



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 12/09/2013 to 12/09/2013

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
2013/09/12	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	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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2013/09/12	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	2025	07/11/2013			Bond Future	107.1827	107.1827	107.6175	107.6175	0.406	0.0000	0.0000	0
2013/09/12	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	2025	07/11/2013	110.99	Put	Bond Future	3,807.3400	3.8073	3,372.5200	3.3725	(11.421)	0	0	0
2013/09/12	2025	07/11/2013	111.01	Put	Bond Future	3,827.3400	3.8273	3,392.5200	3.3925	(11.361)	0	0	0
2013/09/12	2025	07/11/2013	111.00	Put	Bond Future	3,817.3400	3.8173	3,382.5200	3.3825	(11.391)	0	0	0
2013/09/12	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	2037	07/11/2013			Bond Future	9.1292	96.3536	9.0314	97.2519	(1.072)	0.0000	0.0000	1,650
2013/09/12	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	2037	07/11/2013	9.43	Call	Bond Future	2,676.6200	2.6766	3,574.8400	3.5748	33.558	0	0	0
2013/09/12	2037	07/11/2013	9.41	Call	Bond Future	2,502.4800	2.5025	3,400.7000	3.4007	35.893	0	0	0
2013/09/12	2037	07/11/2013	9.42	Call	Bond Future	2,589.6200	2.5896	3,487.8400	3.4878	34.685	0	0	0
2013/09/12	2037	06/02/2014			Bond Future	9.2275	93.3612	9.1266	94.2714	(1.094)	0.0000	0.0000	0
2013/09/12	2037	06/02/2014	9.38	Call	Bond Future	1,347.6500	1.3476	2,257.7800	2.2578	67.535	0	0	0
2013/09/12	2037	06/02/2014	9.39	Call	Bond Future	1,434.9400	1.4349	2,345.0700	2.3451	63.426	0	0	0
2013/09/12	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	2037	06/02/2014	9.37	Call	Bond Future	1,260.2200	1.2602	2,170.3500	2.1703	72.220	0	0	0
2013/09/12	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	2037	08/05/2014			Bond Future	9.3249	94.6405	9.2208	95.5629	(1.117)	0.0000	0.0000	0
2013/09/12	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	2037	08/05/2014	9.38	Call	Bond Future	482.0400	0.4820	1,404.4200	1.4044	191.349	0	0	0
2013/09/12	2037	08/05/2014	9.39	Call	Bond Future	569.1000	0.5691	1,491.4800	1.4915	162.077	0	0	0
2013/09/12	2037	08/05/2014	9.37	Call	Bond Future	394.8400	0.3948	1,317.2200	1.3172	233.609	0	0	0
2013/09/12	2038	07/11/2013			Bond Future	104.9576	104.9576	104.9595	104.9595	0.002	0.0000	0.0000	0
2013/09/12	2038	07/11/2013	109.99	Put	Bond Future	5,032.3800	5.0324	5,030.4500	5.0305	(0.038)	0	0	0
2013/09/12	2038	07/11/2013	110.00	Put	Bond Future	5,042.3800	5.0424	5,040.4500	5.0405	(0.038)	0	0	0
2013/09/12	2038	07/11/2013	110.01	Put	Bond Future	5,052.3800	5.0524	5,050.4500	5.0505	(0.038)	0	0	0
2013/09/12	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	2050	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	2050	07/11/2013	110.00	Put	Bond Future	1,996.9700	1.9970	1,994.6400	1.9946	(0.117)	0	0	0
2013/09/12	2050	07/11/2013			Bond Future	108.0030	108.0030	108.0054	108.0054	0.002	0.0000	0.0000	122
2013/09/12	2050	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	2050	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	2050	07/11/2013	109.99	Put	Bond Future	1,986.9700	1.9870	1,984.6400	1.9846	(0.117)	0	0	0
2013/09/12	2050	07/11/2013	110.01	Put	Bond Future	2,006.9700	2.0070	2,004.6400	2.0046	(0.116)	0	0	0
2013/09/12	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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2013/09/12	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	AL37	07/11/2013			Index Future	406.0860	406.0860	407.2510	407.2510	0.287	0.0000	0.0000	0
2013/09/12	AL37	06/02/2014			Index Future	411.4140	411.4140	412.5950	412.5950	0.287	0.0000	0.0000	0
2013/09/12	AL7T	07/11/2013			Index Future	478.3920	478.3920	480.8000	480.8000	0.503	0.0000	0.0000	1
2013/09/12	AL7T	06/02/2014			Index Future	484.6700	484.6700	487.1090	487.1090	0.503	0.0000	0.0000	0
2013/09/12	ALBI	07/11/2013			Index Future	430.9330	430.9330	433.2280	433.2280	0.533	0.0000	0.0000	769
2013/09/12	ALBI	06/02/2014			Index Future	436.5880	436.5880	438.9140	438.9140	0.533	0.0000	0.0000	73
2013/09/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	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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2013/09/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/09/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/12	EL28	07/11/2013			Bond Future	109.3914	109.3914	109.3938	109.3938	0.002	0.0000	0.0000	0
2013/09/12	EL28	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	EL28	07/11/2013	109.99	Put	Bond Future	598.5800	0.5986	596.2100	0.5962	(0.396)	0	0	0
2013/09/12	EL28	07/11/2013	110.01	Put	Bond Future	618.5800	0.6186	616.2100	0.6162	(0.383)	0	0	0
2013/09/12	EL28	07/11/2013	110.00	Put	Bond Future	608.5800	0.6086	606.2100	0.6062	(0.389)	0	0	0
2013/09/12	EL28	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	EL28	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	ES33	07/11/2013			Bond Future	9.5813	82.8523	9.4832	83.5973	(1.024)	0.0000	0.0000	6,292
2013/09/12	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	ES33	07/11/2013	8.51	Put	Bond Future	8,735.5200	8.7355	7,990.5000	7.9905	(8.529)	0	0	0
2013/09/12	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	ES33	07/11/2013	8.49	Put	Bond Future	8,911.9500	8.9120	8,166.9300	8.1669	(8.360)	0	0	0
2013/09/12	ES33	07/11/2013	8.50	Put	Bond Future	8,823.6700	8.8237	8,078.6500	8.0787	(8.443)	0	0	0
2013/09/12	ES33	06/02/2014	9.54	Put	Bond Future	1,196.6500	1.1967	441.8300	0.4418	(63.078)	0	0	0
2013/09/12	ES33	06/02/2014			Bond Future	9.7001	83.9395	9.5987	84.6943	(1.046)	0.0000	0.0000	0
2013/09/12	ES33	06/02/2014	9.56	Put	Bond Future	1,045.7000	1.0457	290.8800	0.2909	(72.183)	0	0	0
2013/09/12	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	ES33	06/02/2014	9.55	Put	Bond Future	1,121.1200	1.1211	366.3000	0.3663	(67.327)	0	0	0
2013/09/12	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	GOVI	07/11/2013			GOVI	430.2920	430.2920	432.5090	432.5090	0.515	0.0000	0.0000	120

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2013/09/12	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	GOVI	07/11/2013	445.99	Put	GOVI	156,980.0000	15.6980	134,810.0000	13.4810	(14.123)	0	0	0
2013/09/12	GOVI	07/11/2013	446.01	Put	GOVI	157,180.0000	15.7180	135,010.0000	13.5010	(14.105)	0	0	0
2013/09/12	GOVI	07/11/2013	446.00	Put	GOVI	157,080.0000	15.7080	134,910.0000	13.4910	(14.114)	0	0	0
2013/09/12	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	GOVI	06/02/2014			GOVI	435.9380	435.9380	438.1840	438.1840	0.515	0.0000	0.0000	269
2013/09/12	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	GOVI	06/02/2014	439.99	Put	GOVI	40,520.0000	4.0520	18,060.0000	1.8060	(55.429)	0	0	0
2013/09/12	GOVI	06/02/2014	440.01	Put	GOVI	40,720.0000	4.0720	18,260.0000	1.8260	(55.157)	0	0	0
2013/09/12	GOVI	06/02/2014	440.00	Put	GOVI	40,620.0000	4.0620	18,160.0000	1.8160	(55.293)	0	0	0
2013/09/12	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	21,840.0000	2.1840	100.000	0	0	0
2013/09/12	GOVI	08/05/2014			GOVI	441.9070	441.9070	444.1840	444.1840	0.515	0.0000	0.0000	0
2013/09/12	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	21,740.0000	2.1740	100.000	0	0	0
2013/09/12	GOVI	08/05/2014	441.99	Put	GOVI	830.0000	0.0830	0.0000	0.0000	(100.000)	0	0	0
2013/09/12	GOVI	08/05/2014	442.01	Put	GOVI	1,030.0000	0.1030	0.0000	0.0000	(100.000)	0	0	0
2013/09/12	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	21,940.0000	2.1940	100.000	0	0	0
2013/09/12	GOVI	08/05/2014	442.00	Put	GOVI	930.0000	0.0930	0.0000	0.0000	(100.000)	0	0	0
2013/09/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/09/12	IGOV	07/11/2013			Index Future	192.6170	192.6170	193.5740	193.5740	0.497	0.0000	0.0000	1,136
2013/09/12	IGOV	06/02/2014			Index Future	195.1680	195.1680	196.1380	196.1380	0.497	0.0000	0.0000	174
2013/09/12	ILBI	07/11/2013			Index Future	522.4580	522.4580	521.5210	521.5210	(0.179)	0.0000	0.0000	0
2013/09/12	ILBI	06/02/2014			Index Future	529.5150	529.5150	528.5650	528.5650	(0.179)	0.0000	0.0000	186
2013/09/12	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/09/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/09/12	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/09/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/09/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/09/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/09/12	JBAF	18/09/2013			Jibar Tradeable Future	5.1400	94.8600	5.1400	94.8600	0.000	0.0000	0.0000	700
2013/09/12	JBAF	16/10/2013			Jibar Tradeable Future	5.1600	94.8400	5.1600	94.8400	0.000	0.0000	0.0000	0
2013/09/12	JBAF	20/11/2013			Jibar Tradeable Future	5.2100	94.7900	5.2000	94.8000	(0.192)	0.0000	0.0000	3,000
2013/09/12	JBAF	18/12/2013			Jibar Tradeable Future	5.2600	94.7400	5.2600	94.7400	0.000	0.0000	0.0000	1,500
2013/09/12	JBAF	15/01/2014			Jibar Tradeable Future	5.2900	94.7100	5.2900	94.7100	0.000	0.0000	0.0000	1,000
2013/09/12	JBAF	19/02/2014			Jibar Tradeable Future	5.4400	94.5600	5.4400	94.5600	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/12	JBAF	19/03/2014			Jibar Tradeable Future	5.5400	94.4600	5.5200	94.4800	(0.361)	0.0000	0.0000	400
2013/09/12	JBAF	18/06/2014			Jibar Tradeable Future	5.9300	94.0700	5.9100	94.0900	(0.337)	0.0000	0.0000	1,000
2013/09/12	JBAF	17/09/2014			Jibar Tradeable Future	6.2500	93.7500	6.2100	93.7900	(0.640)	0.0000	0.0000	0
2013/09/12	JBAF	17/12/2014			Jibar Tradeable Future	6.5600	93.4400	6.5200	93.4800	(0.610)	0.0000	0.0000	0
2013/09/12	JBAF	18/03/2015			Jibar Tradeable Future	6.8700	93.1300	6.8300	93.1700	(0.582)	0.0000	0.0000	250
2013/09/12	JBAF	17/06/2015			Jibar Tradeable Future	7.1800	92.8200	7.1400	92.8600	(0.557)	0.0000	0.0000	0
2013/09/12	R023	07/11/2013	6.50	Put	Bond Future	10,074.1600	10.0742	9,472.5800	9.4726	(5.972)	0	0	0
2013/09/12	R023	07/11/2013			Bond Future	7.9737	100.0952	7.8804	100.6968	(1.170)	0.0000	0.0000	11,802
2013/09/12	R023	07/11/2013	6.49	Put	Bond Future	10,146.8900	10.1469	9,545.3100	9.5453	(5.929)	0	0	0
2013/09/12	R023	07/11/2013	6.51	Put	Bond Future	10,001.4800	10.0015	9,399.9000	9.3999	(6.015)	0	0	0
2013/09/12	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	R023	06/02/2014			Bond Future	8.0810	101.4087	7.9838	102.0182	(1.203)	0.0000	0.0000	0
2013/09/12	R023	06/02/2014	7.84	Put	Bond Future	1,520.4800	1.5205	911.0000	0.9110	(40.085)	0	0	0
2013/09/12	R023	06/02/2014	7.86	Put	Bond Future	1,393.1600	1.3932	783.6800	0.7837	(43.748)	0	0	0
2013/09/12	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	R023	06/02/2014	7.85	Put	Bond Future	1,456.8000	1.4568	847.3200	0.8473	(41.837)	0	0	0
2013/09/12	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	R157	07/11/2013			Bond Future	6.1769	114.6941	6.1317	114.7781	(0.732)	0.0000	0.0000	30,785
2013/09/12	R157	07/11/2013	5.60	Call	Bond Future	168.2600	0.1683	183.6000	0.1836	9.117	0	0	0
2013/09/12	R157	07/11/2013	5.59	Put	Bond Future	1,261.8800	1.2619	1,192.8600	1.1929	(5.470)	0	0	0
2013/09/12	R157	07/11/2013	5.61	Put	Bond Future	1,232.5500	1.2325	1,164.1600	1.1642	(5.549)	0	0	0
2013/09/12	R157	07/11/2013	5.60	Put	Bond Future	1,247.1700	1.2472	1,178.4700	1.1785	(5.508)	0	0	0
2013/09/12	R157	07/11/2013	5.61	Call	Bond Future	172.4600	0.1725	188.1100	0.1881	9.075	0	0	0
2013/09/12	R157	07/11/2013	5.59	Call	Bond Future	164.1500	0.1641	179.1700	0.1792	9.150	0	0	0
2013/09/12	R157	06/02/2014	5.64	Call	Bond Future	393.6100	0.3936	417.1900	0.4172	5.991	0	0	0
2013/09/12	R157	06/02/2014	5.65	Put	Bond Future	1,510.0300	1.5100	1,448.6500	1.4487	(4.065)	0	0	0
2013/09/12	R157	06/02/2014			Bond Future	6.3409	116.1992	6.2876	116.2843	(0.840)	0.0000	0.0000	280
2013/09/12	R157	06/02/2014	5.65	Call	Bond Future	398.6300	0.3986	422.4400	0.4224	5.973	0	0	0
2013/09/12	R157	06/02/2014	5.66	Call	Bond Future	403.7000	0.4037	427.7300	0.4277	5.952	0	0	0
2013/09/12	R157	06/02/2014	5.64	Put	Bond Future	1,521.2100	1.5212	1,459.6000	1.4596	(4.050)	0	0	0
2013/09/12	R157	06/02/2014	5.66	Put	Bond Future	1,498.9100	1.4989	1,437.7500	1.4378	(4.080)	0	0	0
2013/09/12	R157	08/05/2014	5.20	Call	Bond Future	290.8400	0.2908	309.1100	0.3091	6.282	0	0	0
2013/09/12	R157	08/05/2014			Bond Future	6.5028	110.9814	6.4388	111.0675	(0.985)	0.0000	0.0000	0
2013/09/12	R157	08/05/2014	5.21	Call	Bond Future	293.8400	0.2938	312.2700	0.3123	6.272	0	0	0
2013/09/12	R157	08/05/2014	5.19	Call	Bond Future	287.8600	0.2879	305.9900	0.3060	6.298	0	0	0
2013/09/12	R157	08/05/2014	5.20	Put	Bond Future	2,063.2800	2.0633	1,995.3800	1.9954	(3.291)	0	0	0
2013/09/12	R157	08/05/2014	5.19	Put	Bond Future	2,074.0600	2.0741	2,006.0200	2.0060	(3.281)	0	0	0
2013/09/12	R157	08/05/2014	5.21	Put	Bond Future	2,052.5200	2.0525	1,984.7800	1.9848	(3.300)	0	0	0
2013/09/12	R157	07/08/2014	6.76	Put	Bond Future	969.3300	0.9693	925.8700	0.9259	(4.484)	0	0	0
2013/09/12	R157	07/08/2014			Bond Future	6.7140	112.5204	6.6341	112.6077	(1.189)	0.0000	0.0000	0
2013/09/12	R157	07/08/2014	6.75	Put	Bond Future	974.7600	0.9748	931.1500	0.9311	(4.474)	0	0	0
2013/09/12	R157	07/08/2014	6.74	Call	Bond Future	1,008.2200	1.0082	1,051.7600	1.0518	4.319	0	0	0
2013/09/12	R157	07/08/2014	6.75	Call	Bond Future	1,014.1200	1.0141	1,057.8100	1.0578	4.308	0	0	0

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2013/09/12	R157	07/08/2014	6.76	Call	Bond Future	1,019.6100	1.0196	1,063.4500	1.0634	4.300	0	0	0
2013/09/12	R157	07/08/2014	6.74	Put	Bond Future	979.7800	0.9798	936.0200	0.9360	(4.466)	0	0	0
2013/09/12	R186	07/11/2013	8.16	Put	Bond Future	3,505.6500	3.5056	3,045.6300	3.0456	(13.122)	0	0	0
2013/09/12	R186	07/11/2013	9.00	Put	Bond Future	817.8800	0.8179	654.5600	0.6546	(19.969)	0	0	1,200
2013/09/12	R186	07/11/2013			Bond Future	8.2806	121.6617	8.1875	122.4906	(1.124)	0.0000	0.0000	58,471
2013/09/12	R186	07/11/2013	6.50	Put	Bond Future	17,416.7600	17.4168	16,597.9700	16.5980	(4.701)	0	0	0
2013/09/12	R186	07/11/2013	8.15	Put	Bond Future	3,556.4900	3.5565	3,092.4600	3.0925	(13.047)	0	0	0
2013/09/12	R186	07/11/2013	6.75	Put	Bond Future	14,816.8800	14.8169	14,010.3800	14.0104	(5.443)	0	0	0
2013/09/12	R186	07/11/2013	8.14	Call	Bond Future	2,352.3600	2.3524	2,713.1600	2.7132	15.338	0	0	0
2013/09/12	R186	07/11/2013	8.50	Call	Bond Future	3,981.7000	3.9817	4,485.0900	4.4851	12.643	0	0	0
2013/09/12	R186	07/11/2013	8.75	Call	Bond Future	5,384.8400	5.3848	5,976.9000	5.9769	10.995	0	0	0
2013/09/12	R186	07/11/2013	8.25	Put	Bond Future	3,069.4500	3.0694	2,645.5500	2.6456	(13.810)	0	0	250
2013/09/12	R186	07/11/2013	8.00	Call	Bond Future	1,853.4400	1.8534	2,159.0400	2.1590	16.488	0	0	1,000
2013/09/12	R186	07/11/2013	8.15	Call	Bond Future	2,390.9600	2.3910	2,755.7600	2.7558	15.257	0	0	0
2013/09/12	R186	07/11/2013	6.50	Call	Bond Future	32.9900	0.0330	43.0300	0.0430	30.433	0	0	5,290
2013/09/12	R186	07/11/2013	8.16	Call	Bond Future	2,429.9400	2.4299	2,798.7500	2.7988	15.178	0	0	0
2013/09/12	R186	07/11/2013	8.00	Put	Bond Future	4,377.8200	4.3778	3,854.5900	3.8546	(11.952)	0	0	0
2013/09/12	R186	07/11/2013	8.75	Put	Bond Future	1,325.6900	1.3257	1,088.9200	1.0889	(17.860)	0	0	1,030
2013/09/12	R186	07/11/2013	9.00	Call	Bond Future	6,958.4000	6.9584	7,623.9100	7.6239	9.564	0	0	0
2013/09/12	R186	07/11/2013	8.25	Call	Bond Future	2,797.8800	2.7979	3,202.8100	3.2028	14.473	0	0	0
2013/09/12	R186	07/11/2013	6.75	Call	Bond Future	79.5200	0.0795	101.8500	0.1019	28.081	0	0	1,000
2013/09/12	R186	07/11/2013	8.14	Put	Bond Future	3,607.8100	3.6078	3,139.7800	3.1398	(12.973)	0	0	0
2013/09/12	R186	07/11/2013	8.50	Put	Bond Future	2,059.3500	2.0594	1,733.9100	1.7339	(15.803)	0	0	4,000
2013/09/12	R186	06/02/2014			Bond Future	8.3804	117.9687	8.2839	118.8085	(1.151)	0.0000	0.0000	104
2013/09/12	R186	06/02/2014	7.75	Call	Bond Future	2,416.2000	2.4162	2,693.1300	2.6931	11.461	0	0	0
2013/09/12	R186	06/02/2014	7.74	Put	Bond Future	8,125.8500	8.1259	7,560.6500	7.5607	(6.956)	0	0	0
2013/09/12	R186	06/02/2014	7.76	Put	Bond Future	7,997.7600	7.9978	7,437.2800	7.4373	(7.008)	0	0	0
2013/09/12	R186	06/02/2014	7.75	Put	Bond Future	8,061.6500	8.0616	7,498.8100	7.4988	(6.982)	0	0	0
2013/09/12	R186	06/02/2014	7.76	Call	Bond Future	2,444.8200	2.4448	2,724.1100	2.7241	11.424	0	0	0
2013/09/12	R186	06/02/2014	7.74	Call	Bond Future	2,387.8000	2.3878	2,662.3700	2.6624	11.499	0	0	0
2013/09/12	R186	08/05/2014			Bond Future	8.4779	119.5849	8.3779	120.4360	(1.179)	0.0000	0.0000	0
2013/09/12	R186	08/05/2014	7.09	Put	Bond Future	14,354.7700	14.3548	13,688.8100	13.6888	(4.639)	0	0	0
2013/09/12	R186	08/05/2014	7.10	Call	Bond Future	1,734.3900	1.7344	1,921.1200	1.9211	10.766	0	0	0
2013/09/12	R186	08/05/2014	7.11	Call	Bond Future	1,752.7700	1.7528	1,941.0500	1.9410	10.742	0	0	0
2013/09/12	R186	08/05/2014	7.09	Call	Bond Future	1,716.1500	1.7162	1,901.3400	1.9013	10.791	0	0	0
2013/09/12	R186	08/05/2014	7.11	Put	Bond Future	14,196.0200	14.1960	13,533.1500	13.5332	(4.669)	0	0	0
2013/09/12	R186	08/05/2014	7.10	Put	Bond Future	14,275.2700	14.2753	13,610.8500	13.6109	(4.654)	0	0	0
2013/09/12	R186	07/08/2014	8.31	Call	Bond Future	5,593.9900	5.5940	6,002.7300	6.0027	7.307	0	0	0
2013/09/12	R186	07/08/2014			Bond Future	8.5766	115.9515	8.4729	116.8144	(1.209)	0.0000	0.0000	0
2013/09/12	R186	07/08/2014	8.29	Call	Bond Future	5,521.2800	5.5213	5,926.5300	5.9265	7.340	0	0	0
2013/09/12	R186	07/08/2014	8.30	Call	Bond Future	5,557.5700	5.5576	5,964.5600	5.9646	7.323	0	0	0
2013/09/12	R186	07/08/2014	8.29	Put	Bond Future	7,928.6700	7.9287	7,471.0400	7.4710	(5.772)	0	0	0
2013/09/12	R186	07/08/2014	8.31	Put	Bond Future	7,831.1000	7.8311	7,376.9600	7.3770	(5.799)	0	0	0
2013/09/12	R186	07/08/2014	8.30	Put	Bond Future	7,879.7800	7.8798	7,423.8900	7.4239	(5.786)	0	0	0
2013/09/12	R197	07/11/2013			Bond Future	273.3749	273.3749	274.7153	274.7153	0.490	0.0000	0.0000	2,100
2013/09/12	R197	07/11/2013	279.99	Put	Bond Future	6,615.0600	6.6151	5,274.7200	5.2747	(20.262)	0	0	0

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2013/09/12	R197	07/11/2013	280.00	Put	Bond Future	6,625.0600	6.6251	5,284.7200	5.2847	(20.231)	0	0	0
2013/09/12	R197	07/11/2013	280.01	Put	Bond Future	6,635.0600	6.6351	5,294.7200	5.2947	(20.201)	0	0	0
2013/09/12	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	R201	07/11/2013	4.79	Put	Bond Future	569.6400	0.5696	585.0200	0.5850	2.700	0	0	0
2013/09/12	R201	07/11/2013			Bond Future	5.1699	107.2361	5.1930	107.2108	0.448	0.0000	0.0000	0
2013/09/12	R201	07/11/2013	4.80	Put	Bond Future	562.1100	0.5621	577.3500	0.5773	2.711	0	0	0
2013/09/12	R201	07/11/2013	4.81	Put	Bond Future	554.6400	0.5546	569.7400	0.5697	2.722	0	0	0
2013/09/12	R201	07/11/2013	4.79	Call	Bond Future	152.9900	0.1530	143.0700	0.1431	(6.484)	0	0	0
2013/09/12	R201	07/11/2013	4.80	Call	Bond Future	156.4600	0.1565	146.4000	0.1464	(6.430)	0	0	0
2013/09/12	R201	07/11/2013	4.81	Call	Bond Future	159.9900	0.1600	149.7900	0.1498	(6.375)	0	0	0
2013/09/12	R201	06/02/2014	5.24	Put	Bond Future	381.7000	0.3817	392.2400	0.3922	2.761	0	0	0
2013/09/12	R201	06/02/2014			Bond Future	5.1317	104.2355	5.1618	104.2099	0.586	0.0000	0.0000	0
2013/09/12	R201	06/02/2014	5.26	Put	Bond Future	374.0800	0.3741	384.4600	0.3845	2.775	0	0	0
2013/09/12	R201	06/02/2014	5.24	Call	Bond Future	473.7100	0.4737	458.6800	0.4587	(3.173)	0	0	0
2013/09/12	R201	06/02/2014	5.25	Put	Bond Future	377.7500	0.3777	388.2100	0.3882	2.769	0	0	0
2013/09/12	R201	06/02/2014	5.25	Call	Bond Future	478.2500	0.4783	463.1400	0.4631	(3.159)	0	0	0
2013/09/12	R201	06/02/2014	5.26	Call	Bond Future	483.0700	0.4831	467.8800	0.4679	(3.144)	0	0	0
2013/09/12	R201	08/05/2014			Bond Future	4.9675	105.6634	5.0107	105.6373	0.869	0.0000	0.0000	0
2013/09/12	R201	08/05/2014	4.75	Call	Bond Future	370.7900	0.3708	358.1800	0.3582	(3.401)	0	0	0
2013/09/12	R201	08/05/2014	4.76	Call	Bond Future	373.5200	0.3735	360.8600	0.3609	(3.389)	0	0	0
2013/09/12	R201	08/05/2014	4.74	Call	Bond Future	368.0700	0.3681	355.5200	0.3555	(3.410)	0	0	0
2013/09/12	R201	08/05/2014	4.76	Put	Bond Future	499.1800	0.4992	512.6000	0.5126	2.688	0	0	0
2013/09/12	R201	08/05/2014	4.75	Put	Bond Future	502.5100	0.5025	515.9800	0.5160	2.681	0	0	0
2013/09/12	R201	08/05/2014	4.74	Put	Bond Future	505.8500	0.5059	519.3800	0.5194	2.675	0	0	0
2013/09/12	R201	07/08/2014	5.31	Put	Bond Future	230.0400	0.2300	239.4600	0.2395	4.095	0	0	0
2013/09/12	R201	07/08/2014			Bond Future	4.4921	102.7189	4.5652	102.6924	1.627	0.0000	0.0000	0
2013/09/12	R201	07/08/2014	5.30	Put	Bond Future	231.3800	0.2314	240.8500	0.2409	4.093	0	0	0
2013/09/12	R201	07/08/2014	5.31	Call	Bond Future	525.9300	0.5259	508.8300	0.5088	(3.251)	0	0	0
2013/09/12	R201	07/08/2014	5.29	Call	Bond Future	521.4200	0.5214	504.4000	0.5044	(3.264)	0	0	0
2013/09/12	R201	07/08/2014	5.30	Call	Bond Future	523.6700	0.5237	506.6200	0.5066	(3.256)	0	0	0
2013/09/12	R201	07/08/2014	5.29	Put	Bond Future	232.7400	0.2327	242.2400	0.2422	4.082	0	0	0
2013/09/12	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	R202	07/11/2013			Bond Future	201.6902	201.6902	202.5982	202.5982	0.450	0.0000	0.0000	43,251
2013/09/12	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	R202	07/11/2013	208.99	Put	Bond Future	7,299.7900	7.2998	6,391.8300	6.3918	(12.438)	0	0	0
2013/09/12	R202	07/11/2013	209.01	Put	Bond Future	7,319.7900	7.3198	6,411.8300	6.4118	(12.404)	0	0	0
2013/09/12	R202	07/11/2013	209.00	Put	Bond Future	7,309.7900	7.3098	6,401.8300	6.4018	(12.421)	0	0	0
2013/09/12	R203	07/11/2013	6.01	Call	Bond Future	64.4200	0.0644	78.5500	0.0786	21.934	0	0	0
2013/09/12	R203	07/11/2013			Bond Future	7.0263	105.3629	6.9568	105.5994	(0.989)	0.0000	0.0000	19,611
2013/09/12	R203	07/11/2013	5.99	Call	Bond Future	60.1100	0.0601	73.4200	0.0734	22.143	0	0	0
2013/09/12	R203	07/11/2013	5.71	Put	Bond Future	4,615.4800	4.6155	4,384.1500	4.3842	(5.012)	0	0	0
2013/09/12	R203	07/11/2013	6.00	Call	Bond Future	62.2300	0.0622	75.9500	0.0759	22.047	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
2013/09/12	R203	07/11/2013	571.00	Call	Bond Future	103,133.3500	103.1333	103,369.9000	103.3699	0.229	0	0	0
2013/09/12	R203	07/11/2013	5.99	Put	Bond Future	3,656.6700	3.6567	3,433.4300	3.4334	(6.105)	0	0	0
2013/09/12	R203	07/11/2013	6.01	Put	Bond Future	3,590.1400	3.5901	3,367.7200	3.3677	(6.195)	0	0	0
2013/09/12	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	R203	07/11/2013	5.71	Call	Bond Future	21.1500	0.0212	26.3700	0.0264	24.681	0	0	15
2013/09/12	R203	07/11/2013	6.00	Put	Bond Future	3,623.3600	3.6234	3,400.5300	3.4005	(6.150)	0	0	0
2013/09/12	R203	06/02/2014			Bond Future	7.1713	106.7455	7.0960	106.9852	(1.049)	0.0000	0.0000	0
2013/09/12	R203	06/02/2014	6.14	Put	Bond Future	3,660.2800	3.6603	3,461.1000	3.4611	(5.442)	0	0	0
2013/09/12	R203	06/02/2014	5.95	Put	Bond Future	4,199.9500	4.2000	3,990.9400	3.9909	(4.976)	0	0	0
2013/09/12	R203	06/02/2014	6.16	Put	Bond Future	3,605.2200	3.6052	3,407.1800	3.4072	(5.493)	0	0	0
2013/09/12	R203	06/02/2014	6.15	Put	Bond Future	3,632.7100	3.6327	3,434.0900	3.4341	(5.468)	0	0	0
2013/09/12	R203	06/02/2014	6.16	Call	Bond Future	326.3000	0.3263	367.9700	0.3680	12.770	0	0	0
2013/09/12	R203	06/02/2014	5.95	Call	Bond Future	224.2000	0.2242	254.9000	0.2549	13.693	0	0	16
2013/09/12	R203	06/02/2014	6.14	Call	Bond Future	315.2300	0.3152	355.7600	0.3558	12.857	0	0	0
2013/09/12	R203	06/02/2014	6.15	Call	Bond Future	320.7300	0.3207	361.8200	0.3618	12.811	0	0	0
2013/09/12	R203	08/05/2014	7.40	Put	Bond Future	1,577.5800	1.5776	1,463.3100	1.4633	(7.243)	0	0	0
2013/09/12	R203	08/05/2014	5.74	Call	Bond Future	283.9600	0.2840	316.5500	0.3166	11.477	0	0	0
2013/09/12	R203	08/05/2014	5.76	Call	Bond Future	292.0600	0.2921	325.4100	0.3254	11.419	0	0	0
2013/09/12	R203	08/05/2014			Bond Future	7.3107	104.0462	7.2289	104.2890	(1.118)	0.0000	0.0000	0
2013/09/12	R203	08/05/2014	5.76	Put	Bond Future	5,023.6500	5.0237	4,814.1600	4.8142	(4.170)	0	0	0
2013/09/12	R203	08/05/2014	5.75	Put	Bond Future	5,050.9600	5.0510	4,841.0800	4.8411	(4.155)	0	0	0
2013/09/12	R203	08/05/2014	5.74	Put	Bond Future	5,078.3100	5.0783	4,868.0600	4.8681	(4.140)	0	0	0
2013/09/12	R203	08/05/2014	7.40	Call	Bond Future	1,842.3200	1.8423	1,970.8900	1.9709	6.979	0	0	16
2013/09/12	R203	08/05/2014	5.75	Call	Bond Future	287.9900	0.2880	320.9500	0.3209	11.445	0	0	0
2013/09/12	R203	07/08/2014	7.30	Call	Bond Future	1,726.0400	1.7260	1,841.8200	1.8418	6.708	0	0	0
2013/09/12	R203	07/08/2014			Bond Future	7.4632	105.4888	7.3740	105.7349	(1.196)	0.0000	0.0000	0
2013/09/12	R203	07/08/2014	7.31	Call	Bond Future	1,739.0400	1.7390	1,855.3700	1.8554	6.689	0	0	0
2013/09/12	R203	07/08/2014	7.29	Put	Bond Future	2,191.5700	2.1916	2,060.6700	2.0607	(5.973)	0	0	0
2013/09/12	R203	07/08/2014	7.31	Put	Bond Future	2,162.1300	2.1621	2,032.3500	2.0324	(6.002)	0	0	0
2013/09/12	R203	07/08/2014	7.29	Call	Bond Future	1,713.1000	1.7131	1,828.3100	1.8283	6.725	0	0	0
2013/09/12	R203	07/08/2014	7.30	Put	Bond Future	2,176.8100	2.1768	2,046.4800	2.0465	(5.987)	0	0	0
2013/09/12	R204	07/11/2013			Bond Future	7.2561	106.2636	7.1925	106.5362	(0.875)	0.0000	0.0000	29,247
2013/09/12	R204	07/11/2013	7.00	Put	Bond Future	1,885.0500	1.8850	1,706.6800	1.7067	(9.462)	0	0	1,270
2013/09/12	R204	07/11/2013	6.29	Put	Bond Future	4,372.6100	4.3726	4,121.8100	4.1218	(5.736)	0	0	0
2013/09/12	R204	07/11/2013	6.31	Put	Bond Future	4,290.8200	4.2908	4,041.2300	4.0412	(5.817)	0	0	0
2013/09/12	R204	07/11/2013	6.29	Call	Bond Future	128.2000	0.1282	150.0200	0.1500	17.020	0	0	0
2013/09/12	R204	07/11/2013	6.30	Put	Bond Future	4,331.6500	4.3317	4,081.4500	4.0814	(5.776)	0	0	0
2013/09/12	R204	07/11/2013	7.00	Call	Bond Future	780.3700	0.7804	874.6200	0.8746	12.078	0	0	0
2013/09/12	R204	07/11/2013	6.30	Call	Bond Future	132.2600	0.1323	154.6800	0.1547	16.951	0	0	0
2013/09/12	R204	07/11/2013	6.31	Call	Bond Future	136.4300	0.1364	159.4600	0.1595	16.880	0	0	0
2013/09/12	R204	06/02/2014	6.39	Call	Bond Future	533.1900	0.5332	587.0100	0.5870	10.094	0	0	0
2013/09/12	R204	06/02/2014			Bond Future	7.3783	103.6280	7.3107	103.9042	(0.915)	0.0000	0.0000	0
2013/09/12	R204	06/02/2014	6.41	Call	Bond Future	549.7600	0.5498	604.9100	0.6049	10.032	0	0	0
2013/09/12	R204	06/02/2014	6.40	Call	Bond Future	541.4300	0.5414	595.9100	0.5959	10.062	0	0	0
2013/09/12	R204	06/02/2014	6.39	Put	Bond Future	4,668.2200	4.6682	4,445.7900	4.4458	(4.765)	0	0	0
2013/09/12	R204	06/02/2014	6.41	Put	Bond Future	4,599.1100	4.5991	4,378.0100	4.3780	(4.807)	0	0	0
2013/09/12	R204	06/02/2014	6.40	Put	Bond Future	4,633.6100	4.6336	4,411.8400	4.4118	(4.786)	0	0	0

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2013/09/12	R204	08/05/2014			Bond Future	7.5002		105.0476	7.4282	105.3274	(0.960)	0.0000	0.0000	0
2013/09/12	R204	08/05/2014	6.05	Call	Bond Future	558.9000		0.5589	607.0600	0.6071	8.617	0	0	0
2013/09/12	R204	08/05/2014	6.06	Call	Bond Future	565.7300		0.5657	614.3600	0.6144	8.596	0	0	0
2013/09/12	R204	08/05/2014	6.04	Call	Bond Future	552.1400		0.5521	599.8200	0.5998	8.635	0	0	0
2013/09/12	R204	08/05/2014	6.05	Put	Bond Future	6,383.6600		6.3837	6,151.9600	6.1520	(3.630)	0	0	0
2013/09/12	R204	08/05/2014	6.04	Put	Bond Future	6,418.4500		6.4185	6,186.2700	6.1863	(3.617)	0	0	0
2013/09/12	R204	08/05/2014	6.06	Put	Bond Future	6,348.9500		6.3489	6,117.7200	6.1177	(3.642)	0	0	0
2013/09/12	R204	07/08/2014			Bond Future	7.6298		102.4725	7.5528	102.7561	(1.008)	0.0000	0.0000	0
2013/09/12	R204	07/08/2014	7.44	Put	Bond Future	3,125.9000		3.1259	2,974.5500	2.9745	(4.842)	0	0	0
2013/09/12	R204	07/08/2014	7.46	Put	Bond Future	3,086.5200		3.0865	2,936.3800	2.9364	(4.864)	0	0	0
2013/09/12	R204	07/08/2014	7.45	Put	Bond Future	3,106.1700		3.1062	2,955.4200	2.9554	(4.853)	0	0	0
2013/09/12	R204	07/08/2014	7.46	Call	Bond Future	2,459.2000		2.4592	2,592.7400	2.5927	5.430	0	0	0
2013/09/12	R204	07/08/2014	7.44	Call	Bond Future	2,424.3700		2.4244	2,556.7000	2.5567	5.458	0	0	0
2013/09/12	R204	07/08/2014	7.45	Call	Bond Future	2,441.7500		2.4418	2,574.6800	2.5747	5.444	0	0	0
2013/09/12	R206	07/11/2013	4.31	Put	Bond Future	199.9900		0.2000	208.0700	0.2081	4.040	0	0	0
2013/09/12	R206	07/11/2013			Bond Future	5.2108		102.8106	5.2764	102.7989	1.259	0.0000	0.0000	0
2013/09/12	R206	07/11/2013	4.30	Put	Bond Future	201.3200		0.2013	209.4300	0.2094	4.028	0	0	0
2013/09/12	R206	07/11/2013	4.31	Call	Bond Future	38.8100		0.0388	35.1800	0.0352	(9.353)	0	0	0
2013/09/12	R206	07/11/2013	4.29	Call	Bond Future	37.8900		0.0379	34.3200	0.0343	(9.422)	0	0	0
2013/09/12	R206	07/11/2013	4.30	Call	Bond Future	38.3500		0.0384	34.7500	0.0348	(9.387)	0	0	0
2013/09/12	R206	07/11/2013	4.29	Put	Bond Future	202.6600		0.2027	210.8000	0.2108	4.017	0	0	0
2013/09/12	R207	07/11/2013	6.70	Call	Bond Future	238.4600		0.2385	283.7000	0.2837	18.972	0	0	0
2013/09/12	R207	07/11/2013			Bond Future	7.5944		100.6762	7.5158	101.0550	(1.035)	0.0000	0.0000	27,295
2013/09/12	R207	07/11/2013	6.71	Call	Bond Future	244.6800		0.2447	290.9100	0.2909	18.894	0	0	0
2013/09/12	R207	07/11/2013	6.69	Put	Bond Future	4,701.4800		4.7015	4,366.9400	4.3669	(7.116)	0	0	0
2013/09/12	R207	07/11/2013	6.71	Put	Bond Future	4,612.3100		4.6123	4,279.7300	4.2797	(7.211)	0	0	0
2013/09/12	R207	07/11/2013	6.69	Call	Bond Future	232.3700		0.2324	276.6400	0.2766	19.052	0	0	0
2013/09/12	R207	07/11/2013	6.70	Put	Bond Future	4,656.8100		4.6568	4,323.2400	4.3232	(7.163)	0	0	0
2013/09/12	R207	06/02/2014			Bond Future	7.7140		98.3582	7.6312	98.7420	(1.074)	0.0000	0.0000	0
2013/09/12	R207	06/02/2014	6.65	Call	Bond Future	650.2300		0.6502	726.7200	0.7267	11.764	0	0	0
2013/09/12	R207	06/02/2014	6.64	Put	Bond Future	5,764.5400		5.7645	5,456.3300	5.4563	(5.347)	0	0	0
2013/09/12	R207	06/02/2014	6.66	Put	Bond Future	5,684.7400		5.6847	5,378.2700	5.3783	(5.391)	0	0	0
2013/09/12	R207	06/02/2014	6.65	Put	Bond Future	5,724.5700		5.7246	5,417.2200	5.4172	(5.369)	0	0	0
2013/09/12	R207	06/02/2014	6.66	Call	Bond Future	659.5600		0.6596	736.9300	0.7369	11.731	0	0	0
2013/09/12	R207	06/02/2014	6.64	Call	Bond Future	641.0000		0.6410	716.6300	0.7166	11.799	0	0	0
2013/09/12	R207	08/05/2014	6.19	Put	Bond Future	8,293.9500		8.2939	7,968.9900	7.9690	(3.918)	0	0	0
2013/09/12	R207	08/05/2014	6.21	Put	Bond Future	8,211.4200		8.2114	7,887.6500	7.8876	(3.943)	0	0	0
2013/09/12	R207	08/05/2014			Bond Future	7.8356		99.7057	7.7482	100.0947	(1.115)	0.0000	0.0000	0
2013/09/12	R207	08/05/2014	6.20	Put	Bond Future	8,252.6400		8.2526	7,928.2700	7.9283	(3.930)	0	0	0
2013/09/12	R207	08/05/2014	6.20	Call	Bond Future	648.8700		0.6489	713.4700	0.7135	9.956	0	0	0
2013/09/12	R207	08/05/2014	6.21	Call	Bond Future	656.2900		0.6563	721.4900	0.7215	9.935	0	0	0
2013/09/12	R207	08/05/2014	6.19	Call	Bond Future	641.5200		0.6415	705.5300	0.7055	9.978	0	0	0
2013/09/12	R207	07/08/2014	7.69	Call	Bond Future	2,902.2200		2.9022	3,083.3900	3.0834	6.242	0	0	0
2013/09/12	R207	07/08/2014	7.70	Put	Bond Future	4,051.7500		4.0518	3,839.4400	3.8394	(5.240)	0	0	0
2013/09/12	R207	07/08/2014			Bond Future	7.9638		97.4477	7.8713	97.8419	(1.161)	0.0000	0.0000	0
2013/09/12	R207	07/08/2014	7.70	Call	Bond Future	2,921.5100		2.9215	3,103.4500	3.1035	6.228	0	0	0

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2013/09/12	R207	07/08/2014	7.71	Call	Bond Future	2,940.8700	2.9409	3,123.5900	3.1236	6.213	0	0	0
2013/09/12	R207	07/08/2014	7.69	Put	Bond Future	4,075.6200	4.0756	3,862.5400	3.8625	(5.228)	0	0	0
2013/09/12	R207	07/08/2014	7.71	Put	Bond Future	4,027.9700	4.0280	3,816.4400	3.8164	(5.252)	0	0	0
2013/09/12	R208	07/11/2013			Bond Future	7.7148	95.4321	7.6314	95.8807	(1.081)	0.0000	0.0000	14,354
2013/09/12	R208	07/11/2013	6.79	Put	Bond Future	5,338.8300	5.3388	4,937.5300	4.9375	(7.517)	0	0	0
2013/09/12	R208	07/11/2013	6.81	Put	Bond Future	5,236.8400	5.2368	4,837.8300	4.8378	(7.619)	0	0	0
2013/09/12	R208	07/11/2013	6.80	Put	Bond Future	5,287.7400	5.2877	4,887.5700	4.8876	(7.568)	0	0	0
2013/09/12	R208	07/11/2013	6.81	Call	Bond Future	225.3800	0.2254	274.8900	0.2749	21.967	0	0	0
2013/09/12	R208	07/11/2013	7.50	Put	Bond Future	2,284.7400	2.2847	2,009.5700	2.0096	(12.044)	0	0	1,520
2013/09/12	R208	07/11/2013	6.79	Call	Bond Future	212.9600	0.2130	260.1800	0.2602	22.173	0	0	0
2013/09/12	R208	07/11/2013	7.50	Call	Bond Future	1,123.6100	1.1236	1,296.9600	1.2970	15.428	0	0	0
2013/09/12	R208	07/11/2013	6.80	Call	Bond Future	219.1000	0.2191	267.4500	0.2675	22.068	0	0	0
2013/09/12	R208	06/02/2014	6.74	Put	Bond Future	6,519.0000	6.5190	6,151.8200	6.1518	(5.632)	0	0	0
2013/09/12	R208	06/02/2014			Bond Future	7.8243	96.6844	7.7371	97.1389	(1.115)	0.0000	0.0000	0
2013/09/12	R208	06/02/2014	6.76	Put	Bond Future	6,427.3800	6.4274	6,062.2700	6.0623	(5.681)	0	0	0
2013/09/12	R208	06/02/2014	6.75	Put	Bond Future	6,473.1100	6.4731	6,106.9600	6.1070	(5.656)	0	0	0
2013/09/12	R208	06/02/2014	6.74	Call	Bond Future	673.5100	0.6735	760.7900	0.7608	12.959	0	0	0
2013/09/12	R208	06/02/2014	6.75	Call	Bond Future	683.5300	0.6835	771.8400	0.7718	12.920	0	0	0
2013/09/12	R208	06/02/2014	6.76	Call	Bond Future	693.6700	0.6937	783.0200	0.7830	12.881	0	0	0
2013/09/12	R208	08/05/2014	6.31	Call	Bond Future	621.5500	0.6216	692.9200	0.6929	11.483	0	0	0
2013/09/12	R208	08/05/2014			Bond Future	7.9304	94.6119	7.8390	95.0725	(1.152)	0.0000	0.0000	0
2013/09/12	R208	08/05/2014	6.29	Call	Bond Future	606.2700	0.6063	676.2100	0.6762	11.536	0	0	0
2013/09/12	R208	08/05/2014	6.31	Put	Bond Future	9,219.2500	9.2192	8,830.1200	8.8301	(4.221)	0	0	0
2013/09/12	R208	08/05/2014	6.30	Put	Bond Future	9,267.5600	9.2676	8,877.7200	8.8777	(4.207)	0	0	0
2013/09/12	R208	08/05/2014	6.29	Put	Bond Future	9,315.9700	9.3160	8,925.4100	8.9254	(4.192)	0	0	0
2013/09/12	R208	08/05/2014	6.30	Call	Bond Future	613.8700	0.6139	684.5300	0.6845	11.511	0	0	0
2013/09/12	R208	07/08/2014			Bond Future	8.0402	95.9237	7.9444	96.3905	(1.191)	0.0000	0.0000	0
2013/09/12	R208	07/08/2014	7.80	Call	Bond Future	3,042.7400	3.0427	3,259.9800	3.2600	7.140	0	0	0
2013/09/12	R208	07/08/2014	7.79	Put	Bond Future	4,246.5100	4.2465	3,995.9400	3.9959	(5.901)	0	0	0
2013/09/12	R208	07/08/2014	7.81	Put	Bond Future	4,191.6700	4.1917	3,943.1300	3.9431	(5.929)	0	0	0
2013/09/12	R208	07/08/2014	7.80	Put	Bond Future	4,219.0300	4.2190	3,969.4700	3.9695	(5.915)	0	0	0
2013/09/12	R208	07/08/2014	7.81	Call	Bond Future	3,064.7100	3.0647	3,282.9700	3.2830	7.122	0	0	0
2013/09/12	R208	07/08/2014	7.79	Call	Bond Future	3,020.8500	3.0208	3,237.0800	3.2371	7.158	0	0	0
2013/09/12	R209	07/11/2013	8.80	Put	Bond Future	3,350.2000	3.3502	2,926.2700	2.9263	(12.654)	0	0	0
2013/09/12	R209	07/11/2013	9.50	Put	Bond Future	1,120.6200	1.1206	919.9600	0.9200	(17.906)	0	0	980
2013/09/12	R209	07/11/2013			Bond Future	8.9646	74.6982	8.8669	75.4461	(1.090)	0.0000	0.0000	19,302
2013/09/12	R209	07/11/2013	8.80	Call	Bond Future	2,082.9600	2.0830	2,406.9200	2.4069	15.553	0	0	0
2013/09/12	R209	07/11/2013	9.25	Call	Bond Future	3,830.6500	3.8306	4,305.3100	4.3053	12.391	0	0	0
2013/09/12	R209	07/11/2013	8.81	Call	Bond Future	2,115.3700	2.1154	2,442.7700	2.4428	15.477	0	0	0
2013/09/12	R209	07/11/2013	8.65	Call	Bond Future	1,632.9600	1.6330	1,906.1100	1.9061	16.727	0	0	0
2013/09/12	R209	07/11/2013	8.79	Call	Bond Future	2,050.8400	2.0508	2,371.3800	2.3714	15.630	0	0	0
2013/09/12	R209	07/11/2013	9.40	Call	Bond Future	4,528.2200	4.5282	5,047.8200	5.0478	11.475	0	0	0
2013/09/12	R209	07/11/2013	9.70	Put	Bond Future	779.0600	0.7791	627.2700	0.6273	(19.484)	0	0	1,520
2013/09/12	R209	07/11/2013	9.25	Put	Bond Future	1,711.3200	1.7113	1,438.0900	1.4381	(15.966)	0	0	1,000
2013/09/12	R209	07/11/2013	8.79	Put	Bond Future	3,396.1600	3.3962	2,968.8100	2.9688	(12.583)	0	0	0
2013/09/12	R209	07/11/2013	9.40	Put	Bond Future	1,333.1700	1.3332	1,104.8800	1.1049	(17.124)	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
2013/09/12	R209	07/11/2013	9.50	Call	Bond Future	5,018.7000	5.0187	5,565.9300	5.5659	10.904	0	0	0
2013/09/12	R209	07/11/2013	9.70	Call	Bond Future	6,050.2600	6.0503	6,646.3600	6.6464	9.852	0	0	0
2013/09/12	R209	07/11/2013	8.65	Put	Bond Future	4,084.7800	4.0848	3,610.0400	3.6100	(11.622)	0	0	4,700
2013/09/12	R209	07/11/2013	8.81	Put	Bond Future	3,304.6500	3.3046	2,884.1600	2.8842	(12.724)	0	0	0
2013/09/12	R209	06/02/2014	8.56	Call	Bond Future	2,675.3000	2.6753	2,965.7200	2.9657	10.856	0	0	0
2013/09/12	R209	06/02/2014			Bond Future	9.0543	75.6784	8.9538	76.4362	(1.111)	0.0000	0.0000	410
2013/09/12	R209	06/02/2014	8.54	Call	Bond Future	2,619.8200	2.6198	2,906.0000	2.9060	10.924	0	0	0
2013/09/12	R209	06/02/2014	8.55	Call	Bond Future	2,647.4800	2.6475	2,935.7800	2.9358	10.890	0	0	0
2013/09/12	R209	06/02/2014	8.54	Put	Bond Future	6,627.3600	6.6274	6,155.7900	6.1558	(7.116)	0	0	0
2013/09/12	R209	06/02/2014	8.56	Put	Bond Future	6,520.7200	6.5207	6,053.3900	6.0534	(7.167)	0	0	0
2013/09/12	R209	06/02/2014	8.55	Put	Bond Future	6,573.8900	6.5739	6,104.4400	6.1044	(7.141)	0	0	0
2013/09/12	R209	08/05/2014			Bond Future	9.1408	73.5699	9.0373	74.3378	(1.132)	0.0000	0.0000	0
2013/09/12	R209	08/05/2014	7.85	Call	Bond Future	1,810.4100	1.8104	2,002.4900	2.0025	10.610	0	0	0
2013/09/12	R209	08/05/2014	7.86	Call	Bond Future	1,828.5300	1.8285	2,022.0900	2.0221	10.586	0	0	0
2013/09/12	R209	08/05/2014	7.85	Put	Bond Future	12,361.9500	12.3619	11,786.0400	11.7860	(4.659)	0	0	0
2013/09/12	R209	08/05/2014	7.84	Call	Bond Future	1,792.4200	1.7924	1,983.0100	1.9830	10.633	0	0	0
2013/09/12	R209	08/05/2014	7.84	Put	Bond Future	12,434.6200	12.4346	11,857.2200	11.8572	(4.643)	0	0	0
2013/09/12	R209	08/05/2014	7.86	Put	Bond Future	12,289.5500	12.2895	11,715.1200	11.7151	(4.674)	0	0	0
2013/09/12	R209	07/08/2014	9.04	Put	Bond Future	6,926.2000	6.9262	6,540.0100	6.5400	(5.576)	0	0	0
2013/09/12	R209	07/08/2014			Bond Future	9.2275	74.5900	9.1210	75.3686	(1.155)	0.0000	0.0000	0
2013/09/12	R209	07/08/2014	9.06	Put	Bond Future	6,842.8800	6.8429	6,459.6400	6.4596	(5.601)	0	0	0
2013/09/12	R209	07/08/2014	9.05	Put	Bond Future	6,884.4400	6.8844	6,499.7200	6.4997	(5.588)	0	0	0
2013/09/12	R209	07/08/2014	9.05	Call	Bond Future	5,579.7500	5.5798	5,973.6000	5.9736	7.059	0	0	0
2013/09/12	R209	07/08/2014	9.06	Call	Bond Future	5,612.6500	5.6126	6,007.9800	6.0080	7.044	0	0	0
2013/09/12	R209	07/08/2014	9.04	Call	Bond Future	5,546.9300	5.5469	5,939.3100	5.9393	7.074	0	0	0
2013/09/12	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	R210	07/11/2013			Bond Future	152.4884	152.4884	153.7912	153.7912	0.854	0.0000	0.0000	1,319
2013/09/12	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	R210	07/11/2013	159.99	Put	Bond Future	7,501.5900	7.5016	6,198.7900	6.1988	(17.367)	0	0	0
2013/09/12	R210	07/11/2013	160.01	Put	Bond Future	7,521.5900	7.5216	6,218.7900	6.2188	(17.321)	0	0	0
2013/09/12	R210	07/11/2013	160.00	Put	Bond Future	7,511.5900	7.5116	6,208.7900	6.2088	(17.344)	0	0	0
2013/09/12	R211	07/11/2013			Bond Future	128.3274	128.3274	128.3223	128.3223	(0.004)	0.0000	0.0000	522
2013/09/12	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	R211	07/11/2013	129.99	Put	Bond Future	1,662.5900	1.6626	1,667.7100	1.6677	0.308	0	0	0
2013/09/12	R211	07/11/2013	130.01	Put	Bond Future	1,682.5900	1.6826	1,687.7100	1.6877	0.304	0	0	0
2013/09/12	R211	07/11/2013	130.00	Put	Bond Future	1,672.5900	1.6726	1,677.7100	1.6777	0.306	0	0	0
2013/09/12	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	R212	07/11/2013	132.99	Put	Bond Future	4,929.1200	4.9291	3,821.9400	3.8219	(22.462)	0	0	0
2013/09/12	R212	07/11/2013			Bond Future	128.0609	128.0609	129.1681	129.1681	0.865	0.0000	0.0000	21,791
2013/09/12	R212	07/11/2013	133.01	Put	Bond Future	4,949.1200	4.9491	3,841.9400	3.8419	(22.371)	0	0	0
2013/09/12	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	R212	07/11/2013	133.00	Put	Bond Future	4,939.1200	4.9391	3,831.9400	3.8319	(22.417)	0	0	0
2013/09/12	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
2013/09/12	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	R213	07/11/2013	8.60	Call	Bond Future	1,784.4700	1.7845	2,100.9700	2.1010	17.736	0	0	0
2013/09/12	R213	07/11/2013			Bond Future	8.8446	85.2044	8.7417	86.0048	(1.164)	0.0000	0.0000	19,495
2013/09/12	R213	07/11/2013	8.61	Call	Bond Future	1,814.7600	1.8148	2,134.9800	2.1350	17.645	0	0	0
2013/09/12	R213	07/11/2013	8.59	Put	Bond Future	3,754.8400	3.7548	3,267.2900	3.2673	(12.985)	0	0	0
2013/09/12	R213	07/11/2013	8.61	Put	Bond Future	3,655.3700	3.6554	3,175.2500	3.1752	(13.135)	0	0	0
2013/09/12	R213	07/11/2013	8.60	Put	Bond Future	3,704.8200	3.7048	3,220.9800	3.2210	(13.060)	0	0	0
2013/09/12	R213	07/11/2013	8.59	Call	Bond Future	1,754.6300	1.7546	2,067.4200	2.0674	17.827	0	0	0
2013/09/12	R213	06/02/2014			Bond Future	8.9437	86.3226	8.8375	87.1334	(1.188)	0.0000	0.0000	0
2013/09/12	R213	06/02/2014	8.29	Put	Bond Future	7,553.4300	7.5534	7,020.2900	7.0203	(7.058)	0	0	0
2013/09/12	R213	06/02/2014	8.31	Put	Bond Future	7,439.9100	7.4399	6,911.0900	6.9111	(7.108)	0	0	0
2013/09/12	R213	06/02/2014	8.29	Call	Bond Future	2,375.2700	2.3753	2,652.9800	2.6530	11.692	0	0	0
2013/09/12	R213	06/02/2014	8.30	Put	Bond Future	7,496.5200	7.4965	6,965.5400	6.9655	(7.083)	0	0	0
2013/09/12	R213	06/02/2014	8.30	Call	Bond Future	2,401.0400	2.4010	2,680.9100	2.6809	11.656	0	0	0
2013/09/12	R213	06/02/2014	8.31	Call	Bond Future	2,427.0000	2.4270	2,709.0300	2.7090	11.621	0	0	0
2013/09/12	R213	08/05/2014	7.65	Put	Bond Future	13,072.4200	13.0724	12,444.8400	12.4448	(4.801)	0	0	0
2013/09/12	R213	08/05/2014			Bond Future	9.0355	83.9663	8.9260	84.7882	(1.212)	0.0000	0.0000	0
2013/09/12	R213	08/05/2014	7.64	Put	Bond Future	13,145.0300	13.1450	12,515.9500	12.5160	(4.786)	0	0	0
2013/09/12	R213	08/05/2014	7.66	Put	Bond Future	13,000.0600	13.0001	12,373.9800	12.3740	(4.816)	0	0	0
2013/09/12	R213	08/05/2014	7.65	Call	Bond Future	1,736.2400	1.7362	1,930.5300	1.9305	11.190	0	0	0
2013/09/12	R213	08/05/2014	7.64	Call	Bond Future	1,719.1500	1.7191	1,911.9400	1.9119	11.214	0	0	0
2013/09/12	R213	08/05/2014	7.66	Call	Bond Future	1,753.4600	1.7535	1,949.2500	1.9493	11.166	0	0	0
2013/09/12	R213	07/08/2014	8.86	Call	Bond Future	5,465.1800	5.4652	5,870.4400	5.8704	7.415	0	0	0
2013/09/12	R213	07/08/2014			Bond Future	9.1292	85.1304	9.0163	85.9637	(1.237)	0.0000	0.0000	0
2013/09/12	R213	07/08/2014	8.84	Call	Bond Future	5,400.6700	5.4007	5,802.8200	5.8028	7.446	0	0	0
2013/09/12	R213	07/08/2014	8.85	Call	Bond Future	5,432.8800	5.4329	5,836.5800	5.8366	7.431	0	0	0
2013/09/12	R213	07/08/2014	8.84	Put	Bond Future	7,559.6700	7.5597	7,128.5800	7.1286	(5.702)	0	0	0
2013/09/12	R213	07/08/2014	8.86	Put	Bond Future	7,472.2500	7.4723	7,044.2700	7.0443	(5.728)	0	0	0
2013/09/12	R213	07/08/2014	8.85	Put	Bond Future	7,515.8700	7.5159	7,086.3300	7.0863	(5.715)	0	0	0
2013/09/12	R214	07/11/2013	7.80	Call	Bond Future	155.0000	0.1550	198.3500	0.1984	27.968	0	0	0
2013/09/12	R214	07/11/2013			Bond Future	9.1313	74.9951	9.0285	75.8016	(1.126)	0.0000	0.0000	2,427
2013/09/12	R214	07/11/2013	7.81	Call	Bond Future	159.7100	0.1597	204.2100	0.2042	27.863	0	0	0
2013/09/12	R214	07/11/2013	7.79	Call	Bond Future	150.4000	0.1504	192.6200	0.1926	28.072	0	0	0
2013/09/12	R214	07/11/2013	7.81	Put	Bond Future	11,758.7500	11.7588	10,996.7100	10.9967	(6.481)	0	0	0
2013/09/12	R214	07/11/2013	7.80	Put	Bond Future	11,852.9900	11.8530	11,089.8000	11.0898	(6.439)	0	0	0
2013/09/12	R214	07/11/2013	7.79	Put	Bond Future	11,947.5400	11.9475	11,183.2200	11.1832	(6.397)	0	0	0
2013/09/12	R214	06/02/2014			Bond Future	9.2246	75.9792	9.1186	76.7964	(1.149)	0.0000	0.0000	0
2013/09/12	R214	06/02/2014	8.99	Put	Bond Future	5,578.9500	5.5789	5,139.3000	5.1393	(7.881)	0	0	0
2013/09/12	R214	06/02/2014	9.01	Put	Bond Future	5,486.7500	5.4867	5,051.5500	5.0515	(7.932)	0	0	0
2013/09/12	R214	06/02/2014	8.99	Call	Bond Future	3,749.6000	3.7496	4,127.1600	4.1272	10.069	0	0	0
2013/09/12	R214	06/02/2014	9.00	Put	Bond Future	5,532.7000	5.5327	5,095.2700	5.0953	(7.906)	0	0	0
2013/09/12	R214	06/02/2014	9.00	Call	Bond Future	3,782.9100	3.7829	4,162.6900	4.1627	10.039	0	0	0
2013/09/12	R214	06/02/2014	9.01	Call	Bond Future	3,816.3700	3.8164	4,198.3800	4.1984	10.010	0	0	0
2013/09/12	R248	07/11/2013			Bond Future	9.1673	97.3991	9.0593	98.4904	(1.178)	0.0000	0.0000	10,260
2013/09/12	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
2013/09/12	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	R248	07/11/2013	7.86	Put	Bond Future	14,863.6600	14.8637	13,772.3200	13.7723	(7.342)	0	0	0
2013/09/12	R248	07/11/2013	7.85	Put	Bond Future	14,992.7300	14.9927	13,901.3900	13.9014	(7.279)	0	0	0
2013/09/12	R248	07/11/2013	7.84	Put	Bond Future	15,122.0600	15.1221	14,030.7200	14.0307	(7.217)	0	0	0
2013/09/12	R248	06/02/2014	9.11	Put	Bond Future	1,517.1600	1.5172	411.4400	0.4114	(72.881)	0	0	0
2013/09/12	R248	06/02/2014			Bond Future	9.2624	98.6772	9.1509	99.7829	(1.204)	0.0000	0.0000	0
2013/09/12	R248	06/02/2014	9.10	Put	Bond Future	1,618.2400	1.6182	512.5200	0.5125	(68.329)	0	0	0
2013/09/12	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/12	R248	06/02/2014	9.09	Put	Bond Future	1,719.5100	1.7195	613.7900	0.6138	(64.304)	0	0	0

Total

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