



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 05/11/2013 to 05/11/2013

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
2013/11/05	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	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
2013/11/05	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	2025	07/11/2013			Bond Future	110.0014	110.0014	109.8919	109.8919	(0.100)	0.0000	0.0000	0
2013/11/05	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	2025	07/11/2013	110.99	Put	Bond Future	988.5900	0.9886	1,098.0800	1.0981	11.075	0	0	0
2013/11/05	2025	07/11/2013	111.01	Put	Bond Future	1,008.5900	1.0086	1,118.0800	1.1181	10.856	0	0	0
2013/11/05	2025	07/11/2013	111.00	Put	Bond Future	998.5900	0.9986	1,108.0800	1.1081	10.964	0	0	0
2013/11/05	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	2025	06/02/2014			Bond Future	110.3740	110.3740	110.2630	110.2630	(0.101)	0.0000	0.0000	0
2013/11/05	2025	06/02/2014	110.99	Put	Bond Future	615.9800	0.6160	726.9800	0.7270	18.020	0	0	0
2013/11/05	2025	06/02/2014	111.01	Put	Bond Future	635.9800	0.6360	746.9800	0.7470	17.453	0	0	0
2013/11/05	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	2025	06/02/2014	111.00	Put	Bond Future	625.9800	0.6260	736.9800	0.7370	17.732	0	0	0
2013/11/05	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	2037	07/11/2013			Bond Future	9.0401	97.1712	9.0742	96.8577	0.376	0.0000	0.0000	154
2013/11/05	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	2037	07/11/2013	9.43	Call	Bond Future	3,494.1400	3.4941	3,180.6800	3.1807	(8.971)	0	0	0
2013/11/05	2037	07/11/2013	9.41	Call	Bond Future	3,320.0000	3.3200	3,006.5400	3.0065	(9.442)	0	0	0
2013/11/05	2037	07/11/2013	9.42	Call	Bond Future	3,407.1400	3.4071	3,093.6800	3.0937	(9.200)	0	0	0
2013/11/05	2037	06/02/2014			Bond Future	9.1353	94.1925	9.1704	93.8749	0.384	0.0000	0.0000	1,652
2013/11/05	2037	06/02/2014	9.38	Call	Bond Future	2,178.8800	2.1789	1,861.2700	1.8613	(14.577)	0	0	0
2013/11/05	2037	06/02/2014	9.39	Call	Bond Future	2,266.1700	2.2662	1,948.5600	1.9486	(14.015)	0	0	0
2013/11/05	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	2037	06/02/2014	9.37	Call	Bond Future	2,091.4500	2.0915	1,773.8400	1.7738	(15.186)	0	0	0
2013/11/05	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	2037	08/05/2014			Bond Future	9.2330	95.4536	9.2692	95.1318	0.392	0.0000	0.0000	0
2013/11/05	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	2037	08/05/2014	9.38	Call	Bond Future	1,295.1400	1.2951	973.3200	0.9733	(24.848)	0	0	0
2013/11/05	2037	08/05/2014	9.39	Call	Bond Future	1,382.2000	1.3822	1,060.3800	1.0604	(23.283)	0	0	0
2013/11/05	2037	08/05/2014	9.37	Call	Bond Future	1,207.9400	1.2079	886.1200	0.8861	(26.642)	0	0	0
2013/11/05	2037	07/08/2014	9.06	Put	Bond Future	2,396.3600	2.3964	2,722.9600	2.7230	13.629	0	0	0
2013/11/05	2037	07/08/2014			Bond Future	9.3281	92.5383	9.3655	92.2117	0.401	0.0000	0.0000	0
2013/11/05	2037	07/08/2014	9.05	Put	Bond Future	2,487.6600	2.4877	2,814.2600	2.8143	13.129	0	0	0
2013/11/05	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	2037	07/08/2014	9.04	Put	Bond Future	2,579.1000	2.5791	2,905.7000	2.9057	12.663	0	0	0
2013/11/05	2038	07/11/2013			Bond Future	106.0499	106.0499	106.4430	106.4430	0.371	0.0000	0.0000	0
2013/11/05	2038	07/11/2013	109.99	Put	Bond Future	3,940.0700	3.9401	3,547.0300	3.5470	(9.975)	0	0	0
2013/11/05	2038	07/11/2013	110.00	Put	Bond Future	3,950.0700	3.9501	3,557.0300	3.5570	(9.950)	0	0	0
2013/11/05	2038	07/11/2013	110.01	Put	Bond Future	3,960.0700	3.9601	3,567.0300	3.5670	(9.925)	0	0	0

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2013/11/05	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	2038	06/02/2014	107.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	2038	06/02/2014			Bond Future	106.2341	106.2341	106.6324	106.6324	0.375	0.0000	0.0000	24
2013/11/05	2038	06/02/2014	107.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	2038	06/02/2014	106.99	Put	Bond Future	755.9200	0.7559	357.5600	0.3576	(52.699)	0	0	0
2013/11/05	2038	06/02/2014	107.01	Put	Bond Future	775.9200	0.7759	377.5600	0.3776	(51.340)	0	0	0
2013/11/05	2038	06/02/2014	106.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	2038	06/02/2014	107.00	Put	Bond Future	765.9200	0.7659	367.5600	0.3676	(52.011)	0	0	0
2013/11/05	2050	07/11/2013	109.99	Call	Bond Future	532.4400	0.5324	534.5600	0.5346	0.398	0	0	0
2013/11/05	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	2050	07/11/2013			Bond Future	110.5224	110.5224	110.5246	110.5246	0.002	0.0000	0.0000	0
2013/11/05	2050	07/11/2013	110.00	Call	Bond Future	522.4400	0.5224	524.5600	0.5246	0.406	0	0	0
2013/11/05	2050	07/11/2013	110.01	Call	Bond Future	512.4400	0.5124	514.5600	0.5146	0.414	0	0	0
2013/11/05	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	2050	06/02/2014			Bond Future	110.6297	110.6297	110.6318	110.6318	0.002	0.0000	0.0000	472
2013/11/05	2050	06/02/2014	110.00	Call	Bond Future	629.7300	0.6297	631.8500	0.6319	0.337	0	0	0
2013/11/05	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	2050	06/02/2014	110.01	Call	Bond Future	619.7300	0.6197	621.8500	0.6219	0.342	0	0	0
2013/11/05	2050	06/02/2014	109.99	Call	Bond Future	639.7300	0.6397	641.8500	0.6419	0.331	0	0	0
2013/11/05	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	AL37	07/11/2013			Index Future	411.1550	411.1550	410.8340	410.8340	(0.078)	0.0000	0.0000	0
2013/11/05	AL37	06/02/2014			Index Future	416.5620	416.5620	416.2370	416.2370	(0.078)	0.0000	0.0000	0
2013/11/05	AL37	08/05/2014			Index Future	422.1390	422.1390	421.8100	421.8100	(0.078)	0.0000	0.0000	0
2013/11/05	AL7T	07/11/2013			Index Future	484.8600	484.8600	484.5970	484.5970	(0.054)	0.0000	0.0000	0
2013/11/05	AL7T	06/02/2014			Index Future	491.2370	491.2370	490.9700	490.9700	(0.054)	0.0000	0.0000	1
2013/11/05	AL7T	08/05/2014			Index Future	497.8130	497.8130	497.5430	497.5430	(0.054)	0.0000	0.0000	0
2013/11/05	ALBI	07/11/2013			Index Future	435.2610	435.2610	434.6450	434.6450	(0.142)	0.0000	0.0000	228

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2013/11/05	ALBI	06/02/2014			Index Future	440.9850	440.9850	440.3610	440.3610	(0.142)	0.0000	0.0000	785
2013/11/05	ALBI	08/05/2014			Index Future	446.8890	446.8890	446.2560	446.2560	(0.142)	0.0000	0.0000	85
2013/11/05	ALBI	07/08/2014			Index Future	453.1690	453.1690	452.5270	452.5270	(0.142)	0.0000	0.0000	0
2013/11/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/11/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	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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2013/11/05	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/05	EL28	07/11/2013			Bond Future	111.1486		111.1486	111.1508	111.1508	0.002	0.0000	0.0000	0
2013/11/05	EL28	07/11/2013	110.00	Call	Bond Future	1,148.6400		1.1486	1,150.7900	1.1508	0.187	0	0	0
2013/11/05	EL28	07/11/2013	109.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	EL28	07/11/2013	110.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	EL28	07/11/2013	110.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	EL28	07/11/2013	110.01	Call	Bond Future	1,138.6400		1.1386	1,140.7900	1.1408	0.189	0	0	0
2013/11/05	EL28	07/11/2013	109.99	Call	Bond Future	1,158.6400		1.1586	1,160.7900	1.1608	0.186	0	0	0
2013/11/05	EL28	06/02/2014			Bond Future	112.6243		112.6243	112.6265	112.6265	0.002	0.0000	0.0000	0
2013/11/05	EL28	06/02/2014	110.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	EL28	06/02/2014	111.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	EL28	06/02/2014	111.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	EL28	06/02/2014	111.01	Call	Bond Future	1,614.3200		1.6143	1,616.4500	1.6165	0.132	0	0	0
2013/11/05	EL28	06/02/2014	110.99	Call	Bond Future	1,634.3200		1.6343	1,636.4500	1.6365	0.130	0	0	0
2013/11/05	EL28	06/02/2014	111.00	Call	Bond Future	1,624.3200		1.6243	1,626.4500	1.6265	0.131	0	0	0
2013/11/05	ES33	07/11/2013	8.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	ES33	07/11/2013			Bond Future	9.5663		82.9655	9.6001	82.7108	0.353	0.0000	0.0000	6,292
2013/11/05	ES33	07/11/2013	8.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	ES33	07/11/2013	8.51	Put	Bond Future	8,622.3300		8.6223	8,876.9700	8.8770	2.953	0	0	0
2013/11/05	ES33	07/11/2013	8.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	ES33	07/11/2013	8.49	Put	Bond Future	8,798.7600		8.7988	9,053.4000	9.0534	2.894	0	0	0
2013/11/05	ES33	07/11/2013	8.50	Put	Bond Future	8,710.4800		8.7105	8,965.1200	8.9651	2.923	0	0	0
2013/11/05	ES33	06/02/2014	9.54	Put	Bond Future	1,079.5600		1.0796	1,337.5000	1.3375	23.893	0	0	0
2013/11/05	ES33	06/02/2014			Bond Future	9.6843		84.0566	9.7192	83.7987	0.361	0.0000	0.0000	6,292
2013/11/05	ES33	06/02/2014	9.56	Put	Bond Future	928.6100		0.9286	1,186.5500	1.1866	27.777	0	0	0
2013/11/05	ES33	06/02/2014	9.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	ES33	06/02/2014	9.55	Put	Bond Future	1,004.0300		1.0040	1,261.9700	1.2620	25.690	0	0	0
2013/11/05	ES33	06/02/2014	9.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	ES33	06/02/2014	9.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	ES33	08/05/2014	9.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	ES33	08/05/2014	9.55	Put	Bond Future	1,851.3700		1.8514	2,112.7700	2.1128	14.119	0	0	0
2013/11/05	ES33	08/05/2014			Bond Future	9.8004		81.3995	9.8365	81.1381	0.368	0.0000	0.0000	0
2013/11/05	ES33	08/05/2014	9.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	ES33	08/05/2014	9.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	ES33	08/05/2014	9.54	Put	Bond Future	1,926.6600		1.9267	2,188.0600	2.1881	13.568	0	0	0
2013/11/05	ES33	08/05/2014	9.56	Put	Bond Future	1,776.1800		1.7762	2,037.5800	2.0376	14.717	0	0	0
2013/11/05	GOVI	07/11/2013			GOVI	434.7590		434.7590	434.1700	434.1700	(0.135)	0.0000	0.0000	38
2013/11/05	GOVI	07/11/2013	446.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	GOVI	07/11/2013	445.99	Put	GOVI	112,310.0000		11.2310	118,200.0000	11.8200	5.244	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
2013/11/05	GOVI	07/11/2013	446.01	Put	GOVI	112,510.0000	11.2510	118,400.0000	11.8400	5.235	0	0	0
2013/11/05	GOVI	07/11/2013	446.00	Put	GOVI	112,410.0000	11.2410	118,300.0000	11.8300	5.240	0	0	0
2013/11/05	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	GOVI	06/02/2014	439.99	Call	GOVI	4,870.0000	0.4870	0.0000	0.0000	(100.000)	0	0	0
2013/11/05	GOVI	06/02/2014			GOVI	440.4770	440.4770	439.8800	439.8800	(0.136)	0.0000	0.0000	351
2013/11/05	GOVI	06/02/2014	440.00	Call	GOVI	4,770.0000	0.4770	0.0000	0.0000	(100.000)	0	0	0
2013/11/05	GOVI	06/02/2014	440.01	Call	GOVI	4,670.0000	0.4670	0.0000	0.0000	(100.000)	0	0	0
2013/11/05	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	1,100.0000	0.1100	100.000	0	0	0
2013/11/05	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	1,300.0000	0.1300	100.000	0	0	0
2013/11/05	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	1,200.0000	0.1200	100.000	0	0	0
2013/11/05	GOVI	08/05/2014	442.00	Call	GOVI	43,740.0000	4.3740	37,690.0000	3.7690	(13.832)	0	0	0
2013/11/05	GOVI	08/05/2014			GOVI	446.3740	446.3740	445.7690	445.7690	(0.136)	0.0000	0.0000	0
2013/11/05	GOVI	08/05/2014	442.01	Call	GOVI	43,640.0000	4.3640	37,590.0000	3.7590	(13.863)	0	0	0
2013/11/05	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	GOVI	08/05/2014	441.99	Call	GOVI	43,840.0000	4.3840	37,790.0000	3.7790	(13.800)	0	0	0
2013/11/05	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	GOVI	07/08/2014			GOVI	452.6460	452.6460	452.0320	452.0320	(0.136)	0.0000	0.0000	0
2013/11/05	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	GOVI	07/08/2014	459.99	Put	GOVI	73,440.0000	7.3440	79,580.0000	7.9580	8.361	0	0	0
2013/11/05	GOVI	07/08/2014	460.01	Put	GOVI	73,640.0000	7.3640	79,780.0000	7.9780	8.338	0	0	0
2013/11/05	GOVI	07/08/2014	460.00	Put	GOVI	73,540.0000	7.3540	79,680.0000	7.9680	8.349	0	0	0
2013/11/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/11/05	IGOV	07/11/2013			Index Future	198.1680	198.1680	198.1280	198.1280	(0.020)	0.0000	0.0000	500
2013/11/05	IGOV	06/02/2014			Index Future	200.7990	200.7990	200.7580	200.7580	(0.020)	0.0000	0.0000	1,013
2013/11/05	IGOV	08/05/2014			Index Future	203.5120	203.5120	203.4700	203.4700	(0.021)	0.0000	0.0000	7
2013/11/05	ILBI	07/11/2013			Index Future	536.8060	536.8060	536.5600	536.5600	(0.046)	0.0000	0.0000	0
2013/11/05	ILBI	06/02/2014			Index Future	544.0360	544.0360	543.7860	543.7860	(0.046)	0.0000	0.0000	186
2013/11/05	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/11/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/11/05	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/11/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/11/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/11/05	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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2013/11/05	JBAF	20/11/2013			Jibar Tradeable Future	5.1600	94.8400	5.1500	94.8500	(0.194)	0.0000	0.0000	100
2013/11/05	JBAF	18/12/2013			Jibar Tradeable Future	5.1700	94.8300	5.1600	94.8400	(0.193)	0.0000	0.0000	1,500
2013/11/05	JBAF	15/01/2014			Jibar Tradeable Future	5.2100	94.7900	5.2000	94.8000	(0.192)	0.0000	0.0000	1,000
2013/11/05	JBAF	19/02/2014			Jibar Tradeable Future	5.3100	94.6900	5.3000	94.7000	(0.188)	0.0000	0.0000	0
2013/11/05	JBAF	19/03/2014			Jibar Tradeable Future	5.4000	94.6000	5.3700	94.6300	(0.556)	0.0000	0.0000	400
2013/11/05	JBAF	16/04/2014			Jibar Tradeable Future	5.4800	94.5200	5.4500	94.5500	(0.547)	0.0000	0.0000	0
2013/11/05	JBAF	18/06/2014			Jibar Tradeable Future	5.7100	94.2900	5.6500	94.3500	(1.051)	0.0000	0.0000	2,000
2013/11/05	JBAF	17/09/2014			Jibar Tradeable Future	6.0700	93.9300	6.0100	93.9900	(0.988)	0.0000	0.0000	1,000
2013/11/05	JBAF	17/12/2014			Jibar Tradeable Future	6.3400	93.6600	6.2900	93.7100	(0.789)	0.0000	0.0000	0
2013/11/05	JBAF	18/03/2015			Jibar Tradeable Future	6.6200	93.3800	6.5700	93.4300	(0.755)	0.0000	0.0000	150
2013/11/05	JBAF	17/06/2015			Jibar Tradeable Future	6.8700	93.1300	6.8300	93.1700	(0.582)	0.0000	0.0000	2,000
2013/11/05	JBAF	16/09/2015			Jibar Tradeable Future	7.1300	92.8700	7.1000	92.9000	(0.421)	0.0000	0.0000	0
2013/11/05	R023	07/11/2013	6.50	Put	Bond Future	8,625.8300	8.6258	8,717.1700	8.7172	1.059	0	0	0
2013/11/05	R023	07/11/2013			Bond Future	7.7502	101.5436	7.7642	101.4522	0.180	0.0000	0.0000	10,544
2013/11/05	R023	07/11/2013	6.49	Put	Bond Future	8,698.5600	8.6986	8,789.9000	8.7899	1.050	0	0	0
2013/11/05	R023	07/11/2013	6.51	Put	Bond Future	8,553.1500	8.5532	8,644.4900	8.6445	1.068	0	0	0
2013/11/05	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R023	06/02/2014			Bond Future	7.8479	102.8792	7.8624	102.7865	0.186	0.0000	0.0000	11,257
2013/11/05	R023	06/02/2014	7.84	Put	Bond Future	50.0600	0.0501	142.7100	0.1427	185.078	0	0	0
2013/11/05	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	15.3900	0.0154	100.000	0	0	0
2013/11/05	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	79.0300	0.0790	100.000	0	0	0
2013/11/05	R023	06/02/2014	7.85	Call	Bond Future	13.6200	0.0136	0.0000	0.0000	(100.000)	0	0	0
2013/11/05	R023	06/02/2014	7.86	Call	Bond Future	77.2600	0.0773	0.0000	0.0000	(100.000)	0	0	0
2013/11/05	R023	08/05/2014			Bond Future	7.9423	100.3394	7.9574	100.2455	0.191	0.0000	0.0000	0
2013/11/05	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R023	08/05/2014	7.59	Put	Bond Future	2,215.2500	2.2153	2,309.1300	2.3091	4.238	0	0	0
2013/11/05	R023	08/05/2014	7.61	Put	Bond Future	2,087.8000	2.0878	2,181.6800	2.1817	4.497	0	0	0
2013/11/05	R023	08/05/2014	7.60	Put	Bond Future	2,151.5000	2.1515	2,245.3800	2.2454	4.363	0	0	0
2013/11/05	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R157	07/11/2013			Bond Future	6.0216	114.9832	6.0504	114.9294	0.480	0.0000	0.0000	14,406
2013/11/05	R157	07/11/2013	5.60	Call	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	0
2013/11/05	R157	07/11/2013	5.59	Put	Bond Future	808.6400	0.8086	862.4200	0.8624	6.651	0	0	0
2013/11/05	R157	07/11/2013	5.61	Put	Bond Future	771.0400	0.7710	824.7800	0.8248	6.970	0	0	0
2013/11/05	R157	07/11/2013	5.60	Put	Bond Future	789.8400	0.7898	843.6000	0.8436	6.806	0	0	0
2013/11/05	R157	07/11/2013	5.61	Call	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0	0	0
2013/11/05	R157	07/11/2013	5.59	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2013/11/05	R157	06/02/2014	5.64	Call	Bond Future	217.1700	0.2172	200.5900	0.2006	(7.635)	0	0	0
2013/11/05	R157	06/02/2014	5.65	Put	Bond Future	1,036.7100	1.0367	1,074.4600	1.0745	3.641	0	0	0
2013/11/05	R157	06/02/2014			Bond Future	6.1557	116.4955	6.1897	116.4410	0.553	0.0000	0.0000	22,346
2013/11/05	R157	06/02/2014	5.65	Call	Bond Future	221.6900	0.2217	204.8700	0.2049	(7.587)	0	0	0
2013/11/05	R157	06/02/2014	5.66	Call	Bond Future	226.2800	0.2263	209.2200	0.2092	(7.539)	0	0	0
2013/11/05	R157	06/02/2014	5.64	Put	Bond Future	1,048.3900	1.0484	1,086.3800	1.0864	3.624	0	0	0

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2013/11/05	R157	06/02/2014	5.66	Put	Bond Future	1,025.1100		1.0251	1,062.6200	1.0626	3.659	0	0	0
2013/11/05	R157	08/05/2014	5.20	Call	Bond Future	148.5800		0.1486	138.0800	0.1381	(7.067)	0	0	0
2013/11/05	R157	08/05/2014			Bond Future	6.3058		111.2467	6.3468	111.1914	0.650	0.0000	0.0000	0
2013/11/05	R157	08/05/2014	5.21	Call	Bond Future	151.1600		0.1512	140.5200	0.1405	(7.039)	0	0	0
2013/11/05	R157	08/05/2014	5.19	Call	Bond Future	146.0400		0.1460	135.6700	0.1357	(7.101)	0	0	0
2013/11/05	R157	08/05/2014	5.20	Put	Bond Future	1,655.6500		1.6556	1,700.4800	1.7005	2.708	0	0	0
2013/11/05	R157	08/05/2014	5.19	Put	Bond Future	1,666.8700		1.6669	1,711.8300	1.7118	2.697	0	0	0
2013/11/05	R157	08/05/2014	5.21	Put	Bond Future	1,644.4700		1.6445	1,689.1600	1.6892	2.718	0	0	0
2013/11/05	R157	07/08/2014	6.76	Put	Bond Future	595.8600		0.5959	618.7700	0.6188	3.845	0	0	0
2013/11/05	R157	07/08/2014			Bond Future	6.4476		112.8121	6.4989	112.7558	0.796	0.0000	0.0000	0
2013/11/05	R157	07/08/2014	6.75	Put	Bond Future	600.2000		0.6002	623.2400	0.6232	3.839	0	0	0
2013/11/05	R157	07/08/2014	6.74	Call	Bond Future	924.7200		0.9247	891.5600	0.8916	(3.586)	0	0	0
2013/11/05	R157	07/08/2014	6.75	Call	Bond Future	931.2700		0.9313	897.9900	0.8980	(3.574)	0	0	0
2013/11/05	R157	07/08/2014	6.76	Call	Bond Future	937.8500		0.9378	904.4400	0.9044	(3.562)	0	0	0
2013/11/05	R157	07/08/2014	6.74	Put	Bond Future	604.5700		0.6046	627.7300	0.6277	3.831	0	0	0
2013/11/05	R157	06/11/2014	6.19	Put	Bond Future	501.2100		0.5012	558.1400	0.5581	11.359	0	0	0
2013/11/05	R157	06/11/2014			Bond Future	6.7814		107.5148	6.8489	107.4578	0.995	0.0000	0.0000	0
2013/11/05	R157	06/11/2014	6.21	Put	Bond Future	484.2000		0.4842	541.1300	0.5411	11.758	0	0	0
2013/11/05	R157	06/11/2014	6.20	Put	Bond Future	492.7000		0.4927	549.6300	0.5496	11.555	0	0	0
2013/11/05	R157	06/11/2014	6.21	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R157	06/11/2014	6.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R157	06/11/2014	6.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R186	07/11/2013	8.16	Put	Bond Future	372.4300		0.3724	342.7900	0.3428	(7.959)	0	0	0
2013/11/05	R186	07/11/2013	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,200
2013/11/05	R186	07/11/2013			Bond Future	8.1151		123.1415	8.1341	122.9702	0.234	0.0000	0.0000	14,810
2013/11/05	R186	07/11/2013	6.50	Put	Bond Future	15,904.0100		15.9040	16,075.3100	16.0753	1.077	0	0	0
2013/11/05	R186	07/11/2013	8.15	Put	Bond Future	408.1100		0.4081	381.7400	0.3817	(6.461)	0	0	0
2013/11/05	R186	07/11/2013	6.75	Put	Bond Future	13,257.6000		13.2576	13,428.9000	13.4289	1.292	0	0	0
2013/11/05	R186	07/11/2013	8.14	Call	Bond Future	670.4100		0.6704	476.5900	0.4766	(28.911)	0	0	0
2013/11/05	R186	07/11/2013	8.50	Call	Bond Future	3,405.2600		3.4053	3,231.5100	3.2315	(5.102)	0	0	0
2013/11/05	R186	07/11/2013	8.75	Call	Bond Future	5,538.9200		5.5389	5,367.6100	5.3676	(3.093)	0	0	0
2013/11/05	R186	07/11/2013	8.25	Put	Bond Future	145.4600		0.1455	109.2400	0.1092	(24.900)	0	0	0
2013/11/05	R186	07/11/2013	8.00	Call	Bond Future	178.8700		0.1789	80.4100	0.0804	(55.046)	0	0	1,000
2013/11/05	R186	07/11/2013	8.15	Call	Bond Future	722.3400		0.7223	524.6700	0.5247	(27.365)	0	0	0
2013/11/05	R186	07/11/2013	6.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	5,290
2013/11/05	R186	07/11/2013	8.16	Call	Bond Future	776.4800		0.7765	575.5400	0.5755	(25.878)	0	0	0
2013/11/05	R186	07/11/2013	8.00	Put	Bond Future	1,223.4900		1.2235	1,296.3300	1.2963	5.953	0	0	0
2013/11/05	R186	07/11/2013	8.75	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	1,030
2013/11/05	R186	07/11/2013	9.00	Call	Bond Future	7,620.2800		7.6203	7,448.9800	7.4490	(2.248)	0	0	0
2013/11/05	R186	07/11/2013	8.25	Call	Bond Future	1,353.6500		1.3537	1,146.1300	1.1461	(15.330)	0	0	0
2013/11/05	R186	07/11/2013	6.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,000
2013/11/05	R186	07/11/2013	8.14	Put	Bond Future	446.1000		0.4461	423.5800	0.4236	(5.048)	0	0	0
2013/11/05	R186	07/11/2013	8.50	Put	Bond Future	3.1500		0.0032	0.7000	0.0007	(77.778)	0	0	4,000
2013/11/05	R186	06/02/2014	8.75	Put	Bond Future	1,446.5600		1.4466	1,479.6300	1.4796	2.286	0	0	250
2013/11/05	R186	06/02/2014			Bond Future	8.2085		119.4716	8.2282	119.2980	0.240	8.1822	8.1822	55,882
2013/11/05	R186	06/02/2014	7.75	Call	Bond Future	1,600.5800		1.6006	1,530.9200	1.5309	(4.352)	0	0	0
2013/11/05	R186	06/02/2014	7.74	Put	Bond Future	5,808.0200		5.8080	5,912.7300	5.9127	1.803	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
2013/11/05	R186	06/02/2014	7.76	Put	Bond Future	5,678.9500		5.6789	5,782.0900	5.7821	1.816	0	0	0
2013/11/05	R186	06/02/2014	8.75	Call	Bond Future	6,091.2200		6.0912	5,950.7000	5.9507	(2.307)	0	0	0
2013/11/05	R186	06/02/2014	7.75	Put	Bond Future	5,743.1600		5.7432	5,847.0900	5.8471	1.810	0	0	0
2013/11/05	R186	06/02/2014	7.76	Call	Bond Future	1,628.8800		1.6289	1,558.4300	1.5584	(4.325)	0	0	0
2013/11/05	R186	06/02/2014	7.74	Call	Bond Future	1,572.8400		1.5728	1,503.9600	1.5040	(4.379)	0	0	0
2013/11/05	R186	08/05/2014	7.50	Put	Bond Future	9,168.3900		9.1684	9,284.1600	9.2842	1.263	0	0	0
2013/11/05	R186	08/05/2014			Bond Future	8.3039		121.0711	8.3244	120.8952	0.246	0.0000	0.0000	540
2013/11/05	R186	08/05/2014	7.09	Put	Bond Future	12,245.2700		12.2453	12,381.0600	12.3811	1.109	0	0	0
2013/11/05	R186	08/05/2014	7.10	Call	Bond Future	1,109.6600		1.1097	1,069.0400	1.0690	(3.661)	0	0	0
2013/11/05	R186	08/05/2014	8.50	Call	Bond Future	5,564.1600		5.5642	5,450.8000	5.4508	(2.037)	0	0	0
2013/11/05	R186	08/05/2014	7.11	Call	Bond Future	1,126.6000		1.1266	1,085.5300	1.0855	(3.645)	0	0	0
2013/11/05	R186	08/05/2014	7.09	Call	Bond Future	1,092.9100		1.0929	1,052.7400	1.0527	(3.676)	0	0	0
2013/11/05	R186	08/05/2014	8.50	Put	Bond Future	3,890.6900		3.8907	3,953.2900	3.9533	1.609	0	0	1,933
2013/11/05	R186	08/05/2014	7.11	Put	Bond Future	12,083.5900		12.0836	12,218.4800	12.2185	1.116	0	0	0
2013/11/05	R186	08/05/2014	7.50	Call	Bond Future	1,940.8500		1.9409	1,880.6600	1.8807	(3.101)	0	0	1,933
2013/11/05	R186	08/05/2014	7.10	Put	Bond Future	12,164.2800		12.1643	12,299.6200	12.2996	1.113	0	0	0
2013/11/05	R186	07/08/2014	8.31	Call	Bond Future	5,149.4700		5.1495	5,050.1400	5.0501	(1.929)	0	0	0
2013/11/05	R186	07/08/2014			Bond Future	8.3934		117.4823	8.4146	117.3036	0.253	0.0000	0.0000	0
2013/11/05	R186	07/08/2014	8.92	Put	Bond Future	3,603.6100		3.6036	3,657.8500	3.6579	1.505	0	0	840
2013/11/05	R186	07/08/2014	8.29	Call	Bond Future	5,068.1000		5.0681	4,969.6700	4.9697	(1.942)	0	0	0
2013/11/05	R186	07/08/2014	8.30	Call	Bond Future	5,108.7000		5.1087	5,009.8200	5.0098	(1.936)	0	0	0
2013/11/05	R186	07/08/2014	8.29	Put	Bond Future	5,944.7300		5.9447	6,024.9900	6.0250	1.350	0	0	0
2013/11/05	R186	07/08/2014	8.31	Put	Bond Future	5,855.8200		5.8558	5,935.1800	5.9352	1.355	0	0	0
2013/11/05	R186	07/08/2014	8.92	Call	Bond Future	7,928.9000		7.9289	7,804.4500	7.8045	(1.570)	0	0	0
2013/11/05	R186	07/08/2014	8.30	Put	Bond Future	5,900.1500		5.9001	5,979.9600	5.9800	1.353	0	0	0
2013/11/05	R186	06/11/2014	8.15	Put	Bond Future	2,903.8900		2.9039	3,084.7400	3.0847	6.228	0	0	0
2013/11/05	R186	06/11/2014	8.14	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R186	06/11/2014			Bond Future	8.4965		119.0551	8.5185	118.8742	0.259	0.0000	0.0000	0
2013/11/05	R186	06/11/2014	8.15	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R186	06/11/2014	8.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R186	06/11/2014	8.14	Put	Bond Future	2,989.2000		2.9892	3,170.0500	3.1700	6.050	0	0	0
2013/11/05	R186	06/11/2014	8.16	Put	Bond Future	2,818.6700		2.8187	2,999.5200	2.9995	6.416	0	0	0
2013/11/05	R197	07/11/2013			Bond Future	280.8661		280.8661	280.8650	280.8650	0.000	0.0000	0.0000	0
2013/11/05	R197	07/11/2013	279.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R197	07/11/2013	280.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R197	07/11/2013	280.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R197	07/11/2013	279.99	Call	Bond Future	876.0800		0.8761	874.9600	0.8750	(0.128)	0	0	0
2013/11/05	R197	07/11/2013	280.00	Call	Bond Future	866.0800		0.8661	864.9600	0.8650	(0.129)	0	0	0
2013/11/05	R197	07/11/2013	280.01	Call	Bond Future	856.0800		0.8561	854.9600	0.8550	(0.131)	0	0	0
2013/11/05	R197	06/02/2014			Bond Future	278.9494		278.9494	278.9483	278.9483	0.000	0.0000	0.0000	2,049
2013/11/05	R197	06/02/2014	280.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R197	06/02/2014	279.99	Put	Bond Future	1,040.5600		1.0406	1,041.6700	1.0417	0.107	0	0	0
2013/11/05	R197	06/02/2014	280.01	Put	Bond Future	1,060.5600		1.0606	1,061.6700	1.0617	0.105	0	0	0
2013/11/05	R197	06/02/2014	280.00	Put	Bond Future	1,050.5600		1.0506	1,051.6700	1.0517	0.106	0	0	0
2013/11/05	R197	06/02/2014	280.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	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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2013/11/05	R201	07/11/2013	4.79	Put	Bond Future	87.1100	0.0871	74.8600	0.0749	(14.063)	0	0	0
2013/11/05	R201	07/11/2013			Bond Future	4.8393	107.5985	4.8354	107.6028	(0.081)	0.0000	0.0000	0
2013/11/05	R201	07/11/2013	4.80	Put	Bond Future	80.1500	0.0802	67.7200	0.0677	(15.508)	0	0	0
2013/11/05	R201	07/11/2013	4.81	Put	Bond Future	73.5200	0.0735	60.9900	0.0610	(17.043)	0	0	0
2013/11/05	R201	07/11/2013	4.79	Call	Bond Future	32.8800	0.0329	24.9300	0.0249	(24.179)	0	0	0
2013/11/05	R201	07/11/2013	4.80	Call	Bond Future	36.9200	0.0369	28.7900	0.0288	(22.021)	0	0	0
2013/11/05	R201	07/11/2013	4.81	Call	Bond Future	41.2900	0.0413	33.0600	0.0331	(19.932)	0	0	0
2013/11/05	R201	06/02/2014	5.24	Put	Bond Future	94.8600	0.0949	92.7200	0.0927	(2.256)	0	0	0
2013/11/05	R201	06/02/2014			Bond Future	4.6973	104.6058	4.6922	104.6102	(0.108)	0.0000	0.0000	0
2013/11/05	R201	06/02/2014	5.26	Put	Bond Future	90.9600	0.0910	88.8700	0.0889	(2.298)	0	0	0
2013/11/05	R201	06/02/2014	5.24	Call	Bond Future	557.2600	0.5573	559.4600	0.5595	0.395	0	0	0
2013/11/05	R201	06/02/2014	5.25	Put	Bond Future	92.8100	0.0928	90.6900	0.0907	(2.284)	0	0	0
2013/11/05	R201	06/02/2014	5.25	Call	Bond Future	563.7000	0.5637	565.9200	0.5659	0.394	0	0	0
2013/11/05	R201	06/02/2014	5.26	Call	Bond Future	570.3400	0.5703	572.5900	0.5726	0.395	0	0	0
2013/11/05	R201	08/05/2014			Bond Future	4.4021	106.0064	4.3950	106.0108	(0.163)	0.0000	0.0000	0
2013/11/05	R201	08/05/2014	4.75	Call	Bond Future	421.0300	0.4210	422.9100	0.4229	0.447	0	0	0
2013/11/05	R201	08/05/2014	4.76	Call	Bond Future	424.7300	0.4247	426.6200	0.4266	0.445	0	0	0
2013/11/05	R201	08/05/2014	4.74	Call	Bond Future	417.0700	0.4171	418.9300	0.4189	0.446	0	0	0
2013/11/05	R201	08/05/2014	4.76	Put	Bond Future	207.4100	0.2074	204.9400	0.2049	(1.191)	0	0	0
2013/11/05	R201	08/05/2014	4.75	Put	Bond Future	209.7700	0.2098	207.2900	0.2073	(1.182)	0	0	0
2013/11/05	R201	08/05/2014	4.74	Put	Bond Future	211.8700	0.2119	209.3700	0.2094	(1.180)	0	0	0
2013/11/05	R201	07/08/2014	5.31	Put	Bond Future	44.2000	0.0442	43.3600	0.0434	(1.900)	0	0	0
2013/11/05	R201	07/08/2014			Bond Future	3.4797	103.0876	3.4682	103.0918	(0.332)	0.0000	0.0000	0
2013/11/05	R201	07/08/2014	5.30	Put	Bond Future	44.7100	0.0447	43.8600	0.0439	(1.901)	0	0	0
2013/11/05	R201	07/08/2014	5.31	Call	Bond Future	708.7100	0.7087	712.0900	0.7121	0.477	0	0	0
2013/11/05	R201	07/08/2014	5.29	Call	Bond Future	702.5200	0.7025	705.8900	0.7059	0.480	0	0	0
2013/11/05	R201	07/08/2014	5.30	Call	Bond Future	705.6200	0.7056	708.9900	0.7090	0.478	0	0	0
2013/11/05	R201	07/08/2014	5.29	Put	Bond Future	45.2200	0.0452	44.3700	0.0444	(1.880)	0	0	0
2013/11/05	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R202	07/11/2013			Bond Future	208.9169	208.9169	208.9194	208.9194	0.001	0.0000	0.0000	7,328
2013/11/05	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R202	07/11/2013	208.99	Put	Bond Future	73.0700	0.0731	70.5900	0.0706	(3.394)	0	0	0
2013/11/05	R202	07/11/2013	209.01	Put	Bond Future	93.0700	0.0931	90.5900	0.0906	(2.665)	0	0	0
2013/11/05	R202	07/11/2013	209.00	Put	Bond Future	83.0700	0.0831	80.5900	0.0806	(2.985)	0	0	0
2013/11/05	R202	06/02/2014	208.99	Put	Bond Future	297.7500	0.2977	295.2800	0.2953	(0.830)	0	0	0
2013/11/05	R202	06/02/2014			Bond Future	208.6922	208.6922	208.6947	208.6947	0.001	0.0000	0.0000	43,449
2013/11/05	R202	06/02/2014	209.01	Put	Bond Future	317.7500	0.3177	315.2800	0.3153	(0.777)	0	0	0
2013/11/05	R202	06/02/2014	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R202	06/02/2014	209.00	Put	Bond Future	307.7500	0.3077	305.2800	0.3053	(0.803)	0	0	0
2013/11/05	R202	06/02/2014	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R202	06/02/2014	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R203	07/11/2013	6.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R203	07/11/2013			Bond Future	6.7061	106.4581	6.7250	106.3933	0.281	0.0000	0.0000	16,346
2013/11/05	R203	07/11/2013	5.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R203	07/11/2013	5.71	Put	Bond Future	3,499.0900	3.4991	3,563.9300	3.5639	1.853	0	0	0

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2013/11/05	R203	07/11/2013	6.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R203	07/11/2013	571.00	Call	Bond Future	104,228.5900		104.2286	104,163.7500	104.1638	(0.062)	0	0	0
2013/11/05	R203	07/11/2013	5.99	Put	Bond Future	2,501.3200		2.5013	2,566.1600	2.5662	2.592	0	0	0
2013/11/05	R203	07/11/2013	6.01	Put	Bond Future	2,430.4800		2.4305	2,495.3200	2.4953	2.668	0	0	0
2013/11/05	R203	07/11/2013	571.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R203	07/11/2013	5.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	15
2013/11/05	R203	07/11/2013	6.00	Put	Bond Future	2,465.8900		2.4659	2,530.7300	2.5307	2.629	0	0	0
2013/11/05	R203	06/02/2014			Bond Future	6.8237		107.8583	6.8441	107.7926	0.299	0.0000	0.0000	8,417
2013/11/05	R203	06/02/2014	6.14	Put	Bond Future	2,483.8100		2.4838	2,533.9600	2.5340	2.019	0	0	0
2013/11/05	R203	06/02/2014	5.95	Put	Bond Future	3,015.8400		3.0158	3,070.8000	3.0708	1.822	0	0	0
2013/11/05	R203	06/02/2014	6.84	Put	Bond Future	979.9400		0.9799	1,006.9200	1.0069	2.753	0	0	0
2013/11/05	R203	06/02/2014	6.16	Put	Bond Future	2,430.5500		2.4306	2,480.1300	2.4801	2.040	0	0	0
2013/11/05	R203	06/02/2014	6.15	Put	Bond Future	2,457.1100		2.4571	2,506.9800	2.5070	2.030	0	0	0
2013/11/05	R203	06/02/2014	6.84	Call	Bond Future	1,032.4200		1.0324	993.6800	0.9937	(3.752)	0	0	13
2013/11/05	R203	06/02/2014	6.16	Call	Bond Future	264.4400		0.2644	248.3000	0.2483	(6.103)	0	0	0
2013/11/05	R203	06/02/2014	5.95	Call	Bond Future	152.9000		0.1529	142.1400	0.1421	(7.037)	0	0	16
2013/11/05	R203	06/02/2014	6.14	Call	Bond Future	251.5700		0.2516	236.0000	0.2360	(6.189)	0	0	0
2013/11/05	R203	06/02/2014	6.15	Call	Bond Future	257.9400		0.2579	242.0900	0.2421	(6.145)	0	0	0
2013/11/05	R203	08/05/2014	5.76	Call	Bond Future	238.4500		0.2384	227.1100	0.2271	(4.756)	0	0	0
2013/11/05	R203	08/05/2014	6.84	Call	Bond Future	1,211.1000		1.2111	1,176.3900	1.1764	(2.866)	0	0	13
2013/11/05	R203	08/05/2014	7.40	Put	Bond Future	803.1600		0.8032	822.6200	0.8226	2.423	0	0	0
2013/11/05	R203	08/05/2014	5.74	Call	Bond Future	229.8700		0.2299	218.8400	0.2188	(4.798)	0	0	0
2013/11/05	R203	08/05/2014			Bond Future	6.9439		105.1416	6.9661	105.0750	0.319	0.0000	0.0000	0
2013/11/05	R203	08/05/2014	5.76	Put	Bond Future	3,874.5800		3.8746	3,929.8700	3.9299	1.427	0	0	0
2013/11/05	R203	08/05/2014	6.84	Put	Bond Future	1,524.1300		1.5241	1,556.0500	1.5560	2.094	0	0	0
2013/11/05	R203	08/05/2014	5.75	Put	Bond Future	3,901.5600		3.9016	3,957.0000	3.9570	1.421	0	0	0
2013/11/05	R203	08/05/2014	5.74	Put	Bond Future	3,928.7600		3.9288	3,984.3600	3.9844	1.415	0	0	0
2013/11/05	R203	08/05/2014	7.40	Call	Bond Future	2,163.3600		2.1634	2,116.1900	2.1162	(2.180)	0	0	16
2013/11/05	R203	08/05/2014	5.75	Call	Bond Future	234.0500		0.2341	222.8600	0.2229	(4.781)	0	0	0
2013/11/05	R203	07/08/2014	7.30	Call	Bond Future	1,947.5500		1.9475	1,905.9500	1.9059	(2.136)	0	0	0
2013/11/05	R203	07/08/2014			Bond Future	7.0551		106.6205	7.0794	106.5527	0.344	0.0000	0.0000	0
2013/11/05	R203	07/08/2014	7.31	Call	Bond Future	1,963.4700		1.9635	1,921.6900	1.9217	(2.128)	0	0	0
2013/11/05	R203	07/08/2014	6.84	Put	Bond Future	1,886.4400		1.8864	1,921.3900	1.9214	1.853	0	0	0
2013/11/05	R203	07/08/2014	7.29	Put	Bond Future	1,278.4200		1.2784	1,304.7600	1.3048	2.060	0	0	0
2013/11/05	R203	07/08/2014	7.31	Put	Bond Future	1,254.8200		1.2548	1,280.8000	1.2808	2.070	0	0	0
2013/11/05	R203	07/08/2014	7.29	Call	Bond Future	1,931.6900		1.9317	1,890.2700	1.8903	(2.144)	0	0	0
2013/11/05	R203	07/08/2014	7.30	Put	Bond Future	1,266.5800		1.2666	1,292.7400	1.2927	2.065	0	0	0
2013/11/05	R203	07/08/2014	6.84	Call	Bond Future	1,283.7600		1.2838	1,250.9500	1.2509	(2.556)	0	0	30
2013/11/05	R203	06/11/2014	6.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R203	06/11/2014			Bond Future	7.2199		103.8883	7.2466	103.8198	0.369	0.0000	0.0000	0
2013/11/05	R203	06/11/2014	6.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R203	06/11/2014	6.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R203	06/11/2014	6.84	Put	Bond Future	982.9500		0.9830	1,051.4900	1.0515	6.973	0	0	0
2013/11/05	R203	06/11/2014	6.86	Put	Bond Future	930.9100		0.9309	999.4500	0.9994	7.363	0	0	0
2013/11/05	R203	06/11/2014	6.85	Put	Bond Future	956.9300		0.9569	1,025.4700	1.0255	7.162	0	0	0
2013/11/05	R204	07/11/2013			Bond Future	6.9655		107.5182	6.9845	107.4358	0.272	0.0000	0.0000	15,000
2013/11/05	R204	07/11/2013	7.00	Put	Bond Future	170.3300		0.1703	162.2000	0.1622	(4.773)	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
2013/11/05	R204	07/11/2013	6.29	Put	Bond Future	2,989.7800	2.9898	3,072.1800	3.0722	2.756	0	0	0
2013/11/05	R204	07/11/2013	6.31	Put	Bond Future	2,899.7600	2.8998	2,982.1600	2.9822	2.842	0	0	0
2013/11/05	R204	07/11/2013	6.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R204	07/11/2013	6.30	Put	Bond Future	2,944.7600	2.9448	3,027.1600	3.0272	2.798	0	0	0
2013/11/05	R204	07/11/2013	7.00	Call	Bond Future	320.2800	0.3203	229.7500	0.2298	(28.266)	0	0	0
2013/11/05	R204	07/11/2013	6.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R204	07/11/2013	6.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R204	06/02/2014	6.39	Call	Bond Future	361.2100	0.3612	340.0300	0.3400	(5.864)	0	0	0
2013/11/05	R204	06/02/2014			Bond Future	7.0686	104.9023	7.0888	104.8187	0.285	0.0000	0.0000	28,279
2013/11/05	R204	06/02/2014	6.41	Call	Bond Future	378.4900	0.3785	356.5900	0.3566	(5.786)	0	0	0
2013/11/05	R204	06/02/2014	6.40	Call	Bond Future	369.7800	0.3698	348.2300	0.3482	(5.828)	0	0	0
2013/11/05	R204	06/02/2014	6.39	Put	Bond Future	3,221.9200	3.2219	3,284.2900	3.2843	1.936	0	0	0
2013/11/05	R204	06/02/2014	6.41	Put	Bond Future	3,153.5200	3.1535	3,215.1700	3.2152	1.955	0	0	0
2013/11/05	R204	06/02/2014	6.40	Put	Bond Future	3,187.6400	3.1876	3,249.6400	3.2496	1.945	0	0	0
2013/11/05	R204	08/05/2014			Bond Future	7.1782	106.3068	7.1997	106.2221	0.300	0.0000	0.0000	0
2013/11/05	R204	08/05/2014	6.05	Call	Bond Future	373.5000	0.3735	357.0600	0.3571	(4.402)	0	0	0
2013/11/05	R204	08/05/2014	6.06	Call	Bond Future	380.2400	0.3802	363.5800	0.3636	(4.381)	0	0	0
2013/11/05	R204	08/05/2014	6.04	Call	Bond Future	366.8500	0.3669	350.6400	0.3506	(4.419)	0	0	0
2013/11/05	R204	08/05/2014	6.05	Put	Bond Future	4,939.0500	4.9390	5,007.2900	5.0073	1.382	0	0	0
2013/11/05	R204	08/05/2014	6.04	Put	Bond Future	4,973.9500	4.9739	5,042.4200	5.0424	1.377	0	0	0
2013/11/05	R204	08/05/2014	6.06	Put	Bond Future	4,904.2500	4.9043	4,972.2700	4.9723	1.387	0	0	0
2013/11/05	R204	07/08/2014			Bond Future	7.2800	103.7700	7.3030	103.6840	0.316	0.0000	0.0000	0
2013/11/05	R204	07/08/2014	7.44	Put	Bond Future	1,913.5100	1.9135	1,948.2300	1.9482	1.814	0	0	0
2013/11/05	R204	07/08/2014	7.46	Put	Bond Future	1,880.4300	1.8804	1,914.7000	1.9147	1.822	0	0	0
2013/11/05	R204	07/08/2014	7.45	Put	Bond Future	1,896.9200	1.8969	1,931.4100	1.9314	1.818	0	0	0
2013/11/05	R204	07/08/2014	7.46	Call	Bond Future	2,550.7100	2.5507	2,498.9100	2.4989	(2.031)	0	0	0
2013/11/05	R204	07/08/2014	7.78	Call	Bond Future	3,260.3300	3.2603	3,201.6300	3.2016	(1.800)	0	0	0
2013/11/05	R204	07/08/2014	7.44	Call	Bond Future	2,509.5800	2.5096	2,458.2300	2.4582	(2.046)	0	0	0
2013/11/05	R204	07/08/2014	7.78	Put	Bond Future	1,411.5500	1.4116	1,438.9200	1.4389	1.939	0	0	530
2013/11/05	R204	07/08/2014	7.45	Call	Bond Future	2,530.1000	2.5301	2,478.5200	2.4785	(2.039)	0	0	0
2013/11/05	R204	06/11/2014			Bond Future	7.4132	105.1595	7.4379	105.0725	0.333	0.0000	0.0000	0
2013/11/05	R204	06/11/2014	6.99	Put	Bond Future	1,508.5800	1.5086	1,595.6400	1.5956	5.771	0	0	0
2013/11/05	R204	06/11/2014	7.01	Put	Bond Future	1,436.6800	1.4367	1,523.7400	1.5237	6.060	0	0	0
2013/11/05	R204	06/11/2014	6.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R204	06/11/2014	7.00	Put	Bond Future	1,472.6300	1.4726	1,559.6900	1.5597	5.912	0	0	0
2013/11/05	R204	06/11/2014	7.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R204	06/11/2014	7.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R206	07/11/2013	4.31	Put	Bond Future	154.7300	0.1547	155.8600	0.1559	0.730	0	0	0
2013/11/05	R206	07/11/2013			Bond Future	5.1748	102.8171	5.1811	102.8159	0.122	0.0000	0.0000	0
2013/11/05	R206	07/11/2013	4.30	Put	Bond Future	156.5200	0.1565	157.6500	0.1577	0.722	0	0	0
2013/11/05	R206	07/11/2013	4.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R206	07/11/2013	4.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R206	07/11/2013	4.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R206	07/11/2013	4.29	Put	Bond Future	158.3200	0.1583	159.4500	0.1595	0.714	0	0	0
2013/11/05	R207	07/11/2013	6.70	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/11/05	R207	07/11/2013			Bond Future	7.2854	102.1758	7.3044	102.0830	0.260	0.0000	0.0000	15,864

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2013/11/05	R207	07/11/2013	6.71	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/11/05	R207	07/11/2013	6.69	Put	Bond Future	2,969.5300	2.9695	3,062.3500	3.0624	3.126	0	0	0
2013/11/05	R207	07/11/2013	6.71	Put	Bond Future	2,868.0500	2.8681	2,960.8700	2.9609	3.236	0	0	0
2013/11/05	R207	07/11/2013	6.69	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/11/05	R207	07/11/2013	6.70	Put	Bond Future	2,918.7700	2.9188	3,011.5900	3.0116	3.180	0	0	0
2013/11/05	R207	06/02/2014			Bond Future	7.3878	99.8805	7.4078	99.7864	0.270	0.0000	0.0000	18,702
2013/11/05	R207	06/02/2014	6.65	Call	Bond Future	459.3100	0.4593	434.4200	0.4344	(5.419)	0	0	0
2013/11/05	R207	06/02/2014	6.64	Put	Bond Future	4,050.8600	4.0509	4,120.4300	4.1204	1.717	0	0	0
2013/11/05	R207	06/02/2014	6.66	Put	Bond Future	3,971.9500	3.9719	4,040.7800	4.0408	1.733	0	0	0
2013/11/05	R207	06/02/2014	6.65	Put	Bond Future	4,011.3100	4.0113	4,080.5100	4.0805	1.725	0	0	0
2013/11/05	R207	06/02/2014	6.66	Call	Bond Future	469.1100	0.4691	443.8500	0.4438	(5.385)	0	0	0
2013/11/05	R207	06/02/2014	6.64	Call	Bond Future	449.6600	0.4497	425.1400	0.4251	(5.453)	0	0	0
2013/11/05	R207	08/05/2014	6.19	Put	Bond Future	6,589.7700	6.5898	6,666.9500	6.6670	1.171	0	0	0
2013/11/05	R207	08/05/2014	6.21	Put	Bond Future	6,506.4400	6.5064	6,583.1900	6.5832	1.180	0	0	0
2013/11/05	R207	08/05/2014			Bond Future	7.4982	101.2178	7.5193	101.1225	0.281	0.0000	0.0000	0
2013/11/05	R207	08/05/2014	6.20	Put	Bond Future	6,548.0500	6.5480	6,625.0200	6.6250	1.175	0	0	0
2013/11/05	R207	08/05/2014	6.20	Call	Bond Future	456.4000	0.4564	438.0200	0.4380	(4.027)	0	0	0
2013/11/05	R207	08/05/2014	6.21	Call	Bond Future	463.4300	0.4634	444.8300	0.4448	(4.014)	0	0	0
2013/11/05	R207	08/05/2014	6.19	Call	Bond Future	449.4600	0.4495	431.2900	0.4313	(4.043)	0	0	0
2013/11/05	R207	07/08/2014	7.69	Call	Bond Future	3,035.3100	3.0353	2,978.5400	2.9785	(1.870)	0	0	0
2013/11/05	R207	07/08/2014	7.70	Put	Bond Future	2,635.4000	2.6354	2,675.2900	2.6753	1.514	0	0	0
2013/11/05	R207	07/08/2014			Bond Future	7.6023	99.0008	7.6246	98.9039	0.294	0.0000	0.0000	0
2013/11/05	R207	07/08/2014	7.70	Call	Bond Future	3,058.2600	3.0583	3,001.2600	3.0013	(1.864)	0	0	0
2013/11/05	R207	07/08/2014	7.71	Call	Bond Future	3,081.3100	3.0813	3,024.0700	3.0241	(1.858)	0	0	0
2013/11/05	R207	07/08/2014	7.69	Put	Bond Future	2,655.6100	2.6556	2,695.7300	2.6957	1.511	0	0	0
2013/11/05	R207	07/08/2014	7.71	Put	Bond Future	2,615.3100	2.6153	2,654.9600	2.6550	1.516	0	0	0
2013/11/05	R207	06/11/2014	7.36	Put	Bond Future	1,536.7300	1.5367	1,634.8200	1.6348	6.383	0	0	0
2013/11/05	R207	06/11/2014			Bond Future	7.7267	100.3262	7.7503	100.2281	0.306	0.0000	0.0000	0
2013/11/05	R207	06/11/2014	7.35	Put	Bond Future	1,579.0500	1.5791	1,677.1400	1.6771	6.212	0	0	0
2013/11/05	R207	06/11/2014	7.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R207	06/11/2014	7.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R207	06/11/2014	7.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R207	06/11/2014	7.34	Put	Bond Future	1,621.3900	1.6214	1,719.4800	1.7195	6.050	0	0	0
2013/11/05	R208	07/11/2013			Bond Future	7.4702	96.7556	7.4792	96.7066	0.120	0.0000	0.0000	4,661
2013/11/05	R208	07/11/2013	6.79	Put	Bond Future	3,802.3800	3.8024	3,851.3700	3.8514	1.288	0	0	0
2013/11/05	R208	07/11/2013	6.81	Put	Bond Future	3,687.9700	3.6880	3,736.9600	3.7370	1.328	0	0	0
2013/11/05	R208	07/11/2013	6.80	Put	Bond Future	3,745.1500	3.7451	3,794.1400	3.7941	1.308	0	0	0
2013/11/05	R208	07/11/2013	6.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R208	07/11/2013	7.50	Put	Bond Future	227.4900	0.2275	193.7700	0.1938	(14.823)	0	0	1,520
2013/11/05	R208	07/11/2013	6.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R208	07/11/2013	7.50	Call	Bond Future	389.8500	0.3898	307.1400	0.3071	(21.216)	0	0	0
2013/11/05	R208	07/11/2013	6.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R208	06/02/2014	6.74	Put	Bond Future	4,855.9200	4.8559	4,892.2100	4.8922	0.747	0	0	0
2013/11/05	R208	06/02/2014			Bond Future	7.5679	98.0282	7.5773	97.9785	0.124	0.0000	0.0000	10,358
2013/11/05	R208	06/02/2014	6.76	Put	Bond Future	4,761.8400	4.7618	4,797.6700	4.7977	0.752	0	0	0
2013/11/05	R208	06/02/2014	6.75	Put	Bond Future	4,808.7700	4.8088	4,844.8300	4.8448	0.750	0	0	0
2013/11/05	R208	06/02/2014	6.74	Call	Bond Future	354.1800	0.3542	340.8500	0.3409	(3.764)	0	0	0

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2013/11/05	R208	06/02/2014	6.75	Call	Bond Future	362.9400	0.3629	349.3800	0.3494	(3.736)	0	0	0
2013/11/05	R208	06/02/2014	6.76	Call	Bond Future	371.8800	0.3719	358.0900	0.3581	(3.708)	0	0	0
2013/11/05	R208	08/05/2014	6.31	Call	Bond Future	349.9800	0.3500	340.6100	0.3406	(2.677)	0	0	0
2013/11/05	R208	08/05/2014			Bond Future	7.6676	95.9443	7.6775	95.8940	0.128	0.0000	0.0000	0
2013/11/05	R208	08/05/2014	6.29	Call	Bond Future	337.7100	0.3377	328.5900	0.3286	(2.701)	0	0	0
2013/11/05	R208	08/05/2014	6.31	Put	Bond Future	7,615.3400	7.6153	7,656.2800	7.6563	0.538	0	0	0
2013/11/05	R208	08/05/2014	6.30	Put	Bond Future	7,665.1500	7.6651	7,706.2200	7.7062	0.536	0	0	0
2013/11/05	R208	08/05/2014	6.29	Put	Bond Future	7,715.0700	7.7151	7,756.2600	7.7563	0.534	0	0	0
2013/11/05	R208	08/05/2014	6.30	Call	Bond Future	343.8000	0.3438	334.5600	0.3346	(2.688)	0	0	0
2013/11/05	R208	07/08/2014	8.28	Call	Bond Future	4,435.0000	4.4350	4,396.8100	4.3968	(0.861)	0	0	0
2013/11/05	R208	07/08/2014			Bond Future	7.7608	97.2938	7.7711	97.2426	0.133	0.0000	0.0000	0
2013/11/05	R208	07/08/2014	7.80	Call	Bond Future	3,080.6100	3.0806	3,048.3400	3.0483	(1.048)	0	0	0
2013/11/05	R208	07/08/2014	7.79	Put	Bond Future	2,910.4500	2.9105	2,929.5600	2.9296	0.657	0	0	0
2013/11/05	R208	07/08/2014	7.81	Put	Bond Future	2,863.3000	2.8633	2,882.1400	2.8821	0.658	0	0	0
2013/11/05	R208	07/08/2014	7.80	Put	Bond Future	2,886.8000	2.8868	2,905.7700	2.9058	0.657	0	0	0
2013/11/05	R208	07/08/2014	7.81	Call	Bond Future	3,106.4400	3.1064	3,074.0400	3.0740	(1.043)	0	0	0
2013/11/05	R208	07/08/2014	8.28	Put	Bond Future	1,908.1100	1.9081	1,921.1600	1.9212	0.684	0	0	630
2013/11/05	R208	07/08/2014	7.79	Call	Bond Future	3,054.8900	3.0549	3,022.7600	3.0228	(1.052)	0	0	0
2013/11/05	R208	06/11/2014	7.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R208	06/11/2014			Bond Future	7.8761	95.2008	7.8869	95.1491	0.138	0.0000	0.0000	0
2013/11/05	R208	06/11/2014	7.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R208	06/11/2014	7.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R208	06/11/2014	7.44	Put	Bond Future	2,110.2900	2.1103	2,162.0200	2.1620	2.451	0	0	0
2013/11/05	R208	06/11/2014	7.46	Put	Bond Future	2,012.2500	2.0122	2,063.9800	2.0640	2.571	0	0	0
2013/11/05	R208	06/11/2014	7.45	Put	Bond Future	2,061.2600	2.0613	2,112.9900	2.1130	2.510	0	0	0
2013/11/05	R209	07/11/2013	8.80	Put	Bond Future	1,063.9300	1.0639	1,214.4500	1.2144	14.148	0	0	0
2013/11/05	R209	07/11/2013	9.50	Put	Bond Future	0.0900	0.0001	0.0100	0.0000	(88.889)	0	0	980
2013/11/05	R209	07/11/2013			Bond Future	8.9148	75.0784	8.9488	74.8180	0.382	0.0000	0.0000	1,738
2013/11/05	R209	07/11/2013	8.80	Call	Bond Future	176.8600	0.1769	67.0200	0.0670	(62.106)	0	0	0
2013/11/05	R209	07/11/2013	9.25	Call	Bond Future	2,509.8500	2.5099	2,244.0000	2.2440	(10.592)	0	0	0
2013/11/05	R209	07/11/2013	8.81	Call	Bond Future	196.2300	0.1962	77.8200	0.0778	(60.342)	0	0	0
2013/11/05	R209	07/11/2013	8.65	Call	Bond Future	26.1100	0.0261	4.0300	0.0040	(84.565)	0	0	0
2013/11/05	R209	07/11/2013	8.79	Call	Bond Future	158.9700	0.1590	57.4600	0.0575	(63.855)	0	0	0
2013/11/05	R209	07/11/2013	9.40	Call	Bond Future	3,575.9500	3.5760	3,315.0000	3.3150	(7.297)	0	0	0
2013/11/05	R209	07/11/2013	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,520
2013/11/05	R209	07/11/2013	9.25	Put	Bond Future	10.3500	0.0103	4.8600	0.0049	(53.043)	0	0	1,000
2013/11/05	R209	07/11/2013	8.79	Put	Bond Future	1,124.1200	1.1241	1,282.9700	1.2830	14.131	0	0	0
2013/11/05	R209	07/11/2013	9.40	Put	Bond Future	0.7300	0.0007	0.1400	0.0001	(80.822)	0	0	5,000
2013/11/05	R209	07/11/2013	9.50	Call	Bond Future	4,278.3400	4.2783	4,017.9000	4.0179	(6.087)	0	0	0
2013/11/05	R209	07/11/2013	9.70	Call	Bond Future	5,651.3700	5.6514	5,391.0100	5.3910	(4.607)	0	0	0
2013/11/05	R209	07/11/2013	8.65	Put	Bond Future	2,097.7600	2.0978	2,336.0400	2.3360	11.359	0	0	4,700
2013/11/05	R209	07/11/2013	8.81	Put	Bond Future	1,005.3400	1.0053	1,147.2900	1.1473	14.120	0	0	0
2013/11/05	R209	06/02/2014	8.56	Call	Bond Future	1,774.4800	1.7745	1,667.6900	1.6677	(6.018)	0	0	0
2013/11/05	R209	06/02/2014			Bond Future	9.0027	76.0659	9.0378	75.8021	0.390	0.0000	0.0000	19,773
2013/11/05	R209	06/02/2014	8.54	Call	Bond Future	1,722.8000	1.7228	1,618.0700	1.6181	(6.079)	0	0	0
2013/11/05	R209	06/02/2014	8.55	Call	Bond Future	1,748.5200	1.7485	1,642.7600	1.6428	(6.049)	0	0	0
2013/11/05	R209	06/02/2014	8.54	Put	Bond Future	5,342.8900	5.3429	5,501.9600	5.5020	2.977	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
2013/11/05	R209	06/02/2014	8.56	Put	Bond Future	5,232.4500	5.2325	5,389.4600	5.3895	3.001	0	0	0
2013/11/05	R209	06/02/2014	8.55	Put	Bond Future	5,287.4800	5.2875	5,445.5200	5.4455	2.989	0	0	0
2013/11/05	R209	08/05/2014			Bond Future	9.0907	73.9395	9.1269	73.6722	0.398	0.0000	0.0000	0
2013/11/05	R209	08/05/2014	7.85	Call	Bond Future	1,072.2900	1.0723	1,012.7000	1.0127	(5.557)	0	0	0
2013/11/05	R209	08/05/2014	7.86	Call	Bond Future	1,086.9700	1.0870	1,026.7700	1.0268	(5.538)	0	0	0
2013/11/05	R209	08/05/2014	7.85	Put	Bond Future	11,254.1700	11.2542	11,461.9000	11.4619	1.846	0	0	0
2013/11/05	R209	08/05/2014	7.84	Call	Bond Future	1,057.7500	1.0578	998.7700	0.9988	(5.576)	0	0	0
2013/11/05	R209	08/05/2014	7.84	Put	Bond Future	11,330.2900	11.3303	11,538.6300	11.5386	1.839	0	0	0
2013/11/05	R209	08/05/2014	7.86	Put	Bond Future	11,178.3300	11.1783	11,385.4500	11.3855	1.853	0	0	0
2013/11/05	R209	07/08/2014	9.04	Put	Bond Future	5,767.1700	5.7672	5,893.1300	5.8931	2.184	0	0	0
2013/11/05	R209	07/08/2014			Bond Future	9.1740	74.9797	9.2112	74.7084	0.406	0.0000	0.0000	0
2013/11/05	R209	07/08/2014	9.06	Put	Bond Future	5,686.4800	5.6865	5,811.2200	5.8112	2.194	0	0	0
2013/11/05	R209	07/08/2014	9.05	Put	Bond Future	5,726.7100	5.7267	5,852.0600	5.8521	2.189	0	0	0
2013/11/05	R209	07/08/2014	9.05	Call	Bond Future	4,811.7300	4.8117	4,665.8000	4.6658	(3.033)	0	0	0
2013/11/05	R209	07/08/2014	9.06	Call	Bond Future	4,845.9600	4.8460	4,699.4200	4.6994	(3.024)	0	0	0
2013/11/05	R209	07/08/2014	9.04	Call	Bond Future	4,777.6100	4.7776	4,632.2900	4.6323	(3.042)	0	0	0
2013/11/05	R209	06/11/2014			Bond Future	9.2677	72.8393	9.3060	72.5645	0.414	0.0000	0.0000	0
2013/11/05	R209	06/11/2014	8.99	Put	Bond Future	2,039.7100	2.0397	2,314.5000	2.3145	13.472	0	0	0
2013/11/05	R209	06/11/2014	9.01	Put	Bond Future	1,889.8200	1.8898	2,164.6100	2.1646	14.541	0	0	0
2013/11/05	R209	06/11/2014	9.00	Put	Bond Future	1,964.7100	1.9647	2,239.5000	2.2395	13.986	0	0	0
2013/11/05	R209	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R209	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R209	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R210	07/11/2013			Bond Future	159.4250	159.4250	159.0425	159.0425	(0.240)	0.0000	0.0000	1,319
2013/11/05	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R210	07/11/2013	159.99	Put	Bond Future	565.0000	0.5650	947.4900	0.9475	67.697	0	0	0
2013/11/05	R210	07/11/2013	160.01	Put	Bond Future	585.0000	0.5850	967.4900	0.9675	65.383	0	0	0
2013/11/05	R210	07/11/2013	160.00	Put	Bond Future	575.0000	0.5750	957.4900	0.9575	66.520	0	0	0
2013/11/05	R210	06/02/2014	161.51	Put	Bond Future	0.0000	0.0000	355.9500	0.3559	100.000	0	0	0
2013/11/05	R210	06/02/2014			Bond Future	161.5417	161.5417	161.1541	161.1541	(0.240)	0.0000	0.0000	1,319
2013/11/05	R210	06/02/2014	161.50	Put	Bond Future	0.0000	0.0000	345.9500	0.3459	100.000	0	0	0
2013/11/05	R210	06/02/2014	161.51	Call	Bond Future	31.6700	0.0317	0.0000	0.0000	(100.000)	0	0	0
2013/11/05	R210	06/02/2014	161.49	Call	Bond Future	51.6700	0.0517	0.0000	0.0000	(100.000)	0	0	0
2013/11/05	R210	06/02/2014	161.50	Call	Bond Future	41.6700	0.0417	0.0000	0.0000	(100.000)	0	0	0
2013/11/05	R210	06/02/2014	161.49	Put	Bond Future	0.0000	0.0000	335.9500	0.3359	100.000	0	0	0
2013/11/05	R211	07/11/2013			Bond Future	128.7942	128.7942	128.7891	128.7891	(0.004)	0.0000	0.0000	552
2013/11/05	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R211	07/11/2013	129.99	Put	Bond Future	1,195.8000	1.1958	1,200.9300	1.2009	0.429	0	0	0
2013/11/05	R211	07/11/2013	130.01	Put	Bond Future	1,215.8000	1.2158	1,220.9300	1.2209	0.422	0	0	0
2013/11/05	R211	07/11/2013	130.00	Put	Bond Future	1,205.8000	1.2058	1,210.9300	1.2109	0.425	0	0	0
2013/11/05	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R211	06/02/2014	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R211	06/02/2014			Bond Future	128.9941	128.9941	128.9888	128.9888	(0.004)	0.0000	0.0000	552

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
2013/11/05	R211	06/02/2014	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R211	06/02/2014	128.99	Put	Bond Future	0.0000	0.0000	1.1900	0.0012	100.000	0	0	0
2013/11/05	R211	06/02/2014	129.01	Put	Bond Future	15.9200	0.0159	21.1900	0.0212	33.103	0	0	0
2013/11/05	R211	06/02/2014	128.99	Call	Bond Future	4.0800	0.0041	0.0000	0.0000	(100.000)	0	0	0
2013/11/05	R211	06/02/2014	129.00	Put	Bond Future	5.9200	0.0059	11.1900	0.0112	89.020	0	0	0
2013/11/05	R212	07/11/2013	132.99	Put	Bond Future	1,259.1900	1.2592	1,260.1500	1.2602	0.076	0	0	0
2013/11/05	R212	07/11/2013			Bond Future	131.7308	131.7308	131.7299	131.7299	(0.001)	0.0000	0.0000	118
2013/11/05	R212	07/11/2013	133.01	Put	Bond Future	1,279.1900	1.2792	1,280.1500	1.2801	0.075	0	0	0
2013/11/05	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R212	07/11/2013	133.00	Put	Bond Future	1,269.1900	1.2692	1,270.1500	1.2702	0.076	0	0	0
2013/11/05	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R212	06/02/2014			Bond Future	131.8222	131.8222	131.8212	131.8212	(0.001)	0.0000	0.0000	21,791
2013/11/05	R212	06/02/2014	132.99	Put	Bond Future	1,167.7600	1.1678	1,168.8000	1.1688	0.089	0	0	0
2013/11/05	R212	06/02/2014	133.01	Put	Bond Future	1,187.7600	1.1878	1,188.8000	1.1888	0.088	0	0	0
2013/11/05	R212	06/02/2014	133.00	Put	Bond Future	1,177.7600	1.1778	1,178.8000	1.1788	0.088	0	0	0
2013/11/05	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R213	07/11/2013	8.60	Call	Bond Future	120.5300	0.1205	41.5300	0.0415	(65.544)	0	0	0
2013/11/05	R213	07/11/2013			Bond Future	8.7602	85.8603	8.7892	85.6342	0.331	0.0000	0.0000	3,071
2013/11/05	R213	07/11/2013	8.61	Call	Bond Future	134.6900	0.1347	48.6800	0.0487	(63.858)	0	0	0
2013/11/05	R213	07/11/2013	8.59	Put	Bond Future	1,451.9200	1.4519	1,605.7500	1.6057	10.595	0	0	0
2013/11/05	R213	07/11/2013	8.61	Put	Bond Future	1,319.4600	1.3195	1,459.5600	1.4596	10.618	0	0	0
2013/11/05	R213	07/11/2013	8.60	Put	Bond Future	1,385.0400	1.3850	1,532.1500	1.5322	10.621	0	0	0
2013/11/05	R213	07/11/2013	8.59	Call	Bond Future	107.5500	0.1076	35.2700	0.0353	(67.206)	0	0	0
2013/11/05	R213	06/02/2014			Bond Future	8.8562	86.9895	8.8862	86.7605	0.338	0.0000	0.0000	17,186
2013/11/05	R213	06/02/2014	8.29	Put	Bond Future	6,077.9300	6.0779	6,221.4100	6.2214	2.361	0	0	0
2013/11/05	R213	06/02/2014	8.31	Put	Bond Future	5,960.3600	5.9604	6,102.1200	6.1021	2.378	0	0	0
2013/11/05	R213	06/02/2014	8.29	Call	Bond Future	1,566.7200	1.5667	1,481.1900	1.4812	(5.459)	0	0	0
2013/11/05	R213	06/02/2014	8.30	Put	Bond Future	6,018.9700	6.0190	6,161.5900	6.1616	2.370	0	0	0
2013/11/05	R213	06/02/2014	8.30	Call	Bond Future	1,590.4400	1.5904	1,504.0500	1.5041	(5.432)	0	0	0
2013/11/05	R213	06/02/2014	8.31	Call	Bond Future	1,614.4000	1.6144	1,527.1500	1.5272	(5.404)	0	0	0
2013/11/05	R213	08/05/2014	7.65	Put	Bond Future	11,777.4300	11.7774	11,957.4900	11.9575	1.529	0	0	0
2013/11/05	R213	08/05/2014			Bond Future	8.9488	84.6162	8.9796	84.3840	0.345	0.0000	0.0000	0
2013/11/05	R213	08/05/2014	7.64	Put	Bond Future	11,852.8400	11.8528	12,033.4200	12.0334	1.524	0	0	0
2013/11/05	R213	08/05/2014	7.66	Put	Bond Future	11,702.2800	11.7023	11,881.8300	11.8818	1.534	0	0	0
2013/11/05	R213	08/05/2014	7.65	Call	Bond Future	1,091.1200	1.0911	1,039.0600	1.0391	(4.771)	0	0	0
2013/11/05	R213	08/05/2014	7.64	Call	Bond Future	1,076.8300	1.0768	1,025.2900	1.0253	(4.786)	0	0	0
2013/11/05	R213	08/05/2014	7.66	Call	Bond Future	1,105.5500	1.1056	1,052.9800	1.0530	(4.755)	0	0	0
2013/11/05	R213	07/08/2014	8.86	Call	Bond Future	4,849.7800	4.8498	4,724.5600	4.7246	(2.582)	0	0	0
2013/11/05	R213	07/08/2014			Bond Future	9.0375	85.8063	9.0693	85.5707	0.352	0.0000	0.0000	0
2013/11/05	R213	07/08/2014	8.84	Call	Bond Future	4,781.2000	4.7812	4,657.0300	4.6570	(2.597)	0	0	0
2013/11/05	R213	07/08/2014	8.85	Call	Bond Future	4,815.4300	4.8154	4,690.7300	4.6907	(2.590)	0	0	0
2013/11/05	R213	07/08/2014	8.84	Put	Bond Future	6,264.3500	6.2643	6,375.7300	6.3757	1.778	0	0	0
2013/11/05	R213	07/08/2014	8.86	Put	Bond Future	6,181.0000	6.1810	6,291.3300	6.2913	1.785	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
2013/11/05	R213	07/08/2014	8.85	Put	Bond Future	6,222.5700	6.2226	6,333.4200	6.3334	1.781	0	0	0
2013/11/05	R213	06/11/2014	8.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R213	06/11/2014	8.85	Put	Bond Future	2,147.6400	2.1476	2,386.2800	2.3863	11.112	0	0	0
2013/11/05	R213	06/11/2014			Bond Future	9.1396	83.4177	9.1724	83.1791	0.359	0.0000	0.0000	0
2013/11/05	R213	06/11/2014	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R213	06/11/2014	8.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R213	06/11/2014	8.84	Put	Bond Future	2,223.2500	2.2232	2,461.8900	2.4619	10.734	0	0	0
2013/11/05	R213	06/11/2014	8.86	Put	Bond Future	2,072.1200	2.0721	2,310.7600	2.3108	11.517	0	0	0
2013/11/05	R214	07/11/2013	7.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R214	07/11/2013			Bond Future	9.0549	75.5930	9.0940	75.2863	0.431	0.0000	0.0000	577
2013/11/05	R214	07/11/2013	7.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R214	07/11/2013	7.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R214	07/11/2013	7.81	Put	Bond Future	11,001.1000	11.0011	11,307.8900	11.3079	2.789	0	0	0
2013/11/05	R214	07/11/2013	7.80	Put	Bond Future	11,100.0500	11.1001	11,406.8400	11.4068	2.764	0	0	0
2013/11/05	R214	07/11/2013	7.79	Put	Bond Future	11,199.2000	11.1992	11,505.9900	11.5060	2.739	0	0	0
2013/11/05	R214	06/02/2014			Bond Future	9.1455	76.5873	9.1858	76.2764	0.440	0.0000	0.0000	2,927
2013/11/05	R214	06/02/2014	8.99	Put	Bond Future	4,115.0100	4.1150	4,264.9300	4.2649	3.643	0	0	0
2013/11/05	R214	06/02/2014	9.01	Put	Bond Future	4,025.4000	4.0254	4,173.0100	4.1730	3.667	0	0	0
2013/11/05	R214	06/02/2014	8.99	Call	Bond Future	2,893.7600	2.8938	2,732.7700	2.7328	(5.563)	0	0	0
2013/11/05	R214	06/02/2014	9.00	Put	Bond Future	4,069.7900	4.0698	4,218.5500	4.2186	3.655	0	0	0
2013/11/05	R214	06/02/2014	9.00	Call	Bond Future	2,928.1000	2.9281	2,765.9500	2.7660	(5.538)	0	0	0
2013/11/05	R214	06/02/2014	9.01	Call	Bond Future	2,963.1200	2.9631	2,799.8200	2.7998	(5.511)	0	0	0
2013/11/05	R214	08/05/2014			Bond Future	9.2326	74.3274	9.2740	74.0123	0.449	0.0000	0.0000	0
2013/11/05	R214	08/05/2014	9.00	Call	Bond Future	3,823.2500	3.8232	3,664.6300	3.6646	(4.149)	0	0	0
2013/11/05	R214	08/05/2014	8.99	Put	Bond Future	5,678.9200	5.6789	5,836.2300	5.8362	2.770	0	0	0
2013/11/05	R214	08/05/2014	9.01	Put	Bond Future	5,587.4400	5.5874	5,743.0400	5.7430	2.785	0	0	0
2013/11/05	R214	08/05/2014	9.00	Put	Bond Future	5,632.8300	5.6328	5,789.2900	5.7893	2.778	0	0	0
2013/11/05	R214	08/05/2014	9.01	Call	Bond Future	3,857.2100	3.8572	3,697.7300	3.6977	(4.135)	0	0	0
2013/11/05	R214	08/05/2014	8.99	Call	Bond Future	3,789.8600	3.7899	3,632.0900	3.6321	(4.163)	0	0	0
2013/11/05	R248	07/11/2013			Bond Future	9.1351	97.7227	9.1741	97.3313	0.427	0.0000	0.0000	9,178
2013/11/05	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R248	07/11/2013	7.86	Put	Bond Future	14,540.0200	14.5400	14,931.4300	14.9314	2.692	0	0	0
2013/11/05	R248	07/11/2013	7.85	Put	Bond Future	14,669.0900	14.6691	15,060.5000	15.0605	2.668	0	0	0
2013/11/05	R248	07/11/2013	7.84	Put	Bond Future	14,798.4200	14.7984	15,189.8300	15.1898	2.645	0	0	0
2013/11/05	R248	06/02/2014	9.11	Put	Bond Future	1,186.3400	1.1863	1,582.9700	1.5830	33.433	0	0	0
2013/11/05	R248	06/02/2014			Bond Future	9.2288	99.0080	9.2691	98.6114	0.437	0.0000	0.0000	10,220
2013/11/05	R248	06/02/2014	9.10	Put	Bond Future	1,287.4200	1.2874	1,684.0500	1.6841	30.808	0	0	0
2013/11/05	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R248	06/02/2014	9.09	Put	Bond Future	1,388.6900	1.3887	1,785.3200	1.7853	28.561	0	0	0
2013/11/05	R248	08/05/2014	9.04	Put	Bond Future	2,778.8000	2.7788	3,180.8000	3.1808	14.467	0	0	0
2013/11/05	R248	08/05/2014			Bond Future	9.3190	95.9111	9.3605	95.5091	0.446	0.0000	0.0000	0
2013/11/05	R248	08/05/2014	9.06	Put	Bond Future	2,574.7300	2.5747	2,976.7300	2.9767	15.613	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
2013/11/05	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R248	08/05/2014	9.05	Put	Bond Future	2,676.6700	2.6767	3,078.6700	3.0787	15.019	0	0	0
2013/11/05	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/05	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **452518**