



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 02/10/2013 to 02/10/2013

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

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2013/10/02	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	2025	07/11/2013			Bond Future	109.6062	109.6062	109.6160	109.6160	0.009	0.0000	0.0000	0
2013/10/02	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	2025	07/11/2013	110.99	Put	Bond Future	1,383.8300	1.3838	1,373.9900	1.3740	(0.711)	0	0	0
2013/10/02	2025	07/11/2013	111.01	Put	Bond Future	1,403.8300	1.4038	1,393.9900	1.3940	(0.701)	0	0	0
2013/10/02	2025	07/11/2013	111.00	Put	Bond Future	1,393.8300	1.3938	1,383.9900	1.3840	(0.706)	0	0	0
2013/10/02	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	2037	07/11/2013			Bond Future	8.9738	97.7869	9.0265	97.2970	0.587	0.0000	0.0000	1,650
2013/10/02	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	2037	07/11/2013	9.43	Call	Bond Future	4,109.8500	4.1099	3,620.0100	3.6200	(11.919)	0	0	0
2013/10/02	2037	07/11/2013	9.41	Call	Bond Future	3,935.7100	3.9357	3,445.8700	3.4459	(12.446)	0	0	0
2013/10/02	2037	07/11/2013	9.42	Call	Bond Future	4,022.8500	4.0229	3,533.0100	3.5330	(12.176)	0	0	0
2013/10/02	2037	06/02/2014			Bond Future	9.0669	94.8158	9.1213	94.3198	0.599	0.0000	0.0000	0
2013/10/02	2037	06/02/2014	9.38	Call	Bond Future	2,802.2700	2.8023	2,306.2300	2.3062	(17.701)	0	0	0
2013/10/02	2037	06/02/2014	9.39	Call	Bond Future	2,889.5600	2.8896	2,393.5200	2.3935	(17.167)	0	0	0
2013/10/02	2037	06/02/2014	9.37	Call	Bond Future	2,714.8400	2.7148	2,218.8000	2.2188	(18.271)	0	0	0
2013/10/02	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	2037	08/05/2014			Bond Future	9.1607	96.1022	9.2167	95.5993	0.612	0.0000	0.0000	0
2013/10/02	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	2037	08/05/2014	9.38	Call	Bond Future	1,943.7400	1.9437	1,440.7700	1.4408	(25.876)	0	0	0
2013/10/02	2037	08/05/2014	9.39	Call	Bond Future	2,030.8000	2.0308	1,527.8300	1.5278	(24.767)	0	0	0
2013/10/02	2037	08/05/2014	9.37	Call	Bond Future	1,856.5400	1.8565	1,353.5700	1.3536	(27.092)	0	0	0
2013/10/02	2038	07/11/2013			Bond Future	105.5831	105.5831	105.5973	105.5973	0.013	0.0000	0.0000	18
2013/10/02	2038	07/11/2013	109.99	Put	Bond Future	4,406.9400	4.4069	4,392.7500	4.3927	(0.322)	0	0	0
2013/10/02	2038	07/11/2013	110.00	Put	Bond Future	4,416.9400	4.4169	4,402.7500	4.4027	(0.321)	0	0	0
2013/10/02	2038	07/11/2013	110.01	Put	Bond Future	4,426.9400	4.4269	4,412.7500	4.4127	(0.321)	0	0	0
2013/10/02	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	2050	07/11/2013	109.99	Call	Bond Future	164.0800	0.1641	179.4400	0.1794	9.361	0	0	0
2013/10/02	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	2050	07/11/2013			Bond Future	110.1541	110.1541	110.1694	110.1694	0.014	0.0000	0.0000	122
2013/10/02	2050	07/11/2013	110.00	Call	Bond Future	154.0800	0.1541	169.4400	0.1694	9.969	0	0	0
2013/10/02	2050	07/11/2013	110.01	Call	Bond Future	144.0800	0.1441	159.4400	0.1594	10.661	0	0	0
2013/10/02	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/10/02	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/02	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/02	AL37	07/11/2013			Index Future	409.8570	409.8570	409.4660	409.4660	(0.095)	0.0000	0.0000	0
2013/10/02	AL37	06/02/2014			Index Future	415.2460	415.2460	414.8510	414.8510	(0.095)	0.0000	0.0000	0
2013/10/02	AL7T	07/11/2013			Index Future	485.8330	485.8330	484.8440	484.8440	(0.204)	0.0000	0.0000	1
2013/10/02	AL7T	06/02/2014			Index Future	492.2210	492.2210	491.2190	491.2190	(0.204)	0.0000	0.0000	0
2013/10/02	ALBI	07/11/2013			Index Future	436.4880	436.4880	435.2150	435.2150	(0.292)	0.0000	0.0000	766
2013/10/02	ALBI	06/02/2014			Index Future	442.2270	442.2270	440.9380	440.9380	(0.291)	0.0000	0.0000	73
2013/10/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/02	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/02	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/02	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/10/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/10/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/02	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/02	EL28	07/11/2013			Bond Future	110.5104	110.5104	110.5260	110.5260	0.014	0.0000	0.0000	0
2013/10/02	EL28	07/11/2013	110.00	Call	Bond Future	510.4400	0.5104	526.0300	0.5260	3.054	0	0	0
2013/10/02	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	EL28	07/11/2013	110.01	Call	Bond Future	500.4400	0.5004	516.0300	0.5160	3.115	0	0	0
2013/10/02	EL28	07/11/2013	109.99	Call	Bond Future	520.4400	0.5204	536.0300	0.5360	2.996	0	0	0
2013/10/02	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	ES33	07/11/2013			Bond Future	9.4423	83.9110	9.4944	83.5120	0.552	0.0000	0.0000	6,292
2013/10/02	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	ES33	07/11/2013	8.51	Put	Bond Future	7,676.8200	7.6768	8,075.8200	8.0758	5.197	0	0	0
2013/10/02	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	ES33	07/11/2013	8.49	Put	Bond Future	7,853.2500	7.8533	8,252.2500	8.2523	5.081	0	0	0
2013/10/02	ES33	07/11/2013	8.50	Put	Bond Future	7,764.9700	7.7650	8,163.9700	8.1640	5.138	0	0	0
2013/10/02	ES33	06/02/2014	9.54	Put	Bond Future	122.0000	0.1220	525.9300	0.5259	331.090	0	0	0
2013/10/02	ES33	06/02/2014			Bond Future	9.5562	85.0142	9.6099	84.6102	0.563	0.0000	0.0000	0
2013/10/02	ES33	06/02/2014	9.56	Put	Bond Future	0.0000	0.0000	374.9800	0.3750	100.000	0	0	0
2013/10/02	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	ES33	06/02/2014	9.55	Put	Bond Future	46.4700	0.0465	450.4000	0.4504	869.227	0	0	0
2013/10/02	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	ES33	06/02/2014	9.56	Call	Bond Future	28.9500	0.0290	0.0000	0.0000	(100.000)	0	0	0
2013/10/02	GOVI	07/11/2013			GOVI	435.8360	435.8360	434.5830	434.5830	(0.287)	0.0000	0.0000	126

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2013/10/02	GOVI	07/11/2013	446.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	GOVI	07/11/2013	445.99	Put	GOVI	101,540.0000		10.1540	114,070.0000	11.4070	12.340	0	0	0
2013/10/02	GOVI	07/11/2013	446.01	Put	GOVI	101,740.0000		10.1740	114,270.0000	11.4270	12.316	0	0	0
2013/10/02	GOVI	07/11/2013	446.00	Put	GOVI	101,640.0000		10.1640	114,170.0000	11.4170	12.328	0	0	0
2013/10/02	GOVI	07/11/2013	446.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	GOVI	07/11/2013	445.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	GOVI	06/02/2014	439.99	Call	GOVI	15,760.0000		1.5760	3,080.0000	0.3080	(80.457)	0	0	0
2013/10/02	GOVI	06/02/2014			GOVI	441.5660		441.5660	440.2980	440.2980	(0.287)	0.0000	0.0000	269
2013/10/02	GOVI	06/02/2014	440.00	Call	GOVI	15,660.0000		1.5660	2,980.0000	0.2980	(80.971)	0	0	0
2013/10/02	GOVI	06/02/2014	440.01	Call	GOVI	15,560.0000		1.5560	2,880.0000	0.2880	(81.491)	0	0	0
2013/10/02	GOVI	06/02/2014	439.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	GOVI	06/02/2014	440.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	GOVI	06/02/2014	440.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	GOVI	08/05/2014	442.00	Call	GOVI	55,540.0000		5.5540	42,680.0000	4.2680	(23.154)	0	0	0
2013/10/02	GOVI	08/05/2014			GOVI	447.5540		447.5540	446.2680	446.2680	(0.287)	0.0000	0.0000	0
2013/10/02	GOVI	08/05/2014	442.01	Call	GOVI	55,440.0000		5.5440	42,580.0000	4.2580	(23.196)	0	0	0
2013/10/02	GOVI	08/05/2014	441.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	GOVI	08/05/2014	442.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	GOVI	08/05/2014	441.99	Call	GOVI	55,640.0000		5.5640	42,780.0000	4.2780	(23.113)	0	0	0
2013/10/02	GOVI	08/05/2014	442.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/10/02	IGOV	07/11/2013			Index Future	196.0540		196.0540	195.9920	195.9920	(0.032)	0.0000	0.0000	1,151
2013/10/02	IGOV	06/02/2014			Index Future	198.6560		198.6560	198.5940	198.5940	(0.031)	0.0000	0.0000	174
2013/10/02	ILBI	07/11/2013			Index Future	533.0050		533.0050	533.0050	533.0050	0.000	0.0000	0.0000	0
2013/10/02	ILBI	06/02/2014			Index Future	540.2170		540.2170	540.2170	540.2170	0.000	0.0000	0.0000	186
2013/10/02	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/10/02	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/10/02	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/10/02	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/10/02	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/10/02	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/10/02	JBAF	16/10/2013			Jibar Tradeable Future	5.1600		94.8400	5.1500	94.8500	(0.194)	0.0000	0.0000	0
2013/10/02	JBAF	20/11/2013			Jibar Tradeable Future	5.2200		94.7800	5.2100	94.7900	(0.192)	0.0000	0.0000	4,100
2013/10/02	JBAF	18/12/2013			Jibar Tradeable Future	5.2600		94.7400	5.2600	94.7400	0.000	0.0000	0.0000	1,500
2013/10/02	JBAF	15/01/2014			Jibar Tradeable Future	5.3400		94.6600	5.3300	94.6700	(0.187)	0.0000	0.0000	1,000
2013/10/02	JBAF	19/02/2014			Jibar Tradeable Future	5.4900		94.5100	5.4600	94.5400	(0.546)	0.0000	0.0000	0
2013/10/02	JBAF	19/03/2014			Jibar Tradeable Future	5.6400		94.3600	5.6000	94.4000	(0.709)	0.0000	0.0000	400

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2013/10/02	JBAF	18/06/2014			Jibar Tradeable Future	6.0100	93.9900	5.9700	94.0300	(0.666)	0.0000	0.0000	1,000
2013/10/02	JBAF	17/09/2014			Jibar Tradeable Future	6.3300	93.6700	6.2800	93.7200	(0.790)	0.0000	0.0000	0
2013/10/02	JBAF	17/12/2014			Jibar Tradeable Future	6.6000	93.4000	6.5500	93.4500	(0.758)	0.0000	0.0000	0
2013/10/02	JBAF	18/03/2015			Jibar Tradeable Future	6.8500	93.1500	6.8100	93.1900	(0.584)	0.0000	0.0000	250
2013/10/02	JBAF	17/06/2015			Jibar Tradeable Future	7.0900	92.9100	7.0500	92.9500	(0.564)	0.0000	0.0000	0
2013/10/02	JBAF	16/09/2015			Jibar Tradeable Future	7.3300	92.6700	7.2900	92.7100	(0.546)	0.0000	0.0000	0
2013/10/02	R023	07/11/2013	6.50	Put	Bond Future	8,292.9600	8.2930	8,506.4000	8.5064	2.574	0	0	0
2013/10/02	R023	07/11/2013			Bond Future	7.6995	101.8764	7.7320	101.6630	0.422	0.0000	0.0000	12,954
2013/10/02	R023	07/11/2013	6.49	Put	Bond Future	8,365.6900	8.3657	8,579.1300	8.5791	2.551	0	0	0
2013/10/02	R023	07/11/2013	6.51	Put	Bond Future	8,220.2800	8.2203	8,433.7200	8.4337	2.597	0	0	0
2013/10/02	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	R023	06/02/2014			Bond Future	7.7951	103.2158	7.8289	102.9999	0.434	0.0000	0.0000	0
2013/10/02	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	R023	06/02/2014	7.84	Call	Bond Future	286.6000	0.2866	70.6900	0.0707	(75.335)	0	0	0
2013/10/02	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	R023	06/02/2014	7.85	Call	Bond Future	350.2800	0.3503	134.3700	0.1344	(61.639)	0	0	0
2013/10/02	R023	06/02/2014	7.86	Call	Bond Future	413.9200	0.4139	198.0100	0.1980	(52.162)	0	0	0
2013/10/02	R157	07/11/2013			Bond Future	6.1782	114.6917	6.1897	114.6703	0.186	0.0000	0.0000	29,465
2013/10/02	R157	07/11/2013	5.60	Call	Bond Future	71.3800	0.0714	52.8600	0.0529	(25.946)	0	0	0
2013/10/02	R157	07/11/2013	5.59	Put	Bond Future	1,168.8600	1.1689	1,172.1600	1.1722	0.282	0	0	0
2013/10/02	R157	07/11/2013	5.61	Put	Bond Future	1,136.6200	1.1366	1,139.0300	1.1390	0.212	0	0	0
2013/10/02	R157	07/11/2013	5.60	Put	Bond Future	1,152.7000	1.1527	1,155.5500	1.1556	0.247	0	0	0
2013/10/02	R157	07/11/2013	5.61	Call	Bond Future	74.1200	0.0741	55.1600	0.0552	(25.580)	0	0	0
2013/10/02	R157	07/11/2013	5.59	Call	Bond Future	68.7200	0.0687	50.6500	0.0507	(26.295)	0	0	0
2013/10/02	R157	06/02/2014	5.64	Call	Bond Future	279.0900	0.2791	225.5600	0.2256	(19.180)	0	0	0
2013/10/02	R157	06/02/2014	5.65	Put	Bond Future	1,394.4700	1.3945	1,361.9000	1.3619	(2.336)	0	0	0
2013/10/02	R157	06/02/2014			Bond Future	6.3406	116.1996	6.3539	116.1783	0.211	0.0000	0.0000	300
2013/10/02	R157	06/02/2014	5.65	Call	Bond Future	283.5300	0.2835	229.6200	0.2296	(19.014)	0	0	0
2013/10/02	R157	06/02/2014	5.66	Call	Bond Future	288.0300	0.2880	233.7400	0.2337	(18.849)	0	0	0
2013/10/02	R157	06/02/2014	5.64	Put	Bond Future	1,406.2300	1.4062	1,374.0400	1.3740	(2.289)	0	0	0
2013/10/02	R157	06/02/2014	5.66	Put	Bond Future	1,382.7800	1.3828	1,349.8300	1.3498	(2.383)	0	0	0
2013/10/02	R157	08/05/2014	5.20	Call	Bond Future	215.3600	0.2154	169.3200	0.1693	(21.378)	0	0	0
2013/10/02	R157	08/05/2014			Bond Future	6.5136	110.9668	6.5300	110.9448	0.251	0.0000	0.0000	0
2013/10/02	R157	08/05/2014	5.21	Call	Bond Future	217.9700	0.2180	171.6200	0.1716	(21.264)	0	0	0
2013/10/02	R157	08/05/2014	5.19	Call	Bond Future	212.7800	0.2128	167.0400	0.1670	(21.496)	0	0	0
2013/10/02	R157	08/05/2014	5.20	Put	Bond Future	2,002.3500	2.0024	1,978.2900	1.9783	(1.202)	0	0	0
2013/10/02	R157	08/05/2014	5.19	Put	Bond Future	2,013.5300	2.0135	1,989.7700	1.9898	(1.180)	0	0	0
2013/10/02	R157	08/05/2014	5.21	Put	Bond Future	1,991.2000	1.9912	1,966.8300	1.9668	(1.224)	0	0	0
2013/10/02	R157	07/08/2014	6.76	Put	Bond Future	879.0600	0.8791	802.0100	0.8020	(8.765)	0	0	0
2013/10/02	R157	07/08/2014			Bond Future	6.7176	112.5164	6.7384	112.4938	0.309	0.0000	0.0000	0
2013/10/02	R157	07/08/2014	6.75	Put	Bond Future	884.0800	0.8841	807.0600	0.8071	(8.712)	0	0	0
2013/10/02	R157	07/08/2014	6.74	Call	Bond Future	913.9900	0.9140	814.3500	0.8144	(10.902)	0	0	0
2013/10/02	R157	07/08/2014	6.75	Call	Bond Future	919.4700	0.9195	819.7900	0.8198	(10.841)	0	0	0

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2013/10/02	R157	07/08/2014	6.76	Call	Bond Future	925.3700	0.9254	825.6600	0.8257	(10.775)	0	0	0
2013/10/02	R157	07/08/2014	6.74	Put	Bond Future	889.5200	0.8895	812.5400	0.8125	(8.654)	0	0	0
2013/10/02	R186	07/11/2013	9.00	Put	Bond Future	184.9300	0.1849	182.4100	0.1824	(1.363)	0	0	1,200
2013/10/02	R186	07/11/2013	8.16	Put	Bond Future	1,754.7000	1.7547	1,887.9000	1.8879	7.591	0	0	0
2013/10/02	R186	07/11/2013			Bond Future	8.0280	123.9303	8.0961	123.3129	0.848	0.0000	0.0000	57,141
2013/10/02	R186	07/11/2013	6.50	Put	Bond Future	15,126.1300	15.1261	15,736.8800	15.7369	4.038	0	0	0
2013/10/02	R186	07/11/2013	8.15	Put	Bond Future	1,792.5800	1.7926	1,929.3300	1.9293	7.629	0	0	0
2013/10/02	R186	07/11/2013	6.75	Put	Bond Future	12,506.4300	12.5064	13,103.6400	13.1036	4.775	0	0	0
2013/10/02	R186	07/11/2013	8.50	Call	Bond Future	4,978.3400	4.9783	4,402.2500	4.4023	(11.572)	0	0	0
2013/10/02	R186	07/11/2013	8.14	Call	Bond Future	2,844.2400	2.8442	2,367.0900	2.3671	(16.776)	0	0	0
2013/10/02	R186	07/11/2013	8.25	Put	Bond Future	1,439.3400	1.4393	1,542.8200	1.5428	7.189	0	0	250
2013/10/02	R186	07/11/2013	8.75	Call	Bond Future	6,724.5500	6.7246	6,116.6900	6.1167	(9.039)	0	0	0
2013/10/02	R186	07/11/2013	8.00	Call	Bond Future	2,177.9400	2.1779	1,755.6000	1.7556	(19.392)	0	0	1,000
2013/10/02	R186	07/11/2013	8.15	Call	Bond Future	2,895.6800	2.8957	2,414.9400	2.4149	(16.602)	0	0	0
2013/10/02	R186	07/11/2013	6.50	Call	Bond Future	10.9900	0.0110	4.2500	0.0043	(61.328)	0	0	5,290
2013/10/02	R186	07/11/2013	8.16	Call	Bond Future	2,947.6200	2.9476	2,463.3300	2.4633	(16.430)	0	0	0
2013/10/02	R186	07/11/2013	8.00	Put	Bond Future	2,433.6900	2.4337	2,628.8400	2.6288	8.019	0	0	0
2013/10/02	R186	07/11/2013	9.00	Call	Bond Future	8,594.0800	8.5941	7,974.0700	7.9741	(7.214)	0	0	0
2013/10/02	R186	07/11/2013	8.25	Call	Bond Future	3,436.4000	3.4364	2,922.3900	2.9224	(14.958)	0	0	0
2013/10/02	R186	07/11/2013	8.75	Put	Bond Future	396.7700	0.3968	406.4000	0.4064	2.427	0	0	1,030
2013/10/02	R186	07/11/2013	6.75	Call	Bond Future	37.7000	0.0377	17.4200	0.0174	(53.793)	0	0	1,000
2013/10/02	R186	07/11/2013	8.50	Put	Bond Future	787.3600	0.7874	828.7600	0.8288	5.258	0	0	4,000
2013/10/02	R186	07/11/2013	8.14	Put	Bond Future	1,831.0600	1.8311	1,971.4000	1.9714	7.664	0	0	0
2013/10/02	R186	06/02/2014			Bond Future	8.1183	120.2703	8.1888	119.6450	0.868	8.2100	8.2100	120
2013/10/02	R186	06/02/2014	7.75	Call	Bond Future	2,745.1500	2.7451	2,356.4800	2.3565	(14.158)	0	0	0
2013/10/02	R186	06/02/2014	7.74	Put	Bond Future	6,147.7000	6.1477	6,386.8400	6.3868	3.890	0	0	0
2013/10/02	R186	06/02/2014	7.76	Put	Bond Future	6,030.7500	6.0308	6,264.8100	6.2648	3.881	0	0	0
2013/10/02	R186	06/02/2014	7.75	Put	Bond Future	6,089.0400	6.0890	6,325.6400	6.3256	3.886	0	0	0
2013/10/02	R186	06/02/2014	7.76	Call	Bond Future	2,779.3700	2.7794	2,388.1600	2.3882	(14.075)	0	0	0
2013/10/02	R186	06/02/2014	7.74	Call	Bond Future	2,711.2100	2.7112	2,325.0800	2.3251	(14.242)	0	0	0
2013/10/02	R186	08/05/2014	7.50	Put	Bond Future	9,256.6400	9.2566	9,518.7600	9.5188	2.832	0	0	0
2013/10/02	R186	08/05/2014			Bond Future	8.2081	121.9019	8.2812	121.2677	0.891	0.0000	0.0000	0
2013/10/02	R186	08/05/2014	7.09	Put	Bond Future	12,157.1600	12.1572	12,507.4400	12.5074	2.881	0	0	0
2013/10/02	R186	08/05/2014	7.10	Call	Bond Future	1,856.4300	1.8564	1,570.4600	1.5705	(15.404)	0	0	0
2013/10/02	R186	08/05/2014	7.11	Call	Bond Future	1,877.4300	1.8774	1,589.4500	1.5894	(15.339)	0	0	0
2013/10/02	R186	08/05/2014	8.50	Call	Bond Future	6,743.5800	6.7436	6,194.5700	6.1946	(8.141)	0	0	0
2013/10/02	R186	08/05/2014	7.09	Call	Bond Future	1,835.5900	1.8356	1,551.6400	1.5516	(15.469)	0	0	0
2013/10/02	R186	08/05/2014	7.11	Put	Bond Future	12,003.6300	12.0036	12,349.8800	12.3499	2.885	0	0	0
2013/10/02	R186	08/05/2014	7.50	Call	Bond Future	2,859.8900	2.8599	2,487.7800	2.4878	(13.011)	0	0	1,933
2013/10/02	R186	08/05/2014	8.50	Put	Bond Future	4,239.3200	4.2393	4,324.5400	4.3245	2.010	0	0	1,933
2013/10/02	R186	08/05/2014	7.10	Put	Bond Future	12,080.2600	12.0803	12,428.5200	12.4285	2.883	0	0	0
2013/10/02	R186	07/08/2014	8.31	Call	Bond Future	6,261.0500	6.2611	5,734.5100	5.7345	(8.410)	0	0	0
2013/10/02	R186	07/08/2014			Bond Future	8.2955	118.3122	8.3713	117.6688	0.914	0.0000	0.0000	0
2013/10/02	R186	07/08/2014	8.29	Call	Bond Future	6,175.8600	6.1759	5,652.0900	5.6521	(8.481)	0	0	0
2013/10/02	R186	07/08/2014	8.30	Call	Bond Future	6,218.3800	6.2184	5,693.2200	5.6932	(8.445)	0	0	0
2013/10/02	R186	07/08/2014	8.29	Put	Bond Future	6,222.6400	6.2226	6,342.2100	6.3422	1.922	0	0	0
2013/10/02	R186	07/08/2014	8.31	Put	Bond Future	6,137.5500	6.1375	6,254.3500	6.2543	1.903	0	0	0

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2013/10/02	R186	07/08/2014	8.30	Put	Bond Future	6,179.9800	6.1800	6,298.1600	6.2982	1.912	0	0	0
2013/10/02	R197	07/11/2013			Bond Future	278.1090	278.1090	278.1304	278.1304	0.008	0.0000	0.0000	2,049
2013/10/02	R197	07/11/2013	279.99	Put	Bond Future	1,881.0300	1.8810	1,859.6300	1.8596	(1.138)	0	0	0
2013/10/02	R197	07/11/2013	280.00	Put	Bond Future	1,891.0300	1.8910	1,869.6300	1.8696	(1.132)	0	0	0
2013/10/02	R197	07/11/2013	280.01	Put	Bond Future	1,901.0300	1.9010	1,879.6300	1.8796	(1.126)	0	0	0
2013/10/02	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	R201	07/11/2013	4.79	Put	Bond Future	568.7100	0.5687	531.7800	0.5318	(6.494)	0	0	0
2013/10/02	R201	07/11/2013			Bond Future	5.2526	107.1457	5.2256	107.1752	(0.515)	0.0000	0.0000	0
2013/10/02	R201	07/11/2013	4.80	Put	Bond Future	559.8400	0.5598	522.9300	0.5229	(6.593)	0	0	0
2013/10/02	R201	07/11/2013	4.81	Put	Bond Future	551.0300	0.5510	514.1500	0.5141	(6.693)	0	0	0
2013/10/02	R201	07/11/2013	4.79	Call	Bond Future	61.5800	0.0616	54.1900	0.0542	(12.001)	0	0	0
2013/10/02	R201	07/11/2013	4.80	Call	Bond Future	63.7100	0.0637	56.3400	0.0563	(11.568)	0	0	0
2013/10/02	R201	07/11/2013	4.81	Call	Bond Future	65.9000	0.0659	58.5600	0.0586	(11.138)	0	0	0
2013/10/02	R201	06/02/2014	5.24	Put	Bond Future	357.7000	0.3577	314.5300	0.3145	(12.069)	0	0	0
2013/10/02	R201	06/02/2014			Bond Future	5.2364	104.1465	5.2008	104.1767	(0.680)	0.0000	0.0000	0
2013/10/02	R201	06/02/2014	5.26	Put	Bond Future	349.5100	0.3495	306.6000	0.3066	(12.277)	0	0	0
2013/10/02	R201	06/02/2014	5.24	Call	Bond Future	360.7500	0.3608	347.8100	0.3478	(3.587)	0	0	0
2013/10/02	R201	06/02/2014	5.25	Put	Bond Future	353.4600	0.3535	310.4200	0.3104	(12.177)	0	0	0
2013/10/02	R201	06/02/2014	5.25	Call	Bond Future	365.0000	0.3650	352.1900	0.3522	(3.510)	0	0	0
2013/10/02	R201	06/02/2014	5.26	Call	Bond Future	369.5400	0.3695	356.8600	0.3569	(3.431)	0	0	0
2013/10/02	R201	08/05/2014			Bond Future	5.1398	105.5593	5.0896	105.5896	(0.976)	0.0000	0.0000	0
2013/10/02	R201	08/05/2014	4.75	Call	Bond Future	278.8700	0.2789	271.3900	0.2714	(2.682)	0	0	0
2013/10/02	R201	08/05/2014	4.76	Call	Bond Future	281.3100	0.2813	273.8800	0.2739	(2.641)	0	0	0
2013/10/02	R201	08/05/2014	4.74	Call	Bond Future	276.4400	0.2764	268.9200	0.2689	(2.720)	0	0	0
2013/10/02	R201	08/05/2014	4.76	Put	Bond Future	511.0400	0.5110	473.3100	0.4733	(7.383)	0	0	0
2013/10/02	R201	08/05/2014	4.75	Put	Bond Future	514.6600	0.5147	476.8800	0.4769	(7.341)	0	0	0
2013/10/02	R201	08/05/2014	4.74	Put	Bond Future	518.2900	0.5183	480.4700	0.4805	(7.297)	0	0	0
2013/10/02	R201	07/08/2014	5.31	Put	Bond Future	230.8800	0.2309	207.6300	0.2076	(10.070)	0	0	0
2013/10/02	R201	07/08/2014			Bond Future	4.7557	102.6234	4.6719	102.6537	(1.763)	0.0000	0.0000	0
2013/10/02	R201	07/08/2014	5.30	Put	Bond Future	232.3300	0.2323	209.0200	0.2090	(10.033)	0	0	0
2013/10/02	R201	07/08/2014	5.31	Call	Bond Future	431.2100	0.4312	438.3200	0.4383	1.649	0	0	0
2013/10/02	R201	07/08/2014	5.29	Call	Bond Future	426.9200	0.4269	433.8900	0.4339	1.633	0	0	0
2013/10/02	R201	07/08/2014	5.30	Call	Bond Future	429.0600	0.4291	436.1100	0.4361	1.643	0	0	0
2013/10/02	R201	07/08/2014	5.29	Put	Bond Future	233.8000	0.2338	210.4100	0.2104	(10.004)	0	0	0
2013/10/02	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	R202	07/11/2013			Bond Future	204.7962	204.7962	204.8228	204.8228	0.013	0.0000	0.0000	43,210
2013/10/02	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	R202	07/11/2013	208.99	Put	Bond Future	4,193.8400	4.1938	4,167.1700	4.1672	(0.636)	0	0	0
2013/10/02	R202	07/11/2013	209.01	Put	Bond Future	4,213.8400	4.2138	4,187.1700	4.1872	(0.633)	0	0	0
2013/10/02	R202	07/11/2013	209.00	Put	Bond Future	4,203.8400	4.2038	4,177.1700	4.1772	(0.634)	0	0	0
2013/10/02	R203	07/11/2013	6.01	Call	Bond Future	45.4100	0.0454	37.3500	0.0373	(17.749)	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
2013/10/02	R203	07/11/2013			Bond Future	6.8563	105.9426	6.8730	105.8855	0.244	0.0000	0.0000	19,710
2013/10/02	R203	07/11/2013	5.99	Call	Bond Future	41.5100	0.0415	33.9900	0.0340	(18.116)	0	0	0
2013/10/02	R203	07/11/2013	5.71	Put	Bond Future	4,025.3400	4.0253	4,079.6200	4.0796	1.348	0	0	0
2013/10/02	R203	07/11/2013	6.00	Call	Bond Future	43.3800	0.0434	35.6300	0.0356	(17.865)	0	0	0
2013/10/02	R203	07/11/2013	571.00	Call	Bond Future	103,713.0700	103.7131	103,655.9400	103.6559	(0.055)	0	0	0
2013/10/02	R203	07/11/2013	5.99	Put	Bond Future	3,058.3500	3.0583	3,107.9600	3.1080	1.622	0	0	0
2013/10/02	R203	07/11/2013	6.01	Put	Bond Future	2,991.4100	2.9914	3,040.4800	3.0405	1.640	0	0	0
2013/10/02	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	R203	07/11/2013	5.71	Call	Bond Future	10.7300	0.0107	7.8800	0.0079	(26.561)	0	0	15
2013/10/02	R203	07/11/2013	6.00	Put	Bond Future	3,024.7900	3.0248	3,074.1700	3.0742	1.633	0	0	0
2013/10/02	R203	06/02/2014			Bond Future	6.9864	107.3355	7.0044	107.2779	0.257	0.0000	0.0000	0
2013/10/02	R203	06/02/2014	6.14	Put	Bond Future	3,113.6000	3.1136	3,138.7900	3.1388	0.809	0	0	0
2013/10/02	R203	06/02/2014	5.95	Put	Bond Future	3,635.0100	3.6350	3,666.6800	3.6667	0.871	0	0	0
2013/10/02	R203	06/02/2014	6.84	Put	Bond Future	1,552.5400	1.5525	1,551.9700	1.5520	(0.037)	0	0	0
2013/10/02	R203	06/02/2014	6.16	Put	Bond Future	3,060.8600	3.0609	3,085.3400	3.0853	0.800	0	0	0
2013/10/02	R203	06/02/2014	6.15	Put	Bond Future	3,087.1800	3.0872	3,112.0200	3.1120	0.805	0	0	0
2013/10/02	R203	06/02/2014	6.84	Call	Bond Future	1,082.2300	1.0822	1,024.0900	1.0241	(5.372)	0	0	13
2013/10/02	R203	06/02/2014	6.16	Call	Bond Future	371.9600	0.3720	338.8700	0.3389	(8.896)	0	0	0
2013/10/02	R203	06/02/2014	5.95	Call	Bond Future	249.2800	0.2493	223.3800	0.2234	(10.390)	0	0	16
2013/10/02	R203	06/02/2014	6.14	Call	Bond Future	358.5700	0.3586	326.1900	0.3262	(9.030)	0	0	0
2013/10/02	R203	06/02/2014	6.15	Call	Bond Future	365.2200	0.3652	332.4900	0.3325	(8.962)	0	0	0
2013/10/02	R203	08/05/2014	5.76	Call	Bond Future	320.1200	0.3201	286.2900	0.2863	(10.568)	0	0	0
2013/10/02	R203	08/05/2014	6.84	Call	Bond Future	1,231.5400	1.2315	1,174.6400	1.1746	(4.620)	0	0	13
2013/10/02	R203	08/05/2014	7.40	Put	Bond Future	1,231.7100	1.2317	1,227.0900	1.2271	(0.375)	0	0	0
2013/10/02	R203	08/05/2014	5.74	Call	Bond Future	310.9400	0.3109	277.7300	0.2777	(10.681)	0	0	0
2013/10/02	R203	08/05/2014			Bond Future	7.1145	104.6303	7.1341	104.5716	0.276	0.0000	0.0000	0
2013/10/02	R203	08/05/2014	5.76	Put	Bond Future	4,467.5400	4.4675	4,492.4200	4.4924	0.557	0	0	0
2013/10/02	R203	08/05/2014	6.84	Put	Bond Future	2,055.8600	2.0559	2,057.6700	2.0577	0.088	0	0	0
2013/10/02	R203	08/05/2014	5.75	Put	Bond Future	4,494.3000	4.4943	4,519.4900	4.5195	0.560	0	0	0
2013/10/02	R203	08/05/2014	5.74	Put	Bond Future	4,521.1200	4.5211	4,546.6200	4.5466	0.564	0	0	0
2013/10/02	R203	08/05/2014	7.40	Call	Bond Future	2,080.6200	2.0806	2,017.2900	2.0173	(3.044)	0	0	16
2013/10/02	R203	08/05/2014	5.75	Call	Bond Future	315.5000	0.3155	281.9800	0.2820	(10.624)	0	0	0
2013/10/02	R203	07/08/2014	7.30	Call	Bond Future	1,942.8200	1.9428	1,854.3000	1.8543	(4.556)	0	0	0
2013/10/02	R203	07/08/2014			Bond Future	7.2453	106.0910	7.2669	106.0312	0.298	0.0000	0.0000	0
2013/10/02	R203	07/08/2014	7.31	Call	Bond Future	1,957.5800	1.9576	1,868.9400	1.8689	(4.528)	0	0	0
2013/10/02	R203	07/08/2014	6.84	Put	Bond Future	2,475.8100	2.4758	2,457.5500	2.4575	(0.738)	0	0	0
2013/10/02	R203	07/08/2014	7.29	Put	Bond Future	1,804.3100	1.8043	1,775.7600	1.7758	(1.582)	0	0	0
2013/10/02	R203	07/08/2014	7.31	Put	Bond Future	1,778.4000	1.7784	1,749.6000	1.7496	(1.619)	0	0	0
2013/10/02	R203	07/08/2014	7.29	Call	Bond Future	1,928.1100	1.9281	1,839.7200	1.8397	(4.584)	0	0	0
2013/10/02	R203	07/08/2014	7.30	Put	Bond Future	1,791.3200	1.7913	1,762.6400	1.7626	(1.601)	0	0	0
2013/10/02	R203	07/08/2014	6.84	Call	Bond Future	1,343.6600	1.3437	1,265.5600	1.2656	(5.812)	0	0	30
2013/10/02	R204	07/11/2013			Bond Future	7.0491	107.1551	7.0714	107.0588	0.315	0.0000	0.0000	31,288
2013/10/02	R204	07/11/2013	7.00	Put	Bond Future	1,140.0500	1.1400	1,153.7100	1.1537	1.198	0	0	1,270
2013/10/02	R204	07/11/2013	6.29	Put	Bond Future	3,469.8400	3.4698	3,542.2900	3.5423	2.088	0	0	0
2013/10/02	R204	07/11/2013	6.31	Put	Bond Future	3,388.8500	3.3888	3,459.9900	3.4600	2.099	0	0	0
2013/10/02	R204	07/11/2013	6.29	Call	Bond Future	116.9400	0.1169	93.1100	0.0931	(20.378)	0	0	0
2013/10/02	R204	07/11/2013	6.30	Put	Bond Future	3,429.2700	3.4293	3,501.0700	3.5011	2.094	0	0	0

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2013/10/02	R204	07/11/2013	7.00	Call	Bond Future	926.8800	0.9269	844.2600	0.8443	(8.914)	0	0	0
2013/10/02	R204	07/11/2013	6.30	Call	Bond Future	121.3900	0.1214	96.9100	0.0969	(20.166)	0	0	0
2013/10/02	R204	07/11/2013	6.31	Call	Bond Future	125.9700	0.1260	100.8300	0.1008	(19.957)	0	0	0
2013/10/02	R204	06/02/2014	6.39	Call	Bond Future	661.5100	0.6615	606.2300	0.6062	(8.357)	0	0	0
2013/10/02	R204	06/02/2014			Bond Future	7.1576	104.5339	7.1812	104.4366	0.329	0.0000	0.0000	0
2013/10/02	R204	06/02/2014	6.41	Call	Bond Future	682.7300	0.6827	626.0700	0.6261	(8.299)	0	0	0
2013/10/02	R204	06/02/2014	6.40	Call	Bond Future	672.0600	0.6721	616.0900	0.6161	(8.328)	0	0	0
2013/10/02	R204	06/02/2014	6.39	Put	Bond Future	3,890.6300	3.8906	3,932.6000	3.9326	1.079	0	0	0
2013/10/02	R204	06/02/2014	6.41	Put	Bond Future	3,826.1700	3.8262	3,866.7600	3.8668	1.061	0	0	0
2013/10/02	R204	06/02/2014	6.40	Put	Bond Future	3,858.3300	3.8583	3,899.6100	3.8996	1.070	0	0	0
2013/10/02	R204	08/05/2014			Bond Future	7.2685	105.9519	7.2937	105.8530	0.347	0.0000	0.0000	0
2013/10/02	R204	08/05/2014	6.05	Call	Bond Future	640.0300	0.6400	582.2000	0.5822	(9.036)	0	0	0
2013/10/02	R204	08/05/2014	6.06	Call	Bond Future	647.9900	0.6480	589.7400	0.5897	(8.989)	0	0	0
2013/10/02	R204	08/05/2014	6.04	Call	Bond Future	632.1400	0.6321	574.7300	0.5747	(9.082)	0	0	0
2013/10/02	R204	08/05/2014	6.05	Put	Bond Future	5,560.4000	5.5604	5,601.4800	5.6015	0.739	0	0	0
2013/10/02	R204	08/05/2014	6.04	Put	Bond Future	5,594.0600	5.5941	5,635.5600	5.6356	0.742	0	0	0
2013/10/02	R204	08/05/2014	6.06	Put	Bond Future	5,526.8200	5.5268	5,567.4800	5.5675	0.736	0	0	0
2013/10/02	R204	07/08/2014			Bond Future	7.3794	103.3994	7.4064	103.2987	0.367	0.0000	0.0000	0
2013/10/02	R204	07/08/2014	7.44	Put	Bond Future	2,497.2500	2.4972	2,481.5700	2.4816	(0.628)	0	0	0
2013/10/02	R204	07/08/2014	7.46	Put	Bond Future	2,461.9100	2.4619	2,445.0500	2.4450	(0.685)	0	0	0
2013/10/02	R204	07/08/2014	7.45	Put	Bond Future	2,479.5400	2.4795	2,463.2600	2.4633	(0.657)	0	0	0
2013/10/02	R204	07/08/2014	7.46	Call	Bond Future	2,761.5100	2.7615	2,644.0200	2.6440	(4.255)	0	0	0
2013/10/02	R204	07/08/2014	7.44	Call	Bond Future	2,722.6400	2.7226	2,606.3300	2.6063	(4.272)	0	0	0
2013/10/02	R204	07/08/2014	7.45	Call	Bond Future	2,742.0400	2.7420	2,625.1300	2.6251	(4.264)	0	0	0
2013/10/02	R206	07/11/2013	4.31	Put	Bond Future	202.3800	0.2024	184.1700	0.1842	(8.998)	0	0	0
2013/10/02	R206	07/11/2013			Bond Future	5.3492	102.7859	5.2780	102.7986	(1.331)	0.0000	0.0000	0
2013/10/02	R206	07/11/2013	4.30	Put	Bond Future	203.8800	0.2039	185.7200	0.1857	(8.907)	0	0	0
2013/10/02	R206	07/11/2013	4.31	Call	Bond Future	16.4900	0.0165	11.0000	0.0110	(33.293)	0	0	0
2013/10/02	R206	07/11/2013	4.29	Call	Bond Future	15.9100	0.0159	10.5200	0.0105	(33.878)	0	0	0
2013/10/02	R206	07/11/2013	4.30	Call	Bond Future	16.2000	0.0162	10.7600	0.0108	(33.580)	0	0	0
2013/10/02	R206	07/11/2013	4.29	Put	Bond Future	205.3900	0.2054	187.2800	0.1873	(8.817)	0	0	0
2013/10/02	R207	07/11/2013	6.70	Call	Bond Future	250.0200	0.2500	197.6300	0.1976	(20.954)	0	0	0
2013/10/02	R207	07/11/2013			Bond Future	7.3172	102.0204	7.3395	101.9115	0.305	0.0000	0.0000	21,305
2013/10/02	R207	07/11/2013	6.71	Call	Bond Future	258.0500	0.2580	204.5800	0.2046	(20.721)	0	0	0
2013/10/02	R207	07/11/2013	6.69	Put	Bond Future	3,367.1400	3.3671	3,424.7300	3.4247	1.710	0	0	0
2013/10/02	R207	07/11/2013	6.71	Put	Bond Future	3,281.5200	3.2815	3,336.9600	3.3370	1.689	0	0	0
2013/10/02	R207	07/11/2013	6.69	Call	Bond Future	242.1900	0.2422	190.8700	0.1909	(21.190)	0	0	0
2013/10/02	R207	07/11/2013	6.70	Put	Bond Future	3,324.2100	3.3242	3,380.7300	3.3807	1.700	0	0	0
2013/10/02	R207	06/02/2014			Bond Future	7.4214	99.7226	7.4448	99.6125	0.316	0.0000	0.0000	0
2013/10/02	R207	06/02/2014	6.65	Call	Bond Future	816.1700	0.8162	728.7200	0.7287	(10.715)	0	0	0
2013/10/02	R207	06/02/2014	6.64	Put	Bond Future	4,563.1700	4.5632	4,586.4700	4.5865	0.511	0	0	0
2013/10/02	R207	06/02/2014	6.66	Put	Bond Future	4,489.2800	4.4893	4,511.2000	4.5112	0.488	0	0	0
2013/10/02	R207	06/02/2014	6.65	Put	Bond Future	4,526.1400	4.5261	4,548.7500	4.5488	0.500	0	0	0
2013/10/02	R207	06/02/2014	6.66	Call	Bond Future	828.4700	0.8285	740.3300	0.7403	(10.639)	0	0	0
2013/10/02	R207	06/02/2014	6.64	Call	Bond Future	804.0000	0.8040	717.2400	0.7172	(10.791)	0	0	0
2013/10/02	R207	08/05/2014	6.19	Put	Bond Future	7,013.6400	7.0136	7,034.2900	7.0343	0.294	0	0	0

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2013/10/02	R207	08/05/2014	6.21	Put	Bond Future	6,933.9100		6.9339	6,953.3100	6.9533	0.280	0	0	0
2013/10/02	R207	08/05/2014			Bond Future	7.5297		101.0754	7.5545	100.9636	0.329	0.0000	0.0000	0
2013/10/02	R207	08/05/2014	6.20	Put	Bond Future	6,973.7300		6.9737	6,993.7500	6.9938	0.287	0	0	0
2013/10/02	R207	08/05/2014	6.20	Call	Bond Future	739.7000		0.7397	647.8500	0.6478	(12.417)	0	0	0
2013/10/02	R207	08/05/2014	6.21	Call	Bond Future	748.5200		0.7485	656.0500	0.6561	(12.354)	0	0	0
2013/10/02	R207	08/05/2014	6.19	Call	Bond Future	730.9500		0.7309	639.7300	0.6397	(12.480)	0	0	0
2013/10/02	R207	07/08/2014	7.69	Call	Bond Future	3,310.8700		3.3109	3,148.3400	3.1483	(4.909)	0	0	0
2013/10/02	R207	07/08/2014	7.70	Put	Bond Future	3,064.9800		3.0650	3,015.9900	3.0160	(1.598)	0	0	0
2013/10/02	R207	07/08/2014			Bond Future	7.6380		98.8459	7.6643	98.7322	0.344	0.0000	0.0000	0
2013/10/02	R207	07/08/2014	7.70	Call	Bond Future	3,333.0000		3.3330	3,170.2700	3.1703	(4.882)	0	0	0
2013/10/02	R207	07/08/2014	7.71	Call	Bond Future	3,355.2200		3.3552	3,192.2700	3.1923	(4.857)	0	0	0
2013/10/02	R207	07/08/2014	7.69	Put	Bond Future	3,086.0100		3.0860	3,037.2200	3.0372	(1.581)	0	0	0
2013/10/02	R207	07/08/2014	7.71	Put	Bond Future	3,044.0600		3.0441	2,994.8500	2.9949	(1.617)	0	0	0
2013/10/02	R208	07/11/2013			Bond Future	7.4498		96.8673	7.4823	96.6895	0.437	0.0000	0.0000	10,564
2013/10/02	R208	07/11/2013	6.79	Put	Bond Future	3,898.2800		3.8983	4,034.0100	4.0340	3.482	0	0	0
2013/10/02	R208	07/11/2013	6.81	Put	Bond Future	3,798.8100		3.7988	3,932.3800	3.9324	3.516	0	0	0
2013/10/02	R208	07/11/2013	6.80	Put	Bond Future	3,848.4200		3.8484	3,983.0800	3.9831	3.499	0	0	0
2013/10/02	R208	07/11/2013	6.81	Call	Bond Future	222.5300		0.2225	178.2900	0.1783	(19.880)	0	0	0
2013/10/02	R208	07/11/2013	7.50	Put	Bond Future	1,157.6200		1.1576	1,200.7700	1.2008	3.727	0	0	1,520
2013/10/02	R208	07/11/2013	6.79	Call	Bond Future	207.5900		0.2076	165.5100	0.1655	(20.271)	0	0	0
2013/10/02	R208	07/11/2013	7.50	Call	Bond Future	1,431.6700		1.4317	1,297.0100	1.2970	(9.406)	0	0	0
2013/10/02	R208	07/11/2013	6.80	Call	Bond Future	214.9600		0.2150	171.8100	0.1718	(20.074)	0	0	0
2013/10/02	R208	06/02/2014	6.74	Put	Bond Future	5,204.5300		5.2045	5,320.6900	5.3207	2.232	0	0	0
2013/10/02	R208	06/02/2014			Bond Future	7.5466		98.1409	7.5806	97.9610	0.451	0.0000	0.0000	0
2013/10/02	R208	06/02/2014	6.76	Put	Bond Future	5,118.7800		5.1188	5,233.6200	5.2336	2.244	0	0	0
2013/10/02	R208	06/02/2014	6.75	Put	Bond Future	5,161.5600		5.1616	5,277.0600	5.2771	2.238	0	0	0
2013/10/02	R208	06/02/2014	6.74	Call	Bond Future	815.5100		0.8155	751.7900	0.7518	(7.814)	0	0	0
2013/10/02	R208	06/02/2014	6.75	Call	Bond Future	828.4500		0.8284	764.0700	0.7641	(7.771)	0	0	0
2013/10/02	R208	06/02/2014	6.76	Call	Bond Future	841.5400		0.8415	776.5000	0.7765	(7.729)	0	0	0
2013/10/02	R208	08/05/2014	6.31	Call	Bond Future	727.8600		0.7279	664.9700	0.6650	(8.640)	0	0	0
2013/10/02	R208	08/05/2014			Bond Future	7.6420		96.0755	7.6777	95.8929	0.467	0.0000	0.0000	0
2013/10/02	R208	08/05/2014	6.29	Call	Bond Future	709.4200		0.7094	647.6000	0.6476	(8.714)	0	0	0
2013/10/02	R208	08/05/2014	6.31	Put	Bond Future	7,861.9700		7.8620	7,981.7200	7.9817	1.523	0	0	0
2013/10/02	R208	08/05/2014	6.30	Put	Bond Future	7,908.6900		7.9087	8,028.9800	8.0290	1.521	0	0	0
2013/10/02	R208	08/05/2014	6.29	Put	Bond Future	7,955.5300		7.9555	8,076.3500	8.0763	1.519	0	0	0
2013/10/02	R208	08/05/2014	6.30	Call	Bond Future	718.5900		0.7186	656.2400	0.6562	(8.677)	0	0	0
2013/10/02	R208	07/08/2014			Bond Future	7.7360		97.4168	7.7734	97.2313	0.484	0.0000	0.0000	0
2013/10/02	R208	07/08/2014	7.80	Call	Bond Future	3,659.4600		3.6595	3,488.1800	3.4882	(4.680)	0	0	0
2013/10/02	R208	07/08/2014	7.79	Put	Bond Future	3,366.1900		3.3662	3,380.7700	3.3808	0.433	0	0	0
2013/10/02	R208	07/08/2014	7.81	Put	Bond Future	3,319.3400		3.3193	3,333.1300	3.3331	0.415	0	0	0
2013/10/02	R208	07/08/2014	7.80	Put	Bond Future	3,342.7000		3.3427	3,356.8800	3.3569	0.424	0	0	0
2013/10/02	R208	07/08/2014	7.81	Call	Bond Future	3,685.4300		3.6854	3,513.7600	3.5138	(4.658)	0	0	0
2013/10/02	R208	07/08/2014	7.79	Call	Bond Future	3,633.5800		3.6336	3,462.7000	3.4627	(4.703)	0	0	0
2013/10/02	R209	07/11/2013	8.80	Put	Bond Future	2,108.4400		2.1084	2,242.7300	2.2427	6.369	0	0	0
2013/10/02	R209	07/11/2013	9.50	Put	Bond Future	439.8000		0.4398	459.9700	0.4600	4.586	0	0	980
2013/10/02	R209	07/11/2013			Bond Future	8.8004		75.9623	8.8533	75.5514	0.601	0.0000	0.0000	19,836

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
2013/10/02	R209	07/11/2013	8.80	Call	Bond Future	2,105.3200	2.1053	1,828.6100	1.8286	(13.143)	0	0	0
2013/10/02	R209	07/11/2013	8.81	Call	Bond Future	2,144.0000	2.1440	1,864.8300	1.8648	(13.021)	0	0	0
2013/10/02	R209	07/11/2013	9.25	Call	Bond Future	4,199.7700	4.1998	3,835.6400	3.8356	(8.670)	0	0	0
2013/10/02	R209	07/11/2013	8.65	Call	Bond Future	1,575.0300	1.5750	1,337.3200	1.3373	(15.092)	0	0	0
2013/10/02	R209	07/11/2013	8.79	Call	Bond Future	2,067.0300	2.0670	1,792.8100	1.7928	(13.266)	0	0	0
2013/10/02	R209	07/11/2013	9.70	Put	Bond Future	255.7100	0.2557	264.6900	0.2647	3.512	0	0	1,520
2013/10/02	R209	07/11/2013	9.40	Call	Bond Future	5,026.8100	5.0268	4,644.8700	4.6449	(7.598)	0	0	0
2013/10/02	R209	07/11/2013	9.25	Put	Bond Future	816.3200	0.8163	863.1900	0.8632	5.742	0	0	1,000
2013/10/02	R209	07/11/2013	8.79	Put	Bond Future	2,148.2300	2.1482	2,285.0100	2.2850	6.367	0	0	0
2013/10/02	R209	07/11/2013	9.50	Call	Bond Future	5,602.0000	5.6020	5,211.1700	5.2112	(6.977)	0	0	0
2013/10/02	R209	07/11/2013	9.70	Call	Bond Future	6,791.0300	6.7910	6,389.0100	6.3890	(5.920)	0	0	0
2013/10/02	R209	07/11/2013	9.40	Put	Bond Future	567.6400	0.5676	596.7000	0.5967	5.119	0	0	5,000
2013/10/02	R209	07/11/2013	8.65	Put	Bond Future	2,762.7300	2.7627	2,936.0200	2.9360	6.272	0	0	4,700
2013/10/02	R209	07/11/2013	8.81	Put	Bond Future	2,069.1600	2.0692	2,200.9900	2.2010	6.371	0	0	0
2013/10/02	R209	06/02/2014	8.56	Call	Bond Future	2,776.4100	2.7764	2,544.6800	2.5447	(8.346)	0	0	0
2013/10/02	R209	06/02/2014			Bond Future	8.8850	76.9610	8.9395	76.5449	0.612	0.0000	0.0000	0
2013/10/02	R209	06/02/2014	8.54	Call	Bond Future	2,715.1500	2.7151	2,486.1300	2.4861	(8.435)	0	0	0
2013/10/02	R209	06/02/2014	8.55	Call	Bond Future	2,745.6000	2.7456	2,515.3100	2.5153	(8.388)	0	0	0
2013/10/02	R209	06/02/2014	8.54	Put	Bond Future	5,440.0600	5.4401	5,627.1700	5.6272	3.439	0	0	0
2013/10/02	R209	06/02/2014	8.56	Put	Bond Future	5,339.2000	5.3392	5,523.6000	5.5236	3.454	0	0	0
2013/10/02	R209	06/02/2014	8.55	Put	Bond Future	5,389.3800	5.3894	5,575.2200	5.5752	3.448	0	0	0
2013/10/02	R209	08/05/2014			Bond Future	8.9679	74.8600	9.0239	74.4380	0.625	0.0000	0.0000	0
2013/10/02	R209	08/05/2014	7.85	Call	Bond Future	1,807.1800	1.8072	1,645.4700	1.6455	(8.948)	0	0	0
2013/10/02	R209	08/05/2014	7.86	Call	Bond Future	1,826.5700	1.8266	1,663.7200	1.6637	(8.916)	0	0	0
2013/10/02	R209	08/05/2014	7.85	Put	Bond Future	11,068.6000	11.0686	11,328.8900	11.3289	2.352	0	0	0
2013/10/02	R209	08/05/2014	7.84	Call	Bond Future	1,787.9400	1.7879	1,627.3600	1.6274	(8.981)	0	0	0
2013/10/02	R209	08/05/2014	7.84	Put	Bond Future	11,140.0200	11.1400	11,401.4400	11.4014	2.347	0	0	0
2013/10/02	R209	08/05/2014	7.86	Put	Bond Future	10,997.4700	10.9975	11,256.6200	11.2566	2.356	0	0	0
2013/10/02	R209	07/08/2014	9.04	Put	Bond Future	5,918.4600	5.9185	6,048.6100	6.0486	2.199	0	0	0
2013/10/02	R209	07/08/2014			Bond Future	9.0486	75.9052	9.1063	75.4770	0.638	0.0000	0.0000	0
2013/10/02	R209	07/08/2014	9.06	Put	Bond Future	5,842.0900	5.8421	5,970.0100	5.9700	2.190	0	0	0
2013/10/02	R209	07/08/2014	9.05	Put	Bond Future	5,880.1700	5.8802	6,009.2000	6.0092	2.194	0	0	0
2013/10/02	R209	07/08/2014	9.05	Call	Bond Future	5,890.6800	5.8907	5,591.5300	5.5915	(5.078)	0	0	0
2013/10/02	R209	07/08/2014	9.06	Call	Bond Future	5,927.0600	5.9271	5,626.8000	5.6268	(5.066)	0	0	0
2013/10/02	R209	07/08/2014	9.04	Call	Bond Future	5,854.3900	5.8544	5,556.3600	5.5564	(5.091)	0	0	0
2013/10/02	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	R210	07/11/2013			Bond Future	157.9950	157.9950	157.3428	157.3428	(0.413)	0.0000	0.0000	1,449
2013/10/02	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	R210	07/11/2013	159.99	Put	Bond Future	1,995.0200	1.9950	2,647.2100	2.6472	32.691	0	0	0
2013/10/02	R210	07/11/2013	160.01	Put	Bond Future	2,015.0200	2.0150	2,667.2100	2.6672	32.366	0	0	0
2013/10/02	R210	07/11/2013	160.00	Put	Bond Future	2,005.0200	2.0050	2,657.2100	2.6572	32.528	0	0	0
2013/10/02	R211	07/11/2013			Bond Future	128.3254	128.3254	128.3204	128.3204	(0.004)	0.0000	0.0000	522
2013/10/02	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	R211	07/11/2013	129.99	Put	Bond Future	1,664.6100	1.6646	1,669.6100	1.6696	0.300	0	0	0
2013/10/02	R211	07/11/2013	130.01	Put	Bond Future	1,684.6100	1.6846	1,689.6100	1.6896	0.297	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
2013/10/02	R211	07/11/2013	130.00	Put	Bond Future	1,674.6100	1.6746	1,679.6100	1.6796	0.299	0	0	0
2013/10/02	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	R212	07/11/2013	132.99	Put	Bond Future	2,267.8700	2.2679	2,259.3200	2.2593	(0.377)	0	0	0
2013/10/02	R212	07/11/2013			Bond Future	130.7221	130.7221	130.7307	130.7307	0.007	0.0000	0.0000	21,791
2013/10/02	R212	07/11/2013	133.01	Put	Bond Future	2,287.8700	2.2879	2,279.3200	2.2793	(0.374)	0	0	0
2013/10/02	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	R212	07/11/2013	133.00	Put	Bond Future	2,277.8700	2.2779	2,269.3200	2.2693	(0.375)	0	0	0
2013/10/02	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	R213	07/11/2013	8.60	Call	Bond Future	2,024.1200	2.0241	1,655.4200	1.6554	(18.215)	0	0	0
2013/10/02	R213	07/11/2013			Bond Future	8.6233	86.9394	8.6912	86.4017	0.788	0.0000	0.0000	19,495
2013/10/02	R213	07/11/2013	8.61	Call	Bond Future	2,062.6000	2.0626	1,690.4900	1.6905	(18.041)	0	0	0
2013/10/02	R213	07/11/2013	8.59	Put	Bond Future	2,251.3300	2.2513	2,423.8200	2.4238	7.662	0	0	0
2013/10/02	R213	07/11/2013	8.61	Put	Bond Future	2,168.2600	2.1683	2,333.9000	2.3339	7.639	0	0	0
2013/10/02	R213	07/11/2013	8.60	Put	Bond Future	2,209.5200	2.2095	2,378.5700	2.3786	7.651	0	0	0
2013/10/02	R213	07/11/2013	8.59	Call	Bond Future	1,986.0700	1.9861	1,620.8100	1.6208	(18.391)	0	0	0
2013/10/02	R213	06/02/2014			Bond Future	8.7151	88.0825	8.7851	87.5379	0.803	0.0000	0.0000	0
2013/10/02	R213	06/02/2014	8.29	Put	Bond Future	6,024.5300	6.0245	6,243.8200	6.2438	3.640	0	0	0
2013/10/02	R213	06/02/2014	8.31	Put	Bond Future	5,918.9000	5.9189	6,134.2200	6.1342	3.638	0	0	0
2013/10/02	R213	06/02/2014	8.29	Call	Bond Future	2,606.2500	2.6063	2,280.9500	2.2809	(12.482)	0	0	0
2013/10/02	R213	06/02/2014	8.30	Put	Bond Future	5,971.5600	5.9716	6,188.8600	6.1889	3.639	0	0	0
2013/10/02	R213	06/02/2014	8.30	Call	Bond Future	2,635.9600	2.6360	2,308.6700	2.3087	(12.416)	0	0	0
2013/10/02	R213	06/02/2014	8.31	Call	Bond Future	2,665.8700	2.6659	2,336.6000	2.3366	(12.351)	0	0	0
2013/10/02	R213	08/05/2014	7.65	Put	Bond Future	11,394.0400	11.3940	11,697.7000	11.6977	2.665	0	0	0
2013/10/02	R213	08/05/2014			Bond Future	8.8013	85.7388	8.8735	85.1866	0.820	0.0000	0.0000	0
2013/10/02	R213	08/05/2014	7.64	Put	Bond Future	11,464.6500	11.4646	11,769.9400	11.7699	2.663	0	0	0
2013/10/02	R213	08/05/2014	7.66	Put	Bond Future	11,323.6900	11.3237	11,625.7200	11.6257	2.667	0	0	0
2013/10/02	R213	08/05/2014	7.65	Call	Bond Future	1,830.4100	1.8304	1,581.8400	1.5818	(13.580)	0	0	0
2013/10/02	R213	08/05/2014	7.64	Call	Bond Future	1,811.3200	1.8113	1,564.3800	1.5644	(13.633)	0	0	0
2013/10/02	R213	08/05/2014	7.66	Call	Bond Future	1,849.6400	1.8496	1,599.4400	1.5994	(13.527)	0	0	0
2013/10/02	R213	07/08/2014	8.86	Call	Bond Future	5,960.7400	5.9607	5,503.2000	5.5032	(7.676)	0	0	0
2013/10/02	R213	07/08/2014			Bond Future	8.8866	86.9358	8.9611	86.3756	0.838	0.0000	0.0000	0
2013/10/02	R213	07/08/2014	8.84	Call	Bond Future	5,889.2500	5.8892	5,433.9000	5.4339	(7.732)	0	0	0
2013/10/02	R213	07/08/2014	8.85	Call	Bond Future	5,924.9400	5.9249	5,468.5000	5.4685	(7.704)	0	0	0
2013/10/02	R213	07/08/2014	8.84	Put	Bond Future	6,242.8700	6.2429	6,347.7600	6.3478	1.680	0	0	0
2013/10/02	R213	07/08/2014	8.86	Put	Bond Future	6,162.4300	6.1624	6,265.1300	6.2651	1.667	0	0	0
2013/10/02	R213	07/08/2014	8.85	Put	Bond Future	6,202.5500	6.2025	6,306.3500	6.3063	1.674	0	0	0
2013/10/02	R214	07/11/2013	7.80	Call	Bond Future	79.9900	0.0800	50.6200	0.0506	(36.717)	0	0	0
2013/10/02	R214	07/11/2013			Bond Future	8.9667	76.2931	9.0196	75.8723	0.589	0.0000	0.0000	2,427
2013/10/02	R214	07/11/2013	7.81	Call	Bond Future	83.2600	0.0833	52.9000	0.0529	(36.464)	0	0	0
2013/10/02	R214	07/11/2013	7.79	Call	Bond Future	76.8200	0.0768	48.4200	0.0484	(36.970)	0	0	0
2013/10/02	R214	07/11/2013	7.81	Put	Bond Future	10,384.2800	10.3843	10,774.7300	10.7747	3.760	0	0	0
2013/10/02	R214	07/11/2013	7.80	Put	Bond Future	10,479.9600	10.4800	10,871.4000	10.8714	3.735	0	0	0
2013/10/02	R214	07/11/2013	7.79	Put	Bond Future	10,575.9400	10.5759	10,968.3500	10.9684	3.710	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
2013/10/02	R214	06/02/2014			Bond Future	9.0547	77.2962	9.1091	76.8700	0.601	0.0000	0.0000	0
2013/10/02	R214	06/02/2014	8.99	Put	Bond Future	4,482.0800	4.4821	4,593.8300	4.5938	2.493	0	0	0
2013/10/02	R214	06/02/2014	9.01	Put	Bond Future	4,397.7000	4.3977	4,506.8500	4.5069	2.482	0	0	0
2013/10/02	R214	06/02/2014	8.99	Call	Bond Future	3,969.7000	3.9697	3,655.3000	3.6553	(7.920)	0	0	0
2013/10/02	R214	06/02/2014	9.00	Put	Bond Future	4,439.4600	4.4395	4,549.9100	4.5499	2.488	0	0	0
2013/10/02	R214	06/02/2014	9.00	Call	Bond Future	4,006.6400	4.0066	3,690.9400	3.6909	(7.879)	0	0	0
2013/10/02	R214	06/02/2014	9.01	Call	Bond Future	4,044.2900	4.0443	3,727.2900	3.7273	(7.838)	0	0	0
2013/10/02	R248	07/11/2013			Bond Future	9.0226	98.8662	9.0754	98.3264	0.585	0.0000	0.0000	10,260
2013/10/02	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	R248	07/11/2013	7.86	Put	Bond Future	13,396.5200	13.3965	13,936.4000	13.9364	4.030	0	0	0
2013/10/02	R248	07/11/2013	7.85	Put	Bond Future	13,525.5900	13.5256	14,065.4700	14.0655	3.992	0	0	0
2013/10/02	R248	07/11/2013	7.84	Put	Bond Future	13,654.9200	13.6549	14,194.8000	14.1948	3.954	0	0	0
2013/10/02	R248	06/02/2014	9.11	Put	Bond Future	28.2600	0.0283	574.9300	0.5749	1934.430	0	0	0
2013/10/02	R248	06/02/2014			Bond Future	9.1128	100.1661	9.1672	99.6194	0.597	0.0000	0.0000	0
2013/10/02	R248	06/02/2014	9.10	Put	Bond Future	129.3400	0.1293	676.0100	0.6760	422.661	0	0	0
2013/10/02	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/02	R248	06/02/2014	9.09	Put	Bond Future	230.6100	0.2306	777.2800	0.7773	237.054	0	0	0

Total

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