



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 02/09/2013 to 02/09/2013

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

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2013/09/02	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	2025	07/11/2013			Bond Future	107.0502	107.0502	107.0508	107.0508	0.001	0.0000	0.0000	0
2013/09/02	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	2025	07/11/2013	110.99	Put	Bond Future	3,939.8400	3.9398	3,939.2100	3.9392	(0.016)	0	0	0
2013/09/02	2025	07/11/2013	111.01	Put	Bond Future	3,959.8400	3.9598	3,959.2100	3.9592	(0.016)	0	0	0
2013/09/02	2025	07/11/2013	111.00	Put	Bond Future	3,949.8400	3.9498	3,949.2100	3.9492	(0.016)	0	0	0
2013/09/02	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	2037	07/11/2013			Bond Future	9.3530	94.3503	9.3878	94.0454	0.372	0.0000	0.0000	1,650
2013/09/02	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	2037	07/11/2013	9.43	Call	Bond Future	673.3100	0.6733	368.4100	0.3684	(45.284)	0	0	0
2013/09/02	2037	07/11/2013	9.41	Call	Bond Future	499.1700	0.4992	194.2700	0.1943	(61.081)	0	0	0
2013/09/02	2037	07/11/2013	9.42	Call	Bond Future	586.3100	0.5863	281.4100	0.2814	(52.003)	0	0	0
2013/09/02	2037	06/02/2014			Bond Future	9.4591	91.3264	9.4951	91.0170	0.380	0.0000	0.0000	0
2013/09/02	2037	06/02/2014	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	2037	06/02/2014	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	2037	06/02/2014	9.38	Put	Bond Future	687.2100	0.6872	996.5900	0.9966	45.020	0	0	0
2013/09/02	2037	06/02/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	2037	06/02/2014	9.37	Put	Bond Future	774.6400	0.7746	1,084.0200	1.0840	39.939	0	0	0
2013/09/02	2037	06/02/2014	9.39	Put	Bond Future	599.9200	0.5999	909.3000	0.9093	51.570	0	0	0
2013/09/02	2037	08/05/2014	9.39	Put	Bond Future	1,533.7400	1.5337	1,846.2400	1.8462	20.375	0	0	0
2013/09/02	2037	08/05/2014			Bond Future	9.5687	92.5377	9.6057	92.2252	0.387	0.0000	0.0000	0
2013/09/02	2037	08/05/2014	9.38	Put	Bond Future	1,620.8000	1.6208	1,933.3000	1.9333	19.281	0	0	0
2013/09/02	2037	08/05/2014	9.37	Put	Bond Future	1,708.0000	1.7080	2,020.5000	2.0205	18.296	0	0	0
2013/09/02	2037	08/05/2014	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	2037	08/05/2014	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	2037	08/05/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	2038	07/11/2013			Bond Future	101.8586	101.8586	102.4267	102.4267	0.558	0.0000	0.0000	0
2013/09/02	2038	07/11/2013	109.99	Put	Bond Future	8,131.4000	8.1314	7,563.3300	7.5633	(6.986)	0	0	0
2013/09/02	2038	07/11/2013	110.00	Put	Bond Future	8,141.4000	8.1414	7,573.3300	7.5733	(6.978)	0	0	0
2013/09/02	2038	07/11/2013	110.01	Put	Bond Future	8,151.4000	8.1514	7,583.3300	7.5833	(6.969)	0	0	0
2013/09/02	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	2050	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	2050	07/11/2013	110.00	Put	Bond Future	4,850.7600	4.8508	4,848.2700	4.8483	(0.051)	0	0	0
2013/09/02	2050	07/11/2013			Bond Future	105.1492	105.1492	105.1517	105.1517	0.002	0.0000	0.0000	122
2013/09/02	2050	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	2050	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	2050	07/11/2013	109.99	Put	Bond Future	4,840.7600	4.8408	4,838.2700	4.8383	(0.051)	0	0	0
2013/09/02	2050	07/11/2013	110.01	Put	Bond Future	4,860.7600	4.8608	4,858.2700	4.8583	(0.051)	0	0	0
2013/09/02	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/09/02	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/02	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/02	AL37	07/11/2013			Index Future	400.0350	400.0350	400.7200	400.7200	0.171	0.0000	0.0000	0
2013/09/02	AL37	06/02/2014			Index Future	405.2620	405.2620	405.9530	405.9530	0.171	0.0000	0.0000	0
2013/09/02	AL7T	07/11/2013			Index Future	470.3250	470.3250	471.1030	471.1030	0.165	0.0000	0.0000	1
2013/09/02	AL7T	06/02/2014			Index Future	476.4710	476.4710	477.2550	477.2550	0.165	0.0000	0.0000	0
2013/09/02	ALBI	07/11/2013			Index Future	423.7340	423.7340	424.1170	424.1170	0.090	0.0000	0.0000	770
2013/09/02	ALBI	06/02/2014			Index Future	429.2710	429.2710	429.6550	429.6550	0.089	0.0000	0.0000	73
2013/09/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/02	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/02	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/02	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/09/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/09/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/02	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/02	EL28	07/11/2013			Bond Future	107.8896	107.8896	107.8920	107.8920	0.002	0.0000	0.0000	0
2013/09/02	EL28	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	EL28	07/11/2013	109.99	Put	Bond Future	2,100.3600	2.1004	2,098.0300	2.0980	(0.111)	0	0	0
2013/09/02	EL28	07/11/2013	110.01	Put	Bond Future	2,120.3600	2.1204	2,118.0300	2.1180	(0.110)	0	0	0
2013/09/02	EL28	07/11/2013	110.00	Put	Bond Future	2,110.3600	2.1104	2,108.0300	2.1080	(0.110)	0	0	0
2013/09/02	EL28	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	EL28	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	ES33	07/11/2013			Bond Future	9.8696	80.7236	9.8779	80.6637	0.084	0.0000	0.0000	6,292
2013/09/02	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	ES33	07/11/2013	8.51	Put	Bond Future	10,864.2000	10.8642	10,924.0700	10.9241	0.551	0	0	0
2013/09/02	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	ES33	07/11/2013	8.49	Put	Bond Future	11,040.6300	11.0406	11,100.5000	11.1005	0.542	0	0	0
2013/09/02	ES33	07/11/2013	8.50	Put	Bond Future	10,952.3500	10.9523	11,012.2200	11.0122	0.547	0	0	0
2013/09/02	ES33	06/02/2014	9.54	Put	Bond Future	3,357.8600	3.3579	3,419.0200	3.4190	1.821	0	0	0
2013/09/02	ES33	06/02/2014			Bond Future	9.9989	81.7783	10.0075	81.7172	0.086	0.0000	0.0000	0
2013/09/02	ES33	06/02/2014	9.56	Put	Bond Future	3,206.9100	3.2069	3,268.0700	3.2681	1.907	0	0	0
2013/09/02	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	ES33	06/02/2014	9.55	Put	Bond Future	3,282.3300	3.2823	3,343.4900	3.3435	1.863	0	0	0
2013/09/02	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	GOVI	07/11/2013			GOVI	423.1440	423.1440	423.6070	423.6070	0.109	0.0000	0.0000	116

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2013/09/02	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	GOVI	07/11/2013	445.99	Put	GOVI	228,460.0000	22.8460	223,830.0000	22.3830	(2.027)	0	0	0
2013/09/02	GOVI	07/11/2013	446.01	Put	GOVI	228,660.0000	22.8660	224,030.0000	22.4030	(2.025)	0	0	0
2013/09/02	GOVI	07/11/2013	446.00	Put	GOVI	228,560.0000	22.8560	223,930.0000	22.3930	(2.026)	0	0	0
2013/09/02	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	GOVI	06/02/2014	439.99	Call	GOVI	428.6720	428.6720	429.1390	429.1390	0.109	0.0000	0.0000	269
2013/09/02	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	GOVI	06/02/2014	439.99	Put	GOVI	113,180.0000	11.3180	108,510.0000	10.8510	(4.126)	0	0	0
2013/09/02	GOVI	06/02/2014	440.01	Put	GOVI	113,380.0000	11.3380	108,710.0000	10.8710	(4.119)	0	0	0
2013/09/02	GOVI	06/02/2014	440.00	Put	GOVI	113,280.0000	11.3280	108,610.0000	10.8610	(4.123)	0	0	0
2013/09/02	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	GOVI	08/05/2014	442.00	Call	GOVI	434.3580	434.3580	434.8350	434.8350	0.110	0.0000	0.0000	0
2013/09/02	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	GOVI	08/05/2014	441.99	Put	GOVI	76,320.0000	7.6320	71,550.0000	7.1550	(6.250)	0	0	0
2013/09/02	GOVI	08/05/2014	442.01	Put	GOVI	76,520.0000	7.6520	71,750.0000	7.1750	(6.234)	0	0	0
2013/09/02	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	GOVI	08/05/2014	442.00	Put	GOVI	76,420.0000	7.6420	71,650.0000	7.1650	(6.242)	0	0	0
2013/09/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/09/02	IGOV	07/11/2013			Index Future	191.8010	191.8010	191.7750	191.7750	(0.014)	0.0000	0.0000	1,078
2013/09/02	IGOV	06/02/2014			Index Future	194.3300	194.3300	194.3030	194.3030	(0.014)	0.0000	0.0000	173
2013/09/02	ILBI	07/11/2013			Index Future	520.0250	520.0250	520.0250	520.0250	0.000	0.0000	0.0000	0
2013/09/02	ILBI	06/02/2014			Index Future	527.0560	527.0560	527.0560	527.0560	0.000	0.0000	0.0000	186
2013/09/02	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/09/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/09/02	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/09/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/09/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/09/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/09/02	JBAF	18/09/2013			Jibar Tradeable Future	5.2000	94.8000	5.1800	94.8200	(0.385)	0.0000	0.0000	700
2013/09/02	JBAF	16/10/2013			Jibar Tradeable Future	5.2700	94.7300	5.2500	94.7500	(0.380)	0.0000	0.0000	0
2013/09/02	JBAF	20/11/2013			Jibar Tradeable Future	5.4000	94.6000	5.3500	94.6500	(0.926)	0.0000	0.0000	3,000
2013/09/02	JBAF	18/12/2013			Jibar Tradeable Future	5.4800	94.5200	5.4400	94.5600	(0.730)	0.0000	0.0000	1,500
2013/09/02	JBAF	15/01/2014			Jibar Tradeable Future	5.6100	94.3900	5.5500	94.4500	(1.070)	0.0000	0.0000	1,000
2013/09/02	JBAF	19/02/2014			Jibar Tradeable Future	5.8100	94.1900	5.7300	94.2700	(1.377)	0.0000	0.0000	0

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2013/09/02	JBAF	19/03/2014			Jibar Tradeable Future	5.9800	94.0200	5.8900	94.1100	(1.505)	0.0000	0.0000	400
2013/09/02	JBAF	18/06/2014			Jibar Tradeable Future	6.3700	93.6300	6.3200	93.6800	(0.785)	0.0000	0.0000	1,000
2013/09/02	JBAF	17/09/2014			Jibar Tradeable Future	6.7100	93.2900	6.6700	93.3300	(0.596)	0.0000	0.0000	0
2013/09/02	JBAF	17/12/2014			Jibar Tradeable Future	7.0500	92.9500	7.0000	93.0000	(0.709)	0.0000	0.0000	0
2013/09/02	JBAF	18/03/2015			Jibar Tradeable Future	7.3800	92.6200	7.3200	92.6800	(0.813)	0.0000	0.0000	250
2013/09/02	JBAF	17/06/2015			Jibar Tradeable Future	7.6600	92.3400	7.6000	92.4000	(0.783)	0.0000	0.0000	0
2013/09/02	R023	07/11/2013	6.50	Put	Bond Future	11,872.0300	11.8720	11,670.4600	11.6705	(1.698)	0	0	0
2013/09/02	R023	07/11/2013			Bond Future	8.2570	98.2974	8.2249	98.4989	(0.389)	0.0000	0.0000	11,802
2013/09/02	R023	07/11/2013	6.49	Put	Bond Future	11,944.7600	11.9448	11,743.1900	11.7432	(1.688)	0	0	0
2013/09/02	R023	07/11/2013	6.51	Put	Bond Future	11,799.3500	11.7993	11,597.7800	11.5978	(1.708)	0	0	0
2013/09/02	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	R023	06/02/2014			Bond Future	8.3770	99.5817	8.3437	99.7853	(0.398)	0.0000	0.0000	0
2013/09/02	R023	06/02/2014	7.84	Put	Bond Future	3,347.4700	3.3475	3,143.9000	3.1439	(6.081)	0	0	0
2013/09/02	R023	06/02/2014	7.86	Put	Bond Future	3,220.1500	3.2201	3,016.5800	3.0166	(6.322)	0	0	0
2013/09/02	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	R023	06/02/2014	7.85	Put	Bond Future	3,283.7900	3.2838	3,080.2200	3.0802	(6.199)	0	0	0
2013/09/02	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	R157	07/11/2013			Bond Future	6.6197	113.8753	6.5665	113.9732	(0.804)	0.0000	0.0000	30,991
2013/09/02	R157	07/11/2013	5.60	Call	Bond Future	72.2100	0.0722	76.6600	0.0767	6.163	0	0	0
2013/09/02	R157	07/11/2013	5.59	Put	Bond Future	1,986.8800	1.9869	1,893.2500	1.8932	(4.712)	0	0	0
2013/09/02	R157	07/11/2013	5.61	Put	Bond Future	1,953.0300	1.9530	1,859.6700	1.8597	(4.780)	0	0	0
2013/09/02	R157	07/11/2013	5.60	Put	Bond Future	1,969.9400	1.9699	1,876.4400	1.8764	(4.746)	0	0	0
2013/09/02	R157	07/11/2013	5.61	Call	Bond Future	74.1200	0.0741	78.7100	0.0787	6.193	0	0	0
2013/09/02	R157	07/11/2013	5.59	Call	Bond Future	70.3300	0.0703	74.6500	0.0746	6.142	0	0	0
2013/09/02	R157	06/02/2014	5.64	Call	Bond Future	214.5300	0.2145	227.7300	0.2277	6.153	0	0	0
2013/09/02	R157	06/02/2014	5.65	Put	Bond Future	2,164.8400	2.1648	2,079.7000	2.0797	(3.933)	0	0	0
2013/09/02	R157	06/02/2014			Bond Future	6.8668	115.3632	6.8046	115.4617	(0.907)	0.0000	0.0000	100
2013/09/02	R157	06/02/2014	5.65	Call	Bond Future	217.4600	0.2175	230.8200	0.2308	6.144	0	0	0
2013/09/02	R157	06/02/2014	5.66	Call	Bond Future	220.4100	0.2204	233.9400	0.2339	6.139	0	0	0
2013/09/02	R157	06/02/2014	5.64	Put	Bond Future	2,178.1100	2.1781	2,092.8100	2.0928	(3.916)	0	0	0
2013/09/02	R157	06/02/2014	5.66	Put	Bond Future	2,151.6000	2.1516	2,066.6300	2.0666	(3.949)	0	0	0
2013/09/02	R157	08/05/2014	5.20	Call	Bond Future	147.6300	0.1476	158.0900	0.1581	7.085	0	0	0
2013/09/02	R157	08/05/2014			Bond Future	7.1729	110.0853	7.0970	110.1863	(1.059)	0.0000	0.0000	0
2013/09/02	R157	08/05/2014	5.21	Call	Bond Future	149.3500	0.1494	159.9200	0.1599	7.077	0	0	0
2013/09/02	R157	08/05/2014	5.19	Call	Bond Future	145.9200	0.1459	156.2700	0.1563	7.093	0	0	0
2013/09/02	R157	08/05/2014	5.20	Put	Bond Future	2,816.1100	2.8161	2,725.5600	2.7256	(3.215)	0	0	0
2013/09/02	R157	08/05/2014	5.19	Put	Bond Future	2,828.1600	2.8282	2,737.5000	2.7375	(3.206)	0	0	0
2013/09/02	R157	08/05/2014	5.21	Put	Bond Future	2,804.0700	2.8041	2,713.6300	2.7136	(3.225)	0	0	0
2013/09/02	R157	07/08/2014	6.76	Put	Bond Future	1,477.8100	1.4778	1,408.6000	1.4086	(4.683)	0	0	0
2013/09/02	R157	07/08/2014			Bond Future	7.6025	111.5558	7.5076	111.6582	(1.248)	0.0000	0.0000	0
2013/09/02	R157	07/08/2014	6.75	Put	Bond Future	1,484.9500	1.4850	1,415.5700	1.4156	(4.672)	0	0	0
2013/09/02	R157	07/08/2014	6.74	Call	Bond Future	555.9900	0.5560	588.8500	0.5888	5.910	0	0	0
2013/09/02	R157	07/08/2014	6.75	Call	Bond Future	559.7500	0.5598	592.7800	0.5928	5.901	0	0	0

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2013/09/02	R157	07/08/2014	6.76	Call	Bond Future	563.5300	0.5635	596.7300	0.5967	5.891	0	0	0
2013/09/02	R157	07/08/2014	6.74	Put	Bond Future	1,492.1100	1.4921	1,422.5600	1.4226	(4.661)	0	0	0
2013/09/02	R186	07/11/2013	8.16	Put	Bond Future	5,189.1900	5.1892	5,002.3800	5.0024	(3.600)	0	0	0
2013/09/02	R186	07/11/2013	9.00	Put	Bond Future	1,661.5700	1.6616	1,542.7100	1.5427	(7.153)	0	0	1,200
2013/09/02	R186	07/11/2013			Bond Future	8.5315	119.4671	8.5098	119.6544	(0.254)	0.0000	0.0000	58,223
2013/09/02	R186	07/11/2013	6.50	Put	Bond Future	19,616.3800	19.6164	19,425.5500	19.4256	(0.973)	0	0	0
2013/09/02	R186	07/11/2013	8.15	Put	Bond Future	5,248.6300	5.2486	5,061.3200	5.0613	(3.569)	0	0	0
2013/09/02	R186	07/11/2013	6.75	Put	Bond Future	17,014.3300	17.0143	16,821.1000	16.8211	(1.136)	0	0	0
2013/09/02	R186	07/11/2013	8.14	Call	Bond Future	1,858.4200	1.8584	1,857.9000	1.8579	(0.028)	0	0	0
2013/09/02	R186	07/11/2013	8.50	Call	Bond Future	3,144.9500	3.1450	3,167.4200	3.1674	0.714	0	0	0
2013/09/02	R186	07/11/2013	8.75	Call	Bond Future	4,282.9500	4.2830	4,327.2100	4.3272	1.033	0	0	0
2013/09/02	R186	07/11/2013	8.25	Put	Bond Future	4,673.5000	4.6735	4,491.4900	4.4915	(3.895)	0	0	250
2013/09/02	R186	07/11/2013	8.00	Call	Bond Future	1,470.3300	1.4703	1,464.1100	1.4641	(0.423)	0	0	1,000
2013/09/02	R186	07/11/2013	8.15	Call	Bond Future	1,888.4900	1.8885	1,888.4400	1.8884	(0.003)	0	0	0
2013/09/02	R186	07/11/2013	6.50	Call	Bond Future	38.0000	0.0380	34.4300	0.0344	(9.395)	0	0	5,290
2013/09/02	R186	07/11/2013	8.16	Call	Bond Future	1,918.8700	1.9189	1,919.3200	1.9193	0.023	0	0	0
2013/09/02	R186	07/11/2013	8.00	Put	Bond Future	6,189.3200	6.1893	5,995.8400	5.9958	(3.126)	0	0	0
2013/09/02	R186	07/11/2013	8.75	Put	Bond Future	2,418.4100	2.4184	2,275.4100	2.2754	(5.913)	0	0	1,030
2013/09/02	R186	07/11/2013	9.00	Call	Bond Future	5,607.4800	5.6075	5,675.8800	5.6759	1.220	0	0	0
2013/09/02	R186	07/11/2013	8.25	Call	Bond Future	2,207.3200	2.2073	2,212.5700	2.2126	0.238	0	0	0
2013/09/02	R186	07/11/2013	6.75	Call	Bond Future	82.3600	0.0824	76.3900	0.0764	(7.249)	0	0	1,000
2013/09/02	R186	07/11/2013	8.14	Put	Bond Future	5,308.4800	5.3085	5,120.7000	5.1207	(3.537)	0	0	0
2013/09/02	R186	07/11/2013	8.50	Put	Bond Future	3,417.2100	3.4172	3,252.4200	3.2524	(4.822)	0	0	4,000
2013/09/02	R186	06/02/2014			Bond Future	8.6412	115.7389	8.6188	115.9279	(0.259)	0.0000	0.0000	101
2013/09/02	R186	06/02/2014	7.75	Call	Bond Future	2,018.0800	2.0181	2,033.0000	2.0330	0.739	0	0	0
2013/09/02	R186	06/02/2014	7.74	Put	Bond Future	9,963.1300	9.9631	9,788.7300	9.7887	(1.750)	0	0	0
2013/09/02	R186	06/02/2014	7.76	Put	Bond Future	9,824.7300	9.8247	9,650.9300	9.6509	(1.769)	0	0	0
2013/09/02	R186	06/02/2014	7.75	Put	Bond Future	9,893.4000	9.8934	9,719.3000	9.7193	(1.760)	0	0	0
2013/09/02	R186	06/02/2014	7.76	Call	Bond Future	2,041.9200	2.0419	2,057.1400	2.0571	0.745	0	0	0
2013/09/02	R186	06/02/2014	7.74	Call	Bond Future	1,995.2100	1.9952	2,009.8300	2.0098	0.733	0	0	0
2013/09/02	R186	08/05/2014			Bond Future	8.7546	117.2740	8.7312	117.4668	(0.267)	0.0000	0.0000	0
2013/09/02	R186	08/05/2014	7.09	Put	Bond Future	16,374.5500	16.3745	16,194.0700	16.1941	(1.102)	0	0	0
2013/09/02	R186	08/05/2014	7.10	Call	Bond Future	1,440.2400	1.4402	1,452.7500	1.4528	0.869	0	0	0
2013/09/02	R186	08/05/2014	7.11	Call	Bond Future	1,455.5600	1.4556	1,468.2600	1.4683	0.873	0	0	0
2013/09/02	R186	08/05/2014	7.09	Call	Bond Future	1,425.0400	1.4250	1,437.3700	1.4374	0.865	0	0	0
2013/09/02	R186	08/05/2014	7.11	Put	Bond Future	16,209.7000	16.2097	16,029.5900	16.0296	(1.111)	0	0	0
2013/09/02	R186	08/05/2014	7.10	Put	Bond Future	16,292.0100	16.2920	16,111.7100	16.1117	(1.107)	0	0	0
2013/09/02	R186	07/08/2014	8.31	Call	Bond Future	4,791.8000	4.7918	4,845.6900	4.8457	1.125	0	0	0
2013/09/02	R186	07/08/2014			Bond Future	8.8709	113.5505	8.8466	113.7459	(0.274)	0.0000	0.0000	0
2013/09/02	R186	07/08/2014	8.29	Call	Bond Future	4,728.1500	4.7281	4,781.3500	4.7813	1.125	0	0	0
2013/09/02	R186	07/08/2014	8.30	Call	Bond Future	4,759.9100	4.7599	4,813.4500	4.8135	1.125	0	0	0
2013/09/02	R186	07/08/2014	8.29	Put	Bond Future	9,536.5700	9.5366	9,394.3800	9.3944	(1.491)	0	0	0
2013/09/02	R186	07/08/2014	8.31	Put	Bond Future	9,429.9400	9.4299	9,288.4400	9.2884	(1.501)	0	0	0
2013/09/02	R186	07/08/2014	8.30	Put	Bond Future	9,483.1500	9.4832	9,341.3000	9.3413	(1.496)	0	0	0
2013/09/02	R197	07/11/2013			Bond Future	274.2236	274.2236	274.2238	274.2238	0.000	0.0000	0.0000	2,100
2013/09/02	R197	07/11/2013	279.99	Put	Bond Future	5,766.4400	5.7664	5,766.2300	5.7662	(0.004)	0	0	0

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2013/09/02	R197	07/11/2013	280.00	Put	Bond Future	5,776.4400	5.7764	5,776.2300	5.7762	(0.004)	0	0	0
2013/09/02	R197	07/11/2013	280.01	Put	Bond Future	5,786.4400	5.7864	5,786.2300	5.7862	(0.004)	0	0	0
2013/09/02	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	R201	07/11/2013	4.79	Put	Bond Future	865.8000	0.8658	861.1400	0.8611	(0.538)	0	0	0
2013/09/02	R201	07/11/2013			Bond Future	5.5158	106.8588	5.5155	106.8591	(0.005)	0.0000	0.0000	0
2013/09/02	R201	07/11/2013	4.80	Put	Bond Future	856.6300	0.8566	851.9100	0.8519	(0.551)	0	0	0
2013/09/02	R201	07/11/2013	4.81	Put	Bond Future	847.5000	0.8475	842.7200	0.8427	(0.564)	0	0	0
2013/09/02	R201	07/11/2013	4.79	Call	Bond Future	71.8000	0.0718	67.4300	0.0674	(6.086)	0	0	0
2013/09/02	R201	07/11/2013	4.80	Call	Bond Future	73.6300	0.0736	69.2000	0.0692	(6.017)	0	0	0
2013/09/02	R201	07/11/2013	4.81	Call	Bond Future	75.5000	0.0755	71.0100	0.0710	(5.947)	0	0	0
2013/09/02	R201	06/02/2014	5.24	Put	Bond Future	574.2400	0.5742	570.7600	0.5708	(0.606)	0	0	0
2013/09/02	R201	06/02/2014			Bond Future	5.5896	103.8474	5.5900	103.8470	0.008	0.0000	0.0000	0
2013/09/02	R201	06/02/2014	5.26	Put	Bond Future	563.8500	0.5638	560.3400	0.5603	(0.623)	0	0	0
2013/09/02	R201	06/02/2014	5.24	Call	Bond Future	278.1700	0.2782	274.3400	0.2743	(1.377)	0	0	0
2013/09/02	R201	06/02/2014	5.25	Put	Bond Future	569.0300	0.5690	565.5400	0.5655	(0.613)	0	0	0
2013/09/02	R201	06/02/2014	5.25	Call	Bond Future	281.4500	0.2814	277.6100	0.2776	(1.364)	0	0	0
2013/09/02	R201	06/02/2014	5.26	Call	Bond Future	284.7600	0.2848	280.9000	0.2809	(1.356)	0	0	0
2013/09/02	R201	08/05/2014			Bond Future	5.6957	105.2248	5.6944	105.2255	(0.022)	0.0000	0.0000	0
2013/09/02	R201	08/05/2014	4.75	Call	Bond Future	176.0800	0.1761	174.2800	0.1743	(1.022)	0	0	0
2013/09/02	R201	08/05/2014	4.76	Call	Bond Future	177.8000	0.1778	175.9900	0.1760	(1.018)	0	0	0
2013/09/02	R201	08/05/2014	4.74	Call	Bond Future	174.3800	0.1744	172.5800	0.1726	(1.032)	0	0	0
2013/09/02	R201	08/05/2014	4.76	Put	Bond Future	742.0900	0.7421	739.5200	0.7395	(0.346)	0	0	0
2013/09/02	R201	08/05/2014	4.75	Put	Bond Future	746.4300	0.7464	743.8700	0.7439	(0.343)	0	0	0
2013/09/02	R201	08/05/2014	4.74	Put	Bond Future	750.7900	0.7508	748.2300	0.7482	(0.341)	0	0	0
2013/09/02	R201	07/08/2014	5.31	Put	Bond Future	422.9400	0.4229	421.1300	0.4211	(0.428)	0	0	0
2013/09/02	R201	07/08/2014			Bond Future	5.8685	102.2220	5.8663	102.2228	(0.038)	0.0000	0.0000	0
2013/09/02	R201	07/08/2014	5.30	Put	Bond Future	425.1100	0.4251	423.3100	0.4233	(0.423)	0	0	0
2013/09/02	R201	07/08/2014	5.31	Call	Bond Future	221.8800	0.2219	220.8600	0.2209	(0.460)	0	0	0
2013/09/02	R201	07/08/2014	5.29	Call	Bond Future	219.0300	0.2190	218.0100	0.2180	(0.466)	0	0	0
2013/09/02	R201	07/08/2014	5.30	Call	Bond Future	220.4500	0.2205	219.4400	0.2194	(0.458)	0	0	0
2013/09/02	R201	07/08/2014	5.29	Put	Bond Future	427.3000	0.4273	425.4900	0.4255	(0.424)	0	0	0
2013/09/02	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	R202	07/11/2013			Bond Future	199.8229	199.8229	199.8265	199.8265	0.002	0.0000	0.0000	43,251
2013/09/02	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	R202	07/11/2013	208.99	Put	Bond Future	9,167.0600	9.1671	9,163.5300	9.1635	(0.039)	0	0	0
2013/09/02	R202	07/11/2013	209.01	Put	Bond Future	9,187.0600	9.1871	9,183.5300	9.1835	(0.038)	0	0	0
2013/09/02	R202	07/11/2013	209.00	Put	Bond Future	9,177.0600	9.1771	9,173.5300	9.1735	(0.038)	0	0	0
2013/09/02	R203	07/11/2013	6.01	Call	Bond Future	40.0700	0.0401	41.5600	0.0416	3.718	0	0	0
2013/09/02	R203	07/11/2013			Bond Future	7.4439	103.9554	7.3940	104.1224	(0.670)	0.0000	0.0000	19,568
2013/09/02	R203	07/11/2013	5.99	Call	Bond Future	37.6200	0.0376	38.9800	0.0390	3.615	0	0	0
2013/09/02	R203	07/11/2013	5.71	Put	Bond Future	6,016.5100	6.0165	5,849.8300	5.8498	(2.770)	0	0	0
2013/09/02	R203	07/11/2013	6.00	Call	Bond Future	38.8300	0.0388	40.2600	0.0403	3.683	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/02	R203	07/11/2013	571.00	Call	Bond Future	101,725.9000	101.7259	101,892.8700	101.8929	0.164	0	0	0
2013/09/02	R203	07/11/2013	5.99	Put	Bond Future	5,041.6300	5.0416	4,876.0200	4.8760	(3.285)	0	0	0
2013/09/02	R203	07/11/2013	6.01	Put	Bond Future	4,973.2400	4.9732	4,807.7600	4.8078	(3.327)	0	0	0
2013/09/02	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	R203	07/11/2013	5.71	Call	Bond Future	14.7300	0.0147	15.0200	0.0150	1.969	0	0	15
2013/09/02	R203	07/11/2013	6.00	Put	Bond Future	5,007.4100	5.0074	4,841.8700	4.8419	(3.306)	0	0	0
2013/09/02	R203	06/02/2014			Bond Future	7.6253	105.3137	7.5715	105.4822	(0.706)	0.0000	0.0000	0
2013/09/02	R203	06/02/2014	6.14	Put	Bond Future	4,983.3400	4.9833	4,827.4100	4.8274	(3.129)	0	0	0
2013/09/02	R203	06/02/2014	5.95	Put	Bond Future	5,555.4200	5.5554	5,396.0300	5.3960	(2.869)	0	0	0
2013/09/02	R203	06/02/2014	6.16	Put	Bond Future	4,924.3500	4.9244	4,768.8400	4.7688	(3.158)	0	0	0
2013/09/02	R203	06/02/2014	6.15	Put	Bond Future	4,953.8100	4.9538	4,798.1000	4.7981	(3.143)	0	0	0
2013/09/02	R203	06/02/2014	6.16	Call	Bond Future	213.6300	0.2136	226.6500	0.2266	6.095	0	0	0
2013/09/02	R203	06/02/2014	5.95	Call	Bond Future	147.8700	0.1479	157.0100	0.1570	6.181	0	0	16
2013/09/02	R203	06/02/2014	6.14	Call	Bond Future	206.4900	0.2065	219.0900	0.2191	6.102	0	0	0
2013/09/02	R203	06/02/2014	6.15	Call	Bond Future	210.0300	0.2100	222.8500	0.2229	6.104	0	0	0
2013/09/02	R203	08/05/2014	7.40	Put	Bond Future	2,559.1900	2.5592	2,447.3000	2.4473	(4.372)	0	0	0
2013/09/02	R203	08/05/2014	5.74	Call	Bond Future	210.9700	0.2110	223.3600	0.2234	5.873	0	0	0
2013/09/02	R203	08/05/2014	5.76	Call	Bond Future	216.7200	0.2167	229.4200	0.2294	5.860	0	0	0
2013/09/02	R203	08/05/2014			Bond Future	7.8194	102.5501	7.7605	102.7219	(0.753)	0.0000	0.0000	0
2013/09/02	R203	08/05/2014	5.76	Put	Bond Future	6,444.3900	6.4444	6,285.2500	6.2852	(2.469)	0	0	0
2013/09/02	R203	08/05/2014	5.75	Put	Bond Future	6,472.8800	6.4729	6,313.5800	6.3136	(2.461)	0	0	0
2013/09/02	R203	08/05/2014	5.74	Put	Bond Future	6,501.4000	6.5014	6,341.9500	6.3420	(2.453)	0	0	0
2013/09/02	R203	08/05/2014	7.40	Call	Bond Future	1,327.8500	1.3278	1,387.8000	1.3878	4.515	0	0	16
2013/09/02	R203	08/05/2014	5.75	Call	Bond Future	213.8300	0.2138	226.3700	0.2264	5.864	0	0	0
2013/09/02	R203	07/08/2014	7.30	Call	Bond Future	1,232.6700	1.2327	1,287.6800	1.2877	4.463	0	0	0
2013/09/02	R203	07/08/2014			Bond Future	8.0383	103.9200	7.9739	104.0942	(0.801)	0.0000	0.0000	0
2013/09/02	R203	07/08/2014	7.31	Call	Bond Future	1,242.5000	1.2425	1,297.8500	1.2978	4.455	0	0	0
2013/09/02	R203	07/08/2014	7.29	Put	Bond Future	3,270.1100	3.2701	3,150.6300	3.1506	(3.654)	0	0	0
2013/09/02	R203	07/08/2014	7.31	Put	Bond Future	3,234.3500	3.2344	3,115.5300	3.1155	(3.674)	0	0	0
2013/09/02	R203	07/08/2014	7.29	Call	Bond Future	1,222.8800	1.2229	1,277.5700	1.2776	4.472	0	0	0
2013/09/02	R203	07/08/2014	7.30	Put	Bond Future	3,252.2000	3.2522	3,133.0400	3.1330	(3.664)	0	0	0
2013/09/02	R204	07/11/2013			Bond Future	7.6456	104.6101	7.5972	104.8141	(0.634)	0.0000	0.0000	29,092
2013/09/02	R204	07/11/2013	7.00	Put	Bond Future	3,225.1400	3.2251	3,044.8400	3.0448	(5.590)	0	0	1,270
2013/09/02	R204	07/11/2013	6.29	Put	Bond Future	5,980.7200	5.9807	5,779.3400	5.7793	(3.367)	0	0	0
2013/09/02	R204	07/11/2013	6.31	Put	Bond Future	5,895.4700	5.8955	5,694.3200	5.6943	(3.412)	0	0	0
2013/09/02	R204	07/11/2013	6.29	Call	Bond Future	82.8700	0.0829	85.5100	0.0855	3.186	0	0	0
2013/09/02	R204	07/11/2013	6.30	Put	Bond Future	5,938.0600	5.9381	5,736.7900	5.7368	(3.389)	0	0	0
2013/09/02	R204	07/11/2013	7.00	Call	Bond Future	467.0200	0.4670	490.7400	0.4907	5.079	0	0	0
2013/09/02	R204	07/11/2013	6.30	Call	Bond Future	85.2300	0.0852	87.9800	0.0880	3.227	0	0	0
2013/09/02	R204	07/11/2013	6.31	Call	Bond Future	87.6400	0.0876	90.5100	0.0905	3.275	0	0	0
2013/09/02	R204	06/02/2014	6.39	Call	Bond Future	367.5600	0.3676	386.4300	0.3864	5.134	0	0	0
2013/09/02	R204	06/02/2014			Bond Future	7.7940	101.9471	7.7426	102.1531	(0.660)	0.0000	0.0000	0
2013/09/02	R204	06/02/2014	6.41	Call	Bond Future	378.9400	0.3789	398.3800	0.3984	5.130	0	0	0
2013/09/02	R204	06/02/2014	6.40	Call	Bond Future	373.2200	0.3732	392.3700	0.3924	5.131	0	0	0
2013/09/02	R204	06/02/2014	6.39	Put	Bond Future	6,183.4000	6.1834	5,996.2700	5.9963	(3.026)	0	0	0
2013/09/02	R204	06/02/2014	6.41	Put	Bond Future	6,109.1000	6.1091	5,922.5400	5.9225	(3.054)	0	0	0
2013/09/02	R204	06/02/2014	6.40	Put	Bond Future	6,146.2100	6.1462	5,959.3600	5.9594	(3.040)	0	0	0

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2013/09/02	R204	08/05/2014			Bond Future	7.9553	103.2993	7.9001	103.5092	(0.693)	0.0000	0.0000	0
2013/09/02	R204	08/05/2014	6.05	Call	Bond Future	421.8500	0.4219	442.1200	0.4421	4.805	0	0	0
2013/09/02	R204	08/05/2014	6.06	Call	Bond Future	426.9000	0.4269	447.3900	0.4474	4.800	0	0	0
2013/09/02	R204	08/05/2014	6.04	Call	Bond Future	416.8500	0.4169	436.9000	0.4369	4.810	0	0	0
2013/09/02	R204	08/05/2014	6.05	Put	Bond Future	7,994.8500	7.9949	7,805.2400	7.8052	(2.372)	0	0	0
2013/09/02	R204	08/05/2014	6.04	Put	Bond Future	8,031.4000	8.0314	7,841.5700	7.8416	(2.364)	0	0	0
2013/09/02	R204	08/05/2014	6.06	Put	Bond Future	7,958.3600	7.9584	7,768.9700	7.7690	(2.380)	0	0	0
2013/09/02	R204	07/08/2014			Bond Future	8.1307	100.6487	8.0717	100.8614	(0.726)	0.0000	0.0000	0
2013/09/02	R204	07/08/2014	7.44	Put	Bond Future	4,418.3300	4.4183	4,275.5100	4.2755	(3.232)	0	0	0
2013/09/02	R204	07/08/2014	7.46	Put	Bond Future	4,371.2800	4.3713	4,229.2400	4.2292	(3.249)	0	0	0
2013/09/02	R204	07/08/2014	7.45	Put	Bond Future	4,394.7700	4.3948	4,252.3400	4.2523	(3.241)	0	0	0
2013/09/02	R204	07/08/2014	7.46	Call	Bond Future	1,920.1900	1.9202	1,990.8400	1.9908	3.679	0	0	0
2013/09/02	R204	07/08/2014	7.44	Call	Bond Future	1,893.0300	1.8930	1,962.9000	1.9629	3.691	0	0	0
2013/09/02	R204	07/08/2014	7.45	Call	Bond Future	1,906.5800	1.9066	1,976.8400	1.9768	3.685	0	0	0
2013/09/02	R206	07/11/2013	4.31	Put	Bond Future	288.3500	0.2884	287.3200	0.2873	(0.357)	0	0	0
2013/09/02	R206	07/11/2013			Bond Future	5.8819	102.6909	5.8796	102.6913	(0.038)	0.0000	0.0000	0
2013/09/02	R206	07/11/2013	4.30	Put	Bond Future	290.0000	0.2900	288.9700	0.2890	(0.355)	0	0	0
2013/09/02	R206	07/11/2013	4.31	Call	Bond Future	7.4400	0.0074	6.8200	0.0068	(8.333)	0	0	0
2013/09/02	R206	07/11/2013	4.29	Call	Bond Future	7.1500	0.0072	6.5500	0.0066	(8.392)	0	0	0
2013/09/02	R206	07/11/2013	4.30	Call	Bond Future	7.3000	0.0073	6.6800	0.0067	(8.493)	0	0	0
2013/09/02	R206	07/11/2013	4.29	Put	Bond Future	291.6500	0.2916	290.6400	0.2906	(0.346)	0	0	0
2013/09/02	R207	07/11/2013	6.70	Call	Bond Future	156.3400	0.1563	152.9600	0.1530	(2.162)	0	0	0
2013/09/02	R207	07/11/2013			Bond Future	7.9390	99.0360	7.9117	99.1648	(0.344)	0.0000	0.0000	27,295
2013/09/02	R207	07/11/2013	6.71	Call	Bond Future	160.2800	0.1603	156.9000	0.1569	(2.109)	0	0	0
2013/09/02	R207	07/11/2013	6.69	Put	Bond Future	6,261.8200	6.2618	6,129.6300	6.1296	(2.111)	0	0	0
2013/09/02	R207	07/11/2013	6.71	Put	Bond Future	6,168.1400	6.1681	6,035.9600	6.0360	(2.143)	0	0	0
2013/09/02	R207	07/11/2013	6.69	Call	Bond Future	152.4800	0.1525	149.0900	0.1491	(2.223)	0	0	0
2013/09/02	R207	07/11/2013	6.70	Put	Bond Future	6,214.9200	6.2149	6,082.7400	6.0827	(2.127)	0	0	0
2013/09/02	R207	06/02/2014			Bond Future	8.0784	96.6910	8.0497	96.8208	(0.355)	0.0000	0.0000	0
2013/09/02	R207	06/02/2014	6.65	Call	Bond Future	466.7500	0.4667	472.9300	0.4729	1.324	0	0	0
2013/09/02	R207	06/02/2014	6.64	Put	Bond Future	7,250.8200	7.2508	7,127.0100	7.1270	(1.708)	0	0	0
2013/09/02	R207	06/02/2014	6.66	Put	Bond Future	7,165.9000	7.1659	7,042.3500	7.0424	(1.724)	0	0	0
2013/09/02	R207	06/02/2014	6.65	Put	Bond Future	7,208.3000	7.2083	7,084.6200	7.0846	(1.716)	0	0	0
2013/09/02	R207	06/02/2014	6.66	Call	Bond Future	473.5100	0.4735	479.8200	0.4798	1.333	0	0	0
2013/09/02	R207	06/02/2014	6.64	Call	Bond Future	460.0700	0.4601	466.1200	0.4661	1.315	0	0	0
2013/09/02	R207	08/05/2014	6.19	Put	Bond Future	9,861.2700	9.8613	9,736.1700	9.7362	(1.269)	0	0	0
2013/09/02	R207	08/05/2014	6.21	Put	Bond Future	9,775.0900	9.7751	9,650.1800	9.6502	(1.278)	0	0	0
2013/09/02	R207	08/05/2014			Bond Future	8.2301	97.9735	8.1996	98.1061	(0.371)	0.0000	0.0000	0
2013/09/02	R207	08/05/2014	6.20	Put	Bond Future	9,818.1500	9.8182	9,693.1400	9.6931	(1.273)	0	0	0
2013/09/02	R207	08/05/2014	6.20	Call	Bond Future	482.1600	0.4822	489.7800	0.4898	1.580	0	0	0
2013/09/02	R207	08/05/2014	6.21	Call	Bond Future	487.7400	0.4877	495.4600	0.4955	1.583	0	0	0
2013/09/02	R207	08/05/2014	6.19	Call	Bond Future	476.6200	0.4766	484.1500	0.4841	1.580	0	0	0
2013/09/02	R207	07/08/2014	7.69	Call	Bond Future	2,290.1600	2.2902	2,327.7000	2.3277	1.639	0	0	0
2013/09/02	R207	07/08/2014	7.70	Put	Bond Future	5,241.7100	5.2417	5,145.0300	5.1450	(1.844)	0	0	0
2013/09/02	R207	07/08/2014			Bond Future	8.3930	95.6423	8.3607	95.7768	(0.385)	0.0000	0.0000	0
2013/09/02	R207	07/08/2014	7.70	Call	Bond Future	2,306.1300	2.3061	2,343.9000	2.3439	1.638	0	0	0

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2013/09/02	R207	07/08/2014	7.71	Call	Bond Future	2,322.1800	2.3222	2,360.1700	2.3602	1.636	0	0	0
2013/09/02	R207	07/08/2014	7.69	Put	Bond Future	5,268.9000	5.2689	5,171.9900	5.1720	(1.839)	0	0	0
2013/09/02	R207	07/08/2014	7.71	Put	Bond Future	5,214.6200	5.2146	5,118.1600	5.1182	(1.850)	0	0	0
2013/09/02	R208	07/11/2013			Bond Future	8.0257	93.7821	8.0038	93.8974	(0.273)	0.0000	0.0000	14,367
2013/09/02	R208	07/11/2013	6.79	Put	Bond Future	6,947.6000	6.9476	6,826.3400	6.8263	(1.745)	0	0	0
2013/09/02	R208	07/11/2013	6.81	Put	Bond Future	6,842.0200	6.8420	6,720.6700	6.7207	(1.774)	0	0	0
2013/09/02	R208	07/11/2013	6.80	Put	Bond Future	6,894.7400	6.8947	6,773.4300	6.7734	(1.759)	0	0	0
2013/09/02	R208	07/11/2013	6.81	Call	Bond Future	180.5500	0.1805	174.4600	0.1745	(3.373)	0	0	0
2013/09/02	R208	07/11/2013	7.50	Put	Bond Future	3,614.8600	3.6149	3,497.7500	3.4977	(3.240)	0	0	1,520
2013/09/02	R208	07/11/2013	6.79	Call	Bond Future	171.7200	0.1717	165.7200	0.1657	(3.494)	0	0	0
2013/09/02	R208	07/11/2013	7.50	Call	Bond Future	803.7200	0.8037	801.8700	0.8019	(0.230)	0	0	0
2013/09/02	R208	07/11/2013	6.80	Call	Bond Future	176.0900	0.1761	170.0400	0.1700	(3.436)	0	0	0
2013/09/02	R208	06/02/2014	6.74	Put	Bond Future	8,050.6500	8.0507	7,937.0700	7.9371	(1.411)	0	0	0
2013/09/02	R208	06/02/2014			Bond Future	8.1507	95.0075	8.1279	95.1237	(0.280)	0.0000	0.0000	0
2013/09/02	R208	06/02/2014	6.76	Put	Bond Future	7,954.3500	7.9543	7,840.9500	7.8410	(1.426)	0	0	0
2013/09/02	R208	06/02/2014	6.75	Put	Bond Future	8,002.4300	8.0024	7,888.9500	7.8889	(1.418)	0	0	0
2013/09/02	R208	06/02/2014	6.74	Call	Bond Future	528.2500	0.5283	530.8500	0.5309	0.492	0	0	0
2013/09/02	R208	06/02/2014	6.75	Call	Bond Future	535.9400	0.5359	538.6400	0.5386	0.504	0	0	0
2013/09/02	R208	06/02/2014	6.76	Call	Bond Future	543.7300	0.5437	546.5100	0.5465	0.511	0	0	0
2013/09/02	R208	08/05/2014	6.31	Call	Bond Future	523.4100	0.5234	528.2600	0.5283	0.927	0	0	0
2013/09/02	R208	08/05/2014			Bond Future	8.2806	92.8715	8.2565	92.9902	(0.292)	0.0000	0.0000	0
2013/09/02	R208	08/05/2014	6.29	Call	Bond Future	511.0200	0.5110	515.7100	0.5157	0.918	0	0	0
2013/09/02	R208	08/05/2014	6.31	Put	Bond Future	10,861.5500	10.8615	10,747.7200	10.7477	(1.048)	0	0	0
2013/09/02	R208	08/05/2014	6.30	Put	Bond Future	10,911.3100	10.9113	10,797.4100	10.7974	(1.044)	0	0	0
2013/09/02	R208	08/05/2014	6.29	Put	Bond Future	10,961.1600	10.9612	10,847.1700	10.8472	(1.040)	0	0	0
2013/09/02	R208	08/05/2014	6.30	Call	Bond Future	517.1800	0.5172	521.9600	0.5220	0.924	0	0	0
2013/09/02	R208	07/08/2014			Bond Future	8.4174	94.1121	8.3921	94.2324	(0.301)	0.0000	0.0000	0
2013/09/02	R208	07/08/2014	7.80	Call	Bond Future	2,523.2100	2.5232	2,555.1900	2.5552	1.267	0	0	0
2013/09/02	R208	07/08/2014	7.79	Put	Bond Future	5,542.1500	5.5422	5,453.5800	5.4536	(1.598)	0	0	0
2013/09/02	R208	07/08/2014	7.81	Put	Bond Future	5,480.2900	5.4803	5,392.1500	5.3922	(1.608)	0	0	0
2013/09/02	R208	07/08/2014	7.80	Put	Bond Future	5,511.1600	5.5112	5,422.8000	5.4228	(1.603)	0	0	0
2013/09/02	R208	07/08/2014	7.81	Call	Bond Future	2,541.6700	2.5417	2,573.8700	2.5739	1.267	0	0	0
2013/09/02	R208	07/08/2014	7.79	Call	Bond Future	2,504.8300	2.5048	2,536.6000	2.5366	1.268	0	0	0
2013/09/02	R209	07/11/2013	8.80	Put	Bond Future	4,920.2800	4.9203	4,903.8900	4.9039	(0.333)	0	0	0
2013/09/02	R209	07/11/2013	9.50	Put	Bond Future	2,087.7500	2.0878	2,050.6000	2.0506	(1.779)	0	0	980
2013/09/02	R209	07/11/2013			Bond Future	9.2333	72.7003	9.2425	72.6335	0.099	0.0000	0.0000	19,302
2013/09/02	R209	07/11/2013	8.80	Call	Bond Future	1,655.0700	1.6551	1,571.9300	1.5719	(5.023)	0	0	0
2013/09/02	R209	07/11/2013	9.25	Call	Bond Future	3,025.7700	3.0258	2,925.6400	2.9256	(3.309)	0	0	0
2013/09/02	R209	07/11/2013	8.81	Call	Bond Future	1,680.1900	1.6802	1,596.5400	1.5965	(4.979)	0	0	0
2013/09/02	R209	07/11/2013	8.65	Call	Bond Future	1,307.7600	1.3078	1,232.6800	1.2327	(5.741)	0	0	0
2013/09/02	R209	07/11/2013	8.79	Call	Bond Future	1,630.1900	1.6302	1,547.5600	1.5476	(5.069)	0	0	0
2013/09/02	R209	07/11/2013	9.40	Call	Bond Future	3,587.2600	3.5873	3,484.3800	3.4844	(2.868)	0	0	0
2013/09/02	R209	07/11/2013	9.70	Put	Bond Future	1,576.8700	1.5769	1,539.3600	1.5394	(2.379)	0	0	1,520
2013/09/02	R209	07/11/2013	9.25	Put	Bond Future	2,904.4100	2.9044	2,871.0300	2.8710	(1.149)	0	0	1,000
2013/09/02	R209	07/11/2013	8.79	Put	Bond Future	4,973.4800	4.9735	4,957.6000	4.9576	(0.319)	0	0	0
2013/09/02	R209	07/11/2013	9.40	Put	Bond Future	2,390.1800	2.3902	2,354.0500	2.3541	(1.512)	0	0	5,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/02	R209	07/11/2013	9.50	Call	Bond Future	3,987.8600	3.9879	3,883.9600	3.8840	(2.605)	0	0	0
2013/09/02	R209	07/11/2013	9.70	Call	Bond Future	4,850.1000	4.8501	4,745.8400	4.7458	(2.150)	0	0	0
2013/09/02	R209	07/11/2013	8.65	Put	Bond Future	5,757.5500	5.7575	5,749.2200	5.7492	(0.145)	0	0	4,700
2013/09/02	R209	07/11/2013	8.81	Put	Bond Future	4,867.4400	4.8674	4,850.5400	4.8505	(0.347)	0	0	0
2013/09/02	R209	06/02/2014	8.56	Call	Bond Future	2,183.7900	2.1838	2,124.4200	2.1244	(2.719)	0	0	0
2013/09/02	R209	06/02/2014			Bond Future	9.3317	73.6502	9.3412	73.5821	0.102	0.0000	0.0000	300
2013/09/02	R209	06/02/2014	8.54	Call	Bond Future	2,137.8300	2.1378	2,079.0500	2.0791	(2.750)	0	0	0
2013/09/02	R209	06/02/2014	8.55	Call	Bond Future	2,160.7300	2.1607	2,101.6600	2.1017	(2.734)	0	0	0
2013/09/02	R209	06/02/2014	8.54	Put	Bond Future	8,173.5900	8.1736	8,182.9200	8.1829	0.114	0	0	0
2013/09/02	R209	06/02/2014	8.56	Put	Bond Future	8,057.4300	8.0574	8,066.1700	8.0662	0.108	0	0	0
2013/09/02	R209	06/02/2014	8.55	Put	Bond Future	8,115.3600	8.1154	8,124.4000	8.1244	0.111	0	0	0
2013/09/02	R209	08/05/2014			Bond Future	9.4309	71.4825	9.4406	71.4143	0.103	0.0000	0.0000	0
2013/09/02	R209	08/05/2014	7.85	Call	Bond Future	1,562.0900	1.5621	1,523.3100	1.5233	(2.483)	0	0	0
2013/09/02	R209	08/05/2014	7.86	Call	Bond Future	1,577.4500	1.5775	1,538.4500	1.5384	(2.472)	0	0	0
2013/09/02	R209	08/05/2014	7.85	Put	Bond Future	14,201.0100	14.2010	14,230.4500	14.2305	0.207	0	0	0
2013/09/02	R209	08/05/2014	7.84	Call	Bond Future	1,546.8400	1.5468	1,508.2800	1.5083	(2.493)	0	0	0
2013/09/02	R209	08/05/2014	7.84	Put	Bond Future	14,276.4200	14.2764	14,306.0800	14.3061	0.208	0	0	0
2013/09/02	R209	08/05/2014	7.86	Put	Bond Future	14,125.8500	14.1259	14,155.0700	14.1551	0.207	0	0	0
2013/09/02	R209	07/08/2014	9.04	Put	Bond Future	8,268.0100	8.2680	8,278.7000	8.2787	0.129	0	0	0
2013/09/02	R209	07/08/2014			Bond Future	9.5317	72.4373	9.5417	72.3682	0.105	0.0000	0.0000	0
2013/09/02	R209	07/08/2014	9.06	Put	Bond Future	8,176.7600	8.1768	8,187.1600	8.1872	0.127	0	0	0
2013/09/02	R209	07/08/2014	9.05	Put	Bond Future	8,222.2800	8.2223	8,232.8300	8.2328	0.128	0	0	0
2013/09/02	R209	07/08/2014	9.05	Call	Bond Future	4,764.9400	4.7649	4,706.3700	4.7064	(1.229)	0	0	0
2013/09/02	R209	07/08/2014	9.06	Call	Bond Future	4,793.8800	4.7939	4,735.1600	4.7352	(1.225)	0	0	0
2013/09/02	R209	07/08/2014	9.04	Call	Bond Future	4,736.0900	4.7361	4,677.6600	4.6777	(1.234)	0	0	0
2013/09/02	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	R210	07/11/2013			Bond Future	151.7002	151.7002	151.7024	151.7024	0.001	0.0000	0.0000	1,237
2013/09/02	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	R210	07/11/2013	159.99	Put	Bond Future	8,289.8300	8.2898	8,287.6500	8.2876	(0.026)	0	0	0
2013/09/02	R210	07/11/2013	160.01	Put	Bond Future	8,309.8300	8.3098	8,307.6500	8.3076	(0.026)	0	0	0
2013/09/02	R210	07/11/2013	160.00	Put	Bond Future	8,299.8300	8.2998	8,297.6500	8.2976	(0.026)	0	0	0
2013/09/02	R211	07/11/2013			Bond Future	128.3732	128.3732	128.3677	128.3677	(0.004)	0.0000	0.0000	522
2013/09/02	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	R211	07/11/2013	129.99	Put	Bond Future	1,616.8100	1.6168	1,622.2500	1.6222	0.336	0	0	0
2013/09/02	R211	07/11/2013	130.01	Put	Bond Future	1,636.8100	1.6368	1,642.2500	1.6422	0.332	0	0	0
2013/09/02	R211	07/11/2013	130.00	Put	Bond Future	1,626.8100	1.6268	1,632.2500	1.6322	0.334	0	0	0
2013/09/02	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	R212	07/11/2013	132.99	Put	Bond Future	4,899.5600	4.8996	4,899.6500	4.8996	0.002	0	0	0
2013/09/02	R212	07/11/2013			Bond Future	128.0904	128.0904	128.0903	128.0903	0.000	0.0000	0.0000	21,791
2013/09/02	R212	07/11/2013	133.01	Put	Bond Future	4,919.5600	4.9196	4,919.6500	4.9196	0.002	0	0	0
2013/09/02	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	R212	07/11/2013	133.00	Put	Bond Future	4,909.5600	4.9096	4,909.6500	4.9096	0.002	0	0	0
2013/09/02	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/02	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	R213	07/11/2013	8.60	Call	Bond Future	1,452.3600	1.4524	1,422.8300	1.4228	(2.033)	0	0	0
2013/09/02	R213	07/11/2013			Bond Future	9.0787	83.4252	9.0674	83.5101	(0.125)	0.0000	0.0000	19,481
2013/09/02	R213	07/11/2013	8.61	Call	Bond Future	1,476.3800	1.4764	1,446.8900	1.4469	(1.997)	0	0	0
2013/09/02	R213	07/11/2013	8.59	Put	Bond Future	5,208.0100	5.2080	5,093.6200	5.0936	(2.196)	0	0	0
2013/09/02	R213	07/11/2013	8.61	Put	Bond Future	5,096.1900	5.0962	4,981.8700	4.9819	(2.243)	0	0	0
2013/09/02	R213	07/11/2013	8.60	Put	Bond Future	5,151.9100	5.1519	5,037.5500	5.0375	(2.220)	0	0	0
2013/09/02	R213	07/11/2013	8.59	Call	Bond Future	1,428.6000	1.4286	1,399.0400	1.3990	(2.069)	0	0	0
2013/09/02	R213	06/02/2014			Bond Future	9.1860	84.5153	9.1743	84.6007	(0.127)	0.0000	0.0000	0
2013/09/02	R213	06/02/2014	8.29	Put	Bond Future	8,954.7300	8.9547	8,858.1100	8.8581	(1.079)	0	0	0
2013/09/02	R213	06/02/2014	8.31	Put	Bond Future	8,833.2100	8.8332	8,736.7300	8.7367	(1.092)	0	0	0
2013/09/02	R213	06/02/2014	8.29	Call	Bond Future	1,969.2400	1.9692	1,958.0600	1.9581	(0.568)	0	0	0
2013/09/02	R213	06/02/2014	8.30	Put	Bond Future	8,893.8400	8.8938	8,797.2900	8.7973	(1.086)	0	0	0
2013/09/02	R213	06/02/2014	8.30	Call	Bond Future	1,991.0300	1.9910	1,979.9200	1.9799	(0.558)	0	0	0
2013/09/02	R213	06/02/2014	8.31	Call	Bond Future	2,012.9700	2.0130	2,001.9300	2.0019	(0.548)	0	0	0
2013/09/02	R213	08/05/2014	7.65	Put	Bond Future	14,697.8000	14.6978	14,605.0300	14.6050	(0.631)	0	0	0
2013/09/02	R213	08/05/2014			Bond Future	9.2902	82.0985	9.2781	82.1859	(0.130)	0.0000	0.0000	0
2013/09/02	R213	08/05/2014	7.64	Put	Bond Future	14,772.8400	14.7728	14,680.0400	14.6800	(0.628)	0	0	0
2013/09/02	R213	08/05/2014	7.66	Put	Bond Future	14,622.9800	14.6230	14,530.2500	14.5303	(0.634)	0	0	0
2013/09/02	R213	08/05/2014	7.65	Call	Bond Future	1,493.8400	1.4938	1,488.5100	1.4885	(0.357)	0	0	0
2013/09/02	R213	08/05/2014	7.64	Call	Bond Future	1,479.1800	1.4792	1,473.8200	1.4738	(0.362)	0	0	0
2013/09/02	R213	08/05/2014	7.66	Call	Bond Future	1,508.6000	1.5086	1,503.3100	1.5033	(0.351)	0	0	0
2013/09/02	R213	07/08/2014	8.86	Call	Bond Future	4,700.2500	4.7002	4,711.8800	4.7119	0.247	0	0	0
2013/09/02	R213	07/08/2014			Bond Future	9.3980	83.1952	9.3855	83.2839	(0.133)	0.0000	0.0000	0
2013/09/02	R213	07/08/2014	8.84	Call	Bond Future	4,642.7400	4.6427	4,654.0900	4.6541	0.244	0	0	0
2013/09/02	R213	07/08/2014	8.85	Call	Bond Future	4,671.4400	4.6714	4,682.9300	4.6829	0.246	0	0	0
2013/09/02	R213	07/08/2014	8.84	Put	Bond Future	8,736.9300	8.7369	8,659.6200	8.6596	(0.885)	0	0	0
2013/09/02	R213	07/08/2014	8.86	Put	Bond Future	8,642.5100	8.6425	8,565.4800	8.5655	(0.891)	0	0	0
2013/09/02	R213	07/08/2014	8.85	Put	Bond Future	8,689.6200	8.6896	8,612.4500	8.6125	(0.888)	0	0	0
2013/09/02	R214	07/11/2013	7.80	Call	Bond Future	160.2100	0.1602	129.0700	0.1291	(19.437)	0	0	0
2013/09/02	R214	07/11/2013			Bond Future	9.3490	73.3345	9.3889	73.0373	0.427	0.0000	0.0000	2,427
2013/09/02	R214	07/11/2013	7.81	Call	Bond Future	164.5400	0.1645	132.7400	0.1327	(19.327)	0	0	0
2013/09/02	R214	07/11/2013	7.79	Call	Bond Future	155.9600	0.1560	125.4900	0.1255	(19.537)	0	0	0
2013/09/02	R214	07/11/2013	7.81	Put	Bond Future	13,424.1400	13.4241	13,689.6300	13.6896	1.978	0	0	0
2013/09/02	R214	07/11/2013	7.80	Put	Bond Future	13,518.7600	13.5188	13,784.9100	13.7849	1.969	0	0	0
2013/09/02	R214	07/11/2013	7.79	Put	Bond Future	13,613.6600	13.6137	13,880.4800	13.8805	1.960	0	0	0
2013/09/02	R214	06/02/2014			Bond Future	9.4497	74.2927	9.4909	73.9911	0.436	0.0000	0.0000	0
2013/09/02	R214	06/02/2014	8.99	Put	Bond Future	6,696.4600	6.6965	6,832.7200	6.8327	2.035	0	0	0
2013/09/02	R214	06/02/2014	9.01	Put	Bond Future	6,595.7100	6.5957	6,730.2700	6.7303	2.040	0	0	0
2013/09/02	R214	06/02/2014	8.99	Call	Bond Future	3,180.6300	3.1806	3,015.2400	3.0152	(5.200)	0	0	0
2013/09/02	R214	06/02/2014	9.00	Put	Bond Future	6,645.9400	6.6459	6,781.3500	6.7813	2.037	0	0	0
2013/09/02	R214	06/02/2014	9.00	Call	Bond Future	3,209.6700	3.2097	3,043.4300	3.0434	(5.179)	0	0	0
2013/09/02	R214	06/02/2014	9.01	Call	Bond Future	3,238.8500	3.2388	3,071.7600	3.0718	(5.159)	0	0	0
2013/09/02	R248	07/11/2013			Bond Future	9.3804	95.3097	9.4357	94.7811	0.589	0.0000	0.0000	10,260
2013/09/02	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/02	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	R248	07/11/2013	7.86	Put	Bond Future	16,953.0700	16.9531	17,481.6700	17.4817	3.118	0	0	0
2013/09/02	R248	07/11/2013	7.85	Put	Bond Future	17,082.1400	17.0821	17,610.7400	17.6107	3.094	0	0	0
2013/09/02	R248	07/11/2013	7.84	Put	Bond Future	17,211.4700	17.2115	17,740.0700	17.7401	3.071	0	0	0
2013/09/02	R248	06/02/2014	9.11	Put	Bond Future	3,639.3000	3.6393	4,175.4800	4.1755	14.733	0	0	0
2013/09/02	R248	06/02/2014			Bond Future	9.4830	96.5551	9.5402	96.0189	0.603	0.0000	0.0000	0
2013/09/02	R248	06/02/2014	9.10	Put	Bond Future	3,740.3800	3.7404	4,276.5600	4.2766	14.335	0	0	0
2013/09/02	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/02	R248	06/02/2014	9.09	Put	Bond Future	3,841.6500	3.8417	4,377.8300	4.3778	13.957	0	0	0

Total

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