



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

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

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
2013/10/10	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	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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2013/10/10	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	2025	07/11/2013			Bond Future	109.0897	109.0897	109.4270	109.4270	0.309	0.0000	0.0000	0
2013/10/10	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	2025	07/11/2013	110.99	Put	Bond Future	1,900.3400	1.9003	1,562.9500	1.5629	(17.754)	0	0	0
2013/10/10	2025	07/11/2013	111.01	Put	Bond Future	1,920.3400	1.9203	1,582.9500	1.5829	(17.569)	0	0	0
2013/10/10	2025	07/11/2013	111.00	Put	Bond Future	1,910.3400	1.9103	1,572.9500	1.5729	(17.661)	0	0	0
2013/10/10	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	2037	07/11/2013			Bond Future	9.0447	97.1292	8.9831	97.7006	(0.681)	0.0000	0.0000	1,650
2013/10/10	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	2037	07/11/2013	9.43	Call	Bond Future	3,452.2100	3.4522	4,023.5600	4.0236	16.550	0	0	0
2013/10/10	2037	07/11/2013	9.41	Call	Bond Future	3,278.0700	3.2781	3,849.4200	3.8494	17.429	0	0	0
2013/10/10	2037	07/11/2013	9.42	Call	Bond Future	3,365.2100	3.3652	3,936.5600	3.9366	16.978	0	0	0
2013/10/10	2037	06/02/2014			Bond Future	9.1399	94.1502	9.0764	94.7291	(0.695)	0.0000	0.0000	0
2013/10/10	2037	06/02/2014	9.38	Call	Bond Future	2,136.6100	2.1366	2,715.4900	2.7155	27.093	0	0	0
2013/10/10	2037	06/02/2014	9.39	Call	Bond Future	2,223.9000	2.2239	2,802.7800	2.8028	26.030	0	0	0
2013/10/10	2037	06/02/2014	9.37	Call	Bond Future	2,049.1800	2.0492	2,628.0600	2.6281	28.249	0	0	0
2013/10/10	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	2037	08/05/2014			Bond Future	9.2365	95.4225	9.1710	96.0091	(0.709)	0.0000	0.0000	0
2013/10/10	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	2037	08/05/2014	9.38	Call	Bond Future	1,263.9500	1.2639	1,850.6200	1.8506	46.416	0	0	0
2013/10/10	2037	08/05/2014	9.39	Call	Bond Future	1,351.0100	1.3510	1,937.6800	1.9377	43.425	0	0	0
2013/10/10	2037	08/05/2014	9.37	Call	Bond Future	1,176.7500	1.1767	1,763.4200	1.7634	49.855	0	0	0
2013/10/10	2038	07/11/2013			Bond Future	105.6305	105.6305	105.9587	105.9587	0.311	0.0000	0.0000	18
2013/10/10	2038	07/11/2013	109.99	Put	Bond Future	4,359.5100	4.3595	4,031.3400	4.0313	(7.528)	0	0	0
2013/10/10	2038	07/11/2013	110.00	Put	Bond Future	4,369.5100	4.3695	4,041.3400	4.0413	(7.510)	0	0	0
2013/10/10	2038	07/11/2013	110.01	Put	Bond Future	4,379.5100	4.3795	4,051.3400	4.0513	(7.493)	0	0	0
2013/10/10	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	2050	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	557.9400	0.5579	100.000	0	0	0
2013/10/10	2050	07/11/2013	110.00	Put	Bond Future	60.2600	0.0603	0.0000	0.0000	(100.000)	0	0	0
2013/10/10	2050	07/11/2013			Bond Future	109.9397	109.9397	110.5479	110.5479	0.553	0.0000	0.0000	122
2013/10/10	2050	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	547.9400	0.5479	100.000	0	0	0
2013/10/10	2050	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	537.9400	0.5379	100.000	0	0	0
2013/10/10	2050	07/11/2013	109.99	Put	Bond Future	50.2600	0.0503	0.0000	0.0000	(100.000)	0	0	0
2013/10/10	2050	07/11/2013	110.01	Put	Bond Future	70.2600	0.0703	0.0000	0.0000	(100.000)	0	0	0
2013/10/10	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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2013/10/10	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	AL37	07/11/2013			Index Future	411.2700	411.2700	412.3190	412.3190	0.255	0.0000	0.0000	0
2013/10/10	AL37	06/02/2014			Index Future	416.6800	416.6800	417.7430	417.7430	0.255	0.0000	0.0000	0
2013/10/10	AL7T	07/11/2013			Index Future	486.6740	486.6740	488.5320	488.5320	0.382	0.0000	0.0000	1
2013/10/10	AL7T	06/02/2014			Index Future	493.0760	493.0760	494.9580	494.9580	0.382	0.0000	0.0000	0
2013/10/10	ALBI	07/11/2013			Index Future	436.6310	436.6310	438.1170	438.1170	0.340	0.0000	0.0000	759
2013/10/10	ALBI	06/02/2014			Index Future	442.3750	442.3750	443.8800	443.8800	0.340	0.0000	0.0000	73
2013/10/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	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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2013/10/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/10/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/10	EL28	07/11/2013			Bond Future	110.4284	110.4284	110.9011	110.9011	0.428	0.0000	0.0000	0
2013/10/10	EL28	07/11/2013	110.00	Call	Bond Future	428.3700	0.4284	901.1200	0.9011	110.360	0	0	0
2013/10/10	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	EL28	07/11/2013	110.01	Call	Bond Future	418.3700	0.4184	891.1200	0.8911	112.998	0	0	0
2013/10/10	EL28	07/11/2013	109.99	Call	Bond Future	438.3700	0.4384	911.1200	0.9111	107.843	0	0	0
2013/10/10	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	ES33	07/11/2013			Bond Future	9.4757	83.6551	9.4391	83.9358	(0.386)	0.0000	0.0000	6,292
2013/10/10	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	ES33	07/11/2013	8.51	Put	Bond Future	7,932.7500	7.9327	7,652.0500	7.6521	(3.538)	0	0	0
2013/10/10	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	ES33	07/11/2013	8.49	Put	Bond Future	8,109.1800	8.1092	7,828.4800	7.8285	(3.462)	0	0	0
2013/10/10	ES33	07/11/2013	8.50	Put	Bond Future	8,020.9000	8.0209	7,740.2000	7.7402	(3.500)	0	0	0
2013/10/10	ES33	06/02/2014	9.54	Put	Bond Future	380.6300	0.3806	96.2800	0.0963	(74.705)	0	0	0
2013/10/10	ES33	06/02/2014			Bond Future	9.5905	84.7555	9.5527	85.0399	(0.394)	0.0000	0.0000	0
2013/10/10	ES33	06/02/2014	9.56	Put	Bond Future	229.6800	0.2297	0.0000	0.0000	(100.000)	0	0	0
2013/10/10	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	ES33	06/02/2014	9.55	Put	Bond Future	305.1000	0.3051	20.7500	0.0208	(93.199)	0	0	0
2013/10/10	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	54.6700	0.0547	100.000	0	0	0
2013/10/10	GOVI	07/11/2013			GOVI	436.0790	436.0790	437.5330	437.5330	0.333	0.0000	0.0000	128

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2013/10/10	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	GOVI	07/11/2013	445.99	Put	GOVI	99,110.0000	9.9110	84,570.0000	8.4570	(14.671)	0	0	0
2013/10/10	GOVI	07/11/2013	446.01	Put	GOVI	99,310.0000	9.9310	84,770.0000	8.4770	(14.641)	0	0	0
2013/10/10	GOVI	07/11/2013	446.00	Put	GOVI	99,210.0000	9.9210	84,670.0000	8.4670	(14.656)	0	0	0
2013/10/10	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	GOVI	06/02/2014	439.99	Call	GOVI	18,260.0000	1.8260	32,990.0000	3.2990	80.668	0	0	0
2013/10/10	GOVI	06/02/2014			GOVI	441.8160	441.8160	443.2890	443.2890	0.333	0.0000	0.0000	269
2013/10/10	GOVI	06/02/2014	440.00	Call	GOVI	18,160.0000	1.8160	32,890.0000	3.2890	81.112	0	0	0
2013/10/10	GOVI	06/02/2014	440.01	Call	GOVI	18,060.0000	1.8060	32,790.0000	3.2790	81.561	0	0	0
2013/10/10	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	GOVI	08/05/2014	442.00	Call	GOVI	57,840.0000	5.7840	72,770.0000	7.2770	25.813	0	0	0
2013/10/10	GOVI	08/05/2014			GOVI	447.7840	447.7840	449.2770	449.2770	0.333	0.0000	0.0000	0
2013/10/10	GOVI	08/05/2014	442.01	Call	GOVI	57,740.0000	5.7740	72,670.0000	7.2670	25.857	0	0	0
2013/10/10	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	GOVI	08/05/2014	441.99	Call	GOVI	57,940.0000	5.7940	72,870.0000	7.2870	25.768	0	0	0
2013/10/10	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/10/10	IGOV	07/11/2013			Index Future	196.1180	196.1180	196.1920	196.1920	0.038	0.0000	0.0000	1,166
2013/10/10	IGOV	06/02/2014			Index Future	198.7220	198.7220	198.7970	198.7970	0.038	0.0000	0.0000	190
2013/10/10	ILBI	07/11/2013			Index Future	532.4400	532.4400	531.8230	531.8230	(0.116)	0.0000	0.0000	0
2013/10/10	ILBI	06/02/2014			Index Future	539.5330	539.5330	538.9950	538.9950	(0.100)	0.0000	0.0000	186
2013/10/10	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/10/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/10/10	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/10/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/10/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/10/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/10/10	JBAF	16/10/2013			Jibar Tradeable Future	5.1400	94.8600	5.1400	94.8600	0.000	0.0000	0.0000	0
2013/10/10	JBAF	20/11/2013			Jibar Tradeable Future	5.1700	94.8300	5.1700	94.8300	0.000	0.0000	0.0000	4,100
2013/10/10	JBAF	18/12/2013			Jibar Tradeable Future	5.2100	94.7900	5.2000	94.8000	(0.192)	0.0000	0.0000	1,500
2013/10/10	JBAF	15/01/2014			Jibar Tradeable Future	5.2400	94.7600	5.2300	94.7700	(0.191)	0.0000	0.0000	1,000
2013/10/10	JBAF	19/02/2014			Jibar Tradeable Future	5.3400	94.6600	5.3200	94.6800	(0.375)	0.0000	0.0000	0
2013/10/10	JBAF	19/03/2014			Jibar Tradeable Future	5.4200	94.5800	5.3700	94.6300	(0.923)	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
2013/10/10	JBAF	18/06/2014			Jibar Tradeable Future	5.8000	94.2000	5.7200	94.2800	(1.379)	0.0000	0.0000	1,000
2013/10/10	JBAF	17/09/2014			Jibar Tradeable Future	6.0500	93.9500	5.9700	94.0300	(1.322)	0.0000	0.0000	0
2013/10/10	JBAF	17/12/2014			Jibar Tradeable Future	6.3100	93.6900	6.2200	93.7800	(1.426)	0.0000	0.0000	0
2013/10/10	JBAF	18/03/2015			Jibar Tradeable Future	6.5600	93.4400	6.4700	93.5300	(1.372)	0.0000	0.0000	250
2013/10/10	JBAF	17/06/2015			Jibar Tradeable Future	6.8100	93.1900	6.7200	93.2800	(1.322)	0.0000	0.0000	0
2013/10/10	JBAF	16/09/2015			Jibar Tradeable Future	7.0600	92.9400	6.9600	93.0400	(1.416)	0.0000	0.0000	0
2013/10/10	R023	07/11/2013	6.50	Put	Bond Future	8,126.8100	8.1268	7,685.7400	7.6857	(5.427)	0	0	0
2013/10/10	R023	07/11/2013			Bond Future	7.6742	102.0426	7.6074	102.4837	(0.870)	0.0000	0.0000	12,954
2013/10/10	R023	07/11/2013	6.49	Put	Bond Future	8,199.5400	8.1995	7,758.4700	7.7585	(5.379)	0	0	0
2013/10/10	R023	07/11/2013	6.51	Put	Bond Future	8,054.1300	8.0541	7,613.0600	7.6131	(5.476)	0	0	0
2013/10/10	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	R023	06/02/2014			Bond Future	7.7687	103.3849	7.6992	103.8317	(0.895)	0.0000	0.0000	0
2013/10/10	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	R023	06/02/2014	7.84	Call	Bond Future	455.7300	0.4557	902.5300	0.9025	98.041	0	0	0
2013/10/10	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	R023	06/02/2014	7.85	Call	Bond Future	519.4100	0.5194	966.2100	0.9662	86.021	0	0	0
2013/10/10	R023	06/02/2014	7.86	Call	Bond Future	583.0500	0.5830	1,029.8500	1.0298	76.632	0	0	0
2013/10/10	R157	07/11/2013			Bond Future	6.0691	114.8946	6.0050	115.0142	(1.057)	0.0000	0.0000	29,470
2013/10/10	R157	07/11/2013	5.60	Call	Bond Future	65.9200	0.0659	82.1400	0.0821	24.606	0	0	0
2013/10/10	R157	07/11/2013	5.59	Put	Bond Future	960.2900	0.9603	856.3200	0.8563	(10.827)	0	0	0
2013/10/10	R157	07/11/2013	5.61	Put	Bond Future	928.4200	0.9284	825.6400	0.8256	(11.070)	0	0	0
2013/10/10	R157	07/11/2013	5.60	Put	Bond Future	944.3000	0.9443	840.9200	0.8409	(10.948)	0	0	0
2013/10/10	R157	07/11/2013	5.61	Call	Bond Future	68.8600	0.0689	85.6800	0.0857	24.426	0	0	0
2013/10/10	R157	07/11/2013	5.59	Call	Bond Future	63.0900	0.0631	78.7200	0.0787	24.774	0	0	0
2013/10/10	R157	06/02/2014	5.64	Call	Bond Future	283.8000	0.2838	317.6500	0.3177	11.927	0	0	0
2013/10/10	R157	06/02/2014	5.65	Put	Bond Future	1,193.1600	1.1932	1,106.2700	1.1063	(7.282)	0	0	0
2013/10/10	R157	06/02/2014			Bond Future	6.2116	116.4060	6.1360	116.5272	(1.217)	0.0000	0.0000	330
2013/10/10	R157	06/02/2014	5.65	Call	Bond Future	288.6100	0.2886	322.8800	0.3229	11.874	0	0	0
2013/10/10	R157	06/02/2014	5.66	Call	Bond Future	293.4800	0.2935	328.1700	0.3282	11.820	0	0	0
2013/10/10	R157	06/02/2014	5.64	Put	Bond Future	1,204.5500	1.2045	1,117.2400	1.1172	(7.248)	0	0	0
2013/10/10	R157	06/02/2014	5.66	Put	Bond Future	1,181.8400	1.1818	1,095.3700	1.0954	(7.317)	0	0	0
2013/10/10	R157	08/05/2014	5.20	Call	Bond Future	207.5200	0.2075	232.0600	0.2321	11.825	0	0	0
2013/10/10	R157	08/05/2014			Bond Future	6.3628	111.1699	6.2718	111.2926	(1.429)	0.0000	0.0000	0
2013/10/10	R157	08/05/2014	5.21	Call	Bond Future	210.2400	0.2102	235.0300	0.2350	11.791	0	0	0
2013/10/10	R157	08/05/2014	5.19	Call	Bond Future	204.8300	0.2048	229.1200	0.2291	11.859	0	0	0
2013/10/10	R157	08/05/2014	5.20	Put	Bond Future	1,791.4000	1.7914	1,693.2200	1.6932	(5.481)	0	0	0
2013/10/10	R157	08/05/2014	5.19	Put	Bond Future	1,802.4700	1.8025	1,704.0400	1.7040	(5.461)	0	0	0
2013/10/10	R157	08/05/2014	5.21	Put	Bond Future	1,780.3600	1.7804	1,682.4300	1.6824	(5.501)	0	0	0
2013/10/10	R157	07/08/2014	6.76	Put	Bond Future	728.4300	0.7284	672.7400	0.6727	(7.645)	0	0	0
2013/10/10	R157	07/08/2014			Bond Future	6.5261	112.7261	6.4128	112.8503	(1.736)	0.0000	0.0000	0
2013/10/10	R157	07/08/2014	6.75	Put	Bond Future	733.0100	0.7330	677.0700	0.6771	(7.632)	0	0	0
2013/10/10	R157	07/08/2014	6.74	Call	Bond Future	971.7400	0.9717	1,039.8100	1.0398	7.005	0	0	0
2013/10/10	R157	07/08/2014	6.75	Call	Bond Future	978.0500	0.9781	1,046.3700	1.0464	6.985	0	0	0

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2013/10/10	R157	07/08/2014	6.76	Call	Bond Future	984.3900	0.9844	1,052.9600	1.0530	6.966	0	0	0
2013/10/10	R157	07/08/2014	6.74	Put	Bond Future	737.6200	0.7376	681.4300	0.6814	(7.618)	0	0	0
2013/10/10	R186	07/11/2013	9.00	Put	Bond Future	80.1000	0.0801	55.9100	0.0559	(30.200)	0	0	1,200
2013/10/10	R186	07/11/2013	8.16	Put	Bond Future	1,411.1200	1.4111	1,182.9200	1.1829	(16.172)	0	0	0
2013/10/10	R186	07/11/2013			Bond Future	8.0386	123.8348	7.9820	124.3509	(0.704)	0.0000	0.0000	57,206
2013/10/10	R186	07/11/2013	6.50	Put	Bond Future	15,212.1400	15.2121	14,696.3600	14.6964	(3.391)	0	0	0
2013/10/10	R186	07/11/2013	8.15	Put	Bond Future	1,448.2200	1.4482	1,216.1300	1.2161	(16.026)	0	0	0
2013/10/10	R186	07/11/2013	6.75	Put	Bond Future	12,572.3500	12.5723	12,057.9900	12.0580	(4.091)	0	0	0
2013/10/10	R186	07/11/2013	8.50	Call	Bond Future	4,616.9500	4.6169	5,020.9600	5.0210	8.751	0	0	0
2013/10/10	R186	07/11/2013	8.14	Call	Bond Future	2,403.6600	2.4037	2,683.7500	2.6838	11.653	0	0	0
2013/10/10	R186	07/11/2013	8.25	Put	Bond Future	1,107.5200	1.1075	913.5400	0.9135	(17.515)	0	0	0
2013/10/10	R186	07/11/2013	8.75	Call	Bond Future	6,449.1700	6.4492	6,909.3600	6.9094	7.136	0	0	0
2013/10/10	R186	07/11/2013	8.00	Call	Bond Future	1,739.8500	1.7399	1,964.5900	1.9646	12.917	0	0	1,000
2013/10/10	R186	07/11/2013	8.15	Call	Bond Future	2,455.7800	2.4558	2,739.7800	2.7398	11.565	0	0	0
2013/10/10	R186	07/11/2013	6.50	Call	Bond Future	1.4600	0.0015	1.7700	0.0018	21.233	0	0	5,290
2013/10/10	R186	07/11/2013	8.16	Call	Bond Future	2,508.5000	2.5085	2,796.3900	2.7964	11.477	0	0	0
2013/10/10	R186	07/11/2013	8.00	Put	Bond Future	2,091.1400	2.0911	1,799.7900	1.7998	(13.933)	0	0	0
2013/10/10	R186	07/11/2013	9.00	Call	Bond Future	8,393.7100	8.3937	8,885.6100	8.8856	5.860	0	0	0
2013/10/10	R186	07/11/2013	8.25	Call	Bond Future	3,009.0400	3.0090	3,331.1500	3.3312	10.705	0	0	0
2013/10/10	R186	07/11/2013	8.75	Put	Bond Future	216.9300	0.2169	161.0300	0.1610	(25.769)	0	0	1,030
2013/10/10	R186	07/11/2013	6.75	Call	Bond Future	8.0800	0.0081	9.8100	0.0098	21.411	0	0	1,000
2013/10/10	R186	07/11/2013	8.50	Put	Bond Future	521.5100	0.5215	409.4300	0.4094	(21.491)	0	0	4,000
2013/10/10	R186	07/11/2013	8.14	Put	Bond Future	1,486.0200	1.4860	1,250.0200	1.2500	(15.881)	0	0	0
2013/10/10	R186	06/02/2014	8.75	Put	Bond Future	1,810.2800	1.8103	1,655.2700	1.6553	(8.563)	0	0	250
2013/10/10	R186	06/02/2014			Bond Future	8.1291	120.1743	8.0705	120.6973	(0.721)	0.0000	0.0000	120
2013/10/10	R186	06/02/2014	7.75	Call	Bond Future	2,470.9900	2.4710	2,659.0800	2.6591	7.612	0	0	0
2013/10/10	R186	06/02/2014	7.74	Put	Bond Future	5,970.5400	5.9705	5,633.8200	5.6338	(5.640)	0	0	0
2013/10/10	R186	06/02/2014	7.76	Put	Bond Future	5,851.6300	5.8516	5,518.5600	5.5186	(5.692)	0	0	0
2013/10/10	R186	06/02/2014	8.75	Call	Bond Future	7,157.6100	7.1576	7,525.5900	7.5256	5.141	0	0	0
2013/10/10	R186	06/02/2014	7.75	Put	Bond Future	5,910.9000	5.9109	5,576.0000	5.5760	(5.666)	0	0	0
2013/10/10	R186	06/02/2014	7.76	Call	Bond Future	2,504.2300	2.5042	2,694.1500	2.6942	7.584	0	0	0
2013/10/10	R186	06/02/2014	7.74	Call	Bond Future	2,438.0300	2.4380	2,624.3000	2.6243	7.640	0	0	0
2013/10/10	R186	08/05/2014	7.50	Put	Bond Future	9,184.9000	9.1849	8,823.4300	8.8234	(3.935)	0	0	0
2013/10/10	R186	08/05/2014			Bond Future	8.2200	121.7981	8.1593	122.3280	(0.739)	0.0000	0.0000	0
2013/10/10	R186	08/05/2014	7.09	Put	Bond Future	12,116.4700	12.1165	11,704.9200	11.7049	(3.397)	0	0	0
2013/10/10	R186	08/05/2014	7.10	Call	Bond Future	1,711.1200	1.7111	1,830.5900	1.8306	6.982	0	0	0
2013/10/10	R186	08/05/2014	8.50	Call	Bond Future	6,530.2400	6.5302	6,836.7900	6.8368	4.694	0	0	0
2013/10/10	R186	08/05/2014	7.11	Call	Bond Future	1,731.3300	1.7313	1,851.9100	1.8519	6.965	0	0	0
2013/10/10	R186	08/05/2014	7.09	Call	Bond Future	1,691.0800	1.6911	1,809.4400	1.8094	6.999	0	0	0
2013/10/10	R186	08/05/2014	8.50	Put	Bond Future	4,129.8000	4.1298	3,906.4400	3.9064	(5.408)	0	0	1,933
2013/10/10	R186	08/05/2014	7.11	Put	Bond Future	11,961.3500	11.9613	11,552.0200	11.5520	(3.422)	0	0	0
2013/10/10	R186	08/05/2014	7.50	Call	Bond Future	2,684.3300	2.6843	2,852.7700	2.8528	6.275	0	0	1,933
2013/10/10	R186	08/05/2014	7.10	Put	Bond Future	12,038.7700	12.0388	11,628.3300	11.6283	(3.409)	0	0	0
2013/10/10	R186	07/08/2014	8.31	Call	Bond Future	6,071.5500	6.0715	6,347.9400	6.3479	4.552	0	0	0
2013/10/10	R186	07/08/2014			Bond Future	8.3074	118.2108	8.2445	118.7480	(0.758)	0.0000	0.0000	0
2013/10/10	R186	07/08/2014	8.29	Call	Bond Future	5,986.7700	5.9868	6,260.7600	6.2608	4.577	0	0	0
2013/10/10	R186	07/08/2014	8.30	Call	Bond Future	6,029.0800	6.0291	6,304.2700	6.3043	4.564	0	0	0

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2013/10/10	R186	07/08/2014	8.29	Put	Bond Future	6,134.8500	6.1349	5,871.6700	5.8717	(4.290)	0	0	0
2013/10/10	R186	07/08/2014	8.31	Put	Bond Future	6,049.3500	6.0493	5,788.5700	5.7886	(4.311)	0	0	0
2013/10/10	R186	07/08/2014	8.30	Put	Bond Future	6,091.9800	6.0920	5,830.0000	5.8300	(4.300)	0	0	0
2013/10/10	R197	07/11/2013			Bond Future	277.7312	277.7312	278.5889	278.5889	0.309	0.0000	0.0000	2,049
2013/10/10	R197	07/11/2013	279.99	Put	Bond Future	2,258.8500	2.2588	1,401.1200	1.4011	(37.972)	0	0	0
2013/10/10	R197	07/11/2013	280.00	Put	Bond Future	2,268.8500	2.2688	1,411.1200	1.4111	(37.805)	0	0	0
2013/10/10	R197	07/11/2013	280.01	Put	Bond Future	2,278.8500	2.2788	1,421.1200	1.4211	(37.639)	0	0	0
2013/10/10	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	R201	07/11/2013	4.79	Put	Bond Future	278.6600	0.2787	272.4900	0.2725	(2.214)	0	0	0
2013/10/10	R201	07/11/2013			Bond Future	4.9470	107.4803	4.9424	107.4853	(0.093)	0.0000	0.0000	0
2013/10/10	R201	07/11/2013	4.80	Put	Bond Future	271.6700	0.2717	265.5200	0.2655	(2.264)	0	0	0
2013/10/10	R201	07/11/2013	4.81	Put	Bond Future	264.7900	0.2648	258.6500	0.2586	(2.319)	0	0	0
2013/10/10	R201	07/11/2013	4.79	Call	Bond Future	106.1800	0.1062	105.0600	0.1051	(1.055)	0	0	0
2013/10/10	R201	07/11/2013	4.80	Call	Bond Future	110.1900	0.1102	109.0900	0.1091	(0.998)	0	0	0
2013/10/10	R201	07/11/2013	4.81	Call	Bond Future	114.3100	0.1143	113.2200	0.1132	(0.954)	0	0	0
2013/10/10	R201	06/02/2014	5.24	Put	Bond Future	172.5700	0.1726	169.7000	0.1697	(1.663)	0	0	0
2013/10/10	R201	06/02/2014			Bond Future	4.8372	104.4863	4.8312	104.4914	(0.124)	0.0000	0.0000	0
2013/10/10	R201	06/02/2014	5.26	Put	Bond Future	167.4100	0.1674	164.5800	0.1646	(1.690)	0	0	0
2013/10/10	R201	06/02/2014	5.24	Call	Bond Future	515.4200	0.5154	517.6600	0.5177	0.435	0	0	0
2013/10/10	R201	06/02/2014	5.25	Put	Bond Future	169.9700	0.1700	167.1200	0.1671	(1.677)	0	0	0
2013/10/10	R201	06/02/2014	5.25	Call	Bond Future	521.3100	0.5213	523.5700	0.5236	0.434	0	0	0
2013/10/10	R201	06/02/2014	5.26	Call	Bond Future	527.2400	0.5272	529.5200	0.5295	0.432	0	0	0
2013/10/10	R201	08/05/2014			Bond Future	4.5803	105.8981	4.5719	105.9032	(0.183)	0.0000	0.0000	0
2013/10/10	R201	08/05/2014	4.75	Call	Bond Future	394.2900	0.3943	396.2800	0.3963	0.505	0	0	0
2013/10/10	R201	08/05/2014	4.76	Call	Bond Future	397.9300	0.3979	399.9300	0.3999	0.503	0	0	0
2013/10/10	R201	08/05/2014	4.74	Call	Bond Future	390.9900	0.3910	392.9600	0.3930	0.504	0	0	0
2013/10/10	R201	08/05/2014	4.76	Put	Bond Future	288.8800	0.2889	285.8100	0.2858	(1.063)	0	0	0
2013/10/10	R201	08/05/2014	4.75	Put	Bond Future	291.3000	0.2913	288.2200	0.2882	(1.057)	0	0	0
2013/10/10	R201	08/05/2014	4.74	Put	Bond Future	294.0600	0.2941	290.9600	0.2910	(1.054)	0	0	0
2013/10/10	R201	07/08/2014	5.31	Put	Bond Future	84.3200	0.0843	82.9300	0.0829	(1.648)	0	0	0
2013/10/10	R201	07/08/2014			Bond Future	3.8010	102.9703	3.7873	102.9753	(0.361)	0.0000	0.0000	0
2013/10/10	R201	07/08/2014	5.30	Put	Bond Future	85.1000	0.0851	83.7000	0.0837	(1.645)	0	0	0
2013/10/10	R201	07/08/2014	5.31	Call	Bond Future	631.5600	0.6316	635.1600	0.6352	0.570	0	0	0
2013/10/10	R201	07/08/2014	5.29	Call	Bond Future	625.9200	0.6259	629.5000	0.6295	0.572	0	0	0
2013/10/10	R201	07/08/2014	5.30	Call	Bond Future	628.7400	0.6287	632.3300	0.6323	0.571	0	0	0
2013/10/10	R201	07/08/2014	5.29	Put	Bond Future	85.8900	0.0859	84.4800	0.0845	(1.642)	0	0	0
2013/10/10	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	R202	07/11/2013			Bond Future	204.8853	204.8853	205.5216	205.5216	0.311	0.0000	0.0000	43,395
2013/10/10	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	R202	07/11/2013	208.99	Put	Bond Future	4,104.7300	4.1047	3,468.3700	3.4684	(15.503)	0	0	0
2013/10/10	R202	07/11/2013	209.01	Put	Bond Future	4,124.7300	4.1247	3,488.3700	3.4884	(15.428)	0	0	0
2013/10/10	R202	07/11/2013	209.00	Put	Bond Future	4,114.7300	4.1147	3,478.3700	3.4784	(15.465)	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
2013/10/10	R203	07/11/2013	6.01	Call	Bond Future	34.1900	0.0342	42.8100	0.0428	25.212	0	0	0
2013/10/10	R203	07/11/2013			Bond Future	6.7255	106.3916	6.6679	106.5897	(0.855)	0.0000	0.0000	19,710
2013/10/10	R203	07/11/2013	5.99	Call	Bond Future	30.5900	0.0306	38.3800	0.0384	25.466	0	0	0
2013/10/10	R203	07/11/2013	5.71	Put	Bond Future	3,570.9100	3.5709	3,374.3200	3.3743	(5.505)	0	0	0
2013/10/10	R203	07/11/2013	6.00	Call	Bond Future	32.3600	0.0324	40.5600	0.0406	25.340	0	0	0
2013/10/10	R203	07/11/2013	571.00	Call	Bond Future	104,162.0700	104.1621	104,360.1700	104.3602	0.190	0	0	0
2013/10/10	R203	07/11/2013	5.99	Put	Bond Future	2,598.4300	2.5984	2,408.1200	2.4081	(7.324)	0	0	0
2013/10/10	R203	07/11/2013	6.01	Put	Bond Future	2,531.1900	2.5312	2,341.7100	2.3417	(7.486)	0	0	0
2013/10/10	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	R203	07/11/2013	5.71	Call	Bond Future	5.3000	0.0053	6.8100	0.0068	28.491	0	0	15
2013/10/10	R203	07/11/2013	6.00	Put	Bond Future	2,564.7700	2.5648	2,374.8700	2.3749	(7.404)	0	0	0
2013/10/10	R203	06/02/2014			Bond Future	6.8446	107.7911	6.7823	107.9918	(0.909)	0.0000	0.0000	6
2013/10/10	R203	06/02/2014	6.14	Put	Bond Future	2,699.3900	2.6994	2,542.9500	2.5429	(5.795)	0	0	0
2013/10/10	R203	06/02/2014	5.95	Put	Bond Future	3,204.5900	3.2046	3,036.7800	3.0368	(5.237)	0	0	0
2013/10/10	R203	06/02/2014	6.84	Put	Bond Future	1,236.3000	1.2363	1,134.1900	1.1342	(8.259)	0	0	0
2013/10/10	R203	06/02/2014	6.16	Put	Bond Future	2,648.5200	2.6485	2,493.3900	2.4934	(5.857)	0	0	0
2013/10/10	R203	06/02/2014	6.15	Put	Bond Future	2,673.9000	2.6739	2,518.1100	2.5181	(5.826)	0	0	0
2013/10/10	R203	06/02/2014	6.84	Call	Bond Future	1,221.6100	1.2216	1,320.1900	1.3202	8.070	0	0	13
2013/10/10	R203	06/02/2014	6.16	Call	Bond Future	415.2400	0.4152	460.8000	0.4608	10.972	0	0	0
2013/10/10	R203	06/02/2014	5.95	Call	Bond Future	274.4800	0.2745	307.3600	0.3074	11.979	0	0	16
2013/10/10	R203	06/02/2014	6.14	Call	Bond Future	399.9800	0.4000	444.2300	0.4442	11.063	0	0	0
2013/10/10	R203	06/02/2014	6.15	Call	Bond Future	407.5600	0.4076	452.4600	0.4525	11.017	0	0	0
2013/10/10	R203	08/05/2014	5.76	Call	Bond Future	349.5900	0.3496	383.9900	0.3840	9.840	0	0	0
2013/10/10	R203	08/05/2014	6.84	Call	Bond Future	1,371.7600	1.3718	1,465.6800	1.4657	6.847	0	0	13
2013/10/10	R203	08/05/2014	7.40	Put	Bond Future	996.2400	0.9962	921.0500	0.9211	(7.547)	0	0	0
2013/10/10	R203	08/05/2014	5.74	Call	Bond Future	339.3600	0.3394	372.9400	0.3729	9.895	0	0	0
2013/10/10	R203	08/05/2014			Bond Future	6.9623	105.0865	6.8947	105.2898	(0.971)	0.0000	0.0000	0
2013/10/10	R203	08/05/2014	5.76	Put	Bond Future	4,040.8500	4.0408	3,871.9400	3.8719	(4.180)	0	0	0
2013/10/10	R203	08/05/2014	6.84	Put	Bond Future	1,739.9200	1.7399	1,630.5300	1.6305	(6.287)	0	0	0
2013/10/10	R203	08/05/2014	5.75	Put	Bond Future	4,067.0900	4.0671	3,897.7600	3.8978	(4.163)	0	0	0
2013/10/10	R203	08/05/2014	5.74	Put	Bond Future	4,093.3800	4.0934	3,923.6500	3.9237	(4.146)	0	0	0
2013/10/10	R203	08/05/2014	7.40	Call	Bond Future	2,301.3100	2.3013	2,429.4300	2.4294	5.567	0	0	16
2013/10/10	R203	08/05/2014	5.75	Call	Bond Future	344.4500	0.3445	378.4300	0.3784	9.865	0	0	0
2013/10/10	R203	07/08/2014	7.30	Call	Bond Future	2,132.8500	2.1328	2,247.6500	2.2476	5.382	0	0	0
2013/10/10	R203	07/08/2014			Bond Future	7.0778	106.5570	7.0041	106.7630	(1.042)	0.0000	0.0000	0
2013/10/10	R203	07/08/2014	7.31	Call	Bond Future	2,148.7500	2.1488	2,264.0500	2.2641	5.366	0	0	0
2013/10/10	R203	07/08/2014	6.84	Put	Bond Future	2,145.0300	2.1450	2,030.5100	2.0305	(5.339)	0	0	0
2013/10/10	R203	07/08/2014	7.29	Put	Bond Future	1,527.2200	1.5272	1,435.5000	1.4355	(6.006)	0	0	0
2013/10/10	R203	07/08/2014	7.31	Put	Bond Future	1,503.5900	1.5036	1,412.8600	1.4129	(6.034)	0	0	0
2013/10/10	R203	07/08/2014	7.29	Call	Bond Future	2,117.0000	2.1170	2,231.3100	2.2313	5.400	0	0	0
2013/10/10	R203	07/08/2014	7.30	Put	Bond Future	1,515.3700	1.5154	1,424.1400	1.4241	(6.020)	0	0	0
2013/10/10	R203	07/08/2014	6.84	Call	Bond Future	1,478.8600	1.4789	1,570.3700	1.5704	6.188	0	0	30
2013/10/10	R204	07/11/2013			Bond Future	6.9411	107.6245	6.8738	107.9181	(0.969)	0.0000	0.0000	31,288
2013/10/10	R204	07/11/2013	7.00	Put	Bond Future	766.1900	0.7662	626.6300	0.6266	(18.215)	0	0	1,270
2013/10/10	R204	07/11/2013	6.29	Put	Bond Future	2,984.9800	2.9850	2,716.3000	2.7163	(9.001)	0	0	0
2013/10/10	R204	07/11/2013	6.31	Put	Bond Future	2,904.0800	2.9041	2,637.3500	2.6374	(9.185)	0	0	0

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2013/10/10	R204	07/11/2013	6.29	Call	Bond Future	101.5400	0.1015	126.4500	0.1264	24.532	0	0	0
2013/10/10	R204	07/11/2013	6.30	Put	Bond Future	2,944.4400	2.9444	2,676.7200	2.6767	(9.092)	0	0	0
2013/10/10	R204	07/11/2013	7.00	Call	Bond Future	1,022.4800	1.0225	1,176.5100	1.1765	15.064	0	0	0
2013/10/10	R204	07/11/2013	6.30	Call	Bond Future	106.0200	0.1060	131.8900	0.1319	24.401	0	0	0
2013/10/10	R204	07/11/2013	6.31	Call	Bond Future	110.6600	0.1107	137.5200	0.1375	24.273	0	0	0
2013/10/10	R204	06/02/2014	6.39	Call	Bond Future	707.3200	0.7073	785.3800	0.7854	11.036	0	0	0
2013/10/10	R204	06/02/2014			Bond Future	7.0426	105.0102	6.9711	105.3076	(1.016)	0.0000	0.0000	0
2013/10/10	R204	06/02/2014	6.41	Call	Bond Future	730.5400	0.7305	810.5200	0.8105	10.948	0	0	0
2013/10/10	R204	06/02/2014	6.40	Call	Bond Future	718.8600	0.7189	797.8800	0.7979	10.992	0	0	0
2013/10/10	R204	06/02/2014	6.39	Put	Bond Future	3,460.0800	3.4601	3,240.7200	3.2407	(6.340)	0	0	0
2013/10/10	R204	06/02/2014	6.41	Put	Bond Future	3,397.6200	3.3976	3,180.1800	3.1802	(6.400)	0	0	0
2013/10/10	R204	06/02/2014	6.40	Put	Bond Future	3,428.7700	3.4288	3,210.3700	3.2104	(6.370)	0	0	0
2013/10/10	R204	08/05/2014			Bond Future	7.1472	106.4291	7.0710	106.7304	(1.066)	0.0000	0.0000	0
2013/10/10	R204	08/05/2014	6.05	Call	Bond Future	680.8400	0.6808	745.9900	0.7460	9.569	0	0	0
2013/10/10	R204	08/05/2014	6.06	Call	Bond Future	689.4500	0.6894	755.2500	0.7553	9.544	0	0	0
2013/10/10	R204	08/05/2014	6.04	Call	Bond Future	672.3100	0.6723	736.8200	0.7368	9.595	0	0	0
2013/10/10	R204	08/05/2014	6.05	Put	Bond Future	5,124.0600	5.1241	4,887.8700	4.8879	(4.609)	0	0	0
2013/10/10	R204	08/05/2014	6.04	Put	Bond Future	5,157.0800	5.1571	4,920.2500	4.9202	(4.592)	0	0	0
2013/10/10	R204	08/05/2014	6.06	Put	Bond Future	5,091.1300	5.0911	4,855.5900	4.8556	(4.626)	0	0	0
2013/10/10	R204	07/08/2014			Bond Future	7.2489	103.8866	7.1674	104.1920	(1.123)	0.0000	0.0000	0
2013/10/10	R204	07/08/2014	7.44	Put	Bond Future	2,245.9000	2.2459	2,108.9100	2.1089	(6.100)	0	0	0
2013/10/10	R204	07/08/2014	7.46	Put	Bond Future	2,212.7700	2.2128	2,077.1600	2.0772	(6.129)	0	0	0
2013/10/10	R204	07/08/2014	7.45	Put	Bond Future	2,229.2900	2.2293	2,092.9900	2.0930	(6.114)	0	0	0
2013/10/10	R204	07/08/2014	7.46	Call	Bond Future	2,999.5900	2.9996	3,169.4200	3.1694	5.662	0	0	0
2013/10/10	R204	07/08/2014	7.44	Call	Bond Future	2,958.5100	2.9585	3,126.9600	3.1270	5.694	0	0	0
2013/10/10	R204	07/08/2014	7.45	Call	Bond Future	2,979.0100	2.9790	3,148.1500	3.1481	5.678	0	0	0
2013/10/10	R206	07/11/2013	4.31	Put	Bond Future	152.8600	0.1529	143.8900	0.1439	(5.868)	0	0	0
2013/10/10	R206	07/11/2013			Bond Future	5.1051	102.8295	5.0494	102.8395	(1.091)	0.0000	0.0000	0
2013/10/10	R206	07/11/2013	4.30	Put	Bond Future	154.3800	0.1544	145.3900	0.1454	(5.823)	0	0	0
2013/10/10	R206	07/11/2013	4.31	Call	Bond Future	10.5800	0.0106	11.5600	0.0116	9.263	0	0	0
2013/10/10	R206	07/11/2013	4.29	Call	Bond Future	10.0500	0.0100	10.9900	0.0110	9.353	0	0	0
2013/10/10	R206	07/11/2013	4.30	Call	Bond Future	10.3100	0.0103	11.2700	0.0113	9.311	0	0	0
2013/10/10	R206	07/11/2013	4.29	Put	Bond Future	155.9200	0.1559	146.9100	0.1469	(5.779)	0	0	0
2013/10/10	R207	07/11/2013	6.70	Call	Bond Future	187.3300	0.1873	223.5500	0.2236	19.335	0	0	0
2013/10/10	R207	07/11/2013			Bond Future	7.2709	102.2472	7.2088	102.5518	(0.853)	0.0000	0.0000	21,283
2013/10/10	R207	07/11/2013	6.71	Call	Bond Future	194.5200	0.1945	231.9400	0.2319	19.237	0	0	0
2013/10/10	R207	07/11/2013	6.69	Put	Bond Future	3,078.5300	3.0785	2,808.9700	2.8090	(8.756)	0	0	0
2013/10/10	R207	07/11/2013	6.71	Put	Bond Future	2,991.2100	2.9912	2,724.0300	2.7240	(8.932)	0	0	0
2013/10/10	R207	07/11/2013	6.69	Call	Bond Future	180.3600	0.1804	215.4000	0.2154	19.428	0	0	0
2013/10/10	R207	07/11/2013	6.70	Put	Bond Future	3,034.7400	3.0347	2,766.3600	2.7664	(8.844)	0	0	0
2013/10/10	R207	06/02/2014			Bond Future	7.3725	99.9530	7.3071	100.2617	(0.886)	0.0000	0.0000	0
2013/10/10	R207	06/02/2014	6.65	Call	Bond Future	790.0500	0.7900	866.4000	0.8664	9.664	0	0	0
2013/10/10	R207	06/02/2014	6.64	Put	Bond Future	4,306.4300	4.3064	4,073.2300	4.0732	(5.415)	0	0	0
2013/10/10	R207	06/02/2014	6.66	Put	Bond Future	4,232.8700	4.2329	4,001.5100	4.0015	(5.466)	0	0	0
2013/10/10	R207	06/02/2014	6.65	Put	Bond Future	4,269.5600	4.2696	4,037.2800	4.0373	(5.440)	0	0	0
2013/10/10	R207	06/02/2014	6.66	Call	Bond Future	802.5200	0.8025	879.7900	0.8798	9.628	0	0	0

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2013/10/10	R207	06/02/2014	6.64	Call	Bond Future	777.7200		0.7777	853.1500	0.8531	9.699	0	0	0
2013/10/10	R207	08/05/2014	6.19	Put	Bond Future	6,784.6100		6.7846	6,531.9900	6.5320	(3.723)	0	0	0
2013/10/10	R207	08/05/2014	6.21	Put	Bond Future	6,705.2200		6.7052	6,453.7800	6.4538	(3.750)	0	0	0
2013/10/10	R207	08/05/2014			Bond Future	7.4793		101.3037	7.4103	101.6164	(0.921)	0.0000	0.0000	0
2013/10/10	R207	08/05/2014	6.20	Put	Bond Future	6,744.8600		6.7449	6,492.8300	6.4928	(3.737)	0	0	0
2013/10/10	R207	08/05/2014	6.20	Call	Bond Future	739.0700		0.7391	799.7100	0.7997	8.205	0	0	0
2013/10/10	R207	08/05/2014	6.21	Call	Bond Future	748.0700		0.7481	809.3000	0.8093	8.185	0	0	0
2013/10/10	R207	08/05/2014	6.19	Call	Bond Future	730.1600		0.7302	790.2100	0.7902	8.224	0	0	0
2013/10/10	R207	07/08/2014	7.69	Call	Bond Future	3,441.3600		3.4414	3,609.3400	3.6093	4.881	0	0	0
2013/10/10	R207	07/08/2014	7.70	Put	Bond Future	2,961.6700		2.9617	2,813.4000	2.8134	(5.006)	0	0	0
2013/10/10	R207	07/08/2014			Bond Future	7.5839		99.0806	7.5110	99.3975	(0.961)	0.0000	0.0000	0
2013/10/10	R207	07/08/2014	7.70	Call	Bond Future	3,464.3400		3.4643	3,633.0000	3.6330	4.868	0	0	0
2013/10/10	R207	07/08/2014	7.71	Call	Bond Future	3,487.4100		3.4874	3,656.7400	3.6567	4.855	0	0	0
2013/10/10	R207	07/08/2014	7.69	Put	Bond Future	2,981.8500		2.9819	2,832.9000	2.8329	(4.995)	0	0	0
2013/10/10	R207	07/08/2014	7.71	Put	Bond Future	2,941.6000		2.9416	2,794.0000	2.7940	(5.018)	0	0	0
2013/10/10	R208	07/11/2013			Bond Future	7.4143		97.0616	7.3525	97.4010	(0.834)	0.0000	0.0000	10,564
2013/10/10	R208	07/11/2013	6.79	Put	Bond Future	3,632.6600		3.6327	3,323.2600	3.3233	(8.517)	0	0	0
2013/10/10	R208	07/11/2013	6.81	Put	Bond Future	3,530.4100		3.5304	3,223.3500	3.2233	(8.698)	0	0	0
2013/10/10	R208	07/11/2013	6.80	Put	Bond Future	3,581.4100		3.5814	3,273.1600	3.2732	(8.607)	0	0	0
2013/10/10	R208	07/11/2013	6.81	Call	Bond Future	148.3900		0.1484	180.7800	0.1808	21.828	0	0	0
2013/10/10	R208	07/11/2013	7.50	Put	Bond Future	882.4300		0.8824	727.2100	0.7272	(17.590)	0	0	1,520
2013/10/10	R208	07/11/2013	6.79	Call	Bond Future	136.2300		0.1362	166.2800	0.1663	22.058	0	0	0
2013/10/10	R208	07/11/2013	7.50	Call	Bond Future	1,350.7400		1.3507	1,534.9700	1.5350	13.639	0	0	0
2013/10/10	R208	07/11/2013	6.80	Call	Bond Future	142.2100		0.1422	173.4100	0.1734	21.939	0	0	0
2013/10/10	R208	06/02/2014	6.74	Put	Bond Future	4,970.0800		4.9701	4,704.8500	4.7049	(5.337)	0	0	0
2013/10/10	R208	06/02/2014			Bond Future	7.5093		98.3383	7.4446	98.6823	(0.861)	0.0000	0.0000	0
2013/10/10	R208	06/02/2014	6.76	Put	Bond Future	4,884.3700		4.8844	4,621.1700	4.6212	(5.389)	0	0	0
2013/10/10	R208	06/02/2014	6.75	Put	Bond Future	4,927.1300		4.9271	4,662.9100	4.6629	(5.363)	0	0	0
2013/10/10	R208	06/02/2014	6.74	Call	Bond Future	778.5400		0.7785	857.2700	0.8573	10.113	0	0	0
2013/10/10	R208	06/02/2014	6.75	Call	Bond Future	791.5000		0.7915	871.2400	0.8712	10.075	0	0	0
2013/10/10	R208	06/02/2014	6.76	Call	Bond Future	804.6100		0.8046	885.3700	0.8854	10.037	0	0	0
2013/10/10	R208	08/05/2014	6.31	Call	Bond Future	719.7600		0.7198	782.5800	0.7826	8.728	0	0	0
2013/10/10	R208	08/05/2014			Bond Future	7.6040		96.2705	7.5363	96.6190	(0.890)	0.0000	0.0000	0
2013/10/10	R208	08/05/2014	6.29	Call	Bond Future	701.1500		0.7011	762.6600	0.7627	8.773	0	0	0
2013/10/10	R208	08/05/2014	6.31	Put	Bond Future	7,658.9300		7.6589	7,373.2000	7.3732	(3.731)	0	0	0
2013/10/10	R208	08/05/2014	6.30	Put	Bond Future	7,705.5700		7.7056	7,419.1800	7.4192	(3.717)	0	0	0
2013/10/10	R208	08/05/2014	6.29	Put	Bond Future	7,752.3200		7.7523	7,465.2800	7.4653	(3.703)	0	0	0
2013/10/10	R208	08/05/2014	6.30	Call	Bond Future	710.4100		0.7104	772.5700	0.7726	8.750	0	0	0
2013/10/10	R208	07/08/2014			Bond Future	7.6955		97.6176	7.6245	97.9709	(0.922)	0.0000	0.0000	0
2013/10/10	R208	07/08/2014	7.80	Call	Bond Future	3,718.4000		3.7184	3,906.8100	3.9068	5.067	0	0	0
2013/10/10	R208	07/08/2014	7.79	Put	Bond Future	3,223.8100		3.2238	3,058.2000	3.0582	(5.137)	0	0	0
2013/10/10	R208	07/08/2014	7.81	Put	Bond Future	3,177.8800		3.1779	3,013.8600	3.0139	(5.161)	0	0	0
2013/10/10	R208	07/08/2014	7.80	Put	Bond Future	3,200.7800		3.2008	3,035.9700	3.0360	(5.149)	0	0	0
2013/10/10	R208	07/08/2014	7.81	Call	Bond Future	3,744.8300		3.7448	3,934.0300	3.9340	5.052	0	0	0
2013/10/10	R208	07/08/2014	7.79	Call	Bond Future	3,692.0600		3.6921	3,879.6700	3.8797	5.081	0	0	0
2013/10/10	R209	07/11/2013	8.80	Put	Bond Future	1,876.9700		1.8770	1,706.0100	1.7060	(9.108)	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
2013/10/10	R209	07/11/2013	9.50	Put	Bond Future	276.2000	0.2762	229.1200	0.2291	(17.046)	0	0	980
2013/10/10	R209	07/11/2013			Bond Future	8.8317	75.7187	8.7955	76.0007	(0.410)	0.0000	0.0000	19,784
2013/10/10	R209	07/11/2013	8.80	Call	Bond Future	1,630.2100	1.6302	1,741.2800	1.7413	6.813	0	0	0
2013/10/10	R209	07/11/2013	8.81	Call	Bond Future	1,667.3400	1.6673	1,780.4200	1.7804	6.782	0	0	0
2013/10/10	R209	07/11/2013	9.25	Call	Bond Future	3,738.7800	3.7388	3,937.5300	3.9375	5.316	0	0	0
2013/10/10	R209	07/11/2013	8.65	Call	Bond Future	1,134.5100	1.1345	1,216.6200	1.2166	7.237	0	0	0
2013/10/10	R209	07/11/2013	8.79	Call	Bond Future	1,593.5900	1.5936	1,702.6500	1.7026	6.844	0	0	0
2013/10/10	R209	07/11/2013	9.70	Put	Bond Future	138.7000	0.1387	111.3300	0.1113	(19.733)	0	0	1,520
2013/10/10	R209	07/11/2013	9.40	Call	Bond Future	4,596.5000	4.5965	4,818.5100	4.8185	4.830	0	0	0
2013/10/10	R209	07/11/2013	9.25	Put	Bond Future	598.9700	0.5990	515.6900	0.5157	(13.904)	0	0	1,000
2013/10/10	R209	07/11/2013	8.79	Put	Bond Future	1,918.4300	1.9184	1,745.4600	1.7455	(9.016)	0	0	0
2013/10/10	R209	07/11/2013	9.50	Call	Bond Future	5,194.7600	5.1948	5,429.7100	5.4297	4.523	0	0	0
2013/10/10	R209	07/11/2013	9.70	Call	Bond Future	6,430.3800	6.4304	6,685.0400	6.6850	3.960	0	0	0
2013/10/10	R209	07/11/2013	9.40	Put	Bond Future	380.9700	0.3810	320.9500	0.3209	(15.755)	0	0	5,000
2013/10/10	R209	07/11/2013	8.65	Put	Bond Future	2,565.8500	2.5658	2,365.9300	2.3659	(7.792)	0	0	4,700
2013/10/10	R209	07/11/2013	8.81	Put	Bond Future	1,836.1400	1.8361	1,667.1900	1.6672	(9.201)	0	0	0
2013/10/10	R209	06/02/2014	8.56	Call	Bond Future	2,474.7800	2.4748	2,577.0800	2.5771	4.134	0	0	0
2013/10/10	R209	06/02/2014			Bond Future	8.9172	76.7148	8.8799	77.0005	(0.418)	0.0000	0.0000	0
2013/10/10	R209	06/02/2014	8.54	Call	Bond Future	2,415.7600	2.4158	2,516.2100	2.5162	4.158	0	0	0
2013/10/10	R209	06/02/2014	8.55	Call	Bond Future	2,445.1600	2.4452	2,546.5400	2.5465	4.146	0	0	0
2013/10/10	R209	06/02/2014	8.54	Put	Bond Future	5,386.9500	5.3870	5,201.7000	5.2017	(3.439)	0	0	0
2013/10/10	R209	06/02/2014	8.56	Put	Bond Future	5,283.8500	5.2838	5,100.4500	5.1005	(3.471)	0	0	0
2013/10/10	R209	06/02/2014	8.55	Put	Bond Future	5,335.2200	5.3352	5,150.9000	5.1509	(3.455)	0	0	0
2013/10/10	R209	08/05/2014			Bond Future	9.0015	74.6064	8.9631	74.8959	(0.426)	0.0000	0.0000	0
2013/10/10	R209	08/05/2014	7.85	Call	Bond Future	1,649.1600	1.6492	1,713.6900	1.7137	3.913	0	0	0
2013/10/10	R209	08/05/2014	7.86	Call	Bond Future	1,667.6000	1.6676	1,732.7200	1.7327	3.905	0	0	0
2013/10/10	R209	08/05/2014	7.85	Put	Bond Future	11,164.2000	11.1642	10,939.2400	10.9392	(2.015)	0	0	0
2013/10/10	R209	08/05/2014	7.84	Call	Bond Future	1,630.8700	1.6309	1,694.8100	1.6948	3.921	0	0	0
2013/10/10	R209	08/05/2014	7.84	Put	Bond Future	11,236.5700	11.2366	11,011.0200	11.0110	(2.007)	0	0	0
2013/10/10	R209	08/05/2014	7.86	Put	Bond Future	11,092.1200	11.0921	10,867.7500	10.8678	(2.023)	0	0	0
2013/10/10	R209	07/08/2014	9.04	Put	Bond Future	5,933.8200	5.9338	5,787.3000	5.7873	(2.469)	0	0	0
2013/10/10	R209	07/08/2014			Bond Future	9.0829	75.6505	9.0434	75.9440	(0.435)	0.0000	0.0000	0
2013/10/10	R209	07/08/2014	9.06	Put	Bond Future	5,856.4600	5.8565	5,711.1500	5.7112	(2.481)	0	0	0
2013/10/10	R209	07/08/2014	9.05	Put	Bond Future	5,895.0300	5.8950	5,749.1200	5.7491	(2.475)	0	0	0
2013/10/10	R209	07/08/2014	9.05	Call	Bond Future	5,650.8000	5.6508	5,798.4000	5.7984	2.612	0	0	0
2013/10/10	R209	07/08/2014	9.06	Call	Bond Future	5,686.6900	5.6867	5,834.8900	5.8349	2.606	0	0	0
2013/10/10	R209	07/08/2014	9.04	Call	Bond Future	5,615.0100	5.6150	5,762.0000	5.7620	2.618	0	0	0
2013/10/10	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	R210	07/11/2013			Bond Future	157.0984	157.0984	157.5854	157.5854	0.310	0.0000	0.0000	1,449
2013/10/10	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	R210	07/11/2013	159.99	Put	Bond Future	2,891.6200	2.8916	2,404.6400	2.4046	(16.841)	0	0	0
2013/10/10	R210	07/11/2013	160.01	Put	Bond Future	2,911.6200	2.9116	2,424.6400	2.4246	(16.725)	0	0	0
2013/10/10	R210	07/11/2013	160.00	Put	Bond Future	2,901.6200	2.9016	2,414.6400	2.4146	(16.783)	0	0	0
2013/10/10	R211	07/11/2013			Bond Future	128.1868	128.1868	128.5777	128.5777	0.305	0.0000	0.0000	522
2013/10/10	R211	07/11/2013	130.00	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/10/10	R211	07/11/2013	129.99	Put	Bond Future	1,803.2200	1.8032	1,412.2800	1.4123	(21.680)	0	0	0
2013/10/10	R211	07/11/2013	130.01	Put	Bond Future	1,823.2200	1.8232	1,432.2800	1.4323	(21.442)	0	0	0
2013/10/10	R211	07/11/2013	130.00	Put	Bond Future	1,813.2200	1.8132	1,422.2800	1.4223	(21.561)	0	0	0
2013/10/10	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	R212	07/11/2013	132.99	Put	Bond Future	2,239.1500	2.2391	1,835.8600	1.8359	(18.011)	0	0	0
2013/10/10	R212	07/11/2013			Bond Future	130.7508	130.7508	131.1541	131.1541	0.308	0.0000	0.0000	21,791
2013/10/10	R212	07/11/2013	133.01	Put	Bond Future	2,259.1500	2.2591	1,855.8600	1.8559	(17.851)	0	0	0
2013/10/10	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	R212	07/11/2013	133.00	Put	Bond Future	2,249.1500	2.2491	1,845.8600	1.8459	(17.931)	0	0	0
2013/10/10	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	R213	07/11/2013	8.60	Call	Bond Future	1,543.0700	1.5431	1,711.1800	1.7112	10.895	0	0	0
2013/10/10	R213	07/11/2013			Bond Future	8.6589	86.6565	8.6075	87.0654	(0.594)	0.0000	0.0000	19,468
2013/10/10	R213	07/11/2013	8.61	Call	Bond Future	1,579.4500	1.5794	1,750.5000	1.7505	10.830	0	0	0
2013/10/10	R213	07/11/2013	8.59	Put	Bond Future	2,055.3800	2.0554	1,811.6700	1.8117	(11.857)	0	0	0
2013/10/10	R213	07/11/2013	8.61	Put	Bond Future	1,968.0200	1.9680	1,730.1800	1.7302	(12.085)	0	0	0
2013/10/10	R213	07/11/2013	8.60	Put	Bond Future	2,011.3800	2.0114	1,770.6000	1.7706	(11.971)	0	0	0
2013/10/10	R213	07/11/2013	8.59	Call	Bond Future	1,507.2100	1.5072	1,672.3900	1.6724	10.959	0	0	0
2013/10/10	R213	06/02/2014			Bond Future	8.7517	87.7964	8.6987	88.2107	(0.607)	0.0000	0.0000	0
2013/10/10	R213	06/02/2014	8.29	Put	Bond Future	5,999.1000	5.9991	5,726.9000	5.7269	(4.537)	0	0	0
2013/10/10	R213	06/02/2014	8.31	Put	Bond Future	5,890.6500	5.8907	5,621.0400	5.6210	(4.577)	0	0	0
2013/10/10	R213	06/02/2014	8.29	Call	Bond Future	2,294.7800	2.2948	2,436.8500	2.4369	6.191	0	0	0
2013/10/10	R213	06/02/2014	8.30	Put	Bond Future	5,944.7100	5.9447	5,673.8100	5.6738	(4.557)	0	0	0
2013/10/10	R213	06/02/2014	8.30	Call	Bond Future	2,323.0700	2.3231	2,466.4400	2.4664	6.172	0	0	0
2013/10/10	R213	06/02/2014	8.31	Call	Bond Future	2,351.5800	2.3516	2,496.2400	2.4962	6.152	0	0	0
2013/10/10	R213	08/05/2014	7.65	Put	Bond Future	11,499.1300	11.4991	11,174.6900	11.1747	(2.821)	0	0	0
2013/10/10	R213	08/05/2014			Bond Future	8.8397	85.4444	8.7850	85.8641	(0.619)	0.0000	0.0000	0
2013/10/10	R213	08/05/2014	7.64	Put	Bond Future	11,570.8500	11.5709	11,245.5800	11.2456	(2.811)	0	0	0
2013/10/10	R213	08/05/2014	7.66	Put	Bond Future	11,427.6700	11.4277	11,104.0700	11.1041	(2.832)	0	0	0
2013/10/10	R213	08/05/2014	7.65	Call	Bond Future	1,641.0600	1.6411	1,736.3400	1.7363	5.806	0	0	0
2013/10/10	R213	08/05/2014	7.64	Call	Bond Future	1,623.0800	1.6231	1,717.5300	1.7175	5.819	0	0	0
2013/10/10	R213	08/05/2014	7.66	Call	Bond Future	1,659.1800	1.6592	1,755.3000	1.7553	5.793	0	0	0
2013/10/10	R213	07/08/2014	8.86	Call	Bond Future	5,669.1400	5.6691	5,883.3300	5.8833	3.778	0	0	0
2013/10/10	R213	07/08/2014			Bond Future	8.9259	86.6400	8.8695	87.0655	(0.631)	0.0000	0.0000	0
2013/10/10	R213	07/08/2014	8.84	Call	Bond Future	5,598.7900	5.5988	5,811.2400	5.8112	3.795	0	0	0
2013/10/10	R213	07/08/2014	8.85	Call	Bond Future	5,633.9100	5.6339	5,847.2300	5.8472	3.786	0	0	0
2013/10/10	R213	07/08/2014	8.84	Put	Bond Future	6,248.1800	6.2482	6,035.1300	6.0351	(3.410)	0	0	0
2013/10/10	R213	07/08/2014	8.86	Put	Bond Future	6,166.6000	6.1666	5,955.2900	5.9553	(3.427)	0	0	0
2013/10/10	R213	07/08/2014	8.85	Put	Bond Future	6,207.2900	6.2073	5,995.1100	5.9951	(3.418)	0	0	0
2013/10/10	R214	07/11/2013	7.80	Call	Bond Future	20.0100	0.0200	23.4800	0.0235	17.341	0	0	0
2013/10/10	R214	07/11/2013			Bond Future	9.0330	75.7656	8.9766	76.2145	(0.625)	0.0000	0.0000	2,427
2013/10/10	R214	07/11/2013	7.81	Call	Bond Future	21.1400	0.0211	24.8000	0.0248	17.313	0	0	0
2013/10/10	R214	07/11/2013	7.79	Call	Bond Future	18.9400	0.0189	22.2200	0.0222	17.318	0	0	0
2013/10/10	R214	07/11/2013	7.81	Put	Bond Future	10,849.7300	10.8497	10,404.4400	10.4044	(4.104)	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
2013/10/10	R214	07/11/2013	7.80	Put	Bond Future	10,947.5500	10.9476	10,502.0700	10.5021	(4.069)	0	0	0
2013/10/10	R214	07/11/2013	7.79	Put	Bond Future	11,045.6300	11.0456	10,599.9600	10.6000	(4.035)	0	0	0
2013/10/10	R214	06/02/2014			Bond Future	9.1230	76.7623	9.0648	77.2171	(0.638)	0.0000	0.0000	0
2013/10/10	R214	06/02/2014	8.99	Put	Bond Future	4,528.0200	4.5280	4,280.8700	4.2809	(5.458)	0	0	0
2013/10/10	R214	06/02/2014	9.01	Put	Bond Future	4,440.2700	4.4403	4,196.0000	4.1960	(5.501)	0	0	0
2013/10/10	R214	06/02/2014	8.99	Call	Bond Future	3,481.7200	3.4817	3,689.3800	3.6894	5.964	0	0	0
2013/10/10	R214	06/02/2014	9.00	Put	Bond Future	4,483.7100	4.4837	4,238.0100	4.2380	(5.480)	0	0	0
2013/10/10	R214	06/02/2014	9.00	Call	Bond Future	3,516.9700	3.5170	3,726.0800	3.7261	5.946	0	0	0
2013/10/10	R214	06/02/2014	9.01	Call	Bond Future	3,552.9400	3.5529	3,763.4800	3.7635	5.926	0	0	0
2013/10/10	R248	07/11/2013			Bond Future	9.0887	98.1910	9.0322	98.7678	(0.622)	0.0000	0.0000	10,220
2013/10/10	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	R248	07/11/2013	7.86	Put	Bond Future	14,071.7800	14.0718	13,495.0000	13.4950	(4.099)	0	0	0
2013/10/10	R248	07/11/2013	7.85	Put	Bond Future	14,200.8500	14.2009	13,624.0700	13.6241	(4.062)	0	0	0
2013/10/10	R248	07/11/2013	7.84	Put	Bond Future	14,330.1800	14.3302	13,753.4000	13.7534	(4.025)	0	0	0
2013/10/10	R248	06/02/2014	9.11	Put	Bond Future	711.7300	0.7117	127.3900	0.1274	(82.101)	0	0	0
2013/10/10	R248	06/02/2014			Bond Future	9.1810	99.4826	9.1226	100.0670	(0.635)	0.0000	0.0000	0
2013/10/10	R248	06/02/2014	9.10	Put	Bond Future	812.8100	0.8128	228.4700	0.2285	(71.891)	0	0	0
2013/10/10	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/10	R248	06/02/2014	9.09	Put	Bond Future	914.0800	0.9141	329.7400	0.3297	(63.927)	0	0	0

Total

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