



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 04/09/2013 to 04/09/2013

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
2013/09/04	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	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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2013/09/04	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	2025	07/11/2013			Bond Future	107.0520	107.0520	107.0554	107.0554	0.003	0.0000	0.0000	0
2013/09/04	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	2025	07/11/2013	110.99	Put	Bond Future	3,938.0300	3.9380	3,934.6300	3.9346	(0.086)	0	0	0
2013/09/04	2025	07/11/2013	111.01	Put	Bond Future	3,958.0300	3.9580	3,954.6300	3.9546	(0.086)	0	0	0
2013/09/04	2025	07/11/2013	111.00	Put	Bond Future	3,948.0300	3.9480	3,944.6300	3.9446	(0.086)	0	0	0
2013/09/04	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	2037	07/11/2013			Bond Future	9.5146	92.9467	9.4649	93.3741	(0.522)	0.0000	0.0000	1,650
2013/09/04	2037	07/11/2013	9.41	Put	Bond Future	904.4400	0.9044	477.0600	0.4771	(47.254)	0	0	0
2013/09/04	2037	07/11/2013	9.43	Put	Bond Future	730.3000	0.7303	302.9200	0.3029	(58.521)	0	0	0
2013/09/04	2037	07/11/2013	9.42	Put	Bond Future	817.3000	0.8173	389.9200	0.3899	(52.292)	0	0	0
2013/09/04	2037	07/11/2013	9.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	2037	07/11/2013	9.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	2037	07/11/2013	9.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	2037	06/02/2014			Bond Future	9.6261	89.9039	9.5749	90.3368	(0.533)	0.0000	0.0000	0
2013/09/04	2037	06/02/2014	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	2037	06/02/2014	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	2037	06/02/2014	9.38	Put	Bond Future	2,109.6700	2.1097	1,676.8200	1.6768	(20.517)	0	0	0
2013/09/04	2037	06/02/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	2037	06/02/2014	9.37	Put	Bond Future	2,197.1000	2.1971	1,764.2500	1.7643	(19.701)	0	0	0
2013/09/04	2037	06/02/2014	9.39	Put	Bond Future	2,022.3800	2.0224	1,589.5300	1.5895	(21.403)	0	0	0
2013/09/04	2037	08/05/2014	9.39	Put	Bond Future	2,975.6400	2.9756	2,537.1000	2.5371	(14.738)	0	0	0
2013/09/04	2037	08/05/2014			Bond Future	9.7413	91.0958	9.6883	91.5343	(0.544)	0.0000	0.0000	0
2013/09/04	2037	08/05/2014	9.38	Put	Bond Future	3,062.7000	3.0627	2,624.1600	2.6242	(14.319)	0	0	0
2013/09/04	2037	08/05/2014	9.37	Put	Bond Future	3,149.9000	3.1499	2,711.3600	2.7114	(13.922)	0	0	0
2013/09/04	2037	08/05/2014	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	2037	08/05/2014	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	2037	08/05/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	2038	07/11/2013			Bond Future	102.4291	102.4291	102.4362	102.4362	0.007	0.0000	0.0000	0
2013/09/04	2038	07/11/2013	109.99	Put	Bond Future	7,560.8900	7.5609	7,553.7800	7.5538	(0.094)	0	0	0
2013/09/04	2038	07/11/2013	110.00	Put	Bond Future	7,570.8900	7.5709	7,563.7800	7.5638	(0.094)	0	0	0
2013/09/04	2038	07/11/2013	110.01	Put	Bond Future	7,580.8900	7.5809	7,573.7800	7.5738	(0.094)	0	0	0
2013/09/04	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	2050	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	2050	07/11/2013	110.00	Put	Bond Future	4,845.7800	4.8458	4,837.5600	4.8376	(0.170)	0	0	0
2013/09/04	2050	07/11/2013			Bond Future	105.1542	105.1542	105.1624	105.1624	0.008	0.0000	0.0000	122
2013/09/04	2050	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	2050	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	2050	07/11/2013	109.99	Put	Bond Future	4,835.7800	4.8358	4,827.5600	4.8276	(0.170)	0	0	0
2013/09/04	2050	07/11/2013	110.01	Put	Bond Future	4,855.7800	4.8558	4,847.5600	4.8476	(0.169)	0	0	0
2013/09/04	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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2013/09/04	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	AL37	07/11/2013			Index Future	399.1960	399.1960	400.3590	400.3590	0.291	0.0000	0.0000	0
2013/09/04	AL37	06/02/2014			Index Future	404.4090	404.4090	405.5870	405.5870	0.291	0.0000	0.0000	0
2013/09/04	AL7T	07/11/2013			Index Future	468.3990	468.3990	469.6890	469.6890	0.275	0.0000	0.0000	1
2013/09/04	AL7T	06/02/2014			Index Future	474.5160	474.5160	475.8230	475.8230	0.275	0.0000	0.0000	0
2013/09/04	ALBI	07/11/2013			Index Future	421.4460	421.4460	422.6700	422.6700	0.290	0.0000	0.0000	769
2013/09/04	ALBI	06/02/2014			Index Future	426.9490	426.9490	428.1900	428.1900	0.291	0.0000	0.0000	73
2013/09/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	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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2013/09/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/09/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/04	EL28	07/11/2013			Bond Future	107.8948	107.8948	107.9034	107.9034	0.008	0.0000	0.0000	0
2013/09/04	EL28	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	EL28	07/11/2013	109.99	Put	Bond Future	2,095.1800	2.0952	2,086.6200	2.0866	(0.409)	0	0	0
2013/09/04	EL28	07/11/2013	110.01	Put	Bond Future	2,115.1800	2.1152	2,106.6200	2.1066	(0.405)	0	0	0
2013/09/04	EL28	07/11/2013	110.00	Put	Bond Future	2,105.1800	2.1052	2,096.6200	2.0966	(0.407)	0	0	0
2013/09/04	EL28	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	EL28	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	ES33	07/11/2013			Bond Future	9.9944	79.8289	9.9391	80.2235	(0.553)	0.0000	0.0000	6,292
2013/09/04	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	ES33	07/11/2013	8.51	Put	Bond Future	11,758.9200	11.7589	11,364.2800	11.3643	(3.356)	0	0	0
2013/09/04	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	ES33	07/11/2013	8.49	Put	Bond Future	11,935.3500	11.9354	11,540.7100	11.5407	(3.306)	0	0	0
2013/09/04	ES33	07/11/2013	8.50	Put	Bond Future	11,847.0700	11.8471	11,452.4300	11.4524	(3.331)	0	0	0
2013/09/04	ES33	06/02/2014	9.54	Put	Bond Future	4,264.7400	4.2647	3,864.9900	3.8650	(9.373)	0	0	0
2013/09/04	ES33	06/02/2014			Bond Future	10.1281	80.8714	10.0708	81.2712	(0.565)	0.0000	0.0000	0
2013/09/04	ES33	06/02/2014	9.56	Put	Bond Future	4,113.7900	4.1138	3,714.0400	3.7140	(9.717)	0	0	0
2013/09/04	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	ES33	06/02/2014	9.55	Put	Bond Future	4,189.2100	4.1892	3,789.4600	3.7895	(9.542)	0	0	0
2013/09/04	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	GOVI	07/11/2013			GOVI	420.9710	420.9710	422.1810	422.1810	0.287	0.0000	0.0000	116

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2013/09/04	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	GOVI	07/11/2013	445.99	Put	GOVI	250,190.0000	25.0190	238,090.0000	23.8090	(4.836)	0	0	0
2013/09/04	GOVI	07/11/2013	446.01	Put	GOVI	250,390.0000	25.0390	238,290.0000	23.8290	(4.832)	0	0	0
2013/09/04	GOVI	07/11/2013	446.00	Put	GOVI	250,290.0000	25.0290	238,190.0000	23.8190	(4.834)	0	0	0
2013/09/04	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	GOVI	06/02/2014	440.00	Call	GOVI	426.4690	426.4690	427.6940	427.6940	0.287	0.0000	0.0000	269
2013/09/04	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	GOVI	06/02/2014	439.99	Put	GOVI	135,210.0000	13.5210	122,960.0000	12.2960	(9.060)	0	0	0
2013/09/04	GOVI	06/02/2014	440.01	Put	GOVI	135,410.0000	13.5410	123,160.0000	12.3160	(9.047)	0	0	0
2013/09/04	GOVI	06/02/2014	440.00	Put	GOVI	135,310.0000	13.5310	123,060.0000	12.3060	(9.053)	0	0	0
2013/09/04	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	GOVI	08/05/2014	442.01	Call	GOVI	432.1220	432.1220	433.3640	433.3640	0.287	0.0000	0.0000	0
2013/09/04	GOVI	08/05/2014	441.99	Put	GOVI	98,680.0000	9.8680	86,260.0000	8.6260	(12.586)	0	0	0
2013/09/04	GOVI	08/05/2014	442.01	Put	GOVI	98,880.0000	9.8880	86,460.0000	8.6460	(12.561)	0	0	0
2013/09/04	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	GOVI	08/05/2014	442.00	Put	GOVI	98,780.0000	9.8780	86,360.0000	8.6360	(12.573)	0	0	0
2013/09/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/09/04	IGOV	07/11/2013			Index Future	191.9040	191.9040	191.9060	191.9060	0.001	0.0000	0.0000	1,078
2013/09/04	IGOV	06/02/2014			Index Future	194.4340	194.4340	194.4360	194.4360	0.001	0.0000	0.0000	173
2013/09/04	ILBI	07/11/2013			Index Future	520.0250	520.0250	519.6150	519.6150	(0.079)	0.0000	0.0000	0
2013/09/04	ILBI	06/02/2014			Index Future	527.0560	527.0560	526.6360	526.6360	(0.080)	0.0000	0.0000	186
2013/09/04	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/09/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/09/04	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/09/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/09/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/09/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/09/04	JBAF	18/09/2013			Jibar Tradeable Future	5.2000	94.8000	5.1800	94.8200	(0.385)	0.0000	0.0000	700
2013/09/04	JBAF	16/10/2013			Jibar Tradeable Future	5.2700	94.7300	5.2500	94.7500	(0.380)	0.0000	0.0000	0
2013/09/04	JBAF	20/11/2013			Jibar Tradeable Future	5.3700	94.6300	5.3500	94.6500	(0.372)	0.0000	0.0000	3,000
2013/09/04	JBAF	18/12/2013			Jibar Tradeable Future	5.4700	94.5300	5.4400	94.5600	(0.548)	0.0000	0.0000	1,500
2013/09/04	JBAF	15/01/2014			Jibar Tradeable Future	5.6100	94.3900	5.5400	94.4600	(1.248)	0.0000	0.0000	1,000
2013/09/04	JBAF	19/02/2014			Jibar Tradeable Future	5.8200	94.1800	5.7600	94.2400	(1.031)	0.0000	0.0000	0

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2013/09/04	JBAF	19/03/2014			Jibar Tradeable Future	5.9900	94.0100	5.9200	94.0800	(1.169)	0.0000	0.0000	400
2013/09/04	JBAF	18/06/2014			Jibar Tradeable Future	6.4200	93.5800	6.3700	93.6300	(0.779)	0.0000	0.0000	1,000
2013/09/04	JBAF	17/09/2014			Jibar Tradeable Future	6.8000	93.2000	6.7400	93.2600	(0.882)	0.0000	0.0000	0
2013/09/04	JBAF	17/12/2014			Jibar Tradeable Future	7.1300	92.8700	7.0600	92.9400	(0.982)	0.0000	0.0000	0
2013/09/04	JBAF	18/03/2015			Jibar Tradeable Future	7.4400	92.5600	7.3800	92.6200	(0.806)	0.0000	0.0000	250
2013/09/04	JBAF	17/06/2015			Jibar Tradeable Future	7.7100	92.2900	7.6700	92.3300	(0.519)	0.0000	0.0000	0
2013/09/04	R023	07/11/2013	6.50	Put	Bond Future	12,307.2200	12.3072	12,025.8900	12.0259	(2.286)	0	0	0
2013/09/04	R023	07/11/2013			Bond Future	8.3266	97.8622	8.2816	98.1435	(0.541)	0.0000	0.0000	11,802
2013/09/04	R023	07/11/2013	6.49	Put	Bond Future	12,379.9500	12.3799	12,098.6200	12.0986	(2.272)	0	0	0
2013/09/04	R023	07/11/2013	6.51	Put	Bond Future	12,234.5400	12.2345	11,953.2100	11.9532	(2.299)	0	0	0
2013/09/04	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	R023	06/02/2014			Bond Future	8.4497	99.1402	8.4027	99.4252	(0.555)	0.0000	0.0000	0
2013/09/04	R023	06/02/2014	7.84	Put	Bond Future	3,788.9700	3.7890	3,504.0200	3.5040	(7.521)	0	0	0
2013/09/04	R023	06/02/2014	7.86	Put	Bond Future	3,661.6500	3.6617	3,376.7000	3.3767	(7.782)	0	0	0
2013/09/04	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	R023	06/02/2014	7.85	Put	Bond Future	3,725.2900	3.7253	3,440.3400	3.4403	(7.649)	0	0	0
2013/09/04	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	R157	07/11/2013			Bond Future	6.6646	113.7927	6.5586	113.9877	(1.590)	0.0000	0.0000	30,991
2013/09/04	R157	07/11/2013	5.60	Call	Bond Future	57.0400	0.0570	72.3300	0.0723	26.806	0	0	0
2013/09/04	R157	07/11/2013	5.59	Put	Bond Future	2,054.5600	2.0546	1,874.4700	1.8745	(8.765)	0	0	0
2013/09/04	R157	07/11/2013	5.61	Put	Bond Future	2,020.1100	2.0201	1,840.7700	1.8408	(8.878)	0	0	0
2013/09/04	R157	07/11/2013	5.60	Put	Bond Future	2,037.3200	2.0373	1,857.5900	1.8576	(8.822)	0	0	0
2013/09/04	R157	07/11/2013	5.61	Call	Bond Future	58.6500	0.0587	74.3300	0.0743	26.735	0	0	0
2013/09/04	R157	07/11/2013	5.59	Call	Bond Future	55.4600	0.0555	70.3900	0.0704	26.920	0	0	0
2013/09/04	R157	06/02/2014	5.64	Call	Bond Future	192.4900	0.1925	222.6900	0.2227	15.689	0	0	0
2013/09/04	R157	06/02/2014	5.65	Put	Bond Future	2,226.9600	2.2270	2,060.0300	2.0600	(7.496)	0	0	0
2013/09/04	R157	06/02/2014			Bond Future	6.9202	115.2788	6.7953	115.4763	(1.804)	0.0000	0.0000	200
2013/09/04	R157	06/02/2014	5.65	Call	Bond Future	195.2000	0.1952	225.7600	0.2258	15.656	0	0	0
2013/09/04	R157	06/02/2014	5.66	Call	Bond Future	197.9500	0.1980	228.8600	0.2289	15.615	0	0	0
2013/09/04	R157	06/02/2014	5.64	Put	Bond Future	2,240.4500	2.2404	2,073.1600	2.0732	(7.467)	0	0	0
2013/09/04	R157	06/02/2014	5.66	Put	Bond Future	2,213.5200	2.2135	2,046.9400	2.0469	(7.526)	0	0	0
2013/09/04	R157	08/05/2014	5.20	Call	Bond Future	133.1400	0.1331	153.8600	0.1539	15.563	0	0	0
2013/09/04	R157	08/05/2014			Bond Future	7.2378	109.9991	7.0873	110.1992	(2.079)	0.0000	0.0000	0
2013/09/04	R157	08/05/2014	5.21	Call	Bond Future	134.7400	0.1347	155.6600	0.1557	15.526	0	0	0
2013/09/04	R157	08/05/2014	5.19	Call	Bond Future	131.5600	0.1316	152.0600	0.1521	15.582	0	0	0
2013/09/04	R157	08/05/2014	5.20	Put	Bond Future	2,887.8300	2.8878	2,708.4900	2.7085	(6.210)	0	0	0
2013/09/04	R157	08/05/2014	5.19	Put	Bond Future	2,900.0100	2.9000	2,720.4500	2.7205	(6.192)	0	0	0
2013/09/04	R157	08/05/2014	5.21	Put	Bond Future	2,875.6700	2.8757	2,696.5300	2.6965	(6.230)	0	0	0
2013/09/04	R157	07/08/2014	6.76	Put	Bond Future	1,528.3700	1.5284	1,412.8000	1.4128	(7.562)	0	0	0
2013/09/04	R157	07/08/2014			Bond Future	7.6817	111.4704	7.4937	111.6732	(2.447)	0.0000	0.0000	0
2013/09/04	R157	07/08/2014	6.75	Put	Bond Future	1,535.6600	1.5357	1,419.7200	1.4197	(7.550)	0	0	0
2013/09/04	R157	07/08/2014	6.74	Call	Bond Future	521.4700	0.5215	607.9300	0.6079	16.580	0	0	0
2013/09/04	R157	07/08/2014	6.75	Call	Bond Future	525.0700	0.5251	611.9000	0.6119	16.537	0	0	0

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2013/09/04	R157	07/08/2014	6.76	Call	Bond Future	528.7000	0.5287	615.9000	0.6159	16.493	0	0	0
2013/09/04	R157	07/08/2014	6.74	Put	Bond Future	1,542.9800	1.5430	1,426.6700	1.4267	(7.538)	0	0	0
2013/09/04	R186	07/11/2013	8.16	Put	Bond Future	5,643.5600	5.6436	5,283.3400	5.2833	(6.383)	0	0	0
2013/09/04	R186	07/11/2013	9.00	Put	Bond Future	1,834.7100	1.8347	1,594.0100	1.5940	(13.119)	0	0	1,200
2013/09/04	R186	07/11/2013			Bond Future	8.6267	118.6491	8.5871	118.9882	(0.459)	0.0000	0.0000	58,223
2013/09/04	R186	07/11/2013	6.50	Put	Bond Future	20,418.5300	20.4185	20,074.4300	20.0744	(1.685)	0	0	0
2013/09/04	R186	07/11/2013	8.15	Put	Bond Future	5,706.6900	5.7067	5,345.7900	5.3458	(6.324)	0	0	0
2013/09/04	R186	07/11/2013	6.75	Put	Bond Future	17,801.1200	17.8011	17,452.7700	17.4528	(1.957)	0	0	0
2013/09/04	R186	07/11/2013	8.14	Call	Bond Future	1,502.1200	1.5021	1,479.6800	1.4797	(1.494)	0	0	0
2013/09/04	R186	07/11/2013	8.50	Call	Bond Future	2,656.5500	2.6565	2,671.5500	2.6715	0.565	0	0	0
2013/09/04	R186	07/11/2013	8.75	Call	Bond Future	3,710.1800	3.7102	3,762.2800	3.7623	1.404	0	0	0
2013/09/04	R186	07/11/2013	8.25	Put	Bond Future	5,094.5100	5.0945	4,740.5400	4.7405	(6.948)	0	0	250
2013/09/04	R186	07/11/2013	8.00	Call	Bond Future	1,164.9500	1.1650	1,136.3300	1.1363	(2.457)	0	0	1,000
2013/09/04	R186	07/11/2013	8.15	Call	Bond Future	1,528.5000	1.5285	1,506.7100	1.5067	(1.426)	0	0	0
2013/09/04	R186	07/11/2013	6.50	Call	Bond Future	22.1000	0.0221	17.1100	0.0171	(22.579)	0	0	5,290
2013/09/04	R186	07/11/2013	8.16	Call	Bond Future	1,555.1900	1.5552	1,534.0800	1.5341	(1.357)	0	0	0
2013/09/04	R186	07/11/2013	8.00	Put	Bond Future	6,701.9900	6.7020	6,334.2600	6.3343	(5.487)	0	0	0
2013/09/04	R186	07/11/2013	8.75	Put	Bond Future	2,663.6900	2.6637	2,376.6800	2.3767	(10.775)	0	0	1,030
2013/09/04	R186	07/11/2013	9.00	Call	Bond Future	4,962.5700	4.9626	5,060.9800	5.0610	1.983	0	0	0
2013/09/04	R186	07/11/2013	8.25	Call	Bond Future	1,810.2800	1.8103	1,795.4200	1.7954	(0.821)	0	0	0
2013/09/04	R186	07/11/2013	6.75	Call	Bond Future	51.1000	0.0511	41.8600	0.0419	(18.082)	0	0	1,000
2013/09/04	R186	07/11/2013	8.14	Put	Bond Future	5,770.2300	5.7702	5,408.6800	5.4087	(6.266)	0	0	0
2013/09/04	R186	07/11/2013	8.50	Put	Bond Future	3,746.8600	3.7469	3,422.7500	3.4227	(8.650)	0	0	4,000
2013/09/04	R186	06/02/2014			Bond Future	8.7401	114.9094	8.6990	115.2528	(0.470)	0.0000	0.0000	101
2013/09/04	R186	06/02/2014	7.75	Call	Bond Future	1,744.3600	1.7444	1,677.6100	1.6776	(3.827)	0	0	0
2013/09/04	R186	06/02/2014	7.74	Put	Bond Future	10,521.0200	10.5210	10,110.7800	10.1108	(3.899)	0	0	0
2013/09/04	R186	06/02/2014	7.76	Put	Bond Future	10,378.1800	10.3782	9,968.0800	9.9681	(3.952)	0	0	0
2013/09/04	R186	06/02/2014	7.75	Put	Bond Future	10,449.1000	10.4491	10,038.9300	10.0389	(3.925)	0	0	0
2013/09/04	R186	06/02/2014	7.76	Call	Bond Future	1,765.9500	1.7659	1,699.2700	1.6993	(3.776)	0	0	0
2013/09/04	R186	06/02/2014	7.74	Call	Bond Future	1,723.6800	1.7237	1,656.8600	1.6569	(3.877)	0	0	0
2013/09/04	R186	08/05/2014			Bond Future	8.8573	116.4329	8.8147	116.7808	(0.481)	0.0000	0.0000	0
2013/09/04	R186	08/05/2014	7.09	Put	Bond Future	17,035.2400	17.0352	16,654.2300	16.6542	(2.237)	0	0	0
2013/09/04	R186	08/05/2014	7.10	Call	Bond Future	1,258.3500	1.2583	1,225.2400	1.2252	(2.631)	0	0	0
2013/09/04	R186	08/05/2014	7.11	Call	Bond Future	1,272.2000	1.2722	1,239.1000	1.2391	(2.602)	0	0	0
2013/09/04	R186	08/05/2014	7.09	Call	Bond Future	1,244.6100	1.2446	1,211.5100	1.2115	(2.659)	0	0	0
2013/09/04	R186	08/05/2014	7.11	Put	Bond Future	16,867.4600	16.8675	16,486.4500	16.4864	(2.259)	0	0	0
2013/09/04	R186	08/05/2014	7.10	Put	Bond Future	16,951.2400	16.9512	16,570.2200	16.5702	(2.248)	0	0	0
2013/09/04	R186	07/08/2014	8.31	Call	Bond Future	4,402.7300	4.4027	4,346.5300	4.3465	(1.276)	0	0	0
2013/09/04	R186	07/08/2014			Bond Future	8.9773	112.7001	8.9330	113.0527	(0.493)	0.0000	0.0000	0
2013/09/04	R186	07/08/2014	8.29	Call	Bond Future	4,342.4200	4.3424	4,285.3500	4.2854	(1.314)	0	0	0
2013/09/04	R186	07/08/2014	8.30	Call	Bond Future	4,372.5100	4.3725	4,315.8800	4.3159	(1.295)	0	0	0
2013/09/04	R186	07/08/2014	8.29	Put	Bond Future	10,001.2300	10.0012	9,591.5800	9.5916	(4.096)	0	0	0
2013/09/04	R186	07/08/2014	8.31	Put	Bond Future	9,891.2600	9.8913	9,482.4800	9.4825	(4.133)	0	0	0
2013/09/04	R186	07/08/2014	8.30	Put	Bond Future	9,946.1400	9.9461	9,536.9300	9.5369	(4.114)	0	0	0
2013/09/04	R197	07/11/2013			Bond Future	274.6740	274.6740	274.6777	274.6777	0.001	0.0000	0.0000	2,100
2013/09/04	R197	07/11/2013	279.99	Put	Bond Future	5,316.0100	5.3160	5,312.2800	5.3123	(0.070)	0	0	0

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2013/09/04	R197	07/11/2013	280.00	Put	Bond Future	5,326.0100	5.3260	5,322.2800	5.3223	(0.070)	0	0	0
2013/09/04	R197	07/11/2013	280.01	Put	Bond Future	5,336.0100	5.3360	5,332.2800	5.3323	(0.070)	0	0	0
2013/09/04	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	R201	07/11/2013	4.79	Put	Bond Future	913.2900	0.9133	872.3900	0.8724	(4.478)	0	0	0
2013/09/04	R201	07/11/2013			Bond Future	5.5736	106.7960	5.5126	106.8623	(1.094)	0.0000	0.0000	0
2013/09/04	R201	07/11/2013	4.80	Put	Bond Future	903.8400	0.9038	863.3500	0.8633	(4.480)	0	0	0
2013/09/04	R201	07/11/2013	4.81	Put	Bond Future	894.4200	0.8944	854.3400	0.8543	(4.481)	0	0	0
2013/09/04	R201	07/11/2013	4.79	Call	Bond Future	56.4900	0.0565	81.8700	0.0819	44.928	0	0	0
2013/09/04	R201	07/11/2013	4.80	Call	Bond Future	58.0400	0.0580	83.8300	0.0838	44.435	0	0	0
2013/09/04	R201	07/11/2013	4.81	Call	Bond Future	59.6200	0.0596	85.8200	0.0858	43.945	0	0	0
2013/09/04	R201	06/02/2014	5.24	Put	Bond Future	609.5100	0.6095	600.1700	0.6002	(1.532)	0	0	0
2013/09/04	R201	06/02/2014			Bond Future	5.6657	103.7831	5.5863	103.8501	(1.402)	0.0000	0.0000	0
2013/09/04	R201	06/02/2014	5.26	Put	Bond Future	598.6800	0.5987	589.9100	0.5899	(1.465)	0	0	0
2013/09/04	R201	06/02/2014	5.24	Call	Bond Future	249.1300	0.2491	306.8800	0.3069	23.181	0	0	0
2013/09/04	R201	06/02/2014	5.25	Put	Bond Future	604.0900	0.6041	595.0300	0.5950	(1.500)	0	0	0
2013/09/04	R201	06/02/2014	5.25	Call	Bond Future	252.2000	0.2522	310.2300	0.3102	23.010	0	0	0
2013/09/04	R201	06/02/2014	5.26	Call	Bond Future	255.2800	0.2553	313.6000	0.3136	22.846	0	0	0
2013/09/04	R201	08/05/2014			Bond Future	5.8054	105.1590	5.6922	105.2269	(1.951)	0.0000	0.0000	0
2013/09/04	R201	08/05/2014	4.75	Call	Bond Future	155.4400	0.1554	218.0800	0.2181	40.299	0	0	0
2013/09/04	R201	08/05/2014	4.76	Call	Bond Future	157.0200	0.1570	219.9300	0.2199	40.065	0	0	0
2013/09/04	R201	08/05/2014	4.74	Call	Bond Future	153.8800	0.1539	216.2500	0.2163	40.532	0	0	0
2013/09/04	R201	08/05/2014	4.76	Put	Bond Future	787.1200	0.7871	782.1200	0.7821	(0.635)	0	0	0
2013/09/04	R201	08/05/2014	4.75	Put	Bond Future	791.6000	0.7916	786.3300	0.7863	(0.666)	0	0	0
2013/09/04	R201	08/05/2014	4.74	Put	Bond Future	796.1000	0.7961	790.5600	0.7906	(0.696)	0	0	0
2013/09/04	R201	07/08/2014	5.31	Put	Bond Future	461.1700	0.4612	472.5300	0.4725	2.463	0	0	0
2013/09/04	R201	07/08/2014			Bond Future	6.0491	102.1571	5.8574	102.2260	(3.170)	0.0000	0.0000	0
2013/09/04	R201	07/08/2014	5.30	Put	Bond Future	463.4600	0.4635	474.6400	0.4746	2.412	0	0	0
2013/09/04	R201	07/08/2014	5.31	Call	Bond Future	195.2300	0.1952	275.4600	0.2755	41.095	0	0	0
2013/09/04	R201	07/08/2014	5.29	Call	Bond Future	192.6100	0.1926	272.4900	0.2725	41.472	0	0	0
2013/09/04	R201	07/08/2014	5.30	Call	Bond Future	193.9200	0.1939	273.9700	0.2740	41.280	0	0	0
2013/09/04	R201	07/08/2014	5.29	Put	Bond Future	465.7600	0.4658	476.7700	0.4768	2.364	0	0	0
2013/09/04	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	R202	07/11/2013			Bond Future	199.8312	199.8312	199.8444	199.8444	0.007	0.0000	0.0000	43,251
2013/09/04	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	R202	07/11/2013	208.99	Put	Bond Future	9,158.8300	9.1588	9,145.6000	9.1456	(0.144)	0	0	0
2013/09/04	R202	07/11/2013	209.01	Put	Bond Future	9,178.8300	9.1788	9,165.6000	9.1656	(0.144)	0	0	0
2013/09/04	R202	07/11/2013	209.00	Put	Bond Future	9,168.8300	9.1688	9,155.6000	9.1556	(0.144)	0	0	0
2013/09/04	R203	07/11/2013	6.01	Call	Bond Future	29.3400	0.0293	31.1600	0.0312	6.203	0	0	0
2013/09/04	R203	07/11/2013			Bond Future	7.4873	103.8102	7.4030	104.0920	(1.126)	0.0000	0.0000	19,741
2013/09/04	R203	07/11/2013	5.99	Call	Bond Future	27.4300	0.0274	29.0800	0.0291	6.015	0	0	0
2013/09/04	R203	07/11/2013	5.71	Put	Bond Future	6,157.0700	6.1571	5,875.5600	5.8756	(4.572)	0	0	0
2013/09/04	R203	07/11/2013	6.00	Call	Bond Future	28.3800	0.0284	30.1000	0.0301	6.061	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
2013/09/04	R203	07/11/2013	571.00	Call	Bond Future	101,580.6900	101.5807	101,862.4900	101.8625	0.277	0	0	0
2013/09/04	R203	07/11/2013	5.99	Put	Bond Future	5,176.6500	5.1766	4,896.5000	4.8965	(5.412)	0	0	0
2013/09/04	R203	07/11/2013	6.01	Put	Bond Future	5,107.7200	5.1077	4,827.7400	4.8277	(5.482)	0	0	0
2013/09/04	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	R203	07/11/2013	5.71	Call	Bond Future	10.0800	0.0101	10.3700	0.0104	2.877	0	0	15
2013/09/04	R203	07/11/2013	6.00	Put	Bond Future	5,142.1700	5.1422	4,862.0900	4.8621	(5.447)	0	0	0
2013/09/04	R203	06/02/2014			Bond Future	7.6726	105.1659	7.5813	105.4514	(1.190)	0.0000	0.0000	0
2013/09/04	R203	06/02/2014	6.14	Put	Bond Future	5,106.2400	5.1062	4,832.6400	4.8326	(5.358)	0	0	0
2013/09/04	R203	06/02/2014	5.95	Put	Bond Future	5,683.9500	5.6839	5,406.2700	5.4063	(4.885)	0	0	0
2013/09/04	R203	06/02/2014	6.16	Put	Bond Future	5,046.6100	5.0466	4,773.5200	4.7735	(5.411)	0	0	0
2013/09/04	R203	06/02/2014	6.15	Put	Bond Future	5,076.4000	5.0764	4,803.0500	4.8031	(5.385)	0	0	0
2013/09/04	R203	06/02/2014	6.16	Call	Bond Future	188.1100	0.1881	200.4800	0.2005	6.576	0	0	0
2013/09/04	R203	06/02/2014	5.95	Call	Bond Future	128.6200	0.1286	136.4000	0.1364	6.049	0	0	16
2013/09/04	R203	06/02/2014	6.14	Call	Bond Future	181.6100	0.1816	193.4700	0.1935	6.530	0	0	0
2013/09/04	R203	06/02/2014	6.15	Call	Bond Future	184.8400	0.1848	196.9500	0.1970	6.552	0	0	0
2013/09/04	R203	08/05/2014	7.40	Put	Bond Future	2,635.1100	2.6351	2,400.0600	2.4001	(8.920)	0	0	0
2013/09/04	R203	08/05/2014	5.74	Call	Bond Future	190.5100	0.1905	190.5700	0.1906	0.031	0	0	0
2013/09/04	R203	08/05/2014	5.76	Call	Bond Future	195.8300	0.1958	196.0500	0.1961	0.112	0	0	0
2013/09/04	R203	08/05/2014			Bond Future	7.8710	102.3997	7.7718	102.6888	(1.261)	0.0000	0.0000	0
2013/09/04	R203	08/05/2014	5.76	Put	Bond Future	6,573.8900	6.5739	6,284.9600	6.2850	(4.395)	0	0	0
2013/09/04	R203	08/05/2014	5.75	Put	Bond Future	6,602.6000	6.6026	6,313.5800	6.3136	(4.377)	0	0	0
2013/09/04	R203	08/05/2014	5.74	Put	Bond Future	6,631.3300	6.6313	6,342.2400	6.3422	(4.359)	0	0	0
2013/09/04	R203	08/05/2014	7.40	Call	Bond Future	1,253.3800	1.2534	1,307.4800	1.3075	4.316	0	0	16
2013/09/04	R203	08/05/2014	5.75	Call	Bond Future	193.1600	0.1932	193.2900	0.1933	0.067	0	0	0
2013/09/04	R203	07/08/2014	7.30	Call	Bond Future	1,168.1600	1.1682	1,236.3000	1.2363	5.833	0	0	0
2013/09/04	R203	07/08/2014			Bond Future	8.0941	103.7694	7.9857	104.0624	(1.340)	0.0000	0.0000	0
2013/09/04	R203	07/08/2014	7.31	Call	Bond Future	1,177.6700	1.1777	1,246.3200	1.2463	5.829	0	0	0
2013/09/04	R203	07/08/2014	7.29	Put	Bond Future	3,356.5400	3.3565	3,131.1000	3.1311	(6.716)	0	0	0
2013/09/04	R203	07/08/2014	7.31	Put	Bond Future	3,320.1400	3.3201	3,095.7200	3.0957	(6.759)	0	0	0
2013/09/04	R203	07/08/2014	7.29	Call	Bond Future	1,158.6900	1.1587	1,226.3200	1.2263	5.837	0	0	0
2013/09/04	R203	07/08/2014	7.30	Put	Bond Future	3,338.3100	3.3383	3,113.3800	3.1134	(6.738)	0	0	0
2013/09/04	R204	07/11/2013			Bond Future	7.6949	104.4033	7.6119	104.7519	(1.078)	0.0000	0.0000	29,247
2013/09/04	R204	07/11/2013	7.00	Put	Bond Future	3,356.3200	3.3563	3,036.1500	3.0362	(9.539)	0	0	1,270
2013/09/04	R204	07/11/2013	6.29	Put	Bond Future	6,166.4700	6.1665	5,818.6700	5.8187	(5.640)	0	0	0
2013/09/04	R204	07/11/2013	6.31	Put	Bond Future	6,080.2600	6.0803	5,732.6700	5.7327	(5.717)	0	0	0
2013/09/04	R204	07/11/2013	6.29	Call	Bond Future	61.8400	0.0618	62.5600	0.0626	1.164	0	0	0
2013/09/04	R204	07/11/2013	6.30	Put	Bond Future	6,123.3300	6.1233	5,775.6300	5.7756	(5.678)	0	0	0
2013/09/04	R204	07/11/2013	7.00	Call	Bond Future	391.4200	0.3914	419.7700	0.4198	7.243	0	0	0
2013/09/04	R204	07/11/2013	6.30	Call	Bond Future	63.7200	0.0637	64.5400	0.0645	1.287	0	0	0
2013/09/04	R204	07/11/2013	6.31	Call	Bond Future	65.6500	0.0657	66.5800	0.0666	1.417	0	0	0
2013/09/04	R204	06/02/2014	6.39	Call	Bond Future	324.7600	0.3248	332.5400	0.3325	2.396	0	0	0
2013/09/04	R204	06/02/2014			Bond Future	7.8466	101.7370	7.7584	102.0900	(1.125)	0.0000	0.0000	0
2013/09/04	R204	06/02/2014	6.41	Call	Bond Future	335.1700	0.3352	343.4800	0.3435	2.479	0	0	0
2013/09/04	R204	06/02/2014	6.40	Call	Bond Future	329.9300	0.3299	337.9700	0.3380	2.437	0	0	0
2013/09/04	R204	06/02/2014	6.39	Put	Bond Future	6,350.7600	6.3508	6,005.5400	6.0055	(5.436)	0	0	0
2013/09/04	R204	06/02/2014	6.41	Put	Bond Future	6,275.4900	6.2755	5,930.8000	5.9308	(5.493)	0	0	0
2013/09/04	R204	06/02/2014	6.40	Put	Bond Future	6,313.0800	6.3131	5,968.1200	5.9681	(5.464)	0	0	0

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2013/09/04	R204	08/05/2014			Bond Future		8.0116	103.0857	7.9174	103.4434	(1.175)	0.0000	0.0000	0
2013/09/04	R204	08/05/2014	6.05	Call	Bond Future	383.4100		0.3834	373.1300	0.3731	(2.681)	0	0	0
2013/09/04	R204	08/05/2014	6.06	Call	Bond Future	388.1100		0.3881	377.9000	0.3779	(2.631)	0	0	0
2013/09/04	R204	08/05/2014	6.04	Call	Bond Future	378.7600		0.3788	368.4100	0.3684	(2.733)	0	0	0
2013/09/04	R204	08/05/2014	6.05	Put	Bond Future	8,170.0000		8.1700	7,802.0700	7.8021	(4.503)	0	0	0
2013/09/04	R204	08/05/2014	6.04	Put	Bond Future	8,206.9000		8.2069	7,838.9000	7.8389	(4.484)	0	0	0
2013/09/04	R204	08/05/2014	6.06	Put	Bond Future	8,133.1600		8.1332	7,765.3000	7.7653	(4.523)	0	0	0
2013/09/04	R204	07/08/2014			Bond Future	8.1904		100.4340	8.0897	100.7965	(1.230)	0.0000	0.0000	0
2013/09/04	R204	07/08/2014	7.44	Put	Bond Future	4,535.8300		4.5358	4,166.0100	4.1660	(8.153)	0	0	0
2013/09/04	R204	07/08/2014	7.46	Put	Bond Future	4,487.9200		4.4879	4,119.0500	4.1190	(8.219)	0	0	0
2013/09/04	R204	07/08/2014	7.45	Put	Bond Future	4,511.8400		4.5118	4,142.4900	4.1425	(8.186)	0	0	0
2013/09/04	R204	07/08/2014	7.46	Call	Bond Future	1,822.1800		1.8222	1,815.7700	1.8158	(0.352)	0	0	0
2013/09/04	R204	07/08/2014	7.44	Call	Bond Future	1,795.8800		1.7959	1,788.5200	1.7885	(0.410)	0	0	0
2013/09/04	R204	07/08/2014	7.45	Call	Bond Future	1,809.0000		1.8090	1,802.1100	1.8021	(0.381)	0	0	0
2013/09/04	R206	07/11/2013	4.31	Put	Bond Future	277.9500		0.2780	287.1800	0.2872	3.321	0	0	0
2013/09/04	R206	07/11/2013			Bond Future	5.8238		102.7013	5.7901	102.7073	(0.579)	0.0000	0.0000	0
2013/09/04	R206	07/11/2013	4.30	Put	Bond Future	279.6000		0.2796	288.6900	0.2887	3.251	0	0	0
2013/09/04	R206	07/11/2013	4.31	Call	Bond Future	7.3900		0.0074	22.6300	0.0226	206.225	0	0	0
2013/09/04	R206	07/11/2013	4.29	Call	Bond Future	7.1000		0.0071	22.0600	0.0221	210.704	0	0	0
2013/09/04	R206	07/11/2013	4.30	Call	Bond Future	7.2500		0.0073	22.3500	0.0223	208.276	0	0	0
2013/09/04	R206	07/11/2013	4.29	Put	Bond Future	281.2500		0.2813	290.2000	0.2902	3.182	0	0	0
2013/09/04	R207	07/11/2013	6.70	Call	Bond Future	114.6700		0.1147	112.2200	0.1122	(2.137)	0	0	0
2013/09/04	R207	07/11/2013			Bond Future	8.0089		98.7077	7.9422	99.0209	(0.832)	0.0000	0.0000	27,295
2013/09/04	R207	07/11/2013	6.71	Call	Bond Future	117.7800		0.1178	115.4000	0.1154	(2.021)	0	0	0
2013/09/04	R207	07/11/2013	6.69	Put	Bond Future	6,549.3100		6.5493	6,233.5700	6.2336	(4.821)	0	0	0
2013/09/04	R207	07/11/2013	6.71	Put	Bond Future	6,453.9800		6.4540	6,138.3800	6.1384	(4.890)	0	0	0
2013/09/04	R207	07/11/2013	6.69	Call	Bond Future	111.6300		0.1116	109.1100	0.1091	(2.257)	0	0	0
2013/09/04	R207	07/11/2013	6.70	Put	Bond Future	6,501.5900		6.5016	6,185.9200	6.1859	(4.855)	0	0	0
2013/09/04	R207	06/02/2014			Bond Future	8.1522		96.3577	8.0819	96.6750	(0.862)	0.0000	0.0000	0
2013/09/04	R207	06/02/2014	6.65	Call	Bond Future	401.6600		0.4017	385.6700	0.3857	(3.981)	0	0	0
2013/09/04	R207	06/02/2014	6.64	Put	Bond Future	7,519.7400		7.5197	7,186.4300	7.1864	(4.432)	0	0	0
2013/09/04	R207	06/02/2014	6.66	Put	Bond Future	7,433.4000		7.4334	7,100.1600	7.1002	(4.483)	0	0	0
2013/09/04	R207	06/02/2014	6.65	Put	Bond Future	7,476.5200		7.4765	7,143.2400	7.1432	(4.458)	0	0	0
2013/09/04	R207	06/02/2014	6.66	Call	Bond Future	407.7000		0.4077	391.7500	0.3917	(3.912)	0	0	0
2013/09/04	R207	06/02/2014	6.64	Call	Bond Future	395.6800		0.3957	379.6600	0.3797	(4.049)	0	0	0
2013/09/04	R207	08/05/2014	6.19	Put	Bond Future	10,145.4500		10.1454	9,801.8100	9.8018	(3.387)	0	0	0
2013/09/04	R207	08/05/2014	6.21	Put	Bond Future	10,058.2900		10.0583	9,714.5600	9.7146	(3.417)	0	0	0
2013/09/04	R207	08/05/2014			Bond Future	8.3082		97.6351	8.2340	97.9566	(0.893)	0.0000	0.0000	0
2013/09/04	R207	08/05/2014	6.20	Put	Bond Future	10,101.8300		10.1018	9,758.1500	9.7582	(3.402)	0	0	0
2013/09/04	R207	08/05/2014	6.20	Call	Bond Future	427.5100		0.4275	405.2700	0.4053	(5.202)	0	0	0
2013/09/04	R207	08/05/2014	6.21	Call	Bond Future	432.6100		0.4326	410.3200	0.4103	(5.152)	0	0	0
2013/09/04	R207	08/05/2014	6.19	Call	Bond Future	422.4700		0.4225	400.2700	0.4003	(5.255)	0	0	0
2013/09/04	R207	07/08/2014	7.69	Call	Bond Future	2,140.8100		2.1408	2,116.6500	2.1166	(1.129)	0	0	0
2013/09/04	R207	07/08/2014	7.70	Put	Bond Future	5,432.8600		5.4329	5,082.9300	5.0829	(6.441)	0	0	0
2013/09/04	R207	07/08/2014			Bond Future	8.4753		95.3012	8.3967	95.6270	(0.927)	0.0000	0.0000	0
2013/09/04	R207	07/08/2014	7.70	Call	Bond Future	2,156.1300		2.1561	2,132.0000	2.1320	(1.119)	0	0	0

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2013/09/04	R207	07/08/2014	7.71	Call	Bond Future	2,171.5100	2.1715	2,147.4200	2.1474	(1.109)	0	0	0
2013/09/04	R207	07/08/2014	7.69	Put	Bond Future	5,460.7000	5.4607	5,110.7400	5.1107	(6.409)	0	0	0
2013/09/04	R207	07/08/2014	7.71	Put	Bond Future	5,405.1000	5.4051	5,055.2100	5.0552	(6.473)	0	0	0
2013/09/04	R208	07/11/2013			Bond Future	8.1058	93.3630	8.0500	93.6546	(0.688)	0.0000	0.0000	14,367
2013/09/04	R208	07/11/2013	6.79	Put	Bond Future	7,317.1900	7.3172	7,015.0300	7.0150	(4.129)	0	0	0
2013/09/04	R208	07/11/2013	6.81	Put	Bond Future	7,209.5800	7.2096	6,907.2200	6.9072	(4.194)	0	0	0
2013/09/04	R208	07/11/2013	6.80	Put	Bond Future	7,263.3300	7.2633	6,961.0600	6.9611	(4.162)	0	0	0
2013/09/04	R208	07/11/2013	6.81	Call	Bond Future	129.0000	0.1290	118.1900	0.1182	(8.380)	0	0	0
2013/09/04	R208	07/11/2013	7.50	Put	Bond Future	3,877.6400	3.8776	3,592.3500	3.5924	(7.357)	0	0	1,520
2013/09/04	R208	07/11/2013	6.79	Call	Bond Future	122.2000	0.1222	111.5900	0.1116	(8.682)	0	0	0
2013/09/04	R208	07/11/2013	7.50	Call	Bond Future	647.3900	0.6474	653.6500	0.6536	0.967	0	0	0
2013/09/04	R208	07/11/2013	6.80	Call	Bond Future	125.5700	0.1256	114.8500	0.1148	(8.537)	0	0	0
2013/09/04	R208	06/02/2014	6.74	Put	Bond Future	8,394.9400	8.3949	8,087.9200	8.0879	(3.657)	0	0	0
2013/09/04	R208	06/02/2014			Bond Future	8.2346	94.5823	8.1763	94.8776	(0.708)	0.0000	0.0000	0
2013/09/04	R208	06/02/2014	6.76	Put	Bond Future	8,296.8400	8.2968	7,989.9400	7.9899	(3.699)	0	0	0
2013/09/04	R208	06/02/2014	6.75	Put	Bond Future	8,345.8300	8.3458	8,038.8700	8.0389	(3.678)	0	0	0
2013/09/04	R208	06/02/2014	6.74	Call	Bond Future	447.3600	0.4474	435.6600	0.4357	(2.615)	0	0	0
2013/09/04	R208	06/02/2014	6.75	Call	Bond Future	454.1600	0.4542	442.5200	0.4425	(2.563)	0	0	0
2013/09/04	R208	06/02/2014	6.76	Call	Bond Future	461.0400	0.4610	449.4600	0.4495	(2.512)	0	0	0
2013/09/04	R208	08/05/2014	6.31	Call	Bond Future	456.5000	0.4565	427.0900	0.4271	(6.442)	0	0	0
2013/09/04	R208	08/05/2014			Bond Future	8.3687	92.4401	8.3075	92.7393	(0.730)	0.0000	0.0000	0
2013/09/04	R208	08/05/2014	6.29	Call	Bond Future	445.3600	0.4454	416.1700	0.4162	(6.554)	0	0	0
2013/09/04	R208	08/05/2014	6.31	Put	Bond Future	11,226.0500	11.2261	10,897.4600	10.8975	(2.927)	0	0	0
2013/09/04	R208	08/05/2014	6.30	Put	Bond Future	11,276.4400	11.2764	10,947.9600	10.9480	(2.913)	0	0	0
2013/09/04	R208	08/05/2014	6.29	Put	Bond Future	11,326.9100	11.3269	10,998.5400	10.9985	(2.899)	0	0	0
2013/09/04	R208	08/05/2014	6.30	Call	Bond Future	450.9000	0.4509	421.6000	0.4216	(6.498)	0	0	0
2013/09/04	R208	07/08/2014			Bond Future	8.5095	93.6765	8.4453	93.9798	(0.754)	0.0000	0.0000	0
2013/09/04	R208	07/08/2014	7.80	Call	Bond Future	2,333.0400	2.3330	2,323.9600	2.3240	(0.389)	0	0	0
2013/09/04	R208	07/08/2014	7.79	Put	Bond Future	5,788.4200	5.7884	5,475.7000	5.4757	(5.403)	0	0	0
2013/09/04	R208	07/08/2014	7.81	Put	Bond Future	5,724.7700	5.7248	5,412.8700	5.4129	(5.448)	0	0	0
2013/09/04	R208	07/08/2014	7.80	Put	Bond Future	5,756.5400	5.7565	5,444.2200	5.4442	(5.425)	0	0	0
2013/09/04	R208	07/08/2014	7.81	Call	Bond Future	2,350.6000	2.3506	2,341.9400	2.3419	(0.368)	0	0	0
2013/09/04	R208	07/08/2014	7.79	Call	Bond Future	2,315.5500	2.3156	2,306.0700	2.3061	(0.409)	0	0	0
2013/09/04	R209	07/11/2013	8.80	Put	Bond Future	5,452.8400	5.4528	5,161.8400	5.1618	(5.337)	0	0	0
2013/09/04	R209	07/11/2013	9.50	Put	Bond Future	2,366.6100	2.3666	2,161.7000	2.1617	(8.658)	0	0	980
2013/09/04	R209	07/11/2013			Bond Future	9.3589	71.7950	9.3147	72.1118	(0.473)	0.0000	0.0000	19,302
2013/09/04	R209	07/11/2013	8.80	Call	Bond Future	1,282.3900	1.2824	1,308.1200	1.3081	2.006	0	0	0
2013/09/04	R209	07/11/2013	9.25	Call	Bond Future	2,484.7200	2.4847	2,557.2700	2.5573	2.920	0	0	0
2013/09/04	R209	07/11/2013	8.81	Call	Bond Future	1,303.7600	1.3038	1,330.2900	1.3303	2.035	0	0	0
2013/09/04	R209	07/11/2013	8.65	Call	Bond Future	990.4000	0.9904	1,005.1300	1.0051	1.487	0	0	0
2013/09/04	R209	07/11/2013	8.79	Call	Bond Future	1,261.2600	1.2613	1,286.2000	1.2862	1.977	0	0	0
2013/09/04	R209	07/11/2013	9.40	Call	Bond Future	2,993.8400	2.9938	3,089.5900	3.0896	3.198	0	0	0
2013/09/04	R209	07/11/2013	9.70	Put	Bond Future	1,795.6500	1.7956	1,618.7300	1.6187	(9.853)	0	0	1,520
2013/09/04	R209	07/11/2013	9.25	Put	Bond Future	3,268.6000	3.2686	3,024.4200	3.0244	(7.470)	0	0	1,000
2013/09/04	R209	07/11/2013	8.79	Put	Bond Future	5,509.7900	5.5098	5,218.0000	5.2180	(5.296)	0	0	0
2013/09/04	R209	07/11/2013	9.40	Put	Bond Future	2,702.0000	2.7020	2,481.0200	2.4810	(8.178)	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
2013/09/04	R209	07/11/2013	9.50	Call	Bond Future	3,361.4800	3.3615	3,473.3000	3.4733	3.327	0	0	0
2013/09/04	R209	07/11/2013	9.70	Call	Bond Future	4,163.6400	4.1636	4,303.4500	4.3035	3.358	0	0	0
2013/09/04	R209	07/11/2013	8.65	Put	Bond Future	6,345.4300	6.3454	6,043.4300	6.0434	(4.759)	0	0	4,700
2013/09/04	R209	07/11/2013	8.81	Put	Bond Future	5,396.2500	5.3963	5,106.0500	5.1061	(5.378)	0	0	0
2013/09/04	R209	06/02/2014	8.56	Call	Bond Future	1,848.7700	1.8488	1,921.6800	1.9217	3.944	0	0	0
2013/09/04	R209	06/02/2014			Bond Future	9.4613	72.7326	9.4157	73.0535	(0.482)	0.0000	0.0000	410
2013/09/04	R209	06/02/2014	8.54	Call	Bond Future	1,807.7000	1.8077	1,879.2100	1.8792	3.956	0	0	0
2013/09/04	R209	06/02/2014	8.55	Call	Bond Future	1,828.1600	1.8282	1,900.3700	1.9004	3.950	0	0	0
2013/09/04	R209	06/02/2014	8.54	Put	Bond Future	8,761.0500	8.7611	8,511.7000	8.5117	(2.846)	0	0	0
2013/09/04	R209	06/02/2014	8.56	Put	Bond Future	8,640.0000	8.6400	8,392.0500	8.3921	(2.870)	0	0	0
2013/09/04	R209	06/02/2014	8.55	Put	Bond Future	8,700.3800	8.7004	8,451.7300	8.4517	(2.858)	0	0	0
2013/09/04	R209	08/05/2014			Bond Future	9.5646	70.5523	9.5176	70.8774	(0.492)	0.0000	0.0000	0
2013/09/04	R209	08/05/2014	7.85	Call	Bond Future	1,336.5000	1.3365	1,348.4600	1.3485	0.895	0	0	0
2013/09/04	R209	08/05/2014	7.86	Call	Bond Future	1,350.1800	1.3502	1,362.4100	1.3624	0.906	0	0	0
2013/09/04	R209	08/05/2014	7.85	Put	Bond Future	14,905.5900	14.9056	14,592.4500	14.5924	(2.101)	0	0	0
2013/09/04	R209	08/05/2014	7.84	Call	Bond Future	1,322.9300	1.3229	1,334.6200	1.3346	0.884	0	0	0
2013/09/04	R209	08/05/2014	7.84	Put	Bond Future	14,982.6800	14.9827	14,669.2700	14.6693	(2.092)	0	0	0
2013/09/04	R209	08/05/2014	7.86	Put	Bond Future	14,828.7500	14.8288	14,515.8800	14.5159	(2.110)	0	0	0
2013/09/04	R209	07/08/2014	9.04	Put	Bond Future	8,757.3900	8.7574	8,537.4500	8.5375	(2.511)	0	0	0
2013/09/04	R209	07/08/2014			Bond Future	9.6693	71.4960	9.6208	71.8254	(0.502)	0.0000	0.0000	0
2013/09/04	R209	07/08/2014	9.06	Put	Bond Future	8,662.6300	8.6626	8,443.8400	8.4438	(2.526)	0	0	0
2013/09/04	R209	07/08/2014	9.05	Put	Bond Future	8,709.9100	8.7099	8,490.5500	8.4905	(2.519)	0	0	0
2013/09/04	R209	07/08/2014	9.05	Call	Bond Future	4,311.2200	4.3112	4,421.3000	4.4213	2.553	0	0	0
2013/09/04	R209	07/08/2014	9.06	Call	Bond Future	4,338.4000	4.3384	4,449.0500	4.4490	2.550	0	0	0
2013/09/04	R209	07/08/2014	9.04	Call	Bond Future	4,284.1200	4.2841	4,393.6200	4.3936	2.556	0	0	0
2013/09/04	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	R210	07/11/2013			Bond Future	151.7054	151.7054	151.7143	151.7143	0.006	0.0000	0.0000	1,237
2013/09/04	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	R210	07/11/2013	159.99	Put	Bond Future	8,284.5700	8.2846	8,275.6800	8.2757	(0.107)	0	0	0
2013/09/04	R210	07/11/2013	160.01	Put	Bond Future	8,304.5700	8.3046	8,295.6800	8.2957	(0.107)	0	0	0
2013/09/04	R210	07/11/2013	160.00	Put	Bond Future	8,294.5700	8.2946	8,285.6800	8.2857	(0.107)	0	0	0
2013/09/04	R211	07/11/2013			Bond Future	128.3629	128.3629	128.3483	128.3483	(0.011)	0.0000	0.0000	522
2013/09/04	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	R211	07/11/2013	129.99	Put	Bond Future	1,627.1300	1.6271	1,641.7500	1.6418	0.899	0	0	0
2013/09/04	R211	07/11/2013	130.01	Put	Bond Future	1,647.1300	1.6471	1,661.7500	1.6618	0.888	0	0	0
2013/09/04	R211	07/11/2013	130.00	Put	Bond Future	1,637.1300	1.6371	1,651.7500	1.6518	0.893	0	0	0
2013/09/04	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	R212	07/11/2013	132.99	Put	Bond Future	4,706.6000	4.7066	4,705.3800	4.7054	(0.026)	0	0	0
2013/09/04	R212	07/11/2013			Bond Future	128.2834	128.2834	128.2846	128.2846	0.001	0.0000	0.0000	21,791
2013/09/04	R212	07/11/2013	133.01	Put	Bond Future	4,726.6000	4.7266	4,725.3800	4.7254	(0.026)	0	0	0
2013/09/04	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	R212	07/11/2013	133.00	Put	Bond Future	4,716.6000	4.7166	4,715.3800	4.7154	(0.026)	0	0	0
2013/09/04	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
2013/09/04	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	R213	07/11/2013	8.60	Call	Bond Future	1,133.3200	1.1333	1,108.9000	1.1089	(2.155)	0	0	0
2013/09/04	R213	07/11/2013			Bond Future	9.1890	82.6059	9.1599	82.8211	(0.317)	0.0000	0.0000	19,481
2013/09/04	R213	07/11/2013	8.61	Call	Bond Future	1,153.8000	1.1538	1,129.6400	1.1296	(2.094)	0	0	0
2013/09/04	R213	07/11/2013	8.59	Put	Bond Future	5,711.8000	5.7118	5,472.0200	5.4720	(4.198)	0	0	0
2013/09/04	R213	07/11/2013	8.61	Put	Bond Future	5,592.9100	5.5929	5,353.6400	5.3536	(4.278)	0	0	0
2013/09/04	R213	07/11/2013	8.60	Put	Bond Future	5,652.1700	5.6522	5,412.6400	5.4126	(4.238)	0	0	0
2013/09/04	R213	07/11/2013	8.59	Call	Bond Future	1,113.0900	1.1131	1,088.4200	1.0884	(2.216)	0	0	0
2013/09/04	R213	06/02/2014			Bond Future	9.3000	83.6848	9.2699	83.9026	(0.323)	0.0000	0.0000	0
2013/09/04	R213	06/02/2014	8.29	Put	Bond Future	9,502.7300	9.5027	9,294.1800	9.2942	(2.195)	0	0	0
2013/09/04	R213	06/02/2014	8.31	Put	Bond Future	9,376.8700	9.3769	9,168.9100	9.1689	(2.218)	0	0	0
2013/09/04	R213	06/02/2014	8.29	Call	Bond Future	1,686.7300	1.6867	1,696.0500	1.6960	0.553	0	0	0
2013/09/04	R213	06/02/2014	8.30	Put	Bond Future	9,439.6600	9.4397	9,231.4100	9.2314	(2.206)	0	0	0
2013/09/04	R213	06/02/2014	8.30	Call	Bond Future	1,706.3400	1.7063	1,715.9600	1.7160	0.564	0	0	0
2013/09/04	R213	06/02/2014	8.31	Call	Bond Future	1,726.1200	1.7261	1,736.0300	1.7360	0.574	0	0	0
2013/09/04	R213	08/05/2014	7.65	Put	Bond Future	15,341.9800	15.3420	15,090.5400	15.0905	(1.639)	0	0	0
2013/09/04	R213	08/05/2014			Bond Future	9.4079	81.2565	9.3769	81.4772	(0.330)	0.0000	0.0000	0
2013/09/04	R213	08/05/2014	7.64	Put	Bond Future	15,418.4900	15.4185	15,167.0800	15.1671	(1.631)	0	0	0
2013/09/04	R213	08/05/2014	7.66	Put	Bond Future	15,265.6900	15.2657	15,014.2300	15.0142	(1.647)	0	0	0
2013/09/04	R213	08/05/2014	7.65	Call	Bond Future	1,295.9900	1.2960	1,265.2900	1.2653	(2.369)	0	0	0
2013/09/04	R213	08/05/2014	7.64	Call	Bond Future	1,282.8000	1.2828	1,252.1300	1.2521	(2.391)	0	0	0
2013/09/04	R213	08/05/2014	7.66	Call	Bond Future	1,309.2800	1.3093	1,278.5600	1.2786	(2.346)	0	0	0
2013/09/04	R213	07/08/2014	8.86	Call	Bond Future	4,296.9400	4.2969	4,333.8500	4.3338	0.859	0	0	0
2013/09/04	R213	07/08/2014			Bond Future	9.5193	82.3433	9.4873	82.5671	(0.337)	0.0000	0.0000	0
2013/09/04	R213	07/08/2014	8.84	Call	Bond Future	4,242.5900	4.2426	4,278.8000	4.2788	0.853	0	0	0
2013/09/04	R213	07/08/2014	8.85	Call	Bond Future	4,269.7200	4.2697	4,306.2700	4.3063	0.856	0	0	0
2013/09/04	R213	07/08/2014	8.84	Put	Bond Future	9,188.6700	9.1887	9,001.1700	9.0012	(2.041)	0	0	0
2013/09/04	R213	07/08/2014	8.86	Put	Bond Future	9,091.0900	9.0911	8,904.2900	8.9043	(2.055)	0	0	0
2013/09/04	R213	07/08/2014	8.85	Put	Bond Future	9,139.7900	9.1398	8,952.6300	8.9526	(2.048)	0	0	0
2013/09/04	R214	07/11/2013	7.80	Call	Bond Future	88.2600	0.0883	86.0100	0.0860	(2.549)	0	0	0
2013/09/04	R214	07/11/2013			Bond Future	9.5157	72.1059	9.4612	72.5039	(0.573)	0.0000	0.0000	2,427
2013/09/04	R214	07/11/2013	7.81	Call	Bond Future	90.9100	0.0909	88.6800	0.0887	(2.453)	0	0	0
2013/09/04	R214	07/11/2013	7.79	Call	Bond Future	85.6700	0.0857	83.4100	0.0834	(2.638)	0	0	0
2013/09/04	R214	07/11/2013	7.81	Put	Bond Future	14,579.1500	14.5791	14,178.9000	14.1789	(2.745)	0	0	0
2013/09/04	R214	07/11/2013	7.80	Put	Bond Future	14,675.4500	14.6755	14,275.1800	14.2752	(2.727)	0	0	0
2013/09/04	R214	07/11/2013	7.79	Put	Bond Future	14,772.0100	14.7720	14,371.7300	14.3717	(2.710)	0	0	0
2013/09/04	R214	06/02/2014			Bond Future	9.6218	73.0476	9.5655	73.4507	(0.585)	0.0000	0.0000	0
2013/09/04	R214	06/02/2014	8.99	Put	Bond Future	7,398.2200	7.3982	7,118.4100	7.1184	(3.782)	0	0	0
2013/09/04	R214	06/02/2014	9.01	Put	Bond Future	7,290.8800	7.2909	7,013.0100	7.0130	(3.811)	0	0	0
2013/09/04	R214	06/02/2014	8.99	Call	Bond Future	2,637.2300	2.6372	2,760.5500	2.7606	4.676	0	0	0
2013/09/04	R214	06/02/2014	9.00	Put	Bond Future	7,344.4000	7.3444	7,065.5600	7.0656	(3.797)	0	0	0
2013/09/04	R214	06/02/2014	9.00	Call	Bond Future	2,662.9700	2.6630	2,787.2600	2.7873	4.667	0	0	0
2013/09/04	R214	06/02/2014	9.01	Call	Bond Future	2,688.8600	2.6889	2,814.1200	2.8141	4.658	0	0	0
2013/09/04	R248	07/11/2013			Bond Future	9.5421	93.7785	9.4925	94.2427	(0.519)	0.0000	0.0000	10,260
2013/09/04	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
2013/09/04	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	R248	07/11/2013	7.86	Put	Bond Future	18,484.2300	18.4842	18,020.0700	18.0201	(2.511)	0	0	0
2013/09/04	R248	07/11/2013	7.85	Put	Bond Future	18,613.3000	18.6133	18,149.1400	18.1491	(2.494)	0	0	0
2013/09/04	R248	07/11/2013	7.84	Put	Bond Future	18,742.6300	18.7426	18,278.4700	18.2785	(2.476)	0	0	0
2013/09/04	R248	06/02/2014	9.11	Put	Bond Future	5,191.1500	5.1912	4,721.0200	4.7210	(9.056)	0	0	0
2013/09/04	R248	06/02/2014			Bond Future	9.6503	95.0032	9.5991	95.4734	(0.531)	0.0000	0.0000	0
2013/09/04	R248	06/02/2014	9.10	Put	Bond Future	5,292.2300	5.2922	4,822.1000	4.8221	(8.883)	0	0	0
2013/09/04	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/04	R248	06/02/2014	9.09	Put	Bond Future	5,393.5000	5.3935	4,923.3700	4.9234	(8.717)	0	0	0
<b>Total</b>												<b>361134</b>	