



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 06/11/2013 to 06/11/2013

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
2013/11/06	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	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
2013/11/06	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	2025	07/11/2013			Bond Future	109.8919	109.8919	109.8926	109.8926	0.001	0.0000	0.0000	0
2013/11/06	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	2025	07/11/2013	110.99	Put	Bond Future	1,098.0800	1.0981	1,097.4200	1.0974	(0.060)	0	0	0
2013/11/06	2025	07/11/2013	111.01	Put	Bond Future	1,118.0800	1.1181	1,117.4200	1.1174	(0.059)	0	0	0
2013/11/06	2025	07/11/2013	111.00	Put	Bond Future	1,108.0800	1.1081	1,107.4200	1.1074	(0.060)	0	0	0
2013/11/06	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	2025	06/02/2014			Bond Future	110.2630	110.2630	110.2637	110.2637	0.001	0.0000	0.0000	0
2013/11/06	2025	06/02/2014	110.99	Put	Bond Future	726.9800	0.7270	726.3300	0.7263	(0.089)	0	0	0
2013/11/06	2025	06/02/2014	111.01	Put	Bond Future	746.9800	0.7470	746.3300	0.7463	(0.087)	0	0	0
2013/11/06	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	2025	06/02/2014	111.00	Put	Bond Future	736.9800	0.7370	736.3300	0.7363	(0.088)	0	0	0
2013/11/06	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	2037	07/11/2013			Bond Future	9.0742	96.8577	9.0910	96.7028	0.186	0.0000	0.0000	154
2013/11/06	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	2037	07/11/2013	9.43	Call	Bond Future	3,180.6800	3.1807	3,025.7700	3.0258	(4.870)	0	0	0
2013/11/06	2037	07/11/2013	9.41	Call	Bond Future	3,006.5400	3.0065	2,851.6300	2.8516	(5.152)	0	0	0
2013/11/06	2037	07/11/2013	9.42	Call	Bond Future	3,093.6800	3.0937	2,938.7700	2.9388	(5.007)	0	0	0
2013/11/06	2037	06/02/2014			Bond Future	9.1704	93.8749	9.1878	93.7178	0.190	0.0000	0.0000	1,652
2013/11/06	2037	06/02/2014	9.38	Call	Bond Future	1,861.2700	1.8613	1,704.2000	1.7042	(8.439)	0	0	0
2013/11/06	2037	06/02/2014	9.39	Call	Bond Future	1,948.5600	1.9486	1,791.4900	1.7915	(8.061)	0	0	0
2013/11/06	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	2037	06/02/2014	9.37	Call	Bond Future	1,773.8400	1.7738	1,616.7700	1.6168	(8.855)	0	0	0
2013/11/06	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	2037	08/05/2014			Bond Future	9.2692	95.1318	9.2874	94.9713	0.196	0.0000	0.0000	0
2013/11/06	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	2037	08/05/2014	9.38	Call	Bond Future	973.3200	0.9733	812.7800	0.8128	(16.494)	0	0	0
2013/11/06	2037	08/05/2014	9.39	Call	Bond Future	1,060.3800	1.0604	899.8400	0.8998	(15.140)	0	0	0
2013/11/06	2037	08/05/2014	9.37	Call	Bond Future	886.1200	0.8861	725.5800	0.7256	(18.117)	0	0	0
2013/11/06	2037	07/08/2014	9.06	Put	Bond Future	2,722.9600	2.7230	2,885.0000	2.8850	5.951	0	0	0
2013/11/06	2037	07/08/2014			Bond Future	9.3655	92.2117	9.3842	92.0497	0.199	0.0000	0.0000	0
2013/11/06	2037	07/08/2014	9.05	Put	Bond Future	2,814.2600	2.8143	2,976.3000	2.9763	5.758	0	0	0
2013/11/06	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	2037	07/08/2014	9.04	Put	Bond Future	2,905.7000	2.9057	3,067.7400	3.0677	5.577	0	0	0
2013/11/06	2038	07/11/2013			Bond Future	106.4430	106.4430	106.0568	106.0568	(0.363)	0.0000	0.0000	0
2013/11/06	2038	07/11/2013	109.99	Put	Bond Future	3,547.0300	3.5470	3,933.2400	3.9332	10.888	0	0	0
2013/11/06	2038	07/11/2013	110.00	Put	Bond Future	3,557.0300	3.5570	3,943.2400	3.9432	10.858	0	0	0
2013/11/06	2038	07/11/2013	110.01	Put	Bond Future	3,567.0300	3.5670	3,953.2400	3.9532	10.827	0	0	0

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2013/11/06	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	2038	06/02/2014	107.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	2038	06/02/2014			Bond Future	106.6324	106.6324	106.2411	106.2411	(0.367)	0.0000	0.0000	24
2013/11/06	2038	06/02/2014	107.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	2038	06/02/2014	106.99	Put	Bond Future	357.5600	0.3576	748.9000	0.7489	109.447	0	0	0
2013/11/06	2038	06/02/2014	107.01	Put	Bond Future	377.5600	0.3776	768.9000	0.7689	103.650	0	0	0
2013/11/06	2038	06/02/2014	106.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	2038	06/02/2014	107.00	Put	Bond Future	367.5600	0.3676	758.9000	0.7589	106.470	0	0	0
2013/11/06	2050	07/11/2013	109.99	Call	Bond Future	534.5600	0.5346	540.4100	0.5404	1.094	0	0	0
2013/11/06	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	2050	07/11/2013			Bond Future	110.5246	110.5246	110.5304	110.5304	0.005	0.0000	0.0000	0
2013/11/06	2050	07/11/2013	110.00	Call	Bond Future	524.5600	0.5246	530.4100	0.5304	1.115	0	0	0
2013/11/06	2050	07/11/2013	110.01	Call	Bond Future	514.5600	0.5146	520.4100	0.5204	1.137	0	0	0
2013/11/06	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	2050	06/02/2014			Bond Future	110.6318	110.6318	110.6377	110.6377	0.005	0.0000	0.0000	472
2013/11/06	2050	06/02/2014	110.00	Call	Bond Future	631.8500	0.6319	637.7100	0.6377	0.927	0	0	0
2013/11/06	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	2050	06/02/2014	110.01	Call	Bond Future	621.8500	0.6219	627.7100	0.6277	0.942	0	0	0
2013/11/06	2050	06/02/2014	109.99	Call	Bond Future	641.8500	0.6419	647.7100	0.6477	0.913	0	0	0
2013/11/06	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	AL37	07/11/2013			Index Future	410.8340	410.8340	410.1600	410.1600	(0.164)	0.0000	0.0000	0
2013/11/06	AL37	06/02/2014			Index Future	416.2370	416.2370	415.5550	415.5550	(0.164)	0.0000	0.0000	0
2013/11/06	AL37	08/05/2014			Index Future	421.8100	421.8100	421.1130	421.1130	(0.165)	0.0000	0.0000	0
2013/11/06	AL7T	07/11/2013			Index Future	484.5970	484.5970	482.9160	482.9160	(0.347)	0.0000	0.0000	0
2013/11/06	AL7T	06/02/2014			Index Future	490.9700	490.9700	489.2670	489.2670	(0.347)	0.0000	0.0000	1
2013/11/06	AL7T	08/05/2014			Index Future	497.5430	497.5430	495.8110	495.8110	(0.348)	0.0000	0.0000	0
2013/11/06	ALBI	07/11/2013			Index Future	434.6450	434.6450	433.8960	433.8960	(0.172)	0.0000	0.0000	228

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2013/11/06	ALBI	06/02/2014			Index Future	440.3610	440.3610	439.6020	439.6020	(0.172)	0.0000	0.0000	785
2013/11/06	ALBI	08/05/2014			Index Future	446.2560	446.2560	445.4820	445.4820	(0.173)	0.0000	0.0000	85
2013/11/06	ALBI	07/08/2014			Index Future	452.5270	452.5270	451.7460	451.7460	(0.173)	0.0000	0.0000	0
2013/11/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/11/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	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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2013/11/06	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/06	EL28	07/11/2013			Bond Future	111.1508		111.1508	111.1569	111.1569	0.006	0.0000	0.0000	0
2013/11/06	EL28	07/11/2013	110.00	Call	Bond Future	1,150.7900		1.1508	1,156.9500	1.1569	0.535	0	0	0
2013/11/06	EL28	07/11/2013	109.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	EL28	07/11/2013	110.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	EL28	07/11/2013	110.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	EL28	07/11/2013	110.01	Call	Bond Future	1,140.7900		1.1408	1,146.9500	1.1469	0.540	0	0	0
2013/11/06	EL28	07/11/2013	109.99	Call	Bond Future	1,160.7900		1.1608	1,166.9500	1.1669	0.531	0	0	0
2013/11/06	EL28	06/02/2014			Bond Future	112.6265		112.6265	112.6327	112.6327	0.006	0.0000	0.0000	0
2013/11/06	EL28	06/02/2014	110.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	EL28	06/02/2014	111.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	EL28	06/02/2014	111.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	EL28	06/02/2014	111.01	Call	Bond Future	1,616.4500		1.6165	1,622.7000	1.6227	0.387	0	0	0
2013/11/06	EL28	06/02/2014	110.99	Call	Bond Future	1,636.4500		1.6365	1,642.7000	1.6427	0.382	0	0	0
2013/11/06	EL28	06/02/2014	111.00	Call	Bond Future	1,626.4500		1.6265	1,632.7000	1.6327	0.384	0	0	0
2013/11/06	ES33	07/11/2013	8.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	ES33	07/11/2013			Bond Future	9.6001		82.7108	9.6163	82.5895	0.168	0.0000	0.0000	6,292
2013/11/06	ES33	07/11/2013	8.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	ES33	07/11/2013	8.51	Put	Bond Future	8,876.9700		8.8770	8,998.3200	8.9983	1.367	0	0	0
2013/11/06	ES33	07/11/2013	8.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	ES33	07/11/2013	8.49	Put	Bond Future	9,053.4000		9.0534	9,174.7500	9.1748	1.340	0	0	0
2013/11/06	ES33	07/11/2013	8.50	Put	Bond Future	8,965.1200		8.9651	9,086.4700	9.0865	1.354	0	0	0
2013/11/06	ES33	06/02/2014	9.54	Put	Bond Future	1,337.5000		1.3375	1,460.4800	1.4605	9.195	0	0	0
2013/11/06	ES33	06/02/2014			Bond Future	9.7192		83.7987	9.7359	83.6757	0.172	0.0000	0.0000	6,292
2013/11/06	ES33	06/02/2014	9.56	Put	Bond Future	1,186.5500		1.1866	1,309.5300	1.3095	10.365	0	0	0
2013/11/06	ES33	06/02/2014	9.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	ES33	06/02/2014	9.55	Put	Bond Future	1,261.9700		1.2620	1,384.9500	1.3850	9.745	0	0	0
2013/11/06	ES33	06/02/2014	9.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	ES33	06/02/2014	9.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	ES33	08/05/2014	9.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	ES33	08/05/2014	9.55	Put	Bond Future	2,112.7700		2.1128	2,238.5800	2.2386	5.955	0	0	0
2013/11/06	ES33	08/05/2014			Bond Future	9.8365		81.1381	9.8539	81.0123	0.177	0.0000	0.0000	0
2013/11/06	ES33	08/05/2014	9.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	ES33	08/05/2014	9.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	ES33	08/05/2014	9.54	Put	Bond Future	2,188.0600		2.1881	2,313.8700	2.3139	5.750	0	0	0
2013/11/06	ES33	08/05/2014	9.56	Put	Bond Future	2,037.5800		2.0376	2,163.3900	2.1634	6.174	0	0	0
2013/11/06	GOVI	07/11/2013			GOVI	434.1700		434.1700	433.4300	433.4300	(0.170)	0.0000	0.0000	38
2013/11/06	GOVI	07/11/2013	446.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	GOVI	07/11/2013	445.99	Put	GOVI	118,200.0000		11.8200	125,600.0000	12.5600	6.261	0	0	0

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2013/11/06	GOVI	07/11/2013	446.01	Put	GOVI	118,400.0000	11.8400	125,800.0000	12.5800	6.250	0	0	0
2013/11/06	GOVI	07/11/2013	446.00	Put	GOVI	118,300.0000	11.8300	125,700.0000	12.5700	6.255	0	0	0
2013/11/06	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	GOVI	06/02/2014			GOVI	439.8800	439.8800	439.1300	439.1300	(0.171)	0.0000	0.0000	366
2013/11/06	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	GOVI	06/02/2014	439.99	Put	GOVI	1,100.0000	0.1100	8,600.0000	0.8600	681.818	0	0	0
2013/11/06	GOVI	06/02/2014	440.01	Put	GOVI	1,300.0000	0.1300	8,800.0000	0.8800	576.923	0	0	0
2013/11/06	GOVI	06/02/2014	440.00	Put	GOVI	1,200.0000	0.1200	8,700.0000	0.8700	625.000	0	0	0
2013/11/06	GOVI	08/05/2014	442.00	Call	GOVI	37,690.0000	3.7690	30,030.0000	3.0030	(20.324)	0	0	0
2013/11/06	GOVI	08/05/2014			GOVI	445.7690	445.7690	445.0030	445.0030	(0.172)	0.0000	0.0000	0
2013/11/06	GOVI	08/05/2014	442.01	Call	GOVI	37,590.0000	3.7590	29,930.0000	2.9930	(20.378)	0	0	0
2013/11/06	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	GOVI	08/05/2014	441.99	Call	GOVI	37,790.0000	3.7790	30,130.0000	3.0130	(20.270)	0	0	0
2013/11/06	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	GOVI	07/08/2014			GOVI	452.0320	452.0320	451.2610	451.2610	(0.171)	0.0000	0.0000	0
2013/11/06	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	GOVI	07/08/2014	459.99	Put	GOVI	79,580.0000	7.9580	87,290.0000	8.7290	9.688	0	0	0
2013/11/06	GOVI	07/08/2014	460.01	Put	GOVI	79,780.0000	7.9780	87,490.0000	8.7490	9.664	0	0	0
2013/11/06	GOVI	07/08/2014	460.00	Put	GOVI	79,680.0000	7.9680	87,390.0000	8.7390	9.676	0	0	0
2013/11/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/11/06	IGOV	07/11/2013			Index Future	198.1280	198.1280	198.0170	198.0170	(0.056)	0.0000	0.0000	180
2013/11/06	IGOV	06/02/2014			Index Future	200.7580	200.7580	200.6460	200.6460	(0.056)	0.0000	0.0000	1,333
2013/11/06	IGOV	08/05/2014			Index Future	203.4700	203.4700	203.3540	203.3540	(0.057)	0.0000	0.0000	7
2013/11/06	ILBI	07/11/2013			Index Future	536.5600	536.5600	536.4400	536.4400	(0.022)	0.0000	0.0000	0
2013/11/06	ILBI	06/02/2014			Index Future	543.7860	543.7860	543.6630	543.6630	(0.023)	0.0000	0.0000	186
2013/11/06	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/11/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/11/06	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/11/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/11/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/11/06	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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2013/11/06	JBAF	20/11/2013			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	100
2013/11/06	JBAF	18/12/2013			Jibar Tradeable Future	5.1600	94.8400	5.1600	94.8400	0.000	0.0000	0.0000	1,500
2013/11/06	JBAF	15/01/2014			Jibar Tradeable Future	5.2000	94.8000	5.2000	94.8000	0.000	0.0000	0.0000	1,000
2013/11/06	JBAF	19/02/2014			Jibar Tradeable Future	5.3000	94.7000	5.2800	94.7200	(0.377)	0.0000	0.0000	0
2013/11/06	JBAF	19/03/2014			Jibar Tradeable Future	5.3700	94.6300	5.3600	94.6400	(0.186)	0.0000	0.0000	400
2013/11/06	JBAF	16/04/2014			Jibar Tradeable Future	5.4500	94.5500	5.4500	94.5500	0.000	0.0000	0.0000	0
2013/11/06	JBAF	18/06/2014			Jibar Tradeable Future	5.6500	94.3500	5.6700	94.3300	0.354	0.0000	0.0000	2,000
2013/11/06	JBAF	17/09/2014			Jibar Tradeable Future	6.0100	93.9900	6.0300	93.9700	0.333	0.0000	0.0000	1,000
2013/11/06	JBAF	17/12/2014			Jibar Tradeable Future	6.2900	93.7100	6.3000	93.7000	0.159	0.0000	0.0000	0
2013/11/06	JBAF	18/03/2015			Jibar Tradeable Future	6.5700	93.4300	6.5800	93.4200	0.152	0.0000	0.0000	150
2013/11/06	JBAF	17/06/2015			Jibar Tradeable Future	6.8300	93.1700	6.8500	93.1500	0.293	0.0000	0.0000	2,100
2013/11/06	JBAF	16/09/2015			Jibar Tradeable Future	7.1000	92.9000	7.1200	92.8800	0.282	0.0000	0.0000	0
2013/11/06	R023	07/11/2013	6.50	Put	Bond Future	8,717.1700	8.7172	9,120.4400	9.1204	4.626	0	0	0
2013/11/06	R023	07/11/2013			Bond Future	7.7642	101.4522	7.8261	101.0490	0.797	0.0000	0.0000	10,544
2013/11/06	R023	07/11/2013	6.49	Put	Bond Future	8,789.9000	8.7899	9,193.1700	9.1932	4.588	0	0	0
2013/11/06	R023	07/11/2013	6.51	Put	Bond Future	8,644.4900	8.6445	9,047.7600	9.0478	4.665	0	0	0
2013/11/06	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R023	06/02/2014			Bond Future	7.8624	102.7865	7.9268	102.3779	0.819	0.0000	0.0000	11,257
2013/11/06	R023	06/02/2014	7.84	Put	Bond Future	142.7100	0.1427	551.3100	0.5513	286.315	0	0	0
2013/11/06	R023	06/02/2014	7.86	Put	Bond Future	15.3900	0.0154	423.9900	0.4240	2654.971	0	0	0
2013/11/06	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R023	06/02/2014	7.85	Put	Bond Future	79.0300	0.0790	487.6300	0.4876	517.019	0	0	0
2013/11/06	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R023	08/05/2014			Bond Future	7.9574	100.2455	8.0247	99.8301	0.845	0.0000	0.0000	0
2013/11/06	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R023	08/05/2014	7.59	Put	Bond Future	2,309.1300	2.3091	2,724.5300	2.7245	17.989	0	0	0
2013/11/06	R023	08/05/2014	7.61	Put	Bond Future	2,181.6800	2.1817	2,597.0800	2.5971	19.040	0	0	0
2013/11/06	R023	08/05/2014	7.60	Put	Bond Future	2,245.3800	2.2454	2,660.7800	2.6608	18.500	0	0	0
2013/11/06	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R157	07/11/2013			Bond Future	6.0504	114.9294	6.0464	114.9370	(0.068)	0.0000	0.0000	14,406
2013/11/06	R157	07/11/2013	5.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R157	07/11/2013	5.59	Put	Bond Future	862.4200	0.8624	854.7900	0.8548	(0.885)	0	0	0
2013/11/06	R157	07/11/2013	5.61	Put	Bond Future	824.7800	0.8248	817.1500	0.8172	(0.925)	0	0	0
2013/11/06	R157	07/11/2013	5.60	Put	Bond Future	843.6000	0.8436	835.9700	0.8360	(0.904)	0	0	0
2013/11/06	R157	07/11/2013	5.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R157	07/11/2013	5.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R157	06/02/2014	5.64	Call	Bond Future	200.5900	0.2006	151.0700	0.1511	(24.687)	0	0	0
2013/11/06	R157	06/02/2014	5.65	Put	Bond Future	1,074.4600	1.0745	1,016.8300	1.0168	(5.364)	0	0	0
2013/11/06	R157	06/02/2014			Bond Future	6.1897	116.4410	6.1850	116.4486	(0.077)	0.0000	0.0000	32,209
2013/11/06	R157	06/02/2014	5.65	Call	Bond Future	204.8700	0.2049	154.9000	0.1549	(24.391)	0	0	0
2013/11/06	R157	06/02/2014	5.66	Call	Bond Future	209.2200	0.2092	158.8100	0.1588	(24.094)	0	0	0
2013/11/06	R157	06/02/2014	5.64	Put	Bond Future	1,086.3800	1.0864	1,029.2000	1.0292	(5.263)	0	0	0

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2013/11/06	R157	06/02/2014	5.66	Put	Bond Future	1,062.6200	1.0626	1,004.5500	1.0045	(5.465)	0	0	0
2013/11/06	R157	08/05/2014	5.20	Call	Bond Future	138.0800	0.1381	98.0600	0.0981	(28.983)	0	0	0
2013/11/06	R157	08/05/2014			Bond Future	6.3468	111.1914	6.3422	111.1976	(0.073)	0.0000	0.0000	0
2013/11/06	R157	08/05/2014	5.21	Call	Bond Future	140.5200	0.1405	99.9400	0.0999	(28.878)	0	0	0
2013/11/06	R157	08/05/2014	5.19	Call	Bond Future	135.6700	0.1357	96.2200	0.0962	(29.078)	0	0	0
2013/11/06	R157	08/05/2014	5.20	Put	Bond Future	1,700.4800	1.7005	1,654.2100	1.6542	(2.721)	0	0	0
2013/11/06	R157	08/05/2014	5.19	Put	Bond Future	1,711.8300	1.7118	1,666.1300	1.6661	(2.670)	0	0	0
2013/11/06	R157	08/05/2014	5.21	Put	Bond Future	1,689.1600	1.6892	1,642.3300	1.6423	(2.772)	0	0	0
2013/11/06	R157	07/08/2014	6.76	Put	Bond Future	618.7700	0.6188	506.8500	0.5069	(18.087)	0	0	0
2013/11/06	R157	07/08/2014			Bond Future	6.4989	112.7558	6.4925	112.7629	(0.100)	0.0000	0.0000	0
2013/11/06	R157	07/08/2014	6.75	Put	Bond Future	623.2400	0.6232	511.1900	0.5112	(17.979)	0	0	0
2013/11/06	R157	07/08/2014	6.74	Call	Bond Future	891.5600	0.8916	786.5000	0.7865	(11.784)	0	0	0
2013/11/06	R157	07/08/2014	6.75	Call	Bond Future	897.9900	0.8980	793.0600	0.7931	(11.685)	0	0	0
2013/11/06	R157	07/08/2014	6.76	Call	Bond Future	904.4400	0.9044	799.6400	0.7996	(11.587)	0	0	0
2013/11/06	R157	07/08/2014	6.74	Put	Bond Future	627.7300	0.6277	515.5500	0.5155	(17.871)	0	0	0
2013/11/06	R157	06/11/2014	6.19	Put	Bond Future	558.1400	0.5581	550.4500	0.5505	(1.378)	0	0	0
2013/11/06	R157	06/11/2014			Bond Future	6.8489	107.4578	6.8398	107.4655	(0.133)	0.0000	0.0000	0
2013/11/06	R157	06/11/2014	6.21	Put	Bond Future	541.1300	0.5411	533.4400	0.5334	(1.421)	0	0	0
2013/11/06	R157	06/11/2014	6.20	Put	Bond Future	549.6300	0.5496	541.9400	0.5419	(1.399)	0	0	0
2013/11/06	R157	06/11/2014	6.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R157	06/11/2014	6.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R157	06/11/2014	6.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R186	07/11/2013	8.16	Put	Bond Future	342.7900	0.3428	260.0100	0.2600	(24.149)	0	0	0
2013/11/06	R186	07/11/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,200
2013/11/06	R186	07/11/2013			Bond Future	8.1341	122.9702	8.1510	122.8179	0.208	0.0000	0.0000	4,810
2013/11/06	R186	07/11/2013	6.50	Put	Bond Future	16,075.3100	16.0753	16,227.5800	16.2276	0.947	0	0	0
2013/11/06	R186	07/11/2013	8.15	Put	Bond Future	381.7400	0.3817	303.2300	0.3032	(20.566)	0	0	0
2013/11/06	R186	07/11/2013	6.75	Put	Bond Future	13,428.9000	13.4289	13,581.1700	13.5812	1.134	0	0	0
2013/11/06	R186	07/11/2013	8.14	Call	Bond Future	476.5900	0.4766	251.5300	0.2515	(47.223)	0	0	0
2013/11/06	R186	07/11/2013	8.50	Call	Bond Future	3,231.5100	3.2315	3,078.5400	3.0785	(4.734)	0	0	0
2013/11/06	R186	07/11/2013	8.75	Call	Bond Future	5,367.6100	5.3676	5,215.3400	5.2153	(2.837)	0	0	0
2013/11/06	R186	07/11/2013	8.25	Put	Bond Future	109.2400	0.1092	43.5100	0.0435	(60.170)	0	0	0
2013/11/06	R186	07/11/2013	8.00	Call	Bond Future	80.4100	0.0804	9.9600	0.0100	(87.613)	0	0	1,000
2013/11/06	R186	07/11/2013	8.15	Call	Bond Future	524.6700	0.5247	293.8900	0.2939	(43.986)	0	0	0
2013/11/06	R186	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,290
2013/11/06	R186	07/11/2013	8.16	Call	Bond Future	575.5400	0.5755	340.4900	0.3405	(40.840)	0	0	0
2013/11/06	R186	07/11/2013	8.00	Put	Bond Future	1,296.3300	1.2963	1,378.1500	1.3781	6.312	0	0	0
2013/11/06	R186	07/11/2013	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,030
2013/11/06	R186	07/11/2013	9.00	Call	Bond Future	7,448.9800	7.4490	7,296.7100	7.2967	(2.044)	0	0	0
2013/11/06	R186	07/11/2013	8.25	Call	Bond Future	1,146.1300	1.1461	928.1300	0.9281	(19.021)	0	0	0
2013/11/06	R186	07/11/2013	6.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2013/11/06	R186	07/11/2013	8.14	Put	Bond Future	423.5800	0.4236	350.7900	0.3508	(17.184)	0	0	0
2013/11/06	R186	07/11/2013	8.50	Put	Bond Future	0.7000	0.0007	0.0000	0.0000	(100.000)	0	0	4,000
2013/11/06	R186	06/02/2014	8.75	Put	Bond Future	1,479.6300	1.4796	1,379.1100	1.3791	(6.794)	0	0	250
2013/11/06	R186	06/02/2014			Bond Future	8.2282	119.2980	8.2457	119.1437	0.213	8.2360	8.2360	55,932
2013/11/06	R186	06/02/2014	7.75	Call	Bond Future	1,530.9200	1.5309	1,344.5500	1.3446	(12.174)	0	0	0
2013/11/06	R186	06/02/2014	7.74	Put	Bond Future	5,912.7300	5.9127	5,881.8900	5.8819	(0.522)	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
2013/11/06	R186	06/02/2014	7.76	Put	Bond Future	5,782.0900	5.7821	5,748.5000	5.7485	(0.581)	0	0	0
2013/11/06	R186	06/02/2014	8.75	Call	Bond Future	5,950.7000	5.9507	5,695.9200	5.6959	(4.282)	0	0	0
2013/11/06	R186	06/02/2014	7.75	Put	Bond Future	5,847.0900	5.8471	5,814.9800	5.8150	(0.549)	0	0	0
2013/11/06	R186	06/02/2014	7.76	Call	Bond Future	1,558.4300	1.5584	1,370.5800	1.3706	(12.054)	0	0	0
2013/11/06	R186	06/02/2014	7.74	Call	Bond Future	1,503.9600	1.5040	1,318.8600	1.3189	(12.308)	0	0	0
2013/11/06	R186	08/05/2014	7.50	Put	Bond Future	9,284.1600	9.2842	9,179.6400	9.1796	(1.126)	0	0	0
2013/11/06	R186	08/05/2014			Bond Future	8.3244	120.8952	8.3427	120.7373	0.221	0.0000	0.0000	540
2013/11/06	R186	08/05/2014	7.09	Put	Bond Future	12,381.0600	12.3811	12,358.3000	12.3583	(0.184)	0	0	0
2013/11/06	R186	08/05/2014	7.10	Call	Bond Future	1,069.0400	1.0690	885.9500	0.8859	(17.127)	0	0	0
2013/11/06	R186	08/05/2014	8.50	Call	Bond Future	5,450.8000	5.4508	5,086.1900	5.0862	(6.689)	0	0	0
2013/11/06	R186	08/05/2014	7.11	Call	Bond Future	1,085.5300	1.0855	899.9900	0.9000	(17.092)	0	0	0
2013/11/06	R186	08/05/2014	7.09	Call	Bond Future	1,052.7400	1.0527	872.0700	0.8721	(17.162)	0	0	0
2013/11/06	R186	08/05/2014	8.50	Put	Bond Future	3,953.2900	3.9533	3,746.5900	3.7466	(5.229)	0	0	1,933
2013/11/06	R186	08/05/2014	7.11	Put	Bond Future	12,218.4800	12.2185	12,190.8500	12.1909	(0.226)	0	0	0
2013/11/06	R186	08/05/2014	7.50	Call	Bond Future	1,880.6600	1.8807	1,618.2300	1.6182	(13.954)	0	0	1,933
2013/11/06	R186	08/05/2014	7.10	Put	Bond Future	12,299.6200	12.2996	12,274.4400	12.2744	(0.205)	0	0	0
2013/11/06	R186	07/08/2014	8.31	Call	Bond Future	5,050.1400	5.0501	4,755.2400	4.7552	(5.839)	0	0	0
2013/11/06	R186	07/08/2014			Bond Future	8.4146	117.3036	8.4336	117.1443	0.225	0.0000	0.0000	0
2013/11/06	R186	07/08/2014	8.92	Put	Bond Future	3,657.8500	3.6579	3,500.5300	3.5005	(4.301)	0	0	840
2013/11/06	R186	07/08/2014	8.29	Call	Bond Future	4,969.6700	4.9697	4,676.4500	4.6764	(5.900)	0	0	0
2013/11/06	R186	07/08/2014	8.30	Call	Bond Future	5,009.8200	5.0098	4,715.7500	4.7157	(5.870)	0	0	0
2013/11/06	R186	07/08/2014	8.29	Put	Bond Future	6,024.9900	6.0250	5,891.0900	5.8911	(2.222)	0	0	0
2013/11/06	R186	07/08/2014	8.31	Put	Bond Future	5,935.1800	5.9352	5,799.6000	5.7996	(2.284)	0	0	0
2013/11/06	R186	07/08/2014	8.92	Call	Bond Future	7,804.4500	7.8045	7,487.8100	7.4878	(4.057)	0	0	0
2013/11/06	R186	07/08/2014	8.30	Put	Bond Future	5,979.9600	5.9800	5,845.2100	5.8452	(2.253)	0	0	0
2013/11/06	R186	06/11/2014	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R186	06/11/2014	8.15	Put	Bond Future	3,084.7400	3.0847	3,245.7500	3.2457	5.220	0	0	0
2013/11/06	R186	06/11/2014			Bond Future	8.5185	118.8742	8.5381	118.7132	0.230	0.0000	0.0000	0
2013/11/06	R186	06/11/2014	9.17	Call	Bond Future	0.0000	0.0000	5,024.5000	5.0245	100.000	0	0	0
2013/11/06	R186	06/11/2014	8.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R186	06/11/2014	8.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R186	06/11/2014	9.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,010
2013/11/06	R186	06/11/2014	8.14	Put	Bond Future	3,170.0500	3.1700	3,331.0600	3.3311	5.079	0	0	0
2013/11/06	R186	06/11/2014	8.16	Put	Bond Future	2,999.5200	2.9995	3,160.5300	3.1605	5.368	0	0	0
2013/11/06	R197	07/11/2013			Bond Future	280.8650	280.8650	280.8613	280.8613	(0.001)	0.0000	0.0000	0
2013/11/06	R197	07/11/2013	279.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R197	07/11/2013	280.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R197	07/11/2013	280.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R197	07/11/2013	279.99	Call	Bond Future	874.9600	0.8750	871.3500	0.8714	(0.413)	0	0	0
2013/11/06	R197	07/11/2013	280.00	Call	Bond Future	864.9600	0.8650	861.3500	0.8614	(0.417)	0	0	0
2013/11/06	R197	07/11/2013	280.01	Call	Bond Future	854.9600	0.8550	851.3500	0.8514	(0.422)	0	0	0
2013/11/06	R197	06/02/2014			Bond Future	278.9483	278.9483	278.9446	278.9446	(0.001)	0.0000	0.0000	2,049
2013/11/06	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R197	06/02/2014	279.99	Put	Bond Future	1,041.6700	1.0417	1,045.4300	1.0454	0.361	0	0	0
2013/11/06	R197	06/02/2014	280.01	Put	Bond Future	1,061.6700	1.0617	1,065.4300	1.0654	0.354	0	0	0
2013/11/06	R197	06/02/2014	280.00	Put	Bond Future	1,051.6700	1.0517	1,055.4300	1.0554	0.358	0	0	0
2013/11/06	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/11/06	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R201	07/11/2013	4.79	Put	Bond Future	74.8600	0.0749	29.1500	0.0292	(61.061)	0	0	0
2013/11/06	R201	07/11/2013			Bond Future	4.8354	107.6028	4.7937	107.6487	(0.862)	0.0000	0.0000	0
2013/11/06	R201	07/11/2013	4.80	Put	Bond Future	67.7200	0.0677	23.7600	0.0238	(64.914)	0	0	0
2013/11/06	R201	07/11/2013	4.81	Put	Bond Future	60.9900	0.0610	19.0800	0.0191	(68.716)	0	0	0
2013/11/06	R201	07/11/2013	4.79	Call	Bond Future	24.9300	0.0249	25.0300	0.0250	0.401	0	0	0
2013/11/06	R201	07/11/2013	4.80	Call	Bond Future	28.7900	0.0288	30.6400	0.0306	6.426	0	0	0
2013/11/06	R201	07/11/2013	4.81	Call	Bond Future	33.0600	0.0331	36.9600	0.0370	11.797	0	0	0
2013/11/06	R201	06/02/2014	5.24	Put	Bond Future	92.7200	0.0927	48.0600	0.0481	(48.167)	0	0	0
2013/11/06	R201	06/02/2014			Bond Future	4.6922	104.6102	4.6380	104.6566	(1.155)	0.0000	0.0000	0
2013/11/06	R201	06/02/2014	5.26	Put	Bond Future	88.8700	0.0889	45.3800	0.0454	(48.937)	0	0	0
2013/11/06	R201	06/02/2014	5.24	Call	Bond Future	559.4600	0.5595	561.1700	0.5612	0.306	0	0	0
2013/11/06	R201	06/02/2014	5.25	Put	Bond Future	90.6900	0.0907	46.6400	0.0466	(48.572)	0	0	0
2013/11/06	R201	06/02/2014	5.25	Call	Bond Future	565.9200	0.5659	568.2400	0.5682	0.410	0	0	0
2013/11/06	R201	06/02/2014	5.26	Call	Bond Future	572.5900	0.5726	575.4700	0.5755	0.503	0	0	0
2013/11/06	R201	08/05/2014			Bond Future	4.3950	106.0108	4.3201	106.0563	(1.704)	0.0000	0.0000	0
2013/11/06	R201	08/05/2014	4.75	Call	Bond Future	422.9100	0.4229	386.8700	0.3869	(8.522)	0	0	0
2013/11/06	R201	08/05/2014	4.76	Call	Bond Future	426.6200	0.4266	390.9500	0.3909	(8.361)	0	0	0
2013/11/06	R201	08/05/2014	4.74	Call	Bond Future	418.9300	0.4189	382.8200	0.3828	(8.620)	0	0	0
2013/11/06	R201	08/05/2014	4.76	Put	Bond Future	204.9400	0.2049	123.6900	0.1237	(39.646)	0	0	0
2013/11/06	R201	08/05/2014	4.75	Put	Bond Future	207.2900	0.2073	125.6700	0.1257	(39.375)	0	0	0
2013/11/06	R201	08/05/2014	4.74	Put	Bond Future	209.3700	0.2094	127.6800	0.1277	(39.017)	0	0	0
2013/11/06	R201	07/08/2014	5.31	Put	Bond Future	43.3600	0.0434	10.1700	0.0102	(76.545)	0	0	0
2013/11/06	R201	07/08/2014			Bond Future	3.4682	103.0918	3.3398	103.1387	(3.702)	0.0000	0.0000	0
2013/11/06	R201	07/08/2014	5.30	Put	Bond Future	43.8600	0.0439	10.3700	0.0104	(76.357)	0	0	0
2013/11/06	R201	07/08/2014	5.31	Call	Bond Future	712.0900	0.7121	725.8400	0.7258	1.931	0	0	0
2013/11/06	R201	07/08/2014	5.29	Call	Bond Future	705.8900	0.7059	719.0300	0.7190	1.861	0	0	0
2013/11/06	R201	07/08/2014	5.30	Call	Bond Future	708.9900	0.7090	722.4400	0.7224	1.897	0	0	0
2013/11/06	R201	07/08/2014	5.29	Put	Bond Future	44.3700	0.0444	10.5700	0.0106	(76.178)	0	0	0
2013/11/06	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R202	07/11/2013			Bond Future	208.9194	208.9194	208.9272	208.9272	0.004	0.0000	0.0000	7,328
2013/11/06	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R202	07/11/2013	208.99	Put	Bond Future	70.5900	0.0706	62.8300	0.0628	(10.993)	0	0	0
2013/11/06	R202	07/11/2013	209.01	Put	Bond Future	90.5900	0.0906	82.8300	0.0828	(8.566)	0	0	0
2013/11/06	R202	07/11/2013	209.00	Put	Bond Future	80.5900	0.0806	72.8300	0.0728	(9.629)	0	0	0
2013/11/06	R202	06/02/2014	208.99	Put	Bond Future	295.2800	0.2953	287.8700	0.2879	(2.509)	0	0	0
2013/11/06	R202	06/02/2014			Bond Future	208.6947	208.6947	208.7021	208.7021	0.004	0.0000	0.0000	43,449
2013/11/06	R202	06/02/2014	209.01	Put	Bond Future	315.2800	0.3153	307.8700	0.3079	(2.350)	0	0	0
2013/11/06	R202	06/02/2014	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R202	06/02/2014	209.00	Put	Bond Future	305.2800	0.3053	297.8700	0.2979	(2.427)	0	0	0
2013/11/06	R202	06/02/2014	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R202	06/02/2014	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R203	07/11/2013	6.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R203	07/11/2013			Bond Future	6.7250	106.3933	6.7413	106.3373	0.242	0.0000	0.0000	16,346

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2013/11/06	R203	07/11/2013	5.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R203	07/11/2013	5.71	Put	Bond Future	3,563.9300		3.5639	3,619.9500	3.6200	1.572	0	0	0
2013/11/06	R203	07/11/2013	6.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R203	07/11/2013	571.00	Call	Bond Future	104,163.7500		104.1638	104,107.7300	104.1077	(0.054)	0	0	0
2013/11/06	R203	07/11/2013	5.99	Put	Bond Future	2,566.1600		2.5662	2,622.1800	2.6222	2.183	0	0	0
2013/11/06	R203	07/11/2013	6.01	Put	Bond Future	2,495.3200		2.4953	2,551.3400	2.5513	2.245	0	0	0
2013/11/06	R203	07/11/2013	571.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R203	07/11/2013	5.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	15
2013/11/06	R203	07/11/2013	6.00	Put	Bond Future	2,530.7300		2.5307	2,586.7500	2.5868	2.214	0	0	0
2013/11/06	R203	06/02/2014			Bond Future	6.8441		107.7926	6.8618	107.7358	0.258	0.0000	0.0000	8,517
2013/11/06	R203	06/02/2014	6.14	Put	Bond Future	2,533.9600		2.5340	2,549.6800	2.5497	0.620	0	0	0
2013/11/06	R203	06/02/2014	5.95	Put	Bond Future	3,070.8000		3.0708	3,098.2400	3.0982	0.894	0	0	0
2013/11/06	R203	06/02/2014	6.84	Put	Bond Future	1,006.9200		1.0069	982.5900	0.9826	(2.416)	0	0	0
2013/11/06	R203	06/02/2014	6.16	Put	Bond Future	2,480.1300		2.4801	2,494.3300	2.4943	0.573	0	0	0
2013/11/06	R203	06/02/2014	6.15	Put	Bond Future	2,506.9800		2.5070	2,521.9400	2.5219	0.597	0	0	0
2013/11/06	R203	06/02/2014	6.84	Call	Bond Future	993.6800		0.9937	912.5300	0.9125	(8.167)	0	0	13
2013/11/06	R203	06/02/2014	6.16	Call	Bond Future	248.3000		0.2483	205.6800	0.2057	(17.165)	0	0	0
2013/11/06	R203	06/02/2014	5.95	Call	Bond Future	142.1400		0.1421	112.7600	0.1128	(20.670)	0	0	16
2013/11/06	R203	06/02/2014	6.14	Call	Bond Future	236.0000		0.2360	194.9000	0.1949	(17.415)	0	0	0
2013/11/06	R203	06/02/2014	6.15	Call	Bond Future	242.0900		0.2421	200.2300	0.2002	(17.291)	0	0	0
2013/11/06	R203	08/05/2014	5.76	Call	Bond Future	227.1100		0.2271	201.2400	0.2012	(11.391)	0	0	0
2013/11/06	R203	08/05/2014	6.84	Call	Bond Future	1,176.3900		1.1764	1,106.4700	1.1065	(5.944)	0	0	13
2013/11/06	R203	08/05/2014	7.40	Put	Bond Future	822.6200		0.8226	801.2000	0.8012	(2.604)	0	0	0
2013/11/06	R203	08/05/2014	5.74	Call	Bond Future	218.8400		0.2188	193.7400	0.1937	(11.470)	0	0	0
2013/11/06	R203	08/05/2014			Bond Future	6.9661		105.0750	6.9857	105.0160	0.282	0.0000	0.0000	0
2013/11/06	R203	08/05/2014	5.76	Put	Bond Future	3,929.8700		3.9299	3,963.0200	3.9630	0.844	0	0	0
2013/11/06	R203	08/05/2014	6.84	Put	Bond Future	1,556.0500		1.5560	1,545.1500	1.5451	(0.700)	0	0	0
2013/11/06	R203	08/05/2014	5.75	Put	Bond Future	3,957.0000		3.9570	3,990.6200	3.9906	0.850	0	0	0
2013/11/06	R203	08/05/2014	5.74	Put	Bond Future	3,984.3600		3.9844	4,018.2800	4.0183	0.851	0	0	0
2013/11/06	R203	08/05/2014	7.40	Call	Bond Future	2,116.1900		2.1162	2,035.7500	2.0357	(3.801)	0	0	16
2013/11/06	R203	08/05/2014	5.75	Call	Bond Future	222.8600		0.2229	197.4600	0.1975	(11.397)	0	0	0
2013/11/06	R203	07/08/2014	7.30	Call	Bond Future	1,905.9500		1.9059	1,826.8000	1.8268	(4.153)	0	0	0
2013/11/06	R203	07/08/2014			Bond Future	7.0794		106.5527	7.1005	106.4937	0.299	0.0000	0.0000	0
2013/11/06	R203	07/08/2014	7.31	Call	Bond Future	1,921.6900		1.9217	1,842.7900	1.8428	(4.106)	0	0	0
2013/11/06	R203	07/08/2014	6.84	Put	Bond Future	1,921.3900		1.9214	1,910.9000	1.9109	(0.546)	0	0	0
2013/11/06	R203	07/08/2014	7.29	Put	Bond Future	1,304.7600		1.3048	1,284.4200	1.2844	(1.559)	0	0	0
2013/11/06	R203	07/08/2014	7.31	Put	Bond Future	1,280.8000		1.2808	1,260.9600	1.2610	(1.549)	0	0	0
2013/11/06	R203	07/08/2014	7.29	Call	Bond Future	1,890.2700		1.8903	1,810.8700	1.8109	(4.200)	0	0	0
2013/11/06	R203	07/08/2014	7.30	Put	Bond Future	1,292.7400		1.2927	1,272.6500	1.2727	(1.554)	0	0	0
2013/11/06	R203	07/08/2014	6.84	Call	Bond Future	1,250.9500		1.2509	1,181.4000	1.1814	(5.560)	0	0	30
2013/11/06	R203	06/11/2014	6.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R203	06/11/2014			Bond Future	7.2466		103.8198	7.2697	103.7603	0.319	0.0000	0.0000	0
2013/11/06	R203	06/11/2014	6.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R203	06/11/2014	6.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R203	06/11/2014	6.84	Put	Bond Future	1,051.4900		1.0515	1,110.9400	1.1109	5.654	0	0	0
2013/11/06	R203	06/11/2014	6.86	Put	Bond Future	999.4500		0.9994	1,058.9000	1.0589	5.948	0	0	0
2013/11/06	R203	06/11/2014	6.85	Put	Bond Future	1,025.4700		1.0255	1,084.9200	1.0849	5.797	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
2013/11/06	R204	07/11/2013			Bond Future	6.9845	107.4358	7.0211	107.2765	0.525	0.0000	0.0000	15,000
2013/11/06	R204	07/11/2013	7.00	Put	Bond Future	162.2000	0.1622	181.6200	0.1816	11.973	0	0	1,270
2013/11/06	R204	07/11/2013	6.29	Put	Bond Future	3,072.1800	3.0722	3,231.4800	3.2315	5.185	0	0	0
2013/11/06	R204	07/11/2013	6.31	Put	Bond Future	2,982.1600	2.9822	3,141.4600	3.1415	5.342	0	0	0
2013/11/06	R204	07/11/2013	6.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R204	07/11/2013	6.30	Put	Bond Future	3,027.1600	3.0272	3,186.4600	3.1865	5.262	0	0	0
2013/11/06	R204	07/11/2013	7.00	Call	Bond Future	229.7500	0.2298	89.8700	0.0899	(60.884)	0	0	0
2013/11/06	R204	07/11/2013	6.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R204	07/11/2013	6.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R204	06/02/2014	6.39	Call	Bond Future	340.0300	0.3400	280.0800	0.2801	(17.631)	0	0	0
2013/11/06	R204	06/02/2014			Bond Future	7.0888	104.8187	7.1278	104.6573	0.550	0.0000	0.0000	28,279
2013/11/06	R204	06/02/2014	6.41	Call	Bond Future	356.5900	0.3566	294.7500	0.2948	(17.342)	0	0	0
2013/11/06	R204	06/02/2014	6.40	Call	Bond Future	348.2300	0.3482	287.3400	0.2873	(17.486)	0	0	0
2013/11/06	R204	06/02/2014	6.39	Put	Bond Future	3,284.2900	3.2843	3,385.7700	3.3858	3.090	0	0	0
2013/11/06	R204	06/02/2014	6.41	Put	Bond Future	3,215.1700	3.2152	3,314.7600	3.3148	3.098	0	0	0
2013/11/06	R204	06/02/2014	6.40	Put	Bond Future	3,249.6400	3.2496	3,350.1800	3.3502	3.094	0	0	0
2013/11/06	R204	08/05/2014			Bond Future	7.1997	106.2221	7.2417	106.0571	0.583	0.0000	0.0000	0
2013/11/06	R204	08/05/2014	6.05	Call	Bond Future	357.0600	0.3571	293.5400	0.2935	(17.790)	0	0	0
2013/11/06	R204	08/05/2014	6.06	Call	Bond Future	363.5800	0.3636	298.9700	0.2990	(17.771)	0	0	0
2013/11/06	R204	08/05/2014	6.04	Call	Bond Future	350.6400	0.3506	288.1900	0.2882	(17.810)	0	0	0
2013/11/06	R204	08/05/2014	6.05	Put	Bond Future	5,007.2900	5.0073	5,108.7600	5.1088	2.026	0	0	0
2013/11/06	R204	08/05/2014	6.04	Put	Bond Future	5,042.4200	5.0424	5,144.9600	5.1450	2.034	0	0	0
2013/11/06	R204	08/05/2014	6.06	Put	Bond Future	4,972.2700	4.9723	5,072.6500	5.0726	2.019	0	0	0
2013/11/06	R204	07/08/2014			Bond Future	7.3030	103.6840	7.3477	103.5174	0.611	0.0000	0.0000	0
2013/11/06	R204	07/08/2014	7.44	Put	Bond Future	1,948.2300	1.9482	1,963.6000	1.9636	0.789	0	0	0
2013/11/06	R204	07/08/2014	7.46	Put	Bond Future	1,914.7000	1.9147	1,929.2600	1.9293	0.760	0	0	0
2013/11/06	R204	07/08/2014	7.45	Put	Bond Future	1,931.4100	1.9314	1,946.3800	1.9464	0.775	0	0	0
2013/11/06	R204	07/08/2014	7.46	Call	Bond Future	2,498.9100	2.4989	2,346.9000	2.3469	(6.083)	0	0	0
2013/11/06	R204	07/08/2014	7.78	Call	Bond Future	3,201.6300	3.2016	3,038.5300	3.0385	(5.094)	0	0	0
2013/11/06	R204	07/08/2014	7.44	Call	Bond Future	2,458.2300	2.4582	2,307.0300	2.3070	(6.151)	0	0	0
2013/11/06	R204	07/08/2014	7.78	Put	Bond Future	1,438.9200	1.4389	1,442.3900	1.4424	0.241	0	0	530
2013/11/06	R204	07/08/2014	7.45	Call	Bond Future	2,478.5200	2.4785	2,326.9200	2.3269	(6.117)	0	0	0
2013/11/06	R204	06/11/2014	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,270
2013/11/06	R204	06/11/2014			Bond Future	7.4379	105.0725	7.4857	104.9041	0.642	0.0000	0.0000	0
2013/11/06	R204	06/11/2014	6.99	Put	Bond Future	1,595.6400	1.5956	1,764.0500	1.7641	10.554	0	0	0
2013/11/06	R204	06/11/2014	7.01	Put	Bond Future	1,523.7400	1.5237	1,692.1500	1.6922	11.052	0	0	0
2013/11/06	R204	06/11/2014	6.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R204	06/11/2014	7.00	Put	Bond Future	1,559.6900	1.5597	1,728.1000	1.7281	10.798	0	0	0
2013/11/06	R204	06/11/2014	7.99	Call	Bond Future	0.0000	0.0000	1,757.3400	1.7573	100.000	0	0	0
2013/11/06	R204	06/11/2014	7.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R204	06/11/2014	7.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R206	07/11/2013	4.31	Put	Bond Future	155.8600	0.1559	152.7400	0.1527	(2.002)	0	0	0
2013/11/06	R206	07/11/2013			Bond Future	5.1811	102.8159	5.1637	102.8191	(0.337)	0.0000	0.0000	0
2013/11/06	R206	07/11/2013	4.30	Put	Bond Future	157.6500	0.1577	154.5300	0.1545	(1.979)	0	0	0
2013/11/06	R206	07/11/2013	4.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R206	07/11/2013	4.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R206	07/11/2013	4.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/11/06	R206	07/11/2013	4.29	Put	Bond Future	159.4500	0.1595	156.3300	0.1563	(1.957)	0	0	0
2013/11/06	R207	07/11/2013	6.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R207	07/11/2013			Bond Future	7.3044	102.0830	7.3561	101.8302	0.708	0.0000	0.0000	15,864
2013/11/06	R207	07/11/2013	6.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R207	07/11/2013	6.69	Put	Bond Future	3,062.3500	3.0624	3,315.1700	3.3152	8.256	0	0	0
2013/11/06	R207	07/11/2013	6.71	Put	Bond Future	2,960.8700	2.9609	3,213.6900	3.2137	8.539	0	0	0
2013/11/06	R207	07/11/2013	6.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R207	07/11/2013	6.70	Put	Bond Future	3,011.5900	3.0116	3,264.4100	3.2644	8.395	0	0	0
2013/11/06	R207	06/02/2014			Bond Future	7.4078	99.7864	7.4624	99.5302	0.736	0.0000	0.0000	18,702
2013/11/06	R207	06/02/2014	6.65	Call	Bond Future	434.4200	0.4344	314.7400	0.3147	(27.549)	0	0	0
2013/11/06	R207	06/02/2014	6.64	Put	Bond Future	4,120.4300	4.1204	4,258.6400	4.2586	3.354	0	0	0
2013/11/06	R207	06/02/2014	6.66	Put	Bond Future	4,040.7800	4.0408	4,175.6700	4.1757	3.338	0	0	0
2013/11/06	R207	06/02/2014	6.65	Put	Bond Future	4,080.5100	4.0805	4,217.0600	4.2171	3.346	0	0	0
2013/11/06	R207	06/02/2014	6.66	Call	Bond Future	443.8500	0.4438	322.5100	0.3225	(27.338)	0	0	0
2013/11/06	R207	06/02/2014	6.64	Call	Bond Future	425.1400	0.4251	307.1200	0.3071	(27.760)	0	0	0
2013/11/06	R207	08/05/2014	6.19	Put	Bond Future	6,666.9500	6.6670	6,807.9500	6.8079	2.115	0	0	0
2013/11/06	R207	08/05/2014	6.21	Put	Bond Future	6,583.1900	6.5832	6,721.6800	6.7217	2.104	0	0	0
2013/11/06	R207	08/05/2014			Bond Future	7.5193	101.1225	7.5772	100.8615	0.769	0.0000	0.0000	0
2013/11/06	R207	08/05/2014	6.20	Put	Bond Future	6,625.0200	6.6250	6,764.7700	6.7648	2.109	0	0	0
2013/11/06	R207	08/05/2014	6.20	Call	Bond Future	438.0200	0.4380	316.7900	0.3168	(27.677)	0	0	0
2013/11/06	R207	08/05/2014	6.21	Call	Bond Future	444.8300	0.4448	322.3400	0.3223	(27.536)	0	0	0
2013/11/06	R207	08/05/2014	6.19	Call	Bond Future	431.2900	0.4313	311.3100	0.3113	(27.819)	0	0	0
2013/11/06	R207	07/08/2014	7.69	Call	Bond Future	2,978.5400	2.9785	2,653.7800	2.6538	(10.903)	0	0	0
2013/11/06	R207	07/08/2014	7.70	Put	Bond Future	2,675.2900	2.6753	2,613.5800	2.6136	(2.307)	0	0	0
2013/11/06	R207	07/08/2014			Bond Future	7.6246	98.9039	7.6856	98.6399	0.800	0.0000	0.0000	0
2013/11/06	R207	07/08/2014	7.70	Call	Bond Future	3,001.2600	3.0013	2,675.5600	2.6756	(10.852)	0	0	0
2013/11/06	R207	07/08/2014	7.71	Call	Bond Future	3,024.0700	3.0241	2,697.4500	2.6975	(10.801)	0	0	0
2013/11/06	R207	07/08/2014	7.69	Put	Bond Future	2,695.7300	2.6957	2,634.9600	2.6350	(2.254)	0	0	0
2013/11/06	R207	07/08/2014	7.71	Put	Bond Future	2,654.9600	2.6550	2,592.3300	2.5923	(2.359)	0	0	0
2013/11/06	R207	06/11/2014	7.36	Put	Bond Future	1,634.8200	1.6348	1,901.9000	1.9019	16.337	0	0	0
2013/11/06	R207	06/11/2014			Bond Future	7.7503	100.2281	7.8148	99.9610	0.832	0.0000	0.0000	0
2013/11/06	R207	06/11/2014	7.35	Put	Bond Future	1,677.1400	1.6771	1,944.2200	1.9442	15.925	0	0	0
2013/11/06	R207	06/11/2014	7.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R207	06/11/2014	7.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R207	06/11/2014	7.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R207	06/11/2014	7.34	Put	Bond Future	1,719.4800	1.7195	1,986.5600	1.9866	15.533	0	0	0
2013/11/06	R208	07/11/2013			Bond Future	7.4792	96.7066	7.5311	96.4242	0.694	0.0000	0.0000	4,661
2013/11/06	R208	07/11/2013	6.79	Put	Bond Future	3,851.3700	3.8514	4,133.8200	4.1338	7.334	0	0	0
2013/11/06	R208	07/11/2013	6.81	Put	Bond Future	3,736.9600	3.7370	4,019.4100	4.0194	7.558	0	0	0
2013/11/06	R208	07/11/2013	6.80	Put	Bond Future	3,794.1400	3.7941	4,076.5900	4.0766	7.444	0	0	0
2013/11/06	R208	07/11/2013	6.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R208	07/11/2013	7.50	Put	Bond Future	193.7700	0.1938	265.4100	0.2654	36.972	0	0	1,520
2013/11/06	R208	07/11/2013	6.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R208	07/11/2013	7.50	Call	Bond Future	307.1400	0.3071	96.3300	0.0963	(68.636)	0	0	0
2013/11/06	R208	07/11/2013	6.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R208	06/02/2014	6.74	Put	Bond Future	4,892.2100	4.8922	5,104.5500	5.1045	4.340	0	0	0

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2013/11/06	R208	06/02/2014			Bond Future		7.5773	97.9785	7.6315	97.6923	0.716	0.0000	0.0000	10,358
2013/11/06	R208	06/02/2014	6.76	Put	Bond Future	4,797.6700		4.7977	5,007.3800	5.0074	4.371	0	0	0
2013/11/06	R208	06/02/2014	6.75	Put	Bond Future	4,844.8300		4.8448	5,055.8600	5.0559	4.356	0	0	0
2013/11/06	R208	06/02/2014	6.74	Call	Bond Future	340.8500		0.3409	266.9900	0.2670	(21.669)	0	0	0
2013/11/06	R208	06/02/2014	6.75	Call	Bond Future	349.3800		0.3494	274.2100	0.2742	(21.515)	0	0	0
2013/11/06	R208	06/02/2014	6.76	Call	Bond Future	358.0900		0.3581	281.6000	0.2816	(21.361)	0	0	0
2013/11/06	R208	08/05/2014	6.31	Call	Bond Future	340.6100		0.3406	278.7500	0.2788	(18.162)	0	0	0
2013/11/06	R208	08/05/2014			Bond Future		7.6775	95.8940	7.7346	95.6027	0.744	0.0000	0.0000	0
2013/11/06	R208	08/05/2014	6.29	Call	Bond Future	328.5900		0.3286	268.3400	0.2683	(18.336)	0	0	0
2013/11/06	R208	08/05/2014	6.31	Put	Bond Future	7,656.2800		7.6563	7,885.7400	7.8857	2.997	0	0	0
2013/11/06	R208	08/05/2014	6.30	Put	Bond Future	7,706.2200		7.7062	7,936.4800	7.9365	2.988	0	0	0
2013/11/06	R208	08/05/2014	6.29	Put	Bond Future	7,756.2600		7.7563	7,987.3300	7.9873	2.979	0	0	0
2013/11/06	R208	08/05/2014	6.30	Call	Bond Future	334.5600		0.3346	273.5000	0.2735	(18.251)	0	0	0
2013/11/06	R208	07/08/2014	8.28	Call	Bond Future	4,396.8100		4.3968	4,115.5800	4.1156	(6.396)	0	0	0
2013/11/06	R208	07/08/2014			Bond Future		7.7711	97.2426	7.8309	96.9479	0.768	0.0000	0.0000	0
2013/11/06	R208	07/08/2014	7.80	Call	Bond Future	3,048.3400		3.0483	2,800.6800	2.8007	(8.124)	0	0	0
2013/11/06	R208	07/08/2014	7.79	Put	Bond Future	2,929.5600		2.9296	2,977.3800	2.9774	1.632	0	0	0
2013/11/06	R208	07/08/2014	7.81	Put	Bond Future	2,882.1400		2.8821	2,928.4200	2.9284	1.606	0	0	0
2013/11/06	R208	07/08/2014	7.80	Put	Bond Future	2,905.7700		2.9058	2,952.8300	2.9528	1.620	0	0	0
2013/11/06	R208	07/08/2014	7.81	Call	Bond Future	3,074.0400		3.0740	2,825.6000	2.8256	(8.082)	0	0	0
2013/11/06	R208	07/08/2014	8.28	Put	Bond Future	1,921.1600		1.9212	1,934.6500	1.9347	0.702	0	0	630
2013/11/06	R208	07/08/2014	7.79	Call	Bond Future	3,022.7600		3.0228	2,775.8600	2.7759	(8.168)	0	0	0
2013/11/06	R208	06/11/2014	7.46	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R208	06/11/2014			Bond Future		7.8869	95.1491	7.9496	94.8507	0.794	0.0000	0.0000	0
2013/11/06	R208	06/11/2014	7.44	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R208	06/11/2014	7.45	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R208	06/11/2014	8.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,520
2013/11/06	R208	06/11/2014	7.44	Put	Bond Future	2,162.0200		2.1620	2,460.3500	2.4603	13.799	0	0	0
2013/11/06	R208	06/11/2014	7.46	Put	Bond Future	2,063.9800		2.0640	2,362.3100	2.3623	14.454	0	0	0
2013/11/06	R208	06/11/2014	7.45	Put	Bond Future	2,112.9900		2.1130	2,411.3200	2.4113	14.119	0	0	0
2013/11/06	R208	06/11/2014	8.50	Call	Bond Future	0.0000		0.0000	2,572.0900	2.5721	100.000	0	0	0
2013/11/06	R209	07/11/2013	8.80	Put	Bond Future	1,214.4500		1.2144	1,286.6500	1.2866	5.945	0	0	0
2013/11/06	R209	07/11/2013	9.50	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	980
2013/11/06	R209	07/11/2013			Bond Future		8.9488	74.8180	8.9660	74.6878	0.191	0.0000	0.0000	1,738
2013/11/06	R209	07/11/2013	8.80	Call	Bond Future	67.0200		0.0670	9.0000	0.0090	(86.571)	0	0	0
2013/11/06	R209	07/11/2013	9.25	Call	Bond Future	2,244.0000		2.2440	2,109.1300	2.1091	(6.010)	0	0	0
2013/11/06	R209	07/11/2013	8.81	Call	Bond Future	77.8200		0.0778	11.9000	0.0119	(84.708)	0	0	0
2013/11/06	R209	07/11/2013	8.65	Call	Bond Future	4.0300		0.0040	0.0400	0.0000	(99.007)	0	0	0
2013/11/06	R209	07/11/2013	8.79	Call	Bond Future	57.4600		0.0575	6.7300	0.0067	(88.288)	0	0	0
2013/11/06	R209	07/11/2013	9.40	Call	Bond Future	3,315.0000		3.3150	3,184.6400	3.1846	(3.932)	0	0	0
2013/11/06	R209	07/11/2013	9.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,520
2013/11/06	R209	07/11/2013	9.25	Put	Bond Future	4.8600		0.0049	0.2100	0.0002	(95.679)	0	0	1,000
2013/11/06	R209	07/11/2013	8.79	Put	Bond Future	1,282.9700		1.2830	1,362.4600	1.3625	6.196	0	0	0
2013/11/06	R209	07/11/2013	9.40	Put	Bond Future	0.1400		0.0001	0.0000	0.0000	(100.000)	0	0	5,000
2013/11/06	R209	07/11/2013	9.50	Call	Bond Future	4,017.9000		4.0179	3,887.6700	3.8877	(3.241)	0	0	0
2013/11/06	R209	07/11/2013	9.70	Call	Bond Future	5,391.0100		5.3910	5,260.7900	5.2608	(2.416)	0	0	0
2013/11/06	R209	07/11/2013	8.65	Put	Bond Future	2,336.0400		2.3360	2,462.2700	2.4623	5.404	0	0	4,700

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
2013/11/06	R209	07/11/2013	8.81	Put	Bond Future	1,147.2900	1.1473	1,211.5900	1.2116	5.605	0	0	0
2013/11/06	R209	06/02/2014	8.56	Call	Bond Future	1,667.6900	1.6677	1,529.3900	1.5294	(8.293)	0	0	0
2013/11/06	R209	06/02/2014			Bond Future	9.0378	75.8021	9.0554	75.6701	0.195	0.0000	0.0000	19,773
2013/11/06	R209	06/02/2014	8.54	Call	Bond Future	1,618.0700	1.6181	1,481.7300	1.4817	(8.426)	0	0	0
2013/11/06	R209	06/02/2014	8.55	Call	Bond Future	1,642.7600	1.6428	1,505.3700	1.5054	(8.363)	0	0	0
2013/11/06	R209	06/02/2014	8.54	Put	Bond Future	5,501.9600	5.5020	5,497.5700	5.4976	(0.080)	0	0	0
2013/11/06	R209	06/02/2014	8.56	Put	Bond Future	5,389.4600	5.3895	5,383.1100	5.3831	(0.118)	0	0	0
2013/11/06	R209	06/02/2014	8.55	Put	Bond Future	5,445.5200	5.4455	5,440.0800	5.4401	(0.100)	0	0	0
2013/11/06	R209	08/05/2014			Bond Future	9.1269	73.6722	9.1452	73.5374	0.201	0.0000	0.0000	0
2013/11/06	R209	08/05/2014	7.85	Call	Bond Future	1,012.7000	1.0127	905.4900	0.9055	(10.587)	0	0	0
2013/11/06	R209	08/05/2014	7.86	Call	Bond Future	1,026.7700	1.0268	918.7000	0.9187	(10.525)	0	0	0
2013/11/06	R209	08/05/2014	7.85	Put	Bond Future	11,461.9000	11.4619	11,489.4700	11.4895	0.241	0	0	0
2013/11/06	R209	08/05/2014	7.84	Call	Bond Future	998.7700	0.9988	892.4200	0.8924	(10.648)	0	0	0
2013/11/06	R209	08/05/2014	7.84	Put	Bond Future	11,538.6300	11.5386	11,567.0600	11.5671	0.246	0	0	0
2013/11/06	R209	08/05/2014	7.86	Put	Bond Future	11,385.4500	11.3855	11,412.1600	11.4122	0.235	0	0	0
2013/11/06	R209	07/08/2014	9.04	Put	Bond Future	5,893.1300	5.8931	5,763.0800	5.7631	(2.207)	0	0	0
2013/11/06	R209	07/08/2014			Bond Future	9.2112	74.7084	9.2300	74.5723	0.204	0.0000	0.0000	0
2013/11/06	R209	07/08/2014	9.06	Put	Bond Future	5,811.2200	5.8112	5,679.9900	5.6800	(2.258)	0	0	0
2013/11/06	R209	07/08/2014	9.05	Put	Bond Future	5,852.0600	5.8521	5,721.4100	5.7214	(2.233)	0	0	0
2013/11/06	R209	07/08/2014	9.05	Call	Bond Future	4,665.8000	4.6658	4,399.0500	4.3990	(5.717)	0	0	0
2013/11/06	R209	07/08/2014	9.06	Call	Bond Future	4,699.4200	4.6994	4,432.0900	4.4321	(5.689)	0	0	0
2013/11/06	R209	07/08/2014	9.04	Call	Bond Future	4,632.2900	4.6323	4,366.1400	4.3661	(5.746)	0	0	0
2013/11/06	R209	06/11/2014			Bond Future	9.3060	72.5645	9.3253	72.4268	0.207	0.0000	0.0000	0
2013/11/06	R209	06/11/2014	8.99	Put	Bond Future	2,314.5000	2.3145	2,452.1400	2.4521	5.947	0	0	0
2013/11/06	R209	06/11/2014	9.01	Put	Bond Future	2,164.6100	2.1646	2,302.2500	2.3022	6.359	0	0	0
2013/11/06	R209	06/11/2014	9.00	Put	Bond Future	2,239.5000	2.2395	2,377.1400	2.3771	6.146	0	0	0
2013/11/06	R209	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R209	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R209	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R210	07/11/2013			Bond Future	159.0425	159.0425	158.6637	158.6637	(0.238)	0.0000	0.0000	1,319
2013/11/06	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R210	07/11/2013	159.99	Put	Bond Future	947.4900	0.9475	1,326.2600	1.3263	39.976	0	0	0
2013/11/06	R210	07/11/2013	160.01	Put	Bond Future	967.4900	0.9675	1,346.2600	1.3463	39.150	0	0	0
2013/11/06	R210	07/11/2013	160.00	Put	Bond Future	957.4900	0.9575	1,336.2600	1.3363	39.559	0	0	0
2013/11/06	R210	06/02/2014	161.51	Put	Bond Future	355.9500	0.3559	739.8500	0.7398	107.852	0	0	0
2013/11/06	R210	06/02/2014			Bond Future	161.1541	161.1541	160.7701	160.7701	(0.238)	0.0000	0.0000	1,319
2013/11/06	R210	06/02/2014	161.50	Put	Bond Future	345.9500	0.3459	729.8500	0.7298	110.970	0	0	0
2013/11/06	R210	06/02/2014	161.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R210	06/02/2014	161.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R210	06/02/2014	161.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R210	06/02/2014	161.49	Put	Bond Future	335.9500	0.3359	719.8500	0.7198	114.273	0	0	0
2013/11/06	R211	07/11/2013			Bond Future	128.7891	128.7891	128.8533	128.8533	0.050	0.0000	0.0000	522
2013/11/06	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R211	07/11/2013	129.99	Put	Bond Future	1,200.9300	1.2009	1,136.6900	1.1367	(5.349)	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
2013/11/06	R211	07/11/2013	130.01	Put	Bond Future	1,220.9300	1.2209	1,156.6900	1.1567	(5.262)	0	0	0
2013/11/06	R211	07/11/2013	130.00	Put	Bond Future	1,210.9300	1.2109	1,146.6900	1.1467	(5.305)	0	0	0
2013/11/06	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R211	06/02/2014	129.00	Call	Bond Future	0.0000	0.0000	53.8500	0.0538	100.000	0	0	0
2013/11/06	R211	06/02/2014			Bond Future	128.9888	128.9888	129.0539	129.0539	0.050	0.0000	0.0000	522
2013/11/06	R211	06/02/2014	129.01	Call	Bond Future	0.0000	0.0000	43.8500	0.0438	100.000	0	0	0
2013/11/06	R211	06/02/2014	128.99	Put	Bond Future	1.1900	0.0012	0.0000	0.0000	(100.000)	0	0	0
2013/11/06	R211	06/02/2014	129.01	Put	Bond Future	21.1900	0.0212	0.0000	0.0000	(100.000)	0	0	0
2013/11/06	R211	06/02/2014	128.99	Call	Bond Future	0.0000	0.0000	63.8500	0.0638	100.000	0	0	0
2013/11/06	R211	06/02/2014	129.00	Put	Bond Future	11.1900	0.0112	0.0000	0.0000	(100.000)	0	0	0
2013/11/06	R212	07/11/2013	132.99	Put	Bond Future	1,260.1500	1.2602	1,408.2900	1.4083	11.756	0	0	0
2013/11/06	R212	07/11/2013			Bond Future	131.7299	131.7299	131.5817	131.5817	(0.112)	0.0000	0.0000	118
2013/11/06	R212	07/11/2013	133.01	Put	Bond Future	1,280.1500	1.2801	1,428.2900	1.4283	11.572	0	0	0
2013/11/06	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R212	07/11/2013	133.00	Put	Bond Future	1,270.1500	1.2702	1,418.2900	1.4183	11.663	0	0	0
2013/11/06	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R212	06/02/2014			Bond Future	131.8212	131.8212	131.6710	131.6710	(0.114)	0.0000	0.0000	21,791
2013/11/06	R212	06/02/2014	132.99	Put	Bond Future	1,168.8000	1.1688	1,318.9800	1.3190	12.849	0	0	0
2013/11/06	R212	06/02/2014	133.01	Put	Bond Future	1,188.8000	1.1888	1,338.9800	1.3390	12.633	0	0	0
2013/11/06	R212	06/02/2014	133.00	Put	Bond Future	1,178.8000	1.1788	1,328.9800	1.3290	12.740	0	0	0
2013/11/06	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R213	07/11/2013	8.60	Call	Bond Future	41.5300	0.0415	3.6800	0.0037	(91.139)	0	0	0
2013/11/06	R213	07/11/2013			Bond Future	8.7892	85.6342	8.8011	85.5420	0.135	0.0000	0.0000	3,071
2013/11/06	R213	07/11/2013	8.61	Call	Bond Future	48.6800	0.0487	5.0000	0.0050	(89.729)	0	0	0
2013/11/06	R213	07/11/2013	8.59	Put	Bond Future	1,605.7500	1.6057	1,665.3500	1.6653	3.712	0	0	0
2013/11/06	R213	07/11/2013	8.61	Put	Bond Future	1,459.5600	1.4596	1,508.0600	1.5081	3.323	0	0	0
2013/11/06	R213	07/11/2013	8.60	Put	Bond Future	1,532.1500	1.5322	1,586.4800	1.5865	3.546	0	0	0
2013/11/06	R213	07/11/2013	8.59	Call	Bond Future	35.2700	0.0353	2.6900	0.0027	(92.373)	0	0	0
2013/11/06	R213	06/02/2014			Bond Future	8.8862	86.7605	8.8984	86.6670	0.138	0.0000	0.0000	17,186
2013/11/06	R213	06/02/2014	8.29	Put	Bond Future	6,221.4100	6.2214	6,105.2300	6.1052	(1.867)	0	0	0
2013/11/06	R213	06/02/2014	8.31	Put	Bond Future	6,102.1200	6.1021	5,983.2900	5.9833	(1.947)	0	0	0
2013/11/06	R213	06/02/2014	8.29	Call	Bond Future	1,481.1900	1.4812	1,271.5100	1.2715	(14.156)	0	0	0
2013/11/06	R213	06/02/2014	8.30	Put	Bond Future	6,161.5900	6.1616	6,044.0800	6.0441	(1.907)	0	0	0
2013/11/06	R213	06/02/2014	8.30	Call	Bond Future	1,504.0500	1.5041	1,293.0400	1.2930	(14.029)	0	0	0
2013/11/06	R213	06/02/2014	8.31	Call	Bond Future	1,527.1500	1.5272	1,314.8200	1.3148	(13.904)	0	0	0
2013/11/06	R213	08/05/2014	7.65	Put	Bond Future	11,957.4900	11.9575	11,906.6700	11.9067	(0.425)	0	0	0
2013/11/06	R213	08/05/2014			Bond Future	8.9796	84.3840	8.9924	84.2882	0.142	0.0000	0.0000	0
2013/11/06	R213	08/05/2014	7.64	Put	Bond Future	12,033.4200	12.0334	11,983.6800	11.9837	(0.413)	0	0	0
2013/11/06	R213	08/05/2014	7.66	Put	Bond Future	11,881.8300	11.8818	11,829.9200	11.8299	(0.437)	0	0	0
2013/11/06	R213	08/05/2014	7.65	Call	Bond Future	1,039.0600	1.0391	892.3600	0.8924	(14.119)	0	0	0
2013/11/06	R213	08/05/2014	7.64	Call	Bond Future	1,025.2900	1.0253	879.6700	0.8797	(14.203)	0	0	0
2013/11/06	R213	08/05/2014	7.66	Call	Bond Future	1,052.9800	1.0530	905.1900	0.9052	(14.035)	0	0	0



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2013/11/06	R213	07/08/2014	8.86	Call	Bond Future	4,724.5600	4.7246	4,378.0500	4.3781	(7.334)	0	0	0
2013/11/06	R213	07/08/2014			Bond Future	9.0693	85.5707	9.0824	85.4741	0.144	0.0000	0.0000	0
2013/11/06	R213	07/08/2014	8.84	Call	Bond Future	4,657.0300	4.6570	4,312.3200	4.3123	(7.402)	0	0	0
2013/11/06	R213	07/08/2014	8.85	Call	Bond Future	4,690.7300	4.6907	4,345.1200	4.3451	(7.368)	0	0	0
2013/11/06	R213	07/08/2014	8.84	Put	Bond Future	6,375.7300	6.3757	6,127.6600	6.1277	(3.891)	0	0	0
2013/11/06	R213	07/08/2014	8.86	Put	Bond Future	6,291.3300	6.2913	6,041.4600	6.0415	(3.972)	0	0	0
2013/11/06	R213	07/08/2014	8.85	Put	Bond Future	6,333.4200	6.3334	6,084.4500	6.0845	(3.931)	0	0	0
2013/11/06	R213	06/11/2014	8.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R213	06/11/2014	8.85	Put	Bond Future	2,386.2800	2.3863	2,483.8400	2.4838	4.088	0	0	0
2013/11/06	R213	06/11/2014			Bond Future	9.1724	83.1791	9.1859	83.0815	0.147	0.0000	0.0000	0
2013/11/06	R213	06/11/2014	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R213	06/11/2014	8.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R213	06/11/2014	8.84	Put	Bond Future	2,461.8900	2.4619	2,559.4500	2.5594	3.963	0	0	0
2013/11/06	R213	06/11/2014	8.86	Put	Bond Future	2,310.7600	2.3108	2,408.3200	2.4083	4.222	0	0	0
2013/11/06	R214	07/11/2013	7.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R214	07/11/2013			Bond Future	9.0940	75.2863	9.1160	75.1142	0.242	0.0000	0.0000	577
2013/11/06	R214	07/11/2013	7.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R214	07/11/2013	7.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R214	07/11/2013	7.81	Put	Bond Future	11,307.8900	11.3079	11,479.9400	11.4799	1.522	0	0	0
2013/11/06	R214	07/11/2013	7.80	Put	Bond Future	11,406.8400	11.4068	11,578.8900	11.5789	1.508	0	0	0
2013/11/06	R214	07/11/2013	7.79	Put	Bond Future	11,505.9900	11.5060	11,678.0400	11.6780	1.495	0	0	0
2013/11/06	R214	06/02/2014			Bond Future	9.1858	76.2764	9.2085	76.1021	0.247	0.0000	0.0000	2,927
2013/11/06	R214	06/02/2014	8.99	Put	Bond Future	4,264.9300	4.2649	4,129.0700	4.1291	(3.186)	0	0	0
2013/11/06	R214	06/02/2014	9.01	Put	Bond Future	4,173.0100	4.1730	4,034.8000	4.0348	(3.312)	0	0	0
2013/11/06	R214	06/02/2014	8.99	Call	Bond Future	2,732.7700	2.7328	2,422.5800	2.4226	(11.351)	0	0	0
2013/11/06	R214	06/02/2014	9.00	Put	Bond Future	4,218.5500	4.2186	4,081.7400	4.0817	(3.243)	0	0	0
2013/11/06	R214	06/02/2014	9.00	Call	Bond Future	2,765.9500	2.7660	2,454.8100	2.4548	(11.249)	0	0	0
2013/11/06	R214	06/02/2014	9.01	Call	Bond Future	2,799.8200	2.7998	2,487.2800	2.4873	(11.163)	0	0	0
2013/11/06	R214	08/05/2014			Bond Future	9.2740	74.0123	9.2976	73.8346	0.254	0.0000	0.0000	0
2013/11/06	R214	08/05/2014	9.00	Call	Bond Future	3,664.6300	3.6646	3,335.5000	3.3355	(8.981)	0	0	0
2013/11/06	R214	08/05/2014	8.99	Put	Bond Future	5,836.2300	5.8362	5,685.5400	5.6855	(2.582)	0	0	0
2013/11/06	R214	08/05/2014	9.01	Put	Bond Future	5,743.0400	5.7430	5,590.5300	5.5905	(2.656)	0	0	0
2013/11/06	R214	08/05/2014	9.00	Put	Bond Future	5,789.2900	5.7893	5,637.8800	5.6379	(2.615)	0	0	0
2013/11/06	R214	08/05/2014	9.01	Call	Bond Future	3,697.7300	3.6977	3,367.5000	3.3675	(8.931)	0	0	0
2013/11/06	R214	08/05/2014	8.99	Call	Bond Future	3,632.0900	3.6321	3,303.6800	3.3037	(9.042)	0	0	0
2013/11/06	R248	07/11/2013			Bond Future	9.1741	97.3313	9.1810	97.2622	0.076	0.0000	0.0000	9,178
2013/11/06	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R248	07/11/2013	7.86	Put	Bond Future	14,931.4300	14.9314	15,000.6100	15.0006	0.463	0	0	0
2013/11/06	R248	07/11/2013	7.85	Put	Bond Future	15,060.5000	15.0605	15,129.6800	15.1297	0.459	0	0	0
2013/11/06	R248	07/11/2013	7.84	Put	Bond Future	15,189.8300	15.1898	15,259.0100	15.2590	0.455	0	0	0
2013/11/06	R248	06/02/2014	9.11	Put	Bond Future	1,582.9700	1.5830	1,653.0200	1.6530	4.425	0	0	0
2013/11/06	R248	06/02/2014			Bond Future	9.2691	98.6114	9.2763	98.5414	0.077	0.0000	0.0000	10,220
2013/11/06	R248	06/02/2014	9.10	Put	Bond Future	1,684.0500	1.6841	1,754.1000	1.7541	4.160	0	0	0
2013/11/06	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/06	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R248	06/02/2014	9.09	Put	Bond Future	1,785.3200	1.7853	1,855.3700	1.8554	3.924	0	0	0
2013/11/06	R248	08/05/2014	9.04	Put	Bond Future	3,180.8000	3.1808	3,253.1700	3.2532	2.275	0	0	0
2013/11/06	R248	08/05/2014			Bond Future	9.3605	95.5091	9.3681	95.4367	0.080	0.0000	0.0000	0
2013/11/06	R248	08/05/2014	9.06	Put	Bond Future	2,976.7300	2.9767	3,049.1000	3.0491	2.431	0	0	0
2013/11/06	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R248	08/05/2014	9.05	Put	Bond Future	3,078.6700	3.0787	3,151.0400	3.1510	2.351	0	0	0
2013/11/06	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/06	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**457386**