



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 03/10/2013 to 03/10/2013

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
2013/10/03	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/10/03	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	2025	07/11/2013			Bond Future	109.6160	109.6160	109.3989	109.3989	(0.198)	0.0000	0.0000	0
2013/10/03	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	2025	07/11/2013	110.99	Put	Bond Future	1,373.9900	1.3740	1,591.0700	1.5911	15.799	0	0	0
2013/10/03	2025	07/11/2013	111.01	Put	Bond Future	1,393.9900	1.3940	1,611.0700	1.6111	15.573	0	0	0
2013/10/03	2025	07/11/2013	111.00	Put	Bond Future	1,383.9900	1.3840	1,601.0700	1.6011	15.685	0	0	0
2013/10/03	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	2037	07/11/2013			Bond Future	9.0265	97.2970	8.9699	97.8241	(0.628)	0.0000	0.0000	1,650
2013/10/03	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	2037	07/11/2013	9.43	Call	Bond Future	3,620.0100	3.6200	4,147.0200	4.1470	14.558	0	0	0
2013/10/03	2037	07/11/2013	9.41	Call	Bond Future	3,445.8700	3.4459	3,972.8800	3.9729	15.294	0	0	0
2013/10/03	2037	07/11/2013	9.42	Call	Bond Future	3,533.0100	3.5330	4,060.0200	4.0600	14.917	0	0	0
2013/10/03	2037	06/02/2014			Bond Future	9.1213	94.3198	9.0628	94.8537	(0.641)	0.0000	0.0000	0
2013/10/03	2037	06/02/2014	9.38	Call	Bond Future	2,306.2300	2.3062	2,840.1500	2.8401	23.151	0	0	0
2013/10/03	2037	06/02/2014	9.39	Call	Bond Future	2,393.5200	2.3935	2,927.4400	2.9274	22.307	0	0	0
2013/10/03	2037	06/02/2014	9.37	Call	Bond Future	2,218.8000	2.2188	2,752.7200	2.7527	24.063	0	0	0
2013/10/03	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	2037	08/05/2014			Bond Future	9.2167	95.5993	9.1566	96.1388	(0.652)	0.0000	0.0000	0
2013/10/03	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	2037	08/05/2014	9.38	Call	Bond Future	1,440.7700	1.4408	1,980.3400	1.9803	37.450	0	0	0
2013/10/03	2037	08/05/2014	9.39	Call	Bond Future	1,527.8300	1.5278	2,067.4000	2.0674	35.316	0	0	0
2013/10/03	2037	08/05/2014	9.37	Call	Bond Future	1,353.5700	1.3536	1,893.1400	1.8931	39.863	0	0	0
2013/10/03	2038	07/11/2013			Bond Future	105.5973	105.5973	105.6021	105.6021	0.005	0.0000	0.0000	18
2013/10/03	2038	07/11/2013	109.99	Put	Bond Future	4,392.7500	4.3927	4,387.8900	4.3879	(0.111)	0	0	0
2013/10/03	2038	07/11/2013	110.00	Put	Bond Future	4,402.7500	4.4027	4,397.8900	4.3979	(0.110)	0	0	0
2013/10/03	2038	07/11/2013	110.01	Put	Bond Future	4,412.7500	4.4127	4,407.8900	4.4079	(0.110)	0	0	0
2013/10/03	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	2050	07/11/2013	109.99	Call	Bond Future	179.4400	0.1794	184.7400	0.1847	2.954	0	0	0
2013/10/03	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	2050	07/11/2013			Bond Future	110.1694	110.1694	110.1747	110.1747	0.005	0.0000	0.0000	122
2013/10/03	2050	07/11/2013	110.00	Call	Bond Future	169.4400	0.1694	174.7400	0.1747	3.128	0	0	0
2013/10/03	2050	07/11/2013	110.01	Call	Bond Future	159.4400	0.1594	164.7400	0.1647	3.324	0	0	0
2013/10/03	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/10/03	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	AL37	07/11/2013			Index Future	409.4660	409.4660	410.3350	410.3350	0.212	0.0000	0.0000	0
2013/10/03	AL37	06/02/2014			Index Future	414.8510	414.8510	415.7310	415.7310	0.212	0.0000	0.0000	0
2013/10/03	AL7T	07/11/2013			Index Future	484.8440	484.8440	486.0410	486.0410	0.247	0.0000	0.0000	1
2013/10/03	AL7T	06/02/2014			Index Future	491.2190	491.2190	492.4330	492.4330	0.247	0.0000	0.0000	0
2013/10/03	ALBI	07/11/2013			Index Future	435.2150	435.2150	436.6830	436.6830	0.337	0.0000	0.0000	759
2013/10/03	ALBI	06/02/2014			Index Future	440.9380	440.9380	442.4250	442.4250	0.337	0.0000	0.0000	73
2013/10/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/10/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/10/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/03	EL28	07/11/2013			Bond Future	110.5260	110.5260	110.5314	110.5314	0.005	0.0000	0.0000	0
2013/10/03	EL28	07/11/2013	110.00	Call	Bond Future	526.0300	0.5260	531.3700	0.5314	1.015	0	0	0
2013/10/03	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	EL28	07/11/2013	110.01	Call	Bond Future	516.0300	0.5160	521.3700	0.5214	1.035	0	0	0
2013/10/03	EL28	07/11/2013	109.99	Call	Bond Future	536.0300	0.5360	541.3700	0.5414	0.996	0	0	0
2013/10/03	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	ES33	07/11/2013			Bond Future	9.4944	83.5120	9.4324	83.9872	(0.653)	0.0000	0.0000	6,292
2013/10/03	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	ES33	07/11/2013	8.51	Put	Bond Future	8,075.8200	8.0758	7,600.6300	7.6006	(5.884)	0	0	0
2013/10/03	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	ES33	07/11/2013	8.49	Put	Bond Future	8,252.2500	8.2523	7,777.0600	7.7771	(5.758)	0	0	0
2013/10/03	ES33	07/11/2013	8.50	Put	Bond Future	8,163.9700	8.1640	7,688.7800	7.6888	(5.821)	0	0	0
2013/10/03	ES33	06/02/2014	9.54	Put	Bond Future	525.9300	0.5259	44.5000	0.0445	(91.539)	0	0	0
2013/10/03	ES33	06/02/2014			Bond Future	9.6099	84.6102	9.5459	85.0917	(0.666)	0.0000	0.0000	0
2013/10/03	ES33	06/02/2014	9.56	Put	Bond Future	374.9800	0.3750	0.0000	0.0000	(100.000)	0	0	0
2013/10/03	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	ES33	06/02/2014	9.55	Put	Bond Future	450.4000	0.4504	0.0000	0.0000	(100.000)	0	0	0
2013/10/03	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	31.0300	0.0310	100.000	0	0	0
2013/10/03	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	106.4500	0.1064	100.000	0	0	0
2013/10/03	GOVI	07/11/2013			GOVI	434.5830	434.5830	436.0220	436.0220	0.331	0.0000	0.0000	126

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2013/10/03	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	GOVI	07/11/2013	445.99	Put	GOVI	114,070.0000	11.4070	99,680.0000	9.9680	(12.615)	0	0	0
2013/10/03	GOVI	07/11/2013	446.01	Put	GOVI	114,270.0000	11.4270	99,880.0000	9.9880	(12.593)	0	0	0
2013/10/03	GOVI	07/11/2013	446.00	Put	GOVI	114,170.0000	11.4170	99,780.0000	9.9780	(12.604)	0	0	0
2013/10/03	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	GOVI	06/02/2014	439.99	Call	GOVI	3,080.0000	0.3080	17,660.0000	1.7660	473.377	0	0	0
2013/10/03	GOVI	06/02/2014			GOVI	440.2980	440.2980	441.7560	441.7560	0.331	0.0000	0.0000	269
2013/10/03	GOVI	06/02/2014	440.00	Call	GOVI	2,980.0000	0.2980	17,560.0000	1.7560	489.262	0	0	0
2013/10/03	GOVI	06/02/2014	440.01	Call	GOVI	2,880.0000	0.2880	17,460.0000	1.7460	506.250	0	0	0
2013/10/03	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	GOVI	08/05/2014	442.00	Call	GOVI	42,680.0000	4.2680	57,390.0000	5.7390	34.466	0	0	0
2013/10/03	GOVI	08/05/2014			GOVI	446.2680	446.2680	447.7390	447.7390	0.330	0.0000	0.0000	0
2013/10/03	GOVI	08/05/2014	442.01	Call	GOVI	42,580.0000	4.2580	57,290.0000	5.7290	34.547	0	0	0
2013/10/03	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	GOVI	08/05/2014	441.99	Call	GOVI	42,780.0000	4.2780	57,490.0000	5.7490	34.385	0	0	0
2013/10/03	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/10/03	IGOV	07/11/2013			Index Future	195.9920	195.9920	195.9640	195.9640	(0.014)	0.0000	0.0000	1,151
2013/10/03	IGOV	06/02/2014			Index Future	198.5940	198.5940	198.5650	198.5650	(0.015)	0.0000	0.0000	174
2013/10/03	ILBI	07/11/2013			Index Future	533.0050	533.0050	532.3990	532.3990	(0.114)	0.0000	0.0000	0
2013/10/03	ILBI	06/02/2014			Index Future	540.2170	540.2170	539.4920	539.4920	(0.134)	0.0000	0.0000	186
2013/10/03	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/10/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/10/03	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/10/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/10/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/10/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/10/03	JBAF	16/10/2013			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	0
2013/10/03	JBAF	20/11/2013			Jibar Tradeable Future	5.2100	94.7900	5.2100	94.7900	0.000	0.0000	0.0000	4,100
2013/10/03	JBAF	18/12/2013			Jibar Tradeable Future	5.2600	94.7400	5.2500	94.7500	(0.190)	0.0000	0.0000	1,500
2013/10/03	JBAF	15/01/2014			Jibar Tradeable Future	5.3300	94.6700	5.3300	94.6700	0.000	0.0000	0.0000	1,000
2013/10/03	JBAF	19/02/2014			Jibar Tradeable Future	5.4600	94.5400	5.4600	94.5400	0.000	0.0000	0.0000	0
2013/10/03	JBAF	19/03/2014			Jibar Tradeable Future	5.6000	94.4000	5.5900	94.4100	(0.179)	0.0000	0.0000	400

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
2013/10/03	JBAF	18/06/2014			Jibar Tradeable Future	5.9700	94.0300	5.9700	94.0300	0.000	0.0000	0.0000	1,000
2013/10/03	JBAF	17/09/2014			Jibar Tradeable Future	6.2800	93.7200	6.2700	93.7300	(0.159)	0.0000	0.0000	0
2013/10/03	JBAF	17/12/2014			Jibar Tradeable Future	6.5500	93.4500	6.5300	93.4700	(0.305)	0.0000	0.0000	0
2013/10/03	JBAF	18/03/2015			Jibar Tradeable Future	6.8100	93.1900	6.7800	93.2200	(0.441)	0.0000	0.0000	250
2013/10/03	JBAF	17/06/2015			Jibar Tradeable Future	7.0500	92.9500	7.0300	92.9700	(0.284)	0.0000	0.0000	0
2013/10/03	JBAF	16/09/2015			Jibar Tradeable Future	7.2900	92.7100	7.2700	92.7300	(0.274)	0.0000	0.0000	0
2013/10/03	R023	07/11/2013	6.50	Put	Bond Future	8,506.4000	8.5064	8,233.1400	8.2331	(3.212)	0	0	0
2013/10/03	R023	07/11/2013			Bond Future	7.7320	101.6630	7.6904	101.9363	(0.538)	0.0000	0.0000	12,954
2013/10/03	R023	07/11/2013	6.49	Put	Bond Future	8,579.1300	8.5791	8,305.8700	8.3059	(3.185)	0	0	0
2013/10/03	R023	07/11/2013	6.51	Put	Bond Future	8,433.7200	8.4337	8,160.4600	8.1605	(3.240)	0	0	0
2013/10/03	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	R023	06/02/2014			Bond Future	7.8289	102.9999	7.7856	103.2768	(0.554)	0.0000	0.0000	0
2013/10/03	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	R023	06/02/2014	7.84	Call	Bond Future	70.6900	0.0707	347.5700	0.3476	391.682	0	0	0
2013/10/03	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	R023	06/02/2014	7.85	Call	Bond Future	134.3700	0.1344	411.2500	0.4113	206.058	0	0	0
2013/10/03	R023	06/02/2014	7.86	Call	Bond Future	198.0100	0.1980	474.8900	0.4749	139.831	0	0	0
2013/10/03	R157	07/11/2013			Bond Future	6.1897	114.6703	6.1352	114.7715	(0.880)	0.0000	0.0000	29,465
2013/10/03	R157	07/11/2013	5.60	Call	Bond Future	52.8600	0.0529	63.0500	0.0630	19.277	0	0	0
2013/10/03	R157	07/11/2013	5.59	Put	Bond Future	1,172.1600	1.1722	1,080.7600	1.0808	(7.798)	0	0	0
2013/10/03	R157	07/11/2013	5.61	Put	Bond Future	1,139.0300	1.1390	1,048.3700	1.0484	(7.959)	0	0	0
2013/10/03	R157	07/11/2013	5.60	Put	Bond Future	1,155.5500	1.1556	1,064.5200	1.0645	(7.878)	0	0	0
2013/10/03	R157	07/11/2013	5.61	Call	Bond Future	55.1600	0.0552	65.7200	0.0657	19.144	0	0	0
2013/10/03	R157	07/11/2013	5.59	Call	Bond Future	50.6500	0.0507	60.4700	0.0605	19.388	0	0	0
2013/10/03	R157	06/02/2014	5.64	Call	Bond Future	225.5600	0.2256	249.1700	0.2492	10.467	0	0	0
2013/10/03	R157	06/02/2014	5.65	Put	Bond Future	1,361.9000	1.3619	1,283.3100	1.2833	(5.771)	0	0	0
2013/10/03	R157	06/02/2014			Bond Future	6.3539	116.1783	6.2898	116.2808	(1.010)	0.0000	0.0000	300
2013/10/03	R157	06/02/2014	5.65	Call	Bond Future	229.6200	0.2296	253.5600	0.2536	10.426	0	0	0
2013/10/03	R157	06/02/2014	5.66	Call	Bond Future	233.7400	0.2337	258.0000	0.2580	10.379	0	0	0
2013/10/03	R157	06/02/2014	5.64	Put	Bond Future	1,374.0400	1.3740	1,295.1200	1.2951	(5.744)	0	0	0
2013/10/03	R157	06/02/2014	5.66	Put	Bond Future	1,349.8300	1.3498	1,271.5600	1.2716	(5.799)	0	0	0
2013/10/03	R157	08/05/2014	5.20	Call	Bond Future	169.3200	0.1693	186.3200	0.1863	10.040	0	0	0
2013/10/03	R157	08/05/2014			Bond Future	6.5300	110.9448	6.4540	111.0470	(1.163)	0.0000	0.0000	0
2013/10/03	R157	08/05/2014	5.21	Call	Bond Future	171.6200	0.1716	188.8100	0.1888	10.016	0	0	0
2013/10/03	R157	08/05/2014	5.19	Call	Bond Future	167.0400	0.1670	183.8600	0.1839	10.069	0	0	0
2013/10/03	R157	08/05/2014	5.20	Put	Bond Future	1,978.2900	1.9783	1,893.1600	1.8932	(4.303)	0	0	0
2013/10/03	R157	08/05/2014	5.19	Put	Bond Future	1,989.7700	1.9898	1,904.4600	1.9045	(4.287)	0	0	0
2013/10/03	R157	08/05/2014	5.21	Put	Bond Future	1,966.8300	1.9668	1,881.8900	1.8819	(4.319)	0	0	0
2013/10/03	R157	07/08/2014	6.76	Put	Bond Future	802.0100	0.8020	750.0700	0.7501	(6.476)	0	0	0
2013/10/03	R157	07/08/2014			Bond Future	6.7384	112.4938	6.6422	112.5989	(1.427)	0.0000	0.0000	0
2013/10/03	R157	07/08/2014	6.75	Put	Bond Future	807.0600	0.8071	754.9000	0.7549	(6.463)	0	0	0
2013/10/03	R157	07/08/2014	6.74	Call	Bond Future	814.3500	0.8144	867.1000	0.8671	6.478	0	0	0
2013/10/03	R157	07/08/2014	6.75	Call	Bond Future	819.7900	0.8198	872.7600	0.8728	6.461	0	0	0

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2013/10/03	R157	07/08/2014	6.76	Call	Bond Future	825.6600	0.8257	878.8500	0.8789	6.442	0	0	0
2013/10/03	R157	07/08/2014	6.74	Put	Bond Future	812.5400	0.8125	760.1600	0.7602	(6.446)	0	0	0
2013/10/03	R186	07/11/2013	9.00	Put	Bond Future	182.4100	0.1824	136.5800	0.1366	(25.125)	0	0	1,200
2013/10/03	R186	07/11/2013	8.16	Put	Bond Future	1,887.9000	1.8879	1,617.8400	1.6178	(14.305)	0	0	0
2013/10/03	R186	07/11/2013			Bond Future	8.0961	123.3129	8.0343	123.8736	(0.764)	0.0000	0.0000	57,161
2013/10/03	R186	07/11/2013	6.50	Put	Bond Future	15,736.8800	15.7369	15,177.2000	15.1772	(3.556)	0	0	0
2013/10/03	R186	07/11/2013	8.15	Put	Bond Future	1,929.3300	1.9293	1,655.5200	1.6555	(14.192)	0	0	0
2013/10/03	R186	07/11/2013	6.75	Put	Bond Future	13,103.6400	13.1036	12,546.9200	12.5469	(4.249)	0	0	0
2013/10/03	R186	07/11/2013	8.50	Call	Bond Future	4,402.2500	4.4023	4,810.2900	4.8103	9.269	0	0	0
2013/10/03	R186	07/11/2013	8.14	Call	Bond Future	2,367.0900	2.3671	2,650.2300	2.6502	11.962	0	0	0
2013/10/03	R186	07/11/2013	8.25	Put	Bond Future	1,542.8200	1.5428	1,306.0800	1.3061	(15.345)	0	0	250
2013/10/03	R186	07/11/2013	8.75	Call	Bond Future	6,116.6900	6.1167	6,589.1600	6.5892	7.724	0	0	0
2013/10/03	R186	07/11/2013	8.00	Call	Bond Future	1,755.6000	1.7556	1,986.1900	1.9862	13.135	0	0	1,000
2013/10/03	R186	07/11/2013	8.15	Call	Bond Future	2,414.9400	2.4149	2,701.8300	2.7018	11.880	0	0	0
2013/10/03	R186	07/11/2013	6.50	Call	Bond Future	4.2500	0.0043	5.2700	0.0053	24.000	0	0	5,290
2013/10/03	R186	07/11/2013	8.16	Call	Bond Future	2,463.3300	2.4633	2,753.9700	2.7540	11.799	0	0	0
2013/10/03	R186	07/11/2013	8.00	Put	Bond Future	2,628.8400	2.6288	2,298.7300	2.2987	(12.557)	0	0	0
2013/10/03	R186	07/11/2013	9.00	Call	Bond Future	7,974.0700	7.9741	8,488.9400	8.4889	6.457	0	0	0
2013/10/03	R186	07/11/2013	8.25	Call	Bond Future	2,922.3900	2.9224	3,246.3500	3.2463	11.085	0	0	0
2013/10/03	R186	07/11/2013	8.75	Put	Bond Future	406.4000	0.4064	318.1700	0.3182	(21.710)	0	0	1,030
2013/10/03	R186	07/11/2013	6.75	Call	Bond Future	17.4200	0.0174	21.4000	0.0214	22.847	0	0	1,000
2013/10/03	R186	07/11/2013	8.50	Put	Bond Future	828.7600	0.8288	676.1000	0.6761	(18.420)	0	0	4,000
2013/10/03	R186	07/11/2013	8.14	Put	Bond Future	1,971.4000	1.9714	1,693.8400	1.6938	(14.079)	0	0	0
2013/10/03	R186	06/02/2014			Bond Future	8.1888	119.6450	8.1248	120.2131	(0.782)	0.0000	0.0000	120
2013/10/03	R186	06/02/2014	7.75	Call	Bond Future	2,356.4800	2.3565	2,553.6500	2.5537	8.367	0	0	0
2013/10/03	R186	06/02/2014	7.74	Put	Bond Future	6,386.8400	6.3868	6,014.0600	6.0141	(5.837)	0	0	0
2013/10/03	R186	06/02/2014	7.76	Put	Bond Future	6,264.8100	6.2648	5,895.8500	5.8959	(5.889)	0	0	0
2013/10/03	R186	06/02/2014	7.75	Put	Bond Future	6,325.6400	6.3256	5,954.7700	5.9548	(5.863)	0	0	0
2013/10/03	R186	06/02/2014	7.76	Call	Bond Future	2,388.1600	2.3882	2,587.2400	2.5872	8.336	0	0	0
2013/10/03	R186	06/02/2014	7.74	Call	Bond Future	2,325.0800	2.3251	2,520.3400	2.5203	8.398	0	0	0
2013/10/03	R186	08/05/2014	7.50	Put	Bond Future	9,518.7600	9.5188	9,120.1000	9.1201	(4.188)	0	0	0
2013/10/03	R186	08/05/2014			Bond Future	8.2812	121.2677	8.2150	121.8416	(0.799)	0.0000	0.0000	0
2013/10/03	R186	08/05/2014	7.09	Put	Bond Future	12,507.4400	12.5074	12,055.5500	12.0556	(3.613)	0	0	0
2013/10/03	R186	08/05/2014	7.10	Call	Bond Future	1,570.4600	1.5705	1,693.6500	1.6937	7.844	0	0	0
2013/10/03	R186	08/05/2014	7.11	Call	Bond Future	1,589.4500	1.5894	1,713.8100	1.7138	7.824	0	0	0
2013/10/03	R186	08/05/2014	8.50	Call	Bond Future	6,194.5700	6.1946	6,519.5500	6.5196	5.246	0	0	0
2013/10/03	R186	08/05/2014	7.09	Call	Bond Future	1,551.6400	1.5516	1,673.6600	1.6737	7.864	0	0	0
2013/10/03	R186	08/05/2014	7.11	Put	Bond Future	12,349.8800	12.3499	11,900.3300	11.9003	(3.640)	0	0	0
2013/10/03	R186	08/05/2014	7.50	Call	Bond Future	2,487.7800	2.4878	2,663.0300	2.6630	7.044	0	0	1,933
2013/10/03	R186	08/05/2014	8.50	Put	Bond Future	4,324.5400	4.3245	4,075.6100	4.0756	(5.756)	0	0	1,933
2013/10/03	R186	08/05/2014	7.10	Put	Bond Future	12,428.5200	12.4285	11,977.8000	11.9778	(3.626)	0	0	0
2013/10/03	R186	07/08/2014	8.31	Call	Bond Future	5,734.5100	5.7345	6,027.8300	6.0278	5.115	0	0	0
2013/10/03	R186	07/08/2014			Bond Future	8.3713	117.6688	8.3025	118.2523	(0.822)	0.0000	0.0000	0
2013/10/03	R186	07/08/2014	8.29	Call	Bond Future	5,652.0900	5.6521	5,942.7800	5.9428	5.143	0	0	0
2013/10/03	R186	07/08/2014	8.30	Call	Bond Future	5,693.2200	5.6932	5,985.2300	5.9852	5.129	0	0	0
2013/10/03	R186	07/08/2014	8.29	Put	Bond Future	6,342.2100	6.3422	6,049.4200	6.0494	(4.617)	0	0	0
2013/10/03	R186	07/08/2014	8.31	Put	Bond Future	6,254.3500	6.2543	5,964.1900	5.9642	(4.639)	0	0	0

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2013/10/03	R186	07/08/2014	8.30	Put	Bond Future	6,298.1600	6.2982	6,006.6900	6.0067	(4.628)	0	0	0
2013/10/03	R197	07/11/2013			Bond Future	278.1304	278.1304	278.1379	278.1379	0.003	0.0000	0.0000	2,049
2013/10/03	R197	07/11/2013	279.99	Put	Bond Future	1,859.6300	1.8596	1,852.0500	1.8521	(0.408)	0	0	0
2013/10/03	R197	07/11/2013	280.00	Put	Bond Future	1,869.6300	1.8696	1,862.0500	1.8621	(0.405)	0	0	0
2013/10/03	R197	07/11/2013	280.01	Put	Bond Future	1,879.6300	1.8796	1,872.0500	1.8721	(0.403)	0	0	0
2013/10/03	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	R201	07/11/2013	4.79	Put	Bond Future	531.7800	0.5318	482.0600	0.4821	(9.350)	0	0	0
2013/10/03	R201	07/11/2013			Bond Future	5.2256	107.1752	5.1711	107.2347	(1.042)	0.0000	0.0000	0
2013/10/03	R201	07/11/2013	4.80	Put	Bond Future	522.9300	0.5229	473.5400	0.4735	(9.445)	0	0	0
2013/10/03	R201	07/11/2013	4.81	Put	Bond Future	514.1500	0.5141	465.0800	0.4651	(9.544)	0	0	0
2013/10/03	R201	07/11/2013	4.79	Call	Bond Future	54.1900	0.0542	64.0100	0.0640	18.121	0	0	0
2013/10/03	R201	07/11/2013	4.80	Call	Bond Future	56.3400	0.0563	66.4900	0.0665	18.016	0	0	0
2013/10/03	R201	07/11/2013	4.81	Call	Bond Future	58.5600	0.0586	69.0300	0.0690	17.879	0	0	0
2013/10/03	R201	06/02/2014	5.24	Put	Bond Future	314.5300	0.3145	285.0000	0.2850	(9.389)	0	0	0
2013/10/03	R201	06/02/2014			Bond Future	5.2008	104.1767	5.1298	104.2370	(1.365)	0.0000	0.0000	0
2013/10/03	R201	06/02/2014	5.26	Put	Bond Future	306.6000	0.3066	277.5600	0.2776	(9.472)	0	0	0
2013/10/03	R201	06/02/2014	5.24	Call	Bond Future	347.8100	0.3478	378.6100	0.3786	8.855	0	0	0
2013/10/03	R201	06/02/2014	5.25	Put	Bond Future	310.4200	0.3104	281.1400	0.2811	(9.432)	0	0	0
2013/10/03	R201	06/02/2014	5.25	Call	Bond Future	352.1900	0.3522	383.2400	0.3832	8.816	0	0	0
2013/10/03	R201	06/02/2014	5.26	Call	Bond Future	356.8600	0.3569	388.1500	0.3881	8.768	0	0	0
2013/10/03	R201	08/05/2014			Bond Future	5.0896	105.5896	4.9912	105.6491	(1.935)	0.0000	0.0000	0
2013/10/03	R201	08/05/2014	4.75	Call	Bond Future	271.3900	0.2714	295.8800	0.2959	9.024	0	0	0
2013/10/03	R201	08/05/2014	4.76	Call	Bond Future	273.8800	0.2739	298.5200	0.2985	8.997	0	0	0
2013/10/03	R201	08/05/2014	4.74	Call	Bond Future	268.9200	0.2689	293.2500	0.2932	9.047	0	0	0
2013/10/03	R201	08/05/2014	4.76	Put	Bond Future	473.3100	0.4733	438.4500	0.4384	(7.365)	0	0	0
2013/10/03	R201	08/05/2014	4.75	Put	Bond Future	476.8800	0.4769	441.8700	0.4419	(7.341)	0	0	0
2013/10/03	R201	08/05/2014	4.74	Put	Bond Future	480.4700	0.4805	445.3000	0.4453	(7.320)	0	0	0
2013/10/03	R201	07/08/2014	5.31	Put	Bond Future	207.6300	0.2076	184.5100	0.1845	(11.135)	0	0	0
2013/10/03	R201	07/08/2014			Bond Future	4.6719	102.6537	4.5015	102.7155	(3.647)	0.0000	0.0000	0
2013/10/03	R201	07/08/2014	5.30	Put	Bond Future	209.0200	0.2090	185.7900	0.1858	(11.114)	0	0	0
2013/10/03	R201	07/08/2014	5.31	Call	Bond Future	438.3200	0.4383	476.9900	0.4770	8.822	0	0	0
2013/10/03	R201	07/08/2014	5.29	Call	Bond Future	433.8900	0.4339	472.3500	0.4723	8.864	0	0	0
2013/10/03	R201	07/08/2014	5.30	Call	Bond Future	436.1100	0.4361	474.6700	0.4747	8.842	0	0	0
2013/10/03	R201	07/08/2014	5.29	Put	Bond Future	210.4100	0.2104	187.0800	0.1871	(11.088)	0	0	0
2013/10/03	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	R202	07/11/2013			Bond Future	204.8228	204.8228	204.8319	204.8319	0.004	0.0000	0.0000	43,210
2013/10/03	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	R202	07/11/2013	208.99	Put	Bond Future	4,167.1700	4.1672	4,158.0800	4.1581	(0.218)	0	0	0
2013/10/03	R202	07/11/2013	209.01	Put	Bond Future	4,187.1700	4.1872	4,178.0800	4.1781	(0.217)	0	0	0
2013/10/03	R202	07/11/2013	209.00	Put	Bond Future	4,177.1700	4.1772	4,168.0800	4.1681	(0.218)	0	0	0
2013/10/03	R203	07/11/2013	6.01	Call	Bond Future	37.3500	0.0373	45.4600	0.0455	21.714	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/10/03	R203	07/11/2013			Bond Future	6.8730		105.8855	6.8151	106.0839	(0.843)	0.0000	0.0000	19,710
2013/10/03	R203	07/11/2013	5.99	Call	Bond Future	33.9900		0.0340	41.4300	0.0414	21.889	0	0	0
2013/10/03	R203	07/11/2013	5.71	Put	Bond Future	4,079.6200		4.0796	3,883.0900	3.8831	(4.817)	0	0	0
2013/10/03	R203	07/11/2013	6.00	Call	Bond Future	35.6300		0.0356	43.4100	0.0434	21.836	0	0	0
2013/10/03	R203	07/11/2013	571.00	Call	Bond Future	103,655.9400		103.6559	103,854.3800	103.8544	0.191	0	0	0
2013/10/03	R203	07/11/2013	5.99	Put	Bond Future	3,107.9600		3.1080	2,916.9600	2.9170	(6.146)	0	0	0
2013/10/03	R203	07/11/2013	6.01	Put	Bond Future	3,040.4800		3.0405	2,850.1500	2.8501	(6.260)	0	0	0
2013/10/03	R203	07/11/2013	571.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	R203	07/11/2013	5.71	Call	Bond Future	7.8800		0.0079	9.7900	0.0098	24.239	0	0	15
2013/10/03	R203	07/11/2013	6.00	Put	Bond Future	3,074.1700		3.0742	2,883.5100	2.8835	(6.202)	0	0	0
2013/10/03	R203	06/02/2014			Bond Future	7.0044		107.2779	6.9417	107.4790	(0.896)	0.0000	0.0000	0
2013/10/03	R203	06/02/2014	6.14	Put	Bond Future	3,138.7900		3.1388	2,974.5100	2.9745	(5.234)	0	0	0
2013/10/03	R203	06/02/2014	5.95	Put	Bond Future	3,666.6800		3.6667	3,492.7200	3.4927	(4.744)	0	0	0
2013/10/03	R203	06/02/2014	6.84	Put	Bond Future	1,551.9700		1.5520	1,436.9300	1.4369	(7.413)	0	0	0
2013/10/03	R203	06/02/2014	6.16	Put	Bond Future	3,085.3400		3.0853	2,922.1900	2.9222	(5.288)	0	0	0
2013/10/03	R203	06/02/2014	6.15	Put	Bond Future	3,112.0200		3.1120	2,948.3000	2.9483	(5.261)	0	0	0
2013/10/03	R203	06/02/2014	6.84	Call	Bond Future	1,024.0900		1.0241	1,110.0700	1.1101	8.396	0	0	13
2013/10/03	R203	06/02/2014	6.16	Call	Bond Future	338.8700		0.3389	376.7400	0.3767	11.175	0	0	0
2013/10/03	R203	06/02/2014	5.95	Call	Bond Future	223.3800		0.2234	250.4400	0.2504	12.114	0	0	16
2013/10/03	R203	06/02/2014	6.14	Call	Bond Future	326.1900		0.3262	362.9300	0.3629	11.263	0	0	0
2013/10/03	R203	06/02/2014	6.15	Call	Bond Future	332.4900		0.3325	369.7900	0.3698	11.218	0	0	0
2013/10/03	R203	08/05/2014	5.76	Call	Bond Future	286.2900		0.2863	315.0100	0.3150	10.032	0	0	0
2013/10/03	R203	08/05/2014	6.84	Call	Bond Future	1,174.6400		1.1746	1,257.7900	1.2578	7.079	0	0	13
2013/10/03	R203	08/05/2014	7.40	Put	Bond Future	1,227.0900		1.2271	1,141.8500	1.1419	(6.947)	0	0	0
2013/10/03	R203	08/05/2014	5.74	Call	Bond Future	277.7300		0.2777	305.7300	0.3057	10.082	0	0	0
2013/10/03	R203	08/05/2014			Bond Future	7.1341		104.5716	7.0665	104.7737	(0.948)	0.0000	0.0000	0
2013/10/03	R203	08/05/2014	5.76	Put	Bond Future	4,492.4200		4.4924	4,319.0200	4.3190	(3.860)	0	0	0
2013/10/03	R203	08/05/2014	6.84	Put	Bond Future	2,057.6700		2.0577	1,938.7000	1.9387	(5.782)	0	0	0
2013/10/03	R203	08/05/2014	5.75	Put	Bond Future	4,519.4900		4.5195	4,345.7300	4.3457	(3.845)	0	0	0
2013/10/03	R203	08/05/2014	5.74	Put	Bond Future	4,546.6200		4.5466	4,372.5000	4.3725	(3.830)	0	0	0
2013/10/03	R203	08/05/2014	7.40	Call	Bond Future	2,017.2900		2.0173	2,134.1700	2.1342	5.794	0	0	16
2013/10/03	R203	08/05/2014	5.75	Call	Bond Future	281.9800		0.2820	310.3400	0.3103	10.057	0	0	0
2013/10/03	R203	07/08/2014	7.30	Call	Bond Future	1,854.3000		1.8543	1,959.8600	1.9599	5.693	0	0	0
2013/10/03	R203	07/08/2014			Bond Future	7.2669		106.0312	7.1926	106.2376	(1.023)	0.0000	0.0000	0
2013/10/03	R203	07/08/2014	7.31	Call	Bond Future	1,868.9400		1.8689	1,975.0000	1.9750	5.675	0	0	0
2013/10/03	R203	07/08/2014	6.84	Put	Bond Future	2,457.5500		2.4575	2,333.5200	2.3335	(5.047)	0	0	0
2013/10/03	R203	07/08/2014	7.29	Put	Bond Future	1,775.7600		1.7758	1,674.4300	1.6744	(5.706)	0	0	0
2013/10/03	R203	07/08/2014	7.31	Put	Bond Future	1,749.6000		1.7496	1,649.2700	1.6493	(5.734)	0	0	0
2013/10/03	R203	07/08/2014	7.29	Call	Bond Future	1,839.7200		1.8397	1,944.7800	1.9448	5.711	0	0	0
2013/10/03	R203	07/08/2014	7.30	Put	Bond Future	1,762.6400		1.7626	1,661.8100	1.6618	(5.720)	0	0	0
2013/10/03	R203	07/08/2014	6.84	Call	Bond Future	1,265.5600		1.2656	1,347.9200	1.3479	6.508	0	0	30
2013/10/03	R204	07/11/2013			Bond Future	7.0714		107.0588	7.0037	107.3521	(0.957)	0.0000	0.0000	31,288
2013/10/03	R204	07/11/2013	7.00	Put	Bond Future	1,153.7100		1.1537	986.8900	0.9869	(14.459)	0	0	1,270
2013/10/03	R204	07/11/2013	6.29	Put	Bond Future	3,542.2900		3.5423	3,270.3900	3.2704	(7.676)	0	0	0
2013/10/03	R204	07/11/2013	6.31	Put	Bond Future	3,459.9900		3.4600	3,189.6300	3.1896	(7.814)	0	0	0
2013/10/03	R204	07/11/2013	6.29	Call	Bond Future	93.1100		0.0931	114.5100	0.1145	22.984	0	0	0
2013/10/03	R204	07/11/2013	6.30	Put	Bond Future	3,501.0700		3.5011	3,229.9300	3.2299	(7.744)	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
2013/10/03	R204	07/11/2013	7.00	Call	Bond Future	844.2600	0.8443	970.7400	0.9707	14.981	0	0	0
2013/10/03	R204	07/11/2013	6.30	Call	Bond Future	96.9100	0.0969	119.0700	0.1191	22.867	0	0	0
2013/10/03	R204	07/11/2013	6.31	Call	Bond Future	100.8300	0.1008	123.7700	0.1238	22.751	0	0	0
2013/10/03	R204	06/02/2014	6.39	Call	Bond Future	606.2300	0.6062	674.1600	0.6742	11.205	0	0	0
2013/10/03	R204	06/02/2014			Bond Future	7.1812	104.4366	7.1093	104.7338	(1.002)	0.0000	0.0000	0
2013/10/03	R204	06/02/2014	6.41	Call	Bond Future	626.0700	0.6261	695.7100	0.6957	11.123	0	0	0
2013/10/03	R204	06/02/2014	6.40	Call	Bond Future	616.0900	0.6161	684.8700	0.6849	11.164	0	0	0
2013/10/03	R204	06/02/2014	6.39	Put	Bond Future	3,932.6000	3.9326	3,703.3700	3.7034	(5.829)	0	0	0
2013/10/03	R204	06/02/2014	6.41	Put	Bond Future	3,866.7600	3.8668	3,639.2400	3.6392	(5.884)	0	0	0
2013/10/03	R204	06/02/2014	6.40	Put	Bond Future	3,899.6100	3.8996	3,671.2300	3.6712	(5.856)	0	0	0
2013/10/03	R204	08/05/2014			Bond Future	7.2937	105.8530	7.2174	106.1525	(1.046)	0.0000	0.0000	0
2013/10/03	R204	08/05/2014	6.05	Call	Bond Future	582.2000	0.5822	639.1200	0.6391	9.777	0	0	0
2013/10/03	R204	08/05/2014	6.06	Call	Bond Future	589.7400	0.5897	647.2500	0.6472	9.752	0	0	0
2013/10/03	R204	08/05/2014	6.04	Call	Bond Future	574.7300	0.5747	631.0700	0.6311	9.803	0	0	0
2013/10/03	R204	08/05/2014	6.05	Put	Bond Future	5,601.4800	5.6015	5,358.8900	5.3589	(4.331)	0	0	0
2013/10/03	R204	08/05/2014	6.04	Put	Bond Future	5,635.5600	5.6356	5,392.3900	5.3924	(4.315)	0	0	0
2013/10/03	R204	08/05/2014	6.06	Put	Bond Future	5,567.4800	5.5675	5,325.4800	5.3255	(4.347)	0	0	0
2013/10/03	R204	07/08/2014			Bond Future	7.4064	103.2987	7.3245	103.6039	(1.106)	0.0000	0.0000	0
2013/10/03	R204	07/08/2014	7.44	Put	Bond Future	2,481.5700	2.4816	2,333.9000	2.3339	(5.951)	0	0	0
2013/10/03	R204	07/08/2014	7.46	Put	Bond Future	2,445.0500	2.4450	2,298.8100	2.2988	(5.981)	0	0	0
2013/10/03	R204	07/08/2014	7.45	Put	Bond Future	2,463.2600	2.4633	2,316.3100	2.3163	(5.966)	0	0	0
2013/10/03	R204	07/08/2014	7.46	Call	Bond Future	2,644.0200	2.6440	2,802.9400	2.8029	6.011	0	0	0
2013/10/03	R204	07/08/2014	7.44	Call	Bond Future	2,606.3300	2.6063	2,763.8200	2.7638	6.043	0	0	0
2013/10/03	R204	07/08/2014	7.45	Call	Bond Future	2,625.1300	2.6251	2,783.3400	2.7833	6.027	0	0	0
2013/10/03	R206	07/11/2013	4.31	Put	Bond Future	184.1700	0.1842	175.3800	0.1754	(4.773)	0	0	0
2013/10/03	R206	07/11/2013			Bond Future	5.2780	102.7986	5.2239	102.8083	(1.026)	0.0000	0.0000	0
2013/10/03	R206	07/11/2013	4.30	Put	Bond Future	185.7200	0.1857	176.9100	0.1769	(4.744)	0	0	0
2013/10/03	R206	07/11/2013	4.31	Call	Bond Future	11.0000	0.0110	11.8800	0.0119	8.000	0	0	0
2013/10/03	R206	07/11/2013	4.29	Call	Bond Future	10.5200	0.0105	11.3600	0.0114	7.985	0	0	0
2013/10/03	R206	07/11/2013	4.30	Call	Bond Future	10.7600	0.0108	11.6200	0.0116	7.993	0	0	0
2013/10/03	R206	07/11/2013	4.29	Put	Bond Future	187.2800	0.1873	178.4500	0.1784	(4.715)	0	0	0
2013/10/03	R207	07/11/2013	6.70	Call	Bond Future	197.6300	0.1976	214.4600	0.2145	8.516	0	0	0
2013/10/03	R207	07/11/2013			Bond Future	7.3395	101.9115	7.3027	102.0913	(0.501)	0.0000	0.0000	21,283
2013/10/03	R207	07/11/2013	6.71	Call	Bond Future	204.5800	0.2046	221.9600	0.2220	8.495	0	0	0
2013/10/03	R207	07/11/2013	6.69	Put	Bond Future	3,424.7300	3.4247	3,261.1800	3.2612	(4.776)	0	0	0
2013/10/03	R207	07/11/2013	6.71	Put	Bond Future	3,336.9600	3.3370	3,174.5100	3.1745	(4.868)	0	0	0
2013/10/03	R207	07/11/2013	6.69	Call	Bond Future	190.8700	0.1909	207.1500	0.2071	8.529	0	0	0
2013/10/03	R207	07/11/2013	6.70	Put	Bond Future	3,380.7300	3.3807	3,217.7300	3.2177	(4.821)	0	0	0
2013/10/03	R207	06/02/2014			Bond Future	7.4448	99.6125	7.4061	99.7947	(0.521)	0.0000	0.0000	0
2013/10/03	R207	06/02/2014	6.65	Call	Bond Future	728.7200	0.7287	767.4900	0.7675	5.320	0	0	0
2013/10/03	R207	06/02/2014	6.64	Put	Bond Future	4,586.4700	4.5865	4,442.5300	4.4425	(3.138)	0	0	0
2013/10/03	R207	06/02/2014	6.66	Put	Bond Future	4,511.2000	4.5112	4,368.2500	4.3682	(3.169)	0	0	0
2013/10/03	R207	06/02/2014	6.65	Put	Bond Future	4,548.7500	4.5488	4,405.3000	4.4053	(3.154)	0	0	0
2013/10/03	R207	06/02/2014	6.66	Call	Bond Future	740.3300	0.7403	779.6000	0.7796	5.304	0	0	0
2013/10/03	R207	06/02/2014	6.64	Call	Bond Future	717.2400	0.7172	755.5200	0.7555	5.337	0	0	0
2013/10/03	R207	08/05/2014	6.19	Put	Bond Future	7,034.2900	7.0343	6,881.2100	6.8812	(2.176)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/10/03	R207	08/05/2014	6.21	Put	Bond Future	6,953.3100		6.9533	6,800.8700	6.8009	(2.192)	0	0	0
2013/10/03	R207	08/05/2014			Bond Future	7.5545		100.9636	7.5140	101.1467	(0.537)	0.0000	0.0000	0
2013/10/03	R207	08/05/2014	6.20	Put	Bond Future	6,993.7500		6.9938	6,840.9900	6.8410	(2.184)	0	0	0
2013/10/03	R207	08/05/2014	6.20	Call	Bond Future	647.8500		0.6478	678.2100	0.6782	4.686	0	0	0
2013/10/03	R207	08/05/2014	6.21	Call	Bond Future	656.0500		0.6561	686.7300	0.6867	4.676	0	0	0
2013/10/03	R207	08/05/2014	6.19	Call	Bond Future	639.7300		0.6397	669.7700	0.6698	4.696	0	0	0
2013/10/03	R207	07/08/2014	7.69	Call	Bond Future	3,148.3400		3.1483	3,241.7400	3.2417	2.967	0	0	0
2013/10/03	R207	07/08/2014	7.70	Put	Bond Future	3,015.9900		3.0160	2,922.7700	2.9228	(3.091)	0	0	0
2013/10/03	R207	07/08/2014			Bond Future	7.6643		98.7322	7.6211	98.9192	(0.564)	0.0000	0.0000	0
2013/10/03	R207	07/08/2014	7.70	Call	Bond Future	3,170.2700		3.1703	3,264.0700	3.2641	2.959	0	0	0
2013/10/03	R207	07/08/2014	7.71	Call	Bond Future	3,192.2700		3.1923	3,286.5000	3.2865	2.952	0	0	0
2013/10/03	R207	07/08/2014	7.69	Put	Bond Future	3,037.2200		3.0372	2,943.6000	2.9436	(3.082)	0	0	0
2013/10/03	R207	07/08/2014	7.71	Put	Bond Future	2,994.8500		2.9949	2,902.0600	2.9021	(3.098)	0	0	0
2013/10/03	R208	07/11/2013			Bond Future	7.4823		96.6895	7.4406	96.9173	(0.558)	0.0000	0.0000	10,564
2013/10/03	R208	07/11/2013	6.79	Put	Bond Future	4,034.0100		4.0340	3,824.5000	3.8245	(5.194)	0	0	0
2013/10/03	R208	07/11/2013	6.81	Put	Bond Future	3,932.3800		3.9324	3,724.1700	3.7242	(5.295)	0	0	0
2013/10/03	R208	07/11/2013	6.80	Put	Bond Future	3,983.0800		3.9831	3,774.2000	3.7742	(5.244)	0	0	0
2013/10/03	R208	07/11/2013	6.81	Call	Bond Future	178.2900		0.1783	197.9100	0.1979	11.005	0	0	0
2013/10/03	R208	07/11/2013	7.50	Put	Bond Future	1,200.7700		1.2008	1,077.0300	1.0770	(10.305)	0	0	1,520
2013/10/03	R208	07/11/2013	6.79	Call	Bond Future	165.5100		0.1655	183.8300	0.1838	11.069	0	0	0
2013/10/03	R208	07/11/2013	7.50	Call	Bond Future	1,297.0100		1.2970	1,401.1000	1.4011	8.025	0	0	0
2013/10/03	R208	07/11/2013	6.80	Call	Bond Future	171.8100		0.1718	190.7600	0.1908	11.030	0	0	0
2013/10/03	R208	06/02/2014	6.74	Put	Bond Future	5,320.6900		5.3207	5,137.0700	5.1371	(3.451)	0	0	0
2013/10/03	R208	06/02/2014			Bond Future	7.5806		97.9610	7.5369	98.1919	(0.576)	0.0000	0.0000	0
2013/10/03	R208	06/02/2014	6.76	Put	Bond Future	5,233.6200		5.2336	5,051.2500	5.0513	(3.485)	0	0	0
2013/10/03	R208	06/02/2014	6.75	Put	Bond Future	5,277.0600		5.2771	5,094.0600	5.0941	(3.468)	0	0	0
2013/10/03	R208	06/02/2014	6.74	Call	Bond Future	751.7900		0.7518	799.0400	0.7990	6.285	0	0	0
2013/10/03	R208	06/02/2014	6.75	Call	Bond Future	764.0700		0.7641	811.9400	0.8119	6.265	0	0	0
2013/10/03	R208	06/02/2014	6.76	Call	Bond Future	776.5000		0.7765	825.0000	0.8250	6.246	0	0	0
2013/10/03	R208	08/05/2014	6.31	Call	Bond Future	664.9700		0.6650	702.3300	0.7023	5.618	0	0	0
2013/10/03	R208	08/05/2014			Bond Future	7.6777		95.8929	7.6323	96.1254	(0.591)	0.0000	0.0000	0
2013/10/03	R208	08/05/2014	6.29	Call	Bond Future	647.6000		0.6476	684.1500	0.6842	5.644	0	0	0
2013/10/03	R208	08/05/2014	6.31	Put	Bond Future	7,981.7200		7.9817	7,786.6200	7.7866	(2.444)	0	0	0
2013/10/03	R208	08/05/2014	6.30	Put	Bond Future	8,028.9800		8.0290	7,833.4700	7.8335	(2.435)	0	0	0
2013/10/03	R208	08/05/2014	6.29	Put	Bond Future	8,076.3500		8.0763	7,880.4400	7.8804	(2.426)	0	0	0
2013/10/03	R208	08/05/2014	6.30	Call	Bond Future	656.2400		0.6562	693.1900	0.6932	5.631	0	0	0
2013/10/03	R208	07/08/2014			Bond Future	7.7734		97.2313	7.7256	97.4683	(0.616)	0.0000	0.0000	0
2013/10/03	R208	07/08/2014	7.80	Call	Bond Future	3,488.1800		3.4882	3,608.0400	3.6080	3.436	0	0	0
2013/10/03	R208	07/08/2014	7.79	Put	Bond Future	3,380.7700		3.3808	3,263.1100	3.2631	(3.480)	0	0	0
2013/10/03	R208	07/08/2014	7.81	Put	Bond Future	3,333.1300		3.3331	3,216.5600	3.2166	(3.497)	0	0	0
2013/10/03	R208	07/08/2014	7.80	Put	Bond Future	3,356.8800		3.3569	3,239.7700	3.2398	(3.489)	0	0	0
2013/10/03	R208	07/08/2014	7.81	Call	Bond Future	3,513.7600		3.5138	3,634.1600	3.6342	3.427	0	0	0
2013/10/03	R208	07/08/2014	7.79	Call	Bond Future	3,462.7000		3.4627	3,582.0100	3.5820	3.446	0	0	0
2013/10/03	R209	07/11/2013	8.80	Put	Bond Future	2,242.7300		2.2427	1,974.7600	1.9748	(11.948)	0	0	0
2013/10/03	R209	07/11/2013	9.50	Put	Bond Future	459.9700		0.4600	371.0600	0.3711	(19.330)	0	0	980
2013/10/03	R209	07/11/2013			Bond Future	8.8533		75.5514	8.7917	76.0301	(0.696)	0.0000	0.0000	19,784

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
2013/10/03	R209	07/11/2013	8.80	Call	Bond Future	1,828.6100	1.8286	2,039.4000	2.0394	11.527	0	0	0
2013/10/03	R209	07/11/2013	8.81	Call	Bond Future	1,864.8300	1.8648	2,078.5500	2.0785	11.461	0	0	0
2013/10/03	R209	07/11/2013	9.25	Call	Bond Future	3,835.6400	3.8356	4,171.8300	4.1718	8.765	0	0	0
2013/10/03	R209	07/11/2013	8.65	Call	Bond Future	1,337.3200	1.3373	1,504.8600	1.5049	12.528	0	0	0
2013/10/03	R209	07/11/2013	8.79	Call	Bond Future	1,792.8100	1.7928	2,000.6700	2.0007	11.594	0	0	0
2013/10/03	R209	07/11/2013	9.70	Put	Bond Future	264.6900	0.2647	207.3500	0.2073	(21.663)	0	0	1,520
2013/10/03	R209	07/11/2013	9.40	Call	Bond Future	4,644.8700	4.6449	5,015.1100	5.0151	7.971	0	0	0
2013/10/03	R209	07/11/2013	9.25	Put	Bond Future	863.1900	0.8632	720.6200	0.7206	(16.517)	0	0	1,000
2013/10/03	R209	07/11/2013	8.79	Put	Bond Future	2,285.0100	2.2850	2,014.1100	2.0141	(11.856)	0	0	0
2013/10/03	R209	07/11/2013	9.50	Call	Bond Future	5,211.1700	5.2112	5,601.0200	5.6010	7.481	0	0	0
2013/10/03	R209	07/11/2013	9.70	Call	Bond Future	6,389.0100	6.3890	6,810.4300	6.8104	6.596	0	0	0
2013/10/03	R209	07/11/2013	9.40	Put	Bond Future	596.7000	0.5967	488.1800	0.4882	(18.187)	0	0	5,000
2013/10/03	R209	07/11/2013	8.65	Put	Bond Future	2,936.0200	2.9360	2,624.8000	2.6248	(10.600)	0	0	4,700
2013/10/03	R209	07/11/2013	8.81	Put	Bond Future	2,200.9900	2.2010	1,935.9500	1.9359	(12.042)	0	0	0
2013/10/03	R209	06/02/2014	8.56	Call	Bond Future	2,544.6800	2.5447	2,730.0700	2.7301	7.285	0	0	0
2013/10/03	R209	06/02/2014			Bond Future	8.9395	76.5449	8.8761	77.0299	(0.709)	0.0000	0.0000	0
2013/10/03	R209	06/02/2014	8.54	Call	Bond Future	2,486.1300	2.4861	2,668.4500	2.6685	7.333	0	0	0
2013/10/03	R209	06/02/2014	8.55	Call	Bond Future	2,515.3100	2.5153	2,699.1600	2.6992	7.309	0	0	0
2013/10/03	R209	06/02/2014	8.54	Put	Bond Future	5,627.1700	5.6272	5,324.4900	5.3245	(5.379)	0	0	0
2013/10/03	R209	06/02/2014	8.56	Put	Bond Future	5,523.6000	5.5236	5,223.9900	5.2240	(5.424)	0	0	0
2013/10/03	R209	06/02/2014	8.55	Put	Bond Future	5,575.2200	5.5752	5,274.0700	5.2741	(5.402)	0	0	0
2013/10/03	R209	08/05/2014			Bond Future	9.0239	74.4380	8.9588	74.9284	(0.721)	0.0000	0.0000	0
2013/10/03	R209	08/05/2014	7.85	Call	Bond Future	1,645.4700	1.6455	1,761.7100	1.7617	7.064	0	0	0
2013/10/03	R209	08/05/2014	7.86	Call	Bond Future	1,663.7200	1.6637	1,780.9700	1.7810	7.047	0	0	0
2013/10/03	R209	08/05/2014	7.85	Put	Bond Future	11,328.8900	11.3289	10,954.7000	10.9547	(3.303)	0	0	0
2013/10/03	R209	08/05/2014	7.84	Call	Bond Future	1,627.3600	1.6274	1,742.5900	1.7426	7.081	0	0	0
2013/10/03	R209	08/05/2014	7.84	Put	Bond Future	11,401.4400	11.4014	11,026.2400	11.0262	(3.291)	0	0	0
2013/10/03	R209	08/05/2014	7.86	Put	Bond Future	11,256.6200	11.2566	10,883.4400	10.8834	(3.315)	0	0	0
2013/10/03	R209	07/08/2014	9.04	Put	Bond Future	6,048.6100	6.0486	5,805.8500	5.8059	(4.013)	0	0	0
2013/10/03	R209	07/08/2014			Bond Future	9.1063	75.4770	9.0392	75.9753	(0.737)	0.0000	0.0000	0
2013/10/03	R209	07/08/2014	9.06	Put	Bond Future	5,970.0100	5.9700	5,729.2800	5.7293	(4.032)	0	0	0
2013/10/03	R209	07/08/2014	9.05	Put	Bond Future	6,009.2000	6.0092	5,767.4600	5.7675	(4.023)	0	0	0
2013/10/03	R209	07/08/2014	9.05	Call	Bond Future	5,591.5300	5.5915	5,848.0800	5.8481	4.588	0	0	0
2013/10/03	R209	07/08/2014	9.06	Call	Bond Future	5,626.8000	5.6268	5,884.3600	5.8844	4.577	0	0	0
2013/10/03	R209	07/08/2014	9.04	Call	Bond Future	5,556.3600	5.5564	5,811.8900	5.8119	4.599	0	0	0
2013/10/03	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	R210	07/11/2013			Bond Future	157.3428	157.3428	157.3487	157.3487	0.004	0.0000	0.0000	1,449
2013/10/03	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	R210	07/11/2013	159.99	Put	Bond Future	2,647.2100	2.6472	2,641.3400	2.6413	(0.222)	0	0	0
2013/10/03	R210	07/11/2013	160.01	Put	Bond Future	2,667.2100	2.6672	2,661.3400	2.6613	(0.220)	0	0	0
2013/10/03	R210	07/11/2013	160.00	Put	Bond Future	2,657.2100	2.6572	2,651.3400	2.6513	(0.221)	0	0	0
2013/10/03	R211	07/11/2013			Bond Future	128.3204	128.3204	128.2370	128.2370	(0.065)	0.0000	0.0000	522
2013/10/03	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	R211	07/11/2013	129.99	Put	Bond Future	1,669.6100	1.6696	1,752.9800	1.7530	4.993	0	0	0
2013/10/03	R211	07/11/2013	130.01	Put	Bond Future	1,689.6100	1.6896	1,772.9800	1.7730	4.934	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
2013/10/03	R211	07/11/2013	130.00	Put	Bond Future	1,679.6100	1.6796	1,762.9800	1.7630	4.964	0	0	0
2013/10/03	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	R212	07/11/2013	132.99	Put	Bond Future	2,259.3200	2.2593	2,596.4200	2.5964	14.920	0	0	0
2013/10/03	R212	07/11/2013			Bond Future	130.7307	130.7307	130.3936	130.3936	(0.258)	0.0000	0.0000	21,791
2013/10/03	R212	07/11/2013	133.01	Put	Bond Future	2,279.3200	2.2793	2,616.4200	2.6164	14.789	0	0	0
2013/10/03	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	R212	07/11/2013	133.00	Put	Bond Future	2,269.3200	2.2693	2,606.4200	2.6064	14.855	0	0	0
2013/10/03	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	R213	07/11/2013	8.60	Call	Bond Future	1,655.4200	1.6554	1,878.5800	1.8786	13.481	0	0	0
2013/10/03	R213	07/11/2013			Bond Future	8.6912	86.4017	8.6244	86.9303	(0.768)	0.0000	0.0000	19,468
2013/10/03	R213	07/11/2013	8.61	Call	Bond Future	1,690.4900	1.6905	1,916.9900	1.9170	13.398	0	0	0
2013/10/03	R213	07/11/2013	8.59	Put	Bond Future	2,423.8200	2.4238	2,114.9600	2.1150	(12.743)	0	0	0
2013/10/03	R213	07/11/2013	8.61	Put	Bond Future	2,333.9000	2.3339	2,031.7200	2.0317	(12.947)	0	0	0
2013/10/03	R213	07/11/2013	8.60	Put	Bond Future	2,378.5700	2.3786	2,073.0500	2.0731	(12.845)	0	0	0
2013/10/03	R213	07/11/2013	8.59	Call	Bond Future	1,620.8100	1.6208	1,840.6300	1.8406	13.562	0	0	0
2013/10/03	R213	06/02/2014			Bond Future	8.7851	87.5379	8.7162	88.0735	(0.784)	0.0000	0.0000	0
2013/10/03	R213	06/02/2014	8.29	Put	Bond Future	6,243.8200	6.2438	5,894.6800	5.8947	(5.592)	0	0	0
2013/10/03	R213	06/02/2014	8.31	Put	Bond Future	6,134.2200	6.1342	5,788.3700	5.7884	(5.638)	0	0	0
2013/10/03	R213	06/02/2014	8.29	Call	Bond Future	2,280.9500	2.2809	2,467.4100	2.4674	8.175	0	0	0
2013/10/03	R213	06/02/2014	8.30	Put	Bond Future	6,188.8600	6.1889	5,841.3600	5.8414	(5.615)	0	0	0
2013/10/03	R213	06/02/2014	8.30	Call	Bond Future	2,308.6700	2.3087	2,496.7700	2.4968	8.148	0	0	0
2013/10/03	R213	06/02/2014	8.31	Call	Bond Future	2,336.6000	2.3366	2,526.3500	2.5263	8.121	0	0	0
2013/10/03	R213	08/05/2014	7.65	Put	Bond Future	11,697.7000	11.6977	11,279.5200	11.2795	(3.575)	0	0	0
2013/10/03	R213	08/05/2014			Bond Future	8.8735	85.1866	8.8027	85.7282	(0.798)	0.0000	0.0000	0
2013/10/03	R213	08/05/2014	7.64	Put	Bond Future	11,769.9400	11.7699	11,350.6800	11.3507	(3.562)	0	0	0
2013/10/03	R213	08/05/2014	7.66	Put	Bond Future	11,625.7200	11.6257	11,208.6200	11.2086	(3.588)	0	0	0
2013/10/03	R213	08/05/2014	7.65	Call	Bond Future	1,581.8400	1.5818	1,705.2100	1.7052	7.799	0	0	0
2013/10/03	R213	08/05/2014	7.64	Call	Bond Future	1,564.3800	1.5644	1,686.6700	1.6867	7.817	0	0	0
2013/10/03	R213	08/05/2014	7.66	Call	Bond Future	1,599.4400	1.5994	1,723.8900	1.7239	7.781	0	0	0
2013/10/03	R213	07/08/2014	8.86	Call	Bond Future	5,503.2000	5.5032	5,780.2300	5.7802	5.034	0	0	0
2013/10/03	R213	07/08/2014			Bond Future	8.9611	86.3756	8.8879	86.9258	(0.816)	0.0000	0.0000	0
2013/10/03	R213	07/08/2014	8.84	Call	Bond Future	5,433.9000	5.4339	5,708.6700	5.7087	5.057	0	0	0
2013/10/03	R213	07/08/2014	8.85	Call	Bond Future	5,468.5000	5.4685	5,744.3900	5.7444	5.045	0	0	0
2013/10/03	R213	07/08/2014	8.84	Put	Bond Future	6,347.7600	6.3478	6,072.2700	6.0723	(4.340)	0	0	0
2013/10/03	R213	07/08/2014	8.86	Put	Bond Future	6,265.1300	6.2651	5,991.9000	5.9919	(4.361)	0	0	0
2013/10/03	R213	07/08/2014	8.85	Put	Bond Future	6,306.3500	6.3063	6,031.9800	6.0320	(4.351)	0	0	0
2013/10/03	R214	07/11/2013	7.80	Call	Bond Future	50.6200	0.0506	57.5200	0.0575	13.631	0	0	0
2013/10/03	R214	07/11/2013			Bond Future	9.0196	75.8723	8.9680	76.2828	(0.571)	0.0000	0.0000	2,427
2013/10/03	R214	07/11/2013	7.81	Call	Bond Future	52.9000	0.0529	60.1100	0.0601	13.629	0	0	0
2013/10/03	R214	07/11/2013	7.79	Call	Bond Future	48.4200	0.0484	55.0300	0.0550	13.651	0	0	0
2013/10/03	R214	07/11/2013	7.81	Put	Bond Future	10,774.7300	10.7747	10,371.4600	10.3715	(3.743)	0	0	0
2013/10/03	R214	07/11/2013	7.80	Put	Bond Future	10,871.4000	10.8714	10,467.8200	10.4678	(3.712)	0	0	0
2013/10/03	R214	07/11/2013	7.79	Put	Bond Future	10,968.3500	10.9684	10,564.4800	10.5645	(3.682)	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
2013/10/03	R214	06/02/2014			Bond Future	9.1091	76.8700	9.0560	77.2860	(0.583)	0.0000	0.0000	0
2013/10/03	R214	06/02/2014	8.99	Put	Bond Future	4,593.8300	4.5938	4,368.9800	4.3690	(4.895)	0	0	0
2013/10/03	R214	06/02/2014	9.01	Put	Bond Future	4,506.8500	4.5069	4,284.5600	4.2846	(4.932)	0	0	0
2013/10/03	R214	06/02/2014	8.99	Call	Bond Future	3,655.3000	3.6553	3,846.3700	3.8464	5.227	0	0	0
2013/10/03	R214	06/02/2014	9.00	Put	Bond Future	4,549.9100	4.5499	4,326.3300	4.3263	(4.914)	0	0	0
2013/10/03	R214	06/02/2014	9.00	Call	Bond Future	3,690.9400	3.6909	3,883.2800	3.8833	5.211	0	0	0
2013/10/03	R214	06/02/2014	9.01	Call	Bond Future	3,727.2900	3.7273	3,920.9200	3.9209	5.195	0	0	0
2013/10/03	R248	07/11/2013			Bond Future	9.0754	98.3264	9.0188	98.9058	(0.624)	0.0000	0.0000	10,220
2013/10/03	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	R248	07/11/2013	7.86	Put	Bond Future	13,936.4000	13.9364	13,356.9400	13.3569	(4.158)	0	0	0
2013/10/03	R248	07/11/2013	7.85	Put	Bond Future	14,065.4700	14.0655	13,486.0100	13.4860	(4.120)	0	0	0
2013/10/03	R248	07/11/2013	7.84	Put	Bond Future	14,194.8000	14.1948	13,615.3400	13.6153	(4.082)	0	0	0
2013/10/03	R248	06/02/2014	9.11	Put	Bond Future	574.9300	0.5749	0.0000	0.0000	(100.000)	0	0	0
2013/10/03	R248	06/02/2014			Bond Future	9.1672	99.6194	9.1088	100.2065	(0.637)	0.0000	0.0000	0
2013/10/03	R248	06/02/2014	9.10	Put	Bond Future	676.0100	0.6760	88.9600	0.0890	(86.840)	0	0	0
2013/10/03	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	12.1200	0.0121	100.000	0	0	0
2013/10/03	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/03	R248	06/02/2014	9.09	Put	Bond Future	777.2800	0.7773	190.2300	0.1902	(75.526)	0	0	0

Total

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