



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 04/11/2013 to 04/11/2013

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
2013/11/04	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	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
2013/11/04	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	2025	07/11/2013			Bond Future	110.0012	110.0012	110.0014	110.0014	0.000	0.0000	0.0000	0
2013/11/04	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	2025	07/11/2013	110.99	Put	Bond Future	988.8100	0.9888	988.5900	0.9886	(0.022)	0	0	0
2013/11/04	2025	07/11/2013	111.01	Put	Bond Future	1,008.8100	1.0088	1,008.5900	1.0086	(0.022)	0	0	0
2013/11/04	2025	07/11/2013	111.00	Put	Bond Future	998.8100	0.9988	998.5900	0.9986	(0.022)	0	0	0
2013/11/04	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	2025	06/02/2014			Bond Future	110.3738	110.3738	110.3740	110.3740	0.000	0.0000	0.0000	0
2013/11/04	2025	06/02/2014	110.99	Put	Bond Future	616.1900	0.6162	615.9800	0.6160	(0.034)	0	0	0
2013/11/04	2025	06/02/2014	111.01	Put	Bond Future	636.1900	0.6362	635.9800	0.6360	(0.033)	0	0	0
2013/11/04	2025	06/02/2014	111.00	Put	Bond Future	626.1900	0.6262	625.9800	0.6260	(0.034)	0	0	0
2013/11/04	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	2037	07/11/2013			Bond Future	9.1113	96.5173	9.0401	97.1712	(0.781)	0.0000	0.0000	154
2013/11/04	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	2037	07/11/2013	9.43	Call	Bond Future	2,840.2900	2.8403	3,494.1400	3.4941	23.021	0	0	0
2013/11/04	2037	07/11/2013	9.41	Call	Bond Future	2,666.1500	2.6662	3,320.0000	3.3200	24.524	0	0	0
2013/11/04	2037	07/11/2013	9.42	Call	Bond Future	2,753.2900	2.7533	3,407.1400	3.4071	23.748	0	0	0
2013/11/04	2037	06/02/2014			Bond Future	9.2087	93.5300	9.1353	94.1925	(0.797)	0.0000	0.0000	1,496
2013/11/04	2037	06/02/2014	9.38	Call	Bond Future	1,516.4100	1.5164	2,178.8800	2.1789	43.687	0	0	0
2013/11/04	2037	06/02/2014	9.39	Call	Bond Future	1,603.7000	1.6037	2,266.1700	2.2662	41.309	0	0	0
2013/11/04	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	2037	06/02/2014	9.37	Call	Bond Future	1,428.9800	1.4290	2,091.4500	2.0915	46.360	0	0	0
2013/11/04	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	2037	08/05/2014			Bond Future	9.3087	94.7836	9.2330	95.4536	(0.812)	0.0000	0.0000	0
2013/11/04	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	2037	08/05/2014	9.38	Call	Bond Future	625.1000	0.6251	1,295.1400	1.2951	107.189	0	0	0
2013/11/04	2037	08/05/2014	9.39	Call	Bond Future	712.1600	0.7122	1,382.2000	1.3822	94.086	0	0	0
2013/11/04	2037	08/05/2014	9.37	Call	Bond Future	537.9000	0.5379	1,207.9400	1.2079	124.566	0	0	0
2013/11/04	2037	07/08/2014	9.06	Put	Bond Future	3,076.8700	3.0769	2,396.3600	2.3964	(22.117)	0	0	0
2013/11/04	2037	07/08/2014			Bond Future	9.4063	91.8578	9.3281	92.5383	(0.831)	0.0000	0.0000	0
2013/11/04	2037	07/08/2014	9.05	Put	Bond Future	3,168.1700	3.1682	2,487.6600	2.4877	(21.480)	0	0	0
2013/11/04	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	2037	07/08/2014	9.04	Put	Bond Future	3,259.6100	3.2596	2,579.1000	2.5791	(20.877)	0	0	0
2013/11/04	2038	07/11/2013			Bond Future	106.0484	106.0484	106.0499	106.0499	0.001	0.0000	0.0000	0
2013/11/04	2038	07/11/2013	109.99	Put	Bond Future	3,941.6300	3.9416	3,940.0700	3.9401	(0.040)	0	0	0
2013/11/04	2038	07/11/2013	110.00	Put	Bond Future	3,951.6300	3.9516	3,950.0700	3.9501	(0.039)	0	0	0
2013/11/04	2038	07/11/2013	110.01	Put	Bond Future	3,961.6300	3.9616	3,960.0700	3.9601	(0.039)	0	0	0

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2013/11/04	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	2038	06/02/2014	107.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	2038	06/02/2014			Bond Future	106.2325	106.2325	106.2341	106.2341	0.001	0.0000	0.0000	24
2013/11/04	2038	06/02/2014	107.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	2038	06/02/2014	106.99	Put	Bond Future	757.4800	0.7575	755.9200	0.7559	(0.206)	0	0	0
2013/11/04	2038	06/02/2014	107.01	Put	Bond Future	777.4800	0.7775	775.9200	0.7759	(0.201)	0	0	0
2013/11/04	2038	06/02/2014	106.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	2038	06/02/2014	107.00	Put	Bond Future	767.4800	0.7675	765.9200	0.7659	(0.203)	0	0	0
2013/11/04	2050	07/11/2013	109.99	Call	Bond Future	530.5800	0.5306	532.4400	0.5324	0.351	0	0	0
2013/11/04	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	2050	07/11/2013			Bond Future	110.5206	110.5206	110.5224	110.5224	0.002	0.0000	0.0000	0
2013/11/04	2050	07/11/2013	110.00	Call	Bond Future	520.5800	0.5206	522.4400	0.5224	0.357	0	0	0
2013/11/04	2050	07/11/2013	110.01	Call	Bond Future	510.5800	0.5106	512.4400	0.5124	0.364	0	0	0
2013/11/04	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	2050	06/02/2014			Bond Future	110.6279	110.6279	110.6297	110.6297	0.002	0.0000	0.0000	472
2013/11/04	2050	06/02/2014	110.00	Call	Bond Future	627.8600	0.6279	629.7300	0.6297	0.298	0	0	0
2013/11/04	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	2050	06/02/2014	110.01	Call	Bond Future	617.8600	0.6179	619.7300	0.6197	0.303	0	0	0
2013/11/04	2050	06/02/2014	109.99	Call	Bond Future	637.8600	0.6379	639.7300	0.6397	0.293	0	0	0
2013/11/04	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	AL37	07/11/2013			Index Future	410.6540	410.6540	411.1550	411.1550	0.122	0.0000	0.0000	0
2013/11/04	AL37	06/02/2014			Index Future	416.0550	416.0550	416.5620	416.5620	0.122	0.0000	0.0000	0
2013/11/04	AL37	08/05/2014			Index Future	421.6310	421.6310	422.1390	422.1390	0.120	0.0000	0.0000	0
2013/11/04	AL7T	07/11/2013			Index Future	484.0350	484.0350	484.8600	484.8600	0.170	0.0000	0.0000	0
2013/11/04	AL7T	06/02/2014			Index Future	490.4020	490.4020	491.2370	491.2370	0.170	0.0000	0.0000	1
2013/11/04	AL7T	08/05/2014			Index Future	496.9740	496.9740	497.8130	497.8130	0.169	0.0000	0.0000	0
2013/11/04	ALBI	07/11/2013			Index Future	433.8540	433.8540	435.2610	435.2610	0.324	0.0000	0.0000	408

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2013/11/04	ALBI	06/02/2014			Index Future	439.5600	439.5600	440.9850	440.9850	0.324	0.0000	0.0000	457
2013/11/04	ALBI	08/05/2014			Index Future	445.4500	445.4500	446.8890	446.8890	0.323	0.0000	0.0000	85
2013/11/04	ALBI	07/08/2014			Index Future	451.7070	451.7070	453.1690	453.1690	0.324	0.0000	0.0000	0
2013/11/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/11/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	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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2013/11/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/04	EL28	07/11/2013			Bond Future	111.1466	111.1466	111.1486	111.1486	0.002	0.0000	0.0000	0
2013/11/04	EL28	07/11/2013	110.00	Call	Bond Future	1,146.6300	1.1466	1,148.6400	1.1486	0.175	0	0	0
2013/11/04	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	EL28	07/11/2013	110.01	Call	Bond Future	1,136.6300	1.1366	1,138.6400	1.1386	0.177	0	0	0
2013/11/04	EL28	07/11/2013	109.99	Call	Bond Future	1,156.6300	1.1566	1,158.6400	1.1586	0.174	0	0	0
2013/11/04	EL28	06/02/2014			Bond Future	112.6223	112.6223	112.6243	112.6243	0.002	0.0000	0.0000	0
2013/11/04	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	EL28	06/02/2014	111.01	Call	Bond Future	1,612.3300	1.6123	1,614.3200	1.6143	0.123	0	0	0
2013/11/04	EL28	06/02/2014	110.99	Call	Bond Future	1,632.3300	1.6323	1,634.3200	1.6343	0.122	0	0	0
2013/11/04	EL28	06/02/2014	111.00	Call	Bond Future	1,622.3300	1.6223	1,624.3200	1.6243	0.123	0	0	0
2013/11/04	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	ES33	07/11/2013			Bond Future	9.6327	82.4662	9.5663	82.9655	(0.689)	0.0000	0.0000	6,292
2013/11/04	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	ES33	07/11/2013	8.51	Put	Bond Future	9,121.6300	9.1216	8,622.3300	8.6223	(5.474)	0	0	0
2013/11/04	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	ES33	07/11/2013	8.49	Put	Bond Future	9,298.0600	9.2981	8,798.7600	8.7988	(5.370)	0	0	0
2013/11/04	ES33	07/11/2013	8.50	Put	Bond Future	9,209.7800	9.2098	8,710.4800	8.7105	(5.421)	0	0	0
2013/11/04	ES33	06/02/2014	9.54	Put	Bond Future	1,585.3700	1.5854	1,079.5600	1.0796	(31.905)	0	0	0
2013/11/04	ES33	06/02/2014			Bond Future	9.7529	83.5508	9.6843	84.0566	(0.704)	0.0000	0.0000	6,292
2013/11/04	ES33	06/02/2014	9.56	Put	Bond Future	1,434.4200	1.4344	928.6100	0.9286	(35.262)	0	0	0
2013/11/04	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	ES33	06/02/2014	9.55	Put	Bond Future	1,509.8400	1.5098	1,004.0300	1.0040	(33.501)	0	0	0
2013/11/04	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	ES33	08/05/2014	9.55	Put	Bond Future	2,362.9300	2.3629	1,851.3700	1.8514	(21.649)	0	0	0
2013/11/04	ES33	08/05/2014			Bond Future	9.8712	80.8880	9.8004	81.3995	(0.717)	0.0000	0.0000	0
2013/11/04	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	ES33	08/05/2014	9.54	Put	Bond Future	2,438.2200	2.4382	1,926.6600	1.9267	(20.981)	0	0	0
2013/11/04	ES33	08/05/2014	9.56	Put	Bond Future	2,287.7400	2.2877	1,776.1800	1.7762	(22.361)	0	0	0
2013/11/04	GOVI	07/11/2013			GOVI	433.4150	433.4150	434.7590	434.7590	0.310	0.0000	0.0000	61
2013/11/04	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	GOVI	07/11/2013	445.99	Put	GOVI	125,750.0000	12.5750	112,310.0000	11.2310	(10.688)	0	0	0

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2013/11/04	GOVI	07/11/2013	446.01	Put	GOVI	125,950.0000	12.5950	112,510.0000	11.2510	(10.671)	0	0	0
2013/11/04	GOVI	07/11/2013	446.00	Put	GOVI	125,850.0000	12.5850	112,410.0000	11.2410	(10.679)	0	0	0
2013/11/04	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	4,870.0000	0.4870	100.000	0	0	0
2013/11/04	GOVI	06/02/2014			GOVI	439.1160	439.1160	440.4770	440.4770	0.310	0.0000	0.0000	351
2013/11/04	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	4,770.0000	0.4770	100.000	0	0	0
2013/11/04	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	4,670.0000	0.4670	100.000	0	0	0
2013/11/04	GOVI	06/02/2014	439.99	Put	GOVI	8,740.0000	0.8740	0.0000	0.0000	(100.000)	0	0	0
2013/11/04	GOVI	06/02/2014	440.01	Put	GOVI	8,940.0000	0.8940	0.0000	0.0000	(100.000)	0	0	0
2013/11/04	GOVI	06/02/2014	440.00	Put	GOVI	8,840.0000	0.8840	0.0000	0.0000	(100.000)	0	0	0
2013/11/04	GOVI	08/05/2014	442.00	Call	GOVI	30,000.0000	3.0000	43,740.0000	4.3740	45.800	0	0	0
2013/11/04	GOVI	08/05/2014			GOVI	445.0000	445.0000	446.3740	446.3740	0.309	0.0000	0.0000	0
2013/11/04	GOVI	08/05/2014	442.01	Call	GOVI	29,900.0000	2.9900	43,640.0000	4.3640	45.953	0	0	0
2013/11/04	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	GOVI	08/05/2014	441.99	Call	GOVI	30,100.0000	3.0100	43,840.0000	4.3840	45.648	0	0	0
2013/11/04	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	GOVI	07/08/2014			GOVI	451.2510	451.2510	452.6460	452.6460	0.309	0.0000	0.0000	0
2013/11/04	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	GOVI	07/08/2014	459.99	Put	GOVI	87,390.0000	8.7390	73,440.0000	7.3440	(15.963)	0	0	0
2013/11/04	GOVI	07/08/2014	460.01	Put	GOVI	87,590.0000	8.7590	73,640.0000	7.3640	(15.926)	0	0	0
2013/11/04	GOVI	07/08/2014	460.00	Put	GOVI	87,490.0000	8.7490	73,540.0000	7.3540	(15.945)	0	0	0
2013/11/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/11/04	IGOV	07/11/2013			Index Future	198.1850	198.1850	198.1680	198.1680	(0.009)	0.0000	0.0000	512
2013/11/04	IGOV	06/02/2014			Index Future	200.8160	200.8160	200.7990	200.7990	(0.008)	0.0000	0.0000	1,001
2013/11/04	IGOV	08/05/2014			Index Future	203.5320	203.5320	203.5120	203.5120	(0.010)	0.0000	0.0000	7
2013/11/04	ILBI	07/11/2013			Index Future	536.8060	536.8060	536.8060	536.8060	0.000	0.0000	0.0000	0
2013/11/04	ILBI	06/02/2014			Index Future	544.0360	544.0360	544.0360	544.0360	0.000	0.0000	0.0000	186
2013/11/04	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/11/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/11/04	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/11/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/11/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/11/04	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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2013/11/04	JBAF	20/11/2013			Jibar Tradeable Future	5.1600	94.8400	5.1600	94.8400	0.000	0.0000	0.0000	100
2013/11/04	JBAF	18/12/2013			Jibar Tradeable Future	5.1800	94.8200	5.1700	94.8300	(0.193)	0.0000	0.0000	1,500
2013/11/04	JBAF	15/01/2014			Jibar Tradeable Future	5.2200	94.7800	5.2100	94.7900	(0.192)	0.0000	0.0000	1,000
2013/11/04	JBAF	19/02/2014			Jibar Tradeable Future	5.3000	94.7000	5.3100	94.6900	0.189	0.0000	0.0000	0
2013/11/04	JBAF	19/03/2014			Jibar Tradeable Future	5.3800	94.6200	5.4000	94.6000	0.372	0.0000	0.0000	400
2013/11/04	JBAF	16/04/2014			Jibar Tradeable Future	5.4600	94.5400	5.4800	94.5200	0.366	0.0000	0.0000	0
2013/11/04	JBAF	18/06/2014			Jibar Tradeable Future	5.6600	94.3400	5.7100	94.2900	0.883	0.0000	0.0000	2,000
2013/11/04	JBAF	17/09/2014			Jibar Tradeable Future	6.0100	93.9900	6.0700	93.9300	0.998	0.0000	0.0000	1,000
2013/11/04	JBAF	17/12/2014			Jibar Tradeable Future	6.2600	93.7400	6.3400	93.6600	1.278	0.0000	0.0000	0
2013/11/04	JBAF	18/03/2015			Jibar Tradeable Future	6.5200	93.4800	6.6200	93.3800	1.534	0.0000	0.0000	150
2013/11/04	JBAF	17/06/2015			Jibar Tradeable Future	6.7900	93.2100	6.8700	93.1300	1.178	0.0000	0.0000	2,000
2013/11/04	JBAF	16/09/2015			Jibar Tradeable Future	7.0500	92.9500	7.1300	92.8700	1.135	0.0000	0.0000	0
2013/11/04	R023	07/11/2013	6.50	Put	Bond Future	8,763.7500	8.7638	8,625.8300	8.6258	(1.574)	0	0	0
2013/11/04	R023	07/11/2013			Bond Future	7.7713	101.4057	7.7502	101.5436	(0.272)	0.0000	0.0000	11,587
2013/11/04	R023	07/11/2013	6.49	Put	Bond Future	8,836.4800	8.8365	8,698.5600	8.6986	(1.561)	0	0	0
2013/11/04	R023	07/11/2013	6.51	Put	Bond Future	8,691.0700	8.6911	8,553.1500	8.5532	(1.587)	0	0	0
2013/11/04	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R023	06/02/2014			Bond Future	7.8698	102.7394	7.8479	102.8792	(0.279)	0.0000	0.0000	1,367
2013/11/04	R023	06/02/2014	7.84	Put	Bond Future	189.8200	0.1898	50.0600	0.0501	(73.628)	0	0	0
2013/11/04	R023	06/02/2014	7.86	Put	Bond Future	62.5000	0.0625	0.0000	0.0000	(100.000)	0	0	0
2013/11/04	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R023	06/02/2014	7.85	Put	Bond Future	126.1400	0.1261	0.0000	0.0000	(100.000)	0	0	0
2013/11/04	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	13.6200	0.0136	100.000	0	0	0
2013/11/04	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	77.2600	0.0773	100.000	0	0	0
2013/11/04	R023	08/05/2014			Bond Future	7.9649	100.1991	7.9423	100.3394	(0.284)	0.0000	0.0000	0
2013/11/04	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R023	08/05/2014	7.59	Put	Bond Future	2,355.5600	2.3556	2,215.2500	2.2153	(5.957)	0	0	0
2013/11/04	R023	08/05/2014	7.61	Put	Bond Future	2,228.1100	2.2281	2,087.8000	2.0878	(6.297)	0	0	0
2013/11/04	R023	08/05/2014	7.60	Put	Bond Future	2,291.8100	2.2918	2,151.5000	2.1515	(6.122)	0	0	0
2013/11/04	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R157	07/11/2013			Bond Future	6.0481	114.9337	6.0216	114.9832	(0.439)	0.0000	0.0000	19,885
2013/11/04	R157	07/11/2013	5.60	Call	Bond Future	1.3100	0.0013	0.0800	0.0001	(93.893)	0	0	0
2013/11/04	R157	07/11/2013	5.59	Put	Bond Future	859.2200	0.8592	808.6400	0.8086	(5.887)	0	0	0
2013/11/04	R157	07/11/2013	5.61	Put	Bond Future	821.9800	0.8220	771.0400	0.7710	(6.197)	0	0	0
2013/11/04	R157	07/11/2013	5.60	Put	Bond Future	840.5800	0.8406	789.8400	0.7898	(6.036)	0	0	0
2013/11/04	R157	07/11/2013	5.61	Call	Bond Future	1.5300	0.0015	0.1000	0.0001	(93.464)	0	0	0
2013/11/04	R157	07/11/2013	5.59	Call	Bond Future	1.1300	0.0011	0.0600	0.0001	(94.690)	0	0	0
2013/11/04	R157	06/02/2014	5.64	Call	Bond Future	210.8100	0.2108	217.1700	0.2172	3.017	0	0	0
2013/11/04	R157	06/02/2014	5.65	Put	Bond Future	1,080.3500	1.0803	1,036.7100	1.0367	(4.039)	0	0	0
2013/11/04	R157	06/02/2014			Bond Future	6.1870	116.4454	6.1557	116.4955	(0.506)	0.0000	0.0000	12,795
2013/11/04	R157	06/02/2014	5.65	Call	Bond Future	215.1900	0.2152	221.6900	0.2217	3.021	0	0	0
2013/11/04	R157	06/02/2014	5.66	Call	Bond Future	219.6200	0.2196	226.2800	0.2263	3.033	0	0	0
2013/11/04	R157	06/02/2014	5.64	Put	Bond Future	1,092.1700	1.0922	1,048.3900	1.0484	(4.009)	0	0	0

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2013/11/04	R157	06/02/2014	5.66	Put	Bond Future	1,068.5900		1.0686	1,025.1100	1.0251	(4.069)	0	0	0
2013/11/04	R157	08/05/2014	5.20	Call	Bond Future	143.3700		0.1434	148.5800	0.1486	3.634	0	0	0
2013/11/04	R157	08/05/2014			Bond Future	6.3424		111.1974	6.3058	111.2467	(0.576)	0.0000	0.0000	0
2013/11/04	R157	08/05/2014	5.21	Call	Bond Future	145.8600		0.1459	151.1600	0.1512	3.634	0	0	0
2013/11/04	R157	08/05/2014	5.19	Call	Bond Future	140.9100		0.1409	146.0400	0.1460	3.641	0	0	0
2013/11/04	R157	08/05/2014	5.20	Put	Bond Future	1,699.7600		1.6998	1,655.6500	1.6556	(2.595)	0	0	0
2013/11/04	R157	08/05/2014	5.19	Put	Bond Future	1,711.0600		1.7111	1,666.8700	1.6669	(2.583)	0	0	0
2013/11/04	R157	08/05/2014	5.21	Put	Bond Future	1,688.4900		1.6885	1,644.4700	1.6445	(2.607)	0	0	0
2013/11/04	R157	07/08/2014	6.76	Put	Bond Future	621.9600		0.6220	595.8600	0.5959	(4.196)	0	0	0
2013/11/04	R157	07/08/2014			Bond Future	6.4943		112.7608	6.4476	112.8121	(0.720)	0.0000	0.0000	0
2013/11/04	R157	07/08/2014	6.75	Put	Bond Future	626.4200		0.6264	600.2000	0.6002	(4.186)	0	0	0
2013/11/04	R157	07/08/2014	6.74	Call	Bond Future	899.7800		0.8998	924.7200	0.9247	2.772	0	0	0
2013/11/04	R157	07/08/2014	6.75	Call	Bond Future	906.2200		0.9062	931.2700	0.9313	2.764	0	0	0
2013/11/04	R157	07/08/2014	6.76	Call	Bond Future	912.6800		0.9127	937.8500	0.9378	2.758	0	0	0
2013/11/04	R157	07/08/2014	6.74	Put	Bond Future	630.9000		0.6309	604.5700	0.6046	(4.173)	0	0	0
2013/11/04	R157	06/11/2014	6.19	Put	Bond Future	553.3400		0.5533	501.2100	0.5012	(9.421)	0	0	0
2013/11/04	R157	06/11/2014			Bond Future	6.8432		107.4626	6.7814	107.5148	(0.903)	0.0000	0.0000	0
2013/11/04	R157	06/11/2014	6.21	Put	Bond Future	536.3300		0.5363	484.2000	0.4842	(9.720)	0	0	0
2013/11/04	R157	06/11/2014	6.20	Put	Bond Future	544.8300		0.5448	492.7000	0.4927	(9.568)	0	0	0
2013/11/04	R157	06/11/2014	6.21	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R157	06/11/2014	6.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R157	06/11/2014	6.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R186	07/11/2013	8.16	Put	Bond Future	852.7000		0.8527	372.4300	0.3724	(56.323)	0	0	0
2013/11/04	R186	07/11/2013	9.00	Put	Bond Future	0.0700		0.0001	0.0000	0.0000	(100.000)	0	0	1,200
2013/11/04	R186	07/11/2013			Bond Future	8.1763		122.5915	8.1151	123.1415	(0.748)	0.0000	0.0000	25,543
2013/11/04	R186	07/11/2013	6.50	Put	Bond Future	16,454.0000		16.4540	15,904.0100	15.9040	(3.343)	0	0	0
2013/11/04	R186	07/11/2013	8.15	Put	Bond Future	901.0800		0.9011	408.1100	0.4081	(54.709)	0	0	0
2013/11/04	R186	07/11/2013	6.75	Put	Bond Future	13,807.5900		13.8076	13,257.6000	13.2576	(3.983)	0	0	0
2013/11/04	R186	07/11/2013	8.14	Call	Bond Future	625.4800		0.6255	670.4100	0.6704	7.183	0	0	0
2013/11/04	R186	07/11/2013	8.50	Call	Bond Future	2,914.6800		2.9147	3,405.2600	3.4053	16.831	0	0	0
2013/11/04	R186	07/11/2013	8.75	Call	Bond Future	4,992.2300		4.9922	5,538.9200	5.5389	10.951	0	0	0
2013/11/04	R186	07/11/2013	8.25	Put	Bond Future	492.7400		0.4927	145.4600	0.1455	(70.479)	0	0	0
2013/11/04	R186	07/11/2013	8.00	Call	Bond Future	226.4100		0.2264	178.8700	0.1789	(20.997)	0	0	1,000
2013/11/04	R186	07/11/2013	8.15	Call	Bond Future	665.3200		0.6653	722.3400	0.7223	8.570	0	0	0
2013/11/04	R186	07/11/2013	6.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	5,290
2013/11/04	R186	07/11/2013	8.16	Call	Bond Future	706.7600		0.7068	776.4800	0.7765	9.865	0	0	0
2013/11/04	R186	07/11/2013	8.00	Put	Bond Future	1,821.0200		1.8210	1,223.4900	1.2235	(32.813)	0	0	0
2013/11/04	R186	07/11/2013	8.75	Put	Bond Future	3.3100		0.0033	0.0100	0.0000	(99.698)	0	0	1,030
2013/11/04	R186	07/11/2013	9.00	Call	Bond Future	7,070.3600		7.0704	7,620.2800	7.6203	7.778	0	0	0
2013/11/04	R186	07/11/2013	8.25	Call	Bond Future	1,150.9400		1.1509	1,353.6500	1.3537	17.613	0	0	0
2013/11/04	R186	07/11/2013	6.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,000
2013/11/04	R186	07/11/2013	8.14	Put	Bond Future	951.1600		0.9512	446.1000	0.4461	(53.099)	0	0	0
2013/11/04	R186	07/11/2013	8.50	Put	Bond Future	62.5600		0.0626	3.1500	0.0032	(94.965)	0	0	4,000
2013/11/04	R186	06/02/2014	8.75	Put	Bond Future	1,650.3100		1.6503	1,446.5600	1.4466	(12.346)	0	0	250
2013/11/04	R186	06/02/2014			Bond Future	8.2718		118.9145	8.2085	119.4716	(0.766)	0.0000	0.0000	32,552
2013/11/04	R186	06/02/2014	7.75	Call	Bond Future	1,473.9000		1.4739	1,600.5800	1.6006	8.595	0	0	0
2013/11/04	R186	06/02/2014	7.74	Put	Bond Future	6,240.3800		6.2404	5,808.0200	5.8080	(6.928)	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
2013/11/04	R186	06/02/2014	7.76	Put	Bond Future	6,107.4500	6.1075	5,678.9500	5.6789	(7.016)	0	0	0
2013/11/04	R186	06/02/2014	8.75	Call	Bond Future	5,737.8400	5.7378	6,091.2200	6.0912	6.159	0	0	0
2013/11/04	R186	06/02/2014	7.75	Put	Bond Future	6,173.6100	6.1736	5,743.1600	5.7432	(6.972)	0	0	0
2013/11/04	R186	06/02/2014	7.76	Call	Bond Future	1,500.2500	1.5003	1,628.8800	1.6289	8.574	0	0	0
2013/11/04	R186	06/02/2014	7.74	Call	Bond Future	1,448.0700	1.4481	1,572.8400	1.5728	8.616	0	0	0
2013/11/04	R186	08/05/2014	7.50	Put	Bond Future	9,605.7300	9.6057	9,168.3900	9.1684	(4.553)	0	0	0
2013/11/04	R186	08/05/2014			Bond Future	8.3695	120.5081	8.3039	121.0711	(0.783)	0.0000	0.0000	540
2013/11/04	R186	08/05/2014	7.09	Put	Bond Future	12,731.1800	12.7312	12,245.2700	12.2453	(3.817)	0	0	0
2013/11/04	R186	08/05/2014	7.10	Call	Bond Future	1,031.5200	1.0315	1,109.6600	1.1097	7.575	0	0	0
2013/11/04	R186	08/05/2014	8.50	Call	Bond Future	5,282.7000	5.2827	5,564.1600	5.5642	5.328	0	0	0
2013/11/04	R186	08/05/2014	7.11	Call	Bond Future	1,047.4200	1.0474	1,126.6000	1.1266	7.560	0	0	0
2013/11/04	R186	08/05/2014	7.09	Call	Bond Future	1,015.7900	1.0158	1,092.9100	1.0929	7.592	0	0	0
2013/11/04	R186	08/05/2014	8.50	Put	Bond Future	4,172.2600	4.1723	3,890.6900	3.8907	(6.749)	0	0	1,933
2013/11/04	R186	08/05/2014	7.11	Put	Bond Future	12,567.4400	12.5674	12,083.5900	12.0836	(3.850)	0	0	0
2013/11/04	R186	08/05/2014	7.50	Call	Bond Future	1,815.1600	1.8152	1,940.8500	1.9409	6.924	0	0	1,933
2013/11/04	R186	08/05/2014	7.10	Put	Bond Future	12,649.1700	12.6492	12,164.2800	12.1643	(3.833)	0	0	0
2013/11/04	R186	07/08/2014	8.31	Call	Bond Future	4,895.9700	4.8960	5,149.4700	5.1495	5.178	0	0	0
2013/11/04	R186	07/08/2014			Bond Future	8.4615	116.9100	8.3934	117.4823	(0.805)	0.0000	0.0000	0
2013/11/04	R186	07/08/2014	8.92	Put	Bond Future	3,839.3900	3.8394	3,603.6100	3.6036	(6.141)	0	0	840
2013/11/04	R186	07/08/2014	8.29	Call	Bond Future	4,817.4100	4.8174	5,068.1000	5.0681	5.204	0	0	0
2013/11/04	R186	07/08/2014	8.30	Call	Bond Future	4,856.6000	4.8566	5,108.7000	5.1087	5.191	0	0	0
2013/11/04	R186	07/08/2014	8.29	Put	Bond Future	6,266.3200	6.2663	5,944.7300	5.9447	(5.132)	0	0	0
2013/11/04	R186	07/08/2014	8.31	Put	Bond Future	6,174.6000	6.1746	5,855.8200	5.8558	(5.163)	0	0	0
2013/11/04	R186	07/08/2014	8.92	Call	Bond Future	7,592.4000	7.5924	7,928.9000	7.9289	4.432	0	0	0
2013/11/04	R186	07/08/2014	8.30	Put	Bond Future	6,220.3300	6.2203	5,900.1500	5.9001	(5.147)	0	0	0
2013/11/04	R186	06/11/2014	8.15	Put	Bond Future	3,484.0300	3.4840	2,903.8900	2.9039	(16.651)	0	0	0
2013/11/04	R186	06/11/2014	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R186	06/11/2014			Bond Future	8.5672	118.4750	8.4965	119.0551	(0.825)	0.0000	0.0000	0
2013/11/04	R186	06/11/2014	8.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R186	06/11/2014	8.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R186	06/11/2014	8.14	Put	Bond Future	3,569.3400	3.5693	2,989.2000	2.9892	(16.253)	0	0	0
2013/11/04	R186	06/11/2014	8.16	Put	Bond Future	3,398.8100	3.3988	2,818.6700	2.8187	(17.069)	0	0	0
2013/11/04	R197	07/11/2013			Bond Future	280.8672	280.8672	280.8661	280.8661	0.000	0.0000	0.0000	0
2013/11/04	R197	07/11/2013	279.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R197	07/11/2013	280.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R197	07/11/2013	280.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R197	07/11/2013	279.99	Call	Bond Future	877.2100	0.8772	876.0800	0.8761	(0.129)	0	0	0
2013/11/04	R197	07/11/2013	280.00	Call	Bond Future	867.2100	0.8672	866.0800	0.8661	(0.130)	0	0	0
2013/11/04	R197	07/11/2013	280.01	Call	Bond Future	857.2100	0.8572	856.0800	0.8561	(0.132)	0	0	0
2013/11/04	R197	06/02/2014			Bond Future	278.9508	278.9508	278.9494	278.9494	0.000	0.0000	0.0000	2,049
2013/11/04	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R197	06/02/2014	279.99	Put	Bond Future	1,039.2300	1.0392	1,040.5600	1.0406	0.128	0	0	0
2013/11/04	R197	06/02/2014	280.01	Put	Bond Future	1,059.2300	1.0592	1,060.5600	1.0606	0.126	0	0	0
2013/11/04	R197	06/02/2014	280.00	Put	Bond Future	1,049.2300	1.0492	1,050.5600	1.0506	0.127	0	0	0
2013/11/04	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	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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2013/11/04	R201	07/11/2013	4.79	Put	Bond Future	118.7100	0.1187	87.1100	0.0871	(26.619)	0	0	0
2013/11/04	R201	07/11/2013			Bond Future	4.8534	107.5830	4.8393	107.5985	(0.291)	0.0000	0.0000	0
2013/11/04	R201	07/11/2013	4.80	Put	Bond Future	111.8600	0.1119	80.1500	0.0802	(28.348)	0	0	0
2013/11/04	R201	07/11/2013	4.81	Put	Bond Future	105.2400	0.1052	73.5200	0.0735	(30.141)	0	0	0
2013/11/04	R201	07/11/2013	4.79	Call	Bond Future	48.9700	0.0490	32.8800	0.0329	(32.857)	0	0	0
2013/11/04	R201	07/11/2013	4.80	Call	Bond Future	53.1200	0.0531	36.9200	0.0369	(30.497)	0	0	0
2013/11/04	R201	07/11/2013	4.81	Call	Bond Future	57.5000	0.0575	41.2900	0.0413	(28.191)	0	0	0
2013/11/04	R201	06/02/2014	5.24	Put	Bond Future	102.0500	0.1021	94.8600	0.0949	(7.046)	0	0	0
2013/11/04	R201	06/02/2014			Bond Future	4.7156	104.5902	4.6973	104.6058	(0.389)	0.0000	0.0000	0
2013/11/04	R201	06/02/2014	5.26	Put	Bond Future	97.9600	0.0980	90.9600	0.0910	(7.146)	0	0	0
2013/11/04	R201	06/02/2014	5.24	Call	Bond Future	548.7700	0.5488	557.2600	0.5573	1.547	0	0	0
2013/11/04	R201	06/02/2014	5.25	Put	Bond Future	99.9000	0.0999	92.8100	0.0928	(7.097)	0	0	0
2013/11/04	R201	06/02/2014	5.25	Call	Bond Future	555.1100	0.5551	563.7000	0.5637	1.547	0	0	0
2013/11/04	R201	06/02/2014	5.26	Call	Bond Future	561.6600	0.5617	570.3400	0.5703	1.545	0	0	0
2013/11/04	R201	08/05/2014			Bond Future	4.4260	105.9919	4.4021	106.0064	(0.539)	0.0000	0.0000	0
2013/11/04	R201	08/05/2014	4.75	Call	Bond Future	414.5900	0.4146	421.0300	0.4210	1.553	0	0	0
2013/11/04	R201	08/05/2014	4.76	Call	Bond Future	418.2400	0.4182	424.7300	0.4247	1.552	0	0	0
2013/11/04	R201	08/05/2014	4.74	Call	Bond Future	410.6700	0.4107	417.0700	0.4171	1.558	0	0	0
2013/11/04	R201	08/05/2014	4.76	Put	Bond Future	215.4400	0.2154	207.4100	0.2074	(3.727)	0	0	0
2013/11/04	R201	08/05/2014	4.75	Put	Bond Future	217.8500	0.2179	209.7700	0.2098	(3.709)	0	0	0
2013/11/04	R201	08/05/2014	4.74	Put	Bond Future	219.9900	0.2200	211.8700	0.2119	(3.691)	0	0	0
2013/11/04	R201	07/08/2014	5.31	Put	Bond Future	47.2300	0.0472	44.2000	0.0442	(6.415)	0	0	0
2013/11/04	R201	07/08/2014			Bond Future	3.5232	103.0717	3.4797	103.0876	(1.234)	0.0000	0.0000	0
2013/11/04	R201	07/08/2014	5.30	Put	Bond Future	47.7700	0.0478	44.7100	0.0447	(6.406)	0	0	0
2013/11/04	R201	07/08/2014	5.31	Call	Bond Future	695.8600	0.6959	708.7100	0.7087	1.847	0	0	0
2013/11/04	R201	07/08/2014	5.29	Call	Bond Future	689.7300	0.6897	702.5200	0.7025	1.854	0	0	0
2013/11/04	R201	07/08/2014	5.30	Call	Bond Future	692.8000	0.6928	705.6200	0.7056	1.850	0	0	0
2013/11/04	R201	07/08/2014	5.29	Put	Bond Future	48.3100	0.0483	45.2200	0.0452	(6.396)	0	0	0
2013/11/04	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R202	07/11/2013			Bond Future	208.9144	208.9144	208.9169	208.9169	0.001	0.0000	0.0000	7,328
2013/11/04	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R202	07/11/2013	208.99	Put	Bond Future	75.5500	0.0755	73.0700	0.0731	(3.283)	0	0	0
2013/11/04	R202	07/11/2013	209.01	Put	Bond Future	95.5500	0.0955	93.0700	0.0931	(2.595)	0	0	0
2013/11/04	R202	07/11/2013	209.00	Put	Bond Future	85.5500	0.0855	83.0700	0.0831	(2.899)	0	0	0
2013/11/04	R202	06/02/2014	208.99	Put	Bond Future	300.5300	0.3005	297.7500	0.2977	(0.925)	0	0	0
2013/11/04	R202	06/02/2014			Bond Future	208.6895	208.6895	208.6922	208.6922	0.001	0.0000	0.0000	43,449
2013/11/04	R202	06/02/2014	209.01	Put	Bond Future	320.5300	0.3205	317.7500	0.3177	(0.867)	0	0	0
2013/11/04	R202	06/02/2014	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R202	06/02/2014	209.00	Put	Bond Future	310.5300	0.3105	307.7500	0.3077	(0.895)	0	0	0
2013/11/04	R202	06/02/2014	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R202	06/02/2014	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R203	07/11/2013	6.01	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/11/04	R203	07/11/2013			Bond Future	6.7375	106.3501	6.7061	106.4581	(0.466)	0.0000	0.0000	17,052
2013/11/04	R203	07/11/2013	5.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R203	07/11/2013	5.71	Put	Bond Future	3,607.0600	3.6071	3,499.0900	3.4991	(2.993)	0	0	0

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2013/11/04	R203	07/11/2013	6.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R203	07/11/2013	571.00	Call	Bond Future	104,120.6200		104.1206	104,228.5900	104.2286	0.104	0	0	0
2013/11/04	R203	07/11/2013	5.99	Put	Bond Future	2,609.2900		2.6093	2,501.3200	2.5013	(4.138)	0	0	0
2013/11/04	R203	07/11/2013	6.01	Put	Bond Future	2,538.4600		2.5385	2,430.4800	2.4305	(4.254)	0	0	0
2013/11/04	R203	07/11/2013	571.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R203	07/11/2013	5.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	15
2013/11/04	R203	07/11/2013	6.00	Put	Bond Future	2,573.8600		2.5739	2,465.8900	2.4659	(4.195)	0	0	0
2013/11/04	R203	06/02/2014			Bond Future	6.8577		107.7489	6.8237	107.8583	(0.495)	0.0000	0.0000	8,373
2013/11/04	R203	06/02/2014	6.14	Put	Bond Future	2,583.4300		2.5834	2,483.8100	2.4838	(3.856)	0	0	0
2013/11/04	R203	06/02/2014	5.95	Put	Bond Future	3,119.5800		3.1196	3,015.8400	3.0158	(3.325)	0	0	0
2013/11/04	R203	06/02/2014	6.84	Put	Bond Future	1,050.0600		1.0501	979.9400	0.9799	(6.678)	0	0	0
2013/11/04	R203	06/02/2014	6.16	Put	Bond Future	2,529.6300		2.5296	2,430.5500	2.4306	(3.917)	0	0	0
2013/11/04	R203	06/02/2014	6.15	Put	Bond Future	2,556.4700		2.5565	2,457.1100	2.4571	(3.887)	0	0	0
2013/11/04	R203	06/02/2014	6.84	Call	Bond Future	993.1700		0.9932	1,032.4200	1.0324	3.952	0	0	13
2013/11/04	R203	06/02/2014	6.16	Call	Bond Future	254.1500		0.2541	264.4400	0.2644	4.049	0	0	0
2013/11/04	R203	06/02/2014	5.95	Call	Bond Future	147.2700		0.1473	152.9000	0.1529	3.823	0	0	16
2013/11/04	R203	06/02/2014	6.14	Call	Bond Future	241.8200		0.2418	251.5700	0.2516	4.032	0	0	0
2013/11/04	R203	06/02/2014	6.15	Call	Bond Future	247.9300		0.2479	257.9400	0.2579	4.037	0	0	0
2013/11/04	R203	08/05/2014	5.76	Call	Bond Future	229.0400		0.2290	238.4500	0.2384	4.108	0	0	0
2013/11/04	R203	08/05/2014	6.84	Call	Bond Future	1,171.2700		1.1713	1,211.1000	1.2111	3.401	0	0	13
2013/11/04	R203	08/05/2014	7.40	Put	Bond Future	851.5100		0.8515	803.1600	0.8032	(5.678)	0	0	0
2013/11/04	R203	08/05/2014	5.74	Call	Bond Future	220.7900		0.2208	229.8700	0.2299	4.113	0	0	0
2013/11/04	R203	08/05/2014			Bond Future	6.9803		105.0322	6.9439	105.1416	(0.522)	0.0000	0.0000	0
2013/11/04	R203	08/05/2014	5.76	Put	Bond Future	3,974.6300		3.9746	3,874.5800	3.8746	(2.517)	0	0	0
2013/11/04	R203	08/05/2014	6.84	Put	Bond Future	1,593.7600		1.5938	1,524.1300	1.5241	(4.369)	0	0	0
2013/11/04	R203	08/05/2014	5.75	Put	Bond Future	4,001.7700		4.0018	3,901.5600	3.9016	(2.504)	0	0	0
2013/11/04	R203	08/05/2014	5.74	Put	Bond Future	4,029.1400		4.0291	3,928.7600	3.9288	(2.491)	0	0	0
2013/11/04	R203	08/05/2014	7.40	Call	Bond Future	2,102.2500		2.1022	2,163.3600	2.1634	2.907	0	0	16
2013/11/04	R203	08/05/2014	5.75	Call	Bond Future	224.8000		0.2248	234.0500	0.2341	4.115	0	0	0
2013/11/04	R203	07/08/2014	7.30	Call	Bond Future	1,892.1200		1.8921	1,947.5500	1.9475	2.930	0	0	0
2013/11/04	R203	07/08/2014			Bond Future	7.0953		106.5083	7.0551	106.6205	(0.567)	0.0000	0.0000	0
2013/11/04	R203	07/08/2014	7.31	Call	Bond Future	1,907.7300		1.9077	1,963.4700	1.9635	2.922	0	0	0
2013/11/04	R203	07/08/2014	6.84	Put	Bond Future	1,957.5300		1.9575	1,886.4400	1.8864	(3.632)	0	0	0
2013/11/04	R203	07/08/2014	7.29	Put	Bond Future	1,335.4700		1.3355	1,278.4200	1.2784	(4.272)	0	0	0
2013/11/04	R203	07/08/2014	7.31	Put	Bond Future	1,311.2400		1.3112	1,254.8200	1.2548	(4.303)	0	0	0
2013/11/04	R203	07/08/2014	7.29	Call	Bond Future	1,876.5800		1.8766	1,931.6900	1.9317	2.937	0	0	0
2013/11/04	R203	07/08/2014	7.30	Put	Bond Future	1,323.3100		1.3233	1,266.5800	1.2666	(4.287)	0	0	0
2013/11/04	R203	07/08/2014	6.84	Call	Bond Future	1,242.6900		1.2427	1,283.7600	1.2838	3.305	0	0	30
2013/11/04	R203	06/11/2014	6.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R203	06/11/2014			Bond Future	7.2642		103.7745	7.2199	103.8883	(0.610)	0.0000	0.0000	0
2013/11/04	R203	06/11/2014	6.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R203	06/11/2014	6.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R203	06/11/2014	6.84	Put	Bond Future	1,096.7600		1.0968	982.9500	0.9830	(10.377)	0	0	0
2013/11/04	R203	06/11/2014	6.86	Put	Bond Future	1,044.7200		1.0447	930.9100	0.9309	(10.894)	0	0	0
2013/11/04	R203	06/11/2014	6.85	Put	Bond Future	1,070.7400		1.0707	956.9300	0.9569	(10.629)	0	0	0
2013/11/04	R204	07/11/2013			Bond Future	6.9917		107.4043	6.9655	107.5182	(0.375)	0.0000	0.0000	17,570
2013/11/04	R204	07/11/2013	7.00	Put	Bond Future	318.4400		0.3184	170.3300	0.1703	(46.511)	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
2013/11/04	R204	07/11/2013	6.29	Put	Bond Future	3,103.7000	3.1037	2,989.7800	2.9898	(3.670)	0	0	0
2013/11/04	R204	07/11/2013	6.31	Put	Bond Future	3,013.6900	3.0137	2,899.7600	2.8998	(3.780)	0	0	0
2013/11/04	R204	07/11/2013	6.29	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/11/04	R204	07/11/2013	6.30	Put	Bond Future	3,058.6800	3.0587	2,944.7600	2.9448	(3.724)	0	0	0
2013/11/04	R204	07/11/2013	7.00	Call	Bond Future	354.4900	0.3545	320.2800	0.3203	(9.650)	0	0	0
2013/11/04	R204	07/11/2013	6.30	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/11/04	R204	07/11/2013	6.31	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/11/04	R204	06/02/2014	6.39	Call	Bond Future	352.9300	0.3529	361.2100	0.3612	2.346	0	0	0
2013/11/04	R204	06/02/2014			Bond Future	7.0964	104.7869	7.0686	104.9023	(0.392)	0.0000	0.0000	14,687
2013/11/04	R204	06/02/2014	6.41	Call	Bond Future	369.7000	0.3697	378.4900	0.3785	2.378	0	0	0
2013/11/04	R204	06/02/2014	6.40	Call	Bond Future	361.2400	0.3612	369.7800	0.3698	2.364	0	0	0
2013/11/04	R204	06/02/2014	6.39	Put	Bond Future	3,329.0300	3.3290	3,221.9200	3.2219	(3.217)	0	0	0
2013/11/04	R204	06/02/2014	6.41	Put	Bond Future	3,260.1200	3.2601	3,153.5200	3.1535	(3.270)	0	0	0
2013/11/04	R204	06/02/2014	6.40	Put	Bond Future	3,294.4900	3.2945	3,187.6400	3.1876	(3.243)	0	0	0
2013/11/04	R204	08/05/2014			Bond Future	7.2076	106.1912	7.1782	106.3068	(0.407)	0.0000	0.0000	0
2013/11/04	R204	08/05/2014	6.05	Call	Bond Future	363.7300	0.3637	373.5000	0.3735	2.686	0	0	0
2013/11/04	R204	08/05/2014	6.06	Call	Bond Future	370.2900	0.3703	380.2400	0.3802	2.687	0	0	0
2013/11/04	R204	08/05/2014	6.04	Call	Bond Future	357.2600	0.3573	366.8500	0.3669	2.684	0	0	0
2013/11/04	R204	08/05/2014	6.05	Put	Bond Future	5,044.8200	5.0448	4,939.0500	4.9390	(2.097)	0	0	0
2013/11/04	R204	08/05/2014	6.04	Put	Bond Future	5,079.9000	5.0799	4,973.9500	4.9739	(2.086)	0	0	0
2013/11/04	R204	08/05/2014	6.06	Put	Bond Future	5,009.8400	5.0098	4,904.2500	4.9043	(2.108)	0	0	0
2013/11/04	R204	07/08/2014			Bond Future	7.3117	103.6517	7.2800	103.7700	(0.433)	0.0000	0.0000	0
2013/11/04	R204	07/08/2014	7.44	Put	Bond Future	1,978.6900	1.9787	1,913.5100	1.9135	(3.294)	0	0	0
2013/11/04	R204	07/08/2014	7.46	Put	Bond Future	1,944.9800	1.9450	1,880.4300	1.8804	(3.319)	0	0	0
2013/11/04	R204	07/08/2014	7.45	Put	Bond Future	1,961.7900	1.9618	1,896.9200	1.8969	(3.307)	0	0	0
2013/11/04	R204	07/08/2014	7.46	Call	Bond Future	2,496.9300	2.4969	2,550.7100	2.5507	2.154	0	0	0
2013/11/04	R204	07/08/2014	7.78	Call	Bond Future	3,196.4200	3.1964	3,260.3300	3.2603	1.999	0	0	0
2013/11/04	R204	07/08/2014	7.44	Call	Bond Future	2,456.4300	2.4564	2,509.5800	2.5096	2.164	0	0	0
2013/11/04	R204	07/08/2014	7.78	Put	Bond Future	1,465.9700	1.4660	1,411.5500	1.4116	(3.712)	0	0	530
2013/11/04	R204	07/08/2014	7.45	Call	Bond Future	2,476.6400	2.4766	2,530.1000	2.5301	2.159	0	0	0
2013/11/04	R204	06/11/2014			Bond Future	7.4473	105.0394	7.4132	105.1595	(0.457)	0.0000	0.0000	0
2013/11/04	R204	06/11/2014	6.99	Put	Bond Future	1,628.6700	1.6287	1,508.5800	1.5086	(7.374)	0	0	0
2013/11/04	R204	06/11/2014	7.01	Put	Bond Future	1,556.7700	1.5568	1,436.6800	1.4367	(7.714)	0	0	0
2013/11/04	R204	06/11/2014	6.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R204	06/11/2014	7.00	Put	Bond Future	1,592.7200	1.5927	1,472.6300	1.4726	(7.540)	0	0	0
2013/11/04	R204	06/11/2014	7.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R204	06/11/2014	7.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R206	07/11/2013	4.31	Put	Bond Future	159.5000	0.1595	154.7300	0.1547	(2.991)	0	0	0
2013/11/04	R206	07/11/2013			Bond Future	5.2010	102.8124	5.1748	102.8171	(0.504)	0.0000	0.0000	0
2013/11/04	R206	07/11/2013	4.30	Put	Bond Future	161.2900	0.1613	156.5200	0.1565	(2.957)	0	0	0
2013/11/04	R206	07/11/2013	4.31	Call	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	0
2013/11/04	R206	07/11/2013	4.29	Call	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	0
2013/11/04	R206	07/11/2013	4.30	Call	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	0
2013/11/04	R206	07/11/2013	4.29	Put	Bond Future	163.0800	0.1631	158.3200	0.1583	(2.919)	0	0	0
2013/11/04	R207	07/11/2013	6.70	Call	Bond Future	0.6900	0.0007	0.0100	0.0000	(98.551)	0	0	0
2013/11/04	R207	07/11/2013			Bond Future	7.3116	102.0477	7.2854	102.1758	(0.358)	0.0000	0.0000	21,321

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2013/11/04	R207	07/11/2013	6.71	Call	Bond Future	0.8100		0.0008	0.0100	0.0000	(98.765)	0	0	0
2013/11/04	R207	07/11/2013	6.69	Put	Bond Future	3,098.2100		3.0982	2,969.5300	2.9695	(4.153)	0	0	0
2013/11/04	R207	07/11/2013	6.71	Put	Bond Future	2,996.9500		2.9969	2,868.0500	2.8681	(4.301)	0	0	0
2013/11/04	R207	07/11/2013	6.69	Call	Bond Future	0.5900		0.0006	0.0100	0.0000	(98.305)	0	0	0
2013/11/04	R207	07/11/2013	6.70	Put	Bond Future	3,047.5500		3.0475	2,918.7700	2.9188	(4.226)	0	0	0
2013/11/04	R207	06/02/2014			Bond Future	7.4154		99.7507	7.3878	99.8805	(0.372)	0.0000	0.0000	1,749
2013/11/04	R207	06/02/2014	6.65	Call	Bond Future	451.4700		0.4515	459.3100	0.4593	1.737	0	0	0
2013/11/04	R207	06/02/2014	6.64	Put	Bond Future	4,173.0500		4.1731	4,050.8600	4.0509	(2.928)	0	0	0
2013/11/04	R207	06/02/2014	6.66	Put	Bond Future	4,093.6600		4.0937	3,971.9500	3.9719	(2.973)	0	0	0
2013/11/04	R207	06/02/2014	6.65	Put	Bond Future	4,133.2700		4.1333	4,011.3100	4.0113	(2.951)	0	0	0
2013/11/04	R207	06/02/2014	6.66	Call	Bond Future	461.0200		0.4610	469.1100	0.4691	1.755	0	0	0
2013/11/04	R207	06/02/2014	6.64	Call	Bond Future	442.0500		0.4420	449.6600	0.4497	1.722	0	0	0
2013/11/04	R207	08/05/2014	6.19	Put	Bond Future	6,710.9100		6.7109	6,589.7700	6.5898	(1.805)	0	0	0
2013/11/04	R207	08/05/2014	6.21	Put	Bond Future	6,627.2500		6.6273	6,506.4400	6.5064	(1.823)	0	0	0
2013/11/04	R207	08/05/2014			Bond Future	7.5270		101.0876	7.4982	101.2178	(0.383)	0.0000	0.0000	0
2013/11/04	R207	08/05/2014	6.20	Put	Bond Future	6,669.0300		6.6690	6,548.0500	6.5480	(1.814)	0	0	0
2013/11/04	R207	08/05/2014	6.20	Call	Bond Future	447.2000		0.4472	456.4000	0.4564	2.057	0	0	0
2013/11/04	R207	08/05/2014	6.21	Call	Bond Future	454.0600		0.4541	463.4300	0.4634	2.064	0	0	0
2013/11/04	R207	08/05/2014	6.19	Call	Bond Future	440.4200		0.4404	449.4600	0.4495	2.053	0	0	0
2013/11/04	R207	07/08/2014	7.69	Call	Bond Future	2,979.8700		2.9799	3,035.3100	3.0353	1.860	0	0	0
2013/11/04	R207	07/08/2014	7.70	Put	Bond Future	2,712.7900		2.7128	2,635.4000	2.6354	(2.853)	0	0	0
2013/11/04	R207	07/08/2014			Bond Future	7.6330		98.8676	7.6023	99.0008	(0.402)	0.0000	0.0000	0
2013/11/04	R207	07/08/2014	7.70	Call	Bond Future	3,002.5000		3.0025	3,058.2600	3.0583	1.857	0	0	0
2013/11/04	R207	07/08/2014	7.71	Call	Bond Future	3,025.2200		3.0252	3,081.3100	3.0813	1.854	0	0	0
2013/11/04	R207	07/08/2014	7.69	Put	Bond Future	2,733.3200		2.7333	2,655.6100	2.6556	(2.843)	0	0	0
2013/11/04	R207	07/08/2014	7.71	Put	Bond Future	2,692.3700		2.6924	2,615.3100	2.6153	(2.862)	0	0	0
2013/11/04	R207	06/11/2014	7.36	Put	Bond Future	1,671.7900		1.6718	1,536.7300	1.5367	(8.079)	0	0	0
2013/11/04	R207	06/11/2014			Bond Future	7.7592		100.1911	7.7267	100.3262	(0.420)	0.0000	0.0000	0
2013/11/04	R207	06/11/2014	7.35	Put	Bond Future	1,714.1100		1.7141	1,579.0500	1.5791	(7.879)	0	0	0
2013/11/04	R207	06/11/2014	7.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R207	06/11/2014	7.34	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R207	06/11/2014	7.35	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R207	06/11/2014	7.34	Put	Bond Future	1,756.4500		1.7565	1,621.3900	1.6214	(7.689)	0	0	0
2013/11/04	R208	07/11/2013			Bond Future	7.5014		96.5859	7.4702	96.7556	(0.415)	0.0000	0.0000	9,753
2013/11/04	R208	07/11/2013	6.79	Put	Bond Future	3,972.1600		3.9722	3,802.3800	3.8024	(4.274)	0	0	0
2013/11/04	R208	07/11/2013	6.81	Put	Bond Future	3,857.7700		3.8578	3,687.9700	3.6880	(4.402)	0	0	0
2013/11/04	R208	07/11/2013	6.80	Put	Bond Future	3,914.9400		3.9149	3,745.1500	3.7451	(4.337)	0	0	0
2013/11/04	R208	07/11/2013	6.81	Call	Bond Future	0.0400		0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/11/04	R208	07/11/2013	7.50	Put	Bond Future	430.0700		0.4301	227.4900	0.2275	(47.104)	0	0	1,520
2013/11/04	R208	07/11/2013	6.79	Call	Bond Future	0.0200		0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/11/04	R208	07/11/2013	7.50	Call	Bond Future	422.6700		0.4227	389.8500	0.3898	(7.765)	0	0	0
2013/11/04	R208	07/11/2013	6.80	Call	Bond Future	0.0300		0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/11/04	R208	06/02/2014	6.74	Put	Bond Future	5,017.3100		5.0173	4,855.9200	4.8559	(3.217)	0	0	0
2013/11/04	R208	06/02/2014			Bond Future	7.6004		97.8562	7.5679	98.0282	(0.428)	0.0000	0.0000	825
2013/11/04	R208	06/02/2014	6.76	Put	Bond Future	4,922.6000		4.9226	4,761.8400	4.7618	(3.266)	0	0	0
2013/11/04	R208	06/02/2014	6.75	Put	Bond Future	4,969.8600		4.9699	4,808.7700	4.8088	(3.241)	0	0	0
2013/11/04	R208	06/02/2014	6.74	Call	Bond Future	343.6500		0.3437	354.1800	0.3542	3.064	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
2013/11/04	R208	06/02/2014	6.75	Call	Bond Future	352.1100		0.3521	362.9400	0.3629	3.076	0	0	0
2013/11/04	R208	06/02/2014	6.76	Call	Bond Future	360.7200		0.3607	371.8800	0.3719	3.094	0	0	0
2013/11/04	R208	08/05/2014	6.31	Call	Bond Future	338.5700		0.3386	349.9800	0.3500	3.370	0	0	0
2013/11/04	R208	08/05/2014			Bond Future	7.7015		95.7713	7.6676	95.9443	(0.440)	0.0000	0.0000	0
2013/11/04	R208	08/05/2014	6.29	Call	Bond Future	326.7100		0.3267	337.7100	0.3377	3.367	0	0	0
2013/11/04	R208	08/05/2014	6.31	Put	Bond Future	7,776.9200		7.7769	7,615.3400	7.6153	(2.078)	0	0	0
2013/11/04	R208	08/05/2014	6.30	Put	Bond Future	7,826.9400		7.8269	7,665.1500	7.6651	(2.067)	0	0	0
2013/11/04	R208	08/05/2014	6.29	Put	Bond Future	7,877.0600		7.8771	7,715.0700	7.7151	(2.056)	0	0	0
2013/11/04	R208	08/05/2014	6.30	Call	Bond Future	332.6000		0.3326	343.8000	0.3438	3.367	0	0	0
2013/11/04	R208	07/08/2014	8.28	Call	Bond Future	4,337.2400		4.3372	4,435.0000	4.4350	2.254	0	0	0
2013/11/04	R208	07/08/2014			Bond Future	7.7965		97.1174	7.7608	97.2938	(0.458)	0.0000	0.0000	0
2013/11/04	R208	07/08/2014	7.80	Call	Bond Future	3,004.8200		3.0048	3,080.6100	3.0806	2.522	0	0	0
2013/11/04	R208	07/08/2014	7.79	Put	Bond Future	3,011.6000		3.0116	2,910.4500	2.9105	(3.359)	0	0	0
2013/11/04	R208	07/08/2014	7.81	Put	Bond Future	2,963.5200		2.9635	2,863.3000	2.8633	(3.382)	0	0	0
2013/11/04	R208	07/08/2014	7.80	Put	Bond Future	2,987.4900		2.9875	2,886.8000	2.8868	(3.370)	0	0	0
2013/11/04	R208	07/08/2014	7.81	Call	Bond Future	3,030.1800		3.0302	3,106.4400	3.1064	2.517	0	0	0
2013/11/04	R208	07/08/2014	8.28	Put	Bond Future	1,986.8300		1.9868	1,908.1100	1.9081	(3.962)	0	0	630
2013/11/04	R208	07/08/2014	7.79	Call	Bond Future	2,979.5600		2.9796	3,054.8900	3.0549	2.528	0	0	0
2013/11/04	R208	06/11/2014	7.46	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R208	06/11/2014			Bond Future	7.9136		95.0218	7.8761	95.2008	(0.474)	0.0000	0.0000	0
2013/11/04	R208	06/11/2014	7.44	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R208	06/11/2014	7.45	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R208	06/11/2014	7.44	Put	Bond Future	2,289.2600		2.2893	2,110.2900	2.1103	(7.818)	0	0	0
2013/11/04	R208	06/11/2014	7.46	Put	Bond Future	2,191.2200		2.1912	2,012.2500	2.0122	(8.168)	0	0	0
2013/11/04	R208	06/11/2014	7.45	Put	Bond Future	2,240.2300		2.2402	2,061.2600	2.0613	(7.989)	0	0	0
2013/11/04	R209	07/11/2013	8.80	Put	Bond Future	1,607.7800		1.6078	1,063.9300	1.0639	(33.826)	0	0	0
2013/11/04	R209	07/11/2013	9.50	Put	Bond Future	9.6100		0.0096	0.0900	0.0001	(99.063)	0	0	980
2013/11/04	R209	07/11/2013			Bond Future	8.9808		74.5751	8.9148	75.0784	(0.736)	0.0000	0.0000	3,688
2013/11/04	R209	07/11/2013	8.80	Call	Bond Future	217.4000		0.2174	176.8600	0.1769	(18.648)	0	0	0
2013/11/04	R209	07/11/2013	9.25	Call	Bond Future	2,107.8600		2.1079	2,509.8500	2.5099	19.071	0	0	0
2013/11/04	R209	07/11/2013	8.81	Call	Bond Future	234.6300		0.2346	196.2300	0.1962	(16.366)	0	0	0
2013/11/04	R209	07/11/2013	8.65	Call	Bond Future	57.7900		0.0578	26.1100	0.0261	(54.819)	0	0	0
2013/11/04	R209	07/11/2013	8.79	Call	Bond Future	201.1600		0.2012	158.9700	0.1590	(20.973)	0	0	0
2013/11/04	R209	07/11/2013	9.40	Call	Bond Future	3,099.9300		3.0999	3,575.9500	3.5760	15.356	0	0	0
2013/11/04	R209	07/11/2013	9.70	Put	Bond Future	0.7900		0.0008	0.0000	0.0000	(100.000)	0	0	1,520
2013/11/04	R209	07/11/2013	9.25	Put	Bond Future	111.6700		0.1117	10.3500	0.0103	(90.732)	0	0	1,000
2013/11/04	R209	07/11/2013	8.79	Put	Bond Future	1,669.6200		1.6696	1,124.1200	1.1241	(32.672)	0	0	0
2013/11/04	R209	07/11/2013	9.40	Put	Bond Future	28.0200		0.0280	0.7300	0.0007	(97.395)	0	0	5,000
2013/11/04	R209	07/11/2013	9.50	Call	Bond Future	3,784.5500		3.7845	4,278.3400	4.2783	13.048	0	0	0
2013/11/04	R209	07/11/2013	9.70	Call	Bond Future	5,148.8500		5.1488	5,651.3700	5.6514	9.760	0	0	0
2013/11/04	R209	07/11/2013	8.65	Put	Bond Future	2,632.7500		2.6327	2,097.7600	2.0978	(20.321)	0	0	4,700
2013/11/04	R209	07/11/2013	8.81	Put	Bond Future	1,547.0500		1.5471	1,005.3400	1.0053	(35.016)	0	0	0
2013/11/04	R209	06/02/2014	8.56	Call	Bond Future	1,645.5100		1.6455	1,774.4800	1.7745	7.838	0	0	0
2013/11/04	R209	06/02/2014			Bond Future	9.0707		75.5559	9.0027	76.0659	(0.750)	0.0000	0.0000	17,417
2013/11/04	R209	06/02/2014	8.54	Call	Bond Future	1,597.1200		1.5971	1,722.8000	1.7228	7.869	0	0	0
2013/11/04	R209	06/02/2014	8.55	Call	Bond Future	1,621.2000		1.6212	1,748.5200	1.7485	7.853	0	0	0
2013/11/04	R209	06/02/2014	8.54	Put	Bond Future	5,727.1700		5.7272	5,342.8900	5.3429	(6.710)	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
2013/11/04	R209	06/02/2014	8.56	Put	Bond Future	5,613.4400	5.6134	5,232.4500	5.2325	(6.787)	0	0	0
2013/11/04	R209	06/02/2014	8.55	Put	Bond Future	5,670.1200	5.6701	5,287.4800	5.2875	(6.748)	0	0	0
2013/11/04	R209	08/05/2014			Bond Future	9.1607	73.4237	9.0907	73.9395	(0.763)	0.0000	0.0000	0
2013/11/04	R209	08/05/2014	7.85	Call	Bond Future	995.9400	0.9959	1,072.2900	1.0723	7.666	0	0	0
2013/11/04	R209	08/05/2014	7.86	Call	Bond Future	1,009.6900	1.0097	1,086.9700	1.0870	7.654	0	0	0
2013/11/04	R209	08/05/2014	7.85	Put	Bond Future	11,693.6300	11.6936	11,254.1700	11.2542	(3.758)	0	0	0
2013/11/04	R209	08/05/2014	7.84	Call	Bond Future	982.3200	0.9823	1,057.7500	1.0578	7.679	0	0	0
2013/11/04	R209	08/05/2014	7.84	Put	Bond Future	11,770.6700	11.7707	11,330.2900	11.3303	(3.741)	0	0	0
2013/11/04	R209	08/05/2014	7.86	Put	Bond Future	11,616.8600	11.6169	11,178.3300	11.1783	(3.775)	0	0	0
2013/11/04	R209	07/08/2014	9.04	Put	Bond Future	6,058.8200	6.0588	5,767.1700	5.7672	(4.814)	0	0	0
2013/11/04	R209	07/08/2014			Bond Future	9.2461	74.4558	9.1740	74.9797	(0.780)	0.0000	0.0000	0
2013/11/04	R209	07/08/2014	9.06	Put	Bond Future	5,975.7900	5.9758	5,686.4800	5.6865	(4.841)	0	0	0
2013/11/04	R209	07/08/2014	9.05	Put	Bond Future	6,017.1900	6.0172	5,726.7100	5.7267	(4.828)	0	0	0
2013/11/04	R209	07/08/2014	9.05	Call	Bond Future	4,578.3400	4.5783	4,811.7300	4.8117	5.098	0	0	0
2013/11/04	R209	07/08/2014	9.06	Call	Bond Future	4,611.4000	4.6114	4,845.9600	4.8460	5.087	0	0	0
2013/11/04	R209	07/08/2014	9.04	Call	Bond Future	4,545.3900	4.5454	4,777.6100	4.7776	5.109	0	0	0
2013/11/04	R209	06/11/2014			Bond Future	9.3420	72.3082	9.2677	72.8393	(0.795)	0.0000	0.0000	0
2013/11/04	R209	06/11/2014	8.99	Put	Bond Future	2,570.7500	2.5707	2,039.7100	2.0397	(20.657)	0	0	0
2013/11/04	R209	06/11/2014	9.01	Put	Bond Future	2,420.8600	2.4209	1,889.8200	1.8898	(21.936)	0	0	0
2013/11/04	R209	06/11/2014	9.00	Put	Bond Future	2,495.7500	2.4957	1,964.7100	1.9647	(21.278)	0	0	0
2013/11/04	R209	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R209	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R209	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R210	07/11/2013			Bond Future	159.4240	159.4240	159.4250	159.4250	0.001	0.0000	0.0000	1,319
2013/11/04	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R210	07/11/2013	159.99	Put	Bond Future	565.9600	0.5660	565.0000	0.5650	(0.170)	0	0	0
2013/11/04	R210	07/11/2013	160.01	Put	Bond Future	585.9600	0.5860	585.0000	0.5850	(0.164)	0	0	0
2013/11/04	R210	07/11/2013	160.00	Put	Bond Future	575.9600	0.5760	575.0000	0.5750	(0.167)	0	0	0
2013/11/04	R210	06/02/2014	161.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R210	06/02/2014			Bond Future	161.5407	161.5407	161.5417	161.5417	0.001	0.0000	0.0000	1,237
2013/11/04	R210	06/02/2014	161.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R210	06/02/2014	161.51	Call	Bond Future	30.7200	0.0307	31.6700	0.0317	3.092	0	0	0
2013/11/04	R210	06/02/2014	161.49	Call	Bond Future	50.7200	0.0507	51.6700	0.0517	1.873	0	0	0
2013/11/04	R210	06/02/2014	161.50	Call	Bond Future	40.7200	0.0407	41.6700	0.0417	2.333	0	0	0
2013/11/04	R210	06/02/2014	161.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R211	07/11/2013			Bond Future	128.7994	128.7994	128.7942	128.7942	(0.004)	0.0000	0.0000	522
2013/11/04	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R211	07/11/2013	129.99	Put	Bond Future	1,190.6200	1.1906	1,195.8000	1.1958	0.435	0	0	0
2013/11/04	R211	07/11/2013	130.01	Put	Bond Future	1,210.6200	1.2106	1,215.8000	1.2158	0.428	0	0	0
2013/11/04	R211	07/11/2013	130.00	Put	Bond Future	1,200.6200	1.2006	1,205.8000	1.2058	0.431	0	0	0
2013/11/04	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R211	06/02/2014	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R211	06/02/2014			Bond Future	128.9993	128.9993	128.9941	128.9941	(0.004)	0.0000	0.0000	0

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2013/11/04	R211	06/02/2014	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R211	06/02/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R211	06/02/2014	129.01	Put	Bond Future	10.6800	0.0107	15.9200	0.0159	49.064	0	0	0
2013/11/04	R211	06/02/2014	128.99	Call	Bond Future	9.3200	0.0093	4.0800	0.0041	(56.223)	0	0	0
2013/11/04	R211	06/02/2014	129.00	Put	Bond Future	0.6800	0.0007	5.9200	0.0059	770.588	0	0	0
2013/11/04	R212	07/11/2013	132.99	Put	Bond Future	1,161.1600	1.1612	1,259.1900	1.2592	8.442	0	0	0
2013/11/04	R212	07/11/2013			Bond Future	131.8288	131.8288	131.7308	131.7308	(0.074)	0.0000	0.0000	150
2013/11/04	R212	07/11/2013	133.01	Put	Bond Future	1,181.1600	1.1812	1,279.1900	1.2792	8.299	0	0	0
2013/11/04	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R212	07/11/2013	133.00	Put	Bond Future	1,171.1600	1.1712	1,269.1900	1.2692	8.370	0	0	0
2013/11/04	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R212	06/02/2014			Bond Future	131.9216	131.9216	131.8222	131.8222	(0.075)	0.0000	0.0000	21,791
2013/11/04	R212	06/02/2014	132.99	Put	Bond Future	1,068.3600	1.0684	1,167.7600	1.1678	9.304	0	0	0
2013/11/04	R212	06/02/2014	133.01	Put	Bond Future	1,088.3600	1.0884	1,187.7600	1.1878	9.133	0	0	0
2013/11/04	R212	06/02/2014	133.00	Put	Bond Future	1,078.3600	1.0784	1,177.7600	1.1778	9.218	0	0	0
2013/11/04	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R213	07/11/2013	8.60	Call	Bond Future	170.6100	0.1706	120.5300	0.1205	(29.353)	0	0	0
2013/11/04	R213	07/11/2013			Bond Future	8.8263	85.3458	8.7602	85.8603	(0.750)	0.0000	0.0000	3,923
2013/11/04	R213	07/11/2013	8.61	Call	Bond Future	184.6400	0.1846	134.6900	0.1347	(27.053)	0	0	0
2013/11/04	R213	07/11/2013	8.59	Put	Bond Future	2,016.2600	2.0163	1,451.9200	1.4519	(27.989)	0	0	0
2013/11/04	R213	07/11/2013	8.61	Put	Bond Future	1,883.8600	1.8839	1,319.4600	1.3195	(29.960)	0	0	0
2013/11/04	R213	07/11/2013	8.60	Put	Bond Future	1,949.5700	1.9496	1,385.0400	1.3850	(28.957)	0	0	0
2013/11/04	R213	07/11/2013	8.59	Call	Bond Future	157.4400	0.1574	107.5500	0.1076	(31.688)	0	0	0
2013/11/04	R213	06/02/2014			Bond Future	8.9245	86.4683	8.8562	86.9895	(0.765)	0.0000	0.0000	16,250
2013/11/04	R213	06/02/2014	8.29	Put	Bond Future	6,486.5300	6.4865	6,077.9300	6.0779	(6.299)	0	0	0
2013/11/04	R213	06/02/2014	8.31	Put	Bond Future	6,365.9000	6.3659	5,960.3600	5.9604	(6.371)	0	0	0
2013/11/04	R213	06/02/2014	8.29	Call	Bond Future	1,454.1000	1.4541	1,566.7200	1.5667	7.745	0	0	0
2013/11/04	R213	06/02/2014	8.30	Put	Bond Future	6,426.0400	6.4260	6,018.9700	6.0190	(6.335)	0	0	0
2013/11/04	R213	06/02/2014	8.30	Call	Bond Future	1,476.2900	1.4763	1,590.4400	1.5904	7.732	0	0	0
2013/11/04	R213	06/02/2014	8.31	Call	Bond Future	1,498.7200	1.4987	1,614.4000	1.6144	7.719	0	0	0
2013/11/04	R213	08/05/2014	7.65	Put	Bond Future	12,228.9500	12.2289	11,777.4300	11.7774	(3.692)	0	0	0
2013/11/04	R213	08/05/2014			Bond Future	9.0190	84.0891	8.9488	84.6162	(0.779)	0.0000	0.0000	0
2013/11/04	R213	08/05/2014	7.64	Put	Bond Future	12,305.2400	12.3052	11,852.8400	11.8528	(3.676)	0	0	0
2013/11/04	R213	08/05/2014	7.66	Put	Bond Future	12,152.9100	12.1529	11,702.2800	11.7023	(3.708)	0	0	0
2013/11/04	R213	08/05/2014	7.65	Call	Bond Future	1,015.6000	1.0156	1,091.1200	1.0911	7.436	0	0	0
2013/11/04	R213	08/05/2014	7.64	Call	Bond Future	1,002.1900	1.0022	1,076.8300	1.0768	7.448	0	0	0
2013/11/04	R213	08/05/2014	7.66	Call	Bond Future	1,029.1400	1.0291	1,105.5500	1.1056	7.425	0	0	0
2013/11/04	R213	07/08/2014	8.86	Call	Bond Future	4,619.2300	4.6192	4,849.7800	4.8498	4.991	0	0	0
2013/11/04	R213	07/08/2014			Bond Future	9.1101	85.2709	9.0375	85.8063	(0.796)	0.0000	0.0000	0
2013/11/04	R213	07/08/2014	8.84	Call	Bond Future	4,552.9700	4.5530	4,781.2000	4.7812	5.013	0	0	0
2013/11/04	R213	07/08/2014	8.85	Call	Bond Future	4,586.0400	4.5860	4,815.4300	4.8154	5.002	0	0	0
2013/11/04	R213	07/08/2014	8.84	Put	Bond Future	6,571.5100	6.5715	6,264.3500	6.2643	(4.674)	0	0	0
2013/11/04	R213	07/08/2014	8.86	Put	Bond Future	6,485.8400	6.4858	6,181.0000	6.1810	(4.700)	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
2013/11/04	R213	07/08/2014	8.85	Put	Bond Future	6,528.5700	6.5286	6,222.5700	6.2226	(4.687)	0	0	0
2013/11/04	R213	06/11/2014	8.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R213	06/11/2014	8.85	Put	Bond Future	2,690.3600	2.6904	2,147.6400	2.1476	(20.173)	0	0	0
2013/11/04	R213	06/11/2014			Bond Future	9.2145	82.8750	9.1396	83.4177	(0.813)	0.0000	0.0000	0
2013/11/04	R213	06/11/2014	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R213	06/11/2014	8.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R213	06/11/2014	8.84	Put	Bond Future	2,765.9700	2.7660	2,223.2500	2.2232	(19.621)	0	0	0
2013/11/04	R213	06/11/2014	8.86	Put	Bond Future	2,614.8400	2.6148	2,072.1200	2.0721	(20.755)	0	0	0
2013/11/04	R214	07/11/2013	7.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R214	07/11/2013			Bond Future	9.1360	74.9583	9.0549	75.5930	(0.888)	0.0000	0.0000	577
2013/11/04	R214	07/11/2013	7.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R214	07/11/2013	7.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R214	07/11/2013	7.81	Put	Bond Future	11,635.8000	11.6358	11,001.1000	11.0011	(5.455)	0	0	0
2013/11/04	R214	07/11/2013	7.80	Put	Bond Future	11,734.7500	11.7347	11,100.0500	11.1001	(5.409)	0	0	0
2013/11/04	R214	07/11/2013	7.79	Put	Bond Future	11,833.9000	11.8339	11,199.2000	11.1992	(5.363)	0	0	0
2013/11/04	R214	06/02/2014			Bond Future	9.2291	75.9443	9.1455	76.5873	(0.906)	0.0000	0.0000	2,413
2013/11/04	R214	06/02/2014	8.99	Put	Bond Future	4,521.0000	4.5210	4,115.0100	4.1150	(8.980)	0	0	0
2013/11/04	R214	06/02/2014	9.01	Put	Bond Future	4,426.9000	4.4269	4,025.4000	4.0254	(9.070)	0	0	0
2013/11/04	R214	06/02/2014	8.99	Call	Bond Future	2,656.6800	2.6567	2,893.7600	2.8938	8.924	0	0	0
2013/11/04	R214	06/02/2014	9.00	Put	Bond Future	4,473.5400	4.4735	4,069.7900	4.0698	(9.025)	0	0	0
2013/11/04	R214	06/02/2014	9.00	Call	Bond Future	2,688.7800	2.6888	2,928.1000	2.9281	8.901	0	0	0
2013/11/04	R214	06/02/2014	9.01	Call	Bond Future	2,721.5500	2.7215	2,963.1200	2.9631	8.876	0	0	0
2013/11/04	R214	08/05/2014			Bond Future	9.3186	73.6766	9.2326	74.3274	(0.923)	0.0000	0.0000	0
2013/11/04	R214	08/05/2014	9.00	Call	Bond Future	3,561.6300	3.5616	3,823.2500	3.8232	7.346	0	0	0
2013/11/04	R214	08/05/2014	8.99	Put	Bond Future	6,069.7900	6.0698	5,678.9200	5.6789	(6.440)	0	0	0
2013/11/04	R214	08/05/2014	9.01	Put	Bond Future	5,974.9100	5.9749	5,587.4400	5.5874	(6.485)	0	0	0
2013/11/04	R214	08/05/2014	9.00	Put	Bond Future	6,022.0000	6.0220	5,632.8300	5.6328	(6.462)	0	0	0
2013/11/04	R214	08/05/2014	9.01	Call	Bond Future	3,593.8900	3.5939	3,857.2100	3.8572	7.327	0	0	0
2013/11/04	R214	08/05/2014	8.99	Call	Bond Future	3,529.9400	3.5299	3,789.8600	3.7899	7.363	0	0	0
2013/11/04	R248	07/11/2013			Bond Future	9.2162	96.9120	9.1351	97.7227	(0.881)	0.0000	0.0000	10,043
2013/11/04	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R248	07/11/2013	7.86	Put	Bond Future	15,350.7200	15.3507	14,540.0200	14.5400	(5.281)	0	0	0
2013/11/04	R248	07/11/2013	7.85	Put	Bond Future	15,479.7900	15.4798	14,669.0900	14.6691	(5.237)	0	0	0
2013/11/04	R248	07/11/2013	7.84	Put	Bond Future	15,609.1200	15.6091	14,798.4200	14.7984	(5.194)	0	0	0
2013/11/04	R248	06/02/2014	9.11	Put	Bond Future	2,007.6800	2.0077	1,186.3400	1.1863	(40.910)	0	0	0
2013/11/04	R248	06/02/2014			Bond Future	9.3126	98.1867	9.2288	99.0080	(0.900)	0.0000	0.0000	9,355
2013/11/04	R248	06/02/2014	9.10	Put	Bond Future	2,108.7600	2.1088	1,287.4200	1.2874	(38.949)	0	0	0
2013/11/04	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R248	06/02/2014	9.09	Put	Bond Future	2,210.0300	2.2100	1,388.6900	1.3887	(37.164)	0	0	0
2013/11/04	R248	08/05/2014	9.04	Put	Bond Future	3,609.9200	3.6099	2,778.8000	2.7788	(23.023)	0	0	0
2013/11/04	R248	08/05/2014			Bond Future	9.4053	95.0800	9.3190	95.9111	(0.918)	0.0000	0.0000	0
2013/11/04	R248	08/05/2014	9.06	Put	Bond Future	3,405.8500	3.4058	2,574.7300	2.5747	(24.403)	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
2013/11/04	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R248	08/05/2014	9.05	Put	Bond Future	3,507.7900	3.5078	2,676.6700	2.6767	(23.694)	0	0	0
2013/11/04	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/04	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **398788**