	R207	06/02/2014	6.64	Call	Bond Future	399.9300	0.3999	499.6100	0.4996	24.924	0	0	0
2013/08/23	R207	08/05/2014	6.19	Put	Bond Future	10,118.2600	10.1183	9,493.2000	9.4932	(6.178)	0	0	0
2013/08/23	R207	08/05/2014	6.21	Put	Bond Future	10,031.2000	10.0312	9,407.8600	9.4079	(6.214)	0	0	0
2013/08/23	R207	08/05/2014			Bond Future	8.3006	97.6680	8.1364	98.3815	(1.978)	0.0000	0.0000	0
2013/08/23	R207	08/05/2014	6.20	Put	Bond Future	10,074.7000	10.0747	9,450.4900	9.4505	(6.196)	0	0	0
2013/08/23	R207	08/05/2014	6.20	Call	Bond Future	433.2100	0.4332	522.5600	0.5226	20.625	0	0	0
2013/08/23	R207	08/05/2014	6.21	Call	Bond Future	438.3500	0.4384	528.5700	0.5286	20.582	0	0	0
2013/08/23	R207	08/05/2014	6.19	Call	Bond Future	428.1100	0.4281	516.6100	0.5166	20.672	0	0	0
2013/08/23	R207	07/08/2014	7.69	Call	Bond Future	2,118.7300	2.1187	2,394.6600	2.3947	13.023	0	0	0
2013/08/23	R207	07/08/2014	7.70	Put	Bond Future	5,361.3400	5.3613	4,915.3900	4.9154	(8.318)	0	0	0
2013/08/23	R207	07/08/2014			Bond Future	8.4633	95.3507	8.2895	96.0739	(2.053)	0.0000	0.0000	0
2013/08/23	R207	07/08/2014	7.70	Call	Bond Future	2,134.0900	2.1341	2,411.3700	2.4114	12.993	0	0	0
2013/08/23	R207	07/08/2014	7.71	Call	Bond Future	2,149.5100	2.1495	2,428.1500	2.4281	12.963	0	0	0
2013/08/23	R207	07/08/2014	7.69	Put	Bond Future	5,389.1400	5.3891	4,941.8400	4.9418	(8.300)	0	0	0
2013/08/23	R207	07/08/2014	7.71	Put	Bond Future	5,333.6200	5.3336	4,889.0300	4.8890	(8.336)	0	0	0
2013/08/23	R208	07/11/2013			Bond Future	8.1710	93.0233	7.9932	93.9533	(2.176)	0.0000	0.0000	14,428
2013/08/23	R208	07/11/2013	6.79	Put	Bond Future	7,655.3200	7.6553	6,790.2000	6.7902	(11.301)	0	0	0
2013/08/23	R208	07/11/2013	6.81	Put	Bond Future	7,547.4300	7.5474	6,685.2100	6.6852	(11.424)	0	0	0
2013/08/23	R208	07/11/2013	6.80	Put	Bond Future	7,601.3100	7.6013	6,737.6300	6.7376	(11.362)	0	0	0
2013/08/23	R208	07/11/2013	6.81	Call	Bond Future	127.1400	0.1271	194.8600	0.1949	53.264	0	0	0
2013/08/23	R208	07/11/2013	7.50	Put	Bond Future	4,195.1800	4.1952	3,502.1700	3.5022	(16.519)	0	0	1,520
2013/08/23	R208	07/11/2013	6.79	Call	Bond Future	120.6200	0.1206	185.4400	0.1854	53.739	0	0	0
2013/08/23	R208	07/11/2013	7.50	Call	Bond Future	625.2200	0.6252	862.1500	0.8622	37.895	0	0	0
2013/08/23	R208	07/11/2013	6.80	Call	Bond Future	123.8400	0.1238	190.1000	0.1901	53.505	0	0	0
2013/08/23	R208	06/02/2014	6.74	Put	Bond Future	8,665.2700	8.6653	7,846.3600	7.8464	(9.450)	0	0	0
2013/08/23	R208	06/02/2014			Bond Future	8.3018	94.2439	8.1156	95.1860	(2.242)	0.0000	0.0000	0
2013/08/23	R208	06/02/2014	6.76	Put	Bond Future	8,565.6300	8.5656	7,749.8700	7.7499	(9.524)	0	0	0
2013/08/23	R208	06/02/2014	6.75	Put	Bond Future	8,615.3900	8.6154	7,798.0500	7.7980	(9.487)	0	0	0
2013/08/23	R208	06/02/2014	6.74	Call	Bond Future	379.2700	0.3793	502.4600	0.5025	32.481	0	0	0
2013/08/23	R208	06/02/2014	6.75	Call	Bond Future	385.3000	0.3853	510.0600	0.5101	32.380	0	0	0
2013/08/23	R208	06/02/2014	6.76	Call	Bond Future	391.4100	0.3914	517.7500	0.5177	32.278	0	0	0
2013/08/23	R208	08/05/2014	6.31	Call	Bond Future	308.6900	0.3087	402.5800	0.4026	30.416	0	0	0
2013/08/23	R208	08/05/2014			Bond Future	8.4351	92.1164	8.2400	93.0711	(2.313)	0.0000	0.0000	0

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2013/08/23	R208	08/05/2014	6.29	Call	Bond Future	300.0800	0.3001	391.8100	0.3918	30.569	0	0	0
2013/08/23	R208	08/05/2014	6.31	Put	Bond Future	11,401.9500	11.4019	10,541.1000	10.5411	(7.550)	0	0	0
2013/08/23	R208	08/05/2014	6.30	Put	Bond Future	11,453.6100	11.4536	10,591.6700	10.5917	(7.525)	0	0	0
2013/08/23	R208	08/05/2014	6.29	Put	Bond Future	11,505.3400	11.5053	10,642.3300	10.6423	(7.501)	0	0	0
2013/08/23	R208	08/05/2014	6.30	Call	Bond Future	304.3600	0.3044	397.1600	0.3972	30.490	0	0	0
2013/08/23	R208	07/08/2014			Bond Future	8.5759	93.3640	8.3712	94.3317	(2.386)	0.0000	0.0000	0
2013/08/23	R208	07/08/2014	7.80	Call	Bond Future	2,110.1900	2.1102	2,473.7900	2.4738	17.231	0	0	0
2013/08/23	R208	07/08/2014	7.79	Put	Bond Future	5,878.8900	5.8789	5,272.8700	5.2729	(10.308)	0	0	0
2013/08/23	R208	07/08/2014	7.81	Put	Bond Future	5,813.6500	5.8137	5,211.5400	5.2115	(10.357)	0	0	0
2013/08/23	R208	07/08/2014	7.80	Put	Bond Future	5,846.2100	5.8462	5,242.1500	5.2422	(10.333)	0	0	0
2013/08/23	R208	07/08/2014	7.81	Call	Bond Future	2,126.9600	2.1270	2,492.5100	2.4925	17.187	0	0	0
2013/08/23	R208	07/08/2014	7.79	Call	Bond Future	2,093.5000	2.0935	2,455.1400	2.4551	17.274	0	0	0
2013/08/23	R209	07/11/2013	8.80	Put	Bond Future	6,380.5700	6.3806	5,360.4000	5.3604	(15.989)	0	0	0
2013/08/23	R209	07/11/2013	9.50	Put	Bond Future	3,034.6900	3.0347	2,380.0300	2.3800	(21.573)	0	0	980
2013/08/23	R209	07/11/2013			Bond Future	9.5137	70.7051	9.3125	72.1278	(2.115)	0.0000	0.0000	19,302
2013/08/23	R209	07/11/2013	8.80	Call	Bond Future	1,120.1500	1.1202	1,522.7800	1.5228	35.944	0	0	0
2013/08/23	R209	07/11/2013	9.25	Call	Bond Future	2,166.5500	2.1666	2,801.2600	2.8013	29.296	0	0	0
2013/08/23	R209	07/11/2013	8.81	Call	Bond Future	1,138.6300	1.1386	1,546.0600	1.5461	35.782	0	0	0
2013/08/23	R209	07/11/2013	8.65	Call	Bond Future	867.5200	0.8675	1,201.0800	1.2011	38.450	0	0	0
2013/08/23	R209	07/11/2013	8.79	Call	Bond Future	1,101.8700	1.1019	1,499.7200	1.4997	36.107	0	0	0
2013/08/23	R209	07/11/2013	9.40	Call	Bond Future	2,614.3300	2.6143	3,329.4500	3.3294	27.354	0	0	0
2013/08/23	R209	07/11/2013	9.70	Put	Bond Future	2,377.8000	2.3778	1,825.6300	1.8256	(23.222)	0	0	1,520
2013/08/23	R209	07/11/2013	9.25	Put	Bond Future	4,040.4000	4.0404	3,252.3100	3.2523	(19.505)	0	0	1,000
2013/08/23	R209	07/11/2013	8.79	Put	Bond Future	6,440.3700	6.4404	5,415.4200	5.4154	(15.914)	0	0	0
2013/08/23	R209	07/11/2013	9.40	Put	Bond Future	3,412.4600	3.4125	2,704.7800	2.7048	(20.738)	0	0	5,000
2013/08/23	R209	07/11/2013	9.50	Call	Bond Future	2,939.5900	2.9396	3,707.7300	3.7077	26.131	0	0	0
2013/08/23	R209	07/11/2013	9.70	Call	Bond Future	3,655.8200	3.6558	4,526.4500	4.5264	23.815	0	0	0
2013/08/23	R209	07/11/2013	8.65	Put	Bond Future	7,312.5200	7.3125	6,223.2800	6.2233	(14.896)	0	0	4,700
2013/08/23	R209	07/11/2013	8.81	Put	Bond Future	6,321.0900	6.3211	5,305.7200	5.3057	(16.063)	0	0	0
2013/08/23	R209	06/02/2014	8.56	Call	Bond Future	1,564.2800	1.5643	1,964.4100	1.9644	25.579	0	0	0
2013/08/23	R209	06/02/2014			Bond Future	9.6202	71.6328	9.4127	73.0742	(2.157)	0.0000	0.0000	0
2013/08/23	R209	06/02/2014	8.54	Call	Bond Future	1,528.1700	1.5282	1,921.5300	1.9215	25.741	0	0	0
2013/08/23	R209	06/02/2014	8.55	Call	Bond Future	1,546.1600	1.5462	1,942.9000	1.9429	25.660	0	0	0
2013/08/23	R209	06/02/2014	8.54	Put	Bond Future	9,581.3700	9.5814	8,533.2600	8.5333	(10.939)	0	0	0
2013/08/23	R209	06/02/2014	8.56	Put	Bond Future	9,455.3600	9.4554	8,414.0200	8.4140	(11.013)	0	0	0
2013/08/23	R209	06/02/2014	8.55	Put	Bond Future	9,518.2300	9.5182	8,473.5000	8.4735	(10.976)	0	0	0
2013/08/23	R209	08/05/2014			Bond Future	9.7264	69.4525	9.5124	70.9133	(2.200)	0.0000	0.0000	0
2013/08/23	R209	08/05/2014	7.85	Call	Bond Future	1,059.5800	1.0596	1,321.9300	1.3219	24.760	0	0	0
2013/08/23	R209	08/05/2014	7.86	Call	Bond Future	1,071.1500	1.0711	1,335.7700	1.3358	24.704	0	0	0
2013/08/23	R209	08/05/2014	7.85	Put	Bond Future	15,728.5200	15.7285	14,530.0400	14.5300	(7.620)	0	0	0
2013/08/23	R209	08/05/2014	7.84	Call	Bond Future	1,048.0900	1.0481	1,308.2000	1.3082	24.818	0	0	0
2013/08/23	R209	08/05/2014	7.84	Put	Bond Future	15,807.6900	15.8077	14,606.9700	14.6070	(7.596)	0	0	0
2013/08/23	R209	08/05/2014	7.86	Put	Bond Future	15,649.5700	15.6496	14,453.3600	14.4534	(7.644)	0	0	0
2013/08/23	R209	07/08/2014	9.04	Put	Bond Future	9,400.4800	9.4005	8,533.4000	8.5334	(9.224)	0	0	0
2013/08/23	R209	07/08/2014			Bond Future	9.8345	70.3931	9.6138	71.8737	(2.244)	0.0000	0.0000	0
2013/08/23	R209	07/08/2014	9.06	Put	Bond Future	9,301.7300	9.3017	8,440.0400	8.4400	(9.264)	0	0	0
2013/08/23	R209	07/08/2014	9.05	Put	Bond Future	9,351.0000	9.3510	8,486.6200	8.4866	(9.244)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/23	R209	07/08/2014	9.05	Call	Bond Future	3,849.4000		3.8494	4,465.6600	4.4657	16.009	0	0	0
2013/08/23	R209	07/08/2014	9.06	Call	Bond Future	3,874.5900		3.8746	4,493.5400	4.4935	15.975	0	0	0
2013/08/23	R209	07/08/2014	9.04	Call	Bond Future	3,824.3000		3.8243	4,437.8600	4.4379	16.044	0	0	0
2013/08/23	R210	07/11/2013	159.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	R210	07/11/2013			Bond Future	151.4584		151.4584	151.8010	151.8010	0.226	0.0000	0.0000	1,237
2013/08/23	R210	07/11/2013	160.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	R210	07/11/2013	160.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	R210	07/11/2013	159.99	Put	Bond Future	8,531.5600		8.5316	8,188.9500	8.1889	(4.016)	0	0	0
2013/08/23	R210	07/11/2013	160.01	Put	Bond Future	8,551.5600		8.5516	8,208.9500	8.2089	(4.006)	0	0	0
2013/08/23	R210	07/11/2013	160.00	Put	Bond Future	8,541.5600		8.5416	8,198.9500	8.1989	(4.011)	0	0	0
2013/08/23	R211	07/11/2013			Bond Future	128.6235		128.6235	128.5939	128.5939	(0.023)	0.0000	0.0000	522
2013/08/23	R211	07/11/2013	130.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	R211	07/11/2013	129.99	Put	Bond Future	1,366.4800		1.3665	1,396.0900	1.3961	2.167	0	0	0
2013/08/23	R211	07/11/2013	130.01	Put	Bond Future	1,386.4800		1.3865	1,416.0900	1.4161	2.136	0	0	0
2013/08/23	R211	07/11/2013	130.00	Put	Bond Future	1,376.4800		1.3765	1,406.0900	1.4061	2.151	0	0	0
2013/08/23	R211	07/11/2013	130.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	R211	07/11/2013	129.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	R212	07/11/2013	132.99	Put	Bond Future	4,390.0400		4.3900	4,414.3700	4.4144	0.554	0	0	0
2013/08/23	R212	07/11/2013			Bond Future	128.6000		128.6000	128.5756	128.5756	(0.019)	0.0000	0.0000	21,791
2013/08/23	R212	07/11/2013	133.01	Put	Bond Future	4,410.0400		4.4100	4,434.3700	4.4344	0.552	0	0	0
2013/08/23	R212	07/11/2013	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	R212	07/11/2013	133.00	Put	Bond Future	4,400.0400		4.4000	4,424.3700	4.4244	0.553	0	0	0
2013/08/23	R212	07/11/2013	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	R212	07/11/2013	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	R213	07/11/2013	8.60	Call	Bond Future	1,034.5300		1.0345	1,419.0000	1.4190	37.164	0	0	0
2013/08/23	R213	07/11/2013			Bond Future	9.3288		81.5853	9.1325	83.0240	(2.103)	0.0000	0.0000	12,136
2013/08/23	R213	07/11/2013	8.61	Call	Bond Future	1,052.6400		1.0526	1,442.0000	1.4420	36.989	0	0	0
2013/08/23	R213	07/11/2013	8.59	Put	Bond Future	6,636.0400		6.6360	5,576.8900	5.5769	(15.961)	0	0	0
2013/08/23	R213	07/11/2013	8.61	Put	Bond Future	6,512.4400		6.5124	5,463.0500	5.4630	(16.114)	0	0	0
2013/08/23	R213	07/11/2013	8.60	Put	Bond Future	6,574.0700		6.5741	5,519.7900	5.5198	(16.037)	0	0	0
2013/08/23	R213	07/11/2013	8.59	Call	Bond Future	1,016.6400		1.0166	1,396.2400	1.3962	37.339	0	0	0
2013/08/23	R213	06/02/2014			Bond Future	9.4436		82.6557	9.2409	84.1133	(2.146)	0.0000	0.0000	0
2013/08/23	R213	06/02/2014	8.29	Put	Bond Future	10,348.5900		10.3486	9,266.8700	9.2669	(10.453)	0	0	0
2013/08/23	R213	06/02/2014	8.31	Put	Bond Future	10,217.4500		10.2175	9,142.1100	9.1421	(10.525)	0	0	0
2013/08/23	R213	06/02/2014	8.29	Call	Bond Future	1,503.5500		1.5035	1,879.3900	1.8794	24.997	0	0	0
2013/08/23	R213	06/02/2014	8.30	Put	Bond Future	10,282.9000		10.2829	9,204.3600	9.2044	(10.489)	0	0	0
2013/08/23	R213	06/02/2014	8.30	Call	Bond Future	1,520.5400		1.5205	1,899.5600	1.8996	24.927	0	0	0
2013/08/23	R213	06/02/2014	8.31	Call	Bond Future	1,537.6600		1.5377	1,919.8800	1.9199	24.857	0	0	0
2013/08/23	R213	08/05/2014	7.65	Put	Bond Future	16,155.7800		16.1558	14,938.9000	14.9389	(7.532)	0	0	0
2013/08/23	R213	08/05/2014			Bond Future	9.5539		80.2304	9.3447	81.7076	(2.190)	0.0000	0.0000	0
2013/08/23	R213	08/05/2014	7.64	Put	Bond Future	16,233.9800		16.2340	15,014.9100	15.0149	(7.509)	0	0	0
2013/08/23	R213	08/05/2014	7.66	Put	Bond Future	16,077.8000		16.0778	14,863.1200	14.8631	(7.555)	0	0	0
2013/08/23	R213	08/05/2014	7.65	Call	Bond Future	1,083.7300		1.0837	1,344.0100	1.3440	24.017	0	0	0
2013/08/23	R213	08/05/2014	7.64	Call	Bond Future	1,072.2300		1.0722	1,330.3200	1.3303	24.070	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/23	R213	08/05/2014	7.66	Call	Bond Future	1,095.3300	1.0953	1,357.8100	1.3578	23.964	0	0	0
2013/08/23	R213	07/08/2014	8.86	Call	Bond Future	3,936.3100	3.9363	4,547.4600	4.5475	15.526	0	0	0
2013/08/23	R213	07/08/2014			Bond Future	9.6681	81.3171	9.4520	82.8142	(2.235)	0.0000	0.0000	0
2013/08/23	R213	07/08/2014	8.84	Call	Bond Future	3,885.4800	3.8855	4,491.2900	4.4913	15.592	0	0	0
2013/08/23	R213	07/08/2014	8.85	Call	Bond Future	3,910.8500	3.9108	4,519.3200	4.5193	15.559	0	0	0
2013/08/23	R213	07/08/2014	8.84	Put	Bond Future	9,857.8000	9.8578	8,966.4900	8.9665	(9.042)	0	0	0
2013/08/23	R213	07/08/2014	8.86	Put	Bond Future	9,756.7000	9.7567	8,870.7300	8.8707	(9.081)	0	0	0
2013/08/23	R213	07/08/2014	8.85	Put	Bond Future	9,807.1600	9.8072	8,918.5100	8.9185	(9.061)	0	0	0
2013/08/23	R214	07/11/2013	7.80	Call	Bond Future	91.8300	0.0918	154.8600	0.1549	68.638	0	0	0
2013/08/23	R214	07/11/2013			Bond Future	9.6652	71.0333	9.4383	72.6719	(2.348)	0.0000	0.0000	2,427
2013/08/23	R214	07/11/2013	7.81	Call	Bond Future	94.4000	0.0944	158.9400	0.1589	68.369	0	0	0
2013/08/23	R214	07/11/2013	7.79	Call	Bond Future	89.3200	0.0893	150.8800	0.1509	68.921	0	0	0
2013/08/23	R214	07/11/2013	7.81	Put	Bond Future	15,655.2100	15.6552	14,081.1400	14.0811	(10.055)	0	0	0
2013/08/23	R214	07/11/2013	7.80	Put	Bond Future	15,751.5900	15.7516	14,176.0100	14.1760	(10.003)	0	0	0
2013/08/23	R214	07/11/2013	7.79	Put	Bond Future	15,848.2300	15.8482	14,271.1800	14.2712	(9.951)	0	0	0
2013/08/23	R214	06/02/2014			Bond Future	9.7756	71.9653	9.5413	73.6254	(2.397)	0.0000	0.0000	0
2013/08/23	R214	06/02/2014	8.99	Put	Bond Future	8,195.5900	8.1956	7,129.5500	7.1296	(13.007)	0	0	0
2013/08/23	R214	06/02/2014	9.01	Put	Bond Future	8,083.4200	8.0834	7,025.5400	7.0255	(13.087)	0	0	0
2013/08/23	R214	06/02/2014	8.99	Call	Bond Future	2,352.3700	2.3524	2,946.3900	2.9464	25.252	0	0	0
2013/08/23	R214	06/02/2014	9.00	Put	Bond Future	8,139.3600	8.1394	7,077.4000	7.0774	(13.047)	0	0	0
2013/08/23	R214	06/02/2014	9.00	Call	Bond Future	2,375.7000	2.3757	2,973.8000	2.9738	25.176	0	0	0
2013/08/23	R214	06/02/2014	9.01	Call	Bond Future	2,399.1700	2.3992	3,001.3500	3.0013	25.100	0	0	0
2013/08/23	R248	07/11/2013			Bond Future	9.7280	92.0728	9.4956	94.2141	(2.389)	0.0000	0.0000	780
2013/08/23	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	R248	07/11/2013	7.86	Put	Bond Future	20,189.9400	20.1899	18,048.6800	18.0487	(10.606)	0	0	0
2013/08/23	R248	07/11/2013	7.85	Put	Bond Future	20,319.0100	20.3190	18,177.7500	18.1778	(10.538)	0	0	0
2013/08/23	R248	07/11/2013	7.84	Put	Bond Future	20,448.3400	20.4483	18,307.0800	18.3071	(10.472)	0	0	0
2013/08/23	R248	06/02/2014	9.11	Put	Bond Future	6,913.5300	6.9135	4,744.1700	4.7442	(31.378)	0	0	0
2013/08/23	R248	06/02/2014			Bond Future	9.8420	93.2808	9.6016	95.4502	(2.443)	0.0000	0.0000	0
2013/08/23	R248	06/02/2014	9.10	Put	Bond Future	7,014.6100	7.0146	4,845.2500	4.8452	(30.926)	0	0	0
2013/08/23	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/23	R248	06/02/2014	9.09	Put	Bond Future	7,115.8800	7.1159	4,946.5200	4.9465	(30.486)	0	0	0

**Total**

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