



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 31/10/2013 to 31/10/2013

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
2013/10/31	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	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
2013/10/31	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	2025	07/11/2013			Bond Future	110.0008	110.0008	110.0010	110.0010	0.000	0.0000	0.0000	0
2013/10/31	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	2025	07/11/2013	110.99	Put	Bond Future	989.2500	0.9892	989.0300	0.9890	(0.022)	0	0	0
2013/10/31	2025	07/11/2013	111.01	Put	Bond Future	1,009.2500	1.0092	1,009.0300	1.0090	(0.022)	0	0	0
2013/10/31	2025	07/11/2013	111.00	Put	Bond Future	999.2500	0.9992	999.0300	0.9990	(0.022)	0	0	0
2013/10/31	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	2025	06/02/2014			Bond Future	110.3735	110.3735	110.3737	110.3737	0.000	0.0000	0.0000	0
2013/10/31	2025	06/02/2014	110.99	Put	Bond Future	616.5200	0.6165	616.3000	0.6163	(0.036)	0	0	0
2013/10/31	2025	06/02/2014	111.01	Put	Bond Future	636.5200	0.6365	636.3000	0.6363	(0.035)	0	0	0
2013/10/31	2025	06/02/2014	111.00	Put	Bond Future	626.5200	0.6265	626.3000	0.6263	(0.035)	0	0	0
2013/10/31	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	2037	07/11/2013			Bond Future	8.8828	98.6429	8.9770	97.7570	1.061	0.0000	0.0000	1,650
2013/10/31	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	2037	07/11/2013	9.43	Call	Bond Future	4,965.8700	4.9659	4,079.9900	4.0800	(17.839)	0	0	0
2013/10/31	2037	07/11/2013	9.41	Call	Bond Future	4,791.7300	4.7917	3,905.8500	3.9058	(18.488)	0	0	0
2013/10/31	2037	07/11/2013	9.42	Call	Bond Future	4,878.8700	4.8789	3,992.9900	3.9930	(18.157)	0	0	0
2013/10/31	2037	06/02/2014			Bond Future	8.9730	95.6836	9.0702	94.7860	1.083	0.0000	0.0000	0
2013/10/31	2037	06/02/2014	9.38	Call	Bond Future	3,670.0100	3.6700	2,772.3800	2.7724	(24.459)	0	0	0
2013/10/31	2037	06/02/2014	9.39	Call	Bond Future	3,757.3000	3.7573	2,859.6700	2.8597	(23.890)	0	0	0
2013/10/31	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	2037	06/02/2014	9.37	Call	Bond Future	3,582.5800	3.5826	2,684.9500	2.6850	(25.055)	0	0	0
2013/10/31	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	2037	08/05/2014			Bond Future	9.0655	96.9661	9.1657	96.0565	1.106	0.0000	0.0000	0
2013/10/31	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	2037	08/05/2014	9.38	Call	Bond Future	2,807.6100	2.8076	1,897.9700	1.8980	(32.399)	0	0	0
2013/10/31	2037	08/05/2014	9.39	Call	Bond Future	2,894.6700	2.8947	1,985.0300	1.9850	(31.425)	0	0	0
2013/10/31	2037	08/05/2014	9.37	Call	Bond Future	2,720.4100	2.7204	1,810.7700	1.8108	(33.438)	0	0	0
2013/10/31	2037	07/08/2014	9.06	Put	Bond Future	863.3500	0.8633	1,785.9500	1.7859	106.863	0	0	0
2013/10/31	2037	07/08/2014			Bond Future	9.1553	94.0714	9.2588	93.1488	1.130	0.0000	0.0000	0
2013/10/31	2037	07/08/2014	9.05	Put	Bond Future	954.6500	0.9547	1,877.2500	1.8772	96.643	0	0	0
2013/10/31	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	2037	07/08/2014	9.04	Put	Bond Future	1,046.0900	1.0461	1,968.6900	1.9687	88.195	0	0	0
2013/10/31	2038	07/11/2013			Bond Future	106.2404	106.2404	106.2421	106.2421	0.002	0.0000	0.0000	18
2013/10/31	2038	07/11/2013	109.99	Put	Bond Future	3,749.6400	3.7496	3,747.8800	3.7479	(0.047)	0	0	0
2013/10/31	2038	07/11/2013	110.00	Put	Bond Future	3,759.6400	3.7596	3,757.8800	3.7579	(0.047)	0	0	0
2013/10/31	2038	07/11/2013	110.01	Put	Bond Future	3,769.6400	3.7696	3,767.8800	3.7679	(0.047)	0	0	0

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2013/10/31	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	2038	06/02/2014	107.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	2038	06/02/2014			Bond Future	106.4271	106.4271	106.4288	106.4288	0.002	0.0000	0.0000	24
2013/10/31	2038	06/02/2014	107.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	2038	06/02/2014	106.99	Put	Bond Future	562.9200	0.5629	561.1600	0.5612	(0.313)	0	0	0
2013/10/31	2038	06/02/2014	107.01	Put	Bond Future	582.9200	0.5829	581.1600	0.5812	(0.302)	0	0	0
2013/10/31	2038	06/02/2014	106.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	2038	06/02/2014	107.00	Put	Bond Future	572.9200	0.5729	571.1600	0.5712	(0.307)	0	0	0
2013/10/31	2050	07/11/2013	109.99	Call	Bond Future	526.6000	0.5266	528.7200	0.5287	0.403	0	0	0
2013/10/31	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	2050	07/11/2013			Bond Future	110.5166	110.5166	110.5187	110.5187	0.002	0.0000	0.0000	122
2013/10/31	2050	07/11/2013	110.00	Call	Bond Future	516.6000	0.5166	518.7200	0.5187	0.410	0	0	0
2013/10/31	2050	07/11/2013	110.01	Call	Bond Future	506.6000	0.5066	508.7200	0.5087	0.418	0	0	0
2013/10/31	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	2050	06/02/2014			Bond Future	110.6239	110.6239	110.6257	110.6257	0.002	0.0000	0.0000	350
2013/10/31	2050	06/02/2014	110.00	Call	Bond Future	623.8700	0.6239	625.7300	0.6257	0.298	0	0	0
2013/10/31	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	2050	06/02/2014	110.01	Call	Bond Future	613.8700	0.6139	615.7300	0.6157	0.303	0	0	0
2013/10/31	2050	06/02/2014	109.99	Call	Bond Future	633.8700	0.6339	635.7300	0.6357	0.293	0	0	0
2013/10/31	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	AL37	07/11/2013			Index Future	415.2430	415.2430	413.7570	413.7570	(0.358)	0.0000	0.0000	0
2013/10/31	AL37	06/02/2014			Index Future	420.7040	420.7040	419.1990	419.1990	(0.358)	0.0000	0.0000	0
2013/10/31	AL37	08/05/2014			Index Future	426.3430	426.3430	424.8170	424.8170	(0.358)	0.0000	0.0000	0
2013/10/31	AL7T	07/11/2013			Index Future	492.3280	492.3280	489.3560	489.3560	(0.604)	0.0000	0.0000	0
2013/10/31	AL7T	06/02/2014			Index Future	498.8040	498.8040	495.7920	495.7920	(0.604)	0.0000	0.0000	1
2013/10/31	AL7T	08/05/2014			Index Future	505.4890	505.4890	502.4360	502.4360	(0.604)	0.0000	0.0000	0
2013/10/31	ALBI	07/11/2013			Index Future	440.8150	440.8150	438.2390	438.2390	(0.584)	0.0000	0.0000	408

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2013/10/31	ALBI	06/02/2014			Index Future	446.6130	446.6130	444.0030	444.0030	(0.584)	0.0000	0.0000	457
2013/10/31	ALBI	08/05/2014			Index Future	452.5980	452.5980	449.9530	449.9530	(0.584)	0.0000	0.0000	85
2013/10/31	ALBI	07/08/2014			Index Future	458.9570	458.9570	456.2740	456.2740	(0.585)	0.0000	0.0000	0
2013/10/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/10/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	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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2013/10/31	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/31	EL28	07/11/2013			Bond Future	111.1423		111.1423	111.1445	111.1445	0.002	0.0000	0.0000	0
2013/10/31	EL28	07/11/2013	110.00	Call	Bond Future	1,142.3400		1.1423	1,144.4900	1.1445	0.188	0	0	0
2013/10/31	EL28	07/11/2013	109.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	EL28	07/11/2013	110.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	EL28	07/11/2013	110.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	EL28	07/11/2013	110.01	Call	Bond Future	1,132.3400		1.1323	1,134.4900	1.1345	0.190	0	0	0
2013/10/31	EL28	07/11/2013	109.99	Call	Bond Future	1,152.3400		1.1523	1,154.4900	1.1545	0.187	0	0	0
2013/10/31	EL28	06/02/2014			Bond Future	112.6181		112.6181	112.6202	112.6202	0.002	0.0000	0.0000	0
2013/10/31	EL28	06/02/2014	110.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	EL28	06/02/2014	111.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	EL28	06/02/2014	111.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	EL28	06/02/2014	111.01	Call	Bond Future	1,608.0700		1.6081	1,610.2000	1.6102	0.132	0	0	0
2013/10/31	EL28	06/02/2014	110.99	Call	Bond Future	1,628.0700		1.6281	1,630.2000	1.6302	0.131	0	0	0
2013/10/31	EL28	06/02/2014	111.00	Call	Bond Future	1,618.0700		1.6181	1,620.2000	1.6202	0.132	0	0	0
2013/10/31	ES33	07/11/2013	8.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	ES33	07/11/2013			Bond Future	9.3947		84.2785	9.4887	83.5554	1.001	0.0000	0.0000	6,292
2013/10/31	ES33	07/11/2013	8.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	ES33	07/11/2013	8.51	Put	Bond Future	7,309.2800		7.3093	8,032.4500	8.0325	9.894	0	0	0
2013/10/31	ES33	07/11/2013	8.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	ES33	07/11/2013	8.49	Put	Bond Future	7,485.7100		7.4857	8,208.8800	8.2089	9.661	0	0	0
2013/10/31	ES33	07/11/2013	8.50	Put	Bond Future	7,397.4300		7.3974	8,120.6000	8.1206	9.776	0	0	0
2013/10/31	ES33	06/02/2014	9.54	Put	Bond Future	0.0000		0.0000	481.8400	0.4818	100.000	0	0	0
2013/10/31	ES33	06/02/2014			Bond Future	9.5069		85.3870	9.6040	84.6543	1.022	0.0000	0.0000	0
2013/10/31	ES33	06/02/2014	9.56	Put	Bond Future	0.0000		0.0000	330.8900	0.3309	100.000	0	0	0
2013/10/31	ES33	06/02/2014	9.54	Call	Bond Future	250.8500		0.2509	0.0000	0.0000	(100.000)	0	0	0
2013/10/31	ES33	06/02/2014	9.55	Put	Bond Future	0.0000		0.0000	406.3100	0.4063	100.000	0	0	0
2013/10/31	ES33	06/02/2014	9.55	Call	Bond Future	326.3800		0.3264	0.0000	0.0000	(100.000)	0	0	0
2013/10/31	ES33	06/02/2014	9.56	Call	Bond Future	401.8000		0.4018	0.0000	0.0000	(100.000)	0	0	0
2013/10/31	ES33	08/05/2014	9.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	ES33	08/05/2014	9.55	Put	Bond Future	502.0300		0.5020	1,244.5500	1.2445	147.904	0	0	0
2013/10/31	ES33	08/05/2014			Bond Future	9.6170		82.7489	9.7174	82.0064	1.043	0.0000	0.0000	0
2013/10/31	ES33	08/05/2014	9.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	ES33	08/05/2014	9.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	ES33	08/05/2014	9.54	Put	Bond Future	577.3200		0.5773	1,319.8400	1.3198	128.615	0	0	0
2013/10/31	ES33	08/05/2014	9.56	Put	Bond Future	426.8400		0.4268	1,169.3600	1.1694	173.957	0	0	0
2013/10/31	GOVI	07/11/2013			GOVI	440.3020		440.3020	437.7690	437.7690	(0.575)	0.0000	0.0000	144
2013/10/31	GOVI	07/11/2013	446.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	GOVI	07/11/2013	445.99	Put	GOVI	56,880.0000		5.6880	82,210.0000	8.2210	44.532	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
2013/10/31	GOVI	07/11/2013	446.01	Put	GOVI	57,080.0000	5.7080	82,410.0000	8.2410	44.376	0	0	0
2013/10/31	GOVI	07/11/2013	446.00	Put	GOVI	56,980.0000	5.6980	82,310.0000	8.2310	44.454	0	0	0
2013/10/31	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	GOVI	06/02/2014	439.99	Call	GOVI	61,030.0000	6.1030	35,370.0000	3.5370	(42.045)	0	0	0
2013/10/31	GOVI	06/02/2014			GOVI	446.0930	446.0930	443.5270	443.5270	(0.575)	0.0000	0.0000	269
2013/10/31	GOVI	06/02/2014	440.00	Call	GOVI	60,930.0000	6.0930	35,270.0000	3.5270	(42.114)	0	0	0
2013/10/31	GOVI	06/02/2014	440.01	Call	GOVI	60,830.0000	6.0830	35,170.0000	3.5170	(42.183)	0	0	0
2013/10/31	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	GOVI	08/05/2014	442.00	Call	GOVI	100,720.0000	10.0720	74,710.0000	7.4710	(25.824)	0	0	0
2013/10/31	GOVI	08/05/2014			GOVI	452.0720	452.0720	449.4710	449.4710	(0.575)	0.0000	0.0000	0
2013/10/31	GOVI	08/05/2014	442.01	Call	GOVI	100,620.0000	10.0620	74,610.0000	7.4610	(25.850)	0	0	0
2013/10/31	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	GOVI	08/05/2014	441.99	Call	GOVI	100,820.0000	10.0820	74,810.0000	7.4810	(25.798)	0	0	0
2013/10/31	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	GOVI	07/08/2014			GOVI	458.4230	458.4230	455.7850	455.7850	(0.575)	0.0000	0.0000	0
2013/10/31	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	GOVI	07/08/2014	459.99	Put	GOVI	15,670.0000	1.5670	42,050.0000	4.2050	168.347	0	0	0
2013/10/31	GOVI	07/08/2014	460.01	Put	GOVI	15,870.0000	1.5870	42,250.0000	4.2250	166.226	0	0	0
2013/10/31	GOVI	07/08/2014	460.00	Put	GOVI	15,770.0000	1.5770	42,150.0000	4.2150	167.280	0	0	0
2013/10/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/10/31	IGOV	07/11/2013			Index Future	198.1030	198.1030	198.1520	198.1520	0.025	0.0000	0.0000	519
2013/10/31	IGOV	06/02/2014			Index Future	200.7330	200.7330	200.7830	200.7830	0.025	0.0000	0.0000	1,001
2013/10/31	IGOV	08/05/2014			Index Future	203.4480	203.4480	203.4980	203.4980	0.025	0.0000	0.0000	0
2013/10/31	ILBI	07/11/2013			Index Future	536.8060	536.8060	536.8060	536.8060	0.000	0.0000	0.0000	0
2013/10/31	ILBI	06/02/2014			Index Future	544.0360	544.0360	544.0360	544.0360	0.000	0.0000	0.0000	186
2013/10/31	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/10/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/10/31	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/10/31	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/10/31	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/10/31	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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2013/10/31	JBAF	20/11/2013			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	100
2013/10/31	JBAF	18/12/2013			Jibar Tradeable Future	5.1600	94.8400	5.1700	94.8300	0.194	0.0000	0.0000	1,500
2013/10/31	JBAF	15/01/2014			Jibar Tradeable Future	5.1800	94.8200	5.1900	94.8100	0.193	0.0000	0.0000	1,000
2013/10/31	JBAF	19/02/2014			Jibar Tradeable Future	5.2200	94.7800	5.2500	94.7500	0.575	0.0000	0.0000	0
2013/10/31	JBAF	19/03/2014			Jibar Tradeable Future	5.2800	94.7200	5.3500	94.6500	1.326	0.0000	0.0000	400
2013/10/31	JBAF	16/04/2014			Jibar Tradeable Future	5.3300	94.6700	5.4100	94.5900	1.501	0.0000	0.0000	0
2013/10/31	JBAF	18/06/2014			Jibar Tradeable Future	5.4900	94.5100	5.5900	94.4100	1.821	0.0000	0.0000	1,000
2013/10/31	JBAF	17/09/2014			Jibar Tradeable Future	5.7700	94.2300	5.8900	94.1100	2.080	0.0000	0.0000	1,000
2013/10/31	JBAF	17/12/2014			Jibar Tradeable Future	6.0000	94.0000	6.1200	93.8800	2.000	0.0000	0.0000	0
2013/10/31	JBAF	18/03/2015			Jibar Tradeable Future	6.2500	93.7500	6.3700	93.6300	1.920	0.0000	0.0000	150
2013/10/31	JBAF	17/06/2015			Jibar Tradeable Future	6.5000	93.5000	6.6400	93.3600	2.154	0.0000	0.0000	2,000
2013/10/31	JBAF	16/09/2015			Jibar Tradeable Future	6.7600	93.2400	6.9100	93.0900	2.219	0.0000	0.0000	0
2013/10/31	R023	07/11/2013	6.50	Put	Bond Future	6,887.5500	6.8875	7,549.4200	7.5494	9.610	0	0	0
2013/10/31	R023	07/11/2013			Bond Future	7.4875	103.2818	7.5868	102.6200	1.327	0.0000	0.0000	11,587
2013/10/31	R023	07/11/2013	6.49	Put	Bond Future	6,960.2800	6.9603	7,622.1500	7.6222	9.509	0	0	0
2013/10/31	R023	07/11/2013	6.51	Put	Bond Future	6,814.8700	6.8149	7,476.7400	7.4767	9.712	0	0	0
2013/10/31	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R023	06/02/2014			Bond Future	7.5743	104.6403	7.6778	103.9697	1.365	0.0000	0.0000	1,367
2013/10/31	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R023	06/02/2014	7.84	Call	Bond Future	1,711.1000	1.7111	1,040.5200	1.0405	(39.190)	0	0	0
2013/10/31	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R023	06/02/2014	7.85	Call	Bond Future	1,774.7800	1.7748	1,104.2000	1.1042	(37.784)	0	0	0
2013/10/31	R023	06/02/2014	7.86	Call	Bond Future	1,838.4200	1.8384	1,167.8400	1.1678	(36.476)	0	0	0
2013/10/31	R023	08/05/2014			Bond Future	7.6575	102.1256	7.7651	101.4460	1.405	0.0000	0.0000	0
2013/10/31	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R023	08/05/2014	7.59	Put	Bond Future	429.0800	0.4291	1,108.6800	1.1087	158.385	0	0	0
2013/10/31	R023	08/05/2014	7.61	Put	Bond Future	301.6300	0.3016	981.2300	0.9812	225.309	0	0	0
2013/10/31	R023	08/05/2014	7.60	Put	Bond Future	365.3300	0.3653	1,044.9300	1.0449	186.024	0	0	0
2013/10/31	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R157	07/11/2013			Bond Future	5.7773	115.4400	5.8674	115.2712	1.560	0.0000	0.0000	26,866
2013/10/31	R157	07/11/2013	5.60	Call	Bond Future	51.5300	0.0515	18.9500	0.0190	(63.225)	0	0	0
2013/10/31	R157	07/11/2013	5.59	Put	Bond Future	399.3600	0.3994	537.7200	0.5377	34.645	0	0	0
2013/10/31	R157	07/11/2013	5.61	Put	Bond Future	369.8900	0.3699	503.9400	0.5039	36.241	0	0	0
2013/10/31	R157	07/11/2013	5.60	Put	Bond Future	384.5000	0.3845	520.7500	0.5208	35.436	0	0	0
2013/10/31	R157	07/11/2013	5.61	Call	Bond Future	55.7400	0.0557	20.9600	0.0210	(62.397)	0	0	0
2013/10/31	R157	07/11/2013	5.59	Call	Bond Future	47.5700	0.0476	17.1000	0.0171	(64.053)	0	0	0
2013/10/31	R157	06/02/2014	5.64	Call	Bond Future	383.2700	0.3833	316.9400	0.3169	(17.306)	0	0	0
2013/10/31	R157	06/02/2014	5.65	Put	Bond Future	742.0500	0.7420	846.0100	0.8460	14.010	0	0	0
2013/10/31	R157	06/02/2014			Bond Future	5.8679	116.9584	5.9741	116.7873	1.810	0.0000	0.0000	1,113
2013/10/31	R157	06/02/2014	5.65	Call	Bond Future	389.8900	0.3899	322.7800	0.3228	(17.213)	0	0	0
2013/10/31	R157	06/02/2014	5.66	Call	Bond Future	396.5900	0.3966	328.6800	0.3287	(17.123)	0	0	0
2013/10/31	R157	06/02/2014	5.64	Put	Bond Future	751.6300	0.7516	856.3700	0.8564	13.935	0	0	0

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2013/10/31	R157	06/02/2014	5.66	Put	Bond Future	732.5600	0.7326	835.7200	0.8357	14.082	0	0	0
2013/10/31	R157	08/05/2014	5.20	Call	Bond Future	257.4300	0.2574	213.3100	0.2133	(17.139)	0	0	0
2013/10/31	R157	08/05/2014			Bond Future	5.9582	111.7174	6.0860	111.5440	2.146	0.0000	0.0000	0
2013/10/31	R157	08/05/2014	5.21	Call	Bond Future	261.2800	0.2613	216.6700	0.2167	(17.074)	0	0	0
2013/10/31	R157	08/05/2014	5.19	Call	Bond Future	253.6100	0.2536	209.9900	0.2100	(17.200)	0	0	0
2013/10/31	R157	08/05/2014	5.20	Put	Bond Future	1,293.8600	1.2939	1,423.1400	1.4231	9.992	0	0	0
2013/10/31	R157	08/05/2014	5.19	Put	Bond Future	1,303.8000	1.3038	1,433.5800	1.4336	9.954	0	0	0
2013/10/31	R157	08/05/2014	5.21	Put	Bond Future	1,283.9500	1.2840	1,412.7400	1.4127	10.031	0	0	0
2013/10/31	R157	07/08/2014	6.76	Put	Bond Future	422.5800	0.4226	482.5800	0.4826	14.198	0	0	0
2013/10/31	R157	07/08/2014			Bond Future	6.0149	113.2885	6.1745	113.1125	2.653	0.0000	0.0000	0
2013/10/31	R157	07/08/2014	6.75	Put	Bond Future	425.9100	0.4259	486.2700	0.4863	14.172	0	0	0
2013/10/31	R157	07/08/2014	6.74	Call	Bond Future	1,225.8300	1.2258	1,110.5100	1.1105	(9.408)	0	0	0
2013/10/31	R157	07/08/2014	6.75	Call	Bond Future	1,233.3900	1.2334	1,117.7100	1.1177	(9.379)	0	0	0
2013/10/31	R157	07/08/2014	6.76	Call	Bond Future	1,240.9800	1.2410	1,124.9400	1.1249	(9.351)	0	0	0
2013/10/31	R157	07/08/2014	6.74	Put	Bond Future	429.2700	0.4293	489.9900	0.4900	14.145	0	0	0
2013/10/31	R157	06/11/2014	6.19	Put	Bond Future	18.8900	0.0189	197.1300	0.1971	943.568	0	0	0
2013/10/31	R157	06/11/2014			Bond Future	6.2122	107.9971	6.4221	107.8189	3.378	0.0000	0.0000	0
2013/10/31	R157	06/11/2014	6.21	Put	Bond Future	1.8800	0.0019	180.1200	0.1801	9480.851	0	0	0
2013/10/31	R157	06/11/2014	6.20	Put	Bond Future	10.3800	0.0104	188.6200	0.1886	1717.148	0	0	0
2013/10/31	R157	06/11/2014	6.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R157	06/11/2014	6.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R157	06/11/2014	6.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R186	07/11/2013	8.16	Put	Bond Future	178.5100	0.1785	326.7500	0.3267	83.043	0	0	0
2013/10/31	R186	07/11/2013	9.00	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	1,200
2013/10/31	R186	07/11/2013			Bond Future	7.9025	125.0810	8.0068	124.1236	1.320	0.0000	0.0000	55,291
2013/10/31	R186	07/11/2013	6.50	Put	Bond Future	13,964.4400	13.9644	14,921.9100	14.9219	6.856	0	0	0
2013/10/31	R186	07/11/2013	8.15	Put	Bond Future	192.5000	0.1925	350.3800	0.3504	82.016	0	0	0
2013/10/31	R186	07/11/2013	6.75	Put	Bond Future	11,318.0300	11.3180	12,275.5000	12.2755	8.460	0	0	0
2013/10/31	R186	07/11/2013	8.14	Call	Bond Future	2,371.2500	2.3713	1,581.7000	1.5817	(33.297)	0	0	0
2013/10/31	R186	07/11/2013	8.50	Call	Bond Future	5,348.9800	5.3490	4,399.2900	4.3993	(17.755)	0	0	0
2013/10/31	R186	07/11/2013	8.75	Call	Bond Future	7,478.7900	7.4788	6,521.6400	6.5216	(12.798)	0	0	0
2013/10/31	R186	07/11/2013	8.25	Put	Bond Future	86.3900	0.0864	165.6100	0.1656	91.700	0	0	0
2013/10/31	R186	07/11/2013	8.00	Call	Bond Future	1,423.0600	1.4231	813.4700	0.8135	(42.837)	0	0	1,000
2013/10/31	R186	07/11/2013	8.15	Call	Bond Future	2,446.3000	2.4463	1,646.7100	1.6467	(32.686)	0	0	0
2013/10/31	R186	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,290
2013/10/31	R186	07/11/2013	8.16	Call	Bond Future	2,522.1300	2.5221	1,712.9000	1.7129	(32.085)	0	0	0
2013/10/31	R186	07/11/2013	8.00	Put	Bond Future	528.1100	0.5281	875.9900	0.8760	65.873	0	0	0
2013/10/31	R186	07/11/2013	8.75	Put	Bond Future	0.3100	0.0003	0.6300	0.0006	103.226	0	0	1,030
2013/10/31	R186	07/11/2013	9.00	Call	Bond Future	9,559.8600	9.5599	8,602.3900	8.6024	(10.016)	0	0	0
2013/10/31	R186	07/11/2013	8.25	Call	Bond Future	3,234.1500	3.2342	2,355.9000	2.3559	(27.156)	0	0	0
2013/10/31	R186	07/11/2013	6.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2013/10/31	R186	07/11/2013	8.14	Put	Bond Future	207.3700	0.2074	375.2900	0.3753	80.976	0	0	0
2013/10/31	R186	07/11/2013	8.50	Put	Bond Future	7.3000	0.0073	15.0800	0.0151	106.575	0	0	4,000
2013/10/31	R186	06/02/2014	8.75	Put	Bond Future	1,045.9300	1.0459	1,248.7400	1.2487	19.390	0	0	250
2013/10/31	R186	06/02/2014			Bond Future	7.9882	121.4368	8.0963	120.4667	1.353	0.0000	0.0000	1,605
2013/10/31	R186	06/02/2014	7.75	Call	Bond Future	2,397.3100	2.3973	2,003.6200	2.0036	(16.422)	0	0	0
2013/10/31	R186	06/02/2014	7.74	Put	Bond Future	4,631.1100	4.6311	5,211.6200	5.2116	12.535	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
2013/10/31	R186	06/02/2014	7.76	Put	Bond Future	4,519.0300	4.5190	5,091.2800	5.0913	12.663	0	0	0
2013/10/31	R186	06/02/2014	8.75	Call	Bond Future	7,655.7600	7.6558	6,888.4800	6.8885	(10.022)	0	0	0
2013/10/31	R186	06/02/2014	7.75	Put	Bond Future	4,574.7200	4.5747	5,151.1200	5.1511	12.600	0	0	0
2013/10/31	R186	06/02/2014	7.76	Call	Bond Future	2,434.1300	2.4341	2,036.2900	2.0363	(16.344)	0	0	0
2013/10/31	R186	06/02/2014	7.74	Call	Bond Future	2,361.1000	2.3611	1,971.5200	1.9715	(16.500)	0	0	0
2013/10/31	R186	08/05/2014	7.50	Put	Bond Future	7,862.5100	7.8625	8,506.2400	8.5062	8.187	0	0	0
2013/10/31	R186	08/05/2014			Bond Future	8.0755	123.0643	8.1875	122.0813	1.387	0.0000	0.0000	540
2013/10/31	R186	08/05/2014	7.09	Put	Bond Future	10,717.0400	10.7170	11,469.5600	11.4696	7.022	0	0	0
2013/10/31	R186	08/05/2014	7.10	Call	Bond Future	1,579.6000	1.5796	1,346.6000	1.3466	(14.751)	0	0	0
2013/10/31	R186	08/05/2014	8.50	Call	Bond Future	6,837.0200	6.8370	6,211.8500	6.2118	(9.144)	0	0	0
2013/10/31	R186	08/05/2014	7.11	Call	Bond Future	1,601.5600	1.6016	1,366.1000	1.3661	(14.702)	0	0	0
2013/10/31	R186	08/05/2014	7.09	Call	Bond Future	1,557.8500	1.5578	1,327.3000	1.3273	(14.799)	0	0	0
2013/10/31	R186	08/05/2014	8.50	Put	Bond Future	3,170.3800	3.1704	3,528.2800	3.5283	11.289	0	0	1,933
2013/10/31	R186	08/05/2014	7.11	Put	Bond Future	10,565.3800	10.5654	11,312.9900	11.3130	7.076	0	0	0
2013/10/31	R186	08/05/2014	7.50	Call	Bond Future	2,628.1400	2.6281	2,288.8000	2.2888	(12.912)	0	0	1,933
2013/10/31	R186	08/05/2014	7.10	Put	Bond Future	10,641.0500	10.6411	11,391.1200	11.3911	7.049	0	0	0
2013/10/31	R186	07/08/2014	8.31	Call	Bond Future	6,273.9100	6.2739	5,718.9500	5.7189	(8.846)	0	0	0
2013/10/31	R186	07/08/2014			Bond Future	8.1567	119.5026	8.2728	118.5055	1.423	0.0000	0.0000	0
2013/10/31	R186	07/08/2014	8.92	Put	Bond Future	2,985.3800	2.9854	3,291.6700	3.2917	10.260	0	0	840
2013/10/31	R186	07/08/2014	8.29	Call	Bond Future	6,182.6900	6.1827	5,632.5500	5.6325	(8.898)	0	0	0
2013/10/31	R186	07/08/2014	8.30	Call	Bond Future	6,228.2200	6.2282	5,675.6700	5.6757	(8.872)	0	0	0
2013/10/31	R186	07/08/2014	8.29	Put	Bond Future	5,039.0300	5.0390	5,486.0100	5.4860	8.870	0	0	0
2013/10/31	R186	07/08/2014	8.31	Put	Bond Future	4,959.9700	4.9600	5,402.1300	5.4021	8.915	0	0	0
2013/10/31	R186	07/08/2014	8.92	Call	Bond Future	9,330.9600	9.3310	8,640.1300	8.6401	(7.404)	0	0	0
2013/10/31	R186	07/08/2014	8.30	Put	Bond Future	4,999.3800	4.9994	5,443.9500	5.4439	8.893	0	0	0
2013/10/31	R186	06/11/2014	8.15	Put	Bond Future	857.0000	0.8570	1,867.3500	1.8674	117.894	0	0	0
2013/10/31	R186	06/11/2014	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R186	06/11/2014			Bond Future	8.2510	121.1020	8.3714	120.0916	1.459	0.0000	0.0000	0
2013/10/31	R186	06/11/2014	8.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R186	06/11/2014	8.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R186	06/11/2014	8.14	Put	Bond Future	942.3100	0.9423	1,952.6600	1.9527	107.221	0	0	0
2013/10/31	R186	06/11/2014	8.16	Put	Bond Future	771.7800	0.7718	1,782.1300	1.7821	130.912	0	0	0
2013/10/31	R197	07/11/2013			Bond Future	280.8695	280.8695	280.8683	280.8683	0.000	0.0000	0.0000	2,049
2013/10/31	R197	07/11/2013	279.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R197	07/11/2013	280.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R197	07/11/2013	280.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R197	07/11/2013	279.99	Call	Bond Future	879.4600	0.8795	878.3400	0.8783	(0.127)	0	0	0
2013/10/31	R197	07/11/2013	280.00	Call	Bond Future	869.4600	0.8695	868.3400	0.8683	(0.129)	0	0	0
2013/10/31	R197	07/11/2013	280.01	Call	Bond Future	859.4600	0.8595	858.3400	0.8583	(0.130)	0	0	0
2013/10/31	R197	06/02/2014			Bond Future	278.9530	278.9530	278.9519	278.9519	0.000	0.0000	0.0000	0
2013/10/31	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R197	06/02/2014	279.99	Put	Bond Future	1,037.0200	1.0370	1,038.1300	1.0381	0.107	0	0	0
2013/10/31	R197	06/02/2014	280.01	Put	Bond Future	1,057.0200	1.0570	1,058.1300	1.0581	0.105	0	0	0
2013/10/31	R197	06/02/2014	280.00	Put	Bond Future	1,047.0200	1.0470	1,048.1300	1.0481	0.106	0	0	0
2013/10/31	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	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
2013/10/31	R201	07/11/2013	4.79	Put	Bond Future	122.0100	0.1220	113.6900	0.1137	(6.819)	0	0	0
2013/10/31	R201	07/11/2013			Bond Future	4.8410	107.5967	4.8371	107.6010	(0.082)	0.0000	0.0000	0
2013/10/31	R201	07/11/2013	4.80	Put	Bond Future	115.6000	0.1156	107.3000	0.1073	(7.180)	0	0	0
2013/10/31	R201	07/11/2013	4.81	Put	Bond Future	109.4100	0.1094	101.1300	0.1011	(7.568)	0	0	0
2013/10/31	R201	07/11/2013	4.79	Call	Bond Future	65.8900	0.0659	61.9400	0.0619	(5.995)	0	0	0
2013/10/31	R201	07/11/2013	4.80	Call	Bond Future	70.4800	0.0705	66.5500	0.0666	(5.576)	0	0	0
2013/10/31	R201	07/11/2013	4.81	Call	Bond Future	75.2900	0.0753	71.3800	0.0714	(5.193)	0	0	0
2013/10/31	R201	06/02/2014	5.24	Put	Bond Future	100.7800	0.1008	98.6100	0.0986	(2.153)	0	0	0
2013/10/31	R201	06/02/2014			Bond Future	4.6994	104.6040	4.6943	104.6084	(0.110)	0.0000	0.0000	0
2013/10/31	R201	06/02/2014	5.26	Put	Bond Future	96.7800	0.0968	94.6500	0.0946	(2.201)	0	0	0
2013/10/31	R201	06/02/2014	5.24	Call	Bond Future	561.3300	0.5613	563.5700	0.5636	0.399	0	0	0
2013/10/31	R201	06/02/2014	5.25	Put	Bond Future	98.6800	0.0987	96.5300	0.0965	(2.179)	0	0	0
2013/10/31	R201	06/02/2014	5.25	Call	Bond Future	567.7200	0.5677	569.9800	0.5700	0.398	0	0	0
2013/10/31	R201	06/02/2014	5.26	Call	Bond Future	574.3100	0.5743	576.5900	0.5766	0.397	0	0	0
2013/10/31	R201	08/05/2014			Bond Future	4.4028	106.0060	4.3955	106.0104	(0.165)	0.0000	0.0000	0
2013/10/31	R201	08/05/2014	4.75	Call	Bond Future	424.7100	0.4247	426.6300	0.4266	0.452	0	0	0
2013/10/31	R201	08/05/2014	4.76	Call	Bond Future	428.3900	0.4284	430.3200	0.4303	0.451	0	0	0
2013/10/31	R201	08/05/2014	4.74	Call	Bond Future	420.7500	0.4208	422.6500	0.4227	0.452	0	0	0
2013/10/31	R201	08/05/2014	4.76	Put	Bond Future	211.4800	0.2115	208.9900	0.2090	(1.177)	0	0	0
2013/10/31	R201	08/05/2014	4.75	Put	Bond Future	213.8600	0.2139	211.3600	0.2114	(1.169)	0	0	0
2013/10/31	R201	08/05/2014	4.74	Put	Bond Future	215.9600	0.2160	213.4400	0.2134	(1.167)	0	0	0
2013/10/31	R201	07/08/2014	5.31	Put	Bond Future	45.6100	0.0456	44.7600	0.0448	(1.864)	0	0	0
2013/10/31	R201	07/08/2014			Bond Future	3.4830	103.0864	3.4713	103.0907	(0.338)	0.0000	0.0000	0
2013/10/31	R201	07/08/2014	5.30	Put	Bond Future	46.1400	0.0461	45.2700	0.0453	(1.886)	0	0	0
2013/10/31	R201	07/08/2014	5.31	Call	Bond Future	708.9100	0.7089	712.3600	0.7124	0.487	0	0	0
2013/10/31	R201	07/08/2014	5.29	Call	Bond Future	702.7500	0.7028	706.1800	0.7062	0.488	0	0	0
2013/10/31	R201	07/08/2014	5.30	Call	Bond Future	705.8400	0.7058	709.2700	0.7093	0.486	0	0	0
2013/10/31	R201	07/08/2014	5.29	Put	Bond Future	46.6600	0.0467	45.7900	0.0458	(1.865)	0	0	0
2013/10/31	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R202	07/11/2013			Bond Future	208.9095	208.9095	208.9120	208.9120	0.001	0.0000	0.0000	43,395
2013/10/31	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R202	07/11/2013	208.99	Put	Bond Future	80.5100	0.0805	78.0300	0.0780	(3.080)	0	0	0
2013/10/31	R202	07/11/2013	209.01	Put	Bond Future	100.5100	0.1005	98.0300	0.0980	(2.467)	0	0	0
2013/10/31	R202	07/11/2013	209.00	Put	Bond Future	90.5100	0.0905	88.0300	0.0880	(2.740)	0	0	0
2013/10/31	R202	06/02/2014	208.99	Put	Bond Future	305.4800	0.3055	303.0100	0.3030	(0.809)	0	0	0
2013/10/31	R202	06/02/2014			Bond Future	208.6845	208.6845	208.6870	208.6870	0.001	0.0000	0.0000	24
2013/10/31	R202	06/02/2014	209.01	Put	Bond Future	325.4800	0.3255	323.0100	0.3230	(0.759)	0	0	0
2013/10/31	R202	06/02/2014	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R202	06/02/2014	209.00	Put	Bond Future	315.4800	0.3155	313.0100	0.3130	(0.783)	0	0	0
2013/10/31	R202	06/02/2014	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R202	06/02/2014	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R203	07/11/2013	6.01	Call	Bond Future	4.0800	0.0041	0.7800	0.0008	(80.882)	0	0	0
2013/10/31	R203	07/11/2013			Bond Future	6.4682	107.2811	6.5426	107.0229	1.150	0.0000	0.0000	19,563
2013/10/31	R203	07/11/2013	5.99	Call	Bond Future	3.1000	0.0031	0.5600	0.0006	(81.935)	0	0	0
2013/10/31	R203	07/11/2013	5.71	Put	Bond Future	2,676.0800	2.6761	2,934.3100	2.9343	9.650	0	0	0

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2013/10/31	R203	07/11/2013	6.00	Call	Bond Future		3.5600	0.0036	0.6600	0.0007	(81.461)	0	0	0
2013/10/31	R203	07/11/2013	571.00	Call	Bond Future	105,051.6300		105.0516	104,793.3700	104.7934	(0.246)	0	0	0
2013/10/31	R203	07/11/2013	5.99	Put	Bond Future		1,681.3800	1.6814	1,937.1000	1.9371	15.209	0	0	0
2013/10/31	R203	07/11/2013	6.01	Put	Bond Future		1,611.5200	1.6115	1,866.4800	1.8665	15.821	0	0	0
2013/10/31	R203	07/11/2013	571.00	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R203	07/11/2013	5.71	Call	Bond Future		0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	15
2013/10/31	R203	07/11/2013	6.00	Put	Bond Future		1,646.4100	1.6464	1,901.7700	1.9018	15.510	0	0	0
2013/10/31	R203	06/02/2014			Bond Future		6.5662	108.6922	6.6467	108.4305	1.226	0.0000	0.0000	1,625
2013/10/31	R203	06/02/2014	6.14	Put	Bond Future		1,870.7700	1.8708	2,055.1300	2.0551	9.855	0	0	0
2013/10/31	R203	06/02/2014	5.95	Put	Bond Future		2,339.6600	2.3397	2,544.9600	2.5450	8.775	0	0	0
2013/10/31	R203	06/02/2014	6.84	Put	Bond Future		652.9000	0.6529	747.5000	0.7475	14.489	0	0	0
2013/10/31	R203	06/02/2014	6.16	Put	Bond Future		1,824.8200	1.8248	2,006.8000	2.0068	9.972	0	0	0
2013/10/31	R203	06/02/2014	6.15	Put	Bond Future		1,847.7100	1.8477	2,030.8900	2.0309	9.914	0	0	0
2013/10/31	R203	06/02/2014	6.84	Call	Bond Future		1,539.2900	1.5393	1,372.2200	1.3722	(10.854)	0	0	13
2013/10/31	R203	06/02/2014	6.16	Call	Bond Future		492.6200	0.4926	412.9300	0.4129	(16.177)	0	0	0
2013/10/31	R203	06/02/2014	5.95	Call	Bond Future		310.6300	0.3106	254.2600	0.2543	(18.147)	0	0	16
2013/10/31	R203	06/02/2014	6.14	Call	Bond Future		472.4400	0.4724	395.1300	0.3951	(16.364)	0	0	0
2013/10/31	R203	06/02/2014	6.15	Call	Bond Future		482.4500	0.4824	403.9600	0.4040	(16.269)	0	0	0
2013/10/31	R203	08/05/2014	5.76	Call	Bond Future		399.0500	0.3991	343.4500	0.3434	(13.933)	0	0	0
2013/10/31	R203	08/05/2014	6.84	Call	Bond Future		1,668.7900	1.6688	1,518.6400	1.5186	(8.998)	0	0	13
2013/10/31	R203	08/05/2014	7.40	Put	Bond Future		566.1900	0.5662	635.1300	0.6351	12.176	0	0	0
2013/10/31	R203	08/05/2014	5.74	Call	Bond Future		386.2800	0.3863	332.0700	0.3321	(14.034)	0	0	0
2013/10/31	R203	08/05/2014			Bond Future		6.6638	105.9882	6.7512	105.7230	1.313	0.0000	0.0000	0
2013/10/31	R203	08/05/2014	5.76	Put	Bond Future		3,188.6300	3.1886	3,398.2500	3.3982	6.574	0	0	0
2013/10/31	R203	08/05/2014	6.84	Put	Bond Future		1,135.2700	1.1353	1,250.3400	1.2503	10.136	0	0	0
2013/10/31	R203	08/05/2014	5.75	Put	Bond Future		3,213.4800	3.2135	3,423.8000	3.4238	6.545	0	0	0
2013/10/31	R203	08/05/2014	5.74	Put	Bond Future		3,238.6200	3.2386	3,449.6300	3.4496	6.515	0	0	0
2013/10/31	R203	08/05/2014	7.40	Call	Bond Future		2,772.9400	2.7729	2,576.6600	2.5767	(7.078)	0	0	16
2013/10/31	R203	08/05/2014	5.75	Call	Bond Future		392.5200	0.3925	337.6200	0.3376	(13.987)	0	0	0
2013/10/31	R203	07/08/2014	7.30	Call	Bond Future		2,489.8600	2.4899	2,313.9300	2.3139	(7.066)	0	0	0
2013/10/31	R203	07/08/2014			Bond Future		6.7495	107.4782	6.8450	107.2090	1.416	0.0000	0.0000	0
2013/10/31	R203	07/08/2014	7.31	Call	Bond Future		2,508.0100	2.5080	2,331.4000	2.3314	(7.042)	0	0	0
2013/10/31	R203	07/08/2014	6.84	Put	Bond Future		1,462.9200	1.4629	1,589.4400	1.5894	8.648	0	0	0
2013/10/31	R203	07/08/2014	7.29	Put	Bond Future		960.8200	0.9608	1,054.7100	1.0547	9.772	0	0	0
2013/10/31	R203	07/08/2014	7.31	Put	Bond Future		941.6800	0.9417	1,034.2100	1.0342	9.826	0	0	0
2013/10/31	R203	07/08/2014	7.29	Call	Bond Future		2,471.7700	2.4718	2,296.5200	2.2965	(7.090)	0	0	0
2013/10/31	R203	07/08/2014	7.30	Put	Bond Future		951.2100	0.9512	1,044.4200	1.0444	9.799	0	0	0
2013/10/31	R203	07/08/2014	6.84	Call	Bond Future		1,717.9200	1.7179	1,575.3000	1.5753	(8.302)	0	0	30
2013/10/31	R203	06/11/2014	6.86	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R203	06/11/2014			Bond Future		6.8839	104.7570	6.9890	104.4844	1.526	0.0000	0.0000	0
2013/10/31	R203	06/11/2014	6.84	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R203	06/11/2014	6.85	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R203	06/11/2014	6.84	Put	Bond Future		114.2300	0.1142	386.8400	0.3868	238.650	0	0	0
2013/10/31	R203	06/11/2014	6.86	Put	Bond Future		62.1900	0.0622	334.8000	0.3348	438.350	0	0	0
2013/10/31	R203	06/11/2014	6.85	Put	Bond Future		88.2100	0.0882	360.8200	0.3608	309.047	0	0	0
2013/10/31	R204	07/11/2013			Bond Future		6.7225	108.5818	6.8070	108.2107	1.256	0.0000	0.0000	30,043
2013/10/31	R204	07/11/2013	7.00	Put	Bond Future		50.4800	0.0505	88.0800	0.0881	74.485	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
2013/10/31	R204	07/11/2013	6.29	Put	Bond Future	1,934.4200	1.9344	2,298.8500	2.2988	18.839	0	0	0
2013/10/31	R204	07/11/2013	6.31	Put	Bond Future	1,846.7200	1.8467	2,209.4000	2.2094	19.639	0	0	0
2013/10/31	R204	07/11/2013	6.29	Call	Bond Future	8.2600	0.0083	1.5400	0.0015	(81.356)	0	0	0
2013/10/31	R204	07/11/2013	6.30	Put	Bond Future	1,890.5000	1.8905	2,254.0900	2.2541	19.232	0	0	0
2013/10/31	R204	07/11/2013	7.00	Call	Bond Future	1,264.0500	1.2641	930.5000	0.9305	(26.387)	0	0	0
2013/10/31	R204	07/11/2013	6.30	Call	Bond Future	9.3600	0.0094	1.8000	0.0018	(80.769)	0	0	0
2013/10/31	R204	07/11/2013	6.31	Call	Bond Future	10.5800	0.0106	2.1100	0.0021	(80.057)	0	0	0
2013/10/31	R204	06/02/2014	6.39	Call	Bond Future	660.6000	0.6606	546.3700	0.5464	(17.292)	0	0	0
2013/10/31	R204	06/02/2014			Bond Future	6.8103	105.9799	6.9001	105.6039	1.318	0.0000	0.0000	2,624
2013/10/31	R204	06/02/2014	6.41	Call	Bond Future	687.1500	0.6872	569.5900	0.5696	(17.108)	0	0	0
2013/10/31	R204	06/02/2014	6.40	Call	Bond Future	673.7800	0.6738	557.8900	0.5579	(17.200)	0	0	0
2013/10/31	R204	06/02/2014	6.39	Put	Bond Future	2,443.6700	2.4437	2,705.5000	2.7055	10.715	0	0	0
2013/10/31	R204	06/02/2014	6.41	Put	Bond Future	2,384.5400	2.3845	2,643.0400	2.6430	10.841	0	0	0
2013/10/31	R204	06/02/2014	6.40	Put	Bond Future	2,414.0000	2.4140	2,674.1700	2.6742	10.778	0	0	0
2013/10/31	R204	08/05/2014			Bond Future	6.9025	107.4003	6.9982	107.0192	1.386	0.0000	0.0000	0
2013/10/31	R204	08/05/2014	6.05	Call	Bond Future	604.8200	0.6048	517.5000	0.5175	(14.437)	0	0	0
2013/10/31	R204	08/05/2014	6.06	Call	Bond Future	614.4900	0.6145	526.1000	0.5261	(14.384)	0	0	0
2013/10/31	R204	08/05/2014	6.04	Call	Bond Future	595.2600	0.5953	508.9900	0.5090	(14.493)	0	0	0
2013/10/31	R204	08/05/2014	6.05	Put	Bond Future	4,076.7900	4.0768	4,370.6400	4.3706	7.208	0	0	0
2013/10/31	R204	08/05/2014	6.04	Put	Bond Future	4,108.7800	4.1088	4,403.6800	4.4037	7.177	0	0	0
2013/10/31	R204	08/05/2014	6.06	Put	Bond Future	4,044.9200	4.0449	4,337.7000	4.3377	7.238	0	0	0
2013/10/31	R204	07/08/2014			Bond Future	6.9856	104.8782	7.0879	104.4915	1.465	0.0000	0.0000	0
2013/10/31	R204	07/08/2014	7.44	Put	Bond Future	1,481.0700	1.4811	1,625.3700	1.6254	9.743	0	0	0
2013/10/31	R204	07/08/2014	7.46	Put	Bond Future	1,453.6600	1.4537	1,596.0200	1.5960	9.793	0	0	0
2013/10/31	R204	07/08/2014	7.45	Put	Bond Future	1,467.3200	1.4673	1,610.6500	1.6106	9.768	0	0	0
2013/10/31	R204	07/08/2014	7.46	Call	Bond Future	3,232.1100	3.2321	2,987.7700	2.9878	(7.560)	0	0	0
2013/10/31	R204	07/08/2014	7.78	Call	Bond Future	4,027.4500	4.0275	3,753.9800	3.7540	(6.790)	0	0	0
2013/10/31	R204	07/08/2014	7.44	Call	Bond Future	3,185.3100	3.1853	2,942.9100	2.9429	(7.610)	0	0	0
2013/10/31	R204	07/08/2014	7.78	Put	Bond Future	1,070.5000	1.0705	1,183.7300	1.1837	10.577	0	0	530
2013/10/31	R204	07/08/2014	7.45	Call	Bond Future	3,208.6700	3.2087	2,965.3000	2.9653	(7.585)	0	0	0
2013/10/31	R204	06/11/2014			Bond Future	7.0976	106.2821	7.2073	105.8903	1.545	0.0000	0.0000	0
2013/10/31	R204	06/11/2014	6.99	Put	Bond Future	386.0300	0.3860	777.7500	0.7778	101.474	0	0	0
2013/10/31	R204	06/11/2014	7.01	Put	Bond Future	314.1300	0.3141	705.8500	0.7058	124.700	0	0	0
2013/10/31	R204	06/11/2014	6.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R204	06/11/2014	7.00	Put	Bond Future	350.0800	0.3501	741.8000	0.7418	111.894	0	0	0
2013/10/31	R204	06/11/2014	7.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R204	06/11/2014	7.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R206	07/11/2013	4.31	Put	Bond Future	148.6000	0.1486	153.5800	0.1536	3.351	0	0	0
2013/10/31	R206	07/11/2013			Bond Future	5.1379	102.8237	5.1671	102.8184	0.568	0.0000	0.0000	0
2013/10/31	R206	07/11/2013	4.30	Put	Bond Future	150.3600	0.1504	155.3500	0.1554	3.319	0	0	0
2013/10/31	R206	07/11/2013	4.31	Call	Bond Future	0.4500	0.0005	0.2200	0.0002	(51.111)	0	0	0
2013/10/31	R206	07/11/2013	4.29	Call	Bond Future	0.3900	0.0004	0.1900	0.0002	(51.282)	0	0	0
2013/10/31	R206	07/11/2013	4.30	Call	Bond Future	0.4200	0.0004	0.2000	0.0002	(52.381)	0	0	0
2013/10/31	R206	07/11/2013	4.29	Put	Bond Future	152.1300	0.1521	157.1400	0.1571	3.293	0	0	0
2013/10/31	R207	07/11/2013	6.70	Call	Bond Future	51.5800	0.0516	14.0500	0.0141	(72.761)	0	0	0
2013/10/31	R207	07/11/2013			Bond Future	7.0325	103.4241	7.1320	102.9309	1.414	0.0000	0.0000	21,989

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/10/31	R207	07/11/2013	6.71	Call	Bond Future	56.3200		0.0563	15.7200	0.0157	(72.088)	0	0	0
2013/10/31	R207	07/11/2013	6.69	Put	Bond Future	1,768.4200		1.7684	2,226.9400	2.2269	25.928	0	0	0
2013/10/31	R207	07/11/2013	6.71	Put	Bond Future	1,676.0900		1.6761	2,128.6400	2.1286	27.000	0	0	0
2013/10/31	R207	07/11/2013	6.69	Call	Bond Future	47.1700		0.0472	12.5400	0.0125	(73.415)	0	0	0
2013/10/31	R207	07/11/2013	6.70	Put	Bond Future	1,722.0700		1.7221	2,177.6900	2.1777	26.458	0	0	0
2013/10/31	R207	06/02/2014			Bond Future	7.1215		101.1452	7.2262	100.6456	1.471	0.0000	0.0000	1,081
2013/10/31	R207	06/02/2014	6.65	Call	Bond Future	813.9700		0.8140	664.4000	0.6644	(18.375)	0	0	0
2013/10/31	R207	06/02/2014	6.64	Put	Bond Future	3,135.8900		3.1359	3,487.9800	3.4880	11.228	0	0	0
2013/10/31	R207	06/02/2014	6.66	Put	Bond Future	3,066.8700		3.0669	3,414.9700	3.4150	11.350	0	0	0
2013/10/31	R207	06/02/2014	6.65	Put	Bond Future	3,101.2700		3.1013	3,451.3700	3.4514	11.289	0	0	0
2013/10/31	R207	06/02/2014	6.66	Call	Bond Future	828.7300		0.8287	677.1600	0.6772	(18.289)	0	0	0
2013/10/31	R207	06/02/2014	6.64	Call	Bond Future	799.3900		0.7994	651.8100	0.6518	(18.462)	0	0	0
2013/10/31	R207	08/05/2014	6.19	Put	Bond Future	5,564.6800		5.5647	5,963.2000	5.9632	7.162	0	0	0
2013/10/31	R207	08/05/2014	6.21	Put	Bond Future	5,487.1300		5.4871	5,883.3000	5.8833	7.220	0	0	0
2013/10/31	R207	08/05/2014			Bond Future	7.2168		102.5009	7.3274	101.9945	1.532	0.0000	0.0000	0
2013/10/31	R207	08/05/2014	6.20	Put	Bond Future	5,525.8400		5.5258	5,923.1900	5.9232	7.191	0	0	0
2013/10/31	R207	08/05/2014	6.20	Call	Bond Future	717.3000		0.7173	608.2300	0.6082	(15.206)	0	0	0
2013/10/31	R207	08/05/2014	6.21	Call	Bond Future	727.2300		0.7272	616.9800	0.6170	(15.160)	0	0	0
2013/10/31	R207	08/05/2014	6.19	Call	Bond Future	707.4800		0.7075	599.5800	0.5996	(15.251)	0	0	0
2013/10/31	R207	07/08/2014	7.69	Call	Bond Future	3,803.3400		3.8033	3,494.0400	3.4940	(8.132)	0	0	0
2013/10/31	R207	07/08/2014	7.70	Put	Bond Future	2,106.1200		2.1061	2,309.3600	2.3094	9.650	0	0	0
2013/10/31	R207	07/08/2014			Bond Future	7.3049		100.3011	7.4218	99.7874	1.601	0.0000	0.0000	0
2013/10/31	R207	07/08/2014	7.70	Call	Bond Future	3,829.3300		3.8293	3,518.8500	3.5188	(8.108)	0	0	0
2013/10/31	R207	07/08/2014	7.71	Call	Bond Future	3,855.4200		3.8554	3,543.7600	3.5438	(8.084)	0	0	0
2013/10/31	R207	07/08/2014	7.69	Put	Bond Future	2,123.2900		2.1233	2,327.7100	2.3277	9.628	0	0	0
2013/10/31	R207	07/08/2014	7.71	Put	Bond Future	2,089.0700		2.0891	2,291.1300	2.2911	9.672	0	0	0
2013/10/31	R207	06/11/2014	7.36	Put	Bond Future	219.3700		0.2194	739.8300	0.7398	237.252	0	0	0
2013/10/31	R207	06/11/2014			Bond Future	7.4119		101.6436	7.5357	101.1231	1.669	0.0000	0.0000	0
2013/10/31	R207	06/11/2014	7.35	Put	Bond Future	261.6900		0.2617	782.1500	0.7822	198.884	0	0	0
2013/10/31	R207	06/11/2014	7.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R207	06/11/2014	7.34	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R207	06/11/2014	7.35	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R207	06/11/2014	7.34	Put	Bond Future	304.0300		0.3040	824.4900	0.8245	171.187	0	0	0
2013/10/31	R208	07/11/2013			Bond Future	7.2124		98.1757	7.3168	97.5975	1.448	0.0000	0.0000	9,776
2013/10/31	R208	07/11/2013	6.79	Put	Bond Future	2,395.0100		2.3950	2,962.3700	2.9624	23.689	0	0	0
2013/10/31	R208	07/11/2013	6.81	Put	Bond Future	2,284.0400		2.2840	2,848.6400	2.8486	24.719	0	0	0
2013/10/31	R208	07/11/2013	6.80	Put	Bond Future	2,339.4100		2.3394	2,905.4600	2.9055	24.196	0	0	0
2013/10/31	R208	07/11/2013	6.81	Call	Bond Future	16.1500		0.0162	2.5400	0.0025	(84.272)	0	0	0
2013/10/31	R208	07/11/2013	7.50	Put	Bond Future	60.1200		0.0601	124.1100	0.1241	106.437	0	0	1,520
2013/10/31	R208	07/11/2013	6.79	Call	Bond Future	12.7100		0.0127	1.8600	0.0019	(85.366)	0	0	0
2013/10/31	R208	07/11/2013	7.50	Call	Bond Future	1,642.5600		1.6426	1,128.3400	1.1283	(31.306)	0	0	0
2013/10/31	R208	07/11/2013	6.80	Call	Bond Future	14.3400		0.0143	2.1800	0.0022	(84.798)	0	0	0
2013/10/31	R208	06/02/2014	6.74	Put	Bond Future	3,747.3100		3.7473	4,187.1600	4.1872	11.738	0	0	0
2013/10/31	R208	06/02/2014			Bond Future	7.2982		99.4670	7.4074	98.8812	1.497	0.0000	0.0000	802
2013/10/31	R208	06/02/2014	6.76	Put	Bond Future	3,664.2400		3.6642	4,099.4600	4.0995	11.877	0	0	0
2013/10/31	R208	06/02/2014	6.75	Put	Bond Future	3,705.6500		3.7056	4,143.1900	4.1432	11.807	0	0	0
2013/10/31	R208	06/02/2014	6.74	Call	Bond Future	684.4200		0.6844	538.4400	0.5384	(21.329)	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
2013/10/31	R208	06/02/2014	6.75	Call	Bond Future	698.6700	0.6987	550.3800	0.5504	(21.225)	0	0	0
2013/10/31	R208	06/02/2014	6.76	Call	Bond Future	713.1300	0.7131	562.5200	0.5625	(21.120)	0	0	0
2013/10/31	R208	08/05/2014	6.31	Call	Bond Future	591.3500	0.5913	485.7300	0.4857	(17.861)	0	0	0
2013/10/31	R208	08/05/2014			Bond Future	7.3849	97.4038	7.4993	96.8100	1.549	0.0000	0.0000	0
2013/10/31	R208	08/05/2014	6.29	Call	Bond Future	572.7800	0.5728	469.8400	0.4698	(17.972)	0	0	0
2013/10/31	R208	08/05/2014	6.31	Put	Bond Future	6,397.2400	6.3972	6,885.3700	6.8854	7.630	0	0	0
2013/10/31	R208	08/05/2014	6.30	Put	Bond Future	6,443.8900	6.4439	6,933.3600	6.9334	7.596	0	0	0
2013/10/31	R208	08/05/2014	6.29	Put	Bond Future	6,490.6700	6.4907	6,981.4800	6.9815	7.562	0	0	0
2013/10/31	R208	08/05/2014	6.30	Call	Bond Future	582.0100	0.5820	477.7300	0.4777	(17.917)	0	0	0
2013/10/31	R208	07/08/2014	8.28	Call	Bond Future	5,466.0900	5.4661	5,039.6800	5.0397	(7.801)	0	0	0
2013/10/31	R208	07/08/2014			Bond Future	7.4646	98.7731	7.5845	98.1708	1.606	0.0000	0.0000	0
2013/10/31	R208	07/08/2014	7.80	Call	Bond Future	3,942.0800	3.9421	3,583.3100	3.5833	(9.101)	0	0	0
2013/10/31	R208	07/08/2014	7.79	Put	Bond Future	2,288.8900	2.2889	2,533.9100	2.5339	10.705	0	0	0
2013/10/31	R208	07/08/2014	7.81	Put	Bond Future	2,249.3200	2.2493	2,491.3000	2.4913	10.758	0	0	0
2013/10/31	R208	07/08/2014	7.80	Put	Bond Future	2,269.0300	2.2690	2,512.5300	2.5125	10.731	0	0	0
2013/10/31	R208	07/08/2014	7.81	Call	Bond Future	3,971.7000	3.9717	3,611.4100	3.6114	(9.071)	0	0	0
2013/10/31	R208	07/08/2014	8.28	Put	Bond Future	1,459.9600	1.4600	1,635.8200	1.6358	12.046	0	0	630
2013/10/31	R208	07/08/2014	7.79	Call	Bond Future	3,912.5700	3.9126	3,555.3200	3.5553	(9.131)	0	0	0
2013/10/31	R208	06/11/2014	7.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R208	06/11/2014			Bond Future	7.5652	96.6995	7.6910	96.0893	1.664	0.0000	0.0000	0
2013/10/31	R208	06/11/2014	7.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R208	06/11/2014	7.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R208	06/11/2014	7.44	Put	Bond Future	611.6100	0.6116	1,221.7900	1.2218	99.766	0	0	0
2013/10/31	R208	06/11/2014	7.46	Put	Bond Future	513.5700	0.5136	1,123.7500	1.1238	118.811	0	0	0
2013/10/31	R208	06/11/2014	7.45	Put	Bond Future	562.5800	0.5626	1,172.7600	1.1728	108.461	0	0	0
2013/10/31	R209	07/11/2013	8.80	Put	Bond Future	617.1700	0.6172	917.3500	0.9173	48.638	0	0	0
2013/10/31	R209	07/11/2013	9.50	Put	Bond Future	1.8500	0.0019	3.1100	0.0031	68.108	0	0	980
2013/10/31	R209	07/11/2013			Bond Future	8.7422	76.4187	8.8365	75.6816	1.079	0.0000	0.0000	18,875
2013/10/31	R209	07/11/2013	8.80	Call	Bond Future	1,070.3800	1.0704	633.5000	0.6335	(40.815)	0	0	0
2013/10/31	R209	07/11/2013	9.25	Call	Bond Future	3,864.1400	3.8641	3,144.5200	3.1445	(18.623)	0	0	0
2013/10/31	R209	07/11/2013	8.81	Call	Bond Future	1,116.5600	1.1166	668.3800	0.6684	(40.139)	0	0	0
2013/10/31	R209	07/11/2013	8.65	Call	Bond Future	511.7300	0.5117	247.9800	0.2480	(51.541)	0	0	0
2013/10/31	R209	07/11/2013	8.79	Call	Bond Future	1,025.2900	1.0253	599.8000	0.5998	(41.499)	0	0	0
2013/10/31	R209	07/11/2013	9.40	Call	Bond Future	4,921.0500	4.9211	4,187.9400	4.1879	(14.897)	0	0	0
2013/10/31	R209	07/11/2013	9.70	Put	Bond Future	0.1600	0.0002	0.2400	0.0002	50.000	0	0	1,520
2013/10/31	R209	07/11/2013	9.25	Put	Bond Future	24.3600	0.0244	41.8000	0.0418	71.593	0	0	1,000
2013/10/31	R209	07/11/2013	8.79	Put	Bond Future	650.1600	0.6502	961.7300	0.9617	47.922	0	0	0
2013/10/31	R209	07/11/2013	9.40	Put	Bond Future	5.5500	0.0056	9.5000	0.0095	71.171	0	0	5,000
2013/10/31	R209	07/11/2013	9.50	Call	Bond Future	5,620.3800	5.6204	4,884.5800	4.8846	(13.092)	0	0	0
2013/10/31	R209	07/11/2013	9.70	Call	Bond Future	6,991.8100	6.9918	6,254.8300	6.2548	(10.541)	0	0	0
2013/10/31	R209	07/11/2013	8.65	Put	Bond Future	1,243.1000	1.2431	1,716.4100	1.7164	38.075	0	0	4,700
2013/10/31	R209	07/11/2013	8.81	Put	Bond Future	585.3900	0.5854	874.2700	0.8743	49.348	0	0	0
2013/10/31	R209	06/02/2014	8.56	Call	Bond Future	2,379.9900	2.3800	2,062.8400	2.0628	(13.326)	0	0	0
2013/10/31	R209	06/02/2014			Bond Future	8.8251	77.4239	8.9221	76.6770	1.100	0.0000	0.0000	909
2013/10/31	R209	06/02/2014	8.54	Call	Bond Future	2,317.6900	2.3177	2,006.2000	2.0062	(13.440)	0	0	0
2013/10/31	R209	06/02/2014	8.55	Call	Bond Future	2,348.7100	2.3487	2,034.4000	2.0344	(13.382)	0	0	0
2013/10/31	R209	06/02/2014	8.54	Put	Bond Future	4,579.8000	4.5798	5,015.1200	5.0151	9.505	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
2013/10/31	R209	06/02/2014	8.56	Put	Bond Future	4,479.9800	4.4800	4,909.6400	4.9096	9.591	0	0	0
2013/10/31	R209	06/02/2014	8.55	Put	Bond Future	4,529.6900	4.5297	4,962.1900	4.9622	9.548	0	0	0
2013/10/31	R209	08/05/2014			Bond Future	8.9078	75.3168	9.0076	74.5600	1.121	0.0000	0.0000	0
2013/10/31	R209	08/05/2014	7.85	Call	Bond Future	1,415.1500	1.4151	1,233.3900	1.2334	(12.844)	0	0	0
2013/10/31	R209	08/05/2014	7.86	Call	Bond Future	1,433.1900	1.4332	1,249.6300	1.2496	(12.808)	0	0	0
2013/10/31	R209	08/05/2014	7.85	Put	Bond Future	10,219.8000	10.2198	10,794.8300	10.7948	5.627	0	0	0
2013/10/31	R209	08/05/2014	7.84	Call	Bond Future	1,397.2800	1.3973	1,217.3000	1.2173	(12.881)	0	0	0
2013/10/31	R209	08/05/2014	7.84	Put	Bond Future	10,292.5900	10.2926	10,869.4000	10.8694	5.604	0	0	0
2013/10/31	R209	08/05/2014	7.86	Put	Bond Future	10,147.3200	10.1473	10,720.5500	10.7206	5.649	0	0	0
2013/10/31	R209	07/08/2014	9.04	Put	Bond Future	5,153.2500	5.1533	5,500.0700	5.5001	6.730	0	0	0
2013/10/31	R209	07/08/2014			Bond Future	8.9858	76.3757	9.0886	75.6081	1.144	0.0000	0.0000	0
2013/10/31	R209	07/08/2014	9.06	Put	Bond Future	5,078.7900	5.0788	5,422.2100	5.4222	6.762	0	0	0
2013/10/31	R209	07/08/2014	9.05	Put	Bond Future	5,115.9100	5.1159	5,461.0200	5.4610	6.746	0	0	0
2013/10/31	R209	07/08/2014	9.05	Call	Bond Future	5,596.8800	5.5969	5,174.4800	5.1745	(7.547)	0	0	0
2013/10/31	R209	07/08/2014	9.06	Call	Bond Future	5,634.2200	5.6342	5,210.1300	5.2101	(7.527)	0	0	0
2013/10/31	R209	07/08/2014	9.04	Call	Bond Future	5,559.6400	5.5596	5,138.9500	5.1389	(7.567)	0	0	0
2013/10/31	R209	06/11/2014			Bond Future	9.0739	74.2536	9.1797	73.4759	1.166	0.0000	0.0000	0
2013/10/31	R209	06/11/2014	8.99	Put	Bond Future	625.3800	0.6254	1,403.0700	1.4031	124.355	0	0	0
2013/10/31	R209	06/11/2014	9.01	Put	Bond Future	475.4900	0.4755	1,253.1800	1.2532	163.555	0	0	0
2013/10/31	R209	06/11/2014	9.00	Put	Bond Future	550.3800	0.5504	1,328.0700	1.3281	141.301	0	0	0
2013/10/31	R209	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R209	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R209	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R210	07/11/2013			Bond Future	159.4217	159.4217	159.4229	159.4229	0.001	0.0000	0.0000	1,319
2013/10/31	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R210	07/11/2013	159.99	Put	Bond Future	568.2600	0.5683	567.1100	0.5671	(0.202)	0	0	0
2013/10/31	R210	07/11/2013	160.01	Put	Bond Future	588.2600	0.5883	587.1100	0.5871	(0.195)	0	0	0
2013/10/31	R210	07/11/2013	160.00	Put	Bond Future	578.2600	0.5783	577.1100	0.5771	(0.199)	0	0	0
2013/10/31	R210	06/02/2014	161.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R210	06/02/2014			Bond Future	161.5384	161.5384	161.5396	161.5396	0.001	0.0000	0.0000	0
2013/10/31	R210	06/02/2014	161.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R210	06/02/2014	161.51	Call	Bond Future	28.4300	0.0284	29.5700	0.0296	4.010	0	0	0
2013/10/31	R210	06/02/2014	161.49	Call	Bond Future	48.4300	0.0484	49.5700	0.0496	2.354	0	0	0
2013/10/31	R210	06/02/2014	161.50	Call	Bond Future	38.4300	0.0384	39.5700	0.0396	2.966	0	0	0
2013/10/31	R210	06/02/2014	161.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R211	07/11/2013			Bond Future	128.8097	128.8097	128.8045	128.8045	(0.004)	0.0000	0.0000	522
2013/10/31	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R211	07/11/2013	129.99	Put	Bond Future	1,180.3400	1.1803	1,185.4800	1.1855	0.435	0	0	0
2013/10/31	R211	07/11/2013	130.01	Put	Bond Future	1,200.3400	1.2003	1,205.4800	1.2055	0.428	0	0	0
2013/10/31	R211	07/11/2013	130.00	Put	Bond Future	1,190.3400	1.1903	1,195.4800	1.1955	0.432	0	0	0
2013/10/31	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R211	06/02/2014	129.00	Call	Bond Future	9.7900	0.0098	4.5600	0.0046	(53.422)	0	0	0
2013/10/31	R211	06/02/2014			Bond Future	129.0098	129.0098	129.0046	129.0046	(0.004)	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
2013/10/31	R211	06/02/2014	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R211	06/02/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R211	06/02/2014	129.01	Put	Bond Future	0.2100	0.0002	5.4400	0.0054	2490.476	0	0	0
2013/10/31	R211	06/02/2014	128.99	Call	Bond Future	19.7900	0.0198	14.5600	0.0146	(26.427)	0	0	0
2013/10/31	R211	06/02/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R212	07/11/2013	132.99	Put	Bond Future	1,159.1300	1.1591	1,160.1000	1.1601	0.084	0	0	0
2013/10/31	R212	07/11/2013			Bond Future	131.8309	131.8309	131.8299	131.8299	(0.001)	0.0000	0.0000	21,791
2013/10/31	R212	07/11/2013	133.01	Put	Bond Future	1,179.1300	1.1791	1,180.1000	1.1801	0.082	0	0	0
2013/10/31	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R212	07/11/2013	133.00	Put	Bond Future	1,169.1300	1.1691	1,170.1000	1.1701	0.083	0	0	0
2013/10/31	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R212	06/02/2014			Bond Future	131.9236	131.9236	131.9227	131.9227	(0.001)	0.0000	0.0000	0
2013/10/31	R212	06/02/2014	132.99	Put	Bond Future	1,066.3600	1.0664	1,067.3100	1.0673	0.089	0	0	0
2013/10/31	R212	06/02/2014	133.01	Put	Bond Future	1,086.3600	1.0864	1,087.3100	1.0873	0.087	0	0	0
2013/10/31	R212	06/02/2014	133.00	Put	Bond Future	1,076.3600	1.0764	1,077.3100	1.0773	0.088	0	0	0
2013/10/31	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R213	07/11/2013	8.60	Call	Bond Future	1,051.1900	1.0512	588.8100	0.5888	(43.986)	0	0	0
2013/10/31	R213	07/11/2013			Bond Future	8.5577	87.4629	8.6620	86.6319	1.218	0.0000	0.0000	13,753
2013/10/31	R213	07/11/2013	8.61	Call	Bond Future	1,096.5000	1.0965	621.6200	0.6216	(43.309)	0	0	0
2013/10/31	R213	07/11/2013	8.59	Put	Bond Future	748.6900	0.7487	1,129.8700	1.1299	50.913	0	0	0
2013/10/31	R213	07/11/2013	8.61	Put	Bond Future	678.6300	0.6786	1,034.7300	1.0347	52.473	0	0	0
2013/10/31	R213	07/11/2013	8.60	Put	Bond Future	713.0600	0.7131	1,081.6600	1.0817	51.693	0	0	0
2013/10/31	R213	07/11/2013	8.59	Call	Bond Future	1,006.9600	1.0070	557.1600	0.5572	(44.669)	0	0	0
2013/10/31	R213	06/02/2014			Bond Future	8.6474	88.6133	8.7550	87.7714	1.243	0.0000	0.0000	2,312
2013/10/31	R213	06/02/2014	8.29	Put	Bond Future	5,103.0100	5.1030	5,617.7800	5.6178	10.088	0	0	0
2013/10/31	R213	06/02/2014	8.31	Put	Bond Future	4,997.5500	4.9975	5,506.2000	5.5062	10.178	0	0	0
2013/10/31	R213	06/02/2014	8.29	Call	Bond Future	2,215.5800	2.2156	1,888.4300	1.8884	(14.766)	0	0	0
2013/10/31	R213	06/02/2014	8.30	Put	Bond Future	5,050.1000	5.0501	5,561.8100	5.5618	10.133	0	0	0
2013/10/31	R213	06/02/2014	8.30	Call	Bond Future	2,245.3500	2.2453	1,915.1400	1.9151	(14.706)	0	0	0
2013/10/31	R213	06/02/2014	8.31	Call	Bond Future	2,275.3700	2.2754	1,942.1000	1.9421	(14.647)	0	0	0
2013/10/31	R213	08/05/2014	7.65	Put	Bond Future	10,530.6100	10.5306	11,179.8700	11.1799	6.165	0	0	0
2013/10/31	R213	08/05/2014			Bond Future	8.7334	86.2629	8.8442	85.4096	1.269	0.0000	0.0000	0
2013/10/31	R213	08/05/2014	7.64	Put	Bond Future	10,602.2500	10.6022	11,253.4400	11.2534	6.142	0	0	0
2013/10/31	R213	08/05/2014	7.66	Put	Bond Future	10,459.2400	10.4592	11,106.5800	11.1066	6.189	0	0	0
2013/10/31	R213	08/05/2014	7.65	Call	Bond Future	1,491.0600	1.4911	1,287.0100	1.2870	(13.685)	0	0	0
2013/10/31	R213	08/05/2014	7.64	Call	Bond Future	1,473.0000	1.4730	1,270.8800	1.2709	(13.722)	0	0	0
2013/10/31	R213	08/05/2014	7.66	Call	Bond Future	1,509.2700	1.5093	1,303.3000	1.3033	(13.647)	0	0	0
2013/10/31	R213	07/08/2014	8.86	Call	Bond Future	5,763.3600	5.7634	5,295.3700	5.2954	(8.120)	0	0	0
2013/10/31	R213	07/08/2014			Bond Future	8.8156	87.4756	8.9298	86.6101	1.296	0.0000	0.0000	0
2013/10/31	R213	07/08/2014	8.84	Call	Bond Future	5,687.4800	5.6875	5,223.2400	5.2232	(8.162)	0	0	0
2013/10/31	R213	07/08/2014	8.85	Call	Bond Future	5,725.3600	5.7254	5,259.2500	5.2592	(8.141)	0	0	0
2013/10/31	R213	07/08/2014	8.84	Put	Bond Future	5,501.3500	5.5013	5,902.5600	5.9026	7.293	0	0	0
2013/10/31	R213	07/08/2014	8.86	Put	Bond Future	5,425.3000	5.4253	5,822.7600	5.8228	7.326	0	0	0



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2013/10/31	R213	07/08/2014	8.85	Put	Bond Future	5,463.2200	5.4632	5,862.5600	5.8626	7.310	0	0	0
2013/10/31	R213	06/11/2014	8.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R213	06/11/2014	8.85	Put	Bond Future	456.3600	0.4564	1,333.2600	1.3333	192.151	0	0	0
2013/10/31	R213	06/11/2014			Bond Future	8.9106	85.1090	9.0285	84.2321	1.323	0.0000	0.0000	0
2013/10/31	R213	06/11/2014	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R213	06/11/2014	8.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R213	06/11/2014	8.84	Put	Bond Future	531.9700	0.5320	1,408.8700	1.4089	164.840	0	0	0
2013/10/31	R213	06/11/2014	8.86	Put	Bond Future	380.8400	0.3808	1,257.7400	1.2577	230.254	0	0	0
2013/10/31	R214	07/11/2013	7.80	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/10/31	R214	07/11/2013			Bond Future	8.9075	76.7703	8.9967	76.0539	1.002	0.0000	0.0000	1,864
2013/10/31	R214	07/11/2013	7.81	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/10/31	R214	07/11/2013	7.79	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/10/31	R214	07/11/2013	7.81	Put	Bond Future	9,823.8500	9.8238	10,540.2700	10.5403	7.293	0	0	0
2013/10/31	R214	07/11/2013	7.80	Put	Bond Future	9,922.8000	9.9228	10,639.2200	10.6392	7.220	0	0	0
2013/10/31	R214	07/11/2013	7.79	Put	Bond Future	10,021.9500	10.0220	10,738.3700	10.7384	7.149	0	0	0
2013/10/31	R214	06/02/2014			Bond Future	8.9936	77.7801	9.0855	77.0542	1.023	0.0000	0.0000	563
2013/10/31	R214	06/02/2014	8.99	Put	Bond Future	3,603.1100	3.6031	3,943.9200	3.9439	9.459	0	0	0
2013/10/31	R214	06/02/2014	9.01	Put	Bond Future	3,522.0900	3.5221	3,857.7600	3.8578	9.530	0	0	0
2013/10/31	R214	06/02/2014	8.99	Call	Bond Future	3,574.6100	3.5746	3,189.5300	3.1895	(10.773)	0	0	0
2013/10/31	R214	06/02/2014	9.00	Put	Bond Future	3,562.1800	3.5622	3,900.4200	3.9004	9.495	0	0	0
2013/10/31	R214	06/02/2014	9.00	Call	Bond Future	3,613.2400	3.6132	3,225.5900	3.2256	(10.729)	0	0	0
2013/10/31	R214	06/02/2014	9.01	Call	Bond Future	3,652.5600	3.6526	3,262.3400	3.2623	(10.683)	0	0	0
2013/10/31	R214	08/05/2014			Bond Future	9.0760	75.5371	9.1707	74.8015	1.043	0.0000	0.0000	0
2013/10/31	R214	08/05/2014	9.00	Call	Bond Future	4,479.3300	4.4793	4,099.6800	4.0997	(8.476)	0	0	0
2013/10/31	R214	08/05/2014	8.99	Put	Bond Future	5,122.0100	5.1220	5,479.9800	5.4800	6.989	0	0	0
2013/10/31	R214	08/05/2014	9.01	Put	Bond Future	5,037.0500	5.0370	5,391.1100	5.3911	7.029	0	0	0
2013/10/31	R214	08/05/2014	9.00	Put	Bond Future	5,079.1700	5.0792	5,435.1900	5.4352	7.009	0	0	0
2013/10/31	R214	08/05/2014	9.01	Call	Bond Future	4,516.5600	4.5166	4,134.9500	4.1350	(8.449)	0	0	0
2013/10/31	R214	08/05/2014	8.99	Call	Bond Future	4,442.6900	4.4427	4,064.9900	4.0650	(8.502)	0	0	0
2013/10/31	R248	07/11/2013			Bond Future	8.9977	99.1228	9.0870	98.2090	0.992	0.0000	0.0000	10,043
2013/10/31	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R248	07/11/2013	7.86	Put	Bond Future	13,140.0000	13.1400	14,053.8100	14.0538	6.954	0	0	0
2013/10/31	R248	07/11/2013	7.85	Put	Bond Future	13,269.0700	13.2691	14,182.8800	14.1829	6.887	0	0	0
2013/10/31	R248	07/11/2013	7.84	Put	Bond Future	13,398.4000	13.3984	14,312.2100	14.3122	6.820	0	0	0
2013/10/31	R248	06/02/2014	9.11	Put	Bond Future	0.0000	0.0000	693.7900	0.6938	100.000	0	0	0
2013/10/31	R248	06/02/2014			Bond Future	9.0871	100.4265	9.1791	99.5006	1.013	0.0000	0.0000	780
2013/10/31	R248	06/02/2014	9.10	Put	Bond Future	0.0000	0.0000	794.8700	0.7949	100.000	0	0	0
2013/10/31	R248	06/02/2014	9.11	Call	Bond Future	232.1600	0.2322	0.0000	0.0000	(100.000)	0	0	0
2013/10/31	R248	06/02/2014	9.09	Call	Bond Future	29.8100	0.0298	0.0000	0.0000	(100.000)	0	0	0
2013/10/31	R248	06/02/2014	9.10	Call	Bond Future	131.0800	0.1311	0.0000	0.0000	(100.000)	0	0	0
2013/10/31	R248	06/02/2014	9.09	Put	Bond Future	0.0000	0.0000	896.1400	0.8961	100.000	0	0	0
2013/10/31	R248	08/05/2014	9.04	Put	Bond Future	1,340.0200	1.3400	2,278.3700	2.2784	70.025	0	0	0
2013/10/31	R248	08/05/2014			Bond Future	9.1727	97.3499	9.2676	96.4115	1.035	0.0000	0.0000	0
2013/10/31	R248	08/05/2014	9.06	Put	Bond Future	1,135.9500	1.1359	2,074.3000	2.0743	82.605	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
2013/10/31	R248 08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R248 08/05/2014	9.05	Put	Bond Future	1,237.8900	1.2379	2,176.2400	2.1762	75.802	0	0	0
2013/10/31	R248 08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/31	R248 08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total** **358476**