



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 24/10/2013 to 24/10/2013

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
2013/10/24	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	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
2013/10/24	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	2025	07/11/2013			Bond Future	109.8914	109.8914	109.9185	109.9185	0.025	0.0000	0.0000	0
2013/10/24	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	2025	07/11/2013	110.99	Put	Bond Future	1,098.6300	1.0986	1,071.4600	1.0715	(2.473)	0	0	0
2013/10/24	2025	07/11/2013	111.01	Put	Bond Future	1,118.6300	1.1186	1,091.4600	1.0915	(2.429)	0	0	0
2013/10/24	2025	07/11/2013	111.00	Put	Bond Future	1,108.6300	1.1086	1,081.4600	1.0815	(2.451)	0	0	0
2013/10/24	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	2037	07/11/2013			Bond Future	8.7188	100.2165	8.7380	100.0303	0.220	0.0000	0.0000	1,650
2013/10/24	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	2037	07/11/2013	9.43	Call	Bond Future	6,539.4200	6.5394	6,353.2900	6.3533	(2.846)	0	0	0
2013/10/24	2037	07/11/2013	9.41	Call	Bond Future	6,365.2800	6.3653	6,179.1500	6.1791	(2.924)	0	0	0
2013/10/24	2037	07/11/2013	9.42	Call	Bond Future	6,452.4200	6.4524	6,266.2900	6.2663	(2.885)	0	0	0
2013/10/24	2037	06/02/2014			Bond Future	8.8039	97.2779	8.8237	97.0894	0.224	0.0000	0.0000	0
2013/10/24	2037	06/02/2014	9.38	Call	Bond Future	5,264.3400	5.2643	5,075.8000	5.0758	(3.581)	0	0	0
2013/10/24	2037	06/02/2014	9.39	Call	Bond Future	5,351.6300	5.3516	5,163.0900	5.1631	(3.523)	0	0	0
2013/10/24	2037	06/02/2014	9.37	Call	Bond Future	5,176.9100	5.1769	4,988.3700	4.9884	(3.642)	0	0	0
2013/10/24	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	2037	08/05/2014			Bond Future	8.8908	98.5860	8.9113	98.3936	0.231	0.0000	0.0000	0
2013/10/24	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	2037	08/05/2014	9.38	Call	Bond Future	4,427.5000	4.4275	4,235.1500	4.2351	(4.344)	0	0	0
2013/10/24	2037	08/05/2014	9.39	Call	Bond Future	4,514.5600	4.5146	4,322.2100	4.3222	(4.261)	0	0	0
2013/10/24	2037	08/05/2014	9.37	Call	Bond Future	4,340.3000	4.3403	4,147.9500	4.1480	(4.432)	0	0	0
2013/10/24	2038	07/11/2013			Bond Future	106.1243	106.1243	106.1520	106.1520	0.026	0.0000	0.0000	18
2013/10/24	2038	07/11/2013	109.99	Put	Bond Future	3,865.7000	3.8657	3,837.9700	3.8380	(0.717)	0	0	0
2013/10/24	2038	07/11/2013	110.00	Put	Bond Future	3,875.7000	3.8757	3,847.9700	3.8480	(0.715)	0	0	0
2013/10/24	2038	07/11/2013	110.01	Put	Bond Future	3,885.7000	3.8857	3,857.9700	3.8580	(0.714)	0	0	0
2013/10/24	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	2050	07/11/2013	109.99	Call	Bond Future	404.2600	0.4043	433.4400	0.4334	7.218	0	0	0
2013/10/24	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	2050	07/11/2013			Bond Future	110.3943	110.3943	110.4234	110.4234	0.026	0.0000	0.0000	122
2013/10/24	2050	07/11/2013	110.00	Call	Bond Future	394.2600	0.3943	423.4400	0.4234	7.401	0	0	0
2013/10/24	2050	07/11/2013	110.01	Call	Bond Future	384.2600	0.3843	413.4400	0.4134	7.594	0	0	0
2013/10/24	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	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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2013/10/24	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	AL37	07/11/2013			Index Future	417.1180	417.1180	417.1730	417.1730	0.013	0.0000	0.0000	0
2013/10/24	AL37	06/02/2014			Index Future	422.6050	422.6050	422.6610	422.6610	0.013	0.0000	0.0000	0
2013/10/24	AL7T	07/11/2013			Index Future	496.1910	496.1910	496.3680	496.3680	0.036	0.0000	0.0000	1
2013/10/24	AL7T	06/02/2014			Index Future	502.7180	502.7180	502.8970	502.8970	0.036	0.0000	0.0000	0
2013/10/24	ALBI	07/11/2013			Index Future	445.0330	445.0330	444.4750	444.4750	(0.125)	0.0000	0.0000	753
2013/10/24	ALBI	06/02/2014			Index Future	450.8870	450.8870	450.3210	450.3210	(0.126)	0.0000	0.0000	112
2013/10/24	ALBI	08/05/2014			Index Future	456.9490	456.9490	456.3700	456.3700	(0.127)	0.0000	0.0000	85
2013/10/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/10/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/10/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/24	EL28	07/11/2013			Bond Future	111.0192	111.0192	111.0484	111.0484	0.026	0.0000	0.0000	0
2013/10/24	EL28	07/11/2013	110.00	Call	Bond Future	1,019.2400	1.0192	1,048.4300	1.0484	2.864	0	0	0
2013/10/24	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	EL28	07/11/2013	110.01	Call	Bond Future	1,009.2400	1.0092	1,038.4300	1.0384	2.892	0	0	0
2013/10/24	EL28	07/11/2013	109.99	Call	Bond Future	1,029.2400	1.0292	1,058.4300	1.0584	2.836	0	0	0
2013/10/24	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	ES33	07/11/2013			Bond Future	9.2322	85.5510	9.2562	85.3613	0.260	0.0000	0.0000	6,292
2013/10/24	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	ES33	07/11/2013	8.51	Put	Bond Future	6,036.8100	6.0368	6,226.4800	6.2265	3.142	0	0	0
2013/10/24	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	ES33	07/11/2013	8.49	Put	Bond Future	6,213.2400	6.2132	6,402.9100	6.4029	3.053	0	0	0
2013/10/24	ES33	07/11/2013	8.50	Put	Bond Future	6,124.9600	6.1250	6,314.6300	6.3146	3.097	0	0	0
2013/10/24	ES33	06/02/2014	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	ES33	06/02/2014			Bond Future	9.3391	86.6763	9.3639	86.4841	0.265	0.0000	0.0000	0
2013/10/24	ES33	06/02/2014	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	ES33	06/02/2014	9.54	Call	Bond Future	1,540.1400	1.5401	1,347.9700	1.3480	(12.477)	0	0	0
2013/10/24	ES33	06/02/2014	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	ES33	06/02/2014	9.55	Call	Bond Future	1,615.6700	1.6157	1,423.5000	1.4235	(11.894)	0	0	0
2013/10/24	ES33	06/02/2014	9.56	Call	Bond Future	1,691.0900	1.6911	1,498.9200	1.4989	(11.364)	0	0	0

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2013/10/24	GOVI	07/11/2013			GOVI	444.3850	444.3850	443.8040	443.8040	(0.131)	0.0000	0.0000	139
2013/10/24	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	GOVI	07/11/2013	445.99	Put	GOVI	16,050.0000	1.6050	21,860.0000	2.1860	36.199	0	0	0
2013/10/24	GOVI	07/11/2013	446.01	Put	GOVI	16,250.0000	1.6250	22,060.0000	2.2060	35.754	0	0	0
2013/10/24	GOVI	07/11/2013	446.00	Put	GOVI	16,150.0000	1.6150	21,960.0000	2.1960	35.975	0	0	0
2013/10/24	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	GOVI	06/02/2014	439.99	Call	GOVI	102,400.0000	10.2400	96,520.0000	9.6520	(5.742)	0	0	0
2013/10/24	GOVI	06/02/2014			GOVI	450.2300	450.2300	449.6420	449.6420	(0.131)	0.0000	0.0000	268
2013/10/24	GOVI	06/02/2014	440.00	Call	GOVI	102,300.0000	10.2300	96,420.0000	9.6420	(5.748)	0	0	0
2013/10/24	GOVI	06/02/2014	440.01	Call	GOVI	102,200.0000	10.2200	96,320.0000	9.6320	(5.753)	0	0	0
2013/10/24	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	GOVI	08/05/2014	442.00	Call	GOVI	142,830.0000	14.2830	136,810.0000	13.6810	(4.215)	0	0	0
2013/10/24	GOVI	08/05/2014			GOVI	456.2830	456.2830	455.6810	455.6810	(0.132)	0.0000	0.0000	0
2013/10/24	GOVI	08/05/2014	442.01	Call	GOVI	142,730.0000	14.2730	136,710.0000	13.6710	(4.218)	0	0	0
2013/10/24	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	GOVI	08/05/2014	441.99	Call	GOVI	142,930.0000	14.2930	136,910.0000	13.6910	(4.212)	0	0	0
2013/10/24	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/10/24	IGOV	07/11/2013			Index Future	197.5950	197.5950	197.6800	197.6800	0.043	0.0000	0.0000	1,166
2013/10/24	IGOV	06/02/2014			Index Future	200.2190	200.2190	200.3050	200.3050	0.043	0.0000	0.0000	190
2013/10/24	ILBI	07/11/2013			Index Future	535.0160	535.0160	535.8210	535.8210	0.150	0.0000	0.0000	0
2013/10/24	ILBI	06/02/2014			Index Future	542.2250	542.2250	543.0410	543.0410	0.150	0.0000	0.0000	186
2013/10/24	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/10/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/10/24	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/10/24	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/10/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/10/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/10/24	JBAF	20/11/2013			Jibar Tradeable Future	5.1600	94.8400	5.1500	94.8500	(0.194)	0.0000	0.0000	100
2013/10/24	JBAF	18/12/2013			Jibar Tradeable Future	5.1700	94.8300	5.1600	94.8400	(0.193)	0.0000	0.0000	1,500
2013/10/24	JBAF	15/01/2014			Jibar Tradeable Future	5.1800	94.8200	5.1800	94.8200	0.000	0.0000	0.0000	1,000
2013/10/24	JBAF	19/02/2014			Jibar Tradeable Future	5.2200	94.7800	5.2400	94.7600	0.383	0.0000	0.0000	0
2013/10/24	JBAF	19/03/2014			Jibar Tradeable Future	5.2600	94.7400	5.2900	94.7100	0.570	0.0000	0.0000	400

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
2013/10/24	JBAF	16/04/2014			Jibar Tradeable Future	5.3300	94.6700	5.3700	94.6300	0.750	0.0000	0.0000	0
2013/10/24	JBAF	18/06/2014			Jibar Tradeable Future	5.5100	94.4900	5.5500	94.4500	0.726	0.0000	0.0000	1,000
2013/10/24	JBAF	17/09/2014			Jibar Tradeable Future	5.7200	94.2800	5.7900	94.2100	1.224	0.0000	0.0000	1,000
2013/10/24	JBAF	17/12/2014			Jibar Tradeable Future	5.9300	94.0700	5.9900	94.0100	1.012	0.0000	0.0000	1,000
2013/10/24	JBAF	18/03/2015			Jibar Tradeable Future	6.1700	93.8300	6.2300	93.7700	0.972	0.0000	0.0000	150
2013/10/24	JBAF	17/06/2015			Jibar Tradeable Future	6.4200	93.5800	6.4800	93.5200	0.935	0.0000	0.0000	2,000
2013/10/24	JBAF	16/09/2015			Jibar Tradeable Future	6.6700	93.3300	6.7300	93.2700	0.900	0.0000	0.0000	0
2013/10/24	R023	07/11/2013	6.50	Put	Bond Future	5,983.8500	5.9838	5,943.9300	5.9439	(0.667)	0	0	0
2013/10/24	R023	07/11/2013			Bond Future	7.3531	104.1856	7.3472	104.2255	(0.080)	0.0000	0.0000	12,954
2013/10/24	R023	07/11/2013	6.49	Put	Bond Future	6,056.5800	6.0566	6,016.6600	6.0167	(0.659)	0	0	0
2013/10/24	R023	07/11/2013	6.51	Put	Bond Future	5,911.1700	5.9112	5,871.2500	5.8713	(0.675)	0	0	0
2013/10/24	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	R023	06/02/2014			Bond Future	7.4345	105.5560	7.4284	105.5965	(0.083)	0.0000	0.0000	0
2013/10/24	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	R023	06/02/2014	7.84	Call	Bond Future	2,626.8100	2.6268	2,667.2700	2.6673	1.540	0	0	0
2013/10/24	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	R023	06/02/2014	7.85	Call	Bond Future	2,690.4900	2.6905	2,730.9500	2.7310	1.504	0	0	0
2013/10/24	R023	06/02/2014	7.86	Call	Bond Future	2,754.1300	2.7541	2,794.5900	2.7946	1.469	0	0	0
2013/10/24	R157	07/11/2013			Bond Future	5.7273	115.5337	5.7214	115.5449	(0.104)	0.0000	0.0000	27,649
2013/10/24	R157	07/11/2013	5.60	Call	Bond Future	128.0800	0.1281	124.7800	0.1248	(2.577)	0	0	0
2013/10/24	R157	07/11/2013	5.59	Put	Bond Future	379.8900	0.3799	365.4000	0.3654	(3.814)	0	0	0
2013/10/24	R157	07/11/2013	5.61	Put	Bond Future	355.1000	0.3551	340.6900	0.3407	(4.058)	0	0	0
2013/10/24	R157	07/11/2013	5.60	Put	Bond Future	367.3800	0.3674	352.9300	0.3529	(3.933)	0	0	0
2013/10/24	R157	07/11/2013	5.61	Call	Bond Future	134.6200	0.1346	131.3600	0.1314	(2.422)	0	0	0
2013/10/24	R157	07/11/2013	5.59	Call	Bond Future	121.7700	0.1218	118.4300	0.1184	(2.743)	0	0	0
2013/10/24	R157	06/02/2014	5.64	Call	Bond Future	438.4400	0.4384	440.6400	0.4406	0.502	0	0	0
2013/10/24	R157	06/02/2014	5.65	Put	Bond Future	702.6700	0.7027	693.6200	0.6936	(1.288)	0	0	0
2013/10/24	R157	06/02/2014			Bond Future	5.8090	117.0534	5.8020	117.0647	(0.120)	0.0000	0.0000	606
2013/10/24	R157	06/02/2014	5.65	Call	Bond Future	445.5500	0.4455	447.7900	0.4478	0.503	0	0	0
2013/10/24	R157	06/02/2014	5.66	Call	Bond Future	452.7200	0.4527	455.0100	0.4550	0.506	0	0	0
2013/10/24	R157	06/02/2014	5.64	Put	Bond Future	711.7600	0.7118	702.6700	0.7027	(1.277)	0	0	0
2013/10/24	R157	06/02/2014	5.66	Put	Bond Future	693.6500	0.6936	684.6500	0.6847	(1.297)	0	0	0
2013/10/24	R157	08/05/2014	5.20	Call	Bond Future	290.2200	0.2902	291.6400	0.2916	0.489	0	0	0
2013/10/24	R157	08/05/2014			Bond Future	5.8837	111.8186	5.8764	111.8285	(0.123)	0.0000	0.0000	0
2013/10/24	R157	08/05/2014	5.21	Call	Bond Future	294.1200	0.2941	295.5600	0.2956	0.490	0	0	0
2013/10/24	R157	08/05/2014	5.19	Call	Bond Future	286.3700	0.2864	287.7600	0.2878	0.485	0	0	0
2013/10/24	R157	08/05/2014	5.20	Put	Bond Future	1,225.4200	1.2254	1,216.9800	1.2170	(0.689)	0	0	0
2013/10/24	R157	08/05/2014	5.19	Put	Bond Future	1,235.3300	1.2353	1,226.8600	1.2269	(0.686)	0	0	0
2013/10/24	R157	08/05/2014	5.21	Put	Bond Future	1,215.5600	1.2156	1,207.1400	1.2071	(0.693)	0	0	0
2013/10/24	R157	07/08/2014	6.76	Put	Bond Future	399.0000	0.3990	394.2500	0.3942	(1.190)	0	0	0
2013/10/24	R157	07/08/2014			Bond Future	5.9250	113.3879	5.9147	113.3993	(0.173)	0.0000	0.0000	0
2013/10/24	R157	07/08/2014	6.75	Put	Bond Future	402.1600	0.4022	397.3800	0.3974	(1.189)	0	0	0
2013/10/24	R157	07/08/2014	6.74	Call	Bond Future	1,301.3200	1.3013	1,307.8600	1.3079	0.503	0	0	0

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2013/10/24	R157	07/08/2014	6.75	Call	Bond Future	1,309.0600	1.3091	1,315.6300	1.3156	0.502	0	0	0
2013/10/24	R157	07/08/2014	6.76	Call	Bond Future	1,316.8200	1.3168	1,323.4200	1.3234	0.501	0	0	0
2013/10/24	R157	07/08/2014	6.74	Put	Bond Future	405.3400	0.4053	400.5300	0.4005	(1.187)	0	0	0
2013/10/24	R186	07/11/2013	9.00	Put	Bond Future	0.1500	0.0002	0.1500	0.0002	0.000	0	0	1,200
2013/10/24	R186	07/11/2013	8.16	Put	Bond Future	151.1100	0.1511	180.3400	0.1803	19.344	0	0	0
2013/10/24	R186	07/11/2013			Bond Future	7.7129	126.8477	7.7624	126.3838	0.641	0.0000	0.0000	56,682
2013/10/24	R186	07/11/2013	6.50	Put	Bond Future	12,197.8100	12.1978	12,661.7300	12.6617	3.803	0	0	0
2013/10/24	R186	07/11/2013	8.15	Put	Bond Future	160.2700	0.1603	191.2600	0.1913	19.336	0	0	0
2013/10/24	R186	07/11/2013	6.75	Put	Bond Future	9,552.8000	9.5528	10,015.8600	10.0159	4.847	0	0	0
2013/10/24	R186	07/11/2013	8.50	Call	Bond Future	7,123.2900	7.1233	6,661.8400	6.6618	(6.478)	0	0	0
2013/10/24	R186	07/11/2013	8.14	Call	Bond Future	4,100.4800	4.1005	3,669.3400	3.6693	(10.514)	0	0	0
2013/10/24	R186	07/11/2013	8.25	Put	Bond Future	86.9500	0.0870	103.6400	0.1036	19.195	0	0	0
2013/10/24	R186	07/11/2013	8.75	Call	Bond Future	9,247.0400	9.2470	8,783.2900	8.7833	(5.015)	0	0	0
2013/10/24	R186	07/11/2013	8.00	Call	Bond Future	3,025.4600	3.0255	2,629.7800	2.6298	(13.078)	0	0	1,000
2013/10/24	R186	07/11/2013	8.15	Call	Bond Future	4,180.7700	4.1808	3,747.7900	3.7478	(10.356)	0	0	0
2013/10/24	R186	07/11/2013	6.50	Call	Bond Future	0.0700	0.0001	0.0200	0.0000	(71.429)	0	0	5,290
2013/10/24	R186	07/11/2013	8.16	Call	Bond Future	4,261.4300	4.2614	3,826.6900	3.8267	(10.202)	0	0	0
2013/10/24	R186	07/11/2013	8.00	Put	Bond Future	363.8100	0.3638	432.1000	0.4321	18.771	0	0	0
2013/10/24	R186	07/11/2013	9.00	Call	Bond Future	11,326.7000	11.3267	10,862.7300	10.8627	(4.096)	0	0	0
2013/10/24	R186	07/11/2013	8.25	Call	Bond Future	5,001.4100	5.0014	4,554.1300	4.5541	(8.943)	0	0	0
2013/10/24	R186	07/11/2013	8.75	Put	Bond Future	1.8600	0.0019	2.0800	0.0021	11.828	0	0	1,030
2013/10/24	R186	07/11/2013	6.75	Call	Bond Future	1.4700	0.0015	0.5600	0.0006	(61.905)	0	0	1,000
2013/10/24	R186	07/11/2013	8.50	Put	Bond Future	14.9100	0.0149	17.4300	0.0174	16.901	0	0	4,000
2013/10/24	R186	07/11/2013	8.14	Put	Bond Future	169.9000	0.1699	202.7300	0.2027	19.323	0	0	0
2013/10/24	R186	06/02/2014	8.75	Put	Bond Future	817.1000	0.8171	885.3600	0.8854	8.354	0	0	250
2013/10/24	R186	06/02/2014			Bond Future	7.7920	123.2268	7.8431	122.7568	0.656	0.0000	0.0000	336
2013/10/24	R186	06/02/2014	7.75	Call	Bond Future	3,345.9100	3.3459	3,100.7500	3.1007	(7.327)	0	0	0
2013/10/24	R186	06/02/2014	7.74	Put	Bond Future	3,781.9400	3.7819	4,008.7300	4.0087	5.997	0	0	0
2013/10/24	R186	06/02/2014	7.76	Put	Bond Future	3,685.6400	3.6856	3,908.4700	3.9085	6.046	0	0	0
2013/10/24	R186	06/02/2014	8.75	Call	Bond Future	9,216.9400	9.2169	8,815.2300	8.8152	(4.358)	0	0	0
2013/10/24	R186	06/02/2014	7.75	Put	Bond Future	3,733.3100	3.7333	3,958.1200	3.9581	6.022	0	0	0
2013/10/24	R186	06/02/2014	7.76	Call	Bond Future	3,390.7500	3.3907	3,143.6100	3.1436	(7.289)	0	0	0
2013/10/24	R186	06/02/2014	7.74	Call	Bond Future	3,301.9400	3.3019	3,058.7600	3.0588	(7.365)	0	0	0
2013/10/24	R186	08/05/2014	7.50	Put	Bond Future	6,830.3800	6.8304	7,104.0500	7.1040	4.007	0	0	0
2013/10/24	R186	08/05/2014			Bond Future	7.8715	124.8837	7.9247	124.4057	0.675	0.0000	0.0000	540
2013/10/24	R186	08/05/2014	7.09	Put	Bond Future	9,476.9200	9.4769	9,807.1400	9.8071	3.484	0	0	0
2013/10/24	R186	08/05/2014	7.10	Call	Bond Future	2,163.7600	2.1638	2,014.6300	2.0146	(6.892)	0	0	0
2013/10/24	R186	08/05/2014	8.50	Call	Bond Future	8,144.5100	8.1445	7,806.5600	7.8066	(4.149)	0	0	0
2013/10/24	R186	08/05/2014	7.11	Call	Bond Future	2,190.6500	2.1906	2,040.2000	2.0402	(6.868)	0	0	0
2013/10/24	R186	08/05/2014	7.09	Call	Bond Future	2,137.0900	2.1371	1,989.2800	1.9893	(6.916)	0	0	0
2013/10/24	R186	08/05/2014	8.50	Put	Bond Future	2,658.5100	2.6585	2,798.5900	2.7986	5.269	0	0	1,933
2013/10/24	R186	08/05/2014	7.11	Put	Bond Future	9,335.1100	9.3351	9,662.6900	9.6627	3.509	0	0	0
2013/10/24	R186	08/05/2014	7.50	Call	Bond Future	3,415.3700	3.4154	3,211.0100	3.2110	(5.984)	0	0	1,933
2013/10/24	R186	08/05/2014	7.10	Put	Bond Future	9,405.8500	9.4059	9,734.7500	9.7348	3.497	0	0	0
2013/10/24	R186	07/08/2014	8.31	Call	Bond Future	7,441.0100	7.4410	7,139.4500	7.1395	(4.053)	0	0	0
2013/10/24	R186	07/08/2014			Bond Future	7.9458	121.3441	8.0007	120.8607	0.691	0.0000	0.0000	0
2013/10/24	R186	07/08/2014	8.92	Put	Bond Future	2,541.9700	2.5420	2,663.5800	2.6636	4.784	0	0	840

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2013/10/24	R186	07/08/2014	8.29	Call	Bond Future	7,341.3200	7.3413	7,041.9500	7.0420	(4.078)	0	0	0
2013/10/24	R186	07/08/2014	8.30	Call	Bond Future	7,391.0900	7.3911	7,090.6200	7.0906	(4.065)	0	0	0
2013/10/24	R186	07/08/2014	8.29	Put	Bond Future	4,356.1600	4.3562	4,540.1400	4.5401	4.223	0	0	0
2013/10/24	R186	07/08/2014	8.31	Put	Bond Future	4,285.5700	4.2856	4,467.3600	4.4674	4.242	0	0	0
2013/10/24	R186	07/08/2014	8.92	Call	Bond Future	10,729.0500	10.7290	10,367.3100	10.3673	(3.372)	0	0	0
2013/10/24	R186	07/08/2014	8.30	Put	Bond Future	4,320.7500	4.3207	4,503.6300	4.5036	4.233	0	0	0
2013/10/24	R197	07/11/2013			Bond Future	280.6017	280.6017	280.6694	280.6694	0.024	0.0000	0.0000	2,049
2013/10/24	R197	07/11/2013	279.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	R197	07/11/2013	280.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	R197	07/11/2013	280.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	R197	07/11/2013	279.99	Call	Bond Future	611.7000	0.6117	679.4500	0.6794	11.076	0	0	0
2013/10/24	R197	07/11/2013	280.00	Call	Bond Future	601.7000	0.6017	669.4500	0.6694	11.260	0	0	0
2013/10/24	R197	07/11/2013	280.01	Call	Bond Future	591.7000	0.5917	659.4500	0.6594	11.450	0	0	0
2013/10/24	R201	07/11/2013	4.79	Put	Bond Future	189.5500	0.1895	168.2900	0.1683	(11.216)	0	0	0
2013/10/24	R201	07/11/2013			Bond Future	4.8956	107.5367	4.8707	107.5641	(0.510)	0.0000	0.0000	0
2013/10/24	R201	07/11/2013	4.80	Put	Bond Future	182.5000	0.1825	161.5700	0.1616	(11.468)	0	0	0
2013/10/24	R201	07/11/2013	4.81	Put	Bond Future	175.6000	0.1756	155.0100	0.1550	(11.726)	0	0	0
2013/10/24	R201	07/11/2013	4.79	Call	Bond Future	73.4400	0.0734	79.6100	0.0796	8.401	0	0	0
2013/10/24	R201	07/11/2013	4.80	Call	Bond Future	77.3900	0.0774	83.8900	0.0839	8.399	0	0	0
2013/10/24	R201	07/11/2013	4.81	Call	Bond Future	81.4900	0.0815	88.3300	0.0883	8.394	0	0	0
2013/10/24	R201	06/02/2014	5.24	Put	Bond Future	124.4600	0.1245	115.6800	0.1157	(7.054)	0	0	0
2013/10/24	R201	06/02/2014			Bond Future	4.7704	104.5433	4.7379	104.5711	(0.681)	0.0000	0.0000	0
2013/10/24	R201	06/02/2014	5.26	Put	Bond Future	120.0600	0.1201	111.5000	0.1115	(7.130)	0	0	0
2013/10/24	R201	06/02/2014	5.24	Call	Bond Future	524.3700	0.5244	543.3500	0.5434	3.620	0	0	0
2013/10/24	R201	06/02/2014	5.25	Put	Bond Future	122.2400	0.1222	113.5800	0.1136	(7.084)	0	0	0
2013/10/24	R201	06/02/2014	5.25	Call	Bond Future	530.6400	0.5306	549.7400	0.5497	3.599	0	0	0
2013/10/24	R201	06/02/2014	5.26	Call	Bond Future	536.9500	0.5370	556.1500	0.5562	3.576	0	0	0
2013/10/24	R201	08/05/2014			Bond Future	4.4964	105.9490	4.4526	105.9757	(0.976)	0.0000	0.0000	0
2013/10/24	R201	08/05/2014	4.75	Call	Bond Future	393.3100	0.3933	408.1800	0.4082	3.781	0	0	0
2013/10/24	R201	08/05/2014	4.76	Call	Bond Future	397.1200	0.3971	412.0700	0.4121	3.765	0	0	0
2013/10/24	R201	08/05/2014	4.74	Call	Bond Future	389.8200	0.3898	404.6100	0.4046	3.794	0	0	0
2013/10/24	R201	08/05/2014	4.76	Put	Bond Future	237.1500	0.2371	225.4300	0.2254	(4.942)	0	0	0
2013/10/24	R201	08/05/2014	4.75	Put	Bond Future	239.4000	0.2394	227.6000	0.2276	(4.929)	0	0	0
2013/10/24	R201	08/05/2014	4.74	Put	Bond Future	241.9700	0.2420	230.0900	0.2301	(4.910)	0	0	0
2013/10/24	R201	07/08/2014	5.31	Put	Bond Future	59.2000	0.0592	54.2200	0.0542	(8.412)	0	0	0
2013/10/24	R201	07/08/2014			Bond Future	3.6492	103.0257	3.5717	103.0540	(2.124)	0.0000	0.0000	0
2013/10/24	R201	07/08/2014	5.30	Put	Bond Future	59.8300	0.0598	54.8000	0.0548	(8.407)	0	0	0
2013/10/24	R201	07/08/2014	5.31	Call	Bond Future	661.8100	0.6618	685.1400	0.6851	3.525	0	0	0
2013/10/24	R201	07/08/2014	5.29	Call	Bond Future	655.8600	0.6559	679.1100	0.6791	3.545	0	0	0
2013/10/24	R201	07/08/2014	5.30	Call	Bond Future	658.8400	0.6588	682.1200	0.6821	3.533	0	0	0
2013/10/24	R201	07/08/2014	5.29	Put	Bond Future	60.4600	0.0605	55.4000	0.0554	(8.369)	0	0	0
2013/10/24	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	R202	07/11/2013			Bond Future	207.7574	207.7574	207.9654	207.9654	0.100	0.0000	0.0000	43,395
2013/10/24	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	R202	07/11/2013	209.00	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
2013/10/24	R202	07/11/2013	208.99	Put	Bond Future	1,232.6000	1.2326	1,024.5800	1.0246	(16.877)	0	0	0
2013/10/24	R202	07/11/2013	209.01	Put	Bond Future	1,252.6000	1.2526	1,044.5800	1.0446	(16.607)	0	0	0
2013/10/24	R202	07/11/2013	209.00	Put	Bond Future	1,242.6000	1.2426	1,034.5800	1.0346	(16.741)	0	0	0
2013/10/24	R203	07/11/2013	6.01	Call	Bond Future	48.3300	0.0483	46.1300	0.0461	(4.552)	0	0	0
2013/10/24	R203	07/11/2013			Bond Future	6.3843	107.5733	6.3732	107.6119	(0.173)	0.0000	0.0000	19,563
2013/10/24	R203	07/11/2013	5.99	Call	Bond Future	41.6700	0.0417	39.5500	0.0396	(5.088)	0	0	0
2013/10/24	R203	07/11/2013	5.71	Put	Bond Future	2,387.2900	2.3873	2,348.1800	2.3482	(1.638)	0	0	0
2013/10/24	R203	07/11/2013	6.00	Call	Bond Future	44.9000	0.0449	42.7300	0.0427	(4.833)	0	0	0
2013/10/24	R203	07/11/2013	571.00	Call	Bond Future	105,343.7800	105.3438	105,382.3900	105.3824	0.037	0	0	0
2013/10/24	R203	07/11/2013	5.99	Put	Bond Future	1,427.8000	1.4278	1,387.0700	1.3871	(2.853)	0	0	0
2013/10/24	R203	07/11/2013	6.01	Put	Bond Future	1,363.6200	1.3636	1,322.8100	1.3228	(2.993)	0	0	0
2013/10/24	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	R203	07/11/2013	5.71	Call	Bond Future	3.3900	0.0034	2.8900	0.0029	(14.749)	0	0	15
2013/10/24	R203	07/11/2013	6.00	Put	Bond Future	1,395.6000	1.3956	1,354.8200	1.3548	(2.922)	0	0	0
2013/10/24	R203	06/02/2014	6.4754		Bond Future	6.4754	108.9883	6.4634	109.0275	(0.185)	0.0000	0.0000	6
2013/10/24	R203	06/02/2014	6.14	Put	Bond Future	1,697.9300	1.6979	1,667.7300	1.6677	(1.779)	0	0	0
2013/10/24	R203	06/02/2014	5.95	Put	Bond Future	2,139.5700	2.1396	2,106.6500	2.1066	(1.539)	0	0	0
2013/10/24	R203	06/02/2014	6.84	Put	Bond Future	580.3200	0.5803	563.1500	0.5631	(2.959)	0	0	0
2013/10/24	R203	06/02/2014	6.16	Put	Bond Future	1,654.6400	1.6546	1,624.7500	1.6247	(1.806)	0	0	0
2013/10/24	R203	06/02/2014	6.15	Put	Bond Future	1,676.2100	1.6762	1,646.1600	1.6462	(1.793)	0	0	0
2013/10/24	R203	06/02/2014	6.84	Call	Bond Future	1,762.8500	1.7628	1,784.8100	1.7848	1.246	0	0	13
2013/10/24	R203	06/02/2014	6.16	Call	Bond Future	618.5800	0.6186	627.8200	0.6278	1.494	0	0	0
2013/10/24	R203	06/02/2014	5.95	Call	Bond Future	406.6800	0.4067	412.8900	0.4129	1.527	0	0	16
2013/10/24	R203	06/02/2014	6.14	Call	Bond Future	595.7400	0.5957	604.6700	0.6047	1.499	0	0	0
2013/10/24	R203	06/02/2014	6.15	Call	Bond Future	607.0900	0.6071	616.1700	0.6162	1.496	0	0	0
2013/10/24	R203	08/05/2014	5.76	Call	Bond Future	491.7700	0.4918	498.3700	0.4984	1.342	0	0	0
2013/10/24	R203	08/05/2014	6.84	Call	Bond Future	1,878.7700	1.8788	1,898.2200	1.8982	1.035	0	0	13
2013/10/24	R203	08/05/2014	7.40	Put	Bond Future	518.4500	0.5184	506.6000	0.5066	(2.286)	0	0	0
2013/10/24	R203	08/05/2014	5.74	Call	Bond Future	476.7800	0.4768	483.1900	0.4832	1.344	0	0	0
2013/10/24	R203	08/05/2014	6.5636		Bond Future	6.5636	106.2929	6.5511	106.3310	(0.191)	0.0000	0.0000	0
2013/10/24	R203	08/05/2014	5.76	Put	Bond Future	2,976.6600	2.9767	2,945.1200	2.9451	(1.060)	0	0	0
2013/10/24	R203	08/05/2014	6.84	Put	Bond Future	1,040.5600	1.0406	1,021.8700	1.0219	(1.796)	0	0	0
2013/10/24	R203	08/05/2014	5.75	Put	Bond Future	3,000.5000	3.0005	2,968.8700	2.9689	(1.054)	0	0	0
2013/10/24	R203	08/05/2014	5.74	Put	Bond Future	3,024.4300	3.0244	2,992.7000	2.9927	(1.049)	0	0	0
2013/10/24	R203	08/05/2014	7.40	Call	Bond Future	3,029.8900	3.0299	3,056.1800	3.0562	0.868	0	0	16
2013/10/24	R203	08/05/2014	5.75	Call	Bond Future	484.2300	0.4842	490.7400	0.4907	1.344	0	0	0
2013/10/24	R203	07/08/2014	7.30	Call	Bond Future	2,727.0300	2.7270	2,751.7100	2.7517	0.905	0	0	0
2013/10/24	R203	07/08/2014	6.6412		Bond Future	6.6412	107.7841	6.6271	107.8241	(0.213)	0.0000	0.0000	0
2013/10/24	R203	07/08/2014	7.31	Call	Bond Future	2,746.1800	2.7462	2,770.9600	2.7710	0.902	0	0	0
2013/10/24	R203	07/08/2014	6.84	Put	Bond Future	1,359.2500	1.3593	1,339.0400	1.3390	(1.487)	0	0	0
2013/10/24	R203	07/08/2014	7.29	Put	Bond Future	891.0600	0.8911	875.6600	0.8757	(1.728)	0	0	0
2013/10/24	R203	07/08/2014	7.31	Put	Bond Future	873.9300	0.8739	858.7300	0.8587	(1.739)	0	0	0
2013/10/24	R203	07/08/2014	7.29	Call	Bond Future	2,707.9300	2.7079	2,732.5100	2.7325	0.908	0	0	0
2013/10/24	R203	07/08/2014	7.30	Put	Bond Future	882.4600	0.8825	867.1600	0.8672	(1.734)	0	0	0
2013/10/24	R203	07/08/2014	6.84	Call	Bond Future	1,920.1700	1.9202	1,939.9400	1.9399	1.030	0	0	30
2013/10/24	R204	07/11/2013			Bond Future	6.5978	109.1327	6.5919	109.1590	(0.090)	0.0000	0.0000	31,288

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2013/10/24	R204	07/11/2013	7.00	Put	Bond Future	61.5900	0.0616	51.6900	0.0517	(16.074)	0	0	1,270
2013/10/24	R204	07/11/2013	6.29	Put	Bond Future	1,480.7000	1.4807	1,447.8900	1.4479	(2.216)	0	0	0
2013/10/24	R204	07/11/2013	6.31	Put	Bond Future	1,405.1600	1.4052	1,372.0400	1.3720	(2.357)	0	0	0
2013/10/24	R204	07/11/2013	6.29	Call	Bond Future	105.4800	0.1055	98.8700	0.0989	(6.267)	0	0	0
2013/10/24	R204	07/11/2013	6.30	Put	Bond Future	1,442.7400	1.4427	1,409.7700	1.4098	(2.285)	0	0	0
2013/10/24	R204	07/11/2013	7.00	Call	Bond Future	1,826.1000	1.8261	1,842.4000	1.8424	0.893	0	0	0
2013/10/24	R204	07/11/2013	6.30	Call	Bond Future	112.5400	0.1125	105.7700	0.1058	(6.016)	0	0	0
2013/10/24	R204	07/11/2013	6.31	Call	Bond Future	119.9600	0.1200	113.0400	0.1130	(5.769)	0	0	0
2013/10/24	R204	06/02/2014	6.39	Call	Bond Future	885.9900	0.8860	889.5400	0.8895	0.401	0	0	0
2013/10/24	R204	06/02/2014			Bond Future	6.6778	106.5383	6.6715	106.5648	(0.094)	0.0000	0.0000	0
2013/10/24	R204	06/02/2014	6.41	Call	Bond Future	917.9800	0.9180	921.7300	0.9217	0.409	0	0	0
2013/10/24	R204	06/02/2014	6.40	Call	Bond Future	901.8900	0.9019	905.5400	0.9055	0.405	0	0	0
2013/10/24	R204	06/02/2014	6.39	Put	Bond Future	2,110.7000	2.1107	2,087.7500	2.0878	(1.087)	0	0	0
2013/10/24	R204	06/02/2014	6.41	Put	Bond Future	2,057.0100	2.0570	2,034.2600	2.0343	(1.106)	0	0	0
2013/10/24	R204	06/02/2014	6.40	Put	Bond Future	2,083.7500	2.0838	2,060.9000	2.0609	(1.097)	0	0	0
2013/10/24	R204	08/05/2014			Bond Future	6.7601	107.9708	6.7538	107.9961	(0.093)	0.0000	0.0000	0
2013/10/24	R204	08/05/2014	6.05	Call	Bond Future	805.3700	0.8054	808.4300	0.8084	0.380	0	0	0
2013/10/24	R204	08/05/2014	6.06	Call	Bond Future	817.0000	0.8170	820.1200	0.8201	0.382	0	0	0
2013/10/24	R204	08/05/2014	6.04	Call	Bond Future	793.8500	0.7939	796.8600	0.7969	0.379	0	0	0
2013/10/24	R204	08/05/2014	6.05	Put	Bond Future	3,706.9200	3.7069	3,684.6200	3.6846	(0.602)	0	0	0
2013/10/24	R204	08/05/2014	6.04	Put	Bond Future	3,736.9500	3.7369	3,714.6000	3.7146	(0.598)	0	0	0
2013/10/24	R204	08/05/2014	6.06	Put	Bond Future	3,677.0100	3.6770	3,654.7700	3.6548	(0.605)	0	0	0
2013/10/24	R204	07/08/2014			Bond Future	6.8342	105.4536	6.8271	105.4806	(0.104)	0.0000	0.0000	0
2013/10/24	R204	07/08/2014	7.44	Put	Bond Future	1,331.8700	1.3319	1,319.1500	1.3191	(0.955)	0	0	0
2013/10/24	R204	07/08/2014	7.46	Put	Bond Future	1,306.9800	1.3070	1,294.4000	1.2944	(0.963)	0	0	0
2013/10/24	R204	07/08/2014	7.45	Put	Bond Future	1,319.3800	1.3194	1,306.7300	1.3067	(0.959)	0	0	0
2013/10/24	R204	07/08/2014	7.46	Call	Bond Future	3,660.8400	3.6608	3,675.2700	3.6753	0.394	0	0	0
2013/10/24	R204	07/08/2014	7.78	Call	Bond Future	4,490.6800	4.4907	4,507.3300	4.5073	0.371	0	0	0
2013/10/24	R204	07/08/2014	7.44	Call	Bond Future	3,611.5200	3.6115	3,625.8100	3.6258	0.396	0	0	0
2013/10/24	R204	07/08/2014	7.78	Put	Bond Future	958.3200	0.9583	947.9600	0.9480	(1.081)	0	0	530
2013/10/24	R204	07/08/2014	7.45	Call	Bond Future	3,636.1400	3.6361	3,650.5000	3.6505	0.395	0	0	0
2013/10/24	R206	07/11/2013	4.31	Put	Bond Future	141.8000	0.1418	144.7400	0.1447	2.073	0	0	0
2013/10/24	R206	07/11/2013			Bond Future	5.0842	102.8333	5.1045	102.8296	0.398	0.0000	0.0000	0
2013/10/24	R206	07/11/2013	4.30	Put	Bond Future	143.4600	0.1435	146.4200	0.1464	2.063	0	0	0
2013/10/24	R206	07/11/2013	4.31	Call	Bond Future	3.2500	0.0033	2.5600	0.0026	(21.231)	0	0	0
2013/10/24	R206	07/11/2013	4.29	Call	Bond Future	2.9900	0.0030	2.3500	0.0024	(21.405)	0	0	0
2013/10/24	R206	07/11/2013	4.30	Call	Bond Future	3.1200	0.0031	2.4500	0.0025	(21.474)	0	0	0
2013/10/24	R206	07/11/2013	4.29	Put	Bond Future	145.1300	0.1451	148.1200	0.1481	2.060	0	0	0
2013/10/24	R207	07/11/2013	6.70	Call	Bond Future	269.5500	0.2695	245.5500	0.2455	(8.904)	0	0	0
2013/10/24	R207	07/11/2013			Bond Future	6.9181	103.9950	6.9223	103.9742	0.060	0.0000	0.0000	21,989
2013/10/24	R207	07/11/2013	6.71	Call	Bond Future	283.0000	0.2830	258.4400	0.2584	(8.678)	0	0	0
2013/10/24	R207	07/11/2013	6.69	Put	Bond Future	1,406.9200	1.4069	1,404.3400	1.4043	(0.183)	0	0	0
2013/10/24	R207	07/11/2013	6.71	Put	Bond Future	1,331.8700	1.3319	1,328.1500	1.3281	(0.279)	0	0	0
2013/10/24	R207	07/11/2013	6.69	Call	Bond Future	256.5700	0.2566	233.1500	0.2332	(9.128)	0	0	0
2013/10/24	R207	07/11/2013	6.70	Put	Bond Future	1,369.1400	1.3691	1,365.9800	1.3660	(0.231)	0	0	0
2013/10/24	R207	06/02/2014			Bond Future	7.0010	101.7238	7.0054	101.7027	0.063	0.0000	0.0000	1,081

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2013/10/24	R207	06/02/2014	6.65	Call	Bond Future	1,066.4400		1.0664	1,051.0000	1.0510	(1.448)	0	0	0
2013/10/24	R207	06/02/2014	6.64	Put	Bond Future	2,807.1500		2.8071	2,812.9200	2.8129	0.206	0	0	0
2013/10/24	R207	06/02/2014	6.66	Put	Bond Future	2,743.4200		2.7434	2,748.9600	2.7490	0.202	0	0	0
2013/10/24	R207	06/02/2014	6.65	Put	Bond Future	2,775.1700		2.7752	2,780.8300	2.7808	0.204	0	0	0
2013/10/24	R207	06/02/2014	6.66	Call	Bond Future	1,083.8500		1.0839	1,068.2900	1.0683	(1.436)	0	0	0
2013/10/24	R207	06/02/2014	6.64	Call	Bond Future	1,049.2200		1.0492	1,033.8900	1.0339	(1.461)	0	0	0
2013/10/24	R207	08/05/2014	6.19	Put	Bond Future	5,155.1000		5.1551	5,167.2900	5.1673	0.236	0	0	0
2013/10/24	R207	08/05/2014	6.21	Put	Bond Future	5,081.8700		5.0819	5,093.8900	5.0939	0.237	0	0	0
2013/10/24	R207	08/05/2014			Bond Future	7.0887		103.0916	7.0937	103.0688	0.070	0.0000	0.0000	0
2013/10/24	R207	08/05/2014	6.20	Put	Bond Future	5,118.4100		5.1184	5,130.5300	5.1305	0.237	0	0	0
2013/10/24	R207	08/05/2014	6.20	Call	Bond Future	900.5800		0.9006	889.8400	0.8898	(1.193)	0	0	0
2013/10/24	R207	08/05/2014	6.21	Call	Bond Future	912.6800		0.9127	901.8400	0.9018	(1.188)	0	0	0
2013/10/24	R207	08/05/2014	6.19	Call	Bond Future	888.6100		0.8886	877.9400	0.8779	(1.201)	0	0	0
2013/10/24	R207	07/08/2014	7.69	Call	Bond Future	4,198.4900		4.1985	4,179.6900	4.1797	(0.448)	0	0	0
2013/10/24	R207	07/08/2014	7.70	Put	Bond Future	1,906.4500		1.9065	1,909.5800	1.9096	0.164	0	0	0
2013/10/24	R207	07/08/2014			Bond Future	7.1701		100.8973	7.1751	100.8753	0.069	0.0000	0.0000	0
2013/10/24	R207	07/08/2014	7.70	Call	Bond Future	4,225.7900		4.2258	4,206.9500	4.2069	(0.446)	0	0	0
2013/10/24	R207	07/08/2014	7.71	Call	Bond Future	4,253.1700		4.2532	4,234.2900	4.2343	(0.444)	0	0	0
2013/10/24	R207	07/08/2014	7.69	Put	Bond Future	1,922.3100		1.9223	1,925.4800	1.9255	0.165	0	0	0
2013/10/24	R207	07/08/2014	7.71	Put	Bond Future	1,890.6900		1.8907	1,893.7800	1.8938	0.163	0	0	0
2013/10/24	R208	07/11/2013			Bond Future	7.0828		98.8988	7.0770	98.9318	(0.083)	0.0000	0.0000	10,578
2013/10/24	R208	07/11/2013	6.79	Put	Bond Future	1,818.6700		1.8187	1,776.3800	1.7764	(2.325)	0	0	0
2013/10/24	R208	07/11/2013	6.81	Put	Bond Future	1,724.7300		1.7247	1,682.0600	1.6821	(2.474)	0	0	0
2013/10/24	R208	07/11/2013	6.80	Put	Bond Future	1,771.4300		1.7714	1,728.9500	1.7290	(2.398)	0	0	0
2013/10/24	R208	07/11/2013	6.81	Call	Bond Future	179.8900		0.1799	170.2500	0.1702	(5.359)	0	0	0
2013/10/24	R208	07/11/2013	7.50	Put	Bond Future	77.6900		0.0777	65.1900	0.0652	(16.090)	0	0	1,520
2013/10/24	R208	07/11/2013	6.79	Call	Bond Future	159.4200		0.1594	150.1600	0.1502	(5.809)	0	0	0
2013/10/24	R208	07/11/2013	7.50	Call	Bond Future	2,383.1800		2.3832	2,403.7100	2.4037	0.861	0	0	0
2013/10/24	R208	07/11/2013	6.80	Call	Bond Future	169.4100		0.1694	159.9600	0.1600	(5.578)	0	0	0
2013/10/24	R208	06/02/2014	6.74	Put	Bond Future	3,281.9600		3.2820	3,251.3200	3.2513	(0.934)	0	0	0
2013/10/24	R208	06/02/2014			Bond Future	7.1627		100.1997	7.1565	100.2331	(0.086)	0.0000	0.0000	0
2013/10/24	R208	06/02/2014	6.76	Put	Bond Future	3,205.3400		3.2053	3,174.8900	3.1749	(0.950)	0	0	0
2013/10/24	R208	06/02/2014	6.75	Put	Bond Future	3,243.5200		3.2435	3,212.9700	3.2130	(0.942)	0	0	0
2013/10/24	R208	06/02/2014	6.74	Call	Bond Future	951.7300		0.9517	954.5100	0.9545	0.292	0	0	0
2013/10/24	R208	06/02/2014	6.75	Call	Bond Future	969.2000		0.9692	972.0700	0.9721	0.296	0	0	0
2013/10/24	R208	06/02/2014	6.76	Call	Bond Future	986.8900		0.9869	989.8600	0.9899	0.301	0	0	0
2013/10/24	R208	08/05/2014	6.31	Call	Bond Future	779.2900		0.7793	781.8400	0.7818	0.327	0	0	0
2013/10/24	R208	08/05/2014			Bond Future	7.2423		98.1505	7.2361	98.1830	(0.085)	0.0000	0.0000	0
2013/10/24	R208	08/05/2014	6.29	Call	Bond Future	755.7300		0.7557	758.1800	0.7582	0.324	0	0	0
2013/10/24	R208	08/05/2014	6.31	Put	Bond Future	5,838.4600		5.8385	5,808.4900	5.8085	(0.513)	0	0	0
2013/10/24	R208	08/05/2014	6.30	Put	Bond Future	5,882.6000		5.8826	5,852.5800	5.8526	(0.510)	0	0	0
2013/10/24	R208	08/05/2014	6.29	Put	Bond Future	5,926.9000		5.9269	5,896.8300	5.8968	(0.507)	0	0	0
2013/10/24	R208	08/05/2014	6.30	Call	Bond Future	767.4400		0.7674	769.9400	0.7699	0.326	0	0	0
2013/10/24	R208	07/08/2014	8.28	Call	Bond Future	6,061.9000		6.0619	6,082.7700	6.0828	0.344	0	0	0
2013/10/24	R208	07/08/2014			Bond Future	7.3157		99.5275	7.3090	99.5616	(0.092)	0.0000	0.0000	0
2013/10/24	R208	07/08/2014	7.80	Call	Bond Future	4,466.1900		4.4662	4,482.8700	4.4829	0.373	0	0	0
2013/10/24	R208	07/08/2014	7.79	Put	Bond Future	2,056.8700		2.0569	2,039.2900	2.0393	(0.855)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/10/24	R208	07/08/2014	7.81	Put	Bond Future	2,020.7700	2.0208	2,003.3800	2.0034	(0.861)	0	0	0
2013/10/24	R208	07/08/2014	7.80	Put	Bond Future	2,038.7500	2.0388	2,021.2700	2.0213	(0.857)	0	0	0
2013/10/24	R208	07/08/2014	7.81	Call	Bond Future	4,497.5400	4.4975	4,514.3100	4.5143	0.373	0	0	0
2013/10/24	R208	07/08/2014	8.28	Put	Bond Future	1,301.3800	1.3014	1,288.0900	1.2881	(1.021)	0	0	630
2013/10/24	R208	07/08/2014	7.79	Call	Bond Future	4,434.9400	4.4349	4,451.5200	4.4515	0.374	0	0	0
2013/10/24	R209	07/11/2013	8.80	Put	Bond Future	496.2900	0.4963	516.6100	0.5166	4.094	0	0	0
2013/10/24	R209	07/11/2013	9.50	Put	Bond Future	8.3400	0.0083	7.6500	0.0077	(8.273)	0	0	980
2013/10/24	R209	07/11/2013			Bond Future	8.5777	77.7315	8.6020	77.5357	0.283	0.0000	0.0000	19,784
2013/10/24	R209	07/11/2013	8.80	Call	Bond Future	2,262.3100	2.2623	2,086.8000	2.0868	(7.758)	0	0	0
2013/10/24	R209	07/11/2013	8.81	Call	Bond Future	2,319.0500	2.3191	2,142.3200	2.1423	(7.621)	0	0	0
2013/10/24	R209	07/11/2013	9.25	Call	Bond Future	5,198.2100	5.1982	5,001.3600	5.0014	(3.787)	0	0	0
2013/10/24	R209	07/11/2013	8.65	Call	Bond Future	1,490.6100	1.4906	1,338.9700	1.3390	(10.173)	0	0	0
2013/10/24	R209	07/11/2013	8.79	Call	Bond Future	2,206.1800	2.2062	2,031.9300	2.0319	(7.898)	0	0	0
2013/10/24	R209	07/11/2013	9.70	Put	Bond Future	1.6600	0.0017	1.4200	0.0014	(14.458)	0	0	1,520
2013/10/24	R209	07/11/2013	9.40	Call	Bond Future	6,245.3000	6.2453	6,048.5000	6.0485	(3.151)	0	0	0
2013/10/24	R209	07/11/2013	9.25	Put	Bond Future	45.6200	0.0456	44.6000	0.0446	(2.236)	0	0	1,000
2013/10/24	R209	07/11/2013	8.79	Put	Bond Future	518.2400	0.5182	539.8200	0.5398	4.164	0	0	0
2013/10/24	R209	07/11/2013	9.50	Call	Bond Future	6,939.6800	6.9397	6,743.1600	6.7432	(2.832)	0	0	0
2013/10/24	R209	07/11/2013	9.70	Call	Bond Future	8,306.1200	8.3061	8,110.0500	8.1100	(2.361)	0	0	0
2013/10/24	R209	07/11/2013	9.40	Put	Bond Future	16.9900	0.0170	16.0200	0.0160	(5.709)	0	0	5,000
2013/10/24	R209	07/11/2013	8.65	Put	Bond Future	909.1700	0.9092	953.3600	0.9534	4.860	0	0	4,700
2013/10/24	R209	07/11/2013	8.81	Put	Bond Future	475.0700	0.4751	494.1700	0.4942	4.020	0	0	0
2013/10/24	R209	06/02/2014	8.56	Call	Bond Future	3,079.4600	3.0795	2,967.7000	2.9677	(3.629)	0	0	0
2013/10/24	R209	06/02/2014			Bond Future	8.6559	78.7540	8.6808	78.5556	0.288	0.0000	0.0000	0
2013/10/24	R209	06/02/2014	8.54	Call	Bond Future	3,006.9000	3.0069	2,896.6400	2.8966	(3.667)	0	0	0
2013/10/24	R209	06/02/2014	8.55	Call	Bond Future	3,043.0600	3.0431	2,932.0500	2.9320	(3.648)	0	0	0
2013/10/24	R209	06/02/2014	8.54	Put	Bond Future	3,938.8900	3.9389	4,027.0400	4.0270	2.238	0	0	0
2013/10/24	R209	06/02/2014	8.56	Put	Bond Future	3,849.3300	3.8493	3,935.9800	3.9360	2.251	0	0	0
2013/10/24	R209	06/02/2014	8.55	Put	Bond Future	3,893.9200	3.8939	3,981.3200	3.9813	2.245	0	0	0
2013/10/24	R209	08/05/2014			Bond Future	8.7333	76.6680	8.7591	76.4659	0.295	0.0000	0.0000	0
2013/10/24	R209	08/05/2014	7.85	Call	Bond Future	1,882.0000	1.8820	1,814.7500	1.8147	(3.573)	0	0	0
2013/10/24	R209	08/05/2014	7.86	Call	Bond Future	1,904.6200	1.9046	1,836.8100	1.8368	(3.560)	0	0	0
2013/10/24	R209	08/05/2014	7.85	Put	Bond Future	9,335.3800	9.3354	9,470.3000	9.4703	1.445	0	0	0
2013/10/24	R209	08/05/2014	7.84	Call	Bond Future	1,859.5600	1.8596	1,792.8700	1.7929	(3.586)	0	0	0
2013/10/24	R209	08/05/2014	7.84	Put	Bond Future	9,403.6000	9.4036	9,539.0800	9.5391	1.441	0	0	0
2013/10/24	R209	08/05/2014	7.86	Put	Bond Future	9,267.4800	9.2675	9,401.8400	9.4018	1.450	0	0	0
2013/10/24	R209	07/08/2014	9.04	Put	Bond Future	4,686.4800	4.6865	4,761.9800	4.7620	1.611	0	0	0
2013/10/24	R209	07/08/2014			Bond Future	8.8066	77.7438	8.8330	77.5397	0.300	0.0000	0.0000	0
2013/10/24	R209	07/08/2014	9.06	Put	Bond Future	4,618.2800	4.6183	4,692.9200	4.6929	1.616	0	0	0
2013/10/24	R209	07/08/2014	9.05	Put	Bond Future	4,652.2700	4.6523	4,727.3400	4.7273	1.614	0	0	0
2013/10/24	R209	07/08/2014	9.05	Call	Bond Future	6,501.3300	6.5013	6,372.3200	6.3723	(1.984)	0	0	0
2013/10/24	R209	07/08/2014	9.06	Call	Bond Future	6,541.8000	6.5418	6,412.3600	6.4124	(1.979)	0	0	0
2013/10/24	R209	07/08/2014	9.04	Call	Bond Future	6,460.9600	6.4610	6,332.3800	6.3324	(1.990)	0	0	0
2013/10/24	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	R210	07/11/2013			Bond Future	159.2578	159.2578	159.2978	159.2978	0.025	0.0000	0.0000	1,449
2013/10/24	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/10/24	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	R210	07/11/2013	159.99	Put	Bond Future	732.2300	0.7322	692.1600	0.6922	(5.472)	0	0	0
2013/10/24	R210	07/11/2013	160.01	Put	Bond Future	752.2300	0.7522	712.1600	0.7122	(5.327)	0	0	0
2013/10/24	R210	07/11/2013	160.00	Put	Bond Future	742.2300	0.7422	702.1600	0.7022	(5.399)	0	0	0
2013/10/24	R211	07/11/2013			Bond Future	128.6387	128.6387	128.6652	128.6652	0.021	0.0000	0.0000	522
2013/10/24	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	R211	07/11/2013	129.99	Put	Bond Future	1,351.3400	1.3513	1,324.8200	1.3248	(1.962)	0	0	0
2013/10/24	R211	07/11/2013	130.01	Put	Bond Future	1,371.3400	1.3713	1,344.8200	1.3448	(1.934)	0	0	0
2013/10/24	R211	07/11/2013	130.00	Put	Bond Future	1,361.3400	1.3613	1,334.8200	1.3348	(1.948)	0	0	0
2013/10/24	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	R212	07/11/2013	132.99	Put	Bond Future	940.2100	0.9402	908.9400	0.9089	(3.326)	0	0	0
2013/10/24	R212	07/11/2013			Bond Future	132.0498	132.0498	132.0811	132.0811	0.024	0.0000	0.0000	21,791
2013/10/24	R212	07/11/2013	133.01	Put	Bond Future	960.2100	0.9602	928.9400	0.9289	(3.257)	0	0	0
2013/10/24	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	R212	07/11/2013	133.00	Put	Bond Future	950.2100	0.9502	918.9400	0.9189	(3.291)	0	0	0
2013/10/24	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	R213	07/11/2013	8.60	Call	Bond Future	2,407.7800	2.4078	2,080.3400	2.0803	(13.599)	0	0	0
2013/10/24	R213	07/11/2013			Bond Future	8.3636	89.0422	8.4129	88.6371	0.590	0.0000	0.0000	15,045
2013/10/24	R213	07/11/2013	8.61	Call	Bond Future	2,466.6500	2.4666	2,136.1600	2.1362	(13.398)	0	0	0
2013/10/24	R213	07/11/2013	8.59	Put	Bond Future	512.0200	0.5120	592.7500	0.5927	15.767	0	0	0
2013/10/24	R213	07/11/2013	8.61	Put	Bond Future	469.5600	0.4696	544.1100	0.5441	15.877	0	0	0
2013/10/24	R213	07/11/2013	8.60	Put	Bond Future	490.4300	0.4904	568.0300	0.5680	15.823	0	0	0
2013/10/24	R213	07/11/2013	8.59	Call	Bond Future	2,349.5100	2.3495	2,025.2000	2.0252	(13.803)	0	0	0
2013/10/24	R213	06/02/2014			Bond Future	8.4472	90.2135	8.4981	89.8030	0.602	0.0000	0.0000	0
2013/10/24	R213	06/02/2014	8.29	Put	Bond Future	4,289.4800	4.2895	4,496.8100	4.4968	4.833	0	0	0
2013/10/24	R213	06/02/2014	8.31	Put	Bond Future	4,196.4100	4.1964	4,400.7200	4.4007	4.869	0	0	0
2013/10/24	R213	06/02/2014	8.29	Call	Bond Future	3,002.2000	3.0022	2,799.1000	2.7991	(6.765)	0	0	0
2013/10/24	R213	06/02/2014	8.30	Put	Bond Future	4,242.7600	4.2428	4,448.5900	4.4486	4.851	0	0	0
2013/10/24	R213	06/02/2014	8.30	Call	Bond Future	3,038.1600	3.0382	2,833.5600	2.8336	(6.734)	0	0	0
2013/10/24	R213	06/02/2014	8.31	Call	Bond Future	3,074.3800	3.0744	2,868.2600	2.8683	(6.704)	0	0	0
2013/10/24	R213	08/05/2014	7.65	Put	Bond Future	9,429.5600	9.4296	9,716.9000	9.7169	3.047	0	0	0
2013/10/24	R213	08/05/2014			Bond Future	8.5267	87.8882	8.5792	87.4711	0.616	0.0000	0.0000	0
2013/10/24	R213	08/05/2014	7.64	Put	Bond Future	9,496.3300	9.4963	9,784.7200	9.7847	3.037	0	0	0
2013/10/24	R213	08/05/2014	7.66	Put	Bond Future	9,363.1000	9.3631	9,649.3600	9.6494	3.057	0	0	0
2013/10/24	R213	08/05/2014	7.65	Call	Bond Future	2,015.3000	2.0153	1,885.5100	1.8855	(6.440)	0	0	0
2013/10/24	R213	08/05/2014	7.64	Call	Bond Future	1,992.3700	1.9924	1,863.6300	1.8636	(6.462)	0	0	0
2013/10/24	R213	08/05/2014	7.66	Call	Bond Future	2,038.4200	2.0384	1,907.5500	1.9075	(6.420)	0	0	0
2013/10/24	R213	07/08/2014	8.86	Call	Bond Future	6,744.8100	6.7448	6,489.7200	6.4897	(3.782)	0	0	0
2013/10/24	R213	07/08/2014			Bond Future	8.6029	89.1212	8.6569	88.6992	0.627	0.0000	0.0000	0
2013/10/24	R213	07/08/2014	8.84	Call	Bond Future	6,661.9700	6.6620	6,408.6400	6.4086	(3.803)	0	0	0
2013/10/24	R213	07/08/2014	8.85	Call	Bond Future	6,703.3400	6.7033	6,449.1300	6.4491	(3.792)	0	0	0
2013/10/24	R213	07/08/2014	8.84	Put	Bond Future	4,830.1800	4.8302	4,998.8200	4.9988	3.491	0	0	0
2013/10/24	R213	07/08/2014	8.86	Put	Bond Future	4,761.0900	4.7611	4,927.9700	4.9280	3.505	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
2013/10/24	R213	07/08/2014	8.85	Put	Bond Future	4,795.5400	4.7955	4,963.3000	4.9633	3.498	0	0	0
2013/10/24	R214	07/11/2013	7.80	Call	Bond Future	6.4400	0.0064	3.8200	0.0038	(40.683)	0	0	0
2013/10/24	R214	07/11/2013			Bond Future	8.7331	78.2027	8.7574	78.0009	0.277	0.0000	0.0000	2,427
2013/10/24	R214	07/11/2013	7.81	Call	Bond Future	7.0300	0.0070	4.1900	0.0042	(40.398)	0	0	0
2013/10/24	R214	07/11/2013	7.79	Call	Bond Future	5.9000	0.0059	3.4700	0.0035	(41.186)	0	0	0
2013/10/24	R214	07/11/2013	7.81	Put	Bond Future	8,398.4300	8.3984	8,597.3900	8.5974	2.369	0	0	0
2013/10/24	R214	07/11/2013	7.80	Put	Bond Future	8,496.7900	8.4968	8,695.9700	8.6960	2.344	0	0	0
2013/10/24	R214	07/11/2013	7.79	Put	Bond Future	8,595.4000	8.5954	8,794.7700	8.7948	2.319	0	0	0
2013/10/24	R214	06/02/2014			Bond Future	8.8141	79.2314	8.8390	79.0269	0.283	0.0000	0.0000	0
2013/10/24	R214	06/02/2014	8.99	Put	Bond Future	3,097.0600	3.0971	3,165.4900	3.1655	2.210	0	0	0
2013/10/24	R214	06/02/2014	9.01	Put	Bond Future	3,026.3300	3.0263	3,093.4600	3.0935	2.218	0	0	0
2013/10/24	R214	06/02/2014	8.99	Call	Bond Future	4,519.9200	4.5199	4,383.8200	4.3838	(3.011)	0	0	0
2013/10/24	R214	06/02/2014	9.00	Put	Bond Future	3,061.6100	3.0616	3,129.3900	3.1294	2.214	0	0	0
2013/10/24	R214	06/02/2014	9.00	Call	Bond Future	4,564.0300	4.5640	4,427.2800	4.4273	(2.996)	0	0	0
2013/10/24	R214	06/02/2014	9.01	Call	Bond Future	4,608.1600	4.6082	4,470.7600	4.4708	(2.982)	0	0	0
2013/10/24	R248	07/11/2013			Bond Future	8.8085	101.1120	8.8227	100.9607	0.161	0.0000	0.0000	10,220
2013/10/24	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	R248	07/11/2013	7.86	Put	Bond Future	11,150.7300	11.1507	11,302.1000	11.3021	1.357	0	0	0
2013/10/24	R248	07/11/2013	7.85	Put	Bond Future	11,279.8000	11.2798	11,431.1700	11.4312	1.342	0	0	0
2013/10/24	R248	07/11/2013	7.84	Put	Bond Future	11,409.1300	11.4091	11,560.5000	11.5605	1.327	0	0	0
2013/10/24	R248	06/02/2014	9.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	R248	06/02/2014			Bond Future	8.8920	102.4421	8.9065	102.2887	0.164	0.0000	0.0000	0
2013/10/24	R248	06/02/2014	9.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/24	R248	06/02/2014	9.11	Call	Bond Future	2,247.7300	2.2477	2,094.3200	2.0943	(6.825)	0	0	0
2013/10/24	R248	06/02/2014	9.09	Call	Bond Future	2,045.3800	2.0454	1,891.9700	1.8920	(7.500)	0	0	0
2013/10/24	R248	06/02/2014	9.10	Call	Bond Future	2,146.6500	2.1466	1,993.2400	1.9932	(7.146)	0	0	0
2013/10/24	R248	06/02/2014	9.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **354815**