



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 29/10/2013 to 29/10/2013

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
2013/10/29	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/10/29	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	2025	07/11/2013			Bond Future	109.9729	109.9729	110.0001	110.0001	0.025	0.0000	0.0000	0
2013/10/29	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	2025	07/11/2013	110.99	Put	Bond Future	1,017.1000	1.0171	989.9100	0.9899	(2.673)	0	0	0
2013/10/29	2025	07/11/2013	111.01	Put	Bond Future	1,037.1000	1.0371	1,009.9100	1.0099	(2.622)	0	0	0
2013/10/29	2025	07/11/2013	111.00	Put	Bond Future	1,027.1000	1.0271	999.9100	0.9999	(2.647)	0	0	0
2013/10/29	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	2025	06/02/2014			Bond Future	110.3453	110.3453	110.3728	110.3728	0.025	0.0000	0.0000	0
2013/10/29	2025	06/02/2014	110.99	Put	Bond Future	644.6900	0.6447	617.1700	0.6172	(4.269)	0	0	0
2013/10/29	2025	06/02/2014	111.01	Put	Bond Future	664.6900	0.6647	637.1700	0.6372	(4.140)	0	0	0
2013/10/29	2025	06/02/2014	111.00	Put	Bond Future	654.6900	0.6547	627.1700	0.6272	(4.204)	0	0	0
2013/10/29	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	2037	07/11/2013			Bond Future	8.8967	98.5110	8.8907	98.5678	(0.067)	0.0000	0.0000	1,650
2013/10/29	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	2037	07/11/2013	9.43	Call	Bond Future	4,834.0000	4.8340	4,890.7300	4.8907	1.174	0	0	0
2013/10/29	2037	07/11/2013	9.41	Call	Bond Future	4,659.8600	4.6599	4,716.5900	4.7166	1.217	0	0	0
2013/10/29	2037	07/11/2013	9.42	Call	Bond Future	4,747.0000	4.7470	4,803.7300	4.8037	1.195	0	0	0
2013/10/29	2037	06/02/2014			Bond Future	8.9874	95.5500	8.9812	95.6075	(0.069)	0.0000	0.0000	0
2013/10/29	2037	06/02/2014	9.38	Call	Bond Future	3,536.4300	3.5364	3,593.9300	3.5939	1.626	0	0	0
2013/10/29	2037	06/02/2014	9.39	Call	Bond Future	3,623.7200	3.6237	3,681.2200	3.6812	1.587	0	0	0
2013/10/29	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	2037	06/02/2014	9.37	Call	Bond Future	3,449.0000	3.4490	3,506.5000	3.5065	1.667	0	0	0
2013/10/29	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	2037	08/05/2014			Bond Future	9.0802	96.8322	9.0738	96.8903	(0.070)	0.0000	0.0000	0
2013/10/29	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	2037	08/05/2014	9.38	Call	Bond Future	2,673.6800	2.6737	2,731.8400	2.7318	2.175	0	0	0
2013/10/29	2037	08/05/2014	9.39	Call	Bond Future	2,760.7400	2.7607	2,818.9000	2.8189	2.107	0	0	0
2013/10/29	2037	08/05/2014	9.37	Call	Bond Future	2,586.4800	2.5865	2,644.6400	2.6446	2.249	0	0	0
2013/10/29	2037	07/08/2014	9.06	Put	Bond Future	999.7500	0.9997	940.9700	0.9410	(5.879)	0	0	0
2013/10/29	2037	07/08/2014			Bond Future	9.1705	93.9350	9.1640	93.9937	(0.071)	0.0000	0.0000	0
2013/10/29	2037	07/08/2014	9.05	Put	Bond Future	1,091.0500	1.0911	1,032.2700	1.0323	(5.387)	0	0	0
2013/10/29	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	2037	07/08/2014	9.04	Put	Bond Future	1,182.4900	1.1825	1,123.7100	1.1237	(4.971)	0	0	0
2013/10/29	2038	07/11/2013			Bond Future	106.2075	106.2075	106.2353	106.2353	0.026	0.0000	0.0000	18
2013/10/29	2038	07/11/2013	109.99	Put	Bond Future	3,782.4800	3.7825	3,754.7200	3.7547	(0.734)	0	0	0
2013/10/29	2038	07/11/2013	110.00	Put	Bond Future	3,792.4800	3.7925	3,764.7200	3.7647	(0.732)	0	0	0
2013/10/29	2038	07/11/2013	110.01	Put	Bond Future	3,802.4800	3.8025	3,774.7200	3.7747	(0.730)	0	0	0

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2013/10/29	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	2038	06/02/2014	107.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	2038	06/02/2014			Bond Future	106.3939	106.3939	106.4220	106.4220	0.026	0.0000	0.0000	24
2013/10/29	2038	06/02/2014	107.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	2038	06/02/2014	106.99	Put	Bond Future	596.1300	0.5961	568.0000	0.5680	(4.719)	0	0	0
2013/10/29	2038	06/02/2014	107.01	Put	Bond Future	616.1300	0.6161	588.0000	0.5880	(4.566)	0	0	0
2013/10/29	2038	06/02/2014	106.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	2038	06/02/2014	107.00	Put	Bond Future	606.1300	0.6061	578.0000	0.5780	(4.641)	0	0	0
2013/10/29	2050	07/11/2013	109.99	Call	Bond Future	491.5500	0.4916	520.7500	0.5208	5.940	0	0	0
2013/10/29	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	2050	07/11/2013			Bond Future	110.4816	110.4816	110.5108	110.5108	0.026	0.0000	0.0000	122
2013/10/29	2050	07/11/2013	110.00	Call	Bond Future	481.5500	0.4816	510.7500	0.5108	6.064	0	0	0
2013/10/29	2050	07/11/2013	110.01	Call	Bond Future	471.5500	0.4716	500.7500	0.5008	6.192	0	0	0
2013/10/29	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	2050	06/02/2014			Bond Future	110.5000	110.5000	110.6180	110.6180	0.107	0.0000	0.0000	350
2013/10/29	2050	06/02/2014	110.00	Call	Bond Future	0.0000	0.0000	618.0200	0.6180	100.000	0	0	0
2013/10/29	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	2050	06/02/2014	110.01	Call	Bond Future	0.0000	0.0000	608.0200	0.6080	100.000	0	0	0
2013/10/29	2050	06/02/2014	109.99	Call	Bond Future	0.0000	0.0000	628.0200	0.6280	100.000	0	0	0
2013/10/29	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	AL37	07/11/2013			Index Future	414.3230	414.3230	415.1110	415.1110	0.190	0.0000	0.0000	0
2013/10/29	AL37	06/02/2014			Index Future	419.7730	419.7730	420.5710	420.5710	0.190	0.0000	0.0000	0
2013/10/29	AL37	08/05/2014			Index Future	425.4050	425.4050	426.2130	426.2130	0.190	0.0000	0.0000	0
2013/10/29	AL7T	07/11/2013			Index Future	490.6560	490.6560	491.9360	491.9360	0.261	0.0000	0.0000	1
2013/10/29	AL7T	06/02/2014			Index Future	497.1100	497.1100	498.4060	498.4060	0.261	0.0000	0.0000	0
2013/10/29	AL7T	08/05/2014			Index Future	503.7790	503.7790	505.0930	505.0930	0.261	0.0000	0.0000	0
2013/10/29	ALBI	07/11/2013			Index Future	439.8070	439.8070	440.4300	440.4300	0.142	0.0000	0.0000	673

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2013/10/29	ALBI	06/02/2014			Index Future	445.5920	445.5920	446.2230	446.2230	0.142	0.0000	0.0000	192
2013/10/29	ALBI	08/05/2014			Index Future	451.5700	451.5700	452.2090	452.2090	0.142	0.0000	0.0000	85
2013/10/29	ALBI	07/08/2014			Index Future	457.9090	457.9090	458.5570	458.5570	0.142	0.0000	0.0000	0
2013/10/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/10/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/10/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/29	EL28	07/11/2013			Bond Future	111.1070	111.1070	111.1362	111.1362	0.026	0.0000	0.0000	0
2013/10/29	EL28	07/11/2013	110.00	Call	Bond Future	1,106.9600	1.1070	1,136.1800	1.1362	2.640	0	0	0
2013/10/29	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	EL28	07/11/2013	110.01	Call	Bond Future	1,096.9600	1.0970	1,126.1800	1.1262	2.664	0	0	0
2013/10/29	EL28	07/11/2013	109.99	Call	Bond Future	1,116.9600	1.1170	1,146.1800	1.1462	2.616	0	0	0
2013/10/29	EL28	06/02/2014			Bond Future	112.5822	112.5822	112.6118	112.6118	0.026	0.0000	0.0000	0
2013/10/29	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	EL28	06/02/2014	111.01	Call	Bond Future	1,572.1900	1.5722	1,601.8300	1.6018	1.885	0	0	0
2013/10/29	EL28	06/02/2014	110.99	Call	Bond Future	1,592.1900	1.5922	1,621.8300	1.6218	1.862	0	0	0
2013/10/29	EL28	06/02/2014	111.00	Call	Bond Future	1,582.1900	1.5822	1,611.8300	1.6118	1.873	0	0	0
2013/10/29	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	ES33	07/11/2013			Bond Future	9.4196	84.0859	9.4134	84.1340	(0.066)	0.0000	0.0000	6,292
2013/10/29	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	ES33	07/11/2013	8.51	Put	Bond Future	7,501.8900	7.5019	7,453.8000	7.4538	(0.641)	0	0	0
2013/10/29	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	ES33	07/11/2013	8.49	Put	Bond Future	7,678.3200	7.6783	7,630.2300	7.6302	(0.626)	0	0	0
2013/10/29	ES33	07/11/2013	8.50	Put	Bond Future	7,590.0400	7.5900	7,541.9500	7.5420	(0.634)	0	0	0
2013/10/29	ES33	06/02/2014	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	ES33	06/02/2014			Bond Future	9.5326	85.1919	9.5262	85.2407	(0.068)	0.0000	0.0000	0
2013/10/29	ES33	06/02/2014	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	ES33	06/02/2014	9.54	Call	Bond Future	55.7400	0.0557	104.4900	0.1045	87.460	0	0	0
2013/10/29	ES33	06/02/2014	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	ES33	06/02/2014	9.55	Call	Bond Future	131.2700	0.1313	180.0200	0.1800	37.137	0	0	0
2013/10/29	ES33	06/02/2014	9.56	Call	Bond Future	206.6900	0.2067	255.4400	0.2554	23.586	0	0	0
2013/10/29	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	ES33	08/05/2014	9.55	Put	Bond Future	698.5100	0.6985	649.1000	0.6491	(7.074)	0	0	0
2013/10/29	ES33	08/05/2014			Bond Future	9.6435	82.5524	9.6368	82.6018	(0.069)	0.0000	0.0000	0
2013/10/29	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	ES33	08/05/2014	9.54	Put	Bond Future	773.8000	0.7738	724.3900	0.7244	(6.385)	0	0	0
2013/10/29	ES33	08/05/2014	9.56	Put	Bond Future	623.3200	0.6233	573.9100	0.5739	(7.927)	0	0	0
2013/10/29	GOVI	07/11/2013			GOVI	439.2500	439.2500	439.8900	439.8900	0.146	0.0000	0.0000	144
2013/10/29	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	GOVI	07/11/2013	445.99	Put	GOVI	67,400.0000	6.7400	61,000.0000	6.1000	(9.496)	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
2013/10/29	GOVI	07/11/2013	446.01	Put	GOVI	67,600.0000	6.7600	61,200.0000	6.1200	(9.467)	0	0	0
2013/10/29	GOVI	07/11/2013	446.00	Put	GOVI	67,500.0000	6.7500	61,100.0000	6.1100	(9.481)	0	0	0
2013/10/29	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	GOVI	06/02/2014	439.99	Call	GOVI	50,370.0000	5.0370	56,860.0000	5.6860	12.885	0	0	0
2013/10/29	GOVI	06/02/2014			GOVI	445.0270	445.0270	445.6760	445.6760	0.146	0.0000	0.0000	268
2013/10/29	GOVI	06/02/2014	440.00	Call	GOVI	50,270.0000	5.0270	56,760.0000	5.6760	12.910	0	0	0
2013/10/29	GOVI	06/02/2014	440.01	Call	GOVI	50,170.0000	5.0170	56,660.0000	5.6660	12.936	0	0	0
2013/10/29	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	GOVI	08/05/2014	442.00	Call	GOVI	89,980.0000	8.9980	96,550.0000	9.6550	7.302	0	0	0
2013/10/29	GOVI	08/05/2014			GOVI	450.9980	450.9980	451.6550	451.6550	0.146	0.0000	0.0000	0
2013/10/29	GOVI	08/05/2014	442.01	Call	GOVI	89,880.0000	8.9880	96,450.0000	9.6450	7.310	0	0	0
2013/10/29	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	GOVI	08/05/2014	441.99	Call	GOVI	90,080.0000	9.0080	96,650.0000	9.6650	7.294	0	0	0
2013/10/29	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	GOVI	07/08/2014			GOVI	457.3300	457.3300	457.9950	457.9950	0.145	0.0000	0.0000	0
2013/10/29	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	GOVI	07/08/2014	459.99	Put	GOVI	26,600.0000	2.6600	19,950.0000	1.9950	(25.000)	0	0	0
2013/10/29	GOVI	07/08/2014	460.01	Put	GOVI	26,800.0000	2.6800	20,150.0000	2.0150	(24.813)	0	0	0
2013/10/29	GOVI	07/08/2014	460.00	Put	GOVI	26,700.0000	2.6700	20,050.0000	2.0050	(24.906)	0	0	0
2013/10/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/10/29	IGOV	07/11/2013			Index Future	198.0180	198.0180	198.1130	198.1130	0.048	0.0000	0.0000	1,127
2013/10/29	IGOV	06/02/2014			Index Future	200.6470	200.6470	200.7430	200.7430	0.048	0.0000	0.0000	213
2013/10/29	IGOV	08/05/2014			Index Future	203.3630	203.3630	203.4610	203.4610	0.048	0.0000	0.0000	0
2013/10/29	ILBI	07/11/2013			Index Future	536.5920	536.5920	536.6840	536.6840	0.017	0.0000	0.0000	0
2013/10/29	ILBI	06/02/2014			Index Future	543.8210	543.8210	543.9140	543.9140	0.017	0.0000	0.0000	186
2013/10/29	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/10/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/10/29	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/10/29	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/10/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/10/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0

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2013/10/29	JBAF	20/11/2013			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	100
2013/10/29	JBAF	18/12/2013			Jibar Tradeable Future	5.1600	94.8400	5.1600	94.8400	0.000	0.0000	0.0000	1,500
2013/10/29	JBAF	15/01/2014			Jibar Tradeable Future	5.1800	94.8200	5.1700	94.8300	(0.193)	0.0000	0.0000	1,000
2013/10/29	JBAF	19/02/2014			Jibar Tradeable Future	5.2500	94.7500	5.2100	94.7900	(0.762)	0.0000	0.0000	0
2013/10/29	JBAF	19/03/2014			Jibar Tradeable Future	5.3200	94.6800	5.2800	94.7200	(0.752)	0.0000	0.0000	400
2013/10/29	JBAF	16/04/2014			Jibar Tradeable Future	5.3700	94.6300	5.3300	94.6700	(0.745)	0.0000	0.0000	0
2013/10/29	JBAF	18/06/2014			Jibar Tradeable Future	5.5700	94.4300	5.4900	94.5100	(1.436)	0.0000	0.0000	1,000
2013/10/29	JBAF	17/09/2014			Jibar Tradeable Future	5.8400	94.1600	5.7800	94.2200	(1.027)	0.0000	0.0000	1,000
2013/10/29	JBAF	17/12/2014			Jibar Tradeable Future	6.0600	93.9400	6.0100	93.9900	(0.825)	0.0000	0.0000	0
2013/10/29	JBAF	18/03/2015			Jibar Tradeable Future	6.3000	93.7000	6.2500	93.7500	(0.794)	0.0000	0.0000	150
2013/10/29	JBAF	17/06/2015			Jibar Tradeable Future	6.5500	93.4500	6.4900	93.5100	(0.916)	0.0000	0.0000	2,000
2013/10/29	JBAF	16/09/2015			Jibar Tradeable Future	6.8100	93.1900	6.7400	93.2600	(1.028)	0.0000	0.0000	0
2013/10/29	R023	07/11/2013	6.50	Put	Bond Future	7,281.3900	7.2814	7,007.0500	7.0071	(3.768)	0	0	0
2013/10/29	R023	07/11/2013			Bond Future	7.5465	102.8880	7.5053	103.1624	(0.545)	0.0000	0.0000	12,954
2013/10/29	R023	07/11/2013	6.49	Put	Bond Future	7,354.1200	7.3541	7,079.7800	7.0798	(3.730)	0	0	0
2013/10/29	R023	07/11/2013	6.51	Put	Bond Future	7,208.7100	7.2087	6,934.3700	6.9344	(3.806)	0	0	0
2013/10/29	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R023	06/02/2014			Bond Future	7.6358	104.2414	7.5929	104.5193	(0.561)	0.0000	0.0000	0
2013/10/29	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R023	06/02/2014	7.84	Call	Bond Future	1,312.1600	1.3122	1,590.0800	1.5901	21.180	0	0	0
2013/10/29	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R023	06/02/2014	7.85	Call	Bond Future	1,375.8400	1.3758	1,653.7600	1.6538	20.200	0	0	0
2013/10/29	R023	06/02/2014	7.86	Call	Bond Future	1,439.4800	1.4395	1,717.4000	1.7174	19.307	0	0	0
2013/10/29	R023	08/05/2014			Bond Future	7.7211	101.7228	7.6766	102.0044	(0.577)	0.0000	0.0000	0
2013/10/29	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R023	08/05/2014	7.59	Put	Bond Future	831.8000	0.8318	550.2100	0.5502	(33.853)	0	0	0
2013/10/29	R023	08/05/2014	7.61	Put	Bond Future	704.3500	0.7044	422.7600	0.4228	(39.979)	0	0	0
2013/10/29	R023	08/05/2014	7.60	Put	Bond Future	768.0500	0.7681	486.4600	0.4865	(36.663)	0	0	0
2013/10/29	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R157	07/11/2013			Bond Future	5.8727	115.2613	5.7953	115.4063	(1.319)	0.0000	0.0000	27,649
2013/10/29	R157	07/11/2013	5.60	Call	Bond Future	32.1300	0.0321	50.5500	0.0505	57.330	0	0	0
2013/10/29	R157	07/11/2013	5.59	Put	Bond Future	560.1800	0.5602	432.3600	0.4324	(22.818)	0	0	0
2013/10/29	R157	07/11/2013	5.61	Put	Bond Future	527.7400	0.5277	402.4700	0.4025	(23.737)	0	0	0
2013/10/29	R157	07/11/2013	5.60	Put	Bond Future	543.8800	0.5439	417.3000	0.4173	(23.274)	0	0	0
2013/10/29	R157	07/11/2013	5.61	Call	Bond Future	34.8100	0.0348	54.5400	0.0545	56.679	0	0	0
2013/10/29	R157	07/11/2013	5.59	Call	Bond Future	29.6100	0.0296	46.7900	0.0468	58.021	0	0	0
2013/10/29	R157	06/02/2014	5.64	Call	Bond Future	318.8400	0.3188	370.1900	0.3702	16.105	0	0	0
2013/10/29	R157	06/02/2014	5.65	Put	Bond Future	857.8800	0.8579	762.9800	0.7630	(11.062)	0	0	0
2013/10/29	R157	06/02/2014			Bond Future	5.9803	116.7773	5.8891	116.9242	(1.525)	0.0000	0.0000	606
2013/10/29	R157	06/02/2014	5.65	Call	Bond Future	324.6600	0.3247	376.6500	0.3766	16.014	0	0	0
2013/10/29	R157	06/02/2014	5.66	Call	Bond Future	330.5500	0.3305	383.1900	0.3832	15.925	0	0	0
2013/10/29	R157	06/02/2014	5.64	Put	Bond Future	868.2600	0.8683	772.7200	0.7727	(11.004)	0	0	0

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2013/10/29	R157	06/02/2014	5.66	Put	Bond Future	847.5800	0.8476	753.3300	0.7533	(11.120)	0	0	0
2013/10/29	R157	08/05/2014	5.20	Call	Bond Future	210.8400	0.2108	245.5100	0.2455	16.444	0	0	0
2013/10/29	R157	08/05/2014			Bond Future	6.0922	111.5356	5.9825	111.6844	(1.801)	0.0000	0.0000	0
2013/10/29	R157	08/05/2014	5.21	Call	Bond Future	213.9300	0.2139	248.9800	0.2490	16.384	0	0	0
2013/10/29	R157	08/05/2014	5.19	Call	Bond Future	207.7800	0.2078	242.0600	0.2421	16.498	0	0	0
2013/10/29	R157	08/05/2014	5.20	Put	Bond Future	1,429.0500	1.4291	1,314.9300	1.3149	(7.986)	0	0	0
2013/10/29	R157	08/05/2014	5.19	Put	Bond Future	1,439.7500	1.4397	1,325.2400	1.3252	(7.953)	0	0	0
2013/10/29	R157	08/05/2014	5.21	Put	Bond Future	1,418.3800	1.4184	1,304.6400	1.3046	(8.019)	0	0	0
2013/10/29	R157	07/08/2014	6.76	Put	Bond Future	489.7300	0.4897	435.3200	0.4353	(11.110)	0	0	0
2013/10/29	R157	07/08/2014			Bond Future	6.1826	113.1034	6.0460	113.2541	(2.210)	0.0000	0.0000	0
2013/10/29	R157	07/08/2014	6.75	Put	Bond Future	493.4500	0.4934	438.7300	0.4387	(11.089)	0	0	0
2013/10/29	R157	07/08/2014	6.74	Call	Bond Future	1,108.6900	1.1087	1,204.3500	1.2044	8.628	0	0	0
2013/10/29	R157	07/08/2014	6.75	Call	Bond Future	1,115.8700	1.1159	1,211.8400	1.2118	8.600	0	0	0
2013/10/29	R157	07/08/2014	6.76	Call	Bond Future	1,123.0700	1.1231	1,219.3500	1.2194	8.573	0	0	0
2013/10/29	R157	07/08/2014	6.74	Put	Bond Future	497.1900	0.4972	442.1600	0.4422	(11.068)	0	0	0
2013/10/29	R157	06/11/2014	6.19	Put	Bond Future	207.0300	0.2070	54.1700	0.0542	(73.835)	0	0	0
2013/10/29	R157	06/11/2014			Bond Future	6.4338	107.8090	6.2537	107.9618	(2.799)	0.0000	0.0000	0
2013/10/29	R157	06/11/2014	6.21	Put	Bond Future	190.0200	0.1900	37.1600	0.0372	(80.444)	0	0	0
2013/10/29	R157	06/11/2014	6.20	Put	Bond Future	198.5200	0.1985	45.6600	0.0457	(77.000)	0	0	0
2013/10/29	R157	06/11/2014	6.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R157	06/11/2014	6.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R157	06/11/2014	6.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R186	07/11/2013	8.16	Put	Bond Future	331.1100	0.3311	271.7900	0.2718	(17.915)	0	0	0
2013/10/29	R186	07/11/2013	9.00	Put	Bond Future	0.1100	0.0001	0.0400	0.0000	(63.636)	0	0	1,200
2013/10/29	R186	07/11/2013			Bond Future	7.9414	124.7227	7.9304	124.8237	(0.138)	7.8790	7.8790	56,682
2013/10/29	R186	07/11/2013	6.50	Put	Bond Future	14,322.8000	14.3228	14,221.7600	14.2218	(0.705)	0	0	0
2013/10/29	R186	07/11/2013	8.15	Put	Bond Future	351.4900	0.3515	290.0500	0.2900	(17.480)	0	0	0
2013/10/29	R186	07/11/2013	6.75	Put	Bond Future	11,676.3900	11.6764	11,575.3500	11.5754	(0.865)	0	0	0
2013/10/29	R186	07/11/2013	8.14	Call	Bond Future	2,178.3700	2.1784	2,215.8200	2.2158	1.719	0	0	0
2013/10/29	R186	07/11/2013	8.50	Call	Bond Future	5,010.5500	5.0106	5,101.9400	5.1019	1.824	0	0	0
2013/10/29	R186	07/11/2013	8.75	Call	Bond Future	7,122.5300	7.1225	7,222.3700	7.2224	1.402	0	0	0
2013/10/29	R186	07/11/2013	8.25	Put	Bond Future	186.9400	0.1869	145.7000	0.1457	(22.061)	0	0	0
2013/10/29	R186	07/11/2013	8.00	Call	Bond Future	1,324.2000	1.3242	1,332.7700	1.3328	0.647	0	0	1,000
2013/10/29	R186	07/11/2013	8.15	Call	Bond Future	2,246.9300	2.2469	2,286.5300	2.2865	1.762	0	0	0
2013/10/29	R186	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,290
2013/10/29	R186	07/11/2013	8.16	Call	Bond Future	2,316.3700	2.3164	2,358.0900	2.3581	1.801	0	0	0
2013/10/29	R186	07/11/2013	8.00	Put	Bond Future	787.6100	0.7876	695.1400	0.6951	(11.741)	0	0	0
2013/10/29	R186	07/11/2013	8.75	Put	Bond Future	2.4100	0.0024	1.2100	0.0012	(49.793)	0	0	1,030
2013/10/29	R186	07/11/2013	9.00	Call	Bond Future	9,201.6000	9.2016	9,302.5700	9.3026	1.097	0	0	0
2013/10/29	R186	07/11/2013	8.25	Call	Bond Future	2,976.3400	2.9763	3,036.1400	3.0361	2.009	0	0	0
2013/10/29	R186	07/11/2013	6.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2013/10/29	R186	07/11/2013	8.14	Put	Bond Future	372.8500	0.3728	309.2600	0.3093	(17.055)	0	0	0
2013/10/29	R186	07/11/2013	8.50	Put	Bond Future	27.2300	0.0272	17.5800	0.0176	(35.439)	0	0	4,000
2013/10/29	R186	06/02/2014	8.75	Put	Bond Future	1,169.6800	1.1697	1,134.1600	1.1342	(3.037)	0	0	250
2013/10/29	R186	06/02/2014			Bond Future	8.0285	121.0738	8.0171	121.1762	(0.142)	8.0100	8.0100	337
2013/10/29	R186	06/02/2014	7.75	Call	Bond Future	2,300.4300	2.3004	2,325.0300	2.3250	1.069	0	0	0
2013/10/29	R186	06/02/2014	7.74	Put	Bond Future	4,898.6000	4.8986	4,820.3900	4.8204	(1.597)	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
2013/10/29	R186	06/02/2014	7.76	Put	Bond Future	4,783.9900	4.7840	4,706.5400	4.7065	(1.619)	0	0	0
2013/10/29	R186	06/02/2014	8.75	Call	Bond Future	7,416.5100	7.4165	7,483.4300	7.4834	0.902	0	0	0
2013/10/29	R186	06/02/2014	7.75	Put	Bond Future	4,840.8400	4.8408	4,763.0000	4.7630	(1.608)	0	0	0
2013/10/29	R186	06/02/2014	7.76	Call	Bond Future	2,336.0900	2.3361	2,361.0800	2.3611	1.070	0	0	0
2013/10/29	R186	06/02/2014	7.74	Call	Bond Future	2,265.5900	2.2656	2,289.8200	2.2898	1.069	0	0	0
2013/10/29	R186	08/05/2014	7.50	Put	Bond Future	8,138.3400	8.1383	8,058.6500	8.0587	(0.979)	0	0	0
2013/10/29	R186	08/05/2014			Bond Future	8.1170	122.6983	8.1052	122.8020	(0.145)	0.0000	0.0000	540
2013/10/29	R186	08/05/2014	7.09	Put	Bond Future	11,038.5000	11.0385	10,949.5800	10.9496	(0.806)	0	0	0
2013/10/29	R186	08/05/2014	7.10	Call	Bond Future	1,534.1400	1.5341	1,549.1000	1.5491	0.975	0	0	0
2013/10/29	R186	08/05/2014	8.50	Call	Bond Future	6,646.2500	6.6463	6,699.3400	6.6993	0.799	0	0	0
2013/10/29	R186	08/05/2014	7.11	Call	Bond Future	1,555.1600	1.5552	1,570.3200	1.5703	0.975	0	0	0
2013/10/29	R186	08/05/2014	7.09	Call	Bond Future	1,513.3200	1.5133	1,528.0900	1.5281	0.976	0	0	0
2013/10/29	R186	08/05/2014	8.50	Put	Bond Future	3,345.6000	3.3456	3,295.0000	3.2950	(1.512)	0	0	1,933
2013/10/29	R186	08/05/2014	7.11	Put	Bond Future	10,884.9700	10.8850	10,796.4400	10.7964	(0.813)	0	0	0
2013/10/29	R186	08/05/2014	7.50	Call	Bond Future	2,537.9800	2.5380	2,561.9800	2.5620	0.946	0	0	1,933
2013/10/29	R186	08/05/2014	7.10	Put	Bond Future	10,961.5800	10.9616	10,872.8500	10.8729	(0.809)	0	0	0
2013/10/29	R186	07/08/2014	8.31	Call	Bond Future	6,107.0200	6.1070	6,155.0300	6.1550	0.786	0	0	0
2013/10/29	R186	07/08/2014			Bond Future	8.1999	119.1307	8.1877	119.2357	(0.149)	0.0000	0.0000	0
2013/10/29	R186	07/08/2014	8.92	Put	Bond Future	3,136.8900	3.1369	3,094.9800	3.0950	(1.336)	0	0	840
2013/10/29	R186	07/08/2014	8.29	Call	Bond Future	6,017.6400	6.0176	6,065.1400	6.0651	0.789	0	0	0
2013/10/29	R186	07/08/2014	8.30	Call	Bond Future	6,062.2500	6.0623	6,110.0000	6.1100	0.788	0	0	0
2013/10/29	R186	07/08/2014	8.29	Put	Bond Future	5,245.9100	5.2459	5,188.4200	5.1884	(1.096)	0	0	0
2013/10/29	R186	07/08/2014	8.31	Put	Bond Future	5,165.0100	5.1650	5,108.0300	5.1080	(1.103)	0	0	0
2013/10/29	R186	07/08/2014	8.92	Call	Bond Future	9,110.5400	9.1105	9,173.6200	9.1736	0.692	0	0	0
2013/10/29	R186	07/08/2014	8.30	Put	Bond Future	5,205.3400	5.2053	5,148.1000	5.1481	(1.100)	0	0	0
2013/10/29	R186	06/11/2014	8.15	Put	Bond Future	1,234.6400	1.2346	1,128.1000	1.1281	(8.629)	0	0	0
2013/10/29	R186	06/11/2014	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R186	06/11/2014			Bond Future	8.2959	120.7243	8.2832	120.8309	(0.153)	0.0000	0.0000	0
2013/10/29	R186	06/11/2014	8.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R186	06/11/2014	8.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R186	06/11/2014	8.14	Put	Bond Future	1,319.9500	1.3200	1,213.4100	1.2134	(8.072)	0	0	0
2013/10/29	R186	06/11/2014	8.16	Put	Bond Future	1,149.4200	1.1494	1,042.8800	1.0429	(9.269)	0	0	0
2013/10/29	R197	07/11/2013			Bond Future	280.8050	280.8050	280.8728	280.8728	0.024	0.0000	0.0000	2,049
2013/10/29	R197	07/11/2013	279.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R197	07/11/2013	280.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R197	07/11/2013	280.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R197	07/11/2013	279.99	Call	Bond Future	815.0300	0.8150	882.8400	0.8828	8.320	0	0	0
2013/10/29	R197	07/11/2013	280.00	Call	Bond Future	805.0300	0.8050	872.8400	0.8728	8.423	0	0	0
2013/10/29	R197	07/11/2013	280.01	Call	Bond Future	795.0300	0.7950	862.8400	0.8628	8.529	0	0	0
2013/10/29	R197	06/02/2014			Bond Future	278.8879	278.8879	278.9565	278.9565	0.025	0.0000	0.0000	0
2013/10/29	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R197	06/02/2014	279.99	Put	Bond Future	1,102.0800	1.1021	1,033.4800	1.0335	(6.225)	0	0	0
2013/10/29	R197	06/02/2014	280.01	Put	Bond Future	1,122.0800	1.1221	1,053.4800	1.0535	(6.114)	0	0	0
2013/10/29	R197	06/02/2014	280.00	Put	Bond Future	1,112.0800	1.1121	1,043.4800	1.0435	(6.169)	0	0	0
2013/10/29	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R197	06/02/2014	279.99	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
2013/10/29	R201	07/11/2013	4.79	Put	Bond Future	186.8100	0.1868	140.9500	0.1410	(24.549)	0	0	0
2013/10/29	R201	07/11/2013			Bond Future	4.9191	107.5109	4.8634	107.5720	(1.132)	0.0000	0.0000	0
2013/10/29	R201	07/11/2013	4.80	Put	Bond Future	179.0400	0.1790	134.0800	0.1341	(25.112)	0	0	0
2013/10/29	R201	07/11/2013	4.81	Put	Bond Future	171.4400	0.1714	127.4100	0.1274	(25.682)	0	0	0
2013/10/29	R201	07/11/2013	4.79	Call	Bond Future	44.9200	0.0449	60.2200	0.0602	34.061	0	0	0
2013/10/29	R201	07/11/2013	4.80	Call	Bond Future	48.1500	0.0482	64.3500	0.0643	33.645	0	0	0
2013/10/29	R201	07/11/2013	4.81	Call	Bond Future	51.5500	0.0516	68.6800	0.0687	33.230	0	0	0
2013/10/29	R201	06/02/2014	5.24	Put	Bond Future	126.2600	0.1263	108.0300	0.1080	(14.438)	0	0	0
2013/10/29	R201	06/02/2014			Bond Future	4.8010	104.5172	4.7285	104.5791	(1.511)	0.0000	0.0000	0
2013/10/29	R201	06/02/2014	5.26	Put	Bond Future	121.7200	0.1217	103.9900	0.1040	(14.566)	0	0	0
2013/10/29	R201	06/02/2014	5.24	Call	Bond Future	499.9900	0.5000	543.7200	0.5437	8.746	0	0	0
2013/10/29	R201	06/02/2014	5.25	Put	Bond Future	123.9700	0.1240	105.9900	0.1060	(14.504)	0	0	0
2013/10/29	R201	06/02/2014	5.25	Call	Bond Future	506.1900	0.5062	550.1700	0.5502	8.688	0	0	0
2013/10/29	R201	06/02/2014	5.26	Call	Bond Future	512.4300	0.5124	556.6600	0.5567	8.631	0	0	0
2013/10/29	R201	08/05/2014			Bond Future	4.5450	105.9195	4.4418	105.9823	(2.271)	0.0000	0.0000	0
2013/10/29	R201	08/05/2014	4.75	Call	Bond Future	372.5100	0.3725	408.2400	0.4082	9.592	0	0	0
2013/10/29	R201	08/05/2014	4.76	Call	Bond Future	376.2400	0.3762	412.1500	0.4122	9.544	0	0	0
2013/10/29	R201	08/05/2014	4.74	Call	Bond Future	369.1100	0.3691	404.6400	0.4046	9.626	0	0	0
2013/10/29	R201	08/05/2014	4.76	Put	Bond Future	245.7600	0.2458	218.9300	0.2189	(10.917)	0	0	0
2013/10/29	R201	08/05/2014	4.75	Put	Bond Future	248.0900	0.2481	221.0800	0.2211	(10.887)	0	0	0
2013/10/29	R201	08/05/2014	4.74	Put	Bond Future	250.7500	0.2507	223.5400	0.2235	(10.851)	0	0	0
2013/10/29	R201	07/08/2014	5.31	Put	Bond Future	62.6200	0.0626	51.6800	0.0517	(17.470)	0	0	0
2013/10/29	R201	07/08/2014			Bond Future	3.7248	102.9981	3.5511	103.0615	(4.665)	0.0000	0.0000	0
2013/10/29	R201	07/08/2014	5.30	Put	Bond Future	63.2800	0.0633	52.2400	0.0522	(17.446)	0	0	0
2013/10/29	R201	07/08/2014	5.31	Call	Bond Future	637.6300	0.6376	690.1300	0.6901	8.234	0	0	0
2013/10/29	R201	07/08/2014	5.29	Call	Bond Future	631.7500	0.6317	684.0600	0.6841	8.280	0	0	0
2013/10/29	R201	07/08/2014	5.30	Call	Bond Future	634.6900	0.6347	687.0900	0.6871	8.256	0	0	0
2013/10/29	R201	07/08/2014	5.29	Put	Bond Future	63.9500	0.0639	52.8200	0.0528	(17.404)	0	0	0
2013/10/29	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R202	07/11/2013			Bond Future	208.6926	208.6926	208.9017	208.9017	0.100	0.0000	0.0000	43,395
2013/10/29	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R202	07/11/2013	208.99	Put	Bond Future	297.4300	0.2974	88.2600	0.0883	(70.326)	0	0	0
2013/10/29	R202	07/11/2013	209.01	Put	Bond Future	317.4300	0.3174	108.2600	0.1083	(65.895)	0	0	0
2013/10/29	R202	07/11/2013	209.00	Put	Bond Future	307.4300	0.3074	98.2600	0.0983	(68.038)	0	0	0
2013/10/29	R202	06/02/2014	208.99	Put	Bond Future	524.9100	0.5249	313.2000	0.3132	(40.333)	0	0	0
2013/10/29	R202	06/02/2014			Bond Future	208.4651	208.4651	208.6768	208.6768	0.102	0.0000	0.0000	24
2013/10/29	R202	06/02/2014	209.01	Put	Bond Future	544.9100	0.5449	333.2000	0.3332	(38.852)	0	0	0
2013/10/29	R202	06/02/2014	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R202	06/02/2014	209.00	Put	Bond Future	534.9100	0.5349	323.2000	0.3232	(39.579)	0	0	0
2013/10/29	R202	06/02/2014	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R202	06/02/2014	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R203	07/11/2013	6.01	Call	Bond Future	4.1400	0.0041	5.3300	0.0053	28.744	0	0	0
2013/10/29	R203	07/11/2013			Bond Future	6.5329	107.0565	6.4814	107.2353	(0.789)	0.0000	0.0000	19,563
2013/10/29	R203	07/11/2013	5.99	Call	Bond Future	3.2400	0.0032	4.1500	0.0042	28.086	0	0	0
2013/10/29	R203	07/11/2013	5.71	Put	Bond Future	2,900.7700	2.9008	2,721.9100	2.7219	(6.166)	0	0	0

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2013/10/29	R203	07/11/2013	6.00	Call	Bond Future		3.6700	0.0037	4.7100	0.0047	28.338	0	0	0
2013/10/29	R203	07/11/2013	571.00	Call	Bond Future	104,826.9600		104.8270	105,005.8300	105.0058	0.171	0	0	0
2013/10/29	R203	07/11/2013	5.99	Put	Bond Future	1,906.1900		1.9062	1,728.2300	1.7282	(9.336)	0	0	0
2013/10/29	R203	07/11/2013	6.01	Put	Bond Future	1,836.2500		1.8363	1,658.5700	1.6586	(9.676)	0	0	0
2013/10/29	R203	07/11/2013	571.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R203	07/11/2013	5.71	Call	Bond Future	0.0500		0.0001	0.0600	0.0001	20.000	0	0	15
2013/10/29	R203	07/11/2013	6.00	Put	Bond Future	1,871.1900		1.8712	1,693.3600	1.6934	(9.504)	0	0	0
2013/10/29	R203	06/02/2014	6.6362		Bond Future	6.6362		108.4647	6.5804	108.6459	(0.840)	0.0000	0.0000	6
2013/10/29	R203	06/02/2014	6.14	Put	Bond Future	2,039.8100		2.0398	1,904.9600	1.9050	(6.611)	0	0	0
2013/10/29	R203	06/02/2014	5.95	Put	Bond Future	2,526.1300		2.5261	2,378.1100	2.3781	(5.860)	0	0	0
2013/10/29	R203	06/02/2014	6.84	Put	Bond Future	744.7000		0.7447	670.4900	0.6705	(9.965)	0	0	0
2013/10/29	R203	06/02/2014	6.16	Put	Bond Future	1,991.5500		1.9916	1,858.2300	1.8582	(6.694)	0	0	0
2013/10/29	R203	06/02/2014	6.15	Put	Bond Future	2,015.6100		2.0156	1,881.5200	1.8815	(6.653)	0	0	0
2013/10/29	R203	06/02/2014	6.84	Call	Bond Future	1,403.5600		1.4036	1,510.5500	1.5106	7.623	0	0	13
2013/10/29	R203	06/02/2014	6.16	Call	Bond Future	431.8200		0.4318	479.7000	0.4797	11.088	0	0	0
2013/10/29	R203	06/02/2014	5.95	Call	Bond Future	269.5700		0.2696	302.7500	0.3027	12.308	0	0	16
2013/10/29	R203	06/02/2014	6.14	Call	Bond Future	413.9500		0.4140	460.3000	0.4603	11.197	0	0	0
2013/10/29	R203	06/02/2014	6.15	Call	Bond Future	422.8200		0.4228	469.9300	0.4699	11.142	0	0	0
2013/10/29	R203	08/05/2014	5.76	Call	Bond Future	361.8400		0.3618	396.4600	0.3965	9.568	0	0	0
2013/10/29	R203	08/05/2014	6.84	Call	Bond Future	1,556.3300		1.5563	1,653.9700	1.6540	6.274	0	0	13
2013/10/29	R203	08/05/2014	7.40	Put	Bond Future	642.1300		0.6421	588.6600	0.5887	(8.327)	0	0	0
2013/10/29	R203	08/05/2014	5.74	Call	Bond Future	349.8800		0.3499	383.6100	0.3836	9.640	0	0	0
2013/10/29	R203	08/05/2014	6.7393		Bond Future	6.7393		105.7591	6.6787	105.9427	(0.898)	0.0000	0.0000	0
2013/10/29	R203	08/05/2014	5.76	Put	Bond Future	3,380.4600		3.3805	3,231.4900	3.2315	(4.407)	0	0	0
2013/10/29	R203	08/05/2014	6.84	Put	Bond Future	1,251.8500		1.2519	1,165.9000	1.1659	(6.866)	0	0	0
2013/10/29	R203	08/05/2014	5.75	Put	Bond Future	3,405.8200		3.4058	3,256.4000	3.2564	(4.387)	0	0	0
2013/10/29	R203	08/05/2014	5.74	Put	Bond Future	3,431.2600		3.4313	3,281.4000	3.2814	(4.367)	0	0	0
2013/10/29	R203	08/05/2014	7.40	Call	Bond Future	2,619.8400		2.6198	2,749.9600	2.7500	4.967	0	0	16
2013/10/29	R203	08/05/2014	5.75	Call	Bond Future	355.8200		0.3558	389.9900	0.3900	9.603	0	0	0
2013/10/29	R203	07/08/2014	7.30	Call	Bond Future	2,359.8900		2.3599	2,476.5100	2.4765	4.942	0	0	0
2013/10/29	R203	07/08/2014	6.8322		Bond Future	6.8322		107.2452	6.7661	107.4312	(0.967)	0.0000	0.0000	0
2013/10/29	R203	07/08/2014	7.31	Call	Bond Future	2,377.7600		2.3778	2,494.8400	2.4948	4.924	0	0	0
2013/10/29	R203	07/08/2014	6.84	Put	Bond Future	1,595.1300		1.5951	1,502.8100	1.5028	(5.788)	0	0	0
2013/10/29	R203	07/08/2014	7.29	Put	Bond Future	1,064.0500		1.0641	994.2200	0.9942	(6.563)	0	0	0
2013/10/29	R203	07/08/2014	7.31	Put	Bond Future	1,044.3500		1.0444	975.4600	0.9755	(6.596)	0	0	0
2013/10/29	R203	07/08/2014	7.29	Call	Bond Future	2,342.0800		2.3421	2,458.2200	2.4582	4.959	0	0	0
2013/10/29	R203	07/08/2014	7.30	Put	Bond Future	1,054.1600		1.0542	984.8100	0.9848	(6.579)	0	0	0
2013/10/29	R203	07/08/2014	6.84	Call	Bond Future	1,617.2100		1.6172	1,710.8600	1.7109	5.791	0	0	30
2013/10/29	R203	06/11/2014	6.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R203	06/11/2014	6.9751		Bond Future	6.9751		104.5204	6.9024	104.7090	(1.042)	0.0000	0.0000	0
2013/10/29	R203	06/11/2014	6.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R203	06/11/2014	6.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R203	06/11/2014	6.84	Put	Bond Future	350.8300		0.3508	162.2200	0.1622	(53.761)	0	0	0
2013/10/29	R203	06/11/2014	6.86	Put	Bond Future	298.7900		0.2988	110.1800	0.1102	(63.125)	0	0	0
2013/10/29	R203	06/11/2014	6.85	Put	Bond Future	324.8100		0.3248	136.2000	0.1362	(58.068)	0	0	0
2013/10/29	R204	07/11/2013			Bond Future	6.7565		108.4322	6.7253	108.5694	(0.461)	0.0000	0.0000	31,288
2013/10/29	R204	07/11/2013	7.00	Put	Bond Future	98.4400		0.0984	65.5400	0.0655	(33.421)	0	0	1,270

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
2013/10/29	R204	07/11/2013	6.29	Put	Bond Future	2,087.5800	2.0876	1,950.7100	1.9507	(6.556)	0	0	0
2013/10/29	R204	07/11/2013	6.31	Put	Bond Future	2,000.3700	2.0004	1,863.7300	1.8637	(6.831)	0	0	0
2013/10/29	R204	07/11/2013	6.29	Call	Bond Future	11.8000	0.0118	12.1300	0.0121	2.797	0	0	0
2013/10/29	R204	07/11/2013	6.30	Put	Bond Future	2,043.9000	2.0439	1,907.1400	1.9071	(6.691)	0	0	0
2013/10/29	R204	07/11/2013	7.00	Call	Bond Future	1,162.3900	1.1624	1,266.6900	1.2667	8.973	0	0	0
2013/10/29	R204	07/11/2013	6.30	Call	Bond Future	13.1400	0.0131	13.5800	0.0136	3.349	0	0	0
2013/10/29	R204	07/11/2013	6.31	Call	Bond Future	14.6100	0.0146	15.1700	0.0152	3.833	0	0	0
2013/10/29	R204	06/02/2014	6.39	Call	Bond Future	620.0200	0.6200	655.7700	0.6558	5.766	0	0	0
2013/10/29	R204	06/02/2014			Bond Future	6.8464	105.8284	6.8133	105.9674	(0.484)	0.0000	0.0000	0
2013/10/29	R204	06/02/2014	6.41	Call	Bond Future	645.3200	0.6453	682.2100	0.6822	5.717	0	0	0
2013/10/29	R204	06/02/2014	6.40	Call	Bond Future	632.5800	0.6326	668.9000	0.6689	5.742	0	0	0
2013/10/29	R204	06/02/2014	6.39	Put	Bond Future	2,554.6200	2.5546	2,451.3500	2.4513	(4.042)	0	0	0
2013/10/29	R204	06/02/2014	6.41	Put	Bond Future	2,494.2400	2.4942	2,392.1100	2.3921	(4.095)	0	0	0
2013/10/29	R204	06/02/2014	6.40	Put	Bond Future	2,524.3300	2.5243	2,421.6300	2.4216	(4.068)	0	0	0
2013/10/29	R204	08/05/2014			Bond Future	6.9406	107.2483	6.9053	107.3892	(0.509)	0.0000	0.0000	0
2013/10/29	R204	08/05/2014	6.05	Call	Bond Future	602.6000	0.6026	631.6300	0.6316	4.817	0	0	0
2013/10/29	R204	08/05/2014	6.06	Call	Bond Future	612.0700	0.6121	641.4600	0.6415	4.802	0	0	0
2013/10/29	R204	08/05/2014	6.04	Call	Bond Future	593.2400	0.5932	621.9200	0.6219	4.834	0	0	0
2013/10/29	R204	08/05/2014	6.05	Put	Bond Future	4,226.5700	4.2266	4,114.7800	4.1148	(2.645)	0	0	0
2013/10/29	R204	08/05/2014	6.04	Put	Bond Future	4,258.7600	4.2588	4,146.6200	4.1466	(2.633)	0	0	0
2013/10/29	R204	08/05/2014	6.06	Put	Bond Future	4,194.5000	4.1945	4,083.0700	4.0831	(2.657)	0	0	0
2013/10/29	R204	07/08/2014			Bond Future	7.0264	104.7235	6.9888	104.8661	(0.536)	0.0000	0.0000	0
2013/10/29	R204	07/08/2014	7.44	Put	Bond Future	1,574.8800	1.5749	1,517.2400	1.5172	(3.660)	0	0	0
2013/10/29	R204	07/08/2014	7.46	Put	Bond Future	1,546.5600	1.5466	1,489.6400	1.4896	(3.680)	0	0	0
2013/10/29	R204	07/08/2014	7.45	Put	Bond Future	1,560.6700	1.5607	1,503.3900	1.5034	(3.670)	0	0	0
2013/10/29	R204	07/08/2014	7.46	Call	Bond Future	3,170.2500	3.1702	3,255.9300	3.2559	2.703	0	0	0
2013/10/29	R204	07/08/2014	7.78	Call	Bond Future	3,948.8400	3.9488	4,045.4300	4.0454	2.446	0	0	0
2013/10/29	R204	07/08/2014	7.44	Call	Bond Future	3,124.3600	3.1244	3,209.3200	3.2093	2.719	0	0	0
2013/10/29	R204	07/08/2014	7.78	Put	Bond Future	1,146.6500	1.1467	1,100.6400	1.1006	(4.013)	0	0	530
2013/10/29	R204	07/08/2014	7.45	Call	Bond Future	3,147.2600	3.1473	3,232.5800	3.2326	2.711	0	0	0
2013/10/29	R204	06/11/2014			Bond Future	7.1416	106.1247	7.1011	106.2693	(0.566)	0.0000	0.0000	0
2013/10/29	R204	06/11/2014	6.99	Put	Bond Future	543.4500	0.5434	398.7700	0.3988	(26.623)	0	0	0
2013/10/29	R204	06/11/2014	7.01	Put	Bond Future	471.5500	0.4716	326.8700	0.3269	(30.682)	0	0	0
2013/10/29	R204	06/11/2014	6.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R204	06/11/2014	7.00	Put	Bond Future	507.5000	0.5075	362.8200	0.3628	(28.508)	0	0	0
2013/10/29	R204	06/11/2014	7.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R204	06/11/2014	7.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R206	07/11/2013	4.31	Put	Bond Future	166.6000	0.1666	153.1200	0.1531	(8.091)	0	0	0
2013/10/29	R206	07/11/2013			Bond Future	5.2385	102.8057	5.1626	102.8192	(1.449)	0.0000	0.0000	0
2013/10/29	R206	07/11/2013	4.30	Put	Bond Future	168.3600	0.1684	154.8800	0.1549	(8.007)	0	0	0
2013/10/29	R206	07/11/2013	4.31	Call	Bond Future	0.4900	0.0005	0.5600	0.0006	14.286	0	0	0
2013/10/29	R206	07/11/2013	4.29	Call	Bond Future	0.4300	0.0004	0.4900	0.0005	13.953	0	0	0
2013/10/29	R206	07/11/2013	4.30	Call	Bond Future	0.4600	0.0005	0.5300	0.0005	15.217	0	0	0
2013/10/29	R206	07/11/2013	4.29	Put	Bond Future	170.1300	0.1701	156.6400	0.1566	(7.929)	0	0	0
2013/10/29	R207	07/11/2013	6.70	Call	Bond Future	46.0000	0.0460	58.7200	0.0587	27.652	0	0	0
2013/10/29	R207	07/11/2013			Bond Future	7.1017	103.0806	7.0454	103.3600	(0.793)	0.0000	0.0000	21,989

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
2013/10/29	R207	07/11/2013	6.71	Call	Bond Future	49.8900	0.0499	63.7000	0.0637	27.681	0	0	0
2013/10/29	R207	07/11/2013	6.69	Put	Bond Future	2,107.1400	2.1071	1,839.4100	1.8394	(12.706)	0	0	0
2013/10/29	R207	07/11/2013	6.71	Put	Bond Future	2,013.1700	2.0132	1,747.5600	1.7476	(13.194)	0	0	0
2013/10/29	R207	07/11/2013	6.69	Call	Bond Future	42.3800	0.0424	54.0700	0.0541	27.584	0	0	0
2013/10/29	R207	07/11/2013	6.70	Put	Bond Future	2,060.0000	2.0600	1,793.3000	1.7933	(12.947)	0	0	0
2013/10/29	R207	06/02/2014			Bond Future	7.1943	100.7973	7.1350	101.0804	(0.824)	0.0000	0.0000	1,081
2013/10/29	R207	06/02/2014	6.65	Call	Bond Future	732.3300	0.7323	807.3400	0.8073	10.243	0	0	0
2013/10/29	R207	06/02/2014	6.64	Put	Bond Future	3,403.3900	3.4034	3,194.3000	3.1943	(6.144)	0	0	0
2013/10/29	R207	06/02/2014	6.66	Put	Bond Future	3,331.9100	3.3319	3,124.9200	3.1249	(6.212)	0	0	0
2013/10/29	R207	06/02/2014	6.65	Put	Bond Future	3,367.5400	3.3675	3,159.5000	3.1595	(6.178)	0	0	0
2013/10/29	R207	06/02/2014	6.66	Call	Bond Future	745.8600	0.7459	821.9200	0.8219	10.198	0	0	0
2013/10/29	R207	06/02/2014	6.64	Call	Bond Future	718.9800	0.7190	792.9400	0.7929	10.287	0	0	0
2013/10/29	R207	08/05/2014	6.19	Put	Bond Future	5,859.5300	5.8595	5,628.2800	5.6283	(3.947)	0	0	0
2013/10/29	R207	08/05/2014	6.21	Put	Bond Future	5,781.4400	5.7814	5,551.4700	5.5515	(3.978)	0	0	0
2013/10/29	R207	08/05/2014			Bond Future	7.2934	102.1498	7.2308	102.4366	(0.858)	0.0000	0.0000	0
2013/10/29	R207	08/05/2014	6.20	Put	Bond Future	5,820.4200	5.8204	5,589.8100	5.5898	(3.962)	0	0	0
2013/10/29	R207	08/05/2014	6.20	Call	Bond Future	660.7500	0.6608	716.9600	0.7170	8.507	0	0	0
2013/10/29	R207	08/05/2014	6.21	Call	Bond Future	670.4100	0.6704	727.2600	0.7273	8.480	0	0	0
2013/10/29	R207	08/05/2014	6.19	Call	Bond Future	651.2000	0.6512	706.7700	0.7068	8.533	0	0	0
2013/10/29	R207	07/08/2014	7.69	Call	Bond Future	3,591.0700	3.5911	3,758.9500	3.7589	4.675	0	0	0
2013/10/29	R207	07/08/2014	7.70	Put	Bond Future	2,249.7200	2.2497	2,127.5900	2.1276	(5.429)	0	0	0
2013/10/29	R207	07/08/2014			Bond Future	7.3860	99.9444	7.3199	100.2351	(0.895)	0.0000	0.0000	0
2013/10/29	R207	07/08/2014	7.70	Call	Bond Future	3,616.2500	3.6163	3,784.8000	3.7848	4.661	0	0	0
2013/10/29	R207	07/08/2014	7.71	Call	Bond Future	3,641.5100	3.6415	3,810.7400	3.8107	4.647	0	0	0
2013/10/29	R207	07/08/2014	7.69	Put	Bond Future	2,267.7000	2.2677	2,144.9000	2.1449	(5.415)	0	0	0
2013/10/29	R207	07/08/2014	7.71	Put	Bond Future	2,231.8400	2.2318	2,110.3900	2.1104	(5.442)	0	0	0
2013/10/29	R207	06/11/2014	7.36	Put	Bond Future	581.3600	0.5814	286.6900	0.2867	(50.686)	0	0	0
2013/10/29	R207	06/11/2014			Bond Future	7.4979	101.2816	7.4279	101.5763	(0.934)	0.0000	0.0000	0
2013/10/29	R207	06/11/2014	7.35	Put	Bond Future	623.6800	0.6237	329.0100	0.3290	(47.247)	0	0	0
2013/10/29	R207	06/11/2014	7.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R207	06/11/2014	7.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R207	06/11/2014	7.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R207	06/11/2014	7.34	Put	Bond Future	666.0200	0.6660	371.3500	0.3713	(44.243)	0	0	0
2013/10/29	R208	07/11/2013			Bond Future	7.2714	97.8485	7.2252	98.1045	(0.635)	0.0000	0.0000	10,578
2013/10/29	R208	07/11/2013	6.79	Put	Bond Future	2,724.6700	2.7247	2,471.6500	2.4716	(9.286)	0	0	0
2013/10/29	R208	07/11/2013	6.81	Put	Bond Future	2,613.7500	2.6138	2,361.5200	2.3615	(9.650)	0	0	0
2013/10/29	R208	07/11/2013	6.80	Put	Bond Future	2,669.1000	2.6691	2,416.4600	2.4165	(9.465)	0	0	0
2013/10/29	R208	07/11/2013	6.81	Call	Bond Future	18.6700	0.0187	22.4200	0.0224	20.086	0	0	0
2013/10/29	R208	07/11/2013	7.50	Put	Bond Future	148.4000	0.1484	90.0600	0.0901	(39.313)	0	0	1,520
2013/10/29	R208	07/11/2013	6.79	Call	Bond Future	15.1800	0.0152	18.1400	0.0181	19.499	0	0	0
2013/10/29	R208	07/11/2013	7.50	Call	Bond Future	1,403.6500	1.4037	1,601.2900	1.6013	14.080	0	0	0
2013/10/29	R208	07/11/2013	6.80	Call	Bond Future	16.8400	0.0168	20.1800	0.0202	19.834	0	0	0
2013/10/29	R208	06/02/2014	6.74	Put	Bond Future	4,012.7000	4.0127	3,810.0200	3.8100	(5.051)	0	0	0
2013/10/29	R208	06/02/2014			Bond Future	7.3599	99.1355	7.3115	99.3949	(0.656)	0.0000	0.0000	0
2013/10/29	R208	06/02/2014	6.76	Put	Bond Future	3,926.9900	3.9270	3,726.1900	3.7262	(5.113)	0	0	0
2013/10/29	R208	06/02/2014	6.75	Put	Bond Future	3,969.7300	3.9697	3,767.9800	3.7680	(5.082)	0	0	0
2013/10/29	R208	06/02/2014	6.74	Call	Bond Future	618.3300	0.6183	675.0700	0.6751	9.176	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
2013/10/29	R208	06/02/2014	6.75	Call	Bond Future	631.2700	0.6313	688.9400	0.6889	9.136	0	0	0
2013/10/29	R208	06/02/2014	6.76	Call	Bond Future	644.4000	0.6444	703.0200	0.7030	9.097	0	0	0
2013/10/29	R208	08/05/2014	6.31	Call	Bond Future	544.1700	0.5442	586.5500	0.5866	7.788	0	0	0
2013/10/29	R208	08/05/2014			Bond Future	7.4493	97.0693	7.3987	97.3321	(0.679)	0.0000	0.0000	0
2013/10/29	R208	08/05/2014	6.29	Call	Bond Future	526.1900	0.5262	567.4500	0.5674	7.841	0	0	0
2013/10/29	R208	08/05/2014	6.31	Put	Bond Future	6,684.5300	6.6845	6,464.1200	6.4641	(3.297)	0	0	0
2013/10/29	R208	08/05/2014	6.30	Put	Bond Future	6,731.4700	6.7315	6,510.5000	6.5105	(3.283)	0	0	0
2013/10/29	R208	08/05/2014	6.29	Put	Bond Future	6,778.5500	6.7786	6,557.0200	6.5570	(3.268)	0	0	0
2013/10/29	R208	08/05/2014	6.30	Call	Bond Future	535.1200	0.5351	576.9400	0.5769	7.815	0	0	0
2013/10/29	R208	07/08/2014	8.28	Call	Bond Future	5,251.0800	5.2511	5,433.4500	5.4335	3.473	0	0	0
2013/10/29	R208	07/08/2014			Bond Future	7.5322	98.4333	7.4792	98.6996	(0.703)	0.0000	0.0000	0
2013/10/29	R208	07/08/2014	7.80	Call	Bond Future	3,771.2700	3.7713	3,923.4000	3.9234	4.034	0	0	0
2013/10/29	R208	07/08/2014	7.79	Put	Bond Future	2,458.7500	2.4588	2,343.8700	2.3439	(4.672)	0	0	0
2013/10/29	R208	07/08/2014	7.81	Put	Bond Future	2,417.3900	2.4174	2,303.8500	2.3038	(4.697)	0	0	0
2013/10/29	R208	07/08/2014	7.80	Put	Bond Future	2,438.0000	2.4380	2,323.7900	2.3238	(4.685)	0	0	0
2013/10/29	R208	07/08/2014	7.81	Call	Bond Future	3,799.9900	3.8000	3,952.7900	3.9528	4.021	0	0	0
2013/10/29	R208	07/08/2014	8.28	Put	Bond Future	1,584.7300	1.5847	1,500.7600	1.5008	(5.299)	0	0	630
2013/10/29	R208	07/08/2014	7.79	Call	Bond Future	3,742.6500	3.7426	3,894.1100	3.8941	4.047	0	0	0
2013/10/29	R208	06/11/2014	7.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R208	06/11/2014			Bond Future	7.6362	96.3546	7.5806	96.6247	(0.729)	0.0000	0.0000	0
2013/10/29	R208	06/11/2014	7.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R208	06/11/2014	7.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R208	06/11/2014	7.44	Put	Bond Future	956.4600	0.9565	686.4300	0.6864	(28.232)	0	0	0
2013/10/29	R208	06/11/2014	7.46	Put	Bond Future	858.4200	0.8584	588.3900	0.5884	(31.457)	0	0	0
2013/10/29	R208	06/11/2014	7.45	Put	Bond Future	907.4300	0.9074	637.4000	0.6374	(29.758)	0	0	0
2013/10/29	R209	07/11/2013	8.80	Put	Bond Future	821.6900	0.8217	752.6800	0.7527	(8.399)	0	0	0
2013/10/29	R209	07/11/2013	9.50	Put	Bond Future	8.3800	0.0084	5.1500	0.0052	(38.544)	0	0	980
2013/10/29	R209	07/11/2013			Bond Future	8.7659	76.2326	8.7599	76.2792	(0.068)	0.0000	0.0000	19,784
2013/10/29	R209	07/11/2013	8.80	Call	Bond Future	1,088.8500	1.0889	1,066.3900	1.0664	(2.063)	0	0	0
2013/10/29	R209	07/11/2013	9.25	Call	Bond Future	3,715.8300	3.7158	3,746.4100	3.7464	0.823	0	0	0
2013/10/29	R209	07/11/2013	8.81	Call	Bond Future	1,131.6400	1.1316	1,110.0400	1.1100	(1.909)	0	0	0
2013/10/29	R209	07/11/2013	8.65	Call	Bond Future	562.6200	0.5626	533.8200	0.5338	(5.119)	0	0	0
2013/10/29	R209	07/11/2013	8.79	Call	Bond Future	1,047.0200	1.0470	1,023.7500	1.0238	(2.222)	0	0	0
2013/10/29	R209	07/11/2013	9.40	Call	Bond Future	4,749.0600	4.7491	4,789.0800	4.7891	0.843	0	0	0
2013/10/29	R209	07/11/2013	9.70	Put	Bond Future	1.1700	0.0012	0.5900	0.0006	(49.573)	0	0	1,520
2013/10/29	R209	07/11/2013	9.25	Put	Bond Future	62.1000	0.0621	46.1300	0.0461	(25.717)	0	0	1,000
2013/10/29	R209	07/11/2013	8.79	Put	Bond Future	857.9400	0.8579	788.1200	0.7881	(8.138)	0	0	0
2013/10/29	R209	07/11/2013	9.40	Put	Bond Future	19.6100	0.0196	13.0800	0.0131	(33.299)	0	0	5,000
2013/10/29	R209	07/11/2013	9.50	Call	Bond Future	5,440.8600	5.4409	5,484.1800	5.4842	0.796	0	0	0
2013/10/29	R209	07/11/2013	9.70	Call	Bond Future	6,806.7700	6.8068	6,852.7400	6.8527	0.675	0	0	0
2013/10/29	R209	07/11/2013	8.65	Put	Bond Future	1,480.0400	1.4800	1,404.6900	1.4047	(5.091)	0	0	4,700
2013/10/29	R209	07/11/2013	8.81	Put	Bond Future	786.5200	0.7865	718.3700	0.7184	(8.665)	0	0	0
2013/10/29	R209	06/02/2014	8.56	Call	Bond Future	2,315.8500	2.3159	2,319.3700	2.3194	0.152	0	0	0
2013/10/29	R209	06/02/2014			Bond Future	8.8494	77.2354	8.8433	77.2825	(0.069)	0.0000	0.0000	0
2013/10/29	R209	06/02/2014	8.54	Call	Bond Future	2,254.8900	2.2549	2,258.1300	2.2581	0.144	0	0	0
2013/10/29	R209	06/02/2014	8.55	Call	Bond Future	2,285.2500	2.2853	2,288.6300	2.2886	0.148	0	0	0
2013/10/29	R209	06/02/2014	8.54	Put	Bond Future	4,705.4500	4.7055	4,661.6300	4.6616	(0.931)	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
2013/10/29	R209	06/02/2014	8.56	Put	Bond Future	4,604.2900	4.6043	4,560.7500	4.5607	(0.946)	0	0	0
2013/10/29	R209	06/02/2014	8.55	Put	Bond Future	4,654.6800	4.6547	4,611.0000	4.6110	(0.938)	0	0	0
2013/10/29	R209	08/05/2014			Bond Future	8.9327	75.1269	8.9264	75.1745	(0.070)	0.0000	0.0000	0
2013/10/29	R209	08/05/2014	7.85	Call	Bond Future	1,429.4700	1.4295	1,432.0700	1.4321	0.182	0	0	0
2013/10/29	R209	08/05/2014	7.86	Call	Bond Future	1,448.0500	1.4481	1,450.7200	1.4507	0.184	0	0	0
2013/10/29	R209	08/05/2014	7.85	Put	Bond Future	10,423.9700	10.4240	10,378.9300	10.3789	(0.432)	0	0	0
2013/10/29	R209	08/05/2014	7.84	Call	Bond Future	1,411.0500	1.4110	1,413.5900	1.4136	0.180	0	0	0
2013/10/29	R209	08/05/2014	7.84	Put	Bond Future	10,496.2100	10.4962	10,451.1100	10.4511	(0.430)	0	0	0
2013/10/29	R209	08/05/2014	7.86	Put	Bond Future	10,352.0300	10.3520	10,307.0600	10.3071	(0.434)	0	0	0
2013/10/29	R209	07/08/2014	9.04	Put	Bond Future	5,318.9500	5.3189	5,287.3200	5.2873	(0.595)	0	0	0
2013/10/29	R209	07/08/2014			Bond Future	9.0115	76.1827	9.0050	76.2309	(0.071)	0.0000	0.0000	0
2013/10/29	R209	07/08/2014	9.06	Put	Bond Future	5,244.0900	5.2441	5,212.6800	5.2127	(0.599)	0	0	0
2013/10/29	R209	07/08/2014	9.05	Put	Bond Future	5,281.4100	5.2814	5,249.8900	5.2499	(0.597)	0	0	0
2013/10/29	R209	07/08/2014	9.05	Call	Bond Future	5,569.4000	5.5694	5,586.1100	5.5861	0.300	0	0	0
2013/10/29	R209	07/08/2014	9.06	Call	Bond Future	5,606.5400	5.6065	5,623.3600	5.6234	0.300	0	0	0
2013/10/29	R209	07/08/2014	9.04	Call	Bond Future	5,532.3600	5.5324	5,548.9600	5.5490	0.300	0	0	0
2013/10/29	R209	06/11/2014			Bond Future	9.1004	74.0577	9.0937	74.1066	(0.073)	0.0000	0.0000	0
2013/10/29	R209	06/11/2014	8.99	Put	Bond Future	821.3000	0.8213	772.3600	0.7724	(5.959)	0	0	0
2013/10/29	R209	06/11/2014	9.01	Put	Bond Future	671.4100	0.6714	622.4700	0.6225	(7.289)	0	0	0
2013/10/29	R209	06/11/2014	9.00	Put	Bond Future	746.3000	0.7463	697.3600	0.6974	(6.558)	0	0	0
2013/10/29	R209	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R209	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R209	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R210	07/11/2013			Bond Future	159.3784	159.3784	159.4185	159.4185	0.025	0.0000	0.0000	1,319
2013/10/29	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R210	07/11/2013	159.99	Put	Bond Future	611.6200	0.6116	571.5200	0.5715	(6.556)	0	0	0
2013/10/29	R210	07/11/2013	160.01	Put	Bond Future	631.6200	0.6316	591.5200	0.5915	(6.349)	0	0	0
2013/10/29	R210	07/11/2013	160.00	Put	Bond Future	621.6200	0.6216	581.5200	0.5815	(6.451)	0	0	0
2013/10/29	R210	06/02/2014	161.51	Put	Bond Future	15.5400	0.0155	0.0000	0.0000	(100.000)	0	0	0
2013/10/29	R210	06/02/2014			Bond Future	161.4945	161.4945	161.5352	161.5352	0.025	0.0000	0.0000	0
2013/10/29	R210	06/02/2014	161.50	Put	Bond Future	5.5400	0.0055	0.0000	0.0000	(100.000)	0	0	0
2013/10/29	R210	06/02/2014	161.51	Call	Bond Future	0.0000	0.0000	25.2000	0.0252	100.000	0	0	0
2013/10/29	R210	06/02/2014	161.49	Call	Bond Future	4.4600	0.0045	45.2000	0.0452	913.453	0	0	0
2013/10/29	R210	06/02/2014	161.50	Call	Bond Future	0.0000	0.0000	35.2000	0.0352	100.000	0	0	0
2013/10/29	R210	06/02/2014	161.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R211	07/11/2013			Bond Future	128.7182	128.7182	128.8251	128.8251	0.083	0.0000	0.0000	522
2013/10/29	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R211	07/11/2013	129.99	Put	Bond Future	1,271.7900	1.2718	1,164.9300	1.1649	(8.402)	0	0	0
2013/10/29	R211	07/11/2013	130.01	Put	Bond Future	1,291.7900	1.2918	1,184.9300	1.1849	(8.272)	0	0	0
2013/10/29	R211	07/11/2013	130.00	Put	Bond Future	1,281.7900	1.2818	1,174.9300	1.1749	(8.337)	0	0	0
2013/10/29	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R211	06/02/2014	129.00	Call	Bond Future	0.0000	0.0000	25.4700	0.0255	100.000	0	0	0
2013/10/29	R211	06/02/2014			Bond Future	128.9172	128.9172	129.0255	129.0255	0.084	0.0000	0.0000	0

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2013/10/29	R211	06/02/2014	129.01	Call	Bond Future	0.0000	0.0000	15.4700	0.0155	100.000	0	0	0
2013/10/29	R211	06/02/2014	128.99	Put	Bond Future	72.8400	0.0728	0.0000	0.0000	(100.000)	0	0	0
2013/10/29	R211	06/02/2014	129.01	Put	Bond Future	92.8400	0.0928	0.0000	0.0000	(100.000)	0	0	0
2013/10/29	R211	06/02/2014	128.99	Call	Bond Future	0.0000	0.0000	35.4700	0.0355	100.000	0	0	0
2013/10/29	R211	06/02/2014	129.00	Put	Bond Future	82.8400	0.0828	0.0000	0.0000	(100.000)	0	0	0
2013/10/29	R212	07/11/2013	132.99	Put	Bond Future	846.3800	0.8464	815.0900	0.8151	(3.697)	0	0	0
2013/10/29	R212	07/11/2013			Bond Future	132.1436	132.1436	132.1749	132.1749	0.024	0.0000	0.0000	21,791
2013/10/29	R212	07/11/2013	133.01	Put	Bond Future	866.3800	0.8664	835.0900	0.8351	(3.612)	0	0	0
2013/10/29	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R212	07/11/2013	133.00	Put	Bond Future	856.3800	0.8564	825.0900	0.8251	(3.654)	0	0	0
2013/10/29	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R212	06/02/2014			Bond Future	132.2407	132.2407	132.2723	132.2723	0.024	0.0000	0.0000	0
2013/10/29	R212	06/02/2014	132.99	Put	Bond Future	749.2700	0.7493	717.6800	0.7177	(4.216)	0	0	0
2013/10/29	R212	06/02/2014	133.01	Put	Bond Future	769.2700	0.7693	737.6800	0.7377	(4.106)	0	0	0
2013/10/29	R212	06/02/2014	133.00	Put	Bond Future	759.2700	0.7593	727.6800	0.7277	(4.161)	0	0	0
2013/10/29	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R213	07/11/2013	8.60	Call	Bond Future	1,015.9300	1.0159	990.4900	0.9905	(2.504)	0	0	0
2013/10/29	R213	07/11/2013			Bond Future	8.5917	87.1907	8.5858	87.2386	(0.070)	0.0000	0.0000	15,045
2013/10/29	R213	07/11/2013	8.61	Call	Bond Future	1,057.0500	1.0570	1,032.3500	1.0323	(2.337)	0	0	0
2013/10/29	R213	07/11/2013	8.59	Put	Bond Future	989.7500	0.9897	915.6800	0.9157	(7.484)	0	0	0
2013/10/29	R213	07/11/2013	8.61	Put	Bond Future	911.4300	0.9114	838.7800	0.8388	(7.971)	0	0	0
2013/10/29	R213	07/11/2013	8.60	Put	Bond Future	950.0500	0.9500	876.6600	0.8767	(7.725)	0	0	0
2013/10/29	R213	07/11/2013	8.59	Call	Bond Future	975.7700	0.9758	949.6500	0.9497	(2.677)	0	0	0
2013/10/29	R213	06/02/2014			Bond Future	8.6825	88.3376	8.6763	88.3861	(0.071)	0.0000	0.0000	0
2013/10/29	R213	06/02/2014	8.29	Put	Bond Future	5,294.1200	5.2941	5,247.7100	5.2477	(0.877)	0	0	0
2013/10/29	R213	06/02/2014	8.31	Put	Bond Future	5,187.1600	5.1872	5,141.0000	5.1410	(0.890)	0	0	0
2013/10/29	R213	06/02/2014	8.29	Call	Bond Future	2,130.9300	2.1309	2,133.0500	2.1331	0.099	0	0	0
2013/10/29	R213	06/02/2014	8.30	Put	Bond Future	5,240.4600	5.2405	5,194.1800	5.1942	(0.883)	0	0	0
2013/10/29	R213	06/02/2014	8.30	Call	Bond Future	2,159.9500	2.1600	2,162.2000	2.1622	0.104	0	0	0
2013/10/29	R213	06/02/2014	8.31	Call	Bond Future	2,189.2200	2.1892	2,191.5900	2.1916	0.108	0	0	0
2013/10/29	R213	08/05/2014	7.65	Put	Bond Future	10,781.5200	10.7815	10,734.9500	10.7349	(0.432)	0	0	0
2013/10/29	R213	08/05/2014			Bond Future	8.7694	85.9847	8.7630	86.0339	(0.073)	0.0000	0.0000	0
2013/10/29	R213	08/05/2014	7.64	Put	Bond Future	10,853.0100	10.8530	10,806.3800	10.8064	(0.430)	0	0	0
2013/10/29	R213	08/05/2014	7.66	Put	Bond Future	10,710.3100	10.7103	10,663.8000	10.6638	(0.434)	0	0	0
2013/10/29	R213	08/05/2014	7.65	Call	Bond Future	1,463.7900	1.4638	1,466.3300	1.4663	0.174	0	0	0
2013/10/29	R213	08/05/2014	7.64	Call	Bond Future	1,445.5800	1.4456	1,448.0600	1.4481	0.172	0	0	0
2013/10/29	R213	08/05/2014	7.66	Call	Bond Future	1,482.1600	1.4822	1,484.7600	1.4848	0.175	0	0	0
2013/10/29	R213	07/08/2014	8.86	Call	Bond Future	5,614.7200	5.6147	5,631.4100	5.6314	0.297	0	0	0
2013/10/29	R213	07/08/2014			Bond Future	8.8527	87.1929	8.8462	87.2426	(0.074)	0.0000	0.0000	0
2013/10/29	R213	07/08/2014	8.84	Call	Bond Future	5,540.0500	5.5400	5,556.5200	5.5565	0.297	0	0	0
2013/10/29	R213	07/08/2014	8.85	Call	Bond Future	5,577.3200	5.5773	5,593.9000	5.5939	0.297	0	0	0
2013/10/29	R213	07/08/2014	8.84	Put	Bond Future	5,636.5700	5.6366	5,603.3500	5.6034	(0.589)	0	0	0
2013/10/29	R213	07/08/2014	8.86	Put	Bond Future	5,559.3100	5.5593	5,526.3100	5.5263	(0.594)	0	0	0

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2013/10/29	R213	07/08/2014	8.85	Put	Bond Future	5,597.8300		5.5978	5,564.7200	5.5647	(0.591)	0	0	0
2013/10/29	R213	06/11/2014	8.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R213	06/11/2014	8.85	Put	Bond Future	743.2500		0.7433	692.7900	0.6928	(6.789)	0	0	0
2013/10/29	R213	06/11/2014			Bond Future	8.9490		84.8221	8.9422	84.8726	(0.076)	0.0000	0.0000	0
2013/10/29	R213	06/11/2014	8.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R213	06/11/2014	8.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R213	06/11/2014	8.84	Put	Bond Future	818.8600		0.8189	768.4000	0.7684	(6.162)	0	0	0
2013/10/29	R213	06/11/2014	8.86	Put	Bond Future	667.7300		0.6677	617.2700	0.6173	(7.557)	0	0	0
2013/10/29	R214	07/11/2013	7.80	Call	Bond Future	0.0800		0.0001	0.0400	0.0000	(50.000)	0	0	0
2013/10/29	R214	07/11/2013			Bond Future	8.9162		76.6996	8.9102	76.7477	(0.067)	0.0000	0.0000	2,427
2013/10/29	R214	07/11/2013	7.81	Call	Bond Future	0.1000		0.0001	0.0400	0.0000	(60.000)	0	0	0
2013/10/29	R214	07/11/2013	7.79	Call	Bond Future	0.0700		0.0001	0.0300	0.0000	(57.143)	0	0	0
2013/10/29	R214	07/11/2013	7.81	Put	Bond Future	9,894.6700		9.8947	9,846.5300	9.8465	(0.487)	0	0	0
2013/10/29	R214	07/11/2013	7.80	Put	Bond Future	9,993.6000		9.9936	9,945.4800	9.9455	(0.482)	0	0	0
2013/10/29	R214	07/11/2013	7.79	Put	Bond Future	10,092.7400		10.0927	10,044.6200	10.0446	(0.477)	0	0	0
2013/10/29	R214	06/02/2014			Bond Future	9.0026		77.7084	8.9965	77.7572	(0.068)	0.0000	0.0000	0
2013/10/29	R214	06/02/2014	8.99	Put	Bond Future	3,690.7600		3.6908	3,649.3200	3.6493	(1.123)	0	0	0
2013/10/29	R214	06/02/2014	9.01	Put	Bond Future	3,609.8500		3.6099	3,568.7600	3.5688	(1.138)	0	0	0
2013/10/29	R214	06/02/2014	8.99	Call	Bond Future	3,590.6200		3.5906	3,597.9100	3.5979	0.203	0	0	0
2013/10/29	R214	06/02/2014	9.00	Put	Bond Future	3,650.2100		3.6502	3,608.9400	3.6089	(1.131)	0	0	0
2013/10/29	R214	06/02/2014	9.00	Call	Bond Future	3,629.6300		3.6296	3,637.0900	3.6371	0.206	0	0	0
2013/10/29	R214	06/02/2014	9.01	Call	Bond Future	3,668.6800		3.6687	3,676.3200	3.6763	0.208	0	0	0
2013/10/29	R214	08/05/2014			Bond Future	9.0852		75.4657	9.0789	75.5151	(0.069)	0.0000	0.0000	0
2013/10/29	R214	08/05/2014	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R214	08/05/2014	8.99	Put	Bond Future	750.7200		0.7507	701.4100	0.7014	(6.568)	0	0	0
2013/10/29	R214	08/05/2014	9.01	Put	Bond Future	591.8900		0.5919	542.5800	0.5426	(8.331)	0	0	0
2013/10/29	R214	08/05/2014	9.00	Put	Bond Future	671.2400		0.6712	621.9300	0.6219	(7.346)	0	0	0
2013/10/29	R214	08/05/2014	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R214	08/05/2014	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R248	07/11/2013			Bond Future	8.9915		99.1866	8.9906	99.1966	(0.011)	0.0000	0.0000	10,220
2013/10/29	R248	07/11/2013	7.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R248	07/11/2013	7.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R248	07/11/2013	7.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R248	07/11/2013	7.86	Put	Bond Future	13,076.1400		13.0761	13,066.2100	13.0662	(0.076)	0	0	0
2013/10/29	R248	07/11/2013	7.85	Put	Bond Future	13,205.2100		13.2052	13,195.2800	13.1953	(0.075)	0	0	0
2013/10/29	R248	07/11/2013	7.84	Put	Bond Future	13,334.5400		13.3345	13,324.6100	13.3246	(0.074)	0	0	0
2013/10/29	R248	06/02/2014	9.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R248	06/02/2014			Bond Future	9.0807		100.4913	9.0797	100.5013	(0.011)	0.0000	0.0000	0
2013/10/29	R248	06/02/2014	9.10	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R248	06/02/2014	9.11	Call	Bond Future	296.9000		0.2969	306.9500	0.3070	3.385	0	0	0
2013/10/29	R248	06/02/2014	9.09	Call	Bond Future	94.5500		0.0946	104.6000	0.1046	10.629	0	0	0
2013/10/29	R248	06/02/2014	9.10	Call	Bond Future	195.8200		0.1958	205.8700	0.2059	5.132	0	0	0
2013/10/29	R248	06/02/2014	9.09	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R248	08/05/2014	9.04	Put	Bond Future	1,272.9700		1.2730	1,262.7900	1.2628	(0.800)	0	0	0
2013/10/29	R248	08/05/2014			Bond Future	9.1660		97.4169	9.1650	97.4271	(0.011)	0.0000	0.0000	0
2013/10/29	R248	08/05/2014	9.06	Put	Bond Future	1,068.9000		1.0689	1,058.7200	1.0587	(0.952)	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
2013/10/29	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R248	08/05/2014	9.05	Put	Bond Future	1,170.8400	1.1708	1,160.6600	1.1607	(0.869)	0	0	0
2013/10/29	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/29	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **354073**