



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 07/11/2013 to 07/11/2013

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
2013/11/07	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	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
2013/11/07	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	2025	07/11/2013			Bond Future	109.8926	109.8926	110.1121	110.1121	0.200	0.0000	0.0000	0
2013/11/07	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	2025	07/11/2013	110.99	Put	Bond Future	1,097.4200	1.0974	877.8800	0.8779	(20.005)	0	0	0
2013/11/07	2025	07/11/2013	111.01	Put	Bond Future	1,117.4200	1.1174	897.8800	0.8979	(19.647)	0	0	0
2013/11/07	2025	07/11/2013	111.00	Put	Bond Future	1,107.4200	1.1074	887.8800	0.8879	(19.824)	0	0	0
2013/11/07	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	2025	06/02/2014			Bond Future	110.2637	110.2637	110.2639	110.2639	0.000	0.0000	0.0000	0
2013/11/07	2025	06/02/2014	110.99	Put	Bond Future	726.3300	0.7263	726.1100	0.7261	(0.030)	0	0	0
2013/11/07	2025	06/02/2014	111.01	Put	Bond Future	746.3300	0.7463	746.1100	0.7461	(0.029)	0	0	0
2013/11/07	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	2025	06/02/2014	111.00	Put	Bond Future	736.3300	0.7363	736.1100	0.7361	(0.030)	0	0	0
2013/11/07	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	2037	07/11/2013			Bond Future	9.0910	96.7028	9.0400	97.1725	(0.561)	0.0000	0.0000	0
2013/11/07	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	2037	07/11/2013	9.43	Call	Bond Future	3,025.7700	3.0258	3,495.4300	3.4954	15.522	0	0	0
2013/11/07	2037	07/11/2013	9.41	Call	Bond Future	2,851.6300	2.8516	3,321.2900	3.3213	16.470	0	0	0
2013/11/07	2037	07/11/2013	9.42	Call	Bond Future	2,938.7700	2.9388	3,408.4300	3.4084	15.982	0	0	0
2013/11/07	2037	06/02/2014			Bond Future	9.1878	93.7178	9.0681	94.8052	(1.303)	0.0000	0.0000	1,652
2013/11/07	2037	06/02/2014	9.38	Call	Bond Future	1,704.2000	1.7042	2,791.6300	2.7916	63.809	0	0	0
2013/11/07	2037	06/02/2014	9.39	Call	Bond Future	1,791.4900	1.7915	2,878.9200	2.8789	60.700	0	0	0
2013/11/07	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	2037	06/02/2014	9.37	Call	Bond Future	1,616.7700	1.6168	2,704.2000	2.7042	67.259	0	0	0
2013/11/07	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	2037	08/05/2014			Bond Future	9.2874	94.9713	9.1639	96.0732	(1.330)	0.0000	0.0000	0
2013/11/07	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	2037	08/05/2014	9.38	Call	Bond Future	812.7800	0.8128	1,914.7200	1.9147	135.577	0	0	0
2013/11/07	2037	08/05/2014	9.39	Call	Bond Future	899.8400	0.8998	2,001.7800	2.0018	122.460	0	0	0
2013/11/07	2037	08/05/2014	9.37	Call	Bond Future	725.5800	0.7256	1,827.5200	1.8275	151.870	0	0	0
2013/11/07	2037	07/08/2014	9.06	Put	Bond Future	2,885.0000	2.8850	1,767.7200	1.7677	(38.727)	0	0	0
2013/11/07	2037	07/08/2014			Bond Future	9.3842	92.0497	9.2567	93.1670	(1.358)	0.0000	0.0000	0
2013/11/07	2037	07/08/2014	9.05	Put	Bond Future	2,976.3000	2.9763	1,859.0200	1.8590	(37.539)	0	0	0
2013/11/07	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	2037	07/08/2014	9.04	Put	Bond Future	3,067.7400	3.0677	1,950.4600	1.9505	(36.420)	0	0	0
2013/11/07	2038	07/11/2013			Bond Future	106.0568	106.0568	106.0585	106.0585	0.002	0.0000	0.0000	0
2013/11/07	2038	07/11/2013	109.99	Put	Bond Future	3,933.2400	3.9332	3,931.4800	3.9315	(0.045)	0	0	0
2013/11/07	2038	07/11/2013	110.00	Put	Bond Future	3,943.2400	3.9432	3,941.4800	3.9415	(0.045)	0	0	0
2013/11/07	2038	07/11/2013	110.01	Put	Bond Future	3,953.2400	3.9532	3,951.4800	3.9515	(0.045)	0	0	0

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2013/11/07	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	2038	06/02/2014	107.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	2038	06/02/2014			Bond Future	106.2411	106.2411	106.2427	106.2427	0.001	0.0000	0.0000	24
2013/11/07	2038	06/02/2014	107.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	2038	06/02/2014	106.99	Put	Bond Future	748.9000	0.7489	747.3400	0.7473	(0.208)	0	0	0
2013/11/07	2038	06/02/2014	107.01	Put	Bond Future	768.9000	0.7689	767.3400	0.7673	(0.203)	0	0	0
2013/11/07	2038	06/02/2014	106.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	2038	06/02/2014	107.00	Put	Bond Future	758.9000	0.7589	757.3400	0.7573	(0.206)	0	0	0
2013/11/07	2050	07/11/2013	109.99	Call	Bond Future	540.4100	0.5404	1,075.1600	1.0752	98.953	0	0	0
2013/11/07	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	2050	07/11/2013			Bond Future	110.5304	110.5304	111.0652	111.0652	0.484	0.0000	0.0000	0
2013/11/07	2050	07/11/2013	110.00	Call	Bond Future	530.4100	0.5304	1,065.1600	1.0652	100.818	0	0	0
2013/11/07	2050	07/11/2013	110.01	Call	Bond Future	520.4100	0.5204	1,055.1600	1.0552	102.756	0	0	0
2013/11/07	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	2050	06/02/2014			Bond Future	110.6377	110.6377	110.6396	110.6396	0.002	0.0000	0.0000	472
2013/11/07	2050	06/02/2014	110.00	Call	Bond Future	637.7100	0.6377	639.5700	0.6396	0.292	0	0	0
2013/11/07	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	2050	06/02/2014	110.01	Call	Bond Future	627.7100	0.6277	629.5700	0.6296	0.296	0	0	0
2013/11/07	2050	06/02/2014	109.99	Call	Bond Future	647.7100	0.6477	649.5700	0.6496	0.287	0	0	0
2013/11/07	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	AL37	07/11/2013			Index Future	410.1600	410.1600	409.8280	409.8280	(0.081)	0.0000	0.0000	0
2013/11/07	AL37	06/02/2014			Index Future	415.5550	415.5550	416.5230	416.5230	0.233	0.0000	0.0000	0
2013/11/07	AL37	08/05/2014			Index Future	421.1130	421.1130	422.0930	422.0930	0.233	0.0000	0.0000	0
2013/11/07	AL7T	07/11/2013			Index Future	482.9160	482.9160	483.0160	483.0160	0.021	0.0000	0.0000	0
2013/11/07	AL7T	06/02/2014			Index Future	489.2670	489.2670	491.6140	491.6140	0.480	0.0000	0.0000	1
2013/11/07	AL7T	08/05/2014			Index Future	495.8110	495.8110	498.1900	498.1900	0.480	0.0000	0.0000	0
2013/11/07	ALBI	07/11/2013			Index Future	433.8960	433.8960	434.2860	434.2860	0.090	0.0000	0.0000	0

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2013/11/07	ALBI	06/02/2014			Index Future	439.6020	439.6020	441.9140	441.9140	0.526	0.0000	0.0000	785
2013/11/07	ALBI	08/05/2014			Index Future	445.4820	445.4820	447.8250	447.8250	0.526	0.0000	0.0000	85
2013/11/07	ALBI	07/08/2014			Index Future	451.7460	451.7460	454.1210	454.1210	0.526	0.0000	0.0000	0
2013/11/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/11/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	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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2013/11/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/07	EL28	07/11/2013			Bond Future	111.1569	111.1569	114.6391	114.6391	3.133	0.0000	0.0000	0
2013/11/07	EL28	07/11/2013	110.00	Call	Bond Future	1,156.9500	1.1569	4,639.0500	4.6390	300.972	0	0	0
2013/11/07	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	EL28	07/11/2013	110.01	Call	Bond Future	1,146.9500	1.1469	4,629.0500	4.6290	303.596	0	0	0
2013/11/07	EL28	07/11/2013	109.99	Call	Bond Future	1,166.9500	1.1669	4,649.0500	4.6490	298.393	0	0	0
2013/11/07	EL28	06/02/2014			Bond Future	112.6327	112.6327	112.6348	112.6348	0.002	0.0000	0.0000	0
2013/11/07	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	EL28	06/02/2014	111.01	Call	Bond Future	1,622.7000	1.6227	1,624.8300	1.6248	0.131	0	0	0
2013/11/07	EL28	06/02/2014	110.99	Call	Bond Future	1,642.7000	1.6427	1,644.8300	1.6448	0.130	0	0	0
2013/11/07	EL28	06/02/2014	111.00	Call	Bond Future	1,632.7000	1.6327	1,634.8300	1.6348	0.130	0	0	0
2013/11/07	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	ES33	07/11/2013			Bond Future	9.6163	82.5895	9.5750	82.9001	(0.429)	0.0000	0.0000	0
2013/11/07	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	ES33	07/11/2013	8.51	Put	Bond Future	8,998.3200	8.9983	8,687.7100	8.6877	(3.452)	0	0	0
2013/11/07	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	ES33	07/11/2013	8.49	Put	Bond Future	9,174.7500	9.1748	8,864.1400	8.8641	(3.385)	0	0	0
2013/11/07	ES33	07/11/2013	8.50	Put	Bond Future	9,086.4700	9.0865	8,775.8600	8.7759	(3.418)	0	0	0
2013/11/07	ES33	06/02/2014	9.54	Put	Bond Future	1,460.4800	1.4605	608.0400	0.6080	(58.367)	0	0	0
2013/11/07	ES33	06/02/2014			Bond Future	9.7359	83.6757	9.6209	84.5281	(1.181)	0.0000	0.0000	6,292
2013/11/07	ES33	06/02/2014	9.56	Put	Bond Future	1,309.5300	1.3095	457.0900	0.4571	(65.095)	0	0	0
2013/11/07	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	ES33	06/02/2014	9.55	Put	Bond Future	1,384.9500	1.3850	532.5100	0.5325	(61.550)	0	0	0
2013/11/07	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	ES33	08/05/2014	9.55	Put	Bond Future	2,238.5800	2.2386	1,374.7500	1.3747	(38.588)	0	0	0
2013/11/07	ES33	08/05/2014			Bond Future	9.8539	81.0123	9.7351	81.8762	(1.206)	0.0000	0.0000	0
2013/11/07	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	ES33	08/05/2014	9.54	Put	Bond Future	2,313.8700	2.3139	1,450.0400	1.4500	(37.333)	0	0	0
2013/11/07	ES33	08/05/2014	9.56	Put	Bond Future	2,163.3900	2.1634	1,299.5600	1.2996	(39.929)	0	0	0
2013/11/07	GOVI	07/11/2013			GOVI	433.4300	433.4300	433.7310	433.7310	0.069	0.0000	0.0000	0
2013/11/07	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	GOVI	07/11/2013	445.99	Put	GOVI	125,600.0000	12.5600	122,590.0000	12.2590	(2.396)	0	0	0

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2013/11/07	GOVI	07/11/2013	446.01	Put	GOVI	125,800.0000	12.5800	122,790.0000	12.2790	(2.393)	0	0	0
2013/11/07	GOVI	07/11/2013	446.00	Put	GOVI	125,700.0000	12.5700	122,690.0000	12.2690	(2.395)	0	0	0
2013/11/07	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	12,970.0000	1.2970	100.000	0	0	0
2013/11/07	GOVI	06/02/2014			GOVI	439.1300	439.1300	441.2870	441.2870	0.491	0.0000	0.0000	366
2013/11/07	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	12,870.0000	1.2870	100.000	0	0	0
2013/11/07	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	12,770.0000	1.2770	100.000	0	0	0
2013/11/07	GOVI	06/02/2014	439.99	Put	GOVI	8,600.0000	0.8600	0.0000	0.0000	(100.000)	0	0	0
2013/11/07	GOVI	06/02/2014	440.01	Put	GOVI	8,800.0000	0.8800	0.0000	0.0000	(100.000)	0	0	0
2013/11/07	GOVI	06/02/2014	440.00	Put	GOVI	8,700.0000	0.8700	0.0000	0.0000	(100.000)	0	0	0
2013/11/07	GOVI	08/05/2014	442.00	Call	GOVI	30,030.0000	3.0030	51,890.0000	5.1890	72.794	0	0	0
2013/11/07	GOVI	08/05/2014			GOVI	445.0030	445.0030	447.1890	447.1890	0.491	0.0000	0.0000	0
2013/11/07	GOVI	08/05/2014	442.01	Call	GOVI	29,930.0000	2.9930	51,790.0000	5.1790	73.037	0	0	0
2013/11/07	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	GOVI	08/05/2014	441.99	Call	GOVI	30,130.0000	3.0130	51,990.0000	5.1990	72.552	0	0	0
2013/11/07	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	GOVI	07/08/2014			GOVI	451.2610	451.2610	453.4770	453.4770	0.491	0.0000	0.0000	0
2013/11/07	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	GOVI	07/08/2014	459.99	Put	GOVI	87,290.0000	8.7290	65,130.0000	6.5130	(25.387)	0	0	0
2013/11/07	GOVI	07/08/2014	460.01	Put	GOVI	87,490.0000	8.7490	65,330.0000	6.5330	(25.329)	0	0	0
2013/11/07	GOVI	07/08/2014	460.00	Put	GOVI	87,390.0000	8.7390	65,230.0000	6.5230	(25.358)	0	0	0
2013/11/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/11/07	IGOV	07/11/2013			Index Future	198.0170	198.0170	198.3550	198.3550	0.171	0.0000	0.0000	0
2013/11/07	IGOV	06/02/2014			Index Future	200.6460	200.6460	200.8380	200.8380	0.096	0.0000	0.0000	1,333
2013/11/07	IGOV	08/05/2014			Index Future	203.3540	203.3540	203.5490	203.5490	0.096	0.0000	0.0000	7
2013/11/07	ILBI	07/11/2013			Index Future	536.4400	536.4400	536.4400	536.4400	0.000	0.0000	0.0000	0
2013/11/07	ILBI	06/02/2014			Index Future	543.6630	543.6630	543.3500	543.3500	(0.058)	0.0000	0.0000	186
2013/11/07	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/11/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/11/07	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/11/07	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/11/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/11/07	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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2013/11/07	JBAF	20/11/2013			Jibar Tradeable Future	5.1500	94.8500	5.1600	94.8400	0.194	0.0000	0.0000	100
2013/11/07	JBAF	18/12/2013			Jibar Tradeable Future	5.1600	94.8400	5.1700	94.8300	0.194	0.0000	0.0000	1,500
2013/11/07	JBAF	15/01/2014			Jibar Tradeable Future	5.2000	94.8000	5.1900	94.8100	(0.192)	0.0000	0.0000	1,000
2013/11/07	JBAF	19/02/2014			Jibar Tradeable Future	5.2800	94.7200	5.2500	94.7500	(0.568)	0.0000	0.0000	0
2013/11/07	JBAF	19/03/2014			Jibar Tradeable Future	5.3600	94.6400	5.3300	94.6700	(0.560)	0.0000	0.0000	400
2013/11/07	JBAF	16/04/2014			Jibar Tradeable Future	5.4500	94.5500	5.4100	94.5900	(0.734)	0.0000	0.0000	0
2013/11/07	JBAF	18/06/2014			Jibar Tradeable Future	5.6700	94.3300	5.6200	94.3800	(0.882)	0.0000	0.0000	2,000
2013/11/07	JBAF	17/09/2014			Jibar Tradeable Future	6.0300	93.9700	5.9800	94.0200	(0.829)	0.0000	0.0000	1,000
2013/11/07	JBAF	17/12/2014			Jibar Tradeable Future	6.3000	93.7000	6.2600	93.7400	(0.635)	0.0000	0.0000	0
2013/11/07	JBAF	18/03/2015			Jibar Tradeable Future	6.5800	93.4200	6.5500	93.4500	(0.456)	0.0000	0.0000	150
2013/11/07	JBAF	17/06/2015			Jibar Tradeable Future	6.8500	93.1500	6.8100	93.1900	(0.584)	0.0000	0.0000	2,100
2013/11/07	JBAF	16/09/2015			Jibar Tradeable Future	7.1200	92.8800	7.0700	92.9300	(0.702)	0.0000	0.0000	0
2013/11/07	R023	07/11/2013	6.50	Put	Bond Future	9,120.4400	9.1204	9,080.9000	9.0809	(0.434)	0	0	0
2013/11/07	R023	07/11/2013			Bond Future	7.8261	101.0490	7.8200	101.0885	(0.078)	0.0000	0.0000	0
2013/11/07	R023	07/11/2013	6.49	Put	Bond Future	9,193.1700	9.1932	9,153.6300	9.1536	(0.430)	0	0	0
2013/11/07	R023	07/11/2013	6.51	Put	Bond Future	9,047.7600	9.0478	9,008.2200	9.0082	(0.437)	0	0	0
2013/11/07	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R023	06/02/2014			Bond Future	7.9268	102.3779	7.8372	102.9469	(1.131)	0.0000	0.0000	11,257
2013/11/07	R023	06/02/2014	7.84	Put	Bond Future	551.3100	0.5513	0.0000	0.0000	(100.000)	0	0	0
2013/11/07	R023	06/02/2014	7.86	Put	Bond Future	423.9900	0.4240	0.0000	0.0000	(100.000)	0	0	0
2013/11/07	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	17.7200	0.0177	100.000	0	0	0
2013/11/07	R023	06/02/2014	7.85	Put	Bond Future	487.6300	0.4876	0.0000	0.0000	(100.000)	0	0	0
2013/11/07	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	81.4000	0.0814	100.000	0	0	0
2013/11/07	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	145.0400	0.1450	100.000	0	0	0
2013/11/07	R023	08/05/2014			Bond Future	8.0247	99.8301	7.9314	100.4067	(1.162)	0.0000	0.0000	0
2013/11/07	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R023	08/05/2014	7.59	Put	Bond Future	2,724.5300	2.7245	2,147.9500	2.1479	(21.163)	0	0	0
2013/11/07	R023	08/05/2014	7.61	Put	Bond Future	2,597.0800	2.5971	2,020.5000	2.0205	(22.201)	0	0	0
2013/11/07	R023	08/05/2014	7.60	Put	Bond Future	2,660.7800	2.6608	2,084.2000	2.0842	(21.670)	0	0	0
2013/11/07	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R157	07/11/2013			Bond Future	6.0464	114.9370	6.0750	114.8837	0.474	0.0000	0.0000	0
2013/11/07	R157	07/11/2013	5.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R157	07/11/2013	5.59	Put	Bond Future	854.7900	0.8548	908.1500	0.9081	6.242	0	0	0
2013/11/07	R157	07/11/2013	5.61	Put	Bond Future	817.1500	0.8172	870.5100	0.8705	6.530	0	0	0
2013/11/07	R157	07/11/2013	5.60	Put	Bond Future	835.9700	0.8360	889.3300	0.8893	6.383	0	0	0
2013/11/07	R157	07/11/2013	5.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R157	07/11/2013	5.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R157	06/02/2014	5.64	Call	Bond Future	151.0700	0.1511	167.5800	0.1676	10.929	0	0	0
2013/11/07	R157	06/02/2014	5.65	Put	Bond Future	1,016.8300	1.0168	955.5500	0.9556	(6.027)	0	0	0
2013/11/07	R157	06/02/2014			Bond Future	6.1850	116.4486	6.1362	116.5267	(0.788)	0.0000	0.0000	32,209
2013/11/07	R157	06/02/2014	5.65	Call	Bond Future	154.9000	0.1549	171.7400	0.1717	10.872	0	0	0
2013/11/07	R157	06/02/2014	5.66	Call	Bond Future	158.8100	0.1588	175.9700	0.1760	10.805	0	0	0
2013/11/07	R157	06/02/2014	5.64	Put	Bond Future	1,029.2000	1.0292	967.5900	0.9676	(5.986)	0	0	0

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2013/11/07	R157	06/02/2014	5.66	Put	Bond Future	1,004.5500		1.0045	943.5900	0.9436	(6.068)	0	0	0
2013/11/07	R157	08/05/2014	5.20	Call	Bond Future	98.0600		0.0981	108.5700	0.1086	10.718	0	0	0
2013/11/07	R157	08/05/2014			Bond Future	6.3422		111.1976	6.2836	111.2768	(0.924)	0.0000	0.0000	0
2013/11/07	R157	08/05/2014	5.21	Call	Bond Future	99.9400		0.0999	110.6000	0.1106	10.666	0	0	0
2013/11/07	R157	08/05/2014	5.19	Call	Bond Future	96.2200		0.0962	106.5600	0.1066	10.746	0	0	0
2013/11/07	R157	08/05/2014	5.20	Put	Bond Future	1,654.2100		1.6542	1,585.6000	1.5856	(4.148)	0	0	0
2013/11/07	R157	08/05/2014	5.19	Put	Bond Future	1,666.1300		1.6661	1,597.3500	1.5974	(4.128)	0	0	0
2013/11/07	R157	08/05/2014	5.21	Put	Bond Future	1,642.3300		1.6423	1,573.8700	1.5739	(4.168)	0	0	0
2013/11/07	R157	07/08/2014	6.76	Put	Bond Future	506.8500		0.5069	472.4700	0.4725	(6.783)	0	0	0
2013/11/07	R157	07/08/2014			Bond Future	6.4925		112.7629	6.4195	112.8429	(1.123)	0.0000	0.0000	0
2013/11/07	R157	07/08/2014	6.75	Put	Bond Future	511.1900		0.5112	476.6000	0.4766	(6.767)	0	0	0
2013/11/07	R157	07/08/2014	6.74	Call	Bond Future	786.5000		0.7865	831.7200	0.8317	5.750	0	0	0
2013/11/07	R157	07/08/2014	6.75	Call	Bond Future	793.0600		0.7931	838.4900	0.8385	5.728	0	0	0
2013/11/07	R157	07/08/2014	6.76	Call	Bond Future	799.6400		0.7996	845.2800	0.8453	5.708	0	0	0
2013/11/07	R157	07/08/2014	6.74	Put	Bond Future	515.5500		0.5155	480.7500	0.4808	(6.750)	0	0	0
2013/11/07	R157	06/11/2014	6.19	Put	Bond Future	550.4500		0.5505	954.4200	0.9544	73.389	0	0	0
2013/11/07	R157	06/11/2014			Bond Future	6.8398		107.4655	6.7435	107.5468	(1.407)	0.0000	0.0000	0
2013/11/07	R157	06/11/2014	6.21	Put	Bond Future	533.4400		0.5334	944.0900	0.9441	76.981	0	0	0
2013/11/07	R157	06/11/2014	6.20	Put	Bond Future	541.9400		0.5419	949.2400	0.9492	75.156	0	0	0
2013/11/07	R157	06/11/2014	6.21	Call	Bond Future	0.0000		0.0000	491.9000	0.4919	100.000	0	0	0
2013/11/07	R157	06/11/2014	6.19	Call	Bond Future	0.0000		0.0000	485.2200	0.4852	100.000	0	0	0
2013/11/07	R157	06/11/2014	6.20	Call	Bond Future	0.0000		0.0000	488.5500	0.4885	100.000	0	0	0
2013/11/07	R186	07/11/2013	8.16	Put	Bond Future	260.0100		0.2600	0.0000	0.0000	(100.000)	0	0	0
2013/11/07	R186	07/11/2013	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R186	07/11/2013			Bond Future	8.1510		122.8179	8.1350	122.9622	(0.197)	8.1638	8.1360	0
2013/11/07	R186	07/11/2013	6.50	Put	Bond Future	16,227.5800		16.2276	16,083.3300	16.0833	(0.889)	0	0	0
2013/11/07	R186	07/11/2013	8.15	Put	Bond Future	303.2300		0.3032	0.0000	0.0000	(100.000)	0	0	0
2013/11/07	R186	07/11/2013	6.75	Put	Bond Future	13,581.1700		13.5812	13,436.9200	13.4369	(1.062)	0	0	0
2013/11/07	R186	07/11/2013	8.14	Call	Bond Future	251.5300		0.2515	44.9900	0.0450	(82.113)	0	0	0
2013/11/07	R186	07/11/2013	8.50	Call	Bond Future	3,078.5400		3.0785	3,222.7900	3.2228	4.686	0	0	0
2013/11/07	R186	07/11/2013	8.75	Call	Bond Future	5,215.3400		5.2153	5,359.5900	5.3596	2.766	0	0	0
2013/11/07	R186	07/11/2013	8.25	Put	Bond Future	43.5100		0.0435	0.0000	0.0000	(100.000)	0	0	0
2013/11/07	R186	07/11/2013	8.00	Call	Bond Future	9.9600		0.0100	0.0000	0.0000	(100.000)	0	0	0
2013/11/07	R186	07/11/2013	8.15	Call	Bond Future	293.8900		0.2939	134.9100	0.1349	(54.095)	0	0	0
2013/11/07	R186	07/11/2013	6.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R186	07/11/2013	8.16	Call	Bond Future	340.4900		0.3405	224.7300	0.2247	(33.998)	0	0	0
2013/11/07	R186	07/11/2013	8.00	Put	Bond Future	1,378.1500		1.3781	1,223.9400	1.2239	(11.190)	0	0	0
2013/11/07	R186	07/11/2013	8.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R186	07/11/2013	9.00	Call	Bond Future	7,296.7100		7.2967	7,440.9600	7.4410	1.977	0	0	0
2013/11/07	R186	07/11/2013	8.25	Call	Bond Future	928.1300		0.9281	1,028.8700	1.0289	10.854	0	0	0
2013/11/07	R186	07/11/2013	6.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R186	07/11/2013	8.14	Put	Bond Future	350.7900		0.3508	0.0000	0.0000	(100.000)	0	0	0
2013/11/07	R186	07/11/2013	8.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R186	06/02/2014	8.75	Put	Bond Future	1,379.1100		1.3791	1,161.3100	1.1613	(15.793)	0	0	250
2013/11/07	R186	06/02/2014			Bond Future	8.2457		119.1437	8.1565	119.9306	(1.081)	0.0000	0.0000	55,932
2013/11/07	R186	06/02/2014	7.75	Call	Bond Future	1,344.5500		1.3446	1,573.5300	1.5735	17.030	0	0	0
2013/11/07	R186	06/02/2014	7.74	Put	Bond Future	5,881.8900		5.8819	5,320.7500	5.3208	(9.540)	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
2013/11/07	R186	06/02/2014	7.76	Put	Bond Future	5,748.5000	5.7485	5,193.8200	5.1938	(9.649)	0	0	0
2013/11/07	R186	06/02/2014	8.75	Call	Bond Future	5,695.9200	5.6959	6,265.0200	6.2650	9.991	0	0	0
2013/11/07	R186	06/02/2014	7.75	Put	Bond Future	5,814.9800	5.8150	5,257.0600	5.2571	(9.595)	0	0	0
2013/11/07	R186	06/02/2014	7.76	Call	Bond Future	1,370.5800	1.3706	1,602.8000	1.6028	16.943	0	0	0
2013/11/07	R186	06/02/2014	7.74	Call	Bond Future	1,318.8600	1.3189	1,544.6200	1.5446	17.118	0	0	0
2013/11/07	R186	08/05/2014	7.50	Put	Bond Future	9,179.6400	9.1796	8,590.1200	8.5901	(6.422)	0	0	0
2013/11/07	R186	08/05/2014			Bond Future	8.3427	120.7373	8.2503	121.5347	(1.108)	0.0000	0.0000	540
2013/11/07	R186	08/05/2014	7.09	Put	Bond Future	12,358.3000	12.3583	11,689.6200	11.6896	(5.411)	0	0	0
2013/11/07	R186	08/05/2014	7.10	Call	Bond Future	885.9500	0.8859	1,016.3000	1.0163	14.713	0	0	0
2013/11/07	R186	08/05/2014	8.50	Call	Bond Future	5,086.1900	5.0862	5,537.4000	5.5374	8.871	0	0	0
2013/11/07	R186	08/05/2014	7.11	Call	Bond Future	899.9900	0.9000	1,032.0000	1.0320	14.668	0	0	0
2013/11/07	R186	08/05/2014	7.09	Call	Bond Future	872.0700	0.8721	1,000.7700	1.0008	14.758	0	0	0
2013/11/07	R186	08/05/2014	8.50	Put	Bond Future	3,746.5900	3.7466	3,400.4200	3.4004	(9.240)	0	0	1,933
2013/11/07	R186	08/05/2014	7.11	Put	Bond Future	12,190.8500	12.1909	11,525.4800	11.5255	(5.458)	0	0	0
2013/11/07	R186	08/05/2014	7.50	Call	Bond Future	1,618.2300	1.6182	1,826.0900	1.8261	12.845	0	0	1,933
2013/11/07	R186	08/05/2014	7.10	Put	Bond Future	12,274.4400	12.2744	11,607.4100	11.6074	(5.434)	0	0	0
2013/11/07	R186	07/08/2014	8.31	Call	Bond Future	4,755.2400	4.7552	5,152.2500	5.1523	8.349	0	0	0
2013/11/07	R186	07/08/2014			Bond Future	8.4336	117.1443	8.3378	117.9526	(1.136)	0.0000	0.0000	0
2013/11/07	R186	07/08/2014	8.92	Put	Bond Future	3,500.5300	3.5005	3,209.9400	3.2099	(8.301)	0	0	840
2013/11/07	R186	07/08/2014	8.29	Call	Bond Future	4,676.4500	4.6764	5,069.2900	5.0693	8.400	0	0	0
2013/11/07	R186	07/08/2014	8.30	Call	Bond Future	4,715.7500	4.7157	5,110.6800	5.1107	8.375	0	0	0
2013/11/07	R186	07/08/2014	8.29	Put	Bond Future	5,891.0900	5.8911	5,475.6000	5.4756	(7.053)	0	0	0
2013/11/07	R186	07/08/2014	8.31	Put	Bond Future	5,799.6000	5.7996	5,388.2800	5.3883	(7.092)	0	0	0
2013/11/07	R186	07/08/2014	8.92	Call	Bond Future	7,487.8100	7.4878	8,005.5500	8.0055	6.914	0	0	0
2013/11/07	R186	07/08/2014	8.30	Put	Bond Future	5,845.2100	5.8452	5,431.8100	5.4318	(7.072)	0	0	0
2013/11/07	R186	06/11/2014	8.14	Call	Bond Future	0.0000	0.0000	5,018.5600	5.0186	100.000	0	0	0
2013/11/07	R186	06/11/2014	8.15	Put	Bond Future	3,245.7500	3.2457	7,482.0100	7.4820	130.517	0	0	0
2013/11/07	R186	06/11/2014			Bond Future	8.5381	118.7132	8.4387	119.5326	(1.164)	0.0000	0.0000	0
2013/11/07	R186	06/11/2014	9.17	Call	Bond Future	5,024.5000	5.0245	9,543.7800	9.5438	89.945	0	0	0
2013/11/07	R186	06/11/2014	8.15	Call	Bond Future	0.0000	0.0000	5,055.5800	5.0556	100.000	0	0	0
2013/11/07	R186	06/11/2014	8.16	Call	Bond Future	0.0000	0.0000	5,092.7400	5.0927	100.000	0	0	0
2013/11/07	R186	06/11/2014	9.17	Put	Bond Future	0.0000	0.0000	3,699.9600	3.7000	100.000	0	0	2,010
2013/11/07	R186	06/11/2014	8.14	Put	Bond Future	3,331.0600	3.3311	7,530.3000	7.5303	126.063	0	0	0
2013/11/07	R186	06/11/2014	8.16	Put	Bond Future	3,160.5300	3.1605	7,433.9500	7.4339	135.212	0	0	0
2013/11/07	R197	07/11/2013			Bond Future	280.8613	280.8613	280.8602	280.8602	0.000	0.0000	0.0000	0
2013/11/07	R197	07/11/2013	279.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R197	07/11/2013	280.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R197	07/11/2013	280.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R197	07/11/2013	279.99	Call	Bond Future	871.3500	0.8714	870.2200	0.8702	(0.130)	0	0	0
2013/11/07	R197	07/11/2013	280.00	Call	Bond Future	861.3500	0.8614	860.2200	0.8602	(0.131)	0	0	0
2013/11/07	R197	07/11/2013	280.01	Call	Bond Future	851.3500	0.8514	850.2200	0.8502	(0.133)	0	0	0
2013/11/07	R197	06/02/2014			Bond Future	278.9446	278.9446	278.9435	278.9435	0.000	0.0000	0.0000	2,049
2013/11/07	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R197	06/02/2014	279.99	Put	Bond Future	1,045.4300	1.0454	1,046.5400	1.0465	0.106	0	0	0
2013/11/07	R197	06/02/2014	280.01	Put	Bond Future	1,065.4300	1.0654	1,066.5400	1.0665	0.104	0	0	0
2013/11/07	R197	06/02/2014	280.00	Put	Bond Future	1,055.4300	1.0554	1,056.5400	1.0565	0.105	0	0	0
2013/11/07	R197	06/02/2014	280.01	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
2013/11/07	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R201	07/11/2013	4.79	Put	Bond Future	29.1500	0.0292	22.0000	0.0220	(24.528)	0	0	0
2013/11/07	R201	07/11/2013			Bond Future	4.7937	107.6487	4.8100	107.6308	0.339	0.0000	0.0000	0
2013/11/07	R201	07/11/2013	4.80	Put	Bond Future	23.7600	0.0238	11.0000	0.0110	(53.704)	0	0	0
2013/11/07	R201	07/11/2013	4.81	Put	Bond Future	19.0800	0.0191	0.0000	0.0000	(100.000)	0	0	0
2013/11/07	R201	07/11/2013	4.79	Call	Bond Future	25.0300	0.0250	0.0000	0.0000	(100.000)	0	0	0
2013/11/07	R201	07/11/2013	4.80	Call	Bond Future	30.6400	0.0306	0.0000	0.0000	(100.000)	0	0	0
2013/11/07	R201	07/11/2013	4.81	Call	Bond Future	36.9600	0.0370	0.0000	0.0000	(100.000)	0	0	0
2013/11/07	R201	06/02/2014	5.24	Put	Bond Future	48.0600	0.0481	47.5700	0.0476	(1.020)	0	0	0
2013/11/07	R201	06/02/2014			Bond Future	4.6380	104.6566	4.6396	104.6551	0.036	0.0000	0.0000	0
2013/11/07	R201	06/02/2014	5.26	Put	Bond Future	45.3800	0.0454	44.9000	0.0449	(1.058)	0	0	0
2013/11/07	R201	06/02/2014	5.24	Call	Bond Future	561.1700	0.5612	559.2500	0.5592	(0.342)	0	0	0
2013/11/07	R201	06/02/2014	5.25	Put	Bond Future	46.6400	0.0466	46.1500	0.0462	(1.051)	0	0	0
2013/11/07	R201	06/02/2014	5.25	Call	Bond Future	568.2400	0.5682	566.3200	0.5663	(0.338)	0	0	0
2013/11/07	R201	06/02/2014	5.26	Call	Bond Future	575.4700	0.5755	573.5600	0.5736	(0.332)	0	0	0
2013/11/07	R201	08/05/2014			Bond Future	4.3201	106.0563	4.3225	106.0549	0.056	0.0000	0.0000	0
2013/11/07	R201	08/05/2014	4.75	Call	Bond Future	386.8700	0.3869	385.3000	0.3853	(0.406)	0	0	0
2013/11/07	R201	08/05/2014	4.76	Call	Bond Future	390.9500	0.3909	389.3800	0.3894	(0.402)	0	0	0
2013/11/07	R201	08/05/2014	4.74	Call	Bond Future	382.8200	0.3828	381.2500	0.3813	(0.410)	0	0	0
2013/11/07	R201	08/05/2014	4.76	Put	Bond Future	123.6900	0.1237	123.6000	0.1236	(0.073)	0	0	0
2013/11/07	R201	08/05/2014	4.75	Put	Bond Future	125.6700	0.1257	125.5800	0.1256	(0.072)	0	0	0
2013/11/07	R201	08/05/2014	4.74	Put	Bond Future	127.6800	0.1277	127.5900	0.1276	(0.070)	0	0	0
2013/11/07	R201	07/08/2014	5.31	Put	Bond Future	10.1700	0.0102	10.1700	0.0102	0.000	0	0	0
2013/11/07	R201	07/08/2014			Bond Future	3.3398	103.1387	3.3444	103.1370	0.139	0.0000	0.0000	0
2013/11/07	R201	07/08/2014	5.30	Put	Bond Future	10.3700	0.0104	10.3700	0.0104	0.000	0	0	0
2013/11/07	R201	07/08/2014	5.31	Call	Bond Future	725.8400	0.7258	724.1400	0.7241	(0.234)	0	0	0
2013/11/07	R201	07/08/2014	5.29	Call	Bond Future	719.0300	0.7190	717.3300	0.7173	(0.236)	0	0	0
2013/11/07	R201	07/08/2014	5.30	Call	Bond Future	722.4400	0.7224	720.7400	0.7207	(0.235)	0	0	0
2013/11/07	R201	07/08/2014	5.29	Put	Bond Future	10.5700	0.0106	10.5700	0.0106	0.000	0	0	0
2013/11/07	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	541.0300	0.5410	100.000	0	0	0
2013/11/07	R202	07/11/2013			Bond Future	208.9272	208.9272	209.5510	209.5510	0.299	0.0000	0.0000	0
2013/11/07	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	561.0300	0.5610	100.000	0	0	0
2013/11/07	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	551.0300	0.5510	100.000	0	0	0
2013/11/07	R202	07/11/2013	208.99	Put	Bond Future	62.8300	0.0628	0.0000	0.0000	(100.000)	0	0	0
2013/11/07	R202	07/11/2013	209.01	Put	Bond Future	82.8300	0.0828	0.0000	0.0000	(100.000)	0	0	0
2013/11/07	R202	07/11/2013	209.00	Put	Bond Future	72.8300	0.0728	0.0000	0.0000	(100.000)	0	0	0
2013/11/07	R202	06/02/2014	208.99	Put	Bond Future	287.8700	0.2879	0.0000	0.0000	(100.000)	0	0	0
2013/11/07	R202	06/02/2014			Bond Future	208.7021	208.7021	209.3343	209.3343	0.303	0.0000	0.0000	43,449
2013/11/07	R202	06/02/2014	209.01	Put	Bond Future	307.8700	0.3079	0.0000	0.0000	(100.000)	0	0	0
2013/11/07	R202	06/02/2014	208.99	Call	Bond Future	0.0000	0.0000	344.2900	0.3443	100.000	0	0	0
2013/11/07	R202	06/02/2014	209.00	Put	Bond Future	297.8700	0.2979	0.0000	0.0000	(100.000)	0	0	0
2013/11/07	R202	06/02/2014	209.00	Call	Bond Future	0.0000	0.0000	334.2900	0.3343	100.000	0	0	0
2013/11/07	R202	06/02/2014	209.01	Call	Bond Future	0.0000	0.0000	324.2900	0.3243	100.000	0	0	0
2013/11/07	R203	07/11/2013	6.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R203	07/11/2013			Bond Future	6.7413	106.3373	6.7800	106.2042	0.575	0.0000	0.0000	0

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2013/11/07	R203	07/11/2013	5.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R203	07/11/2013	5.71	Put	Bond Future	3,619.9500	3.6200	3,753.0300	3.7530	3.676	0	0	0
2013/11/07	R203	07/11/2013	6.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R203	07/11/2013	571.00	Call	Bond Future	104,107.7300	104.1077	103,974.6500	103.9747	(0.128)	0	0	0
2013/11/07	R203	07/11/2013	5.99	Put	Bond Future	2,622.1800	2.6222	2,755.2600	2.7553	5.075	0	0	0
2013/11/07	R203	07/11/2013	6.01	Put	Bond Future	2,551.3400	2.5513	2,684.4200	2.6844	5.216	0	0	0
2013/11/07	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R203	07/11/2013	5.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R203	07/11/2013	6.00	Put	Bond Future	2,586.7500	2.5868	2,719.8300	2.7198	5.145	0	0	0
2013/11/07	R203	06/02/2014			Bond Future	6.8618	107.7358	6.8171	107.8796	(0.651)	0.0000	0.0000	8,517
2013/11/07	R203	06/02/2014	6.14	Put	Bond Future	2,549.6800	2.5497	2,426.8200	2.4268	(4.819)	0	0	0
2013/11/07	R203	06/02/2014	5.95	Put	Bond Future	3,098.2400	3.0982	2,967.6700	2.9677	(4.214)	0	0	0
2013/11/07	R203	06/02/2014	6.84	Put	Bond Future	982.5900	0.9826	906.2000	0.9062	(7.774)	0	0	0
2013/11/07	R203	06/02/2014	6.16	Put	Bond Future	2,494.3300	2.4943	2,372.4200	2.3724	(4.887)	0	0	0
2013/11/07	R203	06/02/2014	6.15	Put	Bond Future	2,521.9400	2.5219	2,399.5500	2.3996	(4.853)	0	0	0
2013/11/07	R203	06/02/2014	6.84	Call	Bond Future	912.5300	0.9125	979.9500	0.9800	7.388	0	0	13
2013/11/07	R203	06/02/2014	6.16	Call	Bond Future	205.6800	0.2057	227.5800	0.2276	10.648	0	0	0
2013/11/07	R203	06/02/2014	5.95	Call	Bond Future	112.7600	0.1128	126.0000	0.1260	11.742	0	0	16
2013/11/07	R203	06/02/2014	6.14	Call	Bond Future	194.9000	0.1949	215.8500	0.2159	10.749	0	0	0
2013/11/07	R203	06/02/2014	6.15	Call	Bond Future	200.2300	0.2002	221.6500	0.2216	10.698	0	0	0
2013/11/07	R203	08/05/2014	5.76	Call	Bond Future	201.2400	0.2012	218.6000	0.2186	8.627	0	0	0
2013/11/07	R203	08/05/2014	6.84	Call	Bond Future	1,106.4700	1.1065	1,170.2100	1.1702	5.761	0	0	13
2013/11/07	R203	08/05/2014	7.40	Put	Bond Future	801.2000	0.8012	748.1100	0.7481	(6.626)	0	0	0
2013/11/07	R203	08/05/2014	5.74	Call	Bond Future	193.7400	0.1937	210.5600	0.2106	8.682	0	0	0
2013/11/07	R203	08/05/2014			Bond Future	6.9857	105.0160	6.9373	105.1617	(0.694)	0.0000	0.0000	0
2013/11/07	R203	08/05/2014	5.76	Put	Bond Future	3,963.0200	3.9630	3,834.6700	3.8347	(3.239)	0	0	0
2013/11/07	R203	08/05/2014	6.84	Put	Bond Future	1,545.1500	1.5451	1,463.1800	1.4632	(5.305)	0	0	0
2013/11/07	R203	08/05/2014	5.75	Put	Bond Future	3,990.6200	3.9906	3,862.0000	3.8620	(3.223)	0	0	0
2013/11/07	R203	08/05/2014	5.74	Put	Bond Future	4,018.2800	4.0183	3,889.3900	3.8894	(3.208)	0	0	0
2013/11/07	R203	08/05/2014	7.40	Call	Bond Future	2,035.7500	2.0357	2,128.3700	2.1284	4.550	0	0	16
2013/11/07	R203	08/05/2014	5.75	Call	Bond Future	197.4600	0.1975	214.5500	0.2145	8.655	0	0	0
2013/11/07	R203	07/08/2014	7.30	Call	Bond Future	1,826.8000	1.8268	1,908.4300	1.9084	4.468	0	0	0
2013/11/07	R203	07/08/2014			Bond Future	7.1005	106.4937	7.0477	106.6412	(0.745)	0.0000	0.0000	0
2013/11/07	R203	07/08/2014	7.31	Call	Bond Future	1,842.7900	1.8428	1,924.8400	1.9248	4.452	0	0	0
2013/11/07	R203	07/08/2014	6.84	Put	Bond Future	1,910.9000	1.9109	1,825.3300	1.8253	(4.478)	0	0	0
2013/11/07	R203	07/08/2014	7.29	Put	Bond Future	1,284.4200	1.2844	1,218.0900	1.2181	(5.164)	0	0	0
2013/11/07	R203	07/08/2014	7.31	Put	Bond Future	1,260.9600	1.2610	1,195.4700	1.1955	(5.194)	0	0	0
2013/11/07	R203	07/08/2014	7.29	Call	Bond Future	1,810.8700	1.8109	1,892.0800	1.8921	4.485	0	0	0
2013/11/07	R203	07/08/2014	7.30	Put	Bond Future	1,272.6500	1.2727	1,206.7400	1.2067	(5.179)	0	0	0
2013/11/07	R203	07/08/2014	6.84	Call	Bond Future	1,181.4000	1.1814	1,243.3700	1.2434	5.245	0	0	30
2013/11/07	R203	06/11/2014	6.86	Call	Bond Future	0.0000	0.0000	1,293.7100	1.2937	100.000	0	0	0
2013/11/07	R203	06/11/2014			Bond Future	7.2697	103.7603	7.2115	103.9100	(0.801)	0.0000	0.0000	0
2013/11/07	R203	06/11/2014	6.84	Call	Bond Future	0.0000	0.0000	1,271.7900	1.2718	100.000	0	0	0
2013/11/07	R203	06/11/2014	6.85	Call	Bond Future	0.0000	0.0000	1,282.7200	1.2827	100.000	0	0	0
2013/11/07	R203	06/11/2014	6.84	Put	Bond Future	1,110.9400	1.1109	2,233.0300	2.2330	101.004	0	0	0
2013/11/07	R203	06/11/2014	6.86	Put	Bond Future	1,058.9000	1.0589	2,202.9100	2.2029	108.038	0	0	0
2013/11/07	R203	06/11/2014	6.85	Put	Bond Future	1,084.9200	1.0849	2,217.9400	2.2179	104.434	0	0	0

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2013/11/07	R204	07/11/2013			Bond Future	7.0211	107.2765	7.0550	107.1297	0.482	0.0000	0.0000	0
2013/11/07	R204	07/11/2013	7.00	Put	Bond Future	181.6200	0.1816	238.5000	0.2385	31.318	0	0	0
2013/11/07	R204	07/11/2013	6.29	Put	Bond Future	3,231.4800	3.2315	3,378.2300	3.3782	4.541	0	0	0
2013/11/07	R204	07/11/2013	6.31	Put	Bond Future	3,141.4600	3.1415	3,288.2100	3.2882	4.671	0	0	0
2013/11/07	R204	07/11/2013	6.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R204	07/11/2013	6.30	Put	Bond Future	3,186.4600	3.1865	3,333.2100	3.3332	4.605	0	0	0
2013/11/07	R204	07/11/2013	7.00	Call	Bond Future	89.8700	0.0899	0.0000	0.0000	(100.000)	0	0	0
2013/11/07	R204	07/11/2013	6.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R204	07/11/2013	6.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R204	06/02/2014	6.39	Call	Bond Future	280.0800	0.2801	307.4600	0.3075	9.776	0	0	0
2013/11/07	R204	06/02/2014			Bond Future	7.1278	104.6573	7.0840	104.8383	(0.614)	0.0000	0.0000	28,279
2013/11/07	R204	06/02/2014	6.41	Call	Bond Future	294.7500	0.2948	323.3000	0.3233	9.686	0	0	0
2013/11/07	R204	06/02/2014	6.40	Call	Bond Future	287.3400	0.2873	315.3000	0.3153	9.731	0	0	0
2013/11/07	R204	06/02/2014	6.39	Put	Bond Future	3,385.7700	3.3858	3,232.1700	3.2322	(4.537)	0	0	0
2013/11/07	R204	06/02/2014	6.41	Put	Bond Future	3,314.7600	3.3148	3,162.3300	3.1623	(4.599)	0	0	0
2013/11/07	R204	06/02/2014	6.40	Put	Bond Future	3,350.1800	3.3502	3,197.1600	3.1972	(4.568)	0	0	0
2013/11/07	R204	08/05/2014			Bond Future	7.2417	106.0571	7.1951	106.2404	(0.644)	0.0000	0.0000	0
2013/11/07	R204	08/05/2014	6.05	Call	Bond Future	293.5400	0.2935	317.1000	0.3171	8.026	0	0	0
2013/11/07	R204	08/05/2014	6.06	Call	Bond Future	298.9700	0.2990	322.8900	0.3229	8.001	0	0	0
2013/11/07	R204	08/05/2014	6.04	Call	Bond Future	288.1900	0.2882	311.3900	0.3114	8.050	0	0	0
2013/11/07	R204	08/05/2014	6.05	Put	Bond Future	5,108.7600	5.1088	4,948.9800	4.9490	(3.128)	0	0	0
2013/11/07	R204	08/05/2014	6.04	Put	Bond Future	5,144.9600	5.1450	4,984.8200	4.9848	(3.113)	0	0	0
2013/11/07	R204	08/05/2014	6.06	Put	Bond Future	5,072.6500	5.0726	4,913.2300	4.9132	(3.143)	0	0	0
2013/11/07	R204	07/08/2014			Bond Future	7.3477	103.5174	7.2979	103.7032	(0.677)	0.0000	0.0000	0
2013/11/07	R204	07/08/2014	7.44	Put	Bond Future	1,963.6000	1.9636	1,874.8000	1.8748	(4.522)	0	0	0
2013/11/07	R204	07/08/2014	7.46	Put	Bond Future	1,929.2600	1.9293	1,841.4900	1.8415	(4.549)	0	0	0
2013/11/07	R204	07/08/2014	7.45	Put	Bond Future	1,946.3800	1.9464	1,858.0900	1.8581	(4.536)	0	0	0
2013/11/07	R204	07/08/2014	7.46	Call	Bond Future	2,346.9000	2.3469	2,444.8700	2.4449	4.174	0	0	0
2013/11/07	R204	07/08/2014	7.78	Call	Bond Future	3,038.5300	3.0385	3,152.4000	3.1524	3.748	0	0	0
2013/11/07	R204	07/08/2014	7.44	Call	Bond Future	2,307.0300	2.3070	2,403.9700	2.4040	4.202	0	0	0
2013/11/07	R204	07/08/2014	7.78	Put	Bond Future	1,442.3900	1.4424	1,370.5200	1.3705	(4.983)	0	0	530
2013/11/07	R204	07/08/2014	7.45	Call	Bond Future	2,326.9200	2.3269	2,424.3700	2.4244	4.188	0	0	0
2013/11/07	R204	06/11/2014	7.99	Put	Bond Future	0.0000	0.0000	1,674.3800	1.6744	100.000	0	0	1,270
2013/11/07	R204	06/11/2014			Bond Future	7.4857	104.9041	7.4322	105.0924	(0.714)	0.0000	0.0000	0
2013/11/07	R204	06/11/2014	6.99	Put	Bond Future	1,764.0500	1.7641	3,342.1100	3.3421	89.457	0	0	0
2013/11/07	R204	06/11/2014	7.01	Put	Bond Future	1,692.1500	1.6922	3,299.9300	3.2999	95.014	0	0	0
2013/11/07	R204	06/11/2014	6.99	Call	Bond Future	0.0000	0.0000	1,766.4100	1.7664	100.000	0	0	0
2013/11/07	R204	06/11/2014	7.00	Put	Bond Future	1,728.1000	1.7281	3,320.9800	3.3210	92.175	0	0	0
2013/11/07	R204	06/11/2014	7.99	Call	Bond Future	1,757.3400	1.7573	3,620.0700	3.6201	105.997	0	0	0
2013/11/07	R204	06/11/2014	7.00	Call	Bond Future	0.0000	0.0000	1,781.2300	1.7812	100.000	0	0	0
2013/11/07	R204	06/11/2014	7.01	Call	Bond Future	0.0000	0.0000	1,796.1300	1.7961	100.000	0	0	0
2013/11/07	R206	07/11/2013	4.31	Put	Bond Future	152.7400	0.1527	156.5600	0.1566	2.501	0	0	0
2013/11/07	R206	07/11/2013			Bond Future	5.1637	102.8191	5.1850	102.8152	0.413	0.0000	0.0000	0
2013/11/07	R206	07/11/2013	4.30	Put	Bond Future	154.5300	0.1545	158.3500	0.1584	2.472	0	0	0
2013/11/07	R206	07/11/2013	4.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R206	07/11/2013	4.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	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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2013/11/07	R206	07/11/2013	4.29	Put	Bond Future	156.3300	0.1563	160.1500	0.1602	2.444	0	0	0
2013/11/07	R207	07/11/2013	6.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R207	07/11/2013			Bond Future	7.3561	101.8302	7.3550	101.8356	(0.015)	0.0000	0.0000	0
2013/11/07	R207	07/11/2013	6.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R207	07/11/2013	6.69	Put	Bond Future	3,315.1700	3.3152	3,309.7100	3.3097	(0.165)	0	0	0
2013/11/07	R207	07/11/2013	6.71	Put	Bond Future	3,213.6900	3.2137	3,208.2300	3.2082	(0.170)	0	0	0
2013/11/07	R207	07/11/2013	6.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R207	07/11/2013	6.70	Put	Bond Future	3,264.4100	3.2644	3,258.9500	3.2589	(0.167)	0	0	0
2013/11/07	R207	06/02/2014			Bond Future	7.4624	99.5302	7.3769	99.9321	(1.145)	0.0000	0.0000	18,702
2013/11/07	R207	06/02/2014	6.65	Call	Bond Future	314.7400	0.3147	379.0800	0.3791	20.442	0	0	0
2013/11/07	R207	06/02/2014	6.64	Put	Bond Future	4,258.6400	4.2586	3,919.8600	3.9199	(7.955)	0	0	0
2013/11/07	R207	06/02/2014	6.66	Put	Bond Future	4,175.6700	4.1757	3,839.3900	3.8394	(8.053)	0	0	0
2013/11/07	R207	06/02/2014	6.65	Put	Bond Future	4,217.0600	4.2171	3,879.5200	3.8795	(8.004)	0	0	0
2013/11/07	R207	06/02/2014	6.66	Call	Bond Future	322.5100	0.3225	388.1100	0.3881	20.340	0	0	0
2013/11/07	R207	06/02/2014	6.64	Call	Bond Future	307.1200	0.3071	370.2200	0.3702	20.546	0	0	0
2013/11/07	R207	08/05/2014	6.19	Put	Bond Future	6,807.9500	6.8079	6,450.5000	6.4505	(5.250)	0	0	0
2013/11/07	R207	08/05/2014	6.21	Put	Bond Future	6,721.6800	6.7217	6,365.6700	6.3657	(5.296)	0	0	0
2013/11/07	R207	08/05/2014			Bond Future	7.5772	100.8615	7.4870	101.2687	(1.190)	0.0000	0.0000	0
2013/11/07	R207	08/05/2014	6.20	Put	Bond Future	6,764.7700	6.7648	6,408.0300	6.4080	(5.273)	0	0	0
2013/11/07	R207	08/05/2014	6.20	Call	Bond Future	316.7900	0.3168	367.2400	0.3672	15.925	0	0	0
2013/11/07	R207	08/05/2014	6.21	Call	Bond Future	322.3400	0.3223	373.5200	0.3735	15.878	0	0	0
2013/11/07	R207	08/05/2014	6.19	Call	Bond Future	311.3100	0.3113	361.0500	0.3610	15.978	0	0	0
2013/11/07	R207	07/08/2014	7.69	Call	Bond Future	2,653.7800	2.6538	2,866.4300	2.8664	8.013	0	0	0
2013/11/07	R207	07/08/2014	7.70	Put	Bond Future	2,613.5800	2.6136	2,414.5400	2.4145	(7.616)	0	0	0
2013/11/07	R207	07/08/2014			Bond Future	7.6856	98.6399	7.5903	99.0527	(1.240)	0.0000	0.0000	0
2013/11/07	R207	07/08/2014	7.70	Call	Bond Future	2,675.5600	2.6756	2,889.2900	2.8893	7.988	0	0	0
2013/11/07	R207	07/08/2014	7.71	Call	Bond Future	2,697.4500	2.6975	2,912.2500	2.9123	7.963	0	0	0
2013/11/07	R207	07/08/2014	7.69	Put	Bond Future	2,634.9600	2.6350	2,434.8400	2.4348	(7.595)	0	0	0
2013/11/07	R207	07/08/2014	7.71	Put	Bond Future	2,592.3300	2.5923	2,394.3600	2.3944	(7.637)	0	0	0
2013/11/07	R207	06/11/2014	7.36	Put	Bond Future	1,901.9000	1.9019	3,896.0700	3.8961	104.851	0	0	0
2013/11/07	R207	06/11/2014			Bond Future	7.8148	99.9610	7.7138	100.3795	(1.292)	0.0000	0.0000	0
2013/11/07	R207	06/11/2014	7.35	Put	Bond Future	1,944.2200	1.9442	3,920.3300	3.9203	101.640	0	0	0
2013/11/07	R207	06/11/2014	7.36	Call	Bond Future	0.0000	0.0000	2,412.6200	2.4126	100.000	0	0	0
2013/11/07	R207	06/11/2014	7.34	Call	Bond Future	0.0000	0.0000	2,376.5700	2.3766	100.000	0	0	0
2013/11/07	R207	06/11/2014	7.35	Call	Bond Future	0.0000	0.0000	2,394.5600	2.3946	100.000	0	0	0
2013/11/07	R207	06/11/2014	7.34	Put	Bond Future	1,986.5600	1.9866	3,944.6800	3.9447	98.568	0	0	0
2013/11/07	R208	07/11/2013			Bond Future	7.5311	96.4242	7.5300	96.4301	(0.014)	0.0000	0.0000	0
2013/11/07	R208	07/11/2013	6.79	Put	Bond Future	4,133.8200	4.1338	4,127.9500	4.1280	(0.142)	0	0	0
2013/11/07	R208	07/11/2013	6.81	Put	Bond Future	4,019.4100	4.0194	4,013.5400	4.0135	(0.146)	0	0	0
2013/11/07	R208	07/11/2013	6.80	Put	Bond Future	4,076.5900	4.0766	4,070.7200	4.0707	(0.144)	0	0	0
2013/11/07	R208	07/11/2013	6.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R208	07/11/2013	7.50	Put	Bond Future	265.4100	0.2654	163.2100	0.1632	(38.506)	0	0	0
2013/11/07	R208	07/11/2013	6.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R208	07/11/2013	7.50	Call	Bond Future	96.3300	0.0963	0.0000	0.0000	(100.000)	0	0	0
2013/11/07	R208	07/11/2013	6.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R208	06/02/2014	6.74	Put	Bond Future	5,104.5500	5.1045	4,739.0000	4.7390	(7.161)	0	0	0

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2013/11/07	R208	06/02/2014			Bond Future	7.6315	97.6923	7.5520	98.1123	(1.043)	0.0000	0.0000	10,358
2013/11/07	R208	06/02/2014	6.76	Put	Bond Future	5,007.3800	5.0074	4,644.2200	4.6442	(7.252)	0	0	0
2013/11/07	R208	06/02/2014	6.75	Put	Bond Future	5,055.8600	5.0559	4,691.5100	4.6915	(7.206)	0	0	0
2013/11/07	R208	06/02/2014	6.74	Call	Bond Future	266.9900	0.2670	321.4000	0.3214	20.379	0	0	0
2013/11/07	R208	06/02/2014	6.75	Call	Bond Future	274.2100	0.2742	329.8200	0.3298	20.280	0	0	0
2013/11/07	R208	06/02/2014	6.76	Call	Bond Future	281.6000	0.2816	338.4000	0.3384	20.170	0	0	0
2013/11/07	R208	08/05/2014	6.31	Call	Bond Future	278.7500	0.2788	323.2300	0.3232	15.957	0	0	0
2013/11/07	R208	08/05/2014			Bond Future	7.7346	95.6027	7.6512	96.0282	(1.078)	0.0000	0.0000	0
2013/11/07	R208	08/05/2014	6.29	Call	Bond Future	268.3400	0.2683	311.4400	0.3114	16.062	0	0	0
2013/11/07	R208	08/05/2014	6.31	Put	Bond Future	7,885.7400	7.8857	7,504.6600	7.5047	(4.833)	0	0	0
2013/11/07	R208	08/05/2014	6.30	Put	Bond Future	7,936.4800	7.9365	7,554.7100	7.5547	(4.810)	0	0	0
2013/11/07	R208	08/05/2014	6.29	Put	Bond Future	7,987.3300	7.9873	7,604.8700	7.6049	(4.788)	0	0	0
2013/11/07	R208	08/05/2014	6.30	Call	Bond Future	273.5000	0.2735	317.2900	0.3173	16.011	0	0	0
2013/11/07	R208	07/08/2014	8.28	Call	Bond Future	4,115.5800	4.1156	4,388.1600	4.3882	6.623	0	0	0
2013/11/07	R208	07/08/2014			Bond Future	7.8309	96.9479	7.7435	97.3792	(1.115)	0.0000	0.0000	0
2013/11/07	R208	07/08/2014	7.80	Call	Bond Future	2,800.6800	2.8007	3,019.0000	3.0190	7.795	0	0	0
2013/11/07	R208	07/08/2014	7.79	Put	Bond Future	2,977.3800	2.9774	2,763.1700	2.7632	(7.195)	0	0	0
2013/11/07	R208	07/08/2014	7.81	Put	Bond Future	2,928.4200	2.9284	2,716.5600	2.7166	(7.235)	0	0	0
2013/11/07	R208	07/08/2014	7.80	Put	Bond Future	2,952.8300	2.9528	2,739.7900	2.7398	(7.215)	0	0	0
2013/11/07	R208	07/08/2014	7.81	Call	Bond Future	2,825.6000	2.8256	3,045.1000	3.0451	7.768	0	0	0
2013/11/07	R208	07/08/2014	8.28	Put	Bond Future	1,934.6500	1.9347	1,775.8700	1.7759	(8.207)	0	0	630
2013/11/07	R208	07/08/2014	7.79	Call	Bond Future	2,775.8600	2.7759	2,993.0100	2.9930	7.823	0	0	0
2013/11/07	R208	06/11/2014	7.46	Call	Bond Future	0.0000	0.0000	2,381.7800	2.3818	100.000	0	0	0
2013/11/07	R208	06/11/2014			Bond Future	7.9496	94.8507	7.8578	95.2880	(1.154)	0.0000	0.0000	0
2013/11/07	R208	06/11/2014	7.44	Call	Bond Future	0.0000	0.0000	2,341.5000	2.3415	100.000	0	0	0
2013/11/07	R208	06/11/2014	7.45	Call	Bond Future	0.0000	0.0000	2,361.5900	2.3616	100.000	0	0	0
2013/11/07	R208	06/11/2014	8.50	Put	Bond Future	0.0000	0.0000	2,005.7600	2.0058	100.000	0	0	1,520
2013/11/07	R208	06/11/2014	7.44	Put	Bond Future	2,460.3500	2.4603	4,364.5600	4.3646	77.396	0	0	0
2013/11/07	R208	06/11/2014	7.46	Put	Bond Future	2,362.3100	2.3623	4,306.8000	4.3068	82.313	0	0	0
2013/11/07	R208	06/11/2014	7.45	Put	Bond Future	2,411.3200	2.4113	4,335.6200	4.3356	79.803	0	0	0
2013/11/07	R208	06/11/2014	8.50	Call	Bond Future	2,572.0900	2.5721	5,015.1400	5.0151	94.983	0	0	0
2013/11/07	R209	07/11/2013	8.80	Put	Bond Future	1,286.6500	1.2866	965.4300	0.9654	(24.966)	0	0	0
2013/11/07	R209	07/11/2013	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R209	07/11/2013			Bond Future	8.9660	74.6878	8.9250	75.0000	(0.457)	0.0000	0.0000	0
2013/11/07	R209	07/11/2013	8.80	Call	Bond Future	9.0000	0.0090	0.0000	0.0000	(100.000)	0	0	0
2013/11/07	R209	07/11/2013	9.25	Call	Bond Future	2,109.1300	2.1091	2,421.1400	2.4211	14.793	0	0	0
2013/11/07	R209	07/11/2013	8.81	Call	Bond Future	11.9000	0.0119	0.0000	0.0000	(100.000)	0	0	0
2013/11/07	R209	07/11/2013	8.65	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/11/07	R209	07/11/2013	8.79	Call	Bond Future	6.7300	0.0067	0.0000	0.0000	(100.000)	0	0	0
2013/11/07	R209	07/11/2013	9.40	Call	Bond Future	3,184.6400	3.1846	3,496.8600	3.4969	9.804	0	0	0
2013/11/07	R209	07/11/2013	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R209	07/11/2013	9.25	Put	Bond Future	0.2100	0.0002	0.0000	0.0000	(100.000)	0	0	0
2013/11/07	R209	07/11/2013	8.79	Put	Bond Future	1,362.4600	1.3625	1,043.5100	1.0435	(23.410)	0	0	0
2013/11/07	R209	07/11/2013	9.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R209	07/11/2013	9.50	Call	Bond Future	3,887.6700	3.8877	4,199.8900	4.1999	8.031	0	0	0
2013/11/07	R209	07/11/2013	9.70	Call	Bond Future	5,260.7900	5.2608	5,573.0100	5.5730	5.935	0	0	0
2013/11/07	R209	07/11/2013	8.65	Put	Bond Future	2,462.2700	2.4623	2,150.0100	2.1500	(12.682)	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
2013/11/07	R209	07/11/2013	8.81	Put	Bond Future	1,211.5900	1.2116	887.4700	0.8875	(26.752)	0	0	0
2013/11/07	R209	06/02/2014	8.56	Call	Bond Future	1,529.3900	1.5294	1,813.1600	1.8132	18.554	0	0	0
2013/11/07	R209	06/02/2014			Bond Future	9.0554	75.6701	8.9412	76.5317	(1.261)	0.0000	0.0000	23,118
2013/11/07	R209	06/02/2014	8.54	Call	Bond Future	1,481.7300	1.4817	1,759.0900	1.7591	18.719	0	0	0
2013/11/07	R209	06/02/2014	8.55	Call	Bond Future	1,505.3700	1.5054	1,785.9200	1.7859	18.637	0	0	0
2013/11/07	R209	06/02/2014	8.54	Put	Bond Future	5,497.5700	5.4976	4,913.3800	4.9134	(10.626)	0	0	0
2013/11/07	R209	06/02/2014	8.56	Put	Bond Future	5,383.1100	5.3831	4,805.3300	4.8053	(10.733)	0	0	0
2013/11/07	R209	06/02/2014	8.55	Put	Bond Future	5,440.0800	5.4401	4,859.0800	4.8591	(10.680)	0	0	0
2013/11/07	R209	08/05/2014			Bond Future	9.1452	73.5374	9.0276	74.4106	(1.286)	0.0000	0.0000	0
2013/11/07	R209	08/05/2014	7.85	Call	Bond Future	905.4900	0.9055	1,063.4900	1.0635	17.449	0	0	0
2013/11/07	R209	08/05/2014	7.86	Call	Bond Future	918.7000	0.9187	1,078.5300	1.0785	17.397	0	0	0
2013/11/07	R209	08/05/2014	7.85	Put	Bond Future	11,489.4700	11.4895	10,774.3400	10.7743	(6.224)	0	0	0
2013/11/07	R209	08/05/2014	7.84	Call	Bond Future	892.4200	0.8924	1,048.6100	1.0486	17.502	0	0	0
2013/11/07	R209	08/05/2014	7.84	Put	Bond Future	11,567.0600	11.5671	10,850.1200	10.8501	(6.198)	0	0	0
2013/11/07	R209	08/05/2014	7.86	Put	Bond Future	11,412.1600	11.4122	10,698.8600	10.6989	(6.250)	0	0	0
2013/11/07	R209	07/08/2014	9.04	Put	Bond Future	5,763.0800	5.7631	5,314.2600	5.3143	(7.788)	0	0	0
2013/11/07	R209	07/08/2014			Bond Future	9.2300	74.5723	9.1089	75.4576	(1.311)	0.0000	0.0000	0
2013/11/07	R209	07/08/2014	9.06	Put	Bond Future	5,679.9900	5.6800	5,235.3300	5.2353	(7.829)	0	0	0
2013/11/07	R209	07/08/2014	9.05	Put	Bond Future	5,721.4100	5.7214	5,274.6700	5.2747	(7.808)	0	0	0
2013/11/07	R209	07/08/2014	9.05	Call	Bond Future	4,399.0500	4.3990	4,837.5800	4.8376	9.969	0	0	0
2013/11/07	R209	07/08/2014	9.06	Call	Bond Future	4,432.0900	4.4321	4,872.7000	4.8727	9.941	0	0	0
2013/11/07	R209	07/08/2014	9.04	Call	Bond Future	4,366.1400	4.3661	4,802.5900	4.8026	9.996	0	0	0
2013/11/07	R209	06/11/2014			Bond Future	9.3253	72.4268	9.2006	73.3240	(1.337)	0.0000	0.0000	0
2013/11/07	R209	06/11/2014	8.99	Put	Bond Future	2,452.1400	2.4521	6,513.0600	6.5131	165.607	0	0	0
2013/11/07	R209	06/11/2014	9.01	Put	Bond Future	2,302.2500	2.3022	6,429.1500	6.4291	179.255	0	0	0
2013/11/07	R209	06/11/2014	9.00	Put	Bond Future	2,377.1400	2.3771	6,471.0000	6.4710	172.218	0	0	0
2013/11/07	R209	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	4,958.1500	4.9581	100.000	0	0	0
2013/11/07	R209	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	4,991.0900	4.9911	100.000	0	0	0
2013/11/07	R209	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	5,024.1300	5.0241	100.000	0	0	0
2013/11/07	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R210	07/11/2013			Bond Future	158.6637	158.6637	159.3344	159.3344	0.423	0.0000	0.0000	0
2013/11/07	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R210	07/11/2013	159.99	Put	Bond Future	1,326.2600	1.3263	655.5500	0.6556	(50.572)	0	0	0
2013/11/07	R210	07/11/2013	160.01	Put	Bond Future	1,346.2600	1.3463	675.5500	0.6756	(49.820)	0	0	0
2013/11/07	R210	07/11/2013	160.00	Put	Bond Future	1,336.2600	1.3363	665.5500	0.6656	(50.193)	0	0	0
2013/11/07	R210	06/02/2014	161.51	Put	Bond Future	739.8500	0.7398	545.1000	0.5451	(26.323)	0	0	0
2013/11/07	R210	06/02/2014			Bond Future	160.7701	160.7701	160.9649	160.9649	0.121	0.0000	0.0000	1,319
2013/11/07	R210	06/02/2014	161.50	Put	Bond Future	729.8500	0.7298	535.1000	0.5351	(26.684)	0	0	0
2013/11/07	R210	06/02/2014	161.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R210	06/02/2014	161.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R210	06/02/2014	161.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R210	06/02/2014	161.49	Put	Bond Future	719.8500	0.7198	525.1000	0.5251	(27.054)	0	0	0
2013/11/07	R211	07/11/2013			Bond Future	128.8533	128.8533	128.8481	128.8481	(0.004)	0.0000	0.0000	0
2013/11/07	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R211	07/11/2013	129.99	Put	Bond Future	1,136.6900	1.1367	1,141.9400	1.1419	0.462	0	0	0

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2013/11/07	R211	07/11/2013	130.01	Put	Bond Future	1,156.6900	1.1567	1,161.9400	1.1619	0.454	0	0	0
2013/11/07	R211	07/11/2013	130.00	Put	Bond Future	1,146.6900	1.1467	1,151.9400	1.1519	0.458	0	0	0
2013/11/07	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R211	06/02/2014	129.00	Call	Bond Future	53.8500	0.0538	48.5400	0.0485	(9.861)	0	0	0
2013/11/07	R211	06/02/2014			Bond Future	129.0539	129.0539	129.0485	129.0485	(0.004)	0.0000	0.0000	522
2013/11/07	R211	06/02/2014	129.01	Call	Bond Future	43.8500	0.0438	38.5400	0.0385	(12.109)	0	0	0
2013/11/07	R211	06/02/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R211	06/02/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R211	06/02/2014	128.99	Call	Bond Future	63.8500	0.0638	58.5400	0.0585	(8.316)	0	0	0
2013/11/07	R211	06/02/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R212	07/11/2013	132.99	Put	Bond Future	1,408.2900	1.4083	1,312.5300	1.3125	(6.800)	0	0	0
2013/11/07	R212	07/11/2013			Bond Future	131.5817	131.5817	131.6775	131.6775	0.073	0.0000	0.0000	0
2013/11/07	R212	07/11/2013	133.01	Put	Bond Future	1,428.2900	1.4283	1,332.5300	1.3325	(6.705)	0	0	0
2013/11/07	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R212	07/11/2013	133.00	Put	Bond Future	1,418.2900	1.4183	1,322.5300	1.3225	(6.752)	0	0	0
2013/11/07	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R212	06/02/2014			Bond Future	131.6710	131.6710	131.7681	131.7681	0.074	0.0000	0.0000	21,791
2013/11/07	R212	06/02/2014	132.99	Put	Bond Future	1,318.9800	1.3190	1,221.8800	1.2219	(7.362)	0	0	0
2013/11/07	R212	06/02/2014	133.01	Put	Bond Future	1,338.9800	1.3390	1,241.8800	1.2419	(7.252)	0	0	0
2013/11/07	R212	06/02/2014	133.00	Put	Bond Future	1,328.9800	1.3290	1,231.8800	1.2319	(7.306)	0	0	0
2013/11/07	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R213	07/11/2013	8.60	Call	Bond Future	3.6800	0.0037	0.0000	0.0000	(100.000)	0	0	0
2013/11/07	R213	07/11/2013			Bond Future	8.8011	85.5420	8.7700	85.7836	(0.353)	0.0000	0.0000	0
2013/11/07	R213	07/11/2013	8.61	Call	Bond Future	5.0000	0.0050	0.0000	0.0000	(100.000)	0	0	0
2013/11/07	R213	07/11/2013	8.59	Put	Bond Future	1,665.3500	1.6653	1,421.0100	1.4210	(14.672)	0	0	0
2013/11/07	R213	07/11/2013	8.61	Put	Bond Future	1,508.0600	1.5081	1,261.4100	1.2614	(16.355)	0	0	0
2013/11/07	R213	07/11/2013	8.60	Put	Bond Future	1,586.4800	1.5865	1,341.1500	1.3412	(15.464)	0	0	0
2013/11/07	R213	07/11/2013	8.59	Call	Bond Future	2.6900	0.0027	0.0000	0.0000	(100.000)	0	0	0
2013/11/07	R213	06/02/2014			Bond Future	8.8984	86.6670	8.7993	87.4277	(1.113)	0.0000	0.0000	19,947
2013/11/07	R213	06/02/2014	8.29	Put	Bond Future	6,105.2300	6.1052	5,557.4900	5.5575	(8.972)	0	0	0
2013/11/07	R213	06/02/2014	8.31	Put	Bond Future	5,983.2900	5.9833	5,440.9400	5.4409	(9.064)	0	0	0
2013/11/07	R213	06/02/2014	8.29	Call	Bond Future	1,271.5100	1.2715	1,484.4000	1.4844	16.743	0	0	0
2013/11/07	R213	06/02/2014	8.30	Put	Bond Future	6,044.0800	6.0441	5,499.0300	5.4990	(9.018)	0	0	0
2013/11/07	R213	06/02/2014	8.30	Call	Bond Future	1,293.0400	1.2930	1,508.6200	1.5086	16.672	0	0	0
2013/11/07	R213	06/02/2014	8.31	Call	Bond Future	1,314.8200	1.3148	1,533.1000	1.5331	16.602	0	0	0
2013/11/07	R213	08/05/2014	7.65	Put	Bond Future	11,906.6700	11.9067	11,267.8700	11.2679	(5.365)	0	0	0
2013/11/07	R213	08/05/2014			Bond Future	8.9924	84.2882	8.8903	85.0590	(1.136)	0.0000	0.0000	0
2013/11/07	R213	08/05/2014	7.64	Put	Bond Future	11,983.6800	11.9837	11,343.3700	11.3434	(5.343)	0	0	0
2013/11/07	R213	08/05/2014	7.66	Put	Bond Future	11,829.9200	11.8299	11,192.6400	11.1926	(5.387)	0	0	0
2013/11/07	R213	08/05/2014	7.65	Call	Bond Future	892.3600	0.8924	1,024.3900	1.0244	14.796	0	0	0
2013/11/07	R213	08/05/2014	7.64	Call	Bond Future	879.6700	0.8797	1,010.1900	1.0102	14.837	0	0	0
2013/11/07	R213	08/05/2014	7.66	Call	Bond Future	905.1900	0.9052	1,038.7400	1.0387	14.754	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
2013/11/07	R213	07/08/2014	8.86	Call	Bond Future	4,378.0500	4.3781	4,752.2500	4.7523	8.547	0	0	0
2013/11/07	R213	07/08/2014			Bond Future	9.0824	85.4741	8.9771	86.2556	(1.159)	0.0000	0.0000	0
2013/11/07	R213	07/08/2014	8.84	Call	Bond Future	4,312.3200	4.3123	4,682.8800	4.6829	8.593	0	0	0
2013/11/07	R213	07/08/2014	8.85	Call	Bond Future	4,345.1200	4.3451	4,717.5000	4.7175	8.570	0	0	0
2013/11/07	R213	07/08/2014	8.84	Put	Bond Future	6,127.6600	6.1277	5,716.7100	5.7167	(6.706)	0	0	0
2013/11/07	R213	07/08/2014	8.86	Put	Bond Future	6,041.4600	6.0415	5,634.1500	5.6341	(6.742)	0	0	0
2013/11/07	R213	07/08/2014	8.85	Put	Bond Future	6,084.4500	6.0845	5,675.3200	5.6753	(6.724)	0	0	0
2013/11/07	R213	06/11/2014	8.84	Call	Bond Future	0.0000	0.0000	5,003.0800	5.0031	100.000	0	0	0
2013/11/07	R213	06/11/2014	8.85	Put	Bond Future	2,483.8400	2.4838	6,727.8700	6.7279	170.866	0	0	0
2013/11/07	R213	06/11/2014			Bond Future	9.1859	83.0815	9.0772	83.8736	(1.183)	0.0000	0.0000	0
2013/11/07	R213	06/11/2014	8.85	Call	Bond Future	0.0000	0.0000	5,036.1000	5.0361	100.000	0	0	0
2013/11/07	R213	06/11/2014	8.86	Call	Bond Future	0.0000	0.0000	5,069.2300	5.0692	100.000	0	0	0
2013/11/07	R213	06/11/2014	8.84	Put	Bond Future	2,559.4500	2.5594	6,770.4600	6.7705	164.528	0	0	0
2013/11/07	R213	06/11/2014	8.86	Put	Bond Future	2,408.3200	2.4083	6,685.4800	6.6855	177.599	0	0	0
2013/11/07	R214	07/11/2013	7.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R214	07/11/2013			Bond Future	9.1160	75.1142	9.0700	75.4742	(0.505)	0.0000	0.0000	0
2013/11/07	R214	07/11/2013	7.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R214	07/11/2013	7.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R214	07/11/2013	7.81	Put	Bond Future	11,479.9400	11.4799	11,119.9200	11.1199	(3.136)	0	0	0
2013/11/07	R214	07/11/2013	7.80	Put	Bond Future	11,578.8900	11.5789	11,218.8700	11.2189	(3.109)	0	0	0
2013/11/07	R214	07/11/2013	7.79	Put	Bond Future	11,678.0400	11.6780	11,318.0200	11.3180	(3.083)	0	0	0
2013/11/07	R214	06/02/2014			Bond Future	9.2085	76.1021	9.1044	76.9069	(1.130)	0.0000	0.0000	2,927
2013/11/07	R214	06/02/2014	8.99	Put	Bond Future	4,129.0700	4.1291	3,674.1100	3.6741	(11.018)	0	0	0
2013/11/07	R214	06/02/2014	9.01	Put	Bond Future	4,034.8000	4.0348	3,586.1100	3.5861	(11.121)	0	0	0
2013/11/07	R214	06/02/2014	8.99	Call	Bond Future	2,422.5800	2.4226	2,772.3900	2.7724	14.440	0	0	0
2013/11/07	R214	06/02/2014	9.00	Put	Bond Future	4,081.7400	4.0817	3,629.9100	3.6299	(11.070)	0	0	0
2013/11/07	R214	06/02/2014	9.00	Call	Bond Future	2,454.8100	2.4548	2,807.7500	2.8077	14.377	0	0	0
2013/11/07	R214	06/02/2014	9.01	Call	Bond Future	2,487.2800	2.4873	2,843.3600	2.8434	14.316	0	0	0
2013/11/07	R214	08/05/2014			Bond Future	9.2976	73.8346	9.1904	74.6502	(1.153)	0.0000	0.0000	0
2013/11/07	R214	08/05/2014	9.00	Call	Bond Future	3,335.5000	3.3355	3,699.4800	3.6995	10.912	0	0	0
2013/11/07	R214	08/05/2014	8.99	Put	Bond Future	5,685.5400	5.6855	5,231.6500	5.2316	(7.983)	0	0	0
2013/11/07	R214	08/05/2014	9.01	Put	Bond Future	5,590.5300	5.5905	5,141.2600	5.1413	(8.036)	0	0	0
2013/11/07	R214	08/05/2014	9.00	Put	Bond Future	5,637.8800	5.6379	5,186.3100	5.1863	(8.010)	0	0	0
2013/11/07	R214	08/05/2014	9.01	Call	Bond Future	3,367.5000	3.3675	3,733.7800	3.7338	10.877	0	0	0
2013/11/07	R214	08/05/2014	8.99	Call	Bond Future	3,303.6800	3.3037	3,665.3400	3.6653	10.947	0	0	0
2013/11/07	R248	07/11/2013			Bond Future	9.1810	97.2622	9.1250	97.8241	(0.610)	0.0000	0.0000	0
2013/11/07	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R248	07/11/2013	7.86	Put	Bond Future	15,000.6100	15.0006	14,438.6900	14.4387	(3.746)	0	0	0
2013/11/07	R248	07/11/2013	7.85	Put	Bond Future	15,129.6800	15.1297	14,567.7600	14.5678	(3.714)	0	0	0
2013/11/07	R248	07/11/2013	7.84	Put	Bond Future	15,259.0100	15.2590	14,697.0900	14.6971	(3.683)	0	0	0
2013/11/07	R248	06/02/2014	9.11	Put	Bond Future	1,653.0200	1.6530	467.4300	0.4674	(71.723)	0	0	0
2013/11/07	R248	06/02/2014			Bond Future	9.2763	98.5414	9.1565	99.7269	(1.291)	0.0000	0.0000	10,220
2013/11/07	R248	06/02/2014	9.10	Put	Bond Future	1,754.1000	1.7541	568.5100	0.5685	(67.590)	0	0	0
2013/11/07	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
2013/11/07	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R248	06/02/2014	9.09	Put	Bond Future	1,855.3700	1.8554	669.7800	0.6698	(63.900)	0	0	0
2013/11/07	R248	08/05/2014	9.04	Put	Bond Future	3,253.1700	3.2532	2,051.7500	2.0518	(36.931)	0	0	0
2013/11/07	R248	08/05/2014			Bond Future	9.3681	95.4367	9.2446	96.6382	(1.318)	0.0000	0.0000	0
2013/11/07	R248	08/05/2014	9.06	Put	Bond Future	3,049.1000	3.0491	1,847.6800	1.8477	(39.402)	0	0	0
2013/11/07	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R248	08/05/2014	9.05	Put	Bond Future	3,151.0400	3.1510	1,949.6200	1.9496	(38.128)	0	0	0
2013/11/07	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/07	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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