



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 01/11/2013 to 01/11/2013

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
2013/11/01	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/01	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	2025	07/11/2013			Bond Future	110.0010	110.0010	110.0012	110.0012	0.000	0.0000	0.0000	0
2013/11/01	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	2025	07/11/2013	110.99	Put	Bond Future	989.0300	0.9890	988.8100	0.9888	(0.022)	0	0	0
2013/11/01	2025	07/11/2013	111.01	Put	Bond Future	1,009.0300	1.0090	1,008.8100	1.0088	(0.022)	0	0	0
2013/11/01	2025	07/11/2013	111.00	Put	Bond Future	999.0300	0.9990	998.8100	0.9988	(0.022)	0	0	0
2013/11/01	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	2025	06/02/2014			Bond Future	110.3737	110.3737	110.3738	110.3738	0.000	0.0000	0.0000	0
2013/11/01	2025	06/02/2014	110.99	Put	Bond Future	616.3000	0.6163	616.1900	0.6162	(0.018)	0	0	0
2013/11/01	2025	06/02/2014	111.01	Put	Bond Future	636.3000	0.6363	636.1900	0.6362	(0.017)	0	0	0
2013/11/01	2025	06/02/2014	111.00	Put	Bond Future	626.3000	0.6263	626.1900	0.6262	(0.018)	0	0	0
2013/11/01	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	2037	07/11/2013			Bond Future	8.9770	97.7570	9.1113	96.5173	1.496	0.0000	0.0000	154
2013/11/01	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	2037	07/11/2013	9.43	Call	Bond Future	4,079.9900	4.0800	2,840.2900	2.8403	(30.385)	0	0	0
2013/11/01	2037	07/11/2013	9.41	Call	Bond Future	3,905.8500	3.9058	2,666.1500	2.6662	(31.740)	0	0	0
2013/11/01	2037	07/11/2013	9.42	Call	Bond Future	3,992.9900	3.9930	2,753.2900	2.7533	(31.047)	0	0	0
2013/11/01	2037	06/02/2014			Bond Future	9.0702	94.7860	9.2087	93.5300	1.527	0.0000	0.0000	1,496
2013/11/01	2037	06/02/2014	9.38	Call	Bond Future	2,772.3800	2.7724	1,516.4100	1.5164	(45.303)	0	0	0
2013/11/01	2037	06/02/2014	9.39	Call	Bond Future	2,859.6700	2.8597	1,603.7000	1.6037	(43.920)	0	0	0
2013/11/01	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	2037	06/02/2014	9.37	Call	Bond Future	2,684.9500	2.6850	1,428.9800	1.4290	(46.778)	0	0	0
2013/11/01	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	2037	08/05/2014			Bond Future	9.1657	96.0565	9.3087	94.7836	1.559	0.0000	0.0000	0
2013/11/01	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	2037	08/05/2014	9.38	Call	Bond Future	1,897.9700	1.8980	625.1000	0.6251	(67.065)	0	0	0
2013/11/01	2037	08/05/2014	9.39	Call	Bond Future	1,985.0300	1.9850	712.1600	0.7122	(64.123)	0	0	0
2013/11/01	2037	08/05/2014	9.37	Call	Bond Future	1,810.7700	1.8108	537.9000	0.5379	(70.294)	0	0	0
2013/11/01	2037	07/08/2014	9.06	Put	Bond Future	1,785.9500	1.7859	3,076.8700	3.0769	72.282	0	0	0
2013/11/01	2037	07/08/2014			Bond Future	9.2588	93.1488	9.4063	91.8578	1.594	0.0000	0.0000	0
2013/11/01	2037	07/08/2014	9.05	Put	Bond Future	1,877.2500	1.8772	3,168.1700	3.1682	68.767	0	0	0
2013/11/01	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	2037	07/08/2014	9.04	Put	Bond Future	1,968.6900	1.9687	3,259.6100	3.2596	65.573	0	0	0
2013/11/01	2038	07/11/2013			Bond Future	106.2421	106.2421	106.0484	106.0484	(0.182)	0.0000	0.0000	18
2013/11/01	2038	07/11/2013	109.99	Put	Bond Future	3,747.8800	3.7479	3,941.6300	3.9416	5.170	0	0	0
2013/11/01	2038	07/11/2013	110.00	Put	Bond Future	3,757.8800	3.7579	3,951.6300	3.9516	5.156	0	0	0
2013/11/01	2038	07/11/2013	110.01	Put	Bond Future	3,767.8800	3.7679	3,961.6300	3.9616	5.142	0	0	0

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2013/11/01	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	2038	06/02/2014	107.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	2038	06/02/2014			Bond Future	106.4288	106.4288	106.2325	106.2325	(0.184)	0.0000	0.0000	24
2013/11/01	2038	06/02/2014	107.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	2038	06/02/2014	106.99	Put	Bond Future	561.1600	0.5612	757.4800	0.7575	34.985	0	0	0
2013/11/01	2038	06/02/2014	107.01	Put	Bond Future	581.1600	0.5812	777.4800	0.7775	33.781	0	0	0
2013/11/01	2038	06/02/2014	106.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	2038	06/02/2014	107.00	Put	Bond Future	571.1600	0.5712	767.4800	0.7675	34.372	0	0	0
2013/11/01	2050	07/11/2013	109.99	Call	Bond Future	528.7200	0.5287	530.5800	0.5306	0.352	0	0	0
2013/11/01	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	2050	07/11/2013			Bond Future	110.5187	110.5187	110.5206	110.5206	0.002	0.0000	0.0000	0
2013/11/01	2050	07/11/2013	110.00	Call	Bond Future	518.7200	0.5187	520.5800	0.5206	0.359	0	0	0
2013/11/01	2050	07/11/2013	110.01	Call	Bond Future	508.7200	0.5087	510.5800	0.5106	0.366	0	0	0
2013/11/01	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	2050	06/02/2014			Bond Future	110.6257	110.6257	110.6279	110.6279	0.002	0.0000	0.0000	472
2013/11/01	2050	06/02/2014	110.00	Call	Bond Future	625.7300	0.6257	627.8600	0.6279	0.340	0	0	0
2013/11/01	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	2050	06/02/2014	110.01	Call	Bond Future	615.7300	0.6157	617.8600	0.6179	0.346	0	0	0
2013/11/01	2050	06/02/2014	109.99	Call	Bond Future	635.7300	0.6357	637.8600	0.6379	0.335	0	0	0
2013/11/01	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	AL37	07/11/2013			Index Future	413.7570	413.7570	410.6540	410.6540	(0.750)	0.0000	0.0000	0
2013/11/01	AL37	06/02/2014			Index Future	419.1990	419.1990	416.0550	416.0550	(0.750)	0.0000	0.0000	0
2013/11/01	AL37	08/05/2014			Index Future	424.8170	424.8170	421.6310	421.6310	(0.750)	0.0000	0.0000	0
2013/11/01	AL7T	07/11/2013			Index Future	489.3560	489.3560	484.0350	484.0350	(1.087)	0.0000	0.0000	0
2013/11/01	AL7T	06/02/2014			Index Future	495.7920	495.7920	490.4020	490.4020	(1.087)	0.0000	0.0000	1
2013/11/01	AL7T	08/05/2014			Index Future	502.4360	502.4360	496.9740	496.9740	(1.087)	0.0000	0.0000	0
2013/11/01	ALBI	07/11/2013			Index Future	438.2390	438.2390	433.8540	433.8540	(1.001)	0.0000	0.0000	408

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2013/11/01	ALBI	06/02/2014			Index Future	444.0030	444.0030	439.5600	439.5600	(1.001)	0.0000	0.0000	457
2013/11/01	ALBI	08/05/2014			Index Future	449.9530	449.9530	445.4500	445.4500	(1.001)	0.0000	0.0000	85
2013/11/01	ALBI	07/08/2014			Index Future	456.2740	456.2740	451.7070	451.7070	(1.001)	0.0000	0.0000	0
2013/11/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/11/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/11/01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/01	EL28	07/11/2013			Bond Future	111.1445	111.1445	111.1466	111.1466	0.002	0.0000	0.0000	0
2013/11/01	EL28	07/11/2013	110.00	Call	Bond Future	1,144.4900	1.1445	1,146.6300	1.1466	0.187	0	0	0
2013/11/01	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	EL28	07/11/2013	110.01	Call	Bond Future	1,134.4900	1.1345	1,136.6300	1.1366	0.189	0	0	0
2013/11/01	EL28	07/11/2013	109.99	Call	Bond Future	1,154.4900	1.1545	1,156.6300	1.1566	0.185	0	0	0
2013/11/01	EL28	06/02/2014			Bond Future	112.6202	112.6202	112.6223	112.6223	0.002	0.0000	0.0000	0
2013/11/01	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	EL28	06/02/2014	111.01	Call	Bond Future	1,610.2000	1.6102	1,612.3300	1.6123	0.132	0	0	0
2013/11/01	EL28	06/02/2014	110.99	Call	Bond Future	1,630.2000	1.6302	1,632.3300	1.6323	0.131	0	0	0
2013/11/01	EL28	06/02/2014	111.00	Call	Bond Future	1,620.2000	1.6202	1,622.3300	1.6223	0.131	0	0	0
2013/11/01	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	ES33	07/11/2013			Bond Future	9.4887	83.5554	9.6327	82.4662	1.518	0.0000	0.0000	6,292
2013/11/01	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	ES33	07/11/2013	8.51	Put	Bond Future	8,032.4500	8.0325	9,121.6300	9.1216	13.560	0	0	0
2013/11/01	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	ES33	07/11/2013	8.49	Put	Bond Future	8,208.8800	8.2089	9,298.0600	9.2981	13.268	0	0	0
2013/11/01	ES33	07/11/2013	8.50	Put	Bond Future	8,120.6000	8.1206	9,209.7800	9.2098	13.413	0	0	0
2013/11/01	ES33	06/02/2014	9.54	Put	Bond Future	481.8400	0.4818	1,585.3700	1.5854	229.024	0	0	0
2013/11/01	ES33	06/02/2014			Bond Future	9.6040	84.6543	9.7529	83.5508	1.550	0.0000	0.0000	6,292
2013/11/01	ES33	06/02/2014	9.56	Put	Bond Future	330.8900	0.3309	1,434.4200	1.4344	333.504	0	0	0
2013/11/01	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	ES33	06/02/2014	9.55	Put	Bond Future	406.3100	0.4063	1,509.8400	1.5098	271.598	0	0	0
2013/11/01	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	ES33	08/05/2014	9.55	Put	Bond Future	1,244.5500	1.2445	2,362.9300	2.3629	89.862	0	0	0
2013/11/01	ES33	08/05/2014			Bond Future	9.7174	82.0064	9.8712	80.8880	1.583	0.0000	0.0000	0
2013/11/01	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	ES33	08/05/2014	9.54	Put	Bond Future	1,319.8400	1.3198	2,438.2200	2.4382	84.736	0	0	0
2013/11/01	ES33	08/05/2014	9.56	Put	Bond Future	1,169.3600	1.1694	2,287.7400	2.2877	95.640	0	0	0
2013/11/01	GOVI	07/11/2013			GOVI	437.7690	437.7690	433.4150	433.4150	(0.995)	0.0000	0.0000	140
2013/11/01	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	GOVI	07/11/2013	445.99	Put	GOVI	82,210.0000	8.2210	125,750.0000	12.5750	52.962	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
2013/11/01	GOVI	07/11/2013	446.01	Put	GOVI	82,410.0000	8.2410	125,950.0000	12.5950	52.833	0	0	0
2013/11/01	GOVI	07/11/2013	446.00	Put	GOVI	82,310.0000	8.2310	125,850.0000	12.5850	52.898	0	0	0
2013/11/01	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	GOVI	06/02/2014	439.99	Call	GOVI	35,370.0000	3.5370	0.0000	0.0000	(100.000)	0	0	0
2013/11/01	GOVI	06/02/2014			GOVI	443.5270	443.5270	439.1160	439.1160	(0.995)	0.0000	0.0000	269
2013/11/01	GOVI	06/02/2014	440.00	Call	GOVI	35,270.0000	3.5270	0.0000	0.0000	(100.000)	0	0	0
2013/11/01	GOVI	06/02/2014	440.01	Call	GOVI	35,170.0000	3.5170	0.0000	0.0000	(100.000)	0	0	0
2013/11/01	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	8,740.0000	0.8740	100.000	0	0	0
2013/11/01	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	8,940.0000	0.8940	100.000	0	0	0
2013/11/01	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	8,840.0000	0.8840	100.000	0	0	0
2013/11/01	GOVI	08/05/2014	442.00	Call	GOVI	74,710.0000	7.4710	30,000.0000	3.0000	(59.845)	0	0	0
2013/11/01	GOVI	08/05/2014			GOVI	449.4710	449.4710	445.0000	445.0000	(0.995)	0.0000	0.0000	0
2013/11/01	GOVI	08/05/2014	442.01	Call	GOVI	74,610.0000	7.4610	29,900.0000	2.9900	(59.925)	0	0	0
2013/11/01	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	GOVI	08/05/2014	441.99	Call	GOVI	74,810.0000	7.4810	30,100.0000	3.0100	(59.765)	0	0	0
2013/11/01	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	GOVI	07/08/2014			GOVI	455.7850	455.7850	451.2510	451.2510	(0.995)	0.0000	0.0000	0
2013/11/01	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	GOVI	07/08/2014	459.99	Put	GOVI	42,050.0000	4.2050	87,390.0000	8.7390	107.824	0	0	0
2013/11/01	GOVI	07/08/2014	460.01	Put	GOVI	42,250.0000	4.2250	87,590.0000	8.7590	107.314	0	0	0
2013/11/01	GOVI	07/08/2014	460.00	Put	GOVI	42,150.0000	4.2150	87,490.0000	8.7490	107.568	0	0	0
2013/11/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/11/01	IGOV	07/11/2013			Index Future	198.1520	198.1520	198.1850	198.1850	0.017	0.0000	0.0000	512
2013/11/01	IGOV	06/02/2014			Index Future	200.7830	200.7830	200.8160	200.8160	0.016	0.0000	0.0000	1,008
2013/11/01	IGOV	08/05/2014			Index Future	203.4980	203.4980	203.5320	203.5320	0.017	0.0000	0.0000	0
2013/11/01	ILBI	07/11/2013			Index Future	536.8060	536.8060	536.8060	536.8060	0.000	0.0000	0.0000	0
2013/11/01	ILBI	06/02/2014			Index Future	544.0360	544.0360	544.0360	544.0360	0.000	0.0000	0.0000	186
2013/11/01	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/11/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/11/01	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/11/01	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/11/01	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/11/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0

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2013/11/01	JBAF	20/11/2013			Jibar Tradeable Future	5.1500	94.8500	5.1600	94.8400	0.194	0.0000	0.0000	100
2013/11/01	JBAF	18/12/2013			Jibar Tradeable Future	5.1700	94.8300	5.1800	94.8200	0.193	0.0000	0.0000	1,500
2013/11/01	JBAF	15/01/2014			Jibar Tradeable Future	5.1900	94.8100	5.2200	94.7800	0.578	0.0000	0.0000	1,000
2013/11/01	JBAF	19/02/2014			Jibar Tradeable Future	5.2500	94.7500	5.3000	94.7000	0.952	0.0000	0.0000	0
2013/11/01	JBAF	19/03/2014			Jibar Tradeable Future	5.3500	94.6500	5.3800	94.6200	0.561	0.0000	0.0000	400
2013/11/01	JBAF	16/04/2014			Jibar Tradeable Future	5.4100	94.5900	5.4600	94.5400	0.924	0.0000	0.0000	0
2013/11/01	JBAF	18/06/2014			Jibar Tradeable Future	5.5900	94.4100	5.6600	94.3400	1.252	0.0000	0.0000	2,000
2013/11/01	JBAF	17/09/2014			Jibar Tradeable Future	5.8900	94.1100	6.0100	93.9900	2.037	0.0000	0.0000	1,000
2013/11/01	JBAF	17/12/2014			Jibar Tradeable Future	6.1200	93.8800	6.2600	93.7400	2.288	0.0000	0.0000	0
2013/11/01	JBAF	18/03/2015			Jibar Tradeable Future	6.3700	93.6300	6.5200	93.4800	2.355	0.0000	0.0000	150
2013/11/01	JBAF	17/06/2015			Jibar Tradeable Future	6.6400	93.3600	6.7900	93.2100	2.259	0.0000	0.0000	2,000
2013/11/01	JBAF	16/09/2015			Jibar Tradeable Future	6.9100	93.0900	7.0500	92.9500	2.026	0.0000	0.0000	0
2013/11/01	R023	07/11/2013	6.50	Put	Bond Future	7,549.4200	7.5494	8,763.7500	8.7638	16.085	0	0	0
2013/11/01	R023	07/11/2013			Bond Future	7.5868	102.6200	7.7713	101.4057	2.432	0.0000	0.0000	11,587
2013/11/01	R023	07/11/2013	6.49	Put	Bond Future	7,622.1500	7.6222	8,836.4800	8.8365	15.932	0	0	0
2013/11/01	R023	07/11/2013	6.51	Put	Bond Future	7,476.7400	7.4767	8,691.0700	8.6911	16.241	0	0	0
2013/11/01	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R023	06/02/2014			Bond Future	7.6778	103.9697	7.8698	102.7394	2.502	0.0000	0.0000	1,367
2013/11/01	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	189.8200	0.1898	100.000	0	0	0
2013/11/01	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	62.5000	0.0625	100.000	0	0	0
2013/11/01	R023	06/02/2014	7.84	Call	Bond Future	1,040.5200	1.0405	0.0000	0.0000	(100.000)	0	0	0
2013/11/01	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	126.1400	0.1261	100.000	0	0	0
2013/11/01	R023	06/02/2014	7.85	Call	Bond Future	1,104.2000	1.1042	0.0000	0.0000	(100.000)	0	0	0
2013/11/01	R023	06/02/2014	7.86	Call	Bond Future	1,167.8400	1.1678	0.0000	0.0000	(100.000)	0	0	0
2013/11/01	R023	08/05/2014			Bond Future	7.7651	101.4460	7.9649	100.1991	2.574	0.0000	0.0000	0
2013/11/01	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R023	08/05/2014	7.59	Put	Bond Future	1,108.6800	1.1087	2,355.5600	2.3556	112.465	0	0	0
2013/11/01	R023	08/05/2014	7.61	Put	Bond Future	981.2300	0.9812	2,228.1100	2.2281	127.073	0	0	0
2013/11/01	R023	08/05/2014	7.60	Put	Bond Future	1,044.9300	1.0449	2,291.8100	2.2918	119.327	0	0	0
2013/11/01	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R157	07/11/2013			Bond Future	5.8674	115.2712	6.0481	114.9337	3.080	0.0000	0.0000	24,224
2013/11/01	R157	07/11/2013	5.60	Call	Bond Future	18.9500	0.0190	1.3100	0.0013	(93.087)	0	0	0
2013/11/01	R157	07/11/2013	5.59	Put	Bond Future	537.7200	0.5377	859.2200	0.8592	59.789	0	0	0
2013/11/01	R157	07/11/2013	5.61	Put	Bond Future	503.9400	0.5039	821.9800	0.8220	63.111	0	0	0
2013/11/01	R157	07/11/2013	5.60	Put	Bond Future	520.7500	0.5208	840.5800	0.8406	61.417	0	0	0
2013/11/01	R157	07/11/2013	5.61	Call	Bond Future	20.9600	0.0210	1.5300	0.0015	(92.700)	0	0	0
2013/11/01	R157	07/11/2013	5.59	Call	Bond Future	17.1000	0.0171	1.1300	0.0011	(93.392)	0	0	0
2013/11/01	R157	06/02/2014	5.64	Call	Bond Future	316.9400	0.3169	210.8100	0.2108	(33.486)	0	0	0
2013/11/01	R157	06/02/2014	5.65	Put	Bond Future	846.0100	0.8460	1,080.3500	1.0803	27.699	0	0	0
2013/11/01	R157	06/02/2014			Bond Future	5.9741	116.7873	6.1870	116.4454	3.564	0.0000	0.0000	5,238
2013/11/01	R157	06/02/2014	5.65	Call	Bond Future	322.7800	0.3228	215.1900	0.2152	(33.332)	0	0	0
2013/11/01	R157	06/02/2014	5.66	Call	Bond Future	328.6800	0.3287	219.6200	0.2196	(33.181)	0	0	0
2013/11/01	R157	06/02/2014	5.64	Put	Bond Future	856.3700	0.8564	1,092.1700	1.0922	27.535	0	0	0

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2013/11/01	R157	06/02/2014	5.66	Put	Bond Future	835.7200	0.8357	1,068.5900	1.0686	27.865	0	0	0
2013/11/01	R157	08/05/2014	5.20	Call	Bond Future	213.3100	0.2133	143.3700	0.1434	(32.788)	0	0	0
2013/11/01	R157	08/05/2014			Bond Future	6.0860	111.5440	6.3424	111.1974	4.212	0.0000	0.0000	0
2013/11/01	R157	08/05/2014	5.21	Call	Bond Future	216.6700	0.2167	145.8600	0.1459	(32.681)	0	0	0
2013/11/01	R157	08/05/2014	5.19	Call	Bond Future	209.9900	0.2100	140.9100	0.1409	(32.897)	0	0	0
2013/11/01	R157	08/05/2014	5.20	Put	Bond Future	1,423.1400	1.4231	1,699.7600	1.6998	19.437	0	0	0
2013/11/01	R157	08/05/2014	5.19	Put	Bond Future	1,433.5800	1.4336	1,711.0600	1.7111	19.356	0	0	0
2013/11/01	R157	08/05/2014	5.21	Put	Bond Future	1,412.7400	1.4127	1,688.4900	1.6885	19.519	0	0	0
2013/11/01	R157	07/08/2014	6.76	Put	Bond Future	482.5800	0.4826	621.9600	0.6220	28.882	0	0	0
2013/11/01	R157	07/08/2014			Bond Future	6.1745	113.1125	6.4943	112.7608	5.181	0.0000	0.0000	0
2013/11/01	R157	07/08/2014	6.75	Put	Bond Future	486.2700	0.4863	626.4200	0.6264	28.821	0	0	0
2013/11/01	R157	07/08/2014	6.74	Call	Bond Future	1,110.5100	1.1105	899.7800	0.8998	(18.976)	0	0	0
2013/11/01	R157	07/08/2014	6.75	Call	Bond Future	1,117.7100	1.1177	906.2200	0.9062	(18.922)	0	0	0
2013/11/01	R157	07/08/2014	6.76	Call	Bond Future	1,124.9400	1.1249	912.6800	0.9127	(18.869)	0	0	0
2013/11/01	R157	07/08/2014	6.74	Put	Bond Future	489.9900	0.4900	630.9000	0.6309	28.758	0	0	0
2013/11/01	R157	06/11/2014	6.19	Put	Bond Future	197.1300	0.1971	553.3400	0.5533	180.698	0	0	0
2013/11/01	R157	06/11/2014			Bond Future	6.4221	107.8189	6.8432	107.4626	6.557	0.0000	0.0000	0
2013/11/01	R157	06/11/2014	6.21	Put	Bond Future	180.1200	0.1801	536.3300	0.5363	197.763	0	0	0
2013/11/01	R157	06/11/2014	6.20	Put	Bond Future	188.6200	0.1886	544.8300	0.5448	188.851	0	0	0
2013/11/01	R157	06/11/2014	6.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R157	06/11/2014	6.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R157	06/11/2014	6.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R186	07/11/2013	8.16	Put	Bond Future	326.7500	0.3267	852.7000	0.8527	160.964	0	0	0
2013/11/01	R186	07/11/2013	9.00	Put	Bond Future	0.0100	0.0000	0.0700	0.0001	600.000	0	0	1,200
2013/11/01	R186	07/11/2013			Bond Future	8.0068	124.1236	8.1763	122.5915	2.116	0.0000	0.0000	31,976
2013/11/01	R186	07/11/2013	6.50	Put	Bond Future	14,921.9100	14.9219	16,454.0000	16.4540	10.267	0	0	0
2013/11/01	R186	07/11/2013	8.15	Put	Bond Future	350.3800	0.3504	901.0800	0.9011	157.172	0	0	0
2013/11/01	R186	07/11/2013	6.75	Put	Bond Future	12,275.5000	12.2755	13,807.5900	13.8076	12.481	0	0	0
2013/11/01	R186	07/11/2013	8.14	Call	Bond Future	1,581.7000	1.5817	625.4800	0.6255	(60.455)	0	0	0
2013/11/01	R186	07/11/2013	8.50	Call	Bond Future	4,399.2900	4.3993	2,914.6800	2.9147	(33.747)	0	0	0
2013/11/01	R186	07/11/2013	8.75	Call	Bond Future	6,521.6400	6.5216	4,992.2300	4.9922	(23.451)	0	0	0
2013/11/01	R186	07/11/2013	8.25	Put	Bond Future	165.6100	0.1656	492.7400	0.4927	197.530	0	0	0
2013/11/01	R186	07/11/2013	8.00	Call	Bond Future	813.4700	0.8135	226.4100	0.2264	(72.167)	0	0	1,000
2013/11/01	R186	07/11/2013	8.15	Call	Bond Future	1,646.7100	1.6467	665.3200	0.6653	(59.597)	0	0	0
2013/11/01	R186	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,290
2013/11/01	R186	07/11/2013	8.16	Call	Bond Future	1,712.9000	1.7129	706.7600	0.7068	(58.739)	0	0	0
2013/11/01	R186	07/11/2013	8.00	Put	Bond Future	875.9900	0.8760	1,821.0200	1.8210	107.881	0	0	0
2013/11/01	R186	07/11/2013	8.75	Put	Bond Future	0.6300	0.0006	3.3100	0.0033	425.397	0	0	1,030
2013/11/01	R186	07/11/2013	9.00	Call	Bond Future	8,602.3900	8.6024	7,070.3600	7.0704	(17.809)	0	0	0
2013/11/01	R186	07/11/2013	8.25	Call	Bond Future	2,355.9000	2.3559	1,150.9400	1.1509	(51.146)	0	0	0
2013/11/01	R186	07/11/2013	6.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2013/11/01	R186	07/11/2013	8.14	Put	Bond Future	375.2900	0.3753	951.1600	0.9512	153.447	0	0	0
2013/11/01	R186	07/11/2013	8.50	Put	Bond Future	15.0800	0.0151	62.5600	0.0626	314.854	0	0	4,000
2013/11/01	R186	06/02/2014	8.75	Put	Bond Future	1,248.7400	1.2487	1,650.3100	1.6503	32.158	0	0	250
2013/11/01	R186	06/02/2014			Bond Future	8.0963	120.4667	8.2718	118.9145	2.168	8.1391	8.1391	26,219
2013/11/01	R186	06/02/2014	7.75	Call	Bond Future	2,003.6200	2.0036	1,473.9000	1.4739	(26.438)	0	0	0
2013/11/01	R186	06/02/2014	7.74	Put	Bond Future	5,211.6200	5.2116	6,240.3800	6.2404	19.740	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/01	R186	06/02/2014	7.76	Put	Bond Future	5,091.2800		5.0913	6,107.4500	6.1075	19.959	0	0	0
2013/11/01	R186	06/02/2014	8.75	Call	Bond Future	6,888.4800		6.8885	5,737.8400	5.7378	(16.704)	0	0	0
2013/11/01	R186	06/02/2014	7.75	Put	Bond Future	5,151.1200		5.1511	6,173.6100	6.1736	19.850	0	0	0
2013/11/01	R186	06/02/2014	7.76	Call	Bond Future	2,036.2900		2.0363	1,500.2500	1.5003	(26.324)	0	0	0
2013/11/01	R186	06/02/2014	7.74	Call	Bond Future	1,971.5200		1.9715	1,448.0700	1.4481	(26.551)	0	0	0
2013/11/01	R186	08/05/2014	7.50	Put	Bond Future	8,506.2400		8.5062	9,605.7300	9.6057	12.926	0	0	0
2013/11/01	R186	08/05/2014			Bond Future	8.1875		122.0813	8.3695	120.5081	2.223	0.0000	0.0000	540
2013/11/01	R186	08/05/2014	7.09	Put	Bond Future	11,469.5600		11.4696	12,731.1800	12.7312	11.000	0	0	0
2013/11/01	R186	08/05/2014	7.10	Call	Bond Future	1,346.6000		1.3466	1,031.5200	1.0315	(23.398)	0	0	0
2013/11/01	R186	08/05/2014	8.50	Call	Bond Future	6,211.8500		6.2118	5,282.7000	5.2827	(14.958)	0	0	0
2013/11/01	R186	08/05/2014	7.11	Call	Bond Future	1,366.1000		1.3661	1,047.4200	1.0474	(23.328)	0	0	0
2013/11/01	R186	08/05/2014	7.09	Call	Bond Future	1,327.3000		1.3273	1,015.7900	1.0158	(23.469)	0	0	0
2013/11/01	R186	08/05/2014	8.50	Put	Bond Future	3,528.2800		3.5283	4,172.2600	4.1723	18.252	0	0	1,933
2013/11/01	R186	08/05/2014	7.11	Put	Bond Future	11,312.9900		11.3130	12,567.4400	12.5674	11.089	0	0	0
2013/11/01	R186	08/05/2014	7.50	Call	Bond Future	2,288.8000		2.2888	1,815.1600	1.8152	(20.694)	0	0	1,933
2013/11/01	R186	08/05/2014	7.10	Put	Bond Future	11,391.1200		11.3911	12,649.1700	12.6492	11.044	0	0	0
2013/11/01	R186	07/08/2014	8.31	Call	Bond Future	5,718.9500		5.7189	4,895.9700	4.8960	(14.390)	0	0	0
2013/11/01	R186	07/08/2014			Bond Future	8.2728		118.5055	8.4615	116.9100	2.281	0.0000	0.0000	0
2013/11/01	R186	07/08/2014	8.92	Put	Bond Future	3,291.6700		3.2917	3,839.3900	3.8394	16.640	0	0	840
2013/11/01	R186	07/08/2014	8.29	Call	Bond Future	5,632.5500		5.6325	4,817.4100	4.8174	(14.472)	0	0	0
2013/11/01	R186	07/08/2014	8.30	Call	Bond Future	5,675.6700		5.6757	4,856.6000	4.8566	(14.431)	0	0	0
2013/11/01	R186	07/08/2014	8.29	Put	Bond Future	5,486.0100		5.4860	6,266.3200	6.2663	14.224	0	0	0
2013/11/01	R186	07/08/2014	8.31	Put	Bond Future	5,402.1300		5.4021	6,174.6000	6.1746	14.299	0	0	0
2013/11/01	R186	07/08/2014	8.92	Call	Bond Future	8,640.1300		8.6401	7,592.4000	7.5924	(12.126)	0	0	0
2013/11/01	R186	07/08/2014	8.30	Put	Bond Future	5,443.9500		5.4439	6,220.3300	6.2203	14.261	0	0	0
2013/11/01	R186	06/11/2014	8.15	Put	Bond Future	1,867.3500		1.8674	3,484.0300	3.4840	86.576	0	0	0
2013/11/01	R186	06/11/2014	8.14	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R186	06/11/2014			Bond Future	8.3714		120.0916	8.5672	118.4750	2.338	0.0000	0.0000	0
2013/11/01	R186	06/11/2014	8.15	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R186	06/11/2014	8.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R186	06/11/2014	8.14	Put	Bond Future	1,952.6600		1.9527	3,569.3400	3.5693	82.794	0	0	0
2013/11/01	R186	06/11/2014	8.16	Put	Bond Future	1,782.1300		1.7821	3,398.8100	3.3988	90.716	0	0	0
2013/11/01	R197	07/11/2013			Bond Future	280.8683		280.8683	280.8672	280.8672	0.000	0.0000	0.0000	0
2013/11/01	R197	07/11/2013	279.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R197	07/11/2013	280.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R197	07/11/2013	280.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R197	07/11/2013	279.99	Call	Bond Future	878.3400		0.8783	877.2100	0.8772	(0.129)	0	0	0
2013/11/01	R197	07/11/2013	280.00	Call	Bond Future	868.3400		0.8683	867.2100	0.8672	(0.130)	0	0	0
2013/11/01	R197	07/11/2013	280.01	Call	Bond Future	858.3400		0.8583	857.2100	0.8572	(0.132)	0	0	0
2013/11/01	R197	06/02/2014			Bond Future	278.9519		278.9519	278.9508	278.9508	0.000	0.0000	0.0000	2,049
2013/11/01	R197	06/02/2014	280.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R197	06/02/2014	279.99	Put	Bond Future	1,038.1300		1.0381	1,039.2300	1.0392	0.106	0	0	0
2013/11/01	R197	06/02/2014	280.01	Put	Bond Future	1,058.1300		1.0581	1,059.2300	1.0592	0.104	0	0	0
2013/11/01	R197	06/02/2014	280.00	Put	Bond Future	1,048.1300		1.0481	1,049.2300	1.0492	0.105	0	0	0
2013/11/01	R197	06/02/2014	280.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R197	06/02/2014	279.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2013/11/01	R201	07/11/2013	4.79	Put	Bond Future	113.6900	0.1137	118.7100	0.1187	4.416	0	0	0
2013/11/01	R201	07/11/2013			Bond Future	4.8371	107.6010	4.8534	107.5830	0.338	0.0000	0.0000	0
2013/11/01	R201	07/11/2013	4.80	Put	Bond Future	107.3000	0.1073	111.8600	0.1119	4.250	0	0	0
2013/11/01	R201	07/11/2013	4.81	Put	Bond Future	101.1300	0.1011	105.2400	0.1052	4.064	0	0	0
2013/11/01	R201	07/11/2013	4.79	Call	Bond Future	61.9400	0.0619	48.9700	0.0490	(20.940)	0	0	0
2013/11/01	R201	07/11/2013	4.80	Call	Bond Future	66.5500	0.0666	53.1200	0.0531	(20.180)	0	0	0
2013/11/01	R201	07/11/2013	4.81	Call	Bond Future	71.3800	0.0714	57.5000	0.0575	(19.445)	0	0	0
2013/11/01	R201	06/02/2014	5.24	Put	Bond Future	98.6100	0.0986	102.0500	0.1021	3.488	0	0	0
2013/11/01	R201	06/02/2014			Bond Future	4.6943	104.6084	4.7156	104.5902	0.455	0.0000	0.0000	0
2013/11/01	R201	06/02/2014	5.26	Put	Bond Future	94.6500	0.0946	97.9600	0.0980	3.497	0	0	0
2013/11/01	R201	06/02/2014	5.24	Call	Bond Future	563.5700	0.5636	548.7700	0.5488	(2.626)	0	0	0
2013/11/01	R201	06/02/2014	5.25	Put	Bond Future	96.5300	0.0965	99.9000	0.0999	3.491	0	0	0
2013/11/01	R201	06/02/2014	5.25	Call	Bond Future	569.9800	0.5700	555.1100	0.5551	(2.609)	0	0	0
2013/11/01	R201	06/02/2014	5.26	Call	Bond Future	576.5900	0.5766	561.6600	0.5617	(2.589)	0	0	0
2013/11/01	R201	08/05/2014			Bond Future	4.3955	106.0104	4.4260	105.9919	0.693	0.0000	0.0000	0
2013/11/01	R201	08/05/2014	4.75	Call	Bond Future	426.6300	0.4266	414.5900	0.4146	(2.822)	0	0	0
2013/11/01	R201	08/05/2014	4.76	Call	Bond Future	430.3200	0.4303	418.2400	0.4182	(2.807)	0	0	0
2013/11/01	R201	08/05/2014	4.74	Call	Bond Future	422.6500	0.4227	410.6700	0.4107	(2.834)	0	0	0
2013/11/01	R201	08/05/2014	4.76	Put	Bond Future	208.9900	0.2090	215.4400	0.2154	3.086	0	0	0
2013/11/01	R201	08/05/2014	4.75	Put	Bond Future	211.3600	0.2114	217.8500	0.2179	3.071	0	0	0
2013/11/01	R201	08/05/2014	4.74	Put	Bond Future	213.4400	0.2134	219.9900	0.2200	3.069	0	0	0
2013/11/01	R201	07/08/2014	5.31	Put	Bond Future	44.7600	0.0448	47.2300	0.0472	5.518	0	0	0
2013/11/01	R201	07/08/2014			Bond Future	3.4713	103.0907	3.5232	103.0717	1.496	0.0000	0.0000	0
2013/11/01	R201	07/08/2014	5.30	Put	Bond Future	45.2700	0.0453	47.7700	0.0478	5.522	0	0	0
2013/11/01	R201	07/08/2014	5.31	Call	Bond Future	712.3600	0.7124	695.8600	0.6959	(2.316)	0	0	0
2013/11/01	R201	07/08/2014	5.29	Call	Bond Future	706.1800	0.7062	689.7300	0.6897	(2.329)	0	0	0
2013/11/01	R201	07/08/2014	5.30	Call	Bond Future	709.2700	0.7093	692.8000	0.6928	(2.322)	0	0	0
2013/11/01	R201	07/08/2014	5.29	Put	Bond Future	45.7900	0.0458	48.3100	0.0483	5.503	0	0	0
2013/11/01	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R202	07/11/2013			Bond Future	208.9120	208.9120	208.9144	208.9144	0.001	0.0000	0.0000	7,328
2013/11/01	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R202	07/11/2013	208.99	Put	Bond Future	78.0300	0.0780	75.5500	0.0755	(3.178)	0	0	0
2013/11/01	R202	07/11/2013	209.01	Put	Bond Future	98.0300	0.0980	95.5500	0.0955	(2.530)	0	0	0
2013/11/01	R202	07/11/2013	209.00	Put	Bond Future	88.0300	0.0880	85.5500	0.0855	(2.817)	0	0	0
2013/11/01	R202	06/02/2014	208.99	Put	Bond Future	303.0100	0.3030	300.5300	0.3005	(0.818)	0	0	0
2013/11/01	R202	06/02/2014			Bond Future	208.6870	208.6870	208.6895	208.6895	0.001	0.0000	0.0000	43,326
2013/11/01	R202	06/02/2014	209.01	Put	Bond Future	323.0100	0.3230	320.5300	0.3205	(0.768)	0	0	0
2013/11/01	R202	06/02/2014	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R202	06/02/2014	209.00	Put	Bond Future	313.0100	0.3130	310.5300	0.3105	(0.792)	0	0	0
2013/11/01	R202	06/02/2014	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R202	06/02/2014	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R203	07/11/2013	6.01	Call	Bond Future	0.7800	0.0008	0.0100	0.0000	(98.718)	0	0	0
2013/11/01	R203	07/11/2013			Bond Future	6.5426	107.0229	6.7375	106.3501	2.979	0.0000	0.0000	19,563
2013/11/01	R203	07/11/2013	5.99	Call	Bond Future	0.5600	0.0006	0.0000	0.0000	(100.000)	0	0	0
2013/11/01	R203	07/11/2013	5.71	Put	Bond Future	2,934.3100	2.9343	3,607.0600	3.6071	22.927	0	0	0

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2013/11/01	R203	07/11/2013	6.00	Call	Bond Future	0.6600		0.0007	0.0000	0.0000	(100.000)	0	0	0
2013/11/01	R203	07/11/2013	571.00	Call	Bond Future	104,793.3700		104.7934	104,120.6200	104.1206	(0.642)	0	0	0
2013/11/01	R203	07/11/2013	5.99	Put	Bond Future	1,937.1000		1.9371	2,609.2900	2.6093	34.701	0	0	0
2013/11/01	R203	07/11/2013	6.01	Put	Bond Future	1,866.4800		1.8665	2,538.4600	2.5385	36.003	0	0	0
2013/11/01	R203	07/11/2013	571.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R203	07/11/2013	5.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	15
2013/11/01	R203	07/11/2013	6.00	Put	Bond Future	1,901.7700		1.9018	2,573.8600	2.5739	35.340	0	0	0
2013/11/01	R203	06/02/2014			Bond Future	6.6467		108.4305	6.8577	107.7489	3.173	0.0000	0.0000	1,625
2013/11/01	R203	06/02/2014	6.14	Put	Bond Future	2,055.1300		2.0551	2,583.4300	2.5834	25.706	0	0	0
2013/11/01	R203	06/02/2014	5.95	Put	Bond Future	2,544.9600		2.5450	3,119.5800	3.1196	22.579	0	0	0
2013/11/01	R203	06/02/2014	6.84	Put	Bond Future	747.5000		0.7475	1,050.0600	1.0501	40.476	0	0	0
2013/11/01	R203	06/02/2014	6.16	Put	Bond Future	2,006.8000		2.0068	2,529.6300	2.5296	26.053	0	0	0
2013/11/01	R203	06/02/2014	6.15	Put	Bond Future	2,030.8900		2.0309	2,556.4700	2.5565	25.879	0	0	0
2013/11/01	R203	06/02/2014	6.84	Call	Bond Future	1,372.2200		1.3722	993.1700	0.9932	(27.623)	0	0	13
2013/11/01	R203	06/02/2014	6.16	Call	Bond Future	412.9300		0.4129	254.1500	0.2541	(38.452)	0	0	0
2013/11/01	R203	06/02/2014	5.95	Call	Bond Future	254.2600		0.2543	147.2700	0.1473	(42.079)	0	0	16
2013/11/01	R203	06/02/2014	6.14	Call	Bond Future	395.1300		0.3951	241.8200	0.2418	(38.800)	0	0	0
2013/11/01	R203	06/02/2014	6.15	Call	Bond Future	403.9600		0.4040	247.9300	0.2479	(38.625)	0	0	0
2013/11/01	R203	08/05/2014	5.76	Call	Bond Future	343.4500		0.3434	229.0400	0.2290	(33.312)	0	0	0
2013/11/01	R203	08/05/2014	6.84	Call	Bond Future	1,518.6400		1.5186	1,171.2700	1.1713	(22.874)	0	0	13
2013/11/01	R203	08/05/2014	7.40	Put	Bond Future	635.1300		0.6351	851.5100	0.8515	34.069	0	0	0
2013/11/01	R203	08/05/2014	5.74	Call	Bond Future	332.0700		0.3321	220.7900	0.2208	(33.511)	0	0	0
2013/11/01	R203	08/05/2014			Bond Future	6.7512		105.7230	6.9803	105.0322	3.394	0.0000	0.0000	0
2013/11/01	R203	08/05/2014	5.76	Put	Bond Future	3,398.2500		3.3982	3,974.6300	3.9746	16.961	0	0	0
2013/11/01	R203	08/05/2014	6.84	Put	Bond Future	1,250.3400		1.2503	1,593.7600	1.5938	27.466	0	0	0
2013/11/01	R203	08/05/2014	5.75	Put	Bond Future	3,423.8000		3.4238	4,001.7700	4.0018	16.881	0	0	0
2013/11/01	R203	08/05/2014	5.74	Put	Bond Future	3,449.6300		3.4496	4,029.1400	4.0291	16.799	0	0	0
2013/11/01	R203	08/05/2014	7.40	Call	Bond Future	2,576.6600		2.5767	2,102.2500	2.1022	(18.412)	0	0	16
2013/11/01	R203	08/05/2014	5.75	Call	Bond Future	337.6200		0.3376	224.8000	0.2248	(33.416)	0	0	0
2013/11/01	R203	07/08/2014	7.30	Call	Bond Future	2,313.9300		2.3139	1,892.1200	1.8921	(18.229)	0	0	0
2013/11/01	R203	07/08/2014			Bond Future	6.8450		107.2090	7.0953	106.5083	3.656	0.0000	0.0000	0
2013/11/01	R203	07/08/2014	7.31	Call	Bond Future	2,331.4000		2.3314	1,907.7300	1.9077	(18.172)	0	0	0
2013/11/01	R203	07/08/2014	6.84	Put	Bond Future	1,589.4400		1.5894	1,957.5300	1.9575	23.158	0	0	0
2013/11/01	R203	07/08/2014	7.29	Put	Bond Future	1,054.7100		1.0547	1,335.4700	1.3355	26.620	0	0	0
2013/11/01	R203	07/08/2014	7.31	Put	Bond Future	1,034.2100		1.0342	1,311.2400	1.3112	26.787	0	0	0
2013/11/01	R203	07/08/2014	7.29	Call	Bond Future	2,296.5200		2.2965	1,876.5800	1.8766	(18.286)	0	0	0
2013/11/01	R203	07/08/2014	7.30	Put	Bond Future	1,044.4200		1.0444	1,323.3100	1.3233	26.703	0	0	0
2013/11/01	R203	07/08/2014	6.84	Call	Bond Future	1,575.3000		1.5753	1,242.6900	1.2427	(21.114)	0	0	30
2013/11/01	R203	06/11/2014	6.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R203	06/11/2014			Bond Future	6.9890		104.4844	7.2642	103.7745	3.938	0.0000	0.0000	0
2013/11/01	R203	06/11/2014	6.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R203	06/11/2014	6.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R203	06/11/2014	6.84	Put	Bond Future	386.8400		0.3868	1,096.7600	1.0968	183.518	0	0	0
2013/11/01	R203	06/11/2014	6.86	Put	Bond Future	334.8000		0.3348	1,044.7200	1.0447	212.043	0	0	0
2013/11/01	R203	06/11/2014	6.85	Put	Bond Future	360.8200		0.3608	1,070.7400	1.0707	196.752	0	0	0
2013/11/01	R204	07/11/2013			Bond Future	6.8070		108.2107	6.9917	107.4043	2.714	0.0000	0.0000	29,633
2013/11/01	R204	07/11/2013	7.00	Put	Bond Future	88.0800		0.0881	318.4400	0.3184	261.535	0	0	1,270

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
2013/11/01	R204	07/11/2013	6.29	Put	Bond Future	2,298.8500	2.2988	3,103.7000	3.1037	35.011	0	0	0
2013/11/01	R204	07/11/2013	6.31	Put	Bond Future	2,209.4000	2.2094	3,013.6900	3.0137	36.403	0	0	0
2013/11/01	R204	07/11/2013	6.29	Call	Bond Future	1.5400	0.0015	0.0200	0.0000	(98.701)	0	0	0
2013/11/01	R204	07/11/2013	6.30	Put	Bond Future	2,254.0900	2.2541	3,058.6800	3.0587	35.695	0	0	0
2013/11/01	R204	07/11/2013	7.00	Call	Bond Future	930.5000	0.9305	354.4900	0.3545	(61.903)	0	0	0
2013/11/01	R204	07/11/2013	6.30	Call	Bond Future	1.8000	0.0018	0.0200	0.0000	(98.889)	0	0	0
2013/11/01	R204	07/11/2013	6.31	Call	Bond Future	2.1100	0.0021	0.0300	0.0000	(98.578)	0	0	0
2013/11/01	R204	06/02/2014	6.39	Call	Bond Future	546.3700	0.5464	352.9300	0.3529	(35.405)	0	0	0
2013/11/01	R204	06/02/2014			Bond Future	6.9001	105.6039	7.0964	104.7869	2.846	0.0000	0.0000	2,624
2013/11/01	R204	06/02/2014	6.41	Call	Bond Future	569.5900	0.5696	369.7000	0.3697	(35.094)	0	0	0
2013/11/01	R204	06/02/2014	6.40	Call	Bond Future	557.8900	0.5579	361.2400	0.3612	(35.249)	0	0	0
2013/11/01	R204	06/02/2014	6.39	Put	Bond Future	2,705.5000	2.7055	3,329.0300	3.3290	23.047	0	0	0
2013/11/01	R204	06/02/2014	6.41	Put	Bond Future	2,643.0400	2.6430	3,260.1200	3.2601	23.347	0	0	0
2013/11/01	R204	06/02/2014	6.40	Put	Bond Future	2,674.1700	2.6742	3,294.4900	3.2945	23.197	0	0	0
2013/11/01	R204	08/05/2014			Bond Future	6.9982	107.0192	7.2076	106.1912	2.992	0.0000	0.0000	0
2013/11/01	R204	08/05/2014	6.05	Call	Bond Future	517.5000	0.5175	363.7300	0.3637	(29.714)	0	0	0
2013/11/01	R204	08/05/2014	6.06	Call	Bond Future	526.1000	0.5261	370.2900	0.3703	(29.616)	0	0	0
2013/11/01	R204	08/05/2014	6.04	Call	Bond Future	508.9900	0.5090	357.2600	0.3573	(29.810)	0	0	0
2013/11/01	R204	08/05/2014	6.05	Put	Bond Future	4,370.6400	4.3706	5,044.8200	5.0448	15.425	0	0	0
2013/11/01	R204	08/05/2014	6.04	Put	Bond Future	4,403.6800	4.4037	5,079.9000	5.0799	15.356	0	0	0
2013/11/01	R204	08/05/2014	6.06	Put	Bond Future	4,337.7000	4.3377	5,009.8400	5.0098	15.495	0	0	0
2013/11/01	R204	07/08/2014			Bond Future	7.0879	104.4915	7.3117	103.6517	3.158	0.0000	0.0000	0
2013/11/01	R204	07/08/2014	7.44	Put	Bond Future	1,625.3700	1.6254	1,978.6900	1.9787	21.738	0	0	0
2013/11/01	R204	07/08/2014	7.46	Put	Bond Future	1,596.0200	1.5960	1,944.9800	1.9450	21.864	0	0	0
2013/11/01	R204	07/08/2014	7.45	Put	Bond Future	1,610.6500	1.6106	1,961.7900	1.9618	21.801	0	0	0
2013/11/01	R204	07/08/2014	7.46	Call	Bond Future	2,987.7700	2.9878	2,496.9300	2.4969	(16.428)	0	0	0
2013/11/01	R204	07/08/2014	7.78	Call	Bond Future	3,753.9800	3.7540	3,196.4200	3.1964	(14.853)	0	0	0
2013/11/01	R204	07/08/2014	7.44	Call	Bond Future	2,942.9100	2.9429	2,456.4300	2.4564	(16.531)	0	0	0
2013/11/01	R204	07/08/2014	7.78	Put	Bond Future	1,183.7300	1.1837	1,465.9700	1.4660	23.843	0	0	530
2013/11/01	R204	07/08/2014	7.45	Call	Bond Future	2,965.3000	2.9653	2,476.6400	2.4766	(16.479)	0	0	0
2013/11/01	R204	06/11/2014			Bond Future	7.2073	105.8903	7.4473	105.0394	3.330	0.0000	0.0000	0
2013/11/01	R204	06/11/2014	6.99	Put	Bond Future	777.7500	0.7778	1,628.6700	1.6287	109.408	0	0	0
2013/11/01	R204	06/11/2014	7.01	Put	Bond Future	705.8500	0.7058	1,556.7700	1.5568	120.553	0	0	0
2013/11/01	R204	06/11/2014	6.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R204	06/11/2014	7.00	Put	Bond Future	741.8000	0.7418	1,592.7200	1.5927	114.710	0	0	0
2013/11/01	R204	06/11/2014	7.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R204	06/11/2014	7.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R206	07/11/2013	4.31	Put	Bond Future	153.5800	0.1536	159.5000	0.1595	3.855	0	0	0
2013/11/01	R206	07/11/2013			Bond Future	5.1671	102.8184	5.2010	102.8124	0.656	0.0000	0.0000	0
2013/11/01	R206	07/11/2013	4.30	Put	Bond Future	155.3500	0.1554	161.2900	0.1613	3.824	0	0	0
2013/11/01	R206	07/11/2013	4.31	Call	Bond Future	0.2200	0.0002	0.0800	0.0001	(63.636)	0	0	0
2013/11/01	R206	07/11/2013	4.29	Call	Bond Future	0.1900	0.0002	0.0700	0.0001	(63.158)	0	0	0
2013/11/01	R206	07/11/2013	4.30	Call	Bond Future	0.2000	0.0002	0.0800	0.0001	(60.000)	0	0	0
2013/11/01	R206	07/11/2013	4.29	Put	Bond Future	157.1400	0.1571	163.0800	0.1631	3.780	0	0	0
2013/11/01	R207	07/11/2013	6.70	Call	Bond Future	14.0500	0.0141	0.6900	0.0007	(95.089)	0	0	0
2013/11/01	R207	07/11/2013			Bond Future	7.1320	102.9309	7.3116	102.0477	2.518	0.0000	0.0000	21,321

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
2013/11/01	R207	07/11/2013	6.71	Call	Bond Future	15.7200	0.0157	0.8100	0.0008	(94.847)	0	0	0
2013/11/01	R207	07/11/2013	6.69	Put	Bond Future	2,226.9400	2.2269	3,098.2100	3.0982	39.124	0	0	0
2013/11/01	R207	07/11/2013	6.71	Put	Bond Future	2,128.6400	2.1286	2,996.9500	2.9969	40.792	0	0	0
2013/11/01	R207	07/11/2013	6.69	Call	Bond Future	12.5400	0.0125	0.5900	0.0006	(95.295)	0	0	0
2013/11/01	R207	07/11/2013	6.70	Put	Bond Future	2,177.6900	2.1777	3,047.5500	3.0475	39.944	0	0	0
2013/11/01	R207	06/02/2014			Bond Future	7.2262	100.6456	7.4154	99.7507	2.618	0.0000	0.0000	1,749
2013/11/01	R207	06/02/2014	6.65	Call	Bond Future	664.4000	0.6644	451.4700	0.4515	(32.048)	0	0	0
2013/11/01	R207	06/02/2014	6.64	Put	Bond Future	3,487.9800	3.4880	4,173.0500	4.1731	19.641	0	0	0
2013/11/01	R207	06/02/2014	6.66	Put	Bond Future	3,414.9700	3.4150	4,093.6600	4.0937	19.874	0	0	0
2013/11/01	R207	06/02/2014	6.65	Put	Bond Future	3,451.3700	3.4514	4,133.2700	4.1333	19.757	0	0	0
2013/11/01	R207	06/02/2014	6.66	Call	Bond Future	677.1600	0.6772	461.0200	0.4610	(31.919)	0	0	0
2013/11/01	R207	06/02/2014	6.64	Call	Bond Future	651.8100	0.6518	442.0500	0.4420	(32.181)	0	0	0
2013/11/01	R207	08/05/2014	6.19	Put	Bond Future	5,963.2000	5.9632	6,710.9100	6.7109	12.539	0	0	0
2013/11/01	R207	08/05/2014	6.21	Put	Bond Future	5,883.3000	5.8833	6,627.2500	6.6273	12.645	0	0	0
2013/11/01	R207	08/05/2014			Bond Future	7.3274	101.9945	7.5270	101.0876	2.725	0.0000	0.0000	0
2013/11/01	R207	08/05/2014	6.20	Put	Bond Future	5,923.1900	5.9232	6,669.0300	6.6690	12.592	0	0	0
2013/11/01	R207	08/05/2014	6.20	Call	Bond Future	608.2300	0.6082	447.2000	0.4472	(26.475)	0	0	0
2013/11/01	R207	08/05/2014	6.21	Call	Bond Future	616.9800	0.6170	454.0600	0.4541	(26.406)	0	0	0
2013/11/01	R207	08/05/2014	6.19	Call	Bond Future	599.5800	0.5996	440.4200	0.4404	(26.545)	0	0	0
2013/11/01	R207	07/08/2014	7.69	Call	Bond Future	3,494.0400	3.4940	2,979.8700	2.9799	(14.716)	0	0	0
2013/11/01	R207	07/08/2014	7.70	Put	Bond Future	2,309.3600	2.3094	2,712.7900	2.7128	17.469	0	0	0
2013/11/01	R207	07/08/2014			Bond Future	7.4218	99.7874	7.6330	98.8676	2.846	0.0000	0.0000	0
2013/11/01	R207	07/08/2014	7.70	Call	Bond Future	3,518.8500	3.5188	3,002.5000	3.0025	(14.674)	0	0	0
2013/11/01	R207	07/08/2014	7.71	Call	Bond Future	3,543.7600	3.5438	3,025.2200	3.0252	(14.632)	0	0	0
2013/11/01	R207	07/08/2014	7.69	Put	Bond Future	2,327.7100	2.3277	2,733.3200	2.7333	17.425	0	0	0
2013/11/01	R207	07/08/2014	7.71	Put	Bond Future	2,291.1300	2.2911	2,692.3700	2.6924	17.513	0	0	0
2013/11/01	R207	06/11/2014	7.36	Put	Bond Future	739.8300	0.7398	1,671.7900	1.6718	125.969	0	0	0
2013/11/01	R207	06/11/2014			Bond Future	7.5357	101.1231	7.7592	100.1911	2.967	0.0000	0.0000	0
2013/11/01	R207	06/11/2014	7.35	Put	Bond Future	782.1500	0.7822	1,714.1100	1.7141	119.154	0	0	0
2013/11/01	R207	06/11/2014	7.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R207	06/11/2014	7.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R207	06/11/2014	7.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R207	06/11/2014	7.34	Put	Bond Future	824.4900	0.8245	1,756.4500	1.7565	113.035	0	0	0
2013/11/01	R208	07/11/2013			Bond Future	7.3168	97.5975	7.5014	96.5859	2.523	0.0000	0.0000	9,753
2013/11/01	R208	07/11/2013	6.79	Put	Bond Future	2,962.3700	2.9624	3,972.1600	3.9722	34.087	0	0	0
2013/11/01	R208	07/11/2013	6.81	Put	Bond Future	2,848.6400	2.8486	3,857.7700	3.8578	35.425	0	0	0
2013/11/01	R208	07/11/2013	6.80	Put	Bond Future	2,905.4600	2.9055	3,914.9400	3.9149	34.744	0	0	0
2013/11/01	R208	07/11/2013	6.81	Call	Bond Future	2.5400	0.0025	0.0400	0.0000	(98.425)	0	0	0
2013/11/01	R208	07/11/2013	7.50	Put	Bond Future	124.1100	0.1241	430.0700	0.4301	246.523	0	0	1,520
2013/11/01	R208	07/11/2013	6.79	Call	Bond Future	1.8600	0.0019	0.0200	0.0000	(98.925)	0	0	0
2013/11/01	R208	07/11/2013	7.50	Call	Bond Future	1,128.3400	1.1283	422.6700	0.4227	(62.541)	0	0	0
2013/11/01	R208	07/11/2013	6.80	Call	Bond Future	2.1800	0.0022	0.0300	0.0000	(98.624)	0	0	0
2013/11/01	R208	06/02/2014	6.74	Put	Bond Future	4,187.1600	4.1872	5,017.3100	5.0173	19.826	0	0	0
2013/11/01	R208	06/02/2014			Bond Future	7.4074	98.8812	7.6004	97.8562	2.606	0.0000	0.0000	825
2013/11/01	R208	06/02/2014	6.76	Put	Bond Future	4,099.4600	4.0995	4,922.6000	4.9226	20.079	0	0	0
2013/11/01	R208	06/02/2014	6.75	Put	Bond Future	4,143.1900	4.1432	4,969.8600	4.9699	19.953	0	0	0
2013/11/01	R208	06/02/2014	6.74	Call	Bond Future	538.4400	0.5384	343.6500	0.3437	(36.177)	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
2013/11/01	R208	06/02/2014	6.75	Call	Bond Future	550.3800	0.5504	352.1100	0.3521	(36.024)	0	0	0
2013/11/01	R208	06/02/2014	6.76	Call	Bond Future	562.5200	0.5625	360.7200	0.3607	(35.874)	0	0	0
2013/11/01	R208	08/05/2014	6.31	Call	Bond Future	485.7300	0.4857	338.5700	0.3386	(30.297)	0	0	0
2013/11/01	R208	08/05/2014			Bond Future	7.4993	96.8100	7.7015	95.7713	2.696	0.0000	0.0000	0
2013/11/01	R208	08/05/2014	6.29	Call	Bond Future	469.8400	0.4698	326.7100	0.3267	(30.464)	0	0	0
2013/11/01	R208	08/05/2014	6.31	Put	Bond Future	6,885.3700	6.8854	7,776.9200	7.7769	12.948	0	0	0
2013/11/01	R208	08/05/2014	6.30	Put	Bond Future	6,933.3600	6.9334	7,826.9400	7.8269	12.888	0	0	0
2013/11/01	R208	08/05/2014	6.29	Put	Bond Future	6,981.4800	6.9815	7,877.0600	7.8771	12.828	0	0	0
2013/11/01	R208	08/05/2014	6.30	Call	Bond Future	477.7300	0.4777	332.6000	0.3326	(30.379)	0	0	0
2013/11/01	R208	07/08/2014	8.28	Call	Bond Future	5,039.6800	5.0397	4,337.2400	4.3372	(13.938)	0	0	0
2013/11/01	R208	07/08/2014			Bond Future	7.5845	98.1708	7.7965	97.1174	2.795	0.0000	0.0000	0
2013/11/01	R208	07/08/2014	7.80	Call	Bond Future	3,583.3100	3.5833	3,004.8200	3.0048	(16.144)	0	0	0
2013/11/01	R208	07/08/2014	7.79	Put	Bond Future	2,533.9100	2.5339	3,011.6000	3.0116	18.852	0	0	0
2013/11/01	R208	07/08/2014	7.81	Put	Bond Future	2,491.3000	2.4913	2,963.5200	2.9635	18.955	0	0	0
2013/11/01	R208	07/08/2014	7.80	Put	Bond Future	2,512.5300	2.5125	2,987.4900	2.9875	18.904	0	0	0
2013/11/01	R208	07/08/2014	7.81	Call	Bond Future	3,611.4100	3.6114	3,030.1800	3.0302	(16.094)	0	0	0
2013/11/01	R208	07/08/2014	8.28	Put	Bond Future	1,635.8200	1.6358	1,986.8300	1.9868	21.458	0	0	630
2013/11/01	R208	07/08/2014	7.79	Call	Bond Future	3,555.3200	3.5553	2,979.5600	2.9796	(16.194)	0	0	0
2013/11/01	R208	06/11/2014	7.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R208	06/11/2014			Bond Future	7.6910	96.0893	7.9136	95.0218	2.894	0.0000	0.0000	0
2013/11/01	R208	06/11/2014	7.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R208	06/11/2014	7.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R208	06/11/2014	7.44	Put	Bond Future	1,221.7900	1.2218	2,289.2600	2.2893	87.369	0	0	0
2013/11/01	R208	06/11/2014	7.46	Put	Bond Future	1,123.7500	1.1238	2,191.2200	2.1912	94.992	0	0	0
2013/11/01	R208	06/11/2014	7.45	Put	Bond Future	1,172.7600	1.1728	2,240.2300	2.2402	91.022	0	0	0
2013/11/01	R209	07/11/2013	8.80	Put	Bond Future	917.3500	0.9173	1,607.7800	1.6078	75.264	0	0	0
2013/11/01	R209	07/11/2013	9.50	Put	Bond Future	3.1100	0.0031	9.6100	0.0096	209.003	0	0	980
2013/11/01	R209	07/11/2013			Bond Future	8.8365	75.6816	8.9808	74.5751	1.633	0.0000	0.0000	5,043
2013/11/01	R209	07/11/2013	8.80	Call	Bond Future	633.5000	0.6335	217.4000	0.2174	(65.683)	0	0	0
2013/11/01	R209	07/11/2013	9.25	Call	Bond Future	3,144.5200	3.1445	2,107.8600	2.1079	(32.967)	0	0	0
2013/11/01	R209	07/11/2013	8.81	Call	Bond Future	668.3800	0.6684	234.6300	0.2346	(64.896)	0	0	0
2013/11/01	R209	07/11/2013	8.65	Call	Bond Future	247.9800	0.2480	57.7900	0.0578	(76.696)	0	0	0
2013/11/01	R209	07/11/2013	8.79	Call	Bond Future	599.8000	0.5998	201.1600	0.2012	(66.462)	0	0	0
2013/11/01	R209	07/11/2013	9.40	Call	Bond Future	4,187.9400	4.1879	3,099.9300	3.0999	(25.980)	0	0	0
2013/11/01	R209	07/11/2013	9.70	Put	Bond Future	0.2400	0.0002	0.7900	0.0008	229.167	0	0	1,520
2013/11/01	R209	07/11/2013	9.25	Put	Bond Future	41.8000	0.0418	111.6700	0.1117	167.153	0	0	1,000
2013/11/01	R209	07/11/2013	8.79	Put	Bond Future	961.7300	0.9617	1,669.6200	1.6696	73.606	0	0	0
2013/11/01	R209	07/11/2013	9.40	Put	Bond Future	9.5000	0.0095	28.0200	0.0280	194.947	0	0	5,000
2013/11/01	R209	07/11/2013	9.50	Call	Bond Future	4,884.5800	4.8846	3,784.5500	3.7845	(22.520)	0	0	0
2013/11/01	R209	07/11/2013	9.70	Call	Bond Future	6,254.8300	6.2548	5,148.8500	5.1488	(17.682)	0	0	0
2013/11/01	R209	07/11/2013	8.65	Put	Bond Future	1,716.4100	1.7164	2,632.7500	2.6327	53.387	0	0	4,700
2013/11/01	R209	07/11/2013	8.81	Put	Bond Future	874.2700	0.8743	1,547.0500	1.5471	76.953	0	0	0
2013/11/01	R209	06/02/2014	8.56	Call	Bond Future	2,062.8400	2.0628	1,645.5100	1.6455	(20.231)	0	0	0
2013/11/01	R209	06/02/2014			Bond Future	8.9221	76.6770	9.0707	75.5559	1.666	0.0000	0.0000	15,624
2013/11/01	R209	06/02/2014	8.54	Call	Bond Future	2,006.2000	2.0062	1,597.1200	1.5971	(20.391)	0	0	0
2013/11/01	R209	06/02/2014	8.55	Call	Bond Future	2,034.4000	2.0344	1,621.2000	1.6212	(20.311)	0	0	0
2013/11/01	R209	06/02/2014	8.54	Put	Bond Future	5,015.1200	5.0151	5,727.1700	5.7272	14.198	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
2013/11/01	R209	06/02/2014	8.56	Put	Bond Future	4,909.6400	4.9096	5,613.4400	5.6134	14.335	0	0	0
2013/11/01	R209	06/02/2014	8.55	Put	Bond Future	4,962.1900	4.9622	5,670.1200	5.6701	14.266	0	0	0
2013/11/01	R209	08/05/2014			Bond Future	9.0076	74.5600	9.1607	73.4237	1.699	0.0000	0.0000	0
2013/11/01	R209	08/05/2014	7.85	Call	Bond Future	1,233.3900	1.2334	995.9400	0.9959	(19.252)	0	0	0
2013/11/01	R209	08/05/2014	7.86	Call	Bond Future	1,249.6300	1.2496	1,009.6900	1.0097	(19.201)	0	0	0
2013/11/01	R209	08/05/2014	7.85	Put	Bond Future	10,794.8300	10.7948	11,693.6300	11.6936	8.326	0	0	0
2013/11/01	R209	08/05/2014	7.84	Call	Bond Future	1,217.3000	1.2173	982.3200	0.9823	(19.303)	0	0	0
2013/11/01	R209	08/05/2014	7.84	Put	Bond Future	10,869.4000	10.8694	11,770.6700	11.7707	8.292	0	0	0
2013/11/01	R209	08/05/2014	7.86	Put	Bond Future	10,720.5500	10.7206	11,616.8600	11.6169	8.361	0	0	0
2013/11/01	R209	07/08/2014	9.04	Put	Bond Future	5,500.0700	5.5001	6,058.8200	6.0588	10.159	0	0	0
2013/11/01	R209	07/08/2014			Bond Future	9.0886	75.6081	9.2461	74.4558	1.733	0.0000	0.0000	0
2013/11/01	R209	07/08/2014	9.06	Put	Bond Future	5,422.2100	5.4222	5,975.7900	5.9758	10.209	0	0	0
2013/11/01	R209	07/08/2014	9.05	Put	Bond Future	5,461.0200	5.4610	6,017.1900	6.0172	10.184	0	0	0
2013/11/01	R209	07/08/2014	9.05	Call	Bond Future	5,174.4800	5.1745	4,578.3400	4.5783	(11.521)	0	0	0
2013/11/01	R209	07/08/2014	9.06	Call	Bond Future	5,210.1300	5.2101	4,611.4000	4.6114	(11.492)	0	0	0
2013/11/01	R209	07/08/2014	9.04	Call	Bond Future	5,138.9500	5.1389	4,545.3900	4.5454	(11.550)	0	0	0
2013/11/01	R209	06/11/2014			Bond Future	9.1797	73.4759	9.3420	72.3082	1.768	0.0000	0.0000	0
2013/11/01	R209	06/11/2014	8.99	Put	Bond Future	1,403.0700	1.4031	2,570.7500	2.5707	83.223	0	0	0
2013/11/01	R209	06/11/2014	9.01	Put	Bond Future	1,253.1800	1.2532	2,420.8600	2.4209	93.177	0	0	0
2013/11/01	R209	06/11/2014	9.00	Put	Bond Future	1,328.0700	1.3281	2,495.7500	2.4957	87.923	0	0	0
2013/11/01	R209	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R209	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R209	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R210	07/11/2013			Bond Future	159.4229	159.4229	159.4240	159.4240	0.001	0.0000	0.0000	1,319
2013/11/01	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R210	07/11/2013	159.99	Put	Bond Future	567.1100	0.5671	565.9600	0.5660	(0.203)	0	0	0
2013/11/01	R210	07/11/2013	160.01	Put	Bond Future	587.1100	0.5871	585.9600	0.5860	(0.196)	0	0	0
2013/11/01	R210	07/11/2013	160.00	Put	Bond Future	577.1100	0.5771	575.9600	0.5760	(0.199)	0	0	0
2013/11/01	R210	06/02/2014	161.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R210	06/02/2014			Bond Future	161.5396	161.5396	161.5407	161.5407	0.001	0.0000	0.0000	1,237
2013/11/01	R210	06/02/2014	161.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R210	06/02/2014	161.51	Call	Bond Future	29.5700	0.0296	30.7200	0.0307	3.889	0	0	0
2013/11/01	R210	06/02/2014	161.49	Call	Bond Future	49.5700	0.0496	50.7200	0.0507	2.320	0	0	0
2013/11/01	R210	06/02/2014	161.50	Call	Bond Future	39.5700	0.0396	40.7200	0.0407	2.906	0	0	0
2013/11/01	R210	06/02/2014	161.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R211	07/11/2013			Bond Future	128.8045	128.8045	128.7994	128.7994	(0.004)	0.0000	0.0000	522
2013/11/01	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R211	07/11/2013	129.99	Put	Bond Future	1,185.4800	1.1855	1,190.6200	1.1906	0.434	0	0	0
2013/11/01	R211	07/11/2013	130.01	Put	Bond Future	1,205.4800	1.2055	1,210.6200	1.2106	0.426	0	0	0
2013/11/01	R211	07/11/2013	130.00	Put	Bond Future	1,195.4800	1.1955	1,200.6200	1.2006	0.430	0	0	0
2013/11/01	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R211	06/02/2014	129.00	Call	Bond Future	4.5600	0.0046	0.0000	0.0000	(100.000)	0	0	0
2013/11/01	R211	06/02/2014			Bond Future	129.0046	129.0046	128.9993	128.9993	(0.004)	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
2013/11/01	R211	06/02/2014	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R211	06/02/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R211	06/02/2014	129.01	Put	Bond Future	5.4400	0.0054	10.6800	0.0107	96.324	0	0	0
2013/11/01	R211	06/02/2014	128.99	Call	Bond Future	14.5600	0.0146	9.3200	0.0093	(35.989)	0	0	0
2013/11/01	R211	06/02/2014	129.00	Put	Bond Future	0.0000	0.0000	0.6800	0.0007	100.000	0	0	0
2013/11/01	R212	07/11/2013	132.99	Put	Bond Future	1,160.1000	1.1601	1,161.1600	1.1612	0.091	0	0	0
2013/11/01	R212	07/11/2013			Bond Future	131.8299	131.8299	131.8288	131.8288	(0.001)	0.0000	0.0000	150
2013/11/01	R212	07/11/2013	133.01	Put	Bond Future	1,180.1000	1.1801	1,181.1600	1.1812	0.090	0	0	0
2013/11/01	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R212	07/11/2013	133.00	Put	Bond Future	1,170.1000	1.1701	1,171.1600	1.1712	0.091	0	0	0
2013/11/01	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R212	06/02/2014			Bond Future	131.9227	131.9227	131.9216	131.9216	(0.001)	0.0000	0.0000	21,791
2013/11/01	R212	06/02/2014	132.99	Put	Bond Future	1,067.3100	1.0673	1,068.3600	1.0684	0.098	0	0	0
2013/11/01	R212	06/02/2014	133.01	Put	Bond Future	1,087.3100	1.0873	1,088.3600	1.0884	0.097	0	0	0
2013/11/01	R212	06/02/2014	133.00	Put	Bond Future	1,077.3100	1.0773	1,078.3600	1.0784	0.097	0	0	0
2013/11/01	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R213	07/11/2013	8.60	Call	Bond Future	588.8100	0.5888	170.6100	0.1706	(71.025)	0	0	0
2013/11/01	R213	07/11/2013			Bond Future	8.6620	86.6319	8.8263	85.3458	1.897	0.0000	0.0000	10,087
2013/11/01	R213	07/11/2013	8.61	Call	Bond Future	621.6200	0.6216	184.6400	0.1846	(70.297)	0	0	0
2013/11/01	R213	07/11/2013	8.59	Put	Bond Future	1,129.8700	1.1299	2,016.2600	2.0163	78.451	0	0	0
2013/11/01	R213	07/11/2013	8.61	Put	Bond Future	1,034.7300	1.0347	1,883.8600	1.8839	82.063	0	0	0
2013/11/01	R213	07/11/2013	8.60	Put	Bond Future	1,081.6600	1.0817	1,949.5700	1.9496	80.239	0	0	0
2013/11/01	R213	07/11/2013	8.59	Call	Bond Future	557.1600	0.5572	157.4400	0.1574	(71.742)	0	0	0
2013/11/01	R213	06/02/2014			Bond Future	8.7550	87.7714	8.9245	86.4683	1.936	0.0000	0.0000	9,765
2013/11/01	R213	06/02/2014	8.29	Put	Bond Future	5,617.7800	5.6178	6,486.5300	6.4865	15.464	0	0	0
2013/11/01	R213	06/02/2014	8.31	Put	Bond Future	5,506.2000	5.5062	6,365.9000	6.3659	15.613	0	0	0
2013/11/01	R213	06/02/2014	8.29	Call	Bond Future	1,888.4300	1.8884	1,454.1000	1.4541	(23.000)	0	0	0
2013/11/01	R213	06/02/2014	8.30	Put	Bond Future	5,561.8100	5.5618	6,426.0400	6.4260	15.539	0	0	0
2013/11/01	R213	06/02/2014	8.30	Call	Bond Future	1,915.1400	1.9151	1,476.2900	1.4763	(22.915)	0	0	0
2013/11/01	R213	06/02/2014	8.31	Call	Bond Future	1,942.1000	1.9421	1,498.7200	1.4987	(22.830)	0	0	0
2013/11/01	R213	08/05/2014	7.65	Put	Bond Future	11,179.8700	11.1799	12,228.9500	12.2289	9.384	0	0	0
2013/11/01	R213	08/05/2014			Bond Future	8.8442	85.4096	9.0190	84.0891	1.976	0.0000	0.0000	0
2013/11/01	R213	08/05/2014	7.64	Put	Bond Future	11,253.4400	11.2534	12,305.2400	12.3052	9.346	0	0	0
2013/11/01	R213	08/05/2014	7.66	Put	Bond Future	11,106.5800	11.1066	12,152.9100	12.1529	9.421	0	0	0
2013/11/01	R213	08/05/2014	7.65	Call	Bond Future	1,287.0100	1.2870	1,015.6000	1.0156	(21.088)	0	0	0
2013/11/01	R213	08/05/2014	7.64	Call	Bond Future	1,270.8800	1.2709	1,002.1900	1.0022	(21.142)	0	0	0
2013/11/01	R213	08/05/2014	7.66	Call	Bond Future	1,303.3000	1.3033	1,029.1400	1.0291	(21.036)	0	0	0
2013/11/01	R213	07/08/2014	8.86	Call	Bond Future	5,295.3700	5.2954	4,619.2300	4.6192	(12.769)	0	0	0
2013/11/01	R213	07/08/2014			Bond Future	8.9298	86.6101	9.1101	85.2709	2.018	0.0000	0.0000	0
2013/11/01	R213	07/08/2014	8.84	Call	Bond Future	5,223.2400	5.2232	4,552.9700	4.5530	(12.832)	0	0	0
2013/11/01	R213	07/08/2014	8.85	Call	Bond Future	5,259.2500	5.2592	4,586.0400	4.5860	(12.800)	0	0	0
2013/11/01	R213	07/08/2014	8.84	Put	Bond Future	5,902.5600	5.9026	6,571.5100	6.5715	11.333	0	0	0
2013/11/01	R213	07/08/2014	8.86	Put	Bond Future	5,822.7600	5.8228	6,485.8400	6.4858	11.388	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
2013/11/01	R213	07/08/2014	8.85	Put	Bond Future	5,862.5600	5.8626	6,528.5700	6.5286	11.360	0	0	0
2013/11/01	R213	06/11/2014	8.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R213	06/11/2014	8.85	Put	Bond Future	1,333.2600	1.3333	2,690.3600	2.6904	101.788	0	0	0
2013/11/01	R213	06/11/2014			Bond Future	9.0285	84.2321	9.2145	82.8750	2.060	0.0000	0.0000	0
2013/11/01	R213	06/11/2014	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R213	06/11/2014	8.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R213	06/11/2014	8.84	Put	Bond Future	1,408.8700	1.4089	2,765.9700	2.7660	96.325	0	0	0
2013/11/01	R213	06/11/2014	8.86	Put	Bond Future	1,257.7400	1.2577	2,614.8400	2.6148	107.900	0	0	0
2013/11/01	R214	07/11/2013	7.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R214	07/11/2013			Bond Future	8.9967	76.0539	9.1360	74.9583	1.548	0.0000	0.0000	577
2013/11/01	R214	07/11/2013	7.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R214	07/11/2013	7.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R214	07/11/2013	7.81	Put	Bond Future	10,540.2700	10.5403	11,635.8000	11.6358	10.394	0	0	0
2013/11/01	R214	07/11/2013	7.80	Put	Bond Future	10,639.2200	10.6392	11,734.7500	11.7347	10.297	0	0	0
2013/11/01	R214	07/11/2013	7.79	Put	Bond Future	10,738.3700	10.7384	11,833.9000	11.8339	10.202	0	0	0
2013/11/01	R214	06/02/2014			Bond Future	9.0855	77.0542	9.2291	75.9443	1.580	0.0000	0.0000	2,413
2013/11/01	R214	06/02/2014	8.99	Put	Bond Future	3,943.9200	3.9439	4,521.0000	4.5210	14.632	0	0	0
2013/11/01	R214	06/02/2014	9.01	Put	Bond Future	3,857.7600	3.8578	4,426.9000	4.4269	14.753	0	0	0
2013/11/01	R214	06/02/2014	8.99	Call	Bond Future	3,189.5300	3.1895	2,656.6800	2.6567	(16.706)	0	0	0
2013/11/01	R214	06/02/2014	9.00	Put	Bond Future	3,900.4200	3.9004	4,473.5400	4.4735	14.694	0	0	0
2013/11/01	R214	06/02/2014	9.00	Call	Bond Future	3,225.5900	3.2256	2,688.7800	2.6888	(16.642)	0	0	0
2013/11/01	R214	06/02/2014	9.01	Call	Bond Future	3,262.3400	3.2623	2,721.5500	2.7215	(16.577)	0	0	0
2013/11/01	R214	08/05/2014			Bond Future	9.1707	74.8015	9.3186	73.6766	1.612	0.0000	0.0000	0
2013/11/01	R214	08/05/2014	9.00	Call	Bond Future	4,099.6800	4.0997	3,561.6300	3.5616	(13.124)	0	0	0
2013/11/01	R214	08/05/2014	8.99	Put	Bond Future	5,479.9800	5.4800	6,069.7900	6.0698	10.763	0	0	0
2013/11/01	R214	08/05/2014	9.01	Put	Bond Future	5,391.1100	5.3911	5,974.9100	5.9749	10.829	0	0	0
2013/11/01	R214	08/05/2014	9.00	Put	Bond Future	5,435.1900	5.4352	6,022.0000	6.0220	10.796	0	0	0
2013/11/01	R214	08/05/2014	9.01	Call	Bond Future	4,134.9500	4.1350	3,593.8900	3.5939	(13.085)	0	0	0
2013/11/01	R214	08/05/2014	8.99	Call	Bond Future	4,064.9900	4.0650	3,529.9400	3.5299	(13.162)	0	0	0
2013/11/01	R248	07/11/2013			Bond Future	9.0870	98.2090	9.2162	96.9120	1.423	0.0000	0.0000	10,043
2013/11/01	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R248	07/11/2013	7.86	Put	Bond Future	14,053.8100	14.0538	15,350.7200	15.3507	9.228	0	0	0
2013/11/01	R248	07/11/2013	7.85	Put	Bond Future	14,182.8800	14.1829	15,479.7900	15.4798	9.144	0	0	0
2013/11/01	R248	07/11/2013	7.84	Put	Bond Future	14,312.2100	14.3122	15,609.1200	15.6091	9.062	0	0	0
2013/11/01	R248	06/02/2014	9.11	Put	Bond Future	693.7900	0.6938	2,007.6800	2.0077	189.379	0	0	0
2013/11/01	R248	06/02/2014			Bond Future	9.1791	99.5006	9.3126	98.1867	1.454	0.0000	0.0000	9,355
2013/11/01	R248	06/02/2014	9.10	Put	Bond Future	794.8700	0.7949	2,108.7600	2.1088	165.296	0	0	0
2013/11/01	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R248	06/02/2014	9.09	Put	Bond Future	896.1400	0.8961	2,210.0300	2.2100	146.617	0	0	0
2013/11/01	R248	08/05/2014	9.04	Put	Bond Future	2,278.3700	2.2784	3,609.9200	3.6099	58.443	0	0	0
2013/11/01	R248	08/05/2014			Bond Future	9.2676	96.4115	9.4053	95.0800	1.485	0.0000	0.0000	0
2013/11/01	R248	08/05/2014	9.06	Put	Bond Future	2,074.3000	2.0743	3,405.8500	3.4058	64.193	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
2013/11/01	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R248	08/05/2014	9.05	Put	Bond Future	2,176.2400	2.1762	3,507.7900	3.5078	61.186	0	0	0
2013/11/01	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/01	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **390566**