



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 30/08/2013 to 30/08/2013

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
2013/08/30	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	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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2013/08/30	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	2025	07/11/2013			Bond Future	107.0495	107.0495	107.0502	107.0502	0.001	0.0000	0.0000	0
2013/08/30	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	2025	07/11/2013	110.99	Put	Bond Future	3,940.4800	3.9405	3,939.8400	3.9398	(0.016)	0	0	0
2013/08/30	2025	07/11/2013	111.01	Put	Bond Future	3,960.4800	3.9605	3,959.8400	3.9598	(0.016)	0	0	0
2013/08/30	2025	07/11/2013	111.00	Put	Bond Future	3,950.4800	3.9505	3,949.8400	3.9498	(0.016)	0	0	0
2013/08/30	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	2037	07/11/2013			Bond Future	9.5180	92.9168	9.3530	94.3503	(1.734)	0.0000	0.0000	1,650
2013/08/30	2037	07/11/2013	9.41	Put	Bond Future	934.3800	0.9344	0.0000	0.0000	(100.000)	0	0	0
2013/08/30	2037	07/11/2013	9.43	Put	Bond Future	760.2400	0.7602	0.0000	0.0000	(100.000)	0	0	0
2013/08/30	2037	07/11/2013	9.42	Put	Bond Future	847.2400	0.8472	0.0000	0.0000	(100.000)	0	0	0
2013/08/30	2037	07/11/2013	9.43	Call	Bond Future	0.0000	0.0000	673.3100	0.6733	100.000	0	0	0
2013/08/30	2037	07/11/2013	9.41	Call	Bond Future	0.0000	0.0000	499.1700	0.4992	100.000	0	0	0
2013/08/30	2037	07/11/2013	9.42	Call	Bond Future	0.0000	0.0000	586.3100	0.5863	100.000	0	0	0
2013/08/30	2037	06/02/2014			Bond Future	9.6297	89.8737	9.4591	91.3264	(1.771)	0.0000	0.0000	0
2013/08/30	2037	06/02/2014	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	2037	06/02/2014	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	2037	06/02/2014	9.38	Put	Bond Future	2,139.8600	2.1399	687.2100	0.6872	(67.885)	0	0	0
2013/08/30	2037	06/02/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	2037	06/02/2014	9.37	Put	Bond Future	2,227.2900	2.2273	774.6400	0.7746	(65.221)	0	0	0
2013/08/30	2037	06/02/2014	9.39	Put	Bond Future	2,052.5700	2.0526	599.9200	0.5999	(70.772)	0	0	0
2013/08/30	2037	08/05/2014	9.39	Put	Bond Future	3,004.0800	3.0041	1,533.7400	1.5337	(48.945)	0	0	0
2013/08/30	2037	08/05/2014			Bond Future	9.7448	91.0674	9.5687	92.5377	(1.806)	0.0000	0.0000	0
2013/08/30	2037	08/05/2014	9.38	Put	Bond Future	3,091.1400	3.0911	1,620.8000	1.6208	(47.566)	0	0	0
2013/08/30	2037	08/05/2014	9.37	Put	Bond Future	3,178.3400	3.1783	1,708.0000	1.7080	(46.261)	0	0	0
2013/08/30	2037	08/05/2014	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	2037	08/05/2014	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	2037	08/05/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	2038	07/11/2013			Bond Future	101.8567	101.8567	101.8586	101.8586	0.002	0.0000	0.0000	0
2013/08/30	2038	07/11/2013	109.99	Put	Bond Future	8,133.2600	8.1333	8,131.4000	8.1314	(0.023)	0	0	0
2013/08/30	2038	07/11/2013	110.00	Put	Bond Future	8,143.2600	8.1433	8,141.4000	8.1414	(0.023)	0	0	0
2013/08/30	2038	07/11/2013	110.01	Put	Bond Future	8,153.2600	8.1533	8,151.4000	8.1514	(0.023)	0	0	0
2013/08/30	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	2050	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	2050	07/11/2013	110.00	Put	Bond Future	4,853.0100	4.8530	4,850.7600	4.8508	(0.046)	0	0	0
2013/08/30	2050	07/11/2013			Bond Future	105.1470	105.1470	105.1492	105.1492	0.002	0.0000	0.0000	122
2013/08/30	2050	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	2050	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	2050	07/11/2013	109.99	Put	Bond Future	4,843.0100	4.8430	4,840.7600	4.8408	(0.046)	0	0	0
2013/08/30	2050	07/11/2013	110.01	Put	Bond Future	4,863.0100	4.8630	4,860.7600	4.8608	(0.046)	0	0	0
2013/08/30	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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2013/08/30	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	AL37	07/11/2013			Index Future	398.1240	398.1240	400.0350	400.0350	0.480	0.0000	0.0000	0
2013/08/30	AL37	06/02/2014			Index Future	403.3240	403.3240	405.2620	405.2620	0.481	0.0000	0.0000	0
2013/08/30	AL7T	07/11/2013			Index Future	467.3540	467.3540	470.3250	470.3250	0.636	0.0000	0.0000	1
2013/08/30	AL7T	06/02/2014			Index Future	473.4580	473.4580	476.4710	476.4710	0.636	0.0000	0.0000	0
2013/08/30	ALBI	07/11/2013			Index Future	420.7210	420.7210	423.7340	423.7340	0.716	0.0000	0.0000	770
2013/08/30	ALBI	06/02/2014			Index Future	426.2160	426.2160	429.2710	429.2710	0.717	0.0000	0.0000	73
2013/08/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	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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2013/08/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/08/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/30	EL28	07/11/2013			Bond Future	107.8873	107.8873	107.8896	107.8896	0.002	0.0000	0.0000	0
2013/08/30	EL28	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	EL28	07/11/2013	109.99	Put	Bond Future	2,102.7000	2.1027	2,100.3600	2.1004	(0.111)	0	0	0
2013/08/30	EL28	07/11/2013	110.01	Put	Bond Future	2,122.7000	2.1227	2,120.3600	2.1204	(0.110)	0	0	0
2013/08/30	EL28	07/11/2013	110.00	Put	Bond Future	2,112.7000	2.1127	2,110.3600	2.1104	(0.111)	0	0	0
2013/08/30	EL28	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	EL28	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	ES33	07/11/2013			Bond Future	10.0146	79.6855	9.8696	80.7236	(1.448)	0.0000	0.0000	6,292
2013/08/30	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	ES33	07/11/2013	8.51	Put	Bond Future	11,902.2800	11.9023	10,864.2000	10.8642	(8.722)	0	0	0
2013/08/30	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	ES33	07/11/2013	8.49	Put	Bond Future	12,078.7100	12.0787	11,040.6300	11.0406	(8.594)	0	0	0
2013/08/30	ES33	07/11/2013	8.50	Put	Bond Future	11,990.4300	11.9904	10,952.3500	10.9523	(8.658)	0	0	0
2013/08/30	ES33	06/02/2014	9.54	Put	Bond Future	4,409.8300	4.4098	3,357.8600	3.3579	(23.855)	0	0	0
2013/08/30	ES33	06/02/2014			Bond Future	10.1490	80.7263	9.9989	81.7783	(1.479)	0.0000	0.0000	0
2013/08/30	ES33	06/02/2014	9.56	Put	Bond Future	4,258.8800	4.2589	3,206.9100	3.2069	(24.701)	0	0	0
2013/08/30	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	ES33	06/02/2014	9.55	Put	Bond Future	4,334.3000	4.3343	3,282.3300	3.2823	(24.271)	0	0	0
2013/08/30	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	GOVI	07/11/2013			GOVI	420.2460	420.2460	423.1440	423.1440	0.690	0.0000	0.0000	110

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2013/08/30	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	GOVI	07/11/2013	445.99	Put	GOVI	257,440.0000	25.7440	228,460.0000	22.8460	(11.257)	0	0	0
2013/08/30	GOVI	07/11/2013	446.01	Put	GOVI	257,640.0000	25.7640	228,660.0000	22.8660	(11.248)	0	0	0
2013/08/30	GOVI	07/11/2013	446.00	Put	GOVI	257,540.0000	25.7540	228,560.0000	22.8560	(11.253)	0	0	0
2013/08/30	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	GOVI	06/02/2014	440.00	Call	GOVI	425.7350	425.7350	428.6720	428.6720	0.690	0.0000	0.0000	268
2013/08/30	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	GOVI	06/02/2014	439.99	Put	GOVI	142,550.0000	14.2550	113,180.0000	11.3180	(20.603)	0	0	0
2013/08/30	GOVI	06/02/2014	440.01	Put	GOVI	142,750.0000	14.2750	113,380.0000	11.3380	(20.574)	0	0	0
2013/08/30	GOVI	06/02/2014	440.00	Put	GOVI	142,650.0000	14.2650	113,280.0000	11.3280	(20.589)	0	0	0
2013/08/30	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	GOVI	08/05/2014	442.01	Call	GOVI	431.3890	431.3890	434.3580	434.3580	0.688	0.0000	0.0000	0
2013/08/30	GOVI	08/05/2014	441.99	Put	GOVI	106,010.0000	10.6010	76,320.0000	7.6320	(28.007)	0	0	0
2013/08/30	GOVI	08/05/2014	442.01	Put	GOVI	106,210.0000	10.6210	76,520.0000	7.6520	(27.954)	0	0	0
2013/08/30	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	GOVI	08/05/2014	442.00	Put	GOVI	106,110.0000	10.6110	76,420.0000	7.6420	(27.980)	0	0	0
2013/08/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/08/30	IGOV	07/11/2013			Index Future	191.6050	191.6050	191.8010	191.8010	0.102	0.0000	0.0000	1,078
2013/08/30	IGOV	06/02/2014			Index Future	194.1310	194.1310	194.3300	194.3300	0.103	0.0000	0.0000	166
2013/08/30	ILBI	07/11/2013			Index Future	520.0250	520.0250	520.0250	520.0250	0.000	0.0000	0.0000	0
2013/08/30	ILBI	06/02/2014			Index Future	527.0560	527.0560	527.0560	527.0560	0.000	0.0000	0.0000	186
2013/08/30	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/08/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/08/30	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/08/30	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/08/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/08/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/08/30	JBAF	18/09/2013			Jibar Tradeable Future	5.2400	94.7600	5.2000	94.8000	(0.763)	0.0000	0.0000	700
2013/08/30	JBAF	16/10/2013			Jibar Tradeable Future	5.3200	94.6800	5.2700	94.7300	(0.940)	0.0000	0.0000	0
2013/08/30	JBAF	20/11/2013			Jibar Tradeable Future	5.4600	94.5400	5.4000	94.6000	(1.099)	0.0000	0.0000	3,000
2013/08/30	JBAF	18/12/2013			Jibar Tradeable Future	5.5600	94.4400	5.4800	94.5200	(1.439)	0.0000	0.0000	1,500
2013/08/30	JBAF	15/01/2014			Jibar Tradeable Future	5.7100	94.2900	5.6100	94.3900	(1.751)	0.0000	0.0000	1,000
2013/08/30	JBAF	19/02/2014			Jibar Tradeable Future	5.9100	94.0900	5.8100	94.1900	(1.692)	0.0000	0.0000	0

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2013/08/30	JBAF	19/03/2014			Jibar Tradeable Future	6.0800	93.9200	5.9800	94.0200	(1.645)	0.0000	0.0000	400
2013/08/30	JBAF	18/06/2014			Jibar Tradeable Future	6.5200	93.4800	6.3700	93.6300	(2.301)	0.0000	0.0000	1,000
2013/08/30	JBAF	17/09/2014			Jibar Tradeable Future	6.8600	93.1400	6.7100	93.2900	(2.187)	0.0000	0.0000	0
2013/08/30	JBAF	17/12/2014			Jibar Tradeable Future	7.2000	92.8000	7.0500	92.9500	(2.083)	0.0000	0.0000	0
2013/08/30	JBAF	18/03/2015			Jibar Tradeable Future	7.5300	92.4700	7.3800	92.6200	(1.992)	0.0000	0.0000	250
2013/08/30	JBAF	17/06/2015			Jibar Tradeable Future	7.8100	92.1900	7.6600	92.3400	(1.921)	0.0000	0.0000	0
2013/08/30	R023	07/11/2013	6.50	Put	Bond Future	12,587.2500	12.5872	11,872.0300	11.8720	(5.682)	0	0	0
2013/08/30	R023	07/11/2013			Bond Future	8.3716	97.5822	8.2570	98.2974	(1.369)	0.0000	0.0000	11,802
2013/08/30	R023	07/11/2013	6.49	Put	Bond Future	12,659.9800	12.6600	11,944.7600	11.9448	(5.649)	0	0	0
2013/08/30	R023	07/11/2013	6.51	Put	Bond Future	12,514.5700	12.5146	11,799.3500	11.7993	(5.715)	0	0	0
2013/08/30	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	R023	06/02/2014			Bond Future	8.4965	98.8567	8.3770	99.5817	(1.406)	0.0000	0.0000	0
2013/08/30	R023	06/02/2014	7.84	Put	Bond Future	4,072.5400	4.0725	3,347.4700	3.3475	(17.804)	0	0	0
2013/08/30	R023	06/02/2014	7.86	Put	Bond Future	3,945.2200	3.9452	3,220.1500	3.2201	(18.378)	0	0	0
2013/08/30	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	R023	06/02/2014	7.85	Put	Bond Future	4,008.8600	4.0089	3,283.7900	3.2838	(18.087)	0	0	0
2013/08/30	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	R157	07/11/2013			Bond Future	6.7389	113.6561	6.6197	113.8753	(1.769)	0.0000	0.0000	30,991
2013/08/30	R157	07/11/2013	5.60	Call	Bond Future	50.1600	0.0502	72.2100	0.0722	43.959	0	0	0
2013/08/30	R157	07/11/2013	5.59	Put	Bond Future	2,184.3700	2.1844	1,986.8800	1.9869	(9.041)	0	0	0
2013/08/30	R157	07/11/2013	5.61	Put	Bond Future	2,149.6900	2.1497	1,953.0300	1.9530	(9.148)	0	0	0
2013/08/30	R157	07/11/2013	5.60	Put	Bond Future	2,167.0100	2.1670	1,969.9400	1.9699	(9.094)	0	0	0
2013/08/30	R157	07/11/2013	5.61	Call	Bond Future	51.6600	0.0517	74.1200	0.0741	43.477	0	0	0
2013/08/30	R157	07/11/2013	5.59	Call	Bond Future	48.7000	0.0487	70.3300	0.0703	44.415	0	0	0
2013/08/30	R157	06/02/2014	5.64	Call	Bond Future	168.8700	0.1689	214.5300	0.2145	27.039	0	0	0
2013/08/30	R157	06/02/2014	5.65	Put	Bond Future	2,341.2000	2.3412	2,164.8400	2.1648	(7.533)	0	0	0
2013/08/30	R157	06/02/2014			Bond Future	7.0077	115.1407	6.8668	115.3632	(2.011)	0.0000	0.0000	100
2013/08/30	R157	06/02/2014	5.65	Call	Bond Future	171.3200	0.1713	217.4600	0.2175	26.932	0	0	0
2013/08/30	R157	06/02/2014	5.66	Call	Bond Future	173.7900	0.1738	220.4100	0.2204	26.825	0	0	0
2013/08/30	R157	06/02/2014	5.64	Put	Bond Future	2,354.9500	2.3550	2,178.1100	2.1781	(7.509)	0	0	0
2013/08/30	R157	06/02/2014	5.66	Put	Bond Future	2,327.4800	2.3275	2,151.6000	2.1516	(7.557)	0	0	0
2013/08/30	R157	08/05/2014	5.20	Call	Bond Future	113.3900	0.1134	147.6300	0.1476	30.197	0	0	0
2013/08/30	R157	08/05/2014			Bond Future	7.3413	109.8618	7.1729	110.0853	(2.294)	0.0000	0.0000	0
2013/08/30	R157	08/05/2014	5.21	Call	Bond Future	114.8000	0.1148	149.3500	0.1494	30.096	0	0	0
2013/08/30	R157	08/05/2014	5.19	Call	Bond Future	112.0000	0.1120	145.9200	0.1459	30.286	0	0	0
2013/08/30	R157	08/05/2014	5.20	Put	Bond Future	3,005.3900	3.0054	2,816.1100	2.8161	(6.298)	0	0	0
2013/08/30	R157	08/05/2014	5.19	Put	Bond Future	3,017.7600	3.0178	2,828.1600	2.8282	(6.283)	0	0	0
2013/08/30	R157	08/05/2014	5.21	Put	Bond Future	2,993.0400	2.9930	2,804.0700	2.8041	(6.314)	0	0	0
2013/08/30	R157	07/08/2014	6.76	Put	Bond Future	1,618.9600	1.6190	1,477.8100	1.4778	(8.719)	0	0	0
2013/08/30	R157	07/08/2014			Bond Future	7.8147	111.3273	7.6025	111.5558	(2.716)	0.0000	0.0000	0
2013/08/30	R157	07/08/2014	6.75	Put	Bond Future	1,626.5100	1.6265	1,484.9500	1.4850	(8.703)	0	0	0
2013/08/30	R157	07/08/2014	6.74	Call	Bond Future	469.4700	0.4695	555.9900	0.5560	18.429	0	0	0
2013/08/30	R157	07/08/2014	6.75	Call	Bond Future	472.8300	0.4728	559.7500	0.5598	18.383	0	0	0

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2013/08/30	R157	07/08/2014	6.76	Call	Bond Future	476.2000	0.4762	563.5300	0.5635	18.339	0	0	0
2013/08/30	R157	07/08/2014	6.74	Put	Bond Future	1,634.0700	1.6341	1,492.1100	1.4921	(8.688)	0	0	0
2013/08/30	R186	07/11/2013	8.16	Put	Bond Future	5,757.5000	5.7575	5,189.1900	5.1892	(9.871)	0	0	0
2013/08/30	R186	07/11/2013	9.00	Put	Bond Future	1,926.5900	1.9266	1,661.5700	1.6616	(13.756)	0	0	1,200
2013/08/30	R186	07/11/2013			Bond Future	8.6354	118.5748	8.5315	119.4671	(1.204)	0.0000	0.0000	58,181
2013/08/30	R186	07/11/2013	6.50	Put	Bond Future	20,496.6200	20.4966	19,616.3800	19.6164	(4.295)	0	0	0
2013/08/30	R186	07/11/2013	8.15	Put	Bond Future	5,820.5600	5.8206	5,248.6300	5.2486	(9.826)	0	0	0
2013/08/30	R186	07/11/2013	6.75	Put	Bond Future	17,882.4600	17.8825	17,014.3300	17.0143	(4.855)	0	0	0
2013/08/30	R186	07/11/2013	8.14	Call	Bond Future	1,541.6100	1.5416	1,858.4200	1.8584	20.551	0	0	0
2013/08/30	R186	07/11/2013	8.50	Call	Bond Future	2,693.6500	2.6937	3,144.9500	3.1450	16.754	0	0	0
2013/08/30	R186	07/11/2013	8.75	Call	Bond Future	3,739.5100	3.7395	4,282.9500	4.2830	14.532	0	0	0
2013/08/30	R186	07/11/2013	8.25	Put	Bond Future	5,208.7000	5.2087	4,673.5000	4.6735	(10.275)	0	0	250
2013/08/30	R186	07/11/2013	8.00	Call	Bond Future	1,202.7200	1.2027	1,470.3300	1.4703	22.250	0	0	1,000
2013/08/30	R186	07/11/2013	8.15	Call	Bond Future	1,568.0600	1.5681	1,888.4900	1.8885	20.435	0	0	0
2013/08/30	R186	07/11/2013	6.50	Call	Bond Future	25.8800	0.0259	38.0000	0.0380	46.832	0	0	5,290
2013/08/30	R186	07/11/2013	8.16	Call	Bond Future	1,594.8200	1.5948	1,918.8700	1.9189	20.319	0	0	0
2013/08/30	R186	07/11/2013	8.00	Put	Bond Future	6,814.0700	6.8141	6,189.3200	6.1893	(9.169)	0	0	0
2013/08/30	R186	07/11/2013	8.75	Put	Bond Future	2,767.3300	2.7673	2,418.4100	2.4184	(12.609)	0	0	1,030
2013/08/30	R186	07/11/2013	9.00	Call	Bond Future	4,980.1400	4.9801	5,607.4800	5.6075	12.597	0	0	0
2013/08/30	R186	07/11/2013	8.25	Call	Bond Future	1,850.1600	1.8502	2,207.3200	2.2073	19.304	0	0	0
2013/08/30	R186	07/11/2013	6.75	Call	Bond Future	58.1300	0.0581	82.3600	0.0824	41.682	0	0	1,000
2013/08/30	R186	07/11/2013	8.14	Put	Bond Future	5,884.0300	5.8840	5,308.4800	5.3085	(9.782)	0	0	0
2013/08/30	R186	07/11/2013	8.50	Put	Bond Future	3,858.2700	3.8583	3,417.2100	3.4172	(11.432)	0	0	4,000
2013/08/30	R186	06/02/2014			Bond Future	8.7491	114.8343	8.6412	115.7389	(1.233)	8.7350	8.7350	101
2013/08/30	R186	06/02/2014	7.75	Call	Bond Future	1,727.0600	1.7271	2,018.0800	2.0181	16.851	0	0	0
2013/08/30	R186	06/02/2014	7.74	Put	Bond Future	10,578.9700	10.5790	9,963.1300	9.9631	(5.821)	0	0	0
2013/08/30	R186	06/02/2014	7.76	Put	Bond Future	10,435.8100	10.4358	9,824.7300	9.8247	(5.856)	0	0	0
2013/08/30	R186	06/02/2014	7.75	Put	Bond Future	10,506.8800	10.5069	9,893.4000	9.8934	(5.839)	0	0	0
2013/08/30	R186	06/02/2014	7.76	Call	Bond Future	1,748.5000	1.7485	2,041.9200	2.0419	16.781	0	0	0
2013/08/30	R186	06/02/2014	7.74	Call	Bond Future	1,706.5500	1.7066	1,995.2100	1.9952	16.915	0	0	0
2013/08/30	R186	08/05/2014			Bond Future	8.8663	116.3594	8.7546	117.2740	(1.260)	0.0000	0.0000	0
2013/08/30	R186	08/05/2014	7.09	Put	Bond Future	17,074.8100	17.0748	16,374.5500	16.3745	(4.101)	0	0	0
2013/08/30	R186	08/05/2014	7.10	Call	Bond Future	1,224.2300	1.2242	1,440.2400	1.4402	17.645	0	0	0
2013/08/30	R186	08/05/2014	7.11	Call	Bond Future	1,237.8500	1.2378	1,455.5600	1.4556	17.588	0	0	0
2013/08/30	R186	08/05/2014	7.09	Call	Bond Future	1,210.7300	1.2107	1,425.0400	1.4250	17.701	0	0	0
2013/08/30	R186	08/05/2014	7.11	Put	Bond Future	16,906.5600	16.9066	16,209.7000	16.2097	(4.122)	0	0	0
2013/08/30	R186	08/05/2014	7.10	Put	Bond Future	16,990.5700	16.9906	16,292.0100	16.2920	(4.111)	0	0	0
2013/08/30	R186	07/08/2014	8.31	Call	Bond Future	4,314.4700	4.3145	4,791.8000	4.7918	11.063	0	0	0
2013/08/30	R186	07/08/2014			Bond Future	8.9872	112.6217	8.8709	113.5505	(1.293)	0.0000	0.0000	0
2013/08/30	R186	07/08/2014	8.29	Call	Bond Future	4,253.7500	4.2538	4,728.1500	4.7281	11.153	0	0	0
2013/08/30	R186	07/08/2014	8.30	Call	Bond Future	4,284.0500	4.2840	4,759.9100	4.7599	11.108	0	0	0
2013/08/30	R186	07/08/2014	8.29	Put	Bond Future	9,991.0100	9.9910	9,536.5700	9.5366	(4.548)	0	0	0
2013/08/30	R186	07/08/2014	8.31	Put	Bond Future	9,881.4500	9.8814	9,429.9400	9.4299	(4.569)	0	0	0
2013/08/30	R186	07/08/2014	8.30	Put	Bond Future	9,936.1300	9.9361	9,483.1500	9.4832	(4.559)	0	0	0
2013/08/30	R197	07/11/2013			Bond Future	273.5512	273.5512	274.2236	274.2236	0.246	0.0000	0.0000	2,100
2013/08/30	R197	07/11/2013	279.99	Put	Bond Future	6,438.7700	6.4388	5,766.4400	5.7664	(10.442)	0	0	0

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2013/08/30	R197	07/11/2013	280.00	Put	Bond Future	6,448.7700	6.4488	5,776.4400	5.7764	(10.426)	0	0	0
2013/08/30	R197	07/11/2013	280.01	Put	Bond Future	6,458.7700	6.4588	5,786.4400	5.7864	(10.410)	0	0	0
2013/08/30	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	R201	07/11/2013	4.79	Put	Bond Future	928.5000	0.9285	865.8000	0.8658	(6.753)	0	0	0
2013/08/30	R201	07/11/2013			Bond Future	5.5871	106.7813	5.5158	106.8588	(1.276)	0.0000	0.0000	0
2013/08/30	R201	07/11/2013	4.80	Put	Bond Future	919.1500	0.9192	856.6300	0.8566	(6.802)	0	0	0
2013/08/30	R201	07/11/2013	4.81	Put	Bond Future	909.8300	0.9098	847.5000	0.8475	(6.851)	0	0	0
2013/08/30	R201	07/11/2013	4.79	Call	Bond Future	57.0100	0.0570	71.8000	0.0718	25.943	0	0	0
2013/08/30	R201	07/11/2013	4.80	Call	Bond Future	58.6600	0.0587	73.6300	0.0736	25.520	0	0	0
2013/08/30	R201	07/11/2013	4.81	Call	Bond Future	60.3400	0.0603	75.5000	0.0755	25.124	0	0	0
2013/08/30	R201	06/02/2014	5.24	Put	Bond Future	622.3300	0.6223	574.2400	0.5742	(7.727)	0	0	0
2013/08/30	R201	06/02/2014			Bond Future	5.6831	103.7684	5.5896	103.8474	(1.646)	0.0000	0.0000	0
2013/08/30	R201	06/02/2014	5.26	Put	Bond Future	611.4300	0.6114	563.8500	0.5638	(7.782)	0	0	0
2013/08/30	R201	06/02/2014	5.24	Call	Bond Future	247.2700	0.2473	278.1700	0.2782	12.496	0	0	0
2013/08/30	R201	06/02/2014	5.25	Put	Bond Future	616.8700	0.6169	569.0300	0.5690	(7.755)	0	0	0
2013/08/30	R201	06/02/2014	5.25	Call	Bond Future	250.3000	0.2503	281.4500	0.2814	12.445	0	0	0
2013/08/30	R201	06/02/2014	5.26	Call	Bond Future	253.3500	0.2534	284.7600	0.2848	12.398	0	0	0
2013/08/30	R201	08/05/2014			Bond Future	5.8262	105.1465	5.6957	105.2248	(2.240)	0.0000	0.0000	0
2013/08/30	R201	08/05/2014	4.75	Call	Bond Future	152.6000	0.1526	176.0800	0.1761	15.387	0	0	0
2013/08/30	R201	08/05/2014	4.76	Call	Bond Future	154.1500	0.1541	177.8000	0.1778	15.342	0	0	0
2013/08/30	R201	08/05/2014	4.74	Call	Bond Future	151.0600	0.1511	174.3800	0.1744	15.438	0	0	0
2013/08/30	R201	08/05/2014	4.76	Put	Bond Future	796.6900	0.7967	742.0900	0.7421	(6.853)	0	0	0
2013/08/30	R201	08/05/2014	4.75	Put	Bond Future	801.2000	0.8012	746.4300	0.7464	(6.836)	0	0	0
2013/08/30	R201	08/05/2014	4.74	Put	Bond Future	805.7200	0.8057	750.7900	0.7508	(6.818)	0	0	0
2013/08/30	R201	07/08/2014	5.31	Put	Bond Future	466.9700	0.4670	422.9400	0.4229	(9.429)	0	0	0
2013/08/30	R201	07/08/2014			Bond Future	6.0944	102.1409	5.8685	102.2220	(3.707)	0.0000	0.0000	0
2013/08/30	R201	07/08/2014	5.30	Put	Bond Future	469.3000	0.4693	425.1100	0.4251	(9.416)	0	0	0
2013/08/30	R201	07/08/2014	5.31	Call	Bond Future	184.8000	0.1848	221.8800	0.2219	20.065	0	0	0
2013/08/30	R201	07/08/2014	5.29	Call	Bond Future	182.2600	0.1823	219.0300	0.2190	20.174	0	0	0
2013/08/30	R201	07/08/2014	5.30	Call	Bond Future	183.5300	0.1835	220.4500	0.2205	20.117	0	0	0
2013/08/30	R201	07/08/2014	5.29	Put	Bond Future	471.6400	0.4716	427.3000	0.4273	(9.401)	0	0	0
2013/08/30	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	R202	07/11/2013			Bond Future	199.8194	199.8194	199.8229	199.8229	0.002	0.0000	0.0000	43,251
2013/08/30	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	R202	07/11/2013	208.99	Put	Bond Future	9,170.5900	9.1706	9,167.0600	9.1671	(0.038)	0	0	0
2013/08/30	R202	07/11/2013	209.01	Put	Bond Future	9,190.5900	9.1906	9,187.0600	9.1871	(0.038)	0	0	0
2013/08/30	R202	07/11/2013	209.00	Put	Bond Future	9,180.5900	9.1806	9,177.0600	9.1771	(0.038)	0	0	0
2013/08/30	R203	07/11/2013	6.01	Call	Bond Future	23.6300	0.0236	40.0700	0.0401	69.573	0	0	0
2013/08/30	R203	07/11/2013			Bond Future	7.5726	103.5261	7.4439	103.9554	(1.700)	0.0000	0.0000	19,568
2013/08/30	R203	07/11/2013	5.99	Call	Bond Future	22.0700	0.0221	37.6200	0.0376	70.458	0	0	0
2013/08/30	R203	07/11/2013	5.71	Put	Bond Future	6,439.0600	6.4391	6,016.5100	6.0165	(6.562)	0	0	0
2013/08/30	R203	07/11/2013	6.00	Call	Bond Future	22.8400	0.0228	38.8300	0.0388	70.009	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
2013/08/30	R203	07/11/2013	571.00	Call	Bond Future	101,296.6200	101.2966	101,725.9000	101.7259	0.424	0	0	0
2013/08/30	R203	07/11/2013	5.99	Put	Bond Future	5,455.3600	5.4554	5,041.6300	5.0416	(7.584)	0	0	0
2013/08/30	R203	07/11/2013	6.01	Put	Bond Future	5,386.0800	5.3861	4,973.2400	4.9732	(7.665)	0	0	0
2013/08/30	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	R203	07/11/2013	5.71	Call	Bond Future	8.0000	0.0080	14.7300	0.0147	84.125	0	0	15
2013/08/30	R203	07/11/2013	6.00	Put	Bond Future	5,420.7000	5.4207	5,007.4100	5.0074	(7.624)	0	0	0
2013/08/30	R203	06/02/2014			Bond Future	7.7650	104.8783	7.6253	105.3137	(1.798)	0.0000	0.0000	0
2013/08/30	R203	06/02/2014	6.14	Put	Bond Future	5,366.6900	5.3667	4,983.3400	4.9833	(7.143)	0	0	0
2013/08/30	R203	06/02/2014	5.95	Put	Bond Future	5,951.3500	5.9513	5,555.4200	5.5554	(6.653)	0	0	0
2013/08/30	R203	06/02/2014	6.16	Put	Bond Future	5,306.2400	5.3062	4,924.3500	4.9244	(7.197)	0	0	0
2013/08/30	R203	06/02/2014	6.15	Put	Bond Future	5,336.4400	5.3364	4,953.8100	4.9538	(7.170)	0	0	0
2013/08/30	R203	06/02/2014	6.16	Call	Bond Future	160.1800	0.1602	213.6300	0.2136	33.369	0	0	0
2013/08/30	R203	06/02/2014	5.95	Call	Bond Future	108.4600	0.1085	147.8700	0.1479	36.336	0	0	16
2013/08/30	R203	06/02/2014	6.14	Call	Bond Future	154.5000	0.1545	206.4900	0.2065	33.650	0	0	0
2013/08/30	R203	06/02/2014	6.15	Call	Bond Future	157.3200	0.1573	210.0300	0.2100	33.505	0	0	0
2013/08/30	R203	08/05/2014	7.40	Put	Bond Future	2,822.1100	2.8221	2,559.1900	2.5592	(9.316)	0	0	0
2013/08/30	R203	08/05/2014	5.74	Call	Bond Future	161.2200	0.1612	210.9700	0.2110	30.858	0	0	0
2013/08/30	R203	08/05/2014	5.76	Call	Bond Future	165.8600	0.1659	216.7200	0.2167	30.664	0	0	0
2013/08/30	R203	08/05/2014			Bond Future	7.9705	102.1107	7.8194	102.5501	(1.896)	0.0000	0.0000	0
2013/08/30	R203	08/05/2014	5.76	Put	Bond Future	6,832.8900	6.8329	6,444.3900	6.4444	(5.686)	0	0	0
2013/08/30	R203	08/05/2014	5.75	Put	Bond Future	6,861.9300	6.8619	6,472.8800	6.4729	(5.670)	0	0	0
2013/08/30	R203	08/05/2014	5.74	Put	Bond Future	6,891.0100	6.8910	6,501.4000	6.5014	(5.654)	0	0	0
2013/08/30	R203	08/05/2014	7.40	Call	Bond Future	1,151.4100	1.1514	1,327.8500	1.3278	15.324	0	0	16
2013/08/30	R203	08/05/2014	5.75	Call	Bond Future	163.5200	0.1635	213.8300	0.2138	30.767	0	0	0
2013/08/30	R203	07/08/2014	7.30	Call	Bond Future	1,071.8300	1.0718	1,232.6700	1.2327	15.006	0	0	0
2013/08/30	R203	07/08/2014			Bond Future	8.2043	103.4730	8.0383	103.9200	(2.022)	0.0000	0.0000	0
2013/08/30	R203	07/08/2014	7.31	Call	Bond Future	1,081.1300	1.0811	1,242.5000	1.2425	14.926	0	0	0
2013/08/30	R203	07/08/2014	7.29	Put	Bond Future	3,556.8300	3.5568	3,270.1100	3.2701	(8.061)	0	0	0
2013/08/30	R203	07/08/2014	7.31	Put	Bond Future	3,520.0100	3.5200	3,234.3500	3.2344	(8.115)	0	0	0
2013/08/30	R203	07/08/2014	7.29	Call	Bond Future	1,062.5700	1.0626	1,222.8800	1.2229	15.087	0	0	0
2013/08/30	R203	07/08/2014	7.30	Put	Bond Future	3,538.3900	3.5384	3,252.2000	3.2522	(8.088)	0	0	0
2013/08/30	R204	07/11/2013			Bond Future	7.7675	104.0997	7.6456	104.6101	(1.569)	0.0000	0.0000	29,092
2013/08/30	R204	07/11/2013	7.00	Put	Bond Future	3,618.1100	3.6181	3,225.1400	3.2251	(10.861)	0	0	1,270
2013/08/30	R204	07/11/2013	6.29	Put	Bond Future	6,461.4300	6.4614	5,980.7200	5.9807	(7.440)	0	0	0
2013/08/30	R204	07/11/2013	6.31	Put	Bond Future	6,374.7200	6.3747	5,895.4700	5.8955	(7.518)	0	0	0
2013/08/30	R204	07/11/2013	6.29	Call	Bond Future	53.1200	0.0531	82.8700	0.0829	56.005	0	0	0
2013/08/30	R204	07/11/2013	6.30	Put	Bond Future	6,418.0400	6.4180	5,938.0600	5.9381	(7.479)	0	0	0
2013/08/30	R204	07/11/2013	7.00	Call	Bond Future	349.5300	0.3495	467.0200	0.4670	33.614	0	0	0
2013/08/30	R204	07/11/2013	6.30	Call	Bond Future	54.7500	0.0547	85.2300	0.0852	55.671	0	0	0
2013/08/30	R204	07/11/2013	6.31	Call	Bond Future	56.4300	0.0564	87.6400	0.0876	55.307	0	0	0
2013/08/30	R204	06/02/2014	6.39	Call	Bond Future	274.7700	0.2748	367.5600	0.3676	33.770	0	0	0
2013/08/30	R204	06/02/2014			Bond Future	7.9238	101.4295	7.7940	101.9471	(1.637)	0.0000	0.0000	0
2013/08/30	R204	06/02/2014	6.41	Call	Bond Future	283.9400	0.2839	378.9400	0.3789	33.458	0	0	0
2013/08/30	R204	06/02/2014	6.40	Call	Bond Future	279.3200	0.2793	373.2200	0.3732	33.617	0	0	0
2013/08/30	R204	06/02/2014	6.39	Put	Bond Future	6,608.2100	6.6082	6,183.4000	6.1834	(6.429)	0	0	0
2013/08/30	R204	06/02/2014	6.41	Put	Bond Future	6,531.7000	6.5317	6,109.1000	6.1091	(6.470)	0	0	0
2013/08/30	R204	06/02/2014	6.40	Put	Bond Future	6,569.9100	6.5699	6,146.2100	6.1462	(6.449)	0	0	0

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2013/08/30	R204	08/05/2014			Bond Future	8.0933	102.7766	7.9553	103.2993	(1.705)	0.0000	0.0000	0
2013/08/30	R204	08/05/2014	6.05	Call	Bond Future	327.4300	0.3274	421.8500	0.4219	28.837	0	0	0
2013/08/30	R204	08/05/2014	6.06	Call	Bond Future	331.6200	0.3316	426.9000	0.4269	28.732	0	0	0
2013/08/30	R204	08/05/2014	6.04	Call	Bond Future	323.2900	0.3233	416.8500	0.4169	28.940	0	0	0
2013/08/30	R204	08/05/2014	6.05	Put	Bond Future	8,423.1300	8.4231	7,994.8500	7.9949	(5.085)	0	0	0
2013/08/30	R204	08/05/2014	6.04	Put	Bond Future	8,460.5400	8.4605	8,031.4000	8.0314	(5.072)	0	0	0
2013/08/30	R204	08/05/2014	6.06	Put	Bond Future	8,385.7800	8.3858	7,958.3600	7.9584	(5.097)	0	0	0
2013/08/30	R204	07/08/2014			Bond Future	8.2788	100.1172	8.1307	100.6487	(1.789)	0.0000	0.0000	0
2013/08/30	R204	07/08/2014	7.44	Put	Bond Future	4,656.1200	4.6561	4,418.3300	4.4183	(5.107)	0	0	0
2013/08/30	R204	07/08/2014	7.46	Put	Bond Future	4,607.4400	4.6074	4,371.2800	4.3713	(5.126)	0	0	0
2013/08/30	R204	07/08/2014	7.45	Put	Bond Future	4,631.7400	4.6317	4,394.7700	4.3948	(5.116)	0	0	0
2013/08/30	R204	07/08/2014	7.46	Call	Bond Future	1,624.8900	1.6249	1,920.1900	1.9202	18.174	0	0	0
2013/08/30	R204	07/08/2014	7.44	Call	Bond Future	1,599.3600	1.5994	1,893.0300	1.8930	18.362	0	0	0
2013/08/30	R204	07/08/2014	7.45	Call	Bond Future	1,612.0900	1.6121	1,906.5800	1.9066	18.268	0	0	0
2013/08/30	R206	07/11/2013	4.31	Put	Bond Future	321.5500	0.3216	288.3500	0.2884	(10.325)	0	0	0
2013/08/30	R206	07/11/2013			Bond Future	6.0811	102.6554	5.8819	102.6909	(3.276)	0.0000	0.0000	0
2013/08/30	R206	07/11/2013	4.30	Put	Bond Future	323.2400	0.3232	290.0000	0.2900	(10.283)	0	0	0
2013/08/30	R206	07/11/2013	4.31	Call	Bond Future	5.1500	0.0052	7.4400	0.0074	44.466	0	0	0
2013/08/30	R206	07/11/2013	4.29	Call	Bond Future	4.9400	0.0049	7.1500	0.0072	44.737	0	0	0
2013/08/30	R206	07/11/2013	4.30	Call	Bond Future	5.0500	0.0051	7.3000	0.0073	44.554	0	0	0
2013/08/30	R206	07/11/2013	4.29	Put	Bond Future	324.9300	0.3249	291.6500	0.2916	(10.242)	0	0	0
2013/08/30	R207	07/11/2013	6.70	Call	Bond Future	114.0400	0.1140	156.3400	0.1563	37.092	0	0	0
2013/08/30	R207	07/11/2013			Bond Future	8.0547	98.4928	7.9390	99.0360	(1.437)	0.0000	0.0000	27,295
2013/08/30	R207	07/11/2013	6.71	Call	Bond Future	117.0700	0.1171	160.2800	0.1603	36.910	0	0	0
2013/08/30	R207	07/11/2013	6.69	Put	Bond Future	6,763.6400	6.7636	6,261.8200	6.2618	(7.419)	0	0	0
2013/08/30	R207	07/11/2013	6.71	Put	Bond Future	6,668.1500	6.6682	6,168.1400	6.1681	(7.498)	0	0	0
2013/08/30	R207	07/11/2013	6.69	Call	Bond Future	111.0800	0.1111	152.4800	0.1525	37.270	0	0	0
2013/08/30	R207	07/11/2013	6.70	Put	Bond Future	6,715.8400	6.7158	6,214.9200	6.2149	(7.459)	0	0	0
2013/08/30	R207	06/02/2014			Bond Future	8.2005	96.1402	8.0784	96.6910	(1.489)	0.0000	0.0000	0
2013/08/30	R207	06/02/2014	6.65	Call	Bond Future	371.6900	0.3717	466.7500	0.4667	25.575	0	0	0
2013/08/30	R207	06/02/2014	6.64	Put	Bond Future	7,707.6100	7.7076	7,250.8200	7.2508	(5.926)	0	0	0
2013/08/30	R207	06/02/2014	6.66	Put	Bond Future	7,620.5500	7.6205	7,165.9000	7.1659	(5.966)	0	0	0
2013/08/30	R207	06/02/2014	6.65	Put	Bond Future	7,664.0300	7.6640	7,208.3000	7.2083	(5.946)	0	0	0
2013/08/30	R207	06/02/2014	6.66	Call	Bond Future	377.3700	0.3774	473.5100	0.4735	25.476	0	0	0
2013/08/30	R207	06/02/2014	6.64	Call	Bond Future	366.0700	0.3661	460.0700	0.4601	25.678	0	0	0
2013/08/30	R207	08/05/2014	6.19	Put	Bond Future	10,329.8500	10.3298	9,861.2700	9.8613	(4.536)	0	0	0
2013/08/30	R207	08/05/2014	6.21	Put	Bond Future	10,242.0700	10.2421	9,775.0900	9.7751	(4.559)	0	0	0
2013/08/30	R207	08/05/2014			Bond Future	8.3587	97.4171	8.2301	97.9735	(1.538)	0.0000	0.0000	0
2013/08/30	R207	08/05/2014	6.20	Put	Bond Future	10,285.9300	10.2859	9,818.1500	9.8182	(4.548)	0	0	0
2013/08/30	R207	08/05/2014	6.20	Call	Bond Future	393.5300	0.3935	482.1600	0.4822	22.522	0	0	0
2013/08/30	R207	08/05/2014	6.21	Call	Bond Future	398.3100	0.3983	487.7400	0.4877	22.452	0	0	0
2013/08/30	R207	08/05/2014	6.19	Call	Bond Future	388.7900	0.3888	476.6200	0.4766	22.591	0	0	0
2013/08/30	R207	07/08/2014	7.69	Call	Bond Future	2,034.2000	2.0342	2,290.1600	2.2902	12.583	0	0	0
2013/08/30	R207	07/08/2014	7.70	Put	Bond Future	5,550.1700	5.5502	5,241.7100	5.2417	(5.558)	0	0	0
2013/08/30	R207	07/08/2014			Bond Future	8.5295	95.0768	8.3930	95.6423	(1.600)	0.0000	0.0000	0
2013/08/30	R207	07/08/2014	7.70	Call	Bond Future	2,049.0700	2.0491	2,306.1300	2.3061	12.545	0	0	0

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2013/08/30	R207	07/08/2014	7.71	Call	Bond Future	2,064.0100	2.0640	2,322.1800	2.3222	12.508	0	0	0
2013/08/30	R207	07/08/2014	7.69	Put	Bond Future	5,578.4600	5.5785	5,268.9000	5.2689	(5.549)	0	0	0
2013/08/30	R207	07/08/2014	7.71	Put	Bond Future	5,521.9700	5.5220	5,214.6200	5.2146	(5.566)	0	0	0
2013/08/30	R208	07/11/2013			Bond Future	8.1356	93.2074	8.0257	93.7821	(1.351)	0.0000	0.0000	14,367
2013/08/30	R208	07/11/2013	6.79	Put	Bond Future	7,471.8200	7.4718	6,947.6000	6.9476	(7.016)	0	0	0
2013/08/30	R208	07/11/2013	6.81	Put	Bond Future	7,364.0700	7.3641	6,842.0200	6.8420	(7.089)	0	0	0
2013/08/30	R208	07/11/2013	6.80	Put	Bond Future	7,417.8800	7.4179	6,894.7400	6.8947	(7.052)	0	0	0
2013/08/30	R208	07/11/2013	6.81	Call	Bond Future	127.8200	0.1278	180.5500	0.1805	41.253	0	0	0
2013/08/30	R208	07/11/2013	7.50	Put	Bond Future	4,026.7000	4.0267	3,614.8600	3.6149	(10.228)	0	0	1,520
2013/08/30	R208	07/11/2013	6.79	Call	Bond Future	121.1600	0.1212	171.7200	0.1717	41.730	0	0	0
2013/08/30	R208	07/11/2013	7.50	Call	Bond Future	640.7800	0.6408	803.7200	0.8037	25.428	0	0	0
2013/08/30	R208	07/11/2013	6.80	Call	Bond Future	124.4500	0.1245	176.0900	0.1761	41.495	0	0	0
2013/08/30	R208	06/02/2014	6.74	Put	Bond Future	8,519.6200	8.5196	8,050.6500	8.0507	(5.505)	0	0	0
2013/08/30	R208	06/02/2014			Bond Future	8.2659	94.4248	8.1507	95.0075	(1.393)	0.0000	0.0000	0
2013/08/30	R208	06/02/2014	6.76	Put	Bond Future	8,420.7800	8.4208	7,954.3500	7.9543	(5.539)	0	0	0
2013/08/30	R208	06/02/2014	6.75	Put	Bond Future	8,470.1400	8.4701	8,002.4300	8.0024	(5.522)	0	0	0
2013/08/30	R208	06/02/2014	6.74	Call	Bond Future	414.4900	0.4145	528.2500	0.5283	27.446	0	0	0
2013/08/30	R208	06/02/2014	6.75	Call	Bond Future	420.9200	0.4209	535.9400	0.5359	27.326	0	0	0
2013/08/30	R208	06/02/2014	6.76	Call	Bond Future	427.4300	0.4274	543.7300	0.5437	27.209	0	0	0
2013/08/30	R208	08/05/2014	6.31	Call	Bond Future	414.7700	0.4148	523.4100	0.5234	26.193	0	0	0
2013/08/30	R208	08/05/2014			Bond Future	8.4009	92.2826	8.2806	92.8715	(1.432)	0.0000	0.0000	0
2013/08/30	R208	08/05/2014	6.29	Call	Bond Future	404.3400	0.4043	511.0200	0.5110	26.384	0	0	0
2013/08/30	R208	08/05/2014	6.31	Put	Bond Future	11,341.7700	11.3418	10,861.5500	10.8615	(4.234)	0	0	0
2013/08/30	R208	08/05/2014	6.30	Put	Bond Future	11,392.5200	11.3925	10,911.3100	10.9113	(4.224)	0	0	0
2013/08/30	R208	08/05/2014	6.29	Put	Bond Future	11,443.3400	11.4433	10,961.1600	10.9612	(4.214)	0	0	0
2013/08/30	R208	08/05/2014	6.30	Call	Bond Future	409.5300	0.4095	517.1800	0.5172	26.286	0	0	0
2013/08/30	R208	07/08/2014			Bond Future	8.5440	93.5137	8.4174	94.1121	(1.482)	0.0000	0.0000	0
2013/08/30	R208	07/08/2014	7.80	Call	Bond Future	2,206.1900	2.2062	2,523.2100	2.5232	14.370	0	0	0
2013/08/30	R208	07/08/2014	7.79	Put	Bond Future	5,824.8000	5.8248	5,542.1500	5.5422	(4.853)	0	0	0
2013/08/30	R208	07/08/2014	7.81	Put	Bond Future	5,760.3000	5.7603	5,480.2900	5.4803	(4.861)	0	0	0
2013/08/30	R208	07/08/2014	7.80	Put	Bond Future	5,792.4900	5.7925	5,511.1600	5.5112	(4.857)	0	0	0
2013/08/30	R208	07/08/2014	7.81	Call	Bond Future	2,223.3300	2.2233	2,541.6700	2.5417	14.318	0	0	0
2013/08/30	R208	07/08/2014	7.79	Call	Bond Future	2,189.1300	2.1891	2,504.8300	2.5048	14.421	0	0	0
2013/08/30	R209	07/11/2013	8.80	Put	Bond Future	5,596.1700	5.5962	4,920.2800	4.9203	(12.078)	0	0	0
2013/08/30	R209	07/11/2013	9.50	Put	Bond Future	2,481.5600	2.4816	2,087.7500	2.0878	(15.869)	0	0	980
2013/08/30	R209	07/11/2013			Bond Future	9.3776	71.6620	9.2333	72.7003	(1.539)	0.0000	0.0000	19,302
2013/08/30	R209	07/11/2013	8.80	Call	Bond Future	1,292.7500	1.2928	1,655.0700	1.6551	28.027	0	0	0
2013/08/30	R209	07/11/2013	9.25	Call	Bond Future	2,480.1000	2.4801	3,025.7700	3.0258	22.002	0	0	0
2013/08/30	R209	07/11/2013	8.81	Call	Bond Future	1,313.9200	1.3139	1,680.1900	1.6802	27.876	0	0	0
2013/08/30	R209	07/11/2013	8.65	Call	Bond Future	1,002.5600	1.0026	1,307.7600	1.3078	30.442	0	0	0
2013/08/30	R209	07/11/2013	8.79	Call	Bond Future	1,271.8100	1.2718	1,630.1900	1.6302	28.179	0	0	0
2013/08/30	R209	07/11/2013	9.40	Call	Bond Future	2,981.5400	2.9815	3,587.2600	3.5873	20.316	0	0	0
2013/08/30	R209	07/11/2013	9.70	Put	Bond Future	1,898.2600	1.8983	1,576.8700	1.5769	(16.931)	0	0	1,520
2013/08/30	R209	07/11/2013	9.25	Put	Bond Future	3,396.9500	3.3969	2,904.4100	2.9044	(14.499)	0	0	1,000
2013/08/30	R209	07/11/2013	8.79	Put	Bond Future	5,653.3100	5.6533	4,973.4800	4.9735	(12.025)	0	0	0
2013/08/30	R209	07/11/2013	9.40	Put	Bond Future	2,822.6700	2.8227	2,390.1800	2.3902	(15.322)	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
2013/08/30	R209	07/11/2013	9.50	Call	Bond Future	3,343.4600	3.3435	3,987.8600	3.9879	19.273	0	0	0
2013/08/30	R209	07/11/2013	9.70	Call	Bond Future	4,133.2800	4.1333	4,850.1000	4.8501	17.343	0	0	0
2013/08/30	R209	07/11/2013	8.65	Put	Bond Future	6,490.5600	6.4906	5,757.5500	5.7575	(11.293)	0	0	4,700
2013/08/30	R209	07/11/2013	8.81	Put	Bond Future	5,539.3800	5.5394	4,867.4400	4.8674	(12.130)	0	0	0
2013/08/30	R209	06/02/2014	8.56	Call	Bond Future	1,803.0900	1.8031	2,183.7900	2.1838	21.114	0	0	0
2013/08/30	R209	06/02/2014			Bond Future	9.4805	72.5981	9.3317	73.6502	(1.570)	9.3910	9.3910	300
2013/08/30	R209	06/02/2014	8.54	Call	Bond Future	1,762.7000	1.7627	2,137.8300	2.1378	21.282	0	0	0
2013/08/30	R209	06/02/2014	8.55	Call	Bond Future	1,782.8200	1.7828	2,160.7300	2.1607	21.197	0	0	0
2013/08/30	R209	06/02/2014	8.54	Put	Bond Future	8,850.5400	8.8505	8,173.5900	8.1736	(7.649)	0	0	0
2013/08/30	R209	06/02/2014	8.56	Put	Bond Future	8,728.8100	8.7288	8,057.4300	8.0574	(7.692)	0	0	0
2013/08/30	R209	06/02/2014	8.55	Put	Bond Future	8,789.5300	8.7895	8,115.3600	8.1154	(7.670)	0	0	0
2013/08/30	R209	08/05/2014			Bond Future	9.5842	70.4176	9.4309	71.4825	(1.599)	0.0000	0.0000	0
2013/08/30	R209	08/05/2014	7.85	Call	Bond Future	1,283.6600	1.2837	1,562.0900	1.5621	21.690	0	0	0
2013/08/30	R209	08/05/2014	7.86	Call	Bond Future	1,296.9900	1.2970	1,577.4500	1.5775	21.624	0	0	0
2013/08/30	R209	08/05/2014	7.85	Put	Bond Future	14,987.4300	14.9874	14,201.0100	14.2010	(5.247)	0	0	0
2013/08/30	R209	08/05/2014	7.84	Call	Bond Future	1,270.4300	1.2704	1,546.8400	1.5468	21.757	0	0	0
2013/08/30	R209	08/05/2014	7.84	Put	Bond Future	15,064.8600	15.0649	14,276.4200	14.2764	(5.234)	0	0	0
2013/08/30	R209	08/05/2014	7.86	Put	Bond Future	14,910.2400	14.9102	14,125.8500	14.1259	(5.261)	0	0	0
2013/08/30	R209	07/08/2014	9.04	Put	Bond Future	8,775.1900	8.7752	8,268.0100	8.2680	(5.780)	0	0	0
2013/08/30	R209	07/08/2014			Bond Future	9.6899	71.3570	9.5317	72.4373	(1.633)	0.0000	0.0000	0
2013/08/30	R209	07/08/2014	9.06	Put	Bond Future	8,679.8200	8.6798	8,176.7600	8.1768	(5.796)	0	0	0
2013/08/30	R209	07/08/2014	9.05	Put	Bond Future	8,727.4000	8.7274	8,222.2800	8.2223	(5.788)	0	0	0
2013/08/30	R209	07/08/2014	9.05	Call	Bond Future	4,189.7600	4.1898	4,764.9400	4.7649	13.728	0	0	0
2013/08/30	R209	07/08/2014	9.06	Call	Bond Future	4,216.6400	4.2166	4,793.8800	4.7939	13.690	0	0	0
2013/08/30	R209	07/08/2014	9.04	Call	Bond Future	4,162.9700	4.1630	4,736.0900	4.7361	13.767	0	0	0
2013/08/30	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	R210	07/11/2013			Bond Future	151.1462	151.1462	151.7002	151.7002	0.367	0.0000	0.0000	1,237
2013/08/30	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	R210	07/11/2013	159.99	Put	Bond Future	8,843.8300	8.8438	8,289.8300	8.2898	(6.264)	0	0	0
2013/08/30	R210	07/11/2013	160.01	Put	Bond Future	8,863.8300	8.8638	8,309.8300	8.3098	(6.250)	0	0	0
2013/08/30	R210	07/11/2013	160.00	Put	Bond Future	8,853.8300	8.8538	8,299.8300	8.2998	(6.257)	0	0	0
2013/08/30	R211	07/11/2013			Bond Future	128.3787	128.3787	128.3732	128.3732	(0.004)	0.0000	0.0000	522
2013/08/30	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	R211	07/11/2013	129.99	Put	Bond Future	1,611.3300	1.6113	1,616.8100	1.6168	0.340	0	0	0
2013/08/30	R211	07/11/2013	130.01	Put	Bond Future	1,631.3300	1.6313	1,636.8100	1.6368	0.336	0	0	0
2013/08/30	R211	07/11/2013	130.00	Put	Bond Future	1,621.3300	1.6213	1,626.8100	1.6268	0.338	0	0	0
2013/08/30	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	R212	07/11/2013	132.99	Put	Bond Future	4,899.4700	4.8995	4,899.5600	4.8996	0.002	0	0	0
2013/08/30	R212	07/11/2013			Bond Future	128.0905	128.0905	128.0904	128.0904	0.000	0.0000	0.0000	21,791
2013/08/30	R212	07/11/2013	133.01	Put	Bond Future	4,919.4700	4.9195	4,919.5600	4.9196	0.002	0	0	0
2013/08/30	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	R212	07/11/2013	133.00	Put	Bond Future	4,909.4700	4.9095	4,909.5600	4.9096	0.002	0	0	0
2013/08/30	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
2013/08/30	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	R213	07/11/2013	8.60	Call	Bond Future	1,193.4600	1.1935	1,452.3600	1.4524	21.693	0	0	0
2013/08/30	R213	07/11/2013			Bond Future	9.1925	82.5805	9.0787	83.4252	(1.238)	0.0000	0.0000	19,481
2013/08/30	R213	07/11/2013	8.61	Call	Bond Future	1,214.2900	1.2143	1,476.3800	1.4764	21.584	0	0	0
2013/08/30	R213	07/11/2013	8.59	Put	Bond Future	5,797.0800	5.7971	5,208.0100	5.2080	(10.161)	0	0	0
2013/08/30	R213	07/11/2013	8.61	Put	Bond Future	5,678.9000	5.6789	5,096.1900	5.0962	(10.261)	0	0	0
2013/08/30	R213	07/11/2013	8.60	Put	Bond Future	5,737.8100	5.7378	5,151.9100	5.1519	(10.211)	0	0	0
2013/08/30	R213	07/11/2013	8.59	Call	Bond Future	1,172.8700	1.1729	1,428.6000	1.4286	21.804	0	0	0
2013/08/30	R213	06/02/2014			Bond Future	9.3035	83.6591	9.1860	84.5153	(1.263)	0.0000	0.0000	0
2013/08/30	R213	06/02/2014	8.29	Put	Bond Future	9,547.0800	9.5471	8,954.7300	8.9547	(6.205)	0	0	0
2013/08/30	R213	06/02/2014	8.31	Put	Bond Future	9,419.8700	9.4199	8,833.2100	8.8332	(6.228)	0	0	0
2013/08/30	R213	06/02/2014	8.29	Call	Bond Future	1,705.4200	1.7054	1,969.2400	1.9692	15.470	0	0	0
2013/08/30	R213	06/02/2014	8.30	Put	Bond Future	9,483.3500	9.4834	8,893.8400	8.8938	(6.216)	0	0	0
2013/08/30	R213	06/02/2014	8.30	Call	Bond Future	1,724.3700	1.7244	1,991.0300	1.9910	15.464	0	0	0
2013/08/30	R213	06/02/2014	8.31	Call	Bond Future	1,743.4600	1.7435	2,012.9700	2.0130	15.458	0	0	0
2013/08/30	R213	08/05/2014	7.65	Put	Bond Future	15,367.1200	15.3671	14,697.8000	14.6978	(4.356)	0	0	0
2013/08/30	R213	08/05/2014			Bond Future	9.4113	81.2323	9.2902	82.0985	(1.287)	0.0000	0.0000	0
2013/08/30	R213	08/05/2014	7.64	Put	Bond Future	15,443.6400	15.4436	14,772.8400	14.7728	(4.344)	0	0	0
2013/08/30	R213	08/05/2014	7.66	Put	Bond Future	15,290.8200	15.2908	14,622.9800	14.6230	(4.368)	0	0	0
2013/08/30	R213	08/05/2014	7.65	Call	Bond Future	1,297.0000	1.2970	1,493.8400	1.4938	15.177	0	0	0
2013/08/30	R213	08/05/2014	7.64	Call	Bond Future	1,283.8200	1.2838	1,479.1800	1.4792	15.217	0	0	0
2013/08/30	R213	08/05/2014	7.66	Call	Bond Future	1,310.2800	1.3103	1,508.6000	1.5086	15.136	0	0	0
2013/08/30	R213	07/08/2014	8.86	Call	Bond Future	4,275.6500	4.2756	4,700.2500	4.7002	9.931	0	0	0
2013/08/30	R213	07/08/2014			Bond Future	9.5233	82.3161	9.3980	83.1952	(1.315)	0.0000	0.0000	0
2013/08/30	R213	07/08/2014	8.84	Call	Bond Future	4,221.4100	4.2214	4,642.7400	4.6427	9.981	0	0	0
2013/08/30	R213	07/08/2014	8.85	Call	Bond Future	4,248.4800	4.2485	4,671.4400	4.6714	9.956	0	0	0
2013/08/30	R213	07/08/2014	8.84	Put	Bond Future	9,194.7800	9.1948	8,736.9300	8.7369	(4.979)	0	0	0
2013/08/30	R213	07/08/2014	8.86	Put	Bond Future	9,097.0900	9.0971	8,642.5100	8.6425	(4.997)	0	0	0
2013/08/30	R213	07/08/2014	8.85	Put	Bond Future	9,145.8400	9.1458	8,689.6200	8.6896	(4.988)	0	0	0
2013/08/30	R214	07/11/2013	7.80	Call	Bond Future	104.4400	0.1044	160.2100	0.1602	53.399	0	0	0
2013/08/30	R214	07/11/2013			Bond Future	9.5139	72.1189	9.3490	73.3345	(1.733)	0.0000	0.0000	2,427
2013/08/30	R214	07/11/2013	7.81	Call	Bond Future	107.4400	0.1074	164.5400	0.1645	53.146	0	0	0
2013/08/30	R214	07/11/2013	7.79	Call	Bond Future	101.5200	0.1015	155.9600	0.1560	53.625	0	0	0
2013/08/30	R214	07/11/2013	7.81	Put	Bond Future	14,582.6700	14.5827	13,424.1400	13.4241	(7.945)	0	0	0
2013/08/30	R214	07/11/2013	7.80	Put	Bond Future	14,678.6200	14.6786	13,518.7600	13.5188	(7.902)	0	0	0
2013/08/30	R214	07/11/2013	7.79	Put	Bond Future	14,774.8500	14.7748	13,613.6600	13.6137	(7.859)	0	0	0
2013/08/30	R214	06/02/2014			Bond Future	9.6199	73.0609	9.4497	74.2927	(1.769)	0.0000	0.0000	0
2013/08/30	R214	06/02/2014	8.99	Put	Bond Future	7,420.8400	7.4208	6,696.4600	6.6965	(9.761)	0	0	0
2013/08/30	R214	06/02/2014	9.01	Put	Bond Future	7,313.7100	7.3137	6,595.7100	6.5957	(9.817)	0	0	0
2013/08/30	R214	06/02/2014	8.99	Call	Bond Future	2,673.1800	2.6732	3,180.6300	3.1806	18.983	0	0	0
2013/08/30	R214	06/02/2014	9.00	Put	Bond Future	7,367.1300	7.3671	6,645.9400	6.6459	(9.789)	0	0	0
2013/08/30	R214	06/02/2014	9.00	Call	Bond Future	2,699.0300	2.6990	3,209.6700	3.2097	18.919	0	0	0
2013/08/30	R214	06/02/2014	9.01	Call	Bond Future	2,725.0200	2.7250	3,238.8500	3.2388	18.856	0	0	0
2013/08/30	R248	07/11/2013			Bond Future	9.5506	93.6991	9.3804	95.3097	(1.782)	0.0000	0.0000	10,260
2013/08/30	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
2013/08/30	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	R248	07/11/2013	7.86	Put	Bond Future	18,563.6700	18.5637	16,953.0700	16.9531	(8.676)	0	0	0
2013/08/30	R248	07/11/2013	7.85	Put	Bond Future	18,692.7400	18.6927	17,082.1400	17.0821	(8.616)	0	0	0
2013/08/30	R248	07/11/2013	7.84	Put	Bond Future	18,822.0700	18.8221	17,211.4700	17.2115	(8.557)	0	0	0
2013/08/30	R248	06/02/2014	9.11	Put	Bond Future	5,271.4200	5.2714	3,639.3000	3.6393	(30.962)	0	0	0
2013/08/30	R248	06/02/2014			Bond Future	9.6591	94.9230	9.4830	96.5551	(1.822)	0.0000	0.0000	0
2013/08/30	R248	06/02/2014	9.10	Put	Bond Future	5,372.5000	5.3725	3,740.3800	3.7404	(30.379)	0	0	0
2013/08/30	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/30	R248	06/02/2014	9.09	Put	Bond Future	5,473.7700	5.4738	3,841.6500	3.8417	(29.817)	0	0	0

**Total**

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