



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 07/10/2013 to 07/10/2013

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
2013/10/07	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	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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2013/10/07	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	2025	07/11/2013			Bond Future	109.5125	109.5125	109.4055	109.4055	(0.098)	0.0000	0.0000	0
2013/10/07	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	2025	07/11/2013	110.99	Put	Bond Future	1,477.4500	1.4775	1,584.5200	1.5845	7.247	0	0	0
2013/10/07	2025	07/11/2013	111.01	Put	Bond Future	1,497.4500	1.4975	1,604.5200	1.6045	7.150	0	0	0
2013/10/07	2025	07/11/2013	111.00	Put	Bond Future	1,487.4500	1.4875	1,594.5200	1.5945	7.198	0	0	0
2013/10/07	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	2037	07/11/2013			Bond Future	8.9739	97.7861	9.0134	97.4189	0.440	0.0000	0.0000	1,650
2013/10/07	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	2037	07/11/2013	9.43	Call	Bond Future	4,109.1100	4.1091	3,741.8800	3.7419	(8.937)	0	0	0
2013/10/07	2037	07/11/2013	9.41	Call	Bond Future	3,934.9700	3.9350	3,567.7400	3.5677	(9.332)	0	0	0
2013/10/07	2037	07/11/2013	9.42	Call	Bond Future	4,022.1100	4.0221	3,654.8800	3.6549	(9.130)	0	0	0
2013/10/07	2037	06/02/2014			Bond Future	9.0670	94.8153	9.1077	94.4434	0.449	0.0000	0.0000	0
2013/10/07	2037	06/02/2014	9.38	Call	Bond Future	2,801.7200	2.8017	2,429.8400	2.4298	(13.273)	0	0	0
2013/10/07	2037	06/02/2014	9.39	Call	Bond Future	2,889.0100	2.8890	2,517.1300	2.5171	(12.872)	0	0	0
2013/10/07	2037	06/02/2014	9.37	Call	Bond Future	2,714.2900	2.7143	2,342.4100	2.3424	(13.701)	0	0	0
2013/10/07	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	2037	08/05/2014			Bond Future	9.1609	96.0999	9.2030	95.7215	0.460	0.0000	0.0000	0
2013/10/07	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	2037	08/05/2014	9.38	Call	Bond Future	1,941.3900	1.9414	1,562.9500	1.5629	(19.493)	0	0	0
2013/10/07	2037	08/05/2014	9.39	Call	Bond Future	2,028.4500	2.0284	1,650.0100	1.6500	(18.657)	0	0	0
2013/10/07	2037	08/05/2014	9.37	Call	Bond Future	1,854.1900	1.8542	1,475.7500	1.4757	(20.410)	0	0	0
2013/10/07	2038	07/11/2013			Bond Future	105.6070	105.6070	105.6114	105.6114	0.004	0.0000	0.0000	18
2013/10/07	2038	07/11/2013	109.99	Put	Bond Future	4,383.0300	4.3830	4,378.5600	4.3786	(0.102)	0	0	0
2013/10/07	2038	07/11/2013	110.00	Put	Bond Future	4,393.0300	4.3930	4,388.5600	4.3886	(0.102)	0	0	0
2013/10/07	2038	07/11/2013	110.01	Put	Bond Future	4,403.0300	4.4030	4,398.5600	4.3986	(0.102)	0	0	0
2013/10/07	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	2050	07/11/2013	109.99	Call	Bond Future	189.7800	0.1898	194.8100	0.1948	2.650	0	0	0
2013/10/07	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	2050	07/11/2013			Bond Future	110.1798	110.1798	110.1848	110.1848	0.005	0.0000	0.0000	122
2013/10/07	2050	07/11/2013	110.00	Call	Bond Future	179.7800	0.1798	184.8100	0.1848	2.798	0	0	0
2013/10/07	2050	07/11/2013	110.01	Call	Bond Future	169.7800	0.1698	174.8100	0.1748	2.963	0	0	0
2013/10/07	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	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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2013/10/07	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	AL37	07/11/2013			Index Future	410.5100	410.5100	410.3230	410.3230	(0.046)	0.0000	0.0000	0
2013/10/07	AL37	06/02/2014			Index Future	415.9080	415.9080	415.7200	415.7200	(0.045)	0.0000	0.0000	0
2013/10/07	AL7T	07/11/2013			Index Future	486.1500	486.1500	485.4450	485.4450	(0.145)	0.0000	0.0000	1
2013/10/07	AL7T	06/02/2014			Index Future	492.5430	492.5430	491.8290	491.8290	(0.145)	0.0000	0.0000	0
2013/10/07	ALBI	07/11/2013			Index Future	436.9170	436.9170	436.2310	436.2310	(0.157)	0.0000	0.0000	759
2013/10/07	ALBI	06/02/2014			Index Future	442.6630	442.6630	441.9690	441.9690	(0.157)	0.0000	0.0000	73
2013/10/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	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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2013/10/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/10/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/07	EL28	07/11/2013			Bond Future	110.5366	110.5366	110.5416	110.5416	0.005	0.0000	0.0000	0
2013/10/07	EL28	07/11/2013	110.00	Call	Bond Future	536.5700	0.5366	541.6300	0.5416	0.943	0	0	0
2013/10/07	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	EL28	07/11/2013	110.01	Call	Bond Future	526.5700	0.5266	531.6300	0.5316	0.961	0	0	0
2013/10/07	EL28	07/11/2013	109.99	Call	Bond Future	546.5700	0.5466	551.6300	0.5516	0.926	0	0	0
2013/10/07	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	ES33	07/11/2013			Bond Future	9.4261	84.0356	9.4654	83.7336	0.417	0.0000	0.0000	6,292
2013/10/07	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	ES33	07/11/2013	8.51	Put	Bond Future	7,552.2500	7.5523	7,854.1700	7.8542	3.998	0	0	0
2013/10/07	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	ES33	07/11/2013	8.49	Put	Bond Future	7,728.6800	7.7287	8,030.6000	8.0306	3.906	0	0	0
2013/10/07	ES33	07/11/2013	8.50	Put	Bond Future	7,640.4000	7.6404	7,942.3200	7.9423	3.952	0	0	0
2013/10/07	ES33	06/02/2014	9.54	Put	Bond Future	0.0000	0.0000	301.1700	0.3012	100.000	0	0	0
2013/10/07	ES33	06/02/2014			Bond Future	9.5394	85.1406	9.5800	84.8350	0.425	0.0000	0.0000	0
2013/10/07	ES33	06/02/2014	9.56	Put	Bond Future	0.0000	0.0000	150.2200	0.1502	100.000	0	0	0
2013/10/07	ES33	06/02/2014	9.54	Call	Bond Future	4.4600	0.0045	0.0000	0.0000	(100.000)	0	0	0
2013/10/07	ES33	06/02/2014	9.55	Put	Bond Future	0.0000	0.0000	225.6400	0.2256	100.000	0	0	0
2013/10/07	ES33	06/02/2014	9.55	Call	Bond Future	79.9900	0.0800	0.0000	0.0000	(100.000)	0	0	0
2013/10/07	ES33	06/02/2014	9.56	Call	Bond Future	155.4100	0.1554	0.0000	0.0000	(100.000)	0	0	0
2013/10/07	GOVI	07/11/2013			GOVI	436.2640	436.2640	435.6030	435.6030	(0.152)	0.0000	0.0000	128

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2013/10/07	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	GOVI	07/11/2013	445.99	Put	GOVI	97,260.0000	9.7260	103,870.0000	10.3870	6.796	0	0	0
2013/10/07	GOVI	07/11/2013	446.01	Put	GOVI	97,460.0000	9.7460	104,070.0000	10.4070	6.782	0	0	0
2013/10/07	GOVI	07/11/2013	446.00	Put	GOVI	97,360.0000	9.7360	103,970.0000	10.3970	6.789	0	0	0
2013/10/07	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	GOVI	06/02/2014	439.99	Call	GOVI	20,110.0000	2.0110	13,430.0000	1.3430	(33.217)	0	0	0
2013/10/07	GOVI	06/02/2014			GOVI	442.0010	442.0010	441.3330	441.3330	(0.151)	0.0000	0.0000	269
2013/10/07	GOVI	06/02/2014	440.00	Call	GOVI	20,010.0000	2.0010	13,330.0000	1.3330	(33.383)	0	0	0
2013/10/07	GOVI	06/02/2014	440.01	Call	GOVI	19,910.0000	1.9910	13,230.0000	1.3230	(33.551)	0	0	0
2013/10/07	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	GOVI	08/05/2014	442.00	Call	GOVI	59,870.0000	5.9870	53,020.0000	5.3020	(11.441)	0	0	0
2013/10/07	GOVI	08/05/2014			GOVI	447.9870	447.9870	447.3020	447.3020	(0.153)	0.0000	0.0000	0
2013/10/07	GOVI	08/05/2014	442.01	Call	GOVI	59,770.0000	5.9770	52,920.0000	5.2920	(11.461)	0	0	0
2013/10/07	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	GOVI	08/05/2014	441.99	Call	GOVI	59,970.0000	5.9970	53,120.0000	5.3120	(11.422)	0	0	0
2013/10/07	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/10/07	IGOV	07/11/2013			Index Future	196.0100	196.0100	196.1910	196.1910	0.092	0.0000	0.0000	1,166
2013/10/07	IGOV	06/02/2014			Index Future	198.6120	198.6120	198.7960	198.7960	0.093	0.0000	0.0000	190
2013/10/07	ILBI	07/11/2013			Index Future	532.3080	532.3080	532.4400	532.4400	0.025	0.0000	0.0000	0
2013/10/07	ILBI	06/02/2014			Index Future	539.3990	539.3990	539.5330	539.5330	0.025	0.0000	0.0000	186
2013/10/07	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/10/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/10/07	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/10/07	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/10/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/10/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/10/07	JBAF	16/10/2013			Jibar Tradeable Future	5.1500	94.8500	5.1400	94.8600	(0.194)	0.0000	0.0000	0
2013/10/07	JBAF	20/11/2013			Jibar Tradeable Future	5.1900	94.8100	5.1800	94.8200	(0.193)	0.0000	0.0000	4,100
2013/10/07	JBAF	18/12/2013			Jibar Tradeable Future	5.2300	94.7700	5.2300	94.7700	0.000	0.0000	0.0000	1,500
2013/10/07	JBAF	15/01/2014			Jibar Tradeable Future	5.2900	94.7100	5.2800	94.7200	(0.189)	0.0000	0.0000	1,000
2013/10/07	JBAF	19/02/2014			Jibar Tradeable Future	5.4200	94.5800	5.4100	94.5900	(0.185)	0.0000	0.0000	0
2013/10/07	JBAF	19/03/2014			Jibar Tradeable Future	5.5300	94.4700	5.5100	94.4900	(0.362)	0.0000	0.0000	400

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2013/10/07	JBAF	18/06/2014			Jibar Tradeable Future	5.8800	94.1200	5.8700	94.1300	(0.170)	0.0000	0.0000	1,000
2013/10/07	JBAF	17/09/2014			Jibar Tradeable Future	6.1700	93.8300	6.1500	93.8500	(0.324)	0.0000	0.0000	0
2013/10/07	JBAF	17/12/2014			Jibar Tradeable Future	6.4200	93.5800	6.4000	93.6000	(0.312)	0.0000	0.0000	0
2013/10/07	JBAF	18/03/2015			Jibar Tradeable Future	6.6700	93.3300	6.6500	93.3500	(0.300)	0.0000	0.0000	250
2013/10/07	JBAF	17/06/2015			Jibar Tradeable Future	6.9200	93.0800	6.8900	93.1100	(0.434)	0.0000	0.0000	0
2013/10/07	JBAF	16/09/2015			Jibar Tradeable Future	7.1700	92.8300	7.1300	92.8700	(0.558)	0.0000	0.0000	0
2013/10/07	R023	07/11/2013	6.50	Put	Bond Future	8,226.4300	8.2264	8,419.8600	8.4199	2.351	0	0	0
2013/10/07	R023	07/11/2013			Bond Future	7.6893	101.9430	7.7188	101.7495	0.383	0.0000	0.0000	12,954
2013/10/07	R023	07/11/2013	6.49	Put	Bond Future	8,299.1600	8.2992	8,492.5900	8.4926	2.331	0	0	0
2013/10/07	R023	07/11/2013	6.51	Put	Bond Future	8,153.7500	8.1538	8,347.1800	8.3472	2.372	0	0	0
2013/10/07	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	R023	06/02/2014			Bond Future	7.7845	103.2836	7.8151	103.0878	0.393	0.0000	0.0000	0
2013/10/07	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	R023	06/02/2014	7.84	Call	Bond Future	354.3500	0.3544	158.6200	0.1586	(55.236)	0	0	0
2013/10/07	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	R023	06/02/2014	7.85	Call	Bond Future	418.0300	0.4180	222.3000	0.2223	(46.822)	0	0	0
2013/10/07	R023	06/02/2014	7.86	Call	Bond Future	481.6700	0.4817	285.9400	0.2859	(40.636)	0	0	0
2013/10/07	R157	07/11/2013			Bond Future	6.1285	114.7841	6.1272	114.7865	(0.021)	0.0000	0.0000	29,465
2013/10/07	R157	07/11/2013	5.60	Call	Bond Future	61.9000	0.0619	53.5900	0.0536	(13.425)	0	0	0
2013/10/07	R157	07/11/2013	5.59	Put	Bond Future	1,067.0800	1.0671	1,056.5400	1.0565	(0.988)	0	0	0
2013/10/07	R157	07/11/2013	5.61	Put	Bond Future	1,034.6800	1.0347	1,023.7300	1.0237	(1.058)	0	0	0
2013/10/07	R157	07/11/2013	5.60	Put	Bond Future	1,050.8400	1.0508	1,040.0900	1.0401	(1.023)	0	0	0
2013/10/07	R157	07/11/2013	5.61	Call	Bond Future	64.5600	0.0646	56.0500	0.0561	(13.182)	0	0	0
2013/10/07	R157	07/11/2013	5.59	Call	Bond Future	59.3200	0.0593	51.2200	0.0512	(13.655)	0	0	0
2013/10/07	R157	06/02/2014	5.64	Call	Bond Future	250.4200	0.2504	244.8900	0.2449	(2.208)	0	0	0
2013/10/07	R157	06/02/2014	5.65	Put	Bond Future	1,271.8700	1.2719	1,263.5700	1.2636	(0.653)	0	0	0
2013/10/07	R157	06/02/2014			Bond Future	6.2818	116.2935	6.2801	116.2963	(0.027)	0.0000	0.0000	300
2013/10/07	R157	06/02/2014	5.65	Call	Bond Future	254.8400	0.2548	249.2700	0.2493	(2.186)	0	0	0
2013/10/07	R157	06/02/2014	5.66	Call	Bond Future	259.3000	0.2593	253.7000	0.2537	(2.160)	0	0	0
2013/10/07	R157	06/02/2014	5.64	Put	Bond Future	1,283.6500	1.2837	1,275.3900	1.2754	(0.643)	0	0	0
2013/10/07	R157	06/02/2014	5.66	Put	Bond Future	1,260.1400	1.2601	1,251.8100	1.2518	(0.661)	0	0	0
2013/10/07	R157	08/05/2014	5.20	Call	Bond Future	187.5400	0.1875	184.2600	0.1843	(1.749)	0	0	0
2013/10/07	R157	08/05/2014			Bond Future	6.4446	111.0597	6.4438	111.0608	(0.012)	0.0000	0.0000	0
2013/10/07	R157	08/05/2014	5.21	Call	Bond Future	190.0400	0.1900	186.7500	0.1868	(1.731)	0	0	0
2013/10/07	R157	08/05/2014	5.19	Call	Bond Future	185.0600	0.1851	181.8000	0.1818	(1.762)	0	0	0
2013/10/07	R157	08/05/2014	5.20	Put	Bond Future	1,881.6000	1.8816	1,877.3100	1.8773	(0.228)	0	0	0
2013/10/07	R157	08/05/2014	5.19	Put	Bond Future	1,892.8800	1.8929	1,888.6100	1.8886	(0.226)	0	0	0
2013/10/07	R157	08/05/2014	5.21	Put	Bond Future	1,870.3400	1.8703	1,866.0400	1.8660	(0.230)	0	0	0
2013/10/07	R157	07/08/2014	6.76	Put	Bond Future	742.7300	0.7427	737.5700	0.7376	(0.695)	0	0	0
2013/10/07	R157	07/08/2014			Bond Future	6.6305	112.6117	6.6281	112.6142	(0.035)	0.0000	0.0000	0
2013/10/07	R157	07/08/2014	6.75	Put	Bond Future	747.5300	0.7475	742.3600	0.7424	(0.692)	0	0	0
2013/10/07	R157	07/08/2014	6.74	Call	Bond Future	872.5200	0.8725	869.9000	0.8699	(0.300)	0	0	0
2013/10/07	R157	07/08/2014	6.75	Call	Bond Future	878.2100	0.8782	875.5900	0.8756	(0.298)	0	0	0

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2013/10/07	R157	07/08/2014	6.76	Call	Bond Future	884.3300	0.8843	881.7200	0.8817	(0.295)	0	0	0
2013/10/07	R157	07/08/2014	6.74	Put	Bond Future	752.7600	0.7528	747.5900	0.7476	(0.687)	0	0	0
2013/10/07	R186	07/11/2013	9.00	Put	Bond Future	122.2600	0.1223	110.0700	0.1101	(9.971)	0	0	1,200
2013/10/07	R186	07/11/2013	8.16	Put	Bond Future	1,547.0300	1.5470	1,563.1100	1.5631	1.039	0	0	0
2013/10/07	R186	07/11/2013			Bond Future	8.0232	123.9747	8.0526	123.7070	0.367	0.0000	0.0000	57,201
2013/10/07	R186	07/11/2013	6.50	Put	Bond Future	15,075.6500	15.0757	15,340.9200	15.3409	1.760	0	0	0
2013/10/07	R186	07/11/2013	8.15	Put	Bond Future	1,583.9400	1.5839	1,601.5000	1.6015	1.109	0	0	0
2013/10/07	R186	07/11/2013	6.75	Put	Bond Future	12,444.6500	12.4446	12,703.9200	12.7039	2.083	0	0	0
2013/10/07	R186	07/11/2013	8.50	Call	Bond Future	4,867.7000	4.8677	4,586.2300	4.5862	(5.782)	0	0	0
2013/10/07	R186	07/11/2013	8.14	Call	Bond Future	2,679.0200	2.6790	2,430.4400	2.4304	(9.279)	0	0	0
2013/10/07	R186	07/11/2013	8.25	Put	Bond Future	1,242.3900	1.2424	1,246.7800	1.2468	0.353	0	0	250
2013/10/07	R186	07/11/2013	8.75	Call	Bond Future	6,663.7300	6.6637	6,379.6100	6.3796	(4.264)	0	0	0
2013/10/07	R186	07/11/2013	8.00	Call	Bond Future	2,004.9000	2.0049	1,781.1000	1.7811	(11.163)	0	0	1,000
2013/10/07	R186	07/11/2013	8.15	Call	Bond Future	2,731.3900	2.7314	2,481.2900	2.4813	(9.157)	0	0	0
2013/10/07	R186	07/11/2013	6.50	Call	Bond Future	4.8600	0.0049	2.4700	0.0025	(49.177)	0	0	5,290
2013/10/07	R186	07/11/2013	8.16	Call	Bond Future	2,784.3000	2.7843	2,532.7200	2.5327	(9.036)	0	0	0
2013/10/07	R186	07/11/2013	8.00	Put	Bond Future	2,216.3000	2.2163	2,260.1600	2.2602	1.979	0	0	0
2013/10/07	R186	07/11/2013	9.00	Call	Bond Future	8,575.7600	8.5758	8,295.9100	8.2959	(3.263)	0	0	0
2013/10/07	R186	07/11/2013	8.25	Call	Bond Future	3,283.8000	3.2838	3,020.5300	3.0205	(8.017)	0	0	0
2013/10/07	R186	07/11/2013	8.75	Put	Bond Future	291.6000	0.2916	275.1400	0.2751	(5.645)	0	0	1,030
2013/10/07	R186	07/11/2013	6.75	Call	Bond Future	20.2700	0.0203	11.8800	0.0119	(41.391)	0	0	1,000
2013/10/07	R186	07/11/2013	8.50	Put	Bond Future	632.3700	0.6324	618.5600	0.6186	(2.184)	0	0	4,000
2013/10/07	R186	07/11/2013	8.14	Put	Bond Future	1,621.4900	1.6215	1,640.5700	1.6406	1.177	0	0	0
2013/10/07	R186	06/02/2014			Bond Future	8.1132	120.3156	8.1437	120.0447	0.375	0.0000	0.0000	120
2013/10/07	R186	06/02/2014	7.75	Call	Bond Future	2,578.0400	2.5780	2,429.1600	2.4292	(5.775)	0	0	0
2013/10/07	R186	06/02/2014	7.74	Put	Bond Future	5,935.5700	5.9356	6,058.7200	6.0587	2.075	0	0	0
2013/10/07	R186	06/02/2014	7.76	Put	Bond Future	5,817.9900	5.8180	5,938.9600	5.9390	2.079	0	0	0
2013/10/07	R186	06/02/2014	7.75	Put	Bond Future	5,876.5900	5.8766	5,998.6500	5.9987	2.077	0	0	0
2013/10/07	R186	06/02/2014	7.76	Call	Bond Future	2,611.9500	2.6119	2,461.9800	2.4620	(5.742)	0	0	0
2013/10/07	R186	06/02/2014	7.74	Call	Bond Future	2,544.4200	2.5444	2,396.6300	2.3966	(5.808)	0	0	0
2013/10/07	R186	08/05/2014	7.50	Put	Bond Future	9,040.0600	9.0401	9,193.0100	9.1930	1.692	0	0	0
2013/10/07	R186	08/05/2014			Bond Future	8.2031	121.9454	8.2349	121.6689	0.388	0.0000	0.0000	0
2013/10/07	R186	08/05/2014	7.09	Put	Bond Future	11,967.1000	11.9671	12,152.1400	12.1521	1.546	0	0	0
2013/10/07	R186	08/05/2014	7.10	Call	Bond Future	1,709.1600	1.7092	1,616.9500	1.6169	(5.395)	0	0	0
2013/10/07	R186	08/05/2014	7.11	Call	Bond Future	1,729.5100	1.7295	1,636.5500	1.6366	(5.375)	0	0	0
2013/10/07	R186	08/05/2014	8.50	Call	Bond Future	6,569.7200	6.5697	6,369.7600	6.3698	(3.044)	0	0	0
2013/10/07	R186	08/05/2014	7.09	Call	Bond Future	1,688.9900	1.6890	1,597.5200	1.5975	(5.416)	0	0	0
2013/10/07	R186	08/05/2014	7.11	Put	Bond Future	11,812.2500	11.8122	11,995.8000	11.9958	1.554	0	0	0
2013/10/07	R186	08/05/2014	7.50	Call	Bond Future	2,686.7700	2.6868	2,563.2100	2.5632	(4.599)	0	0	1,933
2013/10/07	R186	08/05/2014	8.50	Put	Bond Future	4,022.0000	4.0220	4,098.5500	4.0986	1.903	0	0	1,933
2013/10/07	R186	08/05/2014	7.10	Put	Bond Future	11,889.5300	11.8895	12,073.8300	12.0738	1.550	0	0	0
2013/10/07	R186	07/08/2014	8.31	Call	Bond Future	6,073.6400	6.0736	5,897.7400	5.8977	(2.896)	0	0	0
2013/10/07	R186	07/08/2014			Bond Future	8.2902	118.3574	8.3229	118.0787	0.395	0.0000	0.0000	0
2013/10/07	R186	07/08/2014	8.29	Call	Bond Future	5,988.1100	5.9881	5,813.4800	5.8135	(2.916)	0	0	0
2013/10/07	R186	07/08/2014	8.30	Call	Bond Future	6,030.8000	6.0308	5,855.5400	5.8555	(2.906)	0	0	0
2013/10/07	R186	07/08/2014	8.29	Put	Bond Future	5,989.6500	5.9897	6,093.7400	6.0937	1.738	0	0	0
2013/10/07	R186	07/08/2014	8.31	Put	Bond Future	5,904.9000	5.9049	6,007.7200	6.0077	1.741	0	0	0

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2013/10/07	R186	07/08/2014	8.30	Put	Bond Future	5,947.1600	5.9472	6,050.6200	6.0506	1.740	0	0	0
2013/10/07	R197	07/11/2013			Bond Future	278.1453	278.1453	278.1522	278.1522	0.002	0.0000	0.0000	2,049
2013/10/07	R197	07/11/2013	279.99	Put	Bond Future	1,844.6900	1.8447	1,837.7800	1.8378	(0.375)	0	0	0
2013/10/07	R197	07/11/2013	280.00	Put	Bond Future	1,854.6900	1.8547	1,847.7800	1.8478	(0.373)	0	0	0
2013/10/07	R197	07/11/2013	280.01	Put	Bond Future	1,864.6900	1.8647	1,857.7800	1.8578	(0.371)	0	0	0
2013/10/07	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	R201	07/11/2013	4.79	Put	Bond Future	452.2100	0.4522	286.2900	0.2863	(36.691)	0	0	0
2013/10/07	R201	07/11/2013			Bond Future	5.1387	107.2702	4.9328	107.4958	(4.006)	0.0000	0.0000	0
2013/10/07	R201	07/11/2013	4.80	Put	Bond Future	443.8800	0.4439	279.5800	0.2796	(37.015)	0	0	0
2013/10/07	R201	07/11/2013	4.81	Put	Bond Future	435.6200	0.4356	272.9700	0.2730	(37.338)	0	0	0
2013/10/07	R201	07/11/2013	4.79	Call	Bond Future	69.6600	0.0697	129.3200	0.1293	85.645	0	0	0
2013/10/07	R201	07/11/2013	4.80	Call	Bond Future	72.3300	0.0723	133.6100	0.1336	84.723	0	0	0
2013/10/07	R201	07/11/2013	4.81	Call	Bond Future	75.0700	0.0751	138.0000	0.1380	83.828	0	0	0
2013/10/07	R201	06/02/2014	5.24	Put	Bond Future	267.7100	0.2677	176.6100	0.1766	(34.029)	0	0	0
2013/10/07	R201	06/02/2014			Bond Future	5.0875	104.2730	4.8190	104.5018	(5.277)	0.0000	0.0000	0
2013/10/07	R201	06/02/2014	5.26	Put	Bond Future	260.5600	0.2606	171.2600	0.1713	(34.272)	0	0	0
2013/10/07	R201	06/02/2014	5.24	Call	Bond Future	397.2900	0.3973	534.9800	0.5350	34.657	0	0	0
2013/10/07	R201	06/02/2014	5.25	Put	Bond Future	264.0000	0.2640	173.8100	0.1738	(34.163)	0	0	0
2013/10/07	R201	06/02/2014	5.25	Call	Bond Future	402.0700	0.4021	540.6700	0.5407	34.472	0	0	0
2013/10/07	R201	06/02/2014	5.26	Call	Bond Future	407.1200	0.4071	546.6100	0.5466	34.263	0	0	0
2013/10/07	R201	08/05/2014			Bond Future	4.9311	105.6855	4.5513	105.9157	(7.702)	0.0000	0.0000	0
2013/10/07	R201	08/05/2014	4.75	Call	Bond Future	311.2600	0.3113	424.8200	0.4248	36.484	0	0	0
2013/10/07	R201	08/05/2014	4.76	Call	Bond Future	314.0000	0.3140	428.1600	0.4282	36.357	0	0	0
2013/10/07	R201	08/05/2014	4.74	Call	Bond Future	308.5400	0.3085	421.4800	0.4215	36.605	0	0	0
2013/10/07	R201	08/05/2014	4.76	Put	Bond Future	417.5800	0.4176	301.4900	0.3015	(27.801)	0	0	0
2013/10/07	R201	08/05/2014	4.75	Put	Bond Future	420.9000	0.4209	304.2100	0.3042	(27.724)	0	0	0
2013/10/07	R201	08/05/2014	4.74	Put	Bond Future	424.2400	0.4242	306.9300	0.3069	(27.652)	0	0	0
2013/10/07	R201	07/08/2014	5.31	Put	Bond Future	171.4700	0.1715	104.2100	0.1042	(39.226)	0	0	0
2013/10/07	R201	07/08/2014			Bond Future	4.4003	102.7523	3.7548	102.9871	(14.670)	0.0000	0.0000	0
2013/10/07	R201	07/08/2014	5.30	Put	Bond Future	172.6800	0.1727	105.0600	0.1051	(39.159)	0	0	0
2013/10/07	R201	07/08/2014	5.31	Call	Bond Future	500.6800	0.5007	668.3000	0.6683	33.478	0	0	0
2013/10/07	R201	07/08/2014	5.29	Call	Bond Future	495.9000	0.4959	662.7900	0.6628	33.654	0	0	0
2013/10/07	R201	07/08/2014	5.30	Call	Bond Future	498.2900	0.4983	665.5500	0.6656	33.567	0	0	0
2013/10/07	R201	07/08/2014	5.29	Put	Bond Future	173.9000	0.1739	105.9100	0.1059	(39.097)	0	0	0
2013/10/07	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	R202	07/11/2013			Bond Future	204.8410	204.8410	204.8495	204.8495	0.004	0.0000	0.0000	43,395
2013/10/07	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	R202	07/11/2013	208.99	Put	Bond Future	4,148.9900	4.1490	4,140.5000	4.1405	(0.205)	0	0	0
2013/10/07	R202	07/11/2013	209.01	Put	Bond Future	4,168.9900	4.1690	4,160.5000	4.1605	(0.204)	0	0	0
2013/10/07	R202	07/11/2013	209.00	Put	Bond Future	4,158.9900	4.1590	4,150.5000	4.1505	(0.204)	0	0	0
2013/10/07	R203	07/11/2013	6.01	Call	Bond Future	45.8800	0.0459	35.2600	0.0353	(23.147)	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
2013/10/07	R203	07/11/2013			Bond Future	6.7983	106.1413	6.8074	106.1102	0.133	0.0000	0.0000	19,710
2013/10/07	R203	07/11/2013	5.99	Call	Bond Future	41.7700	0.0418	31.8600	0.0319	(23.725)	0	0	0
2013/10/07	R203	07/11/2013	5.71	Put	Bond Future	3,825.6300	3.8256	3,853.5500	3.8536	0.730	0	0	0
2013/10/07	R203	07/11/2013	6.00	Call	Bond Future	43.7800	0.0438	33.5200	0.0335	(23.435)	0	0	0
2013/10/07	R203	07/11/2013	571.00	Call	Bond Future	103,911.7500	103.9117	103,880.6800	103.8807	(0.030)	0	0	0
2013/10/07	R203	07/11/2013	5.99	Put	Bond Future	2,859.9300	2.8599	2,881.0900	2.8811	0.740	0	0	0
2013/10/07	R203	07/11/2013	6.01	Put	Bond Future	2,793.2000	2.7932	2,813.6500	2.8137	0.732	0	0	0
2013/10/07	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	R203	07/11/2013	5.71	Call	Bond Future	9.7000	0.0097	6.5500	0.0066	(32.474)	0	0	15
2013/10/07	R203	07/11/2013	6.00	Put	Bond Future	2,826.5100	2.8265	2,847.3200	2.8473	0.736	0	0	0
2013/10/07	R203	06/02/2014			Bond Future	6.9236	107.5371	6.9333	107.5058	0.141	0.0000	0.0000	0
2013/10/07	R203	06/02/2014	6.14	Put	Bond Future	2,925.0400	2.9250	2,938.8900	2.9389	0.473	0	0	0
2013/10/07	R203	06/02/2014	5.95	Put	Bond Future	3,440.7700	3.4408	3,458.1300	3.4581	0.505	0	0	0
2013/10/07	R203	06/02/2014	6.84	Put	Bond Future	1,401.0100	1.4010	1,402.4000	1.4024	0.099	0	0	0
2013/10/07	R203	06/02/2014	6.16	Put	Bond Future	2,873.0200	2.8730	2,886.4800	2.8865	0.468	0	0	0
2013/10/07	R203	06/02/2014	6.15	Put	Bond Future	2,898.9800	2.8990	2,912.6300	2.9126	0.471	0	0	0
2013/10/07	R203	06/02/2014	6.84	Call	Bond Future	1,132.2800	1.1323	1,102.4300	1.1024	(2.636)	0	0	13
2013/10/07	R203	06/02/2014	6.16	Call	Bond Future	385.7000	0.3857	367.9200	0.3679	(4.610)	0	0	0
2013/10/07	R203	06/02/2014	5.95	Call	Bond Future	256.6200	0.2566	242.7400	0.2427	(5.409)	0	0	16
2013/10/07	R203	06/02/2014	6.14	Call	Bond Future	371.5900	0.3716	354.2000	0.3542	(4.680)	0	0	0
2013/10/07	R203	06/02/2014	6.15	Call	Bond Future	378.6000	0.3786	361.0100	0.3610	(4.646)	0	0	0
2013/10/07	R203	08/05/2014	5.76	Call	Bond Future	322.2500	0.3223	310.4200	0.3104	(3.671)	0	0	0
2013/10/07	R203	08/05/2014	6.84	Call	Bond Future	1,280.1900	1.2802	1,254.6200	1.2546	(1.997)	0	0	13
2013/10/07	R203	08/05/2014	7.40	Put	Bond Future	1,115.2900	1.1153	1,117.6000	1.1176	0.207	0	0	0
2013/10/07	R203	08/05/2014	5.74	Call	Bond Future	312.7900	0.3128	301.1900	0.3012	(3.709)	0	0	0
2013/10/07	R203	08/05/2014			Bond Future	7.0469	104.8326	7.0580	104.7992	0.158	0.0000	0.0000	0
2013/10/07	R203	08/05/2014	5.76	Put	Bond Future	4,267.4400	4.2674	4,288.9500	4.2889	0.504	0	0	0
2013/10/07	R203	08/05/2014	6.84	Put	Bond Future	1,902.2800	1.9023	1,910.0500	1.9100	0.408	0	0	0
2013/10/07	R203	08/05/2014	5.75	Put	Bond Future	4,294.0600	4.2941	4,315.6900	4.3157	0.504	0	0	0
2013/10/07	R203	08/05/2014	5.74	Put	Bond Future	4,320.7400	4.3207	4,342.4800	4.3425	0.503	0	0	0
2013/10/07	R203	08/05/2014	7.40	Call	Bond Future	2,166.4300	2.1664	2,135.4000	2.1354	(1.432)	0	0	16
2013/10/07	R203	08/05/2014	5.75	Call	Bond Future	317.4900	0.3175	305.7800	0.3058	(3.688)	0	0	0
2013/10/07	R203	07/08/2014	7.30	Call	Bond Future	1,988.9000	1.9889	1,962.6800	1.9627	(1.318)	0	0	0
2013/10/07	R203	07/08/2014			Bond Future	7.1712	106.2971	7.1828	106.2647	0.162	0.0000	0.0000	0
2013/10/07	R203	07/08/2014	7.31	Call	Bond Future	2,004.1900	2.0042	1,977.8800	1.9779	(1.313)	0	0	0
2013/10/07	R203	07/08/2014	6.84	Put	Bond Future	2,296.4100	2.2964	2,306.4000	2.3064	0.435	0	0	0
2013/10/07	R203	07/08/2014	7.29	Put	Bond Future	1,643.8300	1.6438	1,650.0200	1.6500	0.377	0	0	0
2013/10/07	R203	07/08/2014	7.31	Put	Bond Future	1,618.9600	1.6190	1,624.9900	1.6250	0.372	0	0	0
2013/10/07	R203	07/08/2014	7.29	Call	Bond Future	1,973.6800	1.9737	1,947.5300	1.9475	(1.325)	0	0	0
2013/10/07	R203	07/08/2014	7.30	Put	Bond Future	1,631.3500	1.6313	1,637.4700	1.6375	0.375	0	0	0
2013/10/07	R203	07/08/2014	6.84	Call	Bond Future	1,370.3100	1.3703	1,347.9600	1.3480	(1.631)	0	0	30
2013/10/07	R204	07/11/2013			Bond Future	6.9924	107.4014	7.0015	107.3616	0.131	0.0000	0.0000	31,288
2013/10/07	R204	07/11/2013	7.00	Put	Bond Future	948.4500	0.9484	924.5600	0.9246	(2.519)	0	0	1,270
2013/10/07	R204	07/11/2013	6.29	Put	Bond Future	3,219.9400	3.2199	3,237.9000	3.2379	0.558	0	0	0
2013/10/07	R204	07/11/2013	6.31	Put	Bond Future	3,139.2100	3.1392	3,155.9800	3.1560	0.534	0	0	0
2013/10/07	R204	07/11/2013	6.29	Call	Bond Future	113.3500	0.1134	91.4800	0.0915	(19.294)	0	0	0
2013/10/07	R204	07/11/2013	6.30	Put	Bond Future	3,179.4900	3.1795	3,196.8600	3.1969	0.546	0	0	0

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2013/10/07	R204	07/11/2013	7.00	Call	Bond Future	981.5900	0.9816	917.8700	0.9179	(6.492)	0	0	0
2013/10/07	R204	07/11/2013	6.30	Call	Bond Future	117.9200	0.1179	95.4600	0.0955	(19.047)	0	0	0
2013/10/07	R204	07/11/2013	6.31	Call	Bond Future	122.6400	0.1226	99.5800	0.0996	(18.803)	0	0	0
2013/10/07	R204	06/02/2014	6.39	Call	Bond Future	681.3600	0.6814	653.8100	0.6538	(4.043)	0	0	0
2013/10/07	R204	06/02/2014			Bond Future	7.0972	104.7837	7.1069	104.7436	0.136	0.0000	0.0000	0
2013/10/07	R204	06/02/2014	6.41	Call	Bond Future	703.1600	0.7032	675.1400	0.6751	(3.985)	0	0	0
2013/10/07	R204	06/02/2014	6.40	Call	Bond Future	692.2000	0.6922	664.4100	0.6644	(4.015)	0	0	0
2013/10/07	R204	06/02/2014	6.39	Put	Bond Future	3,660.6500	3.6606	3,673.1700	3.6732	0.342	0	0	0
2013/10/07	R204	06/02/2014	6.41	Put	Bond Future	3,596.7700	3.5968	3,608.8200	3.6088	0.335	0	0	0
2013/10/07	R204	06/02/2014	6.40	Put	Bond Future	3,628.6400	3.6286	3,640.9200	3.6409	0.338	0	0	0
2013/10/07	R204	08/05/2014			Bond Future	7.2046	106.2030	7.2153	106.1608	0.149	0.0000	0.0000	0
2013/10/07	R204	08/05/2014	6.05	Call	Bond Future	646.0600	0.6461	626.1300	0.6261	(3.085)	0	0	0
2013/10/07	R204	08/05/2014	6.06	Call	Bond Future	654.2700	0.6543	634.1900	0.6342	(3.069)	0	0	0
2013/10/07	R204	08/05/2014	6.04	Call	Bond Future	637.9300	0.6379	618.1500	0.6181	(3.101)	0	0	0
2013/10/07	R204	08/05/2014	6.05	Put	Bond Future	5,315.3400	5.3153	5,337.6700	5.3377	0.420	0	0	0
2013/10/07	R204	08/05/2014	6.04	Put	Bond Future	5,348.7600	5.3488	5,371.2400	5.3712	0.420	0	0	0
2013/10/07	R204	08/05/2014	6.06	Put	Bond Future	5,282.0100	5.2820	5,304.1900	5.3042	0.420	0	0	0
2013/10/07	R204	07/08/2014			Bond Future	7.3108	103.6550	7.3219	103.6135	0.152	0.0000	0.0000	0
2013/10/07	R204	07/08/2014	7.44	Put	Bond Future	2,306.3300	2.3063	2,312.9400	2.3129	0.287	0	0	0
2013/10/07	R204	07/08/2014	7.46	Put	Bond Future	2,271.4700	2.2715	2,277.9100	2.2779	0.284	0	0	0
2013/10/07	R204	07/08/2014	7.45	Put	Bond Future	2,288.8500	2.2888	2,295.3800	2.2954	0.285	0	0	0
2013/10/07	R204	07/08/2014	7.46	Call	Bond Future	2,826.6700	2.8267	2,791.6700	2.7917	(1.238)	0	0	0
2013/10/07	R204	07/08/2014	7.44	Call	Bond Future	2,787.3200	2.7873	2,752.4900	2.7525	(1.250)	0	0	0
2013/10/07	R204	07/08/2014	7.45	Call	Bond Future	2,806.9500	2.8069	2,772.0400	2.7720	(1.244)	0	0	0
2013/10/07	R206	07/11/2013	4.31	Put	Bond Future	176.1000	0.1761	165.5300	0.1655	(6.002)	0	0	0
2013/10/07	R206	07/11/2013			Bond Future	5.2319	102.8069	5.1731	102.8174	(1.124)	0.0000	0.0000	0
2013/10/07	R206	07/11/2013	4.30	Put	Bond Future	177.6400	0.1776	167.0600	0.1671	(5.956)	0	0	0
2013/10/07	R206	07/11/2013	4.31	Call	Bond Future	11.1600	0.0112	11.1000	0.0111	(0.538)	0	0	0
2013/10/07	R206	07/11/2013	4.29	Call	Bond Future	10.6600	0.0107	10.5800	0.0106	(0.750)	0	0	0
2013/10/07	R206	07/11/2013	4.30	Call	Bond Future	10.9100	0.0109	10.8400	0.0108	(0.642)	0	0	0
2013/10/07	R206	07/11/2013	4.29	Put	Bond Future	179.1900	0.1792	168.6000	0.1686	(5.910)	0	0	0
2013/10/07	R207	07/11/2013	6.70	Call	Bond Future	209.5800	0.2096	168.8200	0.1688	(19.448)	0	0	0
2013/10/07	R207	07/11/2013			Bond Future	7.2965	102.1216	7.3158	102.0269	0.265	0.0000	0.0000	21,283
2013/10/07	R207	07/11/2013	6.71	Call	Bond Future	217.0300	0.2170	175.3200	0.1753	(19.219)	0	0	0
2013/10/07	R207	07/11/2013	6.69	Put	Bond Future	3,226.1100	3.2261	3,280.9100	3.2809	1.699	0	0	0
2013/10/07	R207	07/11/2013	6.71	Put	Bond Future	3,139.3300	3.1393	3,192.2400	3.1922	1.685	0	0	0
2013/10/07	R207	07/11/2013	6.69	Call	Bond Future	202.3300	0.2023	162.5100	0.1625	(19.681)	0	0	0
2013/10/07	R207	07/11/2013	6.70	Put	Bond Future	3,182.6000	3.1826	3,236.4600	3.2365	1.692	0	0	0
2013/10/07	R207	06/02/2014			Bond Future	7.3996	99.8254	7.4199	99.7298	0.275	0.0000	0.0000	0
2013/10/07	R207	06/02/2014	6.65	Call	Bond Future	768.6700	0.7687	724.9400	0.7249	(5.689)	0	0	0
2013/10/07	R207	06/02/2014	6.64	Put	Bond Future	4,413.0100	4.4130	4,465.3100	4.4653	1.185	0	0	0
2013/10/07	R207	06/02/2014	6.66	Put	Bond Future	4,338.8300	4.3388	4,390.3000	4.3903	1.186	0	0	0
2013/10/07	R207	06/02/2014	6.65	Put	Bond Future	4,375.8300	4.3758	4,427.7200	4.4277	1.186	0	0	0
2013/10/07	R207	06/02/2014	6.66	Call	Bond Future	780.8300	0.7808	736.6800	0.7367	(5.654)	0	0	0
2013/10/07	R207	06/02/2014	6.64	Call	Bond Future	756.6500	0.7567	713.3300	0.7133	(5.725)	0	0	0
2013/10/07	R207	08/05/2014	6.19	Put	Bond Future	6,852.0200	6.8520	6,919.6500	6.9197	0.987	0	0	0

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2013/10/07	R207	08/05/2014	6.21	Put	Bond Future	6,771.7500	6.7717	6,838.8500	6.8388	0.991	0	0	0
2013/10/07	R207	08/05/2014			Bond Future	7.5071	101.1776	7.5289	101.0792	0.290	0.0000	0.0000	0
2013/10/07	R207	08/05/2014	6.20	Put	Bond Future	6,811.8400	6.8118	6,879.2000	6.8792	0.989	0	0	0
2013/10/07	R207	08/05/2014	6.20	Call	Bond Future	679.9800	0.6800	648.8800	0.6489	(4.574)	0	0	0
2013/10/07	R207	08/05/2014	6.21	Call	Bond Future	688.5300	0.6885	657.1700	0.6572	(4.555)	0	0	0
2013/10/07	R207	08/05/2014	6.19	Call	Bond Future	671.5000	0.6715	640.6700	0.6407	(4.591)	0	0	0
2013/10/07	R207	07/08/2014	7.69	Call	Bond Future	3,253.3400	3.2533	3,186.0600	3.1861	(2.068)	0	0	0
2013/10/07	R207	07/08/2014	7.70	Put	Bond Future	2,903.2000	2.9032	2,934.1700	2.9342	1.067	0	0	0
2013/10/07	R207	07/08/2014			Bond Future	7.6139	98.9505	7.6366	98.8520	0.299	0.0000	0.0000	0
2013/10/07	R207	07/08/2014	7.70	Call	Bond Future	3,275.7500	3.2757	3,208.2500	3.2082	(2.061)	0	0	0
2013/10/07	R207	07/08/2014	7.71	Call	Bond Future	3,298.2400	3.2982	3,230.5200	3.2305	(2.053)	0	0	0
2013/10/07	R207	07/08/2014	7.69	Put	Bond Future	2,923.9500	2.9239	2,955.1400	2.9551	1.067	0	0	0
2013/10/07	R207	07/08/2014	7.71	Put	Bond Future	2,882.5500	2.8825	2,913.3000	2.9133	1.067	0	0	0
2013/10/07	R208	07/11/2013			Bond Future	7.4345	96.9508	7.4589	96.8173	0.328	0.0000	0.0000	10,564
2013/10/07	R208	07/11/2013	6.79	Put	Bond Future	3,786.2700	3.7863	3,878.9000	3.8789	2.446	0	0	0
2013/10/07	R208	07/11/2013	6.81	Put	Bond Future	3,685.8100	3.6858	3,776.2300	3.7762	2.453	0	0	0
2013/10/07	R208	07/11/2013	6.80	Put	Bond Future	3,735.9100	3.7359	3,827.4400	3.8274	2.450	0	0	0
2013/10/07	R208	07/11/2013	6.81	Call	Bond Future	192.9700	0.1930	149.9000	0.1499	(22.320)	0	0	0
2013/10/07	R208	07/11/2013	7.50	Put	Bond Future	1,044.3800	1.0444	1,050.5800	1.0506	0.594	0	0	1,520
2013/10/07	R208	07/11/2013	6.79	Call	Bond Future	179.0200	0.1790	138.1600	0.1382	(22.824)	0	0	0
2013/10/07	R208	07/11/2013	7.50	Call	Bond Future	1,401.8700	1.4019	1,274.5800	1.2746	(9.080)	0	0	0
2013/10/07	R208	07/11/2013	6.80	Call	Bond Future	185.8900	0.1859	143.9300	0.1439	(22.572)	0	0	0
2013/10/07	R208	06/02/2014	6.74	Put	Bond Future	5,104.2500	5.1043	5,185.8000	5.1858	1.598	0	0	0
2013/10/07	R208	06/02/2014			Bond Future	7.5305	98.2257	7.5560	98.0907	0.338	0.0000	0.0000	0
2013/10/07	R208	06/02/2014	6.76	Put	Bond Future	5,018.5200	5.0185	5,098.9700	5.0990	1.603	0	0	0
2013/10/07	R208	06/02/2014	6.75	Put	Bond Future	5,061.2900	5.0613	5,142.2900	5.1423	1.600	0	0	0
2013/10/07	R208	06/02/2014	6.74	Call	Bond Future	800.0200	0.8000	746.6100	0.7466	(6.676)	0	0	0
2013/10/07	R208	06/02/2014	6.75	Call	Bond Future	812.9700	0.8130	759.0100	0.7590	(6.637)	0	0	0
2013/10/07	R208	06/02/2014	6.76	Call	Bond Future	826.0700	0.8261	771.5600	0.7716	(6.599)	0	0	0
2013/10/07	R208	08/05/2014	6.31	Call	Bond Future	704.1600	0.7042	665.8700	0.6659	(5.438)	0	0	0
2013/10/07	R208	08/05/2014			Bond Future	7.6256	96.1596	7.6526	96.0212	0.354	0.0000	0.0000	0
2013/10/07	R208	08/05/2014	6.29	Call	Bond Future	685.9100	0.6859	648.3100	0.6483	(5.482)	0	0	0
2013/10/07	R208	08/05/2014	6.31	Put	Bond Future	7,754.2500	7.7542	7,854.3200	7.8543	1.291	0	0	0
2013/10/07	R208	08/05/2014	6.30	Put	Bond Future	7,801.0600	7.8011	7,901.4800	7.9015	1.287	0	0	0
2013/10/07	R208	08/05/2014	6.29	Put	Bond Future	7,848.0000	7.8480	7,948.7600	7.9488	1.284	0	0	0
2013/10/07	R208	08/05/2014	6.30	Call	Bond Future	694.9800	0.6950	657.0400	0.6570	(5.459)	0	0	0
2013/10/07	R208	07/08/2014			Bond Future	7.7186	97.5029	7.7466	97.3639	0.363	0.0000	0.0000	0
2013/10/07	R208	07/08/2014	7.80	Call	Bond Future	3,621.0000	3.6210	3,530.2400	3.5302	(2.506)	0	0	0
2013/10/07	R208	07/08/2014	7.79	Put	Bond Future	3,241.4200	3.2414	3,289.9300	3.2899	1.497	0	0	0
2013/10/07	R208	07/08/2014	7.81	Put	Bond Future	3,195.0300	3.1950	3,242.9000	3.2429	1.498	0	0	0
2013/10/07	R208	07/08/2014	7.80	Put	Bond Future	3,218.1600	3.2182	3,266.3400	3.2663	1.497	0	0	0
2013/10/07	R208	07/08/2014	7.81	Call	Bond Future	3,647.2000	3.6472	3,556.1300	3.5561	(2.497)	0	0	0
2013/10/07	R208	07/08/2014	7.79	Call	Bond Future	3,594.8900	3.5949	3,504.4600	3.5045	(2.516)	0	0	0
2013/10/07	R209	07/11/2013	8.80	Put	Bond Future	1,923.5400	1.9235	1,965.8600	1.9659	2.200	0	0	0
2013/10/07	R209	07/11/2013	9.50	Put	Bond Future	348.6700	0.3487	335.3900	0.3354	(3.809)	0	0	980
2013/10/07	R209	07/11/2013			Bond Future	8.7858	76.0767	8.8202	75.8079	0.392	0.0000	0.0000	19,784

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
2013/10/07	R209	07/11/2013	8.80	Call	Bond Future	2,034.7600	2.0348	1,808.2900	1.8083	(11.130)	0	0	0
2013/10/07	R209	07/11/2013	8.81	Call	Bond Future	2,074.2200	2.0742	1,846.0600	1.8461	(11.000)	0	0	0
2013/10/07	R209	07/11/2013	9.25	Call	Bond Future	4,185.3000	4.1853	3,909.7000	3.9097	(6.585)	0	0	0
2013/10/07	R209	07/11/2013	8.65	Call	Bond Future	1,496.4100	1.4964	1,298.2200	1.2982	(13.244)	0	0	0
2013/10/07	R209	07/11/2013	8.79	Call	Bond Future	1,995.7300	1.9957	1,770.9800	1.7710	(11.262)	0	0	0
2013/10/07	R209	07/11/2013	9.70	Put	Bond Future	192.1200	0.1921	179.4900	0.1795	(6.574)	0	0	1,520
2013/10/07	R209	07/11/2013	9.40	Call	Bond Future	5,035.1800	5.0352	4,754.4200	4.7544	(5.576)	0	0	0
2013/10/07	R209	07/11/2013	9.25	Put	Bond Future	687.5100	0.6875	680.7000	0.6807	(0.991)	0	0	1,000
2013/10/07	R209	07/11/2013	8.79	Put	Bond Future	1,962.5900	1.9626	2,006.6300	2.0066	2.244	0	0	0
2013/10/07	R209	07/11/2013	9.50	Call	Bond Future	5,625.2100	5.6252	5,343.1400	5.3431	(5.014)	0	0	0
2013/10/07	R209	07/11/2013	9.70	Call	Bond Future	6,841.7800	6.8418	6,560.3600	6.5604	(4.113)	0	0	0
2013/10/07	R209	07/11/2013	9.40	Put	Bond Future	461.6700	0.4617	449.7000	0.4497	(2.593)	0	0	5,000
2013/10/07	R209	07/11/2013	8.65	Put	Bond Future	2,569.7700	2.5698	2,640.3700	2.6404	2.747	0	0	4,700
2013/10/07	R209	07/11/2013	8.81	Put	Bond Future	1,885.0400	1.8850	1,925.6700	1.9257	2.155	0	0	0
2013/10/07	R209	06/02/2014	8.56	Call	Bond Future	2,735.2200	2.7352	2,577.1700	2.5772	(5.778)	0	0	0
2013/10/07	R209	06/02/2014			Bond Future	8.8700	77.0771	8.9054	76.8049	0.400	0.0000	0.0000	0
2013/10/07	R209	06/02/2014	8.54	Call	Bond Future	2,673.3500	2.6733	2,517.2600	2.5173	(5.839)	0	0	0
2013/10/07	R209	06/02/2014	8.55	Call	Bond Future	2,704.1800	2.7042	2,547.1100	2.5471	(5.808)	0	0	0
2013/10/07	R209	06/02/2014	8.54	Put	Bond Future	5,282.2200	5.2822	5,398.2800	5.3983	2.197	0	0	0
2013/10/07	R209	06/02/2014	8.56	Put	Bond Future	5,181.9700	5.1820	5,296.0700	5.2961	2.202	0	0	0
2013/10/07	R209	06/02/2014	8.55	Put	Bond Future	5,231.9200	5.2319	5,347.0000	5.3470	2.200	0	0	0
2013/10/07	R209	08/05/2014			Bond Future	8.9525	74.9761	8.9892	74.6991	0.409	0.0000	0.0000	0
2013/10/07	R209	08/05/2014	7.85	Call	Bond Future	1,765.1500	1.7651	1,666.8400	1.6668	(5.569)	0	0	0
2013/10/07	R209	08/05/2014	7.86	Call	Bond Future	1,784.4800	1.7845	1,685.4500	1.6854	(5.550)	0	0	0
2013/10/07	R209	08/05/2014	7.85	Put	Bond Future	10,910.4000	10.9104	11,089.1000	11.0891	1.638	0	0	0
2013/10/07	R209	08/05/2014	7.84	Call	Bond Future	1,745.9600	1.7460	1,648.3700	1.6484	(5.589)	0	0	0
2013/10/07	R209	08/05/2014	7.84	Put	Bond Future	10,981.8700	10.9819	11,161.2900	11.1613	1.634	0	0	0
2013/10/07	R209	08/05/2014	7.86	Put	Bond Future	10,839.2100	10.8392	11,017.1900	11.0172	1.642	0	0	0
2013/10/07	R209	07/08/2014	9.04	Put	Bond Future	5,774.1700	5.7742	5,875.7800	5.8758	1.760	0	0	0
2013/10/07	R209	07/08/2014			Bond Future	9.0327	76.0236	9.0703	75.7438	0.416	0.0000	0.0000	0
2013/10/07	R209	07/08/2014	9.06	Put	Bond Future	5,697.8000	5.6978	5,798.2800	5.7983	1.763	0	0	0
2013/10/07	R209	07/08/2014	9.05	Put	Bond Future	5,735.8800	5.7359	5,836.9200	5.8369	1.762	0	0	0
2013/10/07	R209	07/08/2014	9.05	Call	Bond Future	5,864.8200	5.8648	5,686.0400	5.6860	(3.048)	0	0	0
2013/10/07	R209	07/08/2014	9.06	Call	Bond Future	5,901.2000	5.9012	5,721.8600	5.7219	(3.039)	0	0	0
2013/10/07	R209	07/08/2014	9.04	Call	Bond Future	5,828.5300	5.8285	5,650.3200	5.6503	(3.058)	0	0	0
2013/10/07	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	R210	07/11/2013			Bond Future	157.3547	157.3547	157.2650	157.2650	(0.057)	0.0000	0.0000	1,449
2013/10/07	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	R210	07/11/2013	159.99	Put	Bond Future	2,635.2900	2.6353	2,724.9500	2.7250	3.402	0	0	0
2013/10/07	R210	07/11/2013	160.01	Put	Bond Future	2,655.2900	2.6553	2,744.9500	2.7450	3.377	0	0	0
2013/10/07	R210	07/11/2013	160.00	Put	Bond Future	2,645.2900	2.6453	2,734.9500	2.7350	3.389	0	0	0
2013/10/07	R211	07/11/2013			Bond Future	128.1947	128.1947	128.1929	128.1929	(0.001)	0.0000	0.0000	522
2013/10/07	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	R211	07/11/2013	129.99	Put	Bond Future	1,795.3300	1.7953	1,797.0800	1.7971	0.097	0	0	0
2013/10/07	R211	07/11/2013	130.01	Put	Bond Future	1,815.3300	1.8153	1,817.0800	1.8171	0.096	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
2013/10/07	R211	07/11/2013	130.00	Put	Bond Future	1,805.3300	1.8053	1,807.0800	1.8071	0.097	0	0	0
2013/10/07	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	R212	07/11/2013	132.99	Put	Bond Future	2,593.3500	2.5933	2,250.6800	2.2507	(13.213)	0	0	0
2013/10/07	R212	07/11/2013			Bond Future	130.3967	130.3967	130.7393	130.7393	0.263	0.0000	0.0000	21,791
2013/10/07	R212	07/11/2013	133.01	Put	Bond Future	2,613.3500	2.6133	2,270.6800	2.2707	(13.112)	0	0	0
2013/10/07	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	R212	07/11/2013	133.00	Put	Bond Future	2,603.3500	2.6033	2,260.6800	2.2607	(13.163)	0	0	0
2013/10/07	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	R213	07/11/2013	8.60	Call	Bond Future	1,914.6200	1.9146	1,672.4100	1.6724	(12.651)	0	0	0
2013/10/07	R213	07/11/2013			Bond Future	8.6083	87.0590	8.6477	86.7451	0.459	0.0000	0.0000	19,468
2013/10/07	R213	07/11/2013	8.61	Call	Bond Future	1,953.8500	1.9538	1,709.5100	1.7095	(12.506)	0	0	0
2013/10/07	R213	07/11/2013	8.59	Put	Bond Future	2,021.4900	2.0215	2,095.3900	2.0954	3.656	0	0	0
2013/10/07	R213	07/11/2013	8.61	Put	Bond Future	1,939.9000	1.9399	2,009.5100	2.0095	3.588	0	0	0
2013/10/07	R213	07/11/2013	8.60	Put	Bond Future	1,980.4100	1.9804	2,052.1500	2.0522	3.622	0	0	0
2013/10/07	R213	07/11/2013	8.59	Call	Bond Future	1,875.8400	1.8758	1,635.7900	1.6358	(12.797)	0	0	0
2013/10/07	R213	06/02/2014			Bond Future	8.6995	88.2039	8.7402	87.8860	0.468	0.0000	0.0000	0
2013/10/07	R213	06/02/2014	8.29	Put	Bond Future	5,800.0400	5.8000	5,951.7000	5.9517	2.615	0	0	0
2013/10/07	R213	06/02/2014	8.31	Put	Bond Future	5,694.4900	5.6945	5,843.8800	5.8439	2.623	0	0	0
2013/10/07	R213	06/02/2014	8.29	Call	Bond Future	2,503.1700	2.5032	2,336.9600	2.3370	(6.640)	0	0	0
2013/10/07	R213	06/02/2014	8.30	Put	Bond Future	5,747.1000	5.7471	5,897.6300	5.8976	2.619	0	0	0
2013/10/07	R213	06/02/2014	8.30	Call	Bond Future	2,532.9100	2.5329	2,365.5700	2.3656	(6.607)	0	0	0
2013/10/07	R213	06/02/2014	8.31	Call	Bond Future	2,562.8700	2.5629	2,394.3900	2.3944	(6.574)	0	0	0
2013/10/07	R213	08/05/2014	7.65	Put	Bond Future	11,171.7700	11.1718	11,388.0200	11.3880	1.936	0	0	0
2013/10/07	R213	08/05/2014			Bond Future	8.7855	85.8602	8.8276	85.5367	0.479	0.0000	0.0000	0
2013/10/07	R213	08/05/2014	7.64	Put	Bond Future	11,242.6900	11.2427	11,459.7400	11.4597	1.931	0	0	0
2013/10/07	R213	08/05/2014	7.66	Put	Bond Future	11,101.1200	11.1011	11,316.5600	11.3166	1.941	0	0	0
2013/10/07	R213	08/05/2014	7.65	Call	Bond Future	1,729.5000	1.7295	1,622.2600	1.6223	(6.201)	0	0	0
2013/10/07	R213	08/05/2014	7.64	Call	Bond Future	1,710.7200	1.7107	1,604.2800	1.6043	(6.222)	0	0	0
2013/10/07	R213	08/05/2014	7.66	Call	Bond Future	1,748.4300	1.7484	1,640.3800	1.6404	(6.180)	0	0	0
2013/10/07	R213	07/08/2014	8.86	Call	Bond Future	5,841.5900	5.8416	5,640.6300	5.6406	(3.440)	0	0	0
2013/10/07	R213	07/08/2014			Bond Future	8.8703	87.0596	8.9135	86.7329	0.488	0.0000	0.0000	0
2013/10/07	R213	07/08/2014	8.84	Call	Bond Future	5,769.4700	5.7695	5,569.8500	5.5699	(3.460)	0	0	0
2013/10/07	R213	07/08/2014	8.85	Call	Bond Future	5,805.4700	5.8055	5,605.1800	5.6052	(3.450)	0	0	0
2013/10/07	R213	07/08/2014	8.84	Put	Bond Future	5,999.2700	5.9993	6,126.4200	6.1264	2.119	0	0	0
2013/10/07	R213	07/08/2014	8.86	Put	Bond Future	5,919.4600	5.9195	6,045.2700	6.0453	2.125	0	0	0
2013/10/07	R213	07/08/2014	8.85	Put	Bond Future	5,959.2600	5.9593	6,085.7400	6.0857	2.122	0	0	0
2013/10/07	R214	07/11/2013	7.80	Call	Bond Future	54.0500	0.0541	32.9500	0.0329	(39.038)	0	0	0
2013/10/07	R214	07/11/2013			Bond Future	8.9620	76.3308	9.0066	75.9753	0.497	0.0000	0.0000	2,427
2013/10/07	R214	07/11/2013	7.81	Call	Bond Future	56.5300	0.0565	34.6200	0.0346	(38.758)	0	0	0
2013/10/07	R214	07/11/2013	7.79	Call	Bond Future	51.6600	0.0517	31.3400	0.0313	(39.334)	0	0	0
2013/10/07	R214	07/11/2013	7.81	Put	Bond Future	10,319.8400	10.3198	10,653.4100	10.6534	3.232	0	0	0
2013/10/07	R214	07/11/2013	7.80	Put	Bond Future	10,416.3100	10.4163	10,750.6900	10.7507	3.210	0	0	0
2013/10/07	R214	07/11/2013	7.79	Put	Bond Future	10,513.0700	10.5131	10,848.2300	10.8482	3.188	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
2013/10/07	R214	06/02/2014			Bond Future	9.0498	77.3346	9.0957	76.9746	0.507	0.0000	0.0000	0
2013/10/07	R214	06/02/2014	8.99	Put	Bond Future	4,328.7200	4.3287	4,459.3900	4.4594	3.019	0	0	0
2013/10/07	R214	06/02/2014	9.01	Put	Bond Future	4,244.6000	4.2446	4,373.0100	4.3730	3.025	0	0	0
2013/10/07	R214	06/02/2014	8.99	Call	Bond Future	3,854.7700	3.8548	3,625.4500	3.6255	(5.949)	0	0	0
2013/10/07	R214	06/02/2014	9.00	Put	Bond Future	4,286.2300	4.2862	4,415.7700	4.4158	3.022	0	0	0
2013/10/07	R214	06/02/2014	9.00	Call	Bond Future	3,891.8400	3.8918	3,661.3900	3.6614	(5.921)	0	0	0
2013/10/07	R214	06/02/2014	9.01	Call	Bond Future	3,929.6200	3.9296	3,698.0400	3.6980	(5.893)	0	0	0
2013/10/07	R248	07/11/2013			Bond Future	9.0127	98.9679	9.0522	98.5627	0.438	0.0000	0.0000	10,220
2013/10/07	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	R248	07/11/2013	7.86	Put	Bond Future	13,294.8800	13.2949	13,700.1000	13.7001	3.048	0	0	0
2013/10/07	R248	07/11/2013	7.85	Put	Bond Future	13,423.9500	13.4239	13,829.1700	13.8292	3.019	0	0	0
2013/10/07	R248	07/11/2013	7.84	Put	Bond Future	13,553.2800	13.5533	13,958.5000	13.9585	2.990	0	0	0
2013/10/07	R248	06/02/2014	9.11	Put	Bond Future	0.0000	0.0000	335.3200	0.3353	100.000	0	0	0
2013/10/07	R248	06/02/2014			Bond Future	9.1026	100.2694	9.1433	99.8591	0.447	0.0000	0.0000	0
2013/10/07	R248	06/02/2014	9.10	Put	Bond Future	26.1000	0.0261	436.4000	0.4364	1572.031	0	0	0
2013/10/07	R248	06/02/2014	9.11	Call	Bond Future	74.9800	0.0750	0.0000	0.0000	(100.000)	0	0	0
2013/10/07	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/07	R248	06/02/2014	9.09	Put	Bond Future	127.3700	0.1274	537.6700	0.5377	322.132	0	0	0

**Total**

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