



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 14/10/2013 to 14/10/2013

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
2013/10/14	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	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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2013/10/14	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	2025	07/11/2013			Bond Future	109.5092	109.5092	109.5365	109.5365	0.025	0.0000	0.0000	0
2013/10/14	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	2025	07/11/2013	110.99	Put	Bond Future	1,480.8200	1.4808	1,453.5400	1.4535	(1.842)	0	0	0
2013/10/14	2025	07/11/2013	111.01	Put	Bond Future	1,500.8200	1.5008	1,473.5400	1.4735	(1.818)	0	0	0
2013/10/14	2025	07/11/2013	111.00	Put	Bond Future	1,490.8200	1.4908	1,463.5400	1.4635	(1.830)	0	0	0
2013/10/14	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	2037	07/11/2013			Bond Future	8.8560	98.8974	8.9458	98.0493	1.014	0.0000	0.0000	1,650
2013/10/14	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	2037	07/11/2013	9.43	Call	Bond Future	5,220.4100	5.2204	4,372.2900	4.3723	(16.246)	0	0	0
2013/10/14	2037	07/11/2013	9.41	Call	Bond Future	5,046.2700	5.0463	4,198.1500	4.1981	(16.807)	0	0	0
2013/10/14	2037	07/11/2013	9.42	Call	Bond Future	5,133.4100	5.1334	4,285.2900	4.2853	(16.522)	0	0	0
2013/10/14	2037	06/02/2014			Bond Future	8.9453	95.9418	9.0379	95.0825	1.035	0.0000	0.0000	0
2013/10/14	2037	06/02/2014	9.38	Call	Bond Future	3,928.2500	3.9282	3,068.9100	3.0689	(21.876)	0	0	0
2013/10/14	2037	06/02/2014	9.39	Call	Bond Future	4,015.5400	4.0155	3,156.2000	3.1562	(21.400)	0	0	0
2013/10/14	2037	06/02/2014	9.37	Call	Bond Future	3,840.8200	3.8408	2,981.4800	2.9815	(22.374)	0	0	0
2013/10/14	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	2037	08/05/2014			Bond Future	9.0358	97.2382	9.1315	96.3658	1.059	0.0000	0.0000	0
2013/10/14	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	2037	08/05/2014	9.38	Call	Bond Future	3,079.6900	3.0797	2,207.3100	2.2073	(28.327)	0	0	0
2013/10/14	2037	08/05/2014	9.39	Call	Bond Future	3,166.7500	3.1668	2,294.3700	2.2944	(27.548)	0	0	0
2013/10/14	2037	08/05/2014	9.37	Call	Bond Future	2,992.4900	2.9925	2,120.1100	2.1201	(29.152)	0	0	0
2013/10/14	2038	07/11/2013			Bond Future	105.9864	105.9864	106.0142	106.0142	0.026	0.0000	0.0000	18
2013/10/14	2038	07/11/2013	109.99	Put	Bond Future	4,003.6500	4.0037	3,975.7700	3.9758	(0.696)	0	0	0
2013/10/14	2038	07/11/2013	110.00	Put	Bond Future	4,013.6500	4.0137	3,985.7700	3.9858	(0.695)	0	0	0
2013/10/14	2038	07/11/2013	110.01	Put	Bond Future	4,023.6500	4.0237	3,995.7700	3.9958	(0.693)	0	0	0
2013/10/14	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	2050	07/11/2013	109.99	Call	Bond Future	320.5100	0.3205	349.6600	0.3497	9.095	0	0	0
2013/10/14	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	2050	07/11/2013			Bond Future	110.3105	110.3105	110.3397	110.3397	0.026	0.0000	0.0000	122
2013/10/14	2050	07/11/2013	110.00	Call	Bond Future	310.5100	0.3105	339.6600	0.3397	9.388	0	0	0
2013/10/14	2050	07/11/2013	110.01	Call	Bond Future	300.5100	0.3005	329.6600	0.3297	9.700	0	0	0
2013/10/14	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	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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2013/10/14	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	AL37	07/11/2013			Index Future	414.5350	414.5350	413.5700	413.5700	(0.233)	0.0000	0.0000	0
2013/10/14	AL37	06/02/2014			Index Future	419.9890	419.9890	419.0110	419.0110	(0.233)	0.0000	0.0000	0
2013/10/14	AL7T	07/11/2013			Index Future	492.1700	492.1700	490.1910	490.1910	(0.402)	0.0000	0.0000	1
2013/10/14	AL7T	06/02/2014			Index Future	498.6450	498.6450	496.6400	496.6400	(0.402)	0.0000	0.0000	0
2013/10/14	ALBI	07/11/2013			Index Future	441.5510	441.5510	439.3640	439.3640	(0.495)	0.0000	0.0000	759
2013/10/14	ALBI	06/02/2014			Index Future	447.3600	447.3600	445.1440	445.1440	(0.495)	0.0000	0.0000	73
2013/10/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	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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2013/10/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/10/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/14	EL28	07/11/2013			Bond Future	110.7961	110.7961	110.8259	110.8259	0.027	0.0000	0.0000	0
2013/10/14	EL28	07/11/2013	110.00	Call	Bond Future	796.0900	0.7961	825.8700	0.8259	3.741	0	0	0
2013/10/14	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	EL28	07/11/2013	110.01	Call	Bond Future	786.0900	0.7861	815.8700	0.8159	3.788	0	0	0
2013/10/14	EL28	07/11/2013	109.99	Call	Bond Future	806.0900	0.8061	835.8700	0.8359	3.694	0	0	0
2013/10/14	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	ES33	07/11/2013			Bond Future	9.3319	84.7668	9.4266	84.0321	1.015	0.0000	0.0000	6,292
2013/10/14	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	ES33	07/11/2013	8.51	Put	Bond Future	6,820.9700	6.8210	7,555.7200	7.5557	10.772	0	0	0
2013/10/14	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	ES33	07/11/2013	8.49	Put	Bond Future	6,997.4000	6.9974	7,732.1500	7.7322	10.500	0	0	0
2013/10/14	ES33	07/11/2013	8.50	Put	Bond Future	6,909.1200	6.9091	7,643.8700	7.6439	10.634	0	0	0
2013/10/14	ES33	06/02/2014	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	ES33	06/02/2014			Bond Future	9.4420	85.8821	9.5398	85.1377	1.036	0.0000	0.0000	0
2013/10/14	ES33	06/02/2014	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	ES33	06/02/2014	9.54	Call	Bond Future	745.9200	0.7459	1.5100	0.0015	(99.798)	0	0	0
2013/10/14	ES33	06/02/2014	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	ES33	06/02/2014	9.55	Call	Bond Future	821.4500	0.8214	77.0400	0.0770	(90.621)	0	0	0
2013/10/14	ES33	06/02/2014	9.56	Call	Bond Future	896.8700	0.8969	152.4600	0.1525	(83.001)	0	0	0
2013/10/14	GOVI	07/11/2013			GOVI	440.9160	440.9160	438.8010	438.8010	(0.480)	0.0000	0.0000	131

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2013/10/14	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	GOVI	07/11/2013	445.99	Put	GOVI	50,740.0000	5.0740	71,890.0000	7.1890	41.683	0	0	0
2013/10/14	GOVI	07/11/2013	446.01	Put	GOVI	50,940.0000	5.0940	72,090.0000	7.2090	41.519	0	0	0
2013/10/14	GOVI	07/11/2013	446.00	Put	GOVI	50,840.0000	5.0840	71,990.0000	7.1990	41.601	0	0	0
2013/10/14	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	GOVI	06/02/2014	439.99	Call	GOVI	67,260.0000	6.7260	45,840.0000	4.5840	(31.847)	0	0	0
2013/10/14	GOVI	06/02/2014			GOVI	446.7160	446.7160	444.5740	444.5740	(0.479)	0.0000	0.0000	269
2013/10/14	GOVI	06/02/2014	440.00	Call	GOVI	67,160.0000	6.7160	45,740.0000	4.5740	(31.894)	0	0	0
2013/10/14	GOVI	06/02/2014	440.01	Call	GOVI	67,060.0000	6.7060	45,640.0000	4.5640	(31.942)	0	0	0
2013/10/14	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	GOVI	08/05/2014	442.00	Call	GOVI	107,510.0000	10.7510	85,720.0000	8.5720	(20.268)	0	0	0
2013/10/14	GOVI	08/05/2014			GOVI	452.7510	452.7510	450.5720	450.5720	(0.481)	0.0000	0.0000	0
2013/10/14	GOVI	08/05/2014	442.01	Call	GOVI	107,410.0000	10.7410	85,620.0000	8.5620	(20.287)	0	0	0
2013/10/14	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	GOVI	08/05/2014	441.99	Call	GOVI	107,610.0000	10.7610	85,820.0000	8.5820	(20.249)	0	0	0
2013/10/14	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/10/14	IGOV	07/11/2013			Index Future	196.2330	196.2330	196.5090	196.5090	0.141	0.0000	0.0000	1,166
2013/10/14	IGOV	06/02/2014			Index Future	198.8390	198.8390	199.1180	199.1180	0.140	0.0000	0.0000	190
2013/10/14	ILBI	07/11/2013			Index Future	532.0220	532.0220	532.4920	532.4920	0.088	0.0000	0.0000	0
2013/10/14	ILBI	06/02/2014			Index Future	539.1960	539.1960	539.6710	539.6710	0.088	0.0000	0.0000	186
2013/10/14	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/10/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/10/14	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/10/14	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/10/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/10/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/10/14	JBAF	16/10/2013			Jibar Tradeable Future	5.1400	94.8600	5.1400	94.8600	0.000	0.0000	0.0000	0
2013/10/14	JBAF	20/11/2013			Jibar Tradeable Future	5.1600	94.8400	5.1500	94.8500	(0.194)	0.0000	0.0000	4,100
2013/10/14	JBAF	18/12/2013			Jibar Tradeable Future	5.2000	94.8000	5.1900	94.8100	(0.192)	0.0000	0.0000	1,500
2013/10/14	JBAF	15/01/2014			Jibar Tradeable Future	5.2100	94.7900	5.2100	94.7900	0.000	0.0000	0.0000	1,000
2013/10/14	JBAF	19/02/2014			Jibar Tradeable Future	5.3000	94.7000	5.3100	94.6900	0.189	0.0000	0.0000	0
2013/10/14	JBAF	19/03/2014			Jibar Tradeable Future	5.3500	94.6500	5.3500	94.6500	0.000	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
2013/10/14	JBAF	18/06/2014			Jibar Tradeable Future	5.6800	94.3200	5.6800	94.3200	0.000	0.0000	0.0000	1,000
2013/10/14	JBAF	17/09/2014			Jibar Tradeable Future	5.9000	94.1000	5.9000	94.1000	0.000	0.0000	0.0000	0
2013/10/14	JBAF	17/12/2014			Jibar Tradeable Future	6.1400	93.8600	6.1600	93.8400	0.326	0.0000	0.0000	0
2013/10/14	JBAF	18/03/2015			Jibar Tradeable Future	6.3800	93.6200	6.4100	93.5900	0.470	0.0000	0.0000	250
2013/10/14	JBAF	17/06/2015			Jibar Tradeable Future	6.6300	93.3700	6.6600	93.3400	0.452	93.3300	93.3300	1,000
2013/10/14	JBAF	16/09/2015			Jibar Tradeable Future	6.8800	93.1200	6.9100	93.0900	0.436	0.0000	0.0000	0
2013/10/14	R023	07/11/2013	6.50	Put	Bond Future	6,837.6300	6.8376	7,303.7500	7.3038	6.817	0	0	0
2013/10/14	R023	07/11/2013			Bond Future	7.4800	103.3318	7.5499	102.8657	0.934	0.0000	0.0000	12,954
2013/10/14	R023	07/11/2013	6.49	Put	Bond Future	6,910.3600	6.9104	7,376.4800	7.3765	6.745	0	0	0
2013/10/14	R023	07/11/2013	6.51	Put	Bond Future	6,764.9500	6.7650	7,231.0700	7.2311	6.890	0	0	0
2013/10/14	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	R023	06/02/2014			Bond Future	7.5665	104.6913	7.6392	104.2190	0.961	0.0000	0.0000	0
2013/10/14	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	R023	06/02/2014	7.84	Call	Bond Future	1,762.0400	1.7620	1,289.7500	1.2897	(26.804)	0	0	0
2013/10/14	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	R023	06/02/2014	7.85	Call	Bond Future	1,825.7200	1.8257	1,353.4300	1.3534	(25.869)	0	0	0
2013/10/14	R023	06/02/2014	7.86	Call	Bond Future	1,889.3600	1.8894	1,417.0700	1.4171	(24.997)	0	0	0
2013/10/14	R157	07/11/2013			Bond Future	5.8784	115.2506	5.9243	115.1648	0.780	0.0000	0.0000	27,693
2013/10/14	R157	07/11/2013	5.60	Call	Bond Future	129.9500	0.1299	94.8700	0.0949	(26.995)	0	0	0
2013/10/14	R157	07/11/2013	5.59	Put	Bond Future	666.2400	0.6662	717.8200	0.7178	7.742	0	0	0
2013/10/14	R157	07/11/2013	5.61	Put	Bond Future	638.6200	0.6386	688.4300	0.6884	7.800	0	0	0
2013/10/14	R157	07/11/2013	5.60	Put	Bond Future	652.3600	0.6524	703.0600	0.7031	7.772	0	0	0
2013/10/14	R157	07/11/2013	5.61	Call	Bond Future	135.0300	0.1350	99.0600	0.0991	(26.639)	0	0	0
2013/10/14	R157	07/11/2013	5.59	Call	Bond Future	125.0100	0.1250	90.8100	0.0908	(27.358)	0	0	0
2013/10/14	R157	06/02/2014	5.64	Call	Bond Future	396.2400	0.3962	357.8500	0.3578	(9.689)	0	0	0
2013/10/14	R157	06/02/2014	5.65	Put	Bond Future	946.0700	0.9461	994.2400	0.9942	5.092	0	0	0
2013/10/14	R157	06/02/2014			Bond Future	5.9868	116.7668	6.0409	116.6799	0.903	0.0000	0.0000	606
2013/10/14	R157	06/02/2014	5.65	Call	Bond Future	402.3600	0.4024	363.6100	0.3636	(9.631)	0	0	0
2013/10/14	R157	06/02/2014	5.66	Call	Bond Future	408.5500	0.4085	369.4200	0.3694	(9.578)	0	0	0
2013/10/14	R157	06/02/2014	5.64	Put	Bond Future	956.1500	0.9561	1,004.6800	1.0047	5.076	0	0	0
2013/10/14	R157	06/02/2014	5.66	Put	Bond Future	936.0700	0.9361	983.8600	0.9839	5.105	0	0	0
2013/10/14	R157	08/05/2014	5.20	Call	Bond Future	288.8100	0.2888	261.9900	0.2620	(9.286)	0	0	0
2013/10/14	R157	08/05/2014			Bond Future	6.0923	111.5354	6.1587	111.4456	1.089	0.0000	0.0000	0
2013/10/14	R157	08/05/2014	5.21	Call	Bond Future	292.3200	0.2923	265.2800	0.2653	(9.250)	0	0	0
2013/10/14	R157	08/05/2014	5.19	Call	Bond Future	285.3200	0.2853	258.7400	0.2587	(9.316)	0	0	0
2013/10/14	R157	08/05/2014	5.20	Put	Bond Future	1,507.1700	1.5072	1,570.1600	1.5702	4.179	0	0	0
2013/10/14	R157	08/05/2014	5.19	Put	Bond Future	1,517.4400	1.5174	1,580.6700	1.5807	4.167	0	0	0
2013/10/14	R157	08/05/2014	5.21	Put	Bond Future	1,496.9200	1.4969	1,559.6900	1.5597	4.193	0	0	0
2013/10/14	R157	07/08/2014	6.76	Put	Bond Future	572.2200	0.5722	602.9200	0.6029	5.365	0	0	0
2013/10/14	R157	07/08/2014			Bond Future	6.1890	113.0964	6.2704	113.0068	1.315	0.0000	0.0000	0
2013/10/14	R157	07/08/2014	6.75	Put	Bond Future	576.0800	0.5761	606.9400	0.6069	5.357	0	0	0
2013/10/14	R157	07/08/2014	6.74	Call	Bond Future	1,184.3900	1.1844	1,125.8500	1.1258	(4.943)	0	0	0
2013/10/14	R157	07/08/2014	6.75	Call	Bond Future	1,191.4400	1.1914	1,132.7200	1.1327	(4.928)	0	0	0

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2013/10/14	R157	07/08/2014	6.76	Call	Bond Future	1,198.5000	1.1985	1,139.6200	1.1396	(4.913)	0	0	0
2013/10/14	R157	07/08/2014	6.74	Put	Bond Future	579.9500	0.5799	610.9900	0.6110	5.352	0	0	0
2013/10/14	R186	07/11/2013	9.00	Put	Bond Future	24.7900	0.0248	27.6300	0.0276	11.456	0	0	1,200
2013/10/14	R186	07/11/2013	8.16	Put	Bond Future	760.9200	0.7609	922.7200	0.9227	21.264	0	0	0
2013/10/14	R186	07/11/2013			Bond Future	7.8446	125.6168	7.9397	124.7390	1.212	0.0000	0.0000	57,206
2013/10/14	R186	07/11/2013	6.50	Put	Bond Future	13,432.4300	13.4324	14,307.4800	14.3075	6.514	0	0	0
2013/10/14	R186	07/11/2013	8.15	Put	Bond Future	785.2800	0.7853	952.1200	0.9521	21.246	0	0	0
2013/10/14	R186	07/11/2013	6.75	Put	Bond Future	10,801.6800	10.8017	11,666.5700	11.6666	8.007	0	0	0
2013/10/14	R186	07/11/2013	8.50	Call	Bond Future	6,106.5100	6.1065	5,274.6100	5.2746	(13.623)	0	0	0
2013/10/14	R186	07/11/2013	8.14	Call	Bond Future	3,509.9100	3.5099	2,804.0000	2.8040	(20.112)	0	0	0
2013/10/14	R186	07/11/2013	8.25	Put	Bond Future	567.2500	0.5673	688.1200	0.6881	21.308	0	0	0
2013/10/14	R186	07/11/2013	8.75	Call	Bond Future	8,094.7100	8.0947	7,230.3300	7.2303	(10.678)	0	0	0
2013/10/14	R186	07/11/2013	8.00	Call	Bond Future	2,658.9600	2.6590	2,034.5900	2.0346	(23.482)	0	0	1,000
2013/10/14	R186	07/11/2013	8.15	Call	Bond Future	3,574.8600	3.5749	2,863.8300	2.8638	(19.890)	0	0	0
2013/10/14	R186	07/11/2013	6.50	Call	Bond Future	3.7700	0.0038	0.9500	0.0010	(74.801)	0	0	5,290
2013/10/14	R186	07/11/2013	8.16	Call	Bond Future	3,640.3200	3.6403	2,924.2500	2.9243	(19.671)	0	0	0
2013/10/14	R186	07/11/2013	8.00	Put	Bond Future	1,228.2300	1.2282	1,481.7300	1.4817	20.639	0	0	0
2013/10/14	R186	07/11/2013	9.00	Call	Bond Future	10,120.4200	10.1204	9,245.3900	9.2454	(8.646)	0	0	0
2013/10/14	R186	07/11/2013	8.25	Call	Bond Future	4,250.7900	4.2508	3,493.7900	3.4938	(17.808)	0	0	0
2013/10/14	R186	07/11/2013	8.75	Put	Bond Future	80.4500	0.0804	93.9400	0.0939	16.768	0	0	1,030
2013/10/14	R186	07/11/2013	6.75	Call	Bond Future	19.4300	0.0194	6.4500	0.0065	(66.804)	0	0	1,000
2013/10/14	R186	07/11/2013	8.50	Put	Bond Future	229.0500	0.2291	275.0200	0.2750	20.070	0	0	4,000
2013/10/14	R186	07/11/2013	8.14	Put	Bond Future	810.2500	0.8103	982.2100	0.9822	21.223	0	0	0
2013/10/14	R186	06/02/2014	8.75	Put	Bond Future	1,333.6700	1.3337	1,501.2000	1.5012	12.562	0	0	250
2013/10/14	R186	06/02/2014			Bond Future	7.9282	121.9800	8.0266	121.0906	1.241	0.0000	0.0000	125
2013/10/14	R186	06/02/2014	7.75	Call	Bond Future	3,187.9500	3.1880	2,754.5300	2.7545	(13.596)	0	0	0
2013/10/14	R186	06/02/2014	7.74	Put	Bond Future	4,875.3300	4.8753	5,334.6800	5.3347	9.422	0	0	0
2013/10/14	R186	06/02/2014	7.76	Put	Bond Future	4,769.3700	4.7694	5,221.9700	5.2220	9.490	0	0	0
2013/10/14	R186	06/02/2014	8.75	Call	Bond Future	8,486.7100	8.4867	7,764.8400	7.7648	(8.506)	0	0	0
2013/10/14	R186	06/02/2014	7.75	Put	Bond Future	4,822.1500	4.8221	5,278.1300	5.2781	9.456	0	0	0
2013/10/14	R186	06/02/2014	7.76	Call	Bond Future	3,227.6800	3.2277	2,790.8800	2.7909	(13.533)	0	0	0
2013/10/14	R186	06/02/2014	7.74	Call	Bond Future	3,148.5300	3.1485	2,718.4800	2.7185	(13.659)	0	0	0
2013/10/14	R186	08/05/2014	7.50	Put	Bond Future	7,986.0600	7.9861	8,519.8300	8.5198	6.684	0	0	0
2013/10/14	R186	08/05/2014			Bond Future	8.0118	123.6280	8.1140	122.7247	1.275	0.0000	0.0000	0
2013/10/14	R186	08/05/2014	7.09	Put	Bond Future	10,737.3200	10.7373	11,368.3800	11.3684	5.877	0	0	0
2013/10/14	R186	08/05/2014	7.10	Call	Bond Future	2,165.8300	2.1658	1,891.4200	1.8914	(12.670)	0	0	0
2013/10/14	R186	08/05/2014	8.50	Call	Bond Future	7,640.8700	7.6409	7,032.1100	7.0321	(7.967)	0	0	0
2013/10/14	R186	08/05/2014	7.11	Call	Bond Future	2,190.1000	2.1901	1,913.4500	1.9134	(12.632)	0	0	0
2013/10/14	R186	08/05/2014	7.09	Call	Bond Future	2,141.7600	2.1418	1,869.5700	1.8696	(12.709)	0	0	0
2013/10/14	R186	08/05/2014	8.50	Put	Bond Future	3,410.6000	3.4106	3,705.0900	3.7051	8.635	0	0	1,933
2013/10/14	R186	08/05/2014	7.11	Put	Bond Future	10,590.2900	10.5903	11,216.8900	11.2169	5.917	0	0	0
2013/10/14	R186	08/05/2014	7.50	Call	Bond Future	3,315.3200	3.3153	2,945.8400	2.9458	(11.145)	0	0	1,933
2013/10/14	R186	08/05/2014	7.10	Put	Bond Future	10,663.6500	10.6637	11,292.4900	11.2925	5.897	0	0	0
2013/10/14	R186	07/08/2014	8.31	Call	Bond Future	7,072.3200	7.0723	6,527.7300	6.5277	(7.700)	0	0	0
2013/10/14	R186	07/08/2014			Bond Future	8.0917	120.0660	8.1974	119.1517	1.307	0.0000	0.0000	0
2013/10/14	R186	07/08/2014	8.29	Call	Bond Future	6,979.2900	6.9793	6,438.7300	6.4387	(7.745)	0	0	0
2013/10/14	R186	07/08/2014	8.30	Call	Bond Future	7,025.7400	7.0257	6,483.1600	6.4832	(7.723)	0	0	0

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2013/10/14	R186	07/08/2014	8.29	Put	Bond Future	5,272.1900	5.2722	5,646.0100	5.6460	7.090	0	0	0
2013/10/14	R186	07/08/2014	8.31	Put	Bond Future	5,194.9400	5.1949	5,564.7300	5.5647	7.118	0	0	0
2013/10/14	R186	07/08/2014	8.30	Put	Bond Future	5,233.4600	5.2335	5,605.2600	5.6053	7.104	0	0	0
2013/10/14	R197	07/11/2013			Bond Future	278.8820	278.8820	278.9502	278.9502	0.024	0.0000	0.0000	2,049
2013/10/14	R197	07/11/2013	279.99	Put	Bond Future	1,107.9800	1.1080	1,039.8300	1.0398	(6.151)	0	0	0
2013/10/14	R197	07/11/2013	280.00	Put	Bond Future	1,117.9800	1.1180	1,049.8300	1.0498	(6.096)	0	0	0
2013/10/14	R197	07/11/2013	280.01	Put	Bond Future	1,127.9800	1.1280	1,059.8300	1.0598	(6.042)	0	0	0
2013/10/14	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	R201	07/11/2013	4.79	Put	Bond Future	219.6700	0.2197	235.3400	0.2353	7.133	0	0	0
2013/10/14	R201	07/11/2013			Bond Future	4.8684	107.5666	4.9067	107.5245	0.787	0.0000	0.0000	0
2013/10/14	R201	07/11/2013	4.80	Put	Bond Future	213.4600	0.2135	228.6400	0.2286	7.111	0	0	0
2013/10/14	R201	07/11/2013	4.81	Put	Bond Future	207.3700	0.2074	222.0500	0.2220	7.079	0	0	0
2013/10/14	R201	07/11/2013	4.79	Call	Bond Future	133.4600	0.1335	107.0300	0.1070	(19.804)	0	0	0
2013/10/14	R201	07/11/2013	4.80	Call	Bond Future	138.2500	0.1382	111.3300	0.1113	(19.472)	0	0	0
2013/10/14	R201	07/11/2013	4.81	Call	Bond Future	143.1600	0.1432	115.7400	0.1157	(19.153)	0	0	0
2013/10/14	R201	06/02/2014	5.24	Put	Bond Future	143.0800	0.1431	152.3200	0.1523	6.458	0	0	0
2013/10/14	R201	06/02/2014			Bond Future	4.7347	104.5739	4.7846	104.5312	1.055	0.0000	0.0000	0
2013/10/14	R201	06/02/2014	5.26	Put	Bond Future	138.5800	0.1386	147.5500	0.1476	6.473	0	0	0
2013/10/14	R201	06/02/2014	5.24	Call	Bond Future	573.5100	0.5735	540.0800	0.5401	(5.829)	0	0	0
2013/10/14	R201	06/02/2014	5.25	Put	Bond Future	140.8200	0.1408	149.9200	0.1499	6.462	0	0	0
2013/10/14	R201	06/02/2014	5.25	Call	Bond Future	579.7400	0.5797	546.1700	0.5462	(5.791)	0	0	0
2013/10/14	R201	06/02/2014	5.26	Call	Bond Future	585.9900	0.5860	552.2900	0.5523	(5.751)	0	0	0
2013/10/14	R201	08/05/2014			Bond Future	4.4345	105.9867	4.5082	105.9419	1.663	0.0000	0.0000	0
2013/10/14	R201	08/05/2014	4.75	Call	Bond Future	443.2100	0.4432	414.7800	0.4148	(6.415)	0	0	0
2013/10/14	R201	08/05/2014	4.76	Call	Bond Future	447.0900	0.4471	418.5400	0.4185	(6.386)	0	0	0
2013/10/14	R201	08/05/2014	4.74	Call	Bond Future	439.6500	0.4397	411.3500	0.4113	(6.437)	0	0	0
2013/10/14	R201	08/05/2014	4.76	Put	Bond Future	249.4700	0.2495	265.7500	0.2657	6.526	0	0	0
2013/10/14	R201	08/05/2014	4.75	Put	Bond Future	251.6500	0.2516	268.0500	0.2680	6.517	0	0	0
2013/10/14	R201	08/05/2014	4.74	Put	Bond Future	254.1500	0.2541	270.6800	0.2707	6.504	0	0	0
2013/10/14	R201	07/08/2014	5.31	Put	Bond Future	66.2500	0.0663	73.4700	0.0735	10.898	0	0	0
2013/10/14	R201	07/08/2014			Bond Future	3.5556	103.0598	3.6764	103.0157	3.397	0.0000	0.0000	0
2013/10/14	R201	07/08/2014	5.30	Put	Bond Future	66.9000	0.0669	74.1800	0.0742	10.882	0	0	0
2013/10/14	R201	07/08/2014	5.31	Call	Bond Future	703.0200	0.7030	666.1500	0.6661	(5.245)	0	0	0
2013/10/14	R201	07/08/2014	5.29	Call	Bond Future	697.1100	0.6971	660.3600	0.6604	(5.272)	0	0	0
2013/10/14	R201	07/08/2014	5.30	Call	Bond Future	700.0700	0.7001	663.2600	0.6633	(5.258)	0	0	0
2013/10/14	R201	07/08/2014	5.29	Put	Bond Future	67.5500	0.0675	74.8900	0.0749	10.866	0	0	0
2013/10/14	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	R202	07/11/2013			Bond Future	205.5751	205.5751	205.6289	205.6289	0.026	0.0000	0.0000	43,395
2013/10/14	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	R202	07/11/2013	208.99	Put	Bond Future	3,414.8800	3.4149	3,361.0600	3.3611	(1.576)	0	0	0
2013/10/14	R202	07/11/2013	209.01	Put	Bond Future	3,434.8800	3.4349	3,381.0600	3.3811	(1.567)	0	0	0
2013/10/14	R202	07/11/2013	209.00	Put	Bond Future	3,424.8800	3.4249	3,371.0600	3.3711	(1.571)	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
2013/10/14	R203	07/11/2013	6.01	Call	Bond Future	82.6600	0.0827	49.7200	0.0497	(39.850)	0	0	0
2013/10/14	R203	07/11/2013			Bond Future	6.5237	107.0886	6.5788	106.8977	0.845	0.0000	0.0000	19,710
2013/10/14	R203	07/11/2013	5.99	Call	Bond Future	74.8400	0.0748	44.3700	0.0444	(40.714)	0	0	0
2013/10/14	R203	07/11/2013	5.71	Put	Bond Future	2,883.8500	2.8838	3,066.7100	3.0667	6.341	0	0	0
2013/10/14	R203	07/11/2013	6.00	Call	Bond Future	78.7000	0.0787	47.0000	0.0470	(40.280)	0	0	0
2013/10/14	R203	07/11/2013	571.00	Call	Bond Future	104,859.1000	104.8591	104,668.1500	104.6682	(0.182)	0	0	0
2013/10/14	R203	07/11/2013	5.99	Put	Bond Future	1,945.6500	1.9456	2,106.1300	2.1061	8.248	0	0	0
2013/10/14	R203	07/11/2013	6.01	Put	Bond Future	1,882.6300	1.8826	2,040.6400	2.0406	8.393	0	0	0
2013/10/14	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	R203	07/11/2013	5.71	Call	Bond Future	15.2700	0.0153	7.1800	0.0072	(52.980)	0	0	15
2013/10/14	R203	07/11/2013	6.00	Put	Bond Future	1,914.0800	1.9141	2,073.3300	2.0733	8.320	0	0	0
2013/10/14	R203	06/02/2014			Bond Future	6.6261	108.4975	6.6858	108.3041	0.900	0.0000	0.0000	6
2013/10/14	R203	06/02/2014	6.14	Put	Bond Future	2,173.1300	2.1731	2,296.6700	2.2967	5.685	0	0	0
2013/10/14	R203	06/02/2014	5.95	Put	Bond Future	2,634.5700	2.6346	2,772.9700	2.7730	5.253	0	0	0
2013/10/14	R203	06/02/2014	6.84	Put	Bond Future	907.8000	0.9078	973.1400	0.9731	7.198	0	0	0
2013/10/14	R203	06/02/2014	6.16	Put	Bond Future	2,127.2300	2.1272	2,249.1400	2.2491	5.731	0	0	0
2013/10/14	R203	06/02/2014	6.15	Put	Bond Future	2,150.1100	2.1501	2,272.8400	2.2728	5.708	0	0	0
2013/10/14	R203	06/02/2014	6.84	Call	Bond Future	1,599.5100	1.5995	1,471.3900	1.4714	(8.010)	0	0	13
2013/10/14	R203	06/02/2014	6.16	Call	Bond Future	600.3500	0.6003	528.8000	0.5288	(11.918)	0	0	0
2013/10/14	R203	06/02/2014	5.95	Call	Bond Future	410.8600	0.4109	355.8000	0.3558	(13.401)	0	0	16
2013/10/14	R203	06/02/2014	6.14	Call	Bond Future	580.1200	0.5801	510.2000	0.5102	(12.053)	0	0	0
2013/10/14	R203	06/02/2014	6.15	Call	Bond Future	590.1700	0.5902	519.4400	0.5194	(11.985)	0	0	0
2013/10/14	R203	08/05/2014	5.76	Call	Bond Future	487.1000	0.4871	436.1700	0.4362	(10.456)	0	0	0
2013/10/14	R203	08/05/2014	6.84	Call	Bond Future	1,726.7700	1.7268	1,610.3000	1.6103	(6.745)	0	0	13
2013/10/14	R203	08/05/2014	7.40	Put	Bond Future	754.0200	0.7540	804.2600	0.8043	6.663	0	0	0
2013/10/14	R203	08/05/2014	5.74	Call	Bond Future	473.7600	0.4738	423.8600	0.4239	(10.533)	0	0	0
2013/10/14	R203	08/05/2014			Bond Future	6.7251	105.8022	6.7904	105.6045	0.971	0.0000	0.0000	0
2013/10/14	R203	08/05/2014	5.76	Put	Bond Future	3,462.6100	3.4626	3,609.3900	3.6094	4.239	0	0	0
2013/10/14	R203	08/05/2014	6.84	Put	Bond Future	1,379.1800	1.3792	1,460.4200	1.4604	5.890	0	0	0
2013/10/14	R203	08/05/2014	5.75	Put	Bond Future	3,487.2900	3.4873	3,634.5800	3.6346	4.224	0	0	0
2013/10/14	R203	08/05/2014	5.74	Put	Bond Future	3,512.0300	3.5120	3,659.8400	3.6598	4.209	0	0	0
2013/10/14	R203	08/05/2014	7.40	Call	Bond Future	2,774.8400	2.7748	2,627.3700	2.6274	(5.315)	0	0	16
2013/10/14	R203	08/05/2014	5.75	Call	Bond Future	480.4000	0.4804	429.9800	0.4300	(10.495)	0	0	0
2013/10/14	R203	07/08/2014	7.30	Call	Bond Future	2,557.8100	2.5578	2,426.3400	2.4263	(5.140)	0	0	0
2013/10/14	R203	07/08/2014			Bond Future	6.8189	107.2825	6.8897	107.0834	1.039	0.0000	0.0000	0
2013/10/14	R203	07/08/2014	7.31	Call	Bond Future	2,575.4200	2.5754	2,443.5000	2.4435	(5.122)	0	0	0
2013/10/14	R203	07/08/2014	6.84	Put	Bond Future	1,762.9100	1.7629	1,852.5300	1.8525	5.084	0	0	0
2013/10/14	R203	07/08/2014	7.29	Put	Bond Future	1,224.9700	1.2250	1,293.0400	1.2930	5.557	0	0	0
2013/10/14	R203	07/08/2014	7.31	Put	Bond Future	1,204.7600	1.2048	1,271.9300	1.2719	5.575	0	0	0
2013/10/14	R203	07/08/2014	7.29	Call	Bond Future	2,540.2500	2.5403	2,409.2300	2.4092	(5.158)	0	0	0
2013/10/14	R203	07/08/2014	7.30	Put	Bond Future	1,214.8300	1.2148	1,282.4500	1.2825	5.566	0	0	0
2013/10/14	R203	07/08/2014	6.84	Call	Bond Future	1,822.2400	1.8222	1,712.7700	1.7128	(6.007)	0	0	30
2013/10/14	R204	07/11/2013			Bond Future	6.7456	108.4803	6.8005	108.2388	0.815	0.0000	0.0000	31,288
2013/10/14	R204	07/11/2013	7.00	Put	Bond Future	416.5100	0.4165	448.5700	0.4486	7.697	0	0	1,270
2013/10/14	R204	07/11/2013	6.29	Put	Bond Future	2,227.4900	2.2275	2,402.9100	2.4029	7.875	0	0	0
2013/10/14	R204	07/11/2013	6.31	Put	Bond Future	2,153.6100	2.1536	2,325.2200	2.3252	7.968	0	0	0

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2013/10/14	R204	07/11/2013	6.29	Call	Bond Future	199.8700	0.1999	133.7100	0.1337	(33.102)	0	0	0
2013/10/14	R204	07/11/2013	6.30	Put	Bond Future	2,190.4200	2.1904	2,363.9400	2.3639	7.922	0	0	0
2013/10/14	R204	07/11/2013	7.00	Call	Bond Future	1,528.6200	1.5286	1,319.1000	1.3191	(13.706)	0	0	0
2013/10/14	R204	07/11/2013	6.30	Call	Bond Future	207.8200	0.2078	139.7600	0.1398	(32.749)	0	0	0
2013/10/14	R204	07/11/2013	6.31	Call	Bond Future	216.0100	0.2160	146.0400	0.1460	(32.392)	0	0	0
2013/10/14	R204	06/02/2014	6.39	Call	Bond Future	959.6100	0.9596	859.0600	0.8591	(10.478)	0	0	0
2013/10/14	R204	06/02/2014			Bond Future	6.8347	105.8775	6.8932	105.6327	0.855	0.0000	0.0000	0
2013/10/14	R204	06/02/2014	6.41	Call	Bond Future	988.7000	0.9887	886.2000	0.8862	(10.367)	0	0	0
2013/10/14	R204	06/02/2014	6.40	Call	Bond Future	974.0800	0.9741	872.5600	0.8726	(10.422)	0	0	0
2013/10/14	R204	06/02/2014	6.39	Put	Bond Future	2,845.1100	2.8451	2,989.3400	2.9893	5.069	0	0	0
2013/10/14	R204	06/02/2014	6.41	Put	Bond Future	2,788.5200	2.7885	2,930.8000	2.9308	5.102	0	0	0
2013/10/14	R204	06/02/2014	6.40	Put	Bond Future	2,816.7300	2.8167	2,959.9900	2.9600	5.086	0	0	0
2013/10/14	R204	08/05/2014			Bond Future	6.9257	107.3079	6.9884	107.0582	0.905	0.0000	0.0000	0
2013/10/14	R204	08/05/2014	6.05	Call	Bond Future	888.3500	0.8883	809.9600	0.8100	(8.824)	0	0	0
2013/10/14	R204	08/05/2014	6.06	Call	Bond Future	898.9400	0.8989	819.8900	0.8199	(8.794)	0	0	0
2013/10/14	R204	08/05/2014	6.04	Call	Bond Future	877.8500	0.8778	800.1100	0.8001	(8.856)	0	0	0
2013/10/14	R204	08/05/2014	6.05	Put	Bond Future	4,452.7600	4.4528	4,624.0700	4.6241	3.847	0	0	0
2013/10/14	R204	08/05/2014	6.04	Put	Bond Future	4,483.8100	4.4838	4,655.7700	4.6558	3.835	0	0	0
2013/10/14	R204	08/05/2014	6.06	Put	Bond Future	4,421.8100	4.4218	4,592.4600	4.5925	3.859	0	0	0
2013/10/14	R204	07/08/2014			Bond Future	7.0122	104.7774	7.0788	104.5256	0.950	0.0000	0.0000	0
2013/10/14	R204	07/08/2014	7.44	Put	Bond Future	1,865.9800	1.8660	1,953.4700	1.9535	4.689	0	0	0
2013/10/14	R204	07/08/2014	7.46	Put	Bond Future	1,836.8300	1.8368	1,923.2400	1.9232	4.704	0	0	0
2013/10/14	R204	07/08/2014	7.45	Put	Bond Future	1,851.3600	1.8514	1,938.3100	1.9383	4.697	0	0	0
2013/10/14	R204	07/08/2014	7.46	Call	Bond Future	3,514.4600	3.5145	3,349.0900	3.3491	(4.705)	0	0	0
2013/10/14	R204	07/08/2014	7.44	Call	Bond Future	3,469.4000	3.4694	3,305.1100	3.3051	(4.735)	0	0	0
2013/10/14	R204	07/08/2014	7.45	Call	Bond Future	3,491.8900	3.4919	3,327.0600	3.3271	(4.720)	0	0	0
2013/10/14	R206	07/11/2013	4.31	Put	Bond Future	132.2300	0.1322	146.6500	0.1466	10.905	0	0	0
2013/10/14	R206	07/11/2013			Bond Future	4.9746	102.8528	5.0827	102.8335	2.172	0.0000	0.0000	0
2013/10/14	R206	07/11/2013	4.30	Put	Bond Future	133.6900	0.1337	148.2100	0.1482	10.861	0	0	0
2013/10/14	R206	07/11/2013	4.31	Call	Bond Future	13.2600	0.0133	8.3700	0.0084	(36.878)	0	0	0
2013/10/14	R206	07/11/2013	4.29	Call	Bond Future	12.6100	0.0126	7.9100	0.0079	(37.272)	0	0	0
2013/10/14	R206	07/11/2013	4.30	Call	Bond Future	12.9300	0.0129	8.1400	0.0081	(37.046)	0	0	0
2013/10/14	R206	07/11/2013	4.29	Put	Bond Future	135.1700	0.1352	149.7800	0.1498	10.809	0	0	0
2013/10/14	R207	07/11/2013	6.70	Call	Bond Future	335.3500	0.3353	228.5100	0.2285	(31.859)	0	0	0
2013/10/14	R207	07/11/2013			Bond Future	7.0810	103.1835	7.1459	102.8619	0.918	0.0000	0.0000	21,283
2013/10/14	R207	07/11/2013	6.71	Call	Bond Future	347.0000	0.3470	237.5800	0.2376	(31.533)	0	0	0
2013/10/14	R207	07/11/2013	6.69	Put	Bond Future	2,285.8200	2.2858	2,503.1000	2.5031	9.506	0	0	0
2013/10/14	R207	07/11/2013	6.71	Put	Bond Future	2,207.3400	2.2073	2,419.4900	2.4195	9.611	0	0	0
2013/10/14	R207	07/11/2013	6.69	Call	Bond Future	324.0000	0.3240	219.7100	0.2197	(32.188)	0	0	0
2013/10/14	R207	07/11/2013	6.70	Put	Bond Future	2,246.4100	2.2464	2,461.1400	2.4611	9.559	0	0	0
2013/10/14	R207	06/02/2014			Bond Future	7.1724	100.9019	7.2409	100.5760	0.954	0.0000	0.0000	0
2013/10/14	R207	06/02/2014	6.65	Call	Bond Future	1,051.5600	1.0516	927.3900	0.9274	(11.808)	0	0	0
2013/10/14	R207	06/02/2014	6.64	Put	Bond Future	3,616.1000	3.6161	3,819.0100	3.8190	5.611	0	0	0
2013/10/14	R207	06/02/2014	6.66	Put	Bond Future	3,548.5000	3.5485	3,749.0000	3.7490	5.650	0	0	0
2013/10/14	R207	06/02/2014	6.65	Put	Bond Future	3,582.2100	3.5822	3,783.9100	3.7839	5.631	0	0	0
2013/10/14	R207	06/02/2014	6.66	Call	Bond Future	1,067.0100	1.0670	941.6400	0.9416	(11.750)	0	0	0

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2013/10/14	R207	06/02/2014	6.64	Call	Bond Future	1,036.2500		1.0363	913.2900	0.9133	(11.866)	0	0	0
2013/10/14	R207	08/05/2014	6.19	Put	Bond Future	6,025.6500		6.0257	6,265.2600	6.2653	3.977	0	0	0
2013/10/14	R207	08/05/2014	6.21	Put	Bond Future	5,950.0800		5.9501	6,188.1300	6.1881	4.001	0	0	0
2013/10/14	R207	08/05/2014			Bond Future	7.2682		102.2651	7.3408	101.9334	0.998	0.0000	0.0000	0
2013/10/14	R207	08/05/2014	6.20	Put	Bond Future	5,987.8000		5.9878	6,226.6400	6.2266	3.989	0	0	0
2013/10/14	R207	08/05/2014	6.20	Call	Bond Future	943.4800		0.9435	850.5500	0.8506	(9.850)	0	0	0
2013/10/14	R207	08/05/2014	6.21	Call	Bond Future	954.4000		0.9544	860.6800	0.8607	(9.820)	0	0	0
2013/10/14	R207	08/05/2014	6.19	Call	Bond Future	932.6700		0.9327	840.5100	0.8405	(9.881)	0	0	0
2013/10/14	R207	07/08/2014	7.69	Call	Bond Future	3,979.3500		3.9794	3,769.6300	3.7696	(5.270)	0	0	0
2013/10/14	R207	07/08/2014	7.70	Put	Bond Future	2,527.0700		2.5271	2,651.7000	2.6517	4.932	0	0	0
2013/10/14	R207	07/08/2014			Bond Future	7.3607		100.0552	7.4371	99.7202	1.038	0.0000	0.0000	0
2013/10/14	R207	07/08/2014	7.70	Call	Bond Future	4,004.4000		4.0044	3,793.9800	3.7940	(5.255)	0	0	0
2013/10/14	R207	07/08/2014	7.71	Call	Bond Future	4,029.5200		4.0295	3,818.4200	3.8184	(5.239)	0	0	0
2013/10/14	R207	07/08/2014	7.69	Put	Bond Future	2,545.1800		2.5452	2,670.5100	2.6705	4.924	0	0	0
2013/10/14	R207	07/08/2014	7.71	Put	Bond Future	2,509.0500		2.5091	2,633.0000	2.6330	4.940	0	0	0
2013/10/14	R208	07/11/2013			Bond Future	7.2299		98.0781	7.2999	97.6908	0.968	0.0000	0.0000	10,578
2013/10/14	R208	07/11/2013	6.79	Put	Bond Future	2,738.0200		2.7380	3,028.8800	3.0289	10.623	0	0	0
2013/10/14	R208	07/11/2013	6.81	Put	Bond Future	2,644.4800		2.6445	2,929.6000	2.9296	10.782	0	0	0
2013/10/14	R208	07/11/2013	6.80	Put	Bond Future	2,691.0700		2.6911	2,979.0800	2.9791	10.702	0	0	0
2013/10/14	R208	07/11/2013	6.81	Call	Bond Future	279.0100		0.2790	176.8400	0.1768	(36.619)	0	0	0
2013/10/14	R208	07/11/2013	7.50	Put	Bond Future	485.5100		0.4855	549.8000	0.5498	13.242	0	0	1,520
2013/10/14	R208	07/11/2013	6.79	Call	Bond Future	258.1400		0.2581	161.7100	0.1617	(37.356)	0	0	0
2013/10/14	R208	07/11/2013	7.50	Call	Bond Future	1,970.3700		1.9704	1,647.3700	1.6474	(16.393)	0	0	0
2013/10/14	R208	07/11/2013	6.80	Call	Bond Future	268.4200		0.2684	169.1400	0.1691	(36.987)	0	0	0
2013/10/14	R208	06/02/2014	6.74	Put	Bond Future	4,202.6900		4.2027	4,458.0800	4.4581	6.077	0	0	0
2013/10/14	R208	06/02/2014			Bond Future	7.3165		99.3684	7.3896	98.9761	1.000	0.0000	0.0000	0
2013/10/14	R208	06/02/2014	6.76	Put	Bond Future	4,123.4400		4.1234	4,375.9100	4.3759	6.123	0	0	0
2013/10/14	R208	06/02/2014	6.75	Put	Bond Future	4,162.9600		4.1630	4,416.8900	4.4169	6.100	0	0	0
2013/10/14	R208	06/02/2014	6.74	Call	Bond Future	1,041.2300		1.0412	904.2700	0.9043	(13.154)	0	0	0
2013/10/14	R208	06/02/2014	6.75	Call	Bond Future	1,057.4100		1.0574	918.9900	0.9190	(13.090)	0	0	0
2013/10/14	R208	06/02/2014	6.76	Call	Bond Future	1,073.7600		1.0738	933.8800	0.9339	(13.027)	0	0	0
2013/10/14	R208	08/05/2014	6.31	Call	Bond Future	926.0200		0.9260	823.4500	0.8234	(11.076)	0	0	0
2013/10/14	R208	08/05/2014			Bond Future	7.4021		97.3143	7.4790	96.9152	1.039	0.0000	0.0000	0
2013/10/14	R208	08/05/2014	6.29	Call	Bond Future	903.2500		0.9033	802.5500	0.8025	(11.149)	0	0	0
2013/10/14	R208	08/05/2014	6.31	Put	Bond Future	6,821.3400		6.8213	7,117.9300	7.1179	4.348	0	0	0
2013/10/14	R208	08/05/2014	6.30	Put	Bond Future	6,865.8900		6.8659	7,163.4200	7.1634	4.333	0	0	0
2013/10/14	R208	08/05/2014	6.29	Put	Bond Future	6,910.5700		6.9106	7,209.0300	7.2090	4.319	0	0	0
2013/10/14	R208	08/05/2014	6.30	Call	Bond Future	914.5800		0.9146	812.9500	0.8130	(11.112)	0	0	0
2013/10/14	R208	07/08/2014			Bond Future	7.4839		98.6758	7.5642	98.2724	1.073	0.0000	0.0000	0
2013/10/14	R208	07/08/2014	7.80	Call	Bond Future	4,305.4400		4.3054	4,054.1400	4.0541	(5.837)	0	0	0
2013/10/14	R208	07/08/2014	7.79	Put	Bond Future	2,750.3000		2.7503	2,903.3500	2.9033	5.565	0	0	0
2013/10/14	R208	07/08/2014	7.81	Put	Bond Future	2,709.1200		2.7091	2,860.4000	2.8604	5.584	0	0	0
2013/10/14	R208	07/08/2014	7.80	Put	Bond Future	2,729.6500		2.7296	2,881.8100	2.8818	5.574	0	0	0
2013/10/14	R208	07/08/2014	7.81	Call	Bond Future	4,334.2400		4.3342	4,082.0600	4.0821	(5.818)	0	0	0
2013/10/14	R208	07/08/2014	7.79	Call	Bond Future	4,276.7200		4.2767	4,026.3100	4.0263	(5.855)	0	0	0
2013/10/14	R209	07/11/2013	8.80	Put	Bond Future	1,251.2000		1.2512	1,477.7000	1.4777	18.103	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
2013/10/14	R209	07/11/2013	9.50	Put	Bond Future	134.0900	0.1341	154.6900	0.1547	15.363	0	0	980
2013/10/14	R209	07/11/2013			Bond Future	8.6736	76.9618	8.7685	76.2121	1.094	0.0000	0.0000	19,784
2013/10/14	R209	07/11/2013	8.80	Call	Bond Future	2,247.5700	2.2476	1,724.3100	1.7243	(23.281)	0	0	0
2013/10/14	R209	07/11/2013	8.81	Call	Bond Future	2,293.6600	2.2937	1,765.1500	1.7651	(23.042)	0	0	0
2013/10/14	R209	07/11/2013	9.25	Call	Bond Future	4,712.2700	4.7123	4,021.0700	4.0211	(14.668)	0	0	0
2013/10/14	R209	07/11/2013	8.65	Call	Bond Future	1,617.9600	1.6180	1,179.2000	1.1792	(27.118)	0	0	0
2013/10/14	R209	07/11/2013	8.79	Call	Bond Future	2,201.9700	2.2020	1,684.0100	1.6840	(23.523)	0	0	0
2013/10/14	R209	07/11/2013	9.70	Put	Bond Future	60.5300	0.0605	67.9200	0.0679	12.209	0	0	1,520
2013/10/14	R209	07/11/2013	9.40	Call	Bond Future	5,653.3100	5.6533	4,935.7400	4.9357	(12.693)	0	0	0
2013/10/14	R209	07/11/2013	9.25	Put	Bond Future	329.3300	0.3293	387.8900	0.3879	17.782	0	0	1,000
2013/10/14	R209	07/11/2013	8.79	Put	Bond Future	1,283.6800	1.2837	1,515.4800	1.5155	18.057	0	0	0
2013/10/14	R209	07/11/2013	9.50	Call	Bond Future	6,295.7800	6.2958	5,566.6200	5.5666	(11.582)	0	0	0
2013/10/14	R209	07/11/2013	9.70	Call	Bond Future	7,595.3400	7.5953	6,852.9700	6.8530	(9.774)	0	0	0
2013/10/14	R209	07/11/2013	9.40	Put	Bond Future	194.6500	0.1946	226.8400	0.2268	16.537	0	0	5,000
2013/10/14	R209	07/11/2013	8.65	Put	Bond Future	1,806.1700	1.8062	2,117.1700	2.1172	17.219	0	0	4,700
2013/10/14	R209	07/11/2013	8.81	Put	Bond Future	1,219.3300	1.2193	1,440.5800	1.4406	18.145	0	0	0
2013/10/14	R209	06/02/2014	8.56	Call	Bond Future	2,986.9900	2.9870	2,606.3600	2.6064	(12.743)	0	0	0
2013/10/14	R209	06/02/2014			Bond Future	8.7545	77.9744	8.8521	77.2148	1.115	0.0000	0.0000	0
2013/10/14	R209	06/02/2014	8.54	Call	Bond Future	2,919.5300	2.9195	2,544.2700	2.5443	(12.853)	0	0	0
2013/10/14	R209	06/02/2014	8.55	Call	Bond Future	2,953.1500	2.9531	2,575.2000	2.5752	(12.798)	0	0	0
2013/10/14	R209	06/02/2014	8.54	Put	Bond Future	4,631.0700	4.6311	5,015.4500	5.0155	8.300	0	0	0
2013/10/14	R209	06/02/2014	8.56	Put	Bond Future	4,536.4100	4.5364	4,915.4200	4.9154	8.355	0	0	0
2013/10/14	R209	06/02/2014	8.55	Put	Bond Future	4,583.5600	4.5836	4,965.2500	4.9652	8.327	0	0	0
2013/10/14	R209	08/05/2014			Bond Future	8.8341	75.8829	8.9347	75.1118	1.139	0.0000	0.0000	0
2013/10/14	R209	08/05/2014	7.85	Call	Bond Future	1,971.7900	1.9718	1,732.7200	1.7327	(12.125)	0	0	0
2013/10/14	R209	08/05/2014	7.86	Call	Bond Future	1,992.9900	1.9930	1,752.0600	1.7521	(12.089)	0	0	0
2013/10/14	R209	08/05/2014	7.85	Put	Bond Future	10,210.3100	10.2103	10,742.2800	10.7423	5.210	0	0	0
2013/10/14	R209	08/05/2014	7.84	Call	Bond Future	1,950.7400	1.9507	1,713.5300	1.7135	(12.160)	0	0	0
2013/10/14	R209	08/05/2014	7.84	Put	Bond Future	10,279.9200	10.2799	10,813.7500	10.8138	5.193	0	0	0
2013/10/14	R209	08/05/2014	7.86	Put	Bond Future	10,140.9900	10.1410	10,671.1000	10.6711	5.227	0	0	0
2013/10/14	R209	07/08/2014	9.04	Put	Bond Future	5,328.3200	5.3283	5,647.8200	5.6478	5.996	0	0	0
2013/10/14	R209	07/08/2014			Bond Future	8.9106	76.9446	9.0140	76.1638	1.160	0.0000	0.0000	0
2013/10/14	R209	07/08/2014	9.06	Put	Bond Future	5,256.2600	5.2563	5,572.5900	5.5726	6.018	0	0	0
2013/10/14	R209	07/08/2014	9.05	Put	Bond Future	5,292.1900	5.2922	5,610.1000	5.6101	6.007	0	0	0
2013/10/14	R209	07/08/2014	9.05	Call	Bond Future	6,342.1300	6.3421	5,879.2000	5.8792	(7.299)	0	0	0
2013/10/14	R209	07/08/2014	9.06	Call	Bond Future	6,380.6600	6.3807	5,916.1500	5.9162	(7.280)	0	0	0
2013/10/14	R209	07/08/2014	9.04	Call	Bond Future	6,303.6800	6.3037	5,842.3400	5.8423	(7.319)	0	0	0
2013/10/14	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	R210	07/11/2013			Bond Future	158.1987	158.1987	158.2390	158.2390	0.025	0.0000	0.0000	1,449
2013/10/14	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	R210	07/11/2013	159.99	Put	Bond Future	1,791.3100	1.7913	1,750.9800	1.7510	(2.251)	0	0	0
2013/10/14	R210	07/11/2013	160.01	Put	Bond Future	1,811.3100	1.8113	1,770.9800	1.7710	(2.227)	0	0	0
2013/10/14	R210	07/11/2013	160.00	Put	Bond Future	1,801.3100	1.8013	1,760.9800	1.7610	(2.239)	0	0	0
2013/10/14	R211	07/11/2013			Bond Future	128.6040	128.6040	128.6305	128.6305	0.021	0.0000	0.0000	522
2013/10/14	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
2013/10/14	R211	07/11/2013	129.99	Put	Bond Future	1,386.0500	1.3860	1,359.5300	1.3595	(1.913)	0	0	0
2013/10/14	R211	07/11/2013	130.01	Put	Bond Future	1,406.0500	1.4060	1,379.5300	1.3795	(1.886)	0	0	0
2013/10/14	R211	07/11/2013	130.00	Put	Bond Future	1,396.0500	1.3960	1,369.5300	1.3695	(1.900)	0	0	0
2013/10/14	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	R212	07/11/2013	132.99	Put	Bond Future	1,804.6500	1.8047	1,773.1300	1.7731	(1.747)	0	0	0
2013/10/14	R212	07/11/2013			Bond Future	131.1853	131.1853	131.2169	131.2169	0.024	0.0000	0.0000	21,791
2013/10/14	R212	07/11/2013	133.01	Put	Bond Future	1,824.6500	1.8247	1,793.1300	1.7931	(1.727)	0	0	0
2013/10/14	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	R212	07/11/2013	133.00	Put	Bond Future	1,814.6500	1.8147	1,783.1300	1.7831	(1.737)	0	0	0
2013/10/14	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	R213	07/11/2013	8.60	Call	Bond Future	2,243.2800	2.2433	1,693.6000	1.6936	(24.503)	0	0	0
2013/10/14	R213	07/11/2013			Bond Future	8.4804	88.0872	8.5803	87.2823	1.178	0.0000	0.0000	19,468
2013/10/14	R213	07/11/2013	8.61	Call	Bond Future	2,290.0900	2.2901	1,734.6400	1.7346	(24.255)	0	0	0
2013/10/14	R213	07/11/2013	8.59	Put	Bond Future	1,314.4100	1.3144	1,575.4900	1.5755	19.863	0	0	0
2013/10/14	R213	07/11/2013	8.61	Put	Bond Future	1,247.9200	1.2479	1,497.4000	1.4974	19.992	0	0	0
2013/10/14	R213	07/11/2013	8.60	Put	Bond Future	1,280.8500	1.2809	1,536.1000	1.5361	19.928	0	0	0
2013/10/14	R213	07/11/2013	8.59	Call	Bond Future	2,196.9800	2.1970	1,653.1300	1.6531	(24.754)	0	0	0
2013/10/14	R213	06/02/2014			Bond Future	8.5676	89.2461	8.6706	88.4307	1.202	0.0000	0.0000	0
2013/10/14	R213	06/02/2014	8.29	Put	Bond Future	5,098.5100	5.0985	5,530.9500	5.5310	8.482	0	0	0
2013/10/14	R213	06/02/2014	8.31	Put	Bond Future	4,999.4100	4.9994	5,426.2200	5.4262	8.537	0	0	0
2013/10/14	R213	06/02/2014	8.29	Call	Bond Future	2,843.8400	2.8438	2,460.8500	2.4609	(13.467)	0	0	0
2013/10/14	R213	06/02/2014	8.30	Put	Bond Future	5,048.7900	5.0488	5,478.4200	5.4784	8.510	0	0	0
2013/10/14	R213	06/02/2014	8.30	Call	Bond Future	2,876.8000	2.8768	2,491.0000	2.4910	(13.411)	0	0	0
2013/10/14	R213	06/02/2014	8.31	Call	Bond Future	2,909.9900	2.9100	2,521.3700	2.5214	(13.355)	0	0	0
2013/10/14	R213	08/05/2014	7.65	Put	Bond Future	10,396.6500	10.3966	10,972.1700	10.9722	5.536	0	0	0
2013/10/14	R213	08/05/2014			Bond Future	8.6500	86.9135	8.7563	86.0856	1.229	0.0000	0.0000	0
2013/10/14	R213	08/05/2014	7.64	Put	Bond Future	10,465.2900	10.4653	11,042.7500	11.0428	5.518	0	0	0
2013/10/14	R213	08/05/2014	7.66	Put	Bond Future	10,328.2800	10.3283	10,901.8600	10.9019	5.553	0	0	0
2013/10/14	R213	08/05/2014	7.65	Call	Bond Future	2,007.6400	2.0076	1,755.3400	1.7553	(12.567)	0	0	0
2013/10/14	R213	08/05/2014	7.64	Call	Bond Future	1,986.5800	1.9866	1,736.2200	1.7362	(12.603)	0	0	0
2013/10/14	R213	08/05/2014	7.66	Call	Bond Future	2,028.8500	2.0288	1,774.6100	1.7746	(12.531)	0	0	0
2013/10/14	R213	07/08/2014	8.86	Call	Bond Future	6,454.5700	6.4546	5,964.6500	5.9647	(7.590)	0	0	0
2013/10/14	R213	07/08/2014			Bond Future	8.7304	88.1294	8.8398	87.2912	1.253	0.0000	0.0000	0
2013/10/14	R213	07/08/2014	8.84	Call	Bond Future	6,378.1600	6.3782	5,891.6200	5.8916	(7.628)	0	0	0
2013/10/14	R213	07/08/2014	8.85	Call	Bond Future	6,416.3100	6.4163	5,928.0800	5.9281	(7.609)	0	0	0
2013/10/14	R213	07/08/2014	8.84	Put	Bond Future	5,538.1600	5.5382	5,889.8700	5.8899	6.351	0	0	0
2013/10/14	R213	07/08/2014	8.86	Put	Bond Future	5,462.6400	5.4626	5,810.9700	5.8110	6.377	0	0	0
2013/10/14	R213	07/08/2014	8.85	Put	Bond Future	5,500.3000	5.5003	5,850.3200	5.8503	6.364	0	0	0
2013/10/14	R214	07/11/2013	7.80	Call	Bond Future	38.4800	0.0385	14.7900	0.0148	(61.564)	0	0	0
2013/10/14	R214	07/11/2013			Bond Future	8.8546	77.1998	8.9545	76.3911	1.128	0.0000	0.0000	2,427
2013/10/14	R214	07/11/2013	7.81	Call	Bond Future	40.5600	0.0406	15.7200	0.0157	(61.243)	0	0	0
2013/10/14	R214	07/11/2013	7.79	Call	Bond Future	36.4900	0.0365	13.9000	0.0139	(61.907)	0	0	0
2013/10/14	R214	07/11/2013	7.81	Put	Bond Future	9,434.9200	9.4349	10,218.7400	10.2187	8.308	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
2013/10/14	R214	07/11/2013	7.80	Put	Bond Future	9,531.7900	9.5318	10,316.7600	10.3168	8.235	0	0	0
2013/10/14	R214	07/11/2013	7.79	Put	Bond Future	9,628.9500	9.6289	10,415.0200	10.4150	8.164	0	0	0
2013/10/14	R214	06/02/2014			Bond Future	8.9391	78.2154	9.0420	77.3961	1.151	0.0000	0.0000	0
2013/10/14	R214	06/02/2014	8.99	Put	Bond Future	3,786.7900	3.7868	4,125.0000	4.1250	8.931	0	0	0
2013/10/14	R214	06/02/2014	9.01	Put	Bond Future	3,708.2700	3.7083	4,041.2700	4.0413	8.980	0	0	0
2013/10/14	R214	06/02/2014	8.99	Call	Bond Future	4,193.6600	4.1937	3,712.5500	3.7125	(11.472)	0	0	0
2013/10/14	R214	06/02/2014	9.00	Put	Bond Future	3,747.1000	3.7471	4,082.7100	4.0827	8.957	0	0	0
2013/10/14	R214	06/02/2014	9.00	Call	Bond Future	4,233.5300	4.2335	3,749.8200	3.7498	(11.426)	0	0	0
2013/10/14	R214	06/02/2014	9.01	Call	Bond Future	4,274.1100	4.2741	3,787.7900	3.7878	(11.378)	0	0	0
2013/10/14	R248	07/11/2013			Bond Future	8.9102	100.0344	9.0101	98.9951	1.122	0.0000	0.0000	10,220
2013/10/14	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	R248	07/11/2013	7.86	Put	Bond Future	12,228.3700	12.2284	13,267.6900	13.2677	8.499	0	0	0
2013/10/14	R248	07/11/2013	7.85	Put	Bond Future	12,357.4400	12.3574	13,396.7600	13.3968	8.410	0	0	0
2013/10/14	R248	07/11/2013	7.84	Put	Bond Future	12,486.7700	12.4868	13,526.0900	13.5261	8.323	0	0	0
2013/10/14	R248	06/02/2014	9.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	R248	06/02/2014			Bond Future	8.9967	101.3505	9.0998	100.2974	1.146	0.0000	0.0000	0
2013/10/14	R248	06/02/2014	9.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/14	R248	06/02/2014	9.11	Call	Bond Future	1,156.0900	1.1561	103.0000	0.1030	(91.091)	0	0	0
2013/10/14	R248	06/02/2014	9.09	Call	Bond Future	953.7400	0.9537	0.0000	0.0000	(100.000)	0	0	0
2013/10/14	R248	06/02/2014	9.10	Call	Bond Future	1,055.0100	1.0550	1.9200	0.0019	(99.818)	0	0	0
2013/10/14	R248	06/02/2014	9.09	Put	Bond Future	0.0000	0.0000	99.3500	0.0994	100.000	0	0	0

Total

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