



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 02/08/2013 to 02/08/2013

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
2013/08/02	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	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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2013/08/02	2025	01/08/2013			Bond Future	109.8212	109.8212	109.8212	109.8212	0.000	0.0000	0.0000	0
2013/08/02	2025	07/11/2013	111.00	Call	Bond Future	384.7300	0.3847	112.0900	0.1121	(70.865)	0	0	0
2013/08/02	2025	07/11/2013			Bond Future	111.3847	111.3847	111.1121	111.1121	(0.245)	0.0000	0.0000	0
2013/08/02	2025	07/11/2013	111.01	Call	Bond Future	374.7300	0.3747	102.0900	0.1021	(72.756)	0	0	0
2013/08/02	2025	07/11/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	2025	07/11/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	2025	07/11/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	2025	07/11/2013	110.99	Call	Bond Future	394.7300	0.3947	122.0900	0.1221	(69.070)	0	0	0
2013/08/02	2038	01/08/2013			Bond Future	107.2895	107.2895	107.2895	107.2895	0.000	0.0000	0.0000	0
2013/08/02	2038	07/11/2013			Bond Future	108.8169	108.8169	108.7748	108.7748	(0.039)	0.0000	0.0000	0
2013/08/02	2038	07/11/2013	109.99	Put	Bond Future	1,173.0900	1.1731	1,215.2000	1.2152	3.590	0	0	0
2013/08/02	2038	07/11/2013	110.00	Put	Bond Future	1,183.0900	1.1831	1,225.2000	1.2252	3.559	0	0	0
2013/08/02	2038	07/11/2013	110.01	Put	Bond Future	1,193.0900	1.1931	1,235.2000	1.2352	3.529	0	0	0
2013/08/02	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	2050	01/08/2013			Bond Future	109.8274	109.8274	109.8274	109.8274	0.000	0.0000	0.0000	0
2013/08/02	2050	07/11/2013	109.99	Call	Bond Future	590.1300	0.5901	279.4100	0.2794	(52.653)	0	0	0
2013/08/02	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	2050	07/11/2013			Bond Future	110.5801	110.5801	110.2694	110.2694	(0.281)	0.0000	0.0000	122
2013/08/02	2050	07/11/2013	110.00	Call	Bond Future	580.1300	0.5801	269.4100	0.2694	(53.560)	0	0	0
2013/08/02	2050	07/11/2013	110.01	Call	Bond Future	570.1300	0.5701	259.4100	0.2594	(54.500)	0	0	0
2013/08/02	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	AL37	07/11/2013			Index Future	407.5520	407.5520	407.6320	407.6320	0.020	0.0000	0.0000	0
2013/08/02	AL37	06/02/2014			Index Future	413.0170	413.0170	412.9840	412.9840	(0.008)	0.0000	0.0000	0
2013/08/02	AL7T	07/11/2013			Index Future	480.6410	480.6410	480.6920	480.6920	0.011	0.0000	0.0000	1
2013/08/02	AL7T	06/02/2014			Index Future	487.0870	487.0870	487.0020	487.0020	(0.017)	0.0000	0.0000	0
2013/08/02	ALBI	07/11/2013			Index Future	431.1150	431.1150	431.3840	431.3840	0.062	0.0000	0.0000	763
2013/08/02	ALBI	06/02/2014			Index Future	436.8970	436.8970	437.0460	437.0460	0.034	0.0000	0.0000	73

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2013/08/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/08/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/08/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/02	EL28	01/08/2013			Bond Future	113.6271	113.6271	113.6271	113.6271	0.000	0.0000	0.0000	0
2013/08/02	EL28	07/11/2013			Bond Future	110.9431	110.9431	110.7636	110.7636	(0.162)	0.0000	0.0000	0
2013/08/02	EL28	07/11/2013	110.00	Call	Bond Future	943.1300	0.9431	763.6200	0.7636	(19.033)	0	0	0
2013/08/02	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	EL28	07/11/2013	110.01	Call	Bond Future	933.1300	0.9331	753.6200	0.7536	(19.237)	0	0	0
2013/08/02	EL28	07/11/2013	109.99	Call	Bond Future	953.1300	0.9531	773.6200	0.7736	(18.834)	0	0	0
2013/08/02	ES33	01/08/2013			Bond Future	9.4800	85.2771	9.4800	85.2771	0.000	0.0000	0.0000	0
2013/08/02	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	ES33	07/11/2013			Bond Future	9.6484	82.3494	9.6236	82.5350	(0.257)	0.0000	0.0000	6,292
2013/08/02	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	ES33	07/11/2013	8.51	Put	Bond Future	9,238.3800	9.2384	9,052.8200	9.0528	(2.009)	0	0	0
2013/08/02	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	ES33	07/11/2013	8.49	Put	Bond Future	9,414.8100	9.4148	9,229.2500	9.2292	(1.971)	0	0	0
2013/08/02	ES33	07/11/2013	8.50	Put	Bond Future	9,326.5300	9.3265	9,140.9700	9.1410	(1.990)	0	0	0
2013/08/02	ES33	06/02/2014	9.54	Put	Bond Future	1,682.3000	1.6823	1,517.7100	1.5177	(9.784)	0	0	0
2013/08/02	ES33	06/02/2014			Bond Future	9.7662	83.4539	9.7437	83.6185	(0.230)	0.0000	0.0000	0
2013/08/02	ES33	06/02/2014	9.56	Put	Bond Future	1,531.3500	1.5313	1,366.7600	1.3668	(10.748)	0	0	0
2013/08/02	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	ES33	06/02/2014	9.55	Put	Bond Future	1,606.7700	1.6068	1,442.1800	1.4422	(10.244)	0	0	0
2013/08/02	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	GOVI	07/11/2013			GOVI	430.6630	430.6630	430.9160	430.9160	0.059	0.0000	0.0000	98
2013/08/02	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	GOVI	07/11/2013	445.99	Put	GOVI	153,270.0000	15.3270	150,740.0000	15.0740	(1.651)	0	0	0
2013/08/02	GOVI	07/11/2013	446.01	Put	GOVI	153,470.0000	15.3470	150,940.0000	15.0940	(1.649)	0	0	0
2013/08/02	GOVI	07/11/2013	446.00	Put	GOVI	153,370.0000	15.3370	150,840.0000	15.0840	(1.650)	0	0	0
2013/08/02	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	GOVI	06/02/2014			GOVI	436.4390	436.4390	436.5730	436.5730	0.031	0.0000	0.0000	268
2013/08/02	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	GOVI	06/02/2014	439.99	Put	GOVI	35,510.0000	3.5510	34,170.0000	3.4170	(3.774)	0	0	0
2013/08/02	GOVI	06/02/2014	440.01	Put	GOVI	35,710.0000	3.5710	34,370.0000	3.4370	(3.752)	0	0	0
2013/08/02	GOVI	06/02/2014	440.00	Put	GOVI	35,610.0000	3.5610	34,270.0000	3.4270	(3.763)	0	0	0
2013/08/02	GOVI	08/05/2014	442.00	Call	GOVI	3,470.0000	0.3470	4,560.0000	0.4560	31.412	0	0	0
2013/08/02	GOVI	08/05/2014			GOVI	442.3470	442.3470	442.4560	442.4560	0.025	0.0000	0.0000	0
2013/08/02	GOVI	08/05/2014	442.01	Call	GOVI	3,370.0000	0.3370	4,460.0000	0.4460	32.344	0	0	0
2013/08/02	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/08/02	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	GOVI	08/05/2014	441.99	Call	GOVI	3,570.0000	0.3570	4,660.0000	0.4660	30.532	0	0	0
2013/08/02	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/08/02	IGOV	07/11/2013			Index Future	199.4700	199.4700	199.3540	199.3540	(0.058)	0.0000	0.0000	1,078
2013/08/02	IGOV	06/02/2014			Index Future	202.1690	202.1690	201.9960	201.9960	(0.086)	0.0000	0.0000	164
2013/08/02	ILBI	07/11/2013			Index Future	540.0760	540.0760	540.0760	540.0760	0.000	0.0000	0.0000	0
2013/08/02	ILBI	06/02/2014			Index Future	547.4540	547.4540	547.4540	547.4540	0.000	0.0000	0.0000	186
2013/08/02	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/08/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/08/02	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/08/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/08/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/08/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/08/02	JBAF	21/08/2013			Jibar Tradeable Future	5.1400	94.8600	5.1400	94.8600	0.000	0.0000	0.0000	0
2013/08/02	JBAF	18/09/2013			Jibar Tradeable Future	5.1800	94.8200	5.1800	94.8200	0.000	0.0000	0.0000	700
2013/08/02	JBAF	16/10/2013			Jibar Tradeable Future	5.2300	94.7700	5.2300	94.7700	0.000	0.0000	0.0000	0
2013/08/02	JBAF	20/11/2013			Jibar Tradeable Future	5.3100	94.6900	5.3100	94.6900	0.000	0.0000	0.0000	0
2013/08/02	JBAF	18/12/2013			Jibar Tradeable Future	5.3900	94.6100	5.3900	94.6100	0.000	0.0000	0.0000	1,500
2013/08/02	JBAF	15/01/2014			Jibar Tradeable Future	5.4800	94.5200	5.4800	94.5200	0.000	0.0000	0.0000	1,000
2013/08/02	JBAF	19/02/2014			Jibar Tradeable Future	5.5500	94.4500	5.5500	94.4500	0.000	0.0000	0.0000	0
2013/08/02	JBAF	19/03/2014			Jibar Tradeable Future	5.7100	94.2900	5.7600	94.2400	0.876	0.0000	0.0000	400
2013/08/02	JBAF	18/06/2014			Jibar Tradeable Future	6.0300	93.9700	6.0700	93.9300	0.663	0.0000	0.0000	1,000
2013/08/02	JBAF	17/09/2014			Jibar Tradeable Future	6.3500	93.6500	6.4000	93.6000	0.787	0.0000	0.0000	0
2013/08/02	JBAF	17/12/2014			Jibar Tradeable Future	6.6800	93.3200	6.7500	93.2500	1.048	0.0000	0.0000	0
2013/08/02	JBAF	18/03/2015			Jibar Tradeable Future	6.9500	93.0500	7.0400	92.9600	1.295	0.0000	0.0000	250
2013/08/02	JBAF	17/06/2015			Jibar Tradeable Future	7.2000	92.8000	7.3000	92.7000	1.389	0.0000	0.0000	0
2013/08/02	R023	01/08/2013			Bond Future	7.7650	103.2398	7.7650	103.2398	0.000	0.0000	0.0000	0
2013/08/02	R023	07/11/2013	6.50	Put	Bond Future	9,659.1300	9.6591	9,606.1700	9.6062	(0.548)	0	0	0
2013/08/02	R023	07/11/2013			Bond Future	7.9092	100.5103	7.9010	100.5632	(0.104)	0.0000	0.0000	11,644
2013/08/02	R023	07/11/2013	6.49	Put	Bond Future	9,731.8600	9.7319	9,678.9000	9.6789	(0.544)	0	0	0
2013/08/02	R023	07/11/2013	6.51	Put	Bond Future	9,586.4500	9.5864	9,533.4900	9.5335	(0.552)	0	0	0
2013/08/02	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R023	06/02/2014			Bond Future	8.0092	101.8583	8.0053	101.8834	(0.050)	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
2013/08/02	R023	06/02/2014	7.84	Put	Bond Future	1,070.8900	1.0709	1,045.8200	1.0458	(2.341)	0	0	0
2013/08/02	R023	06/02/2014	7.86	Put	Bond Future	943.5700	0.9436	918.5000	0.9185	(2.657)	0	0	0
2013/08/02	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R023	06/02/2014	7.85	Put	Bond Future	1,007.2100	1.0072	982.1400	0.9821	(2.489)	0	0	0
2013/08/02	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R157	01/08/2013			Bond Future	6.1000	119.7025	6.1000	119.7025	0.000	0.0000	0.0000	0
2013/08/02	R157	07/11/2013			Bond Future	6.2827	114.4977	6.2887	114.4867	0.095	0.0000	0.0000	22,834
2013/08/02	R157	07/11/2013	5.60	Call	Bond Future	249.9600	0.2500	244.5000	0.2445	(2.184)	0	0	0
2013/08/02	R157	07/11/2013	5.59	Put	Bond Future	1,539.4500	1.5394	1,545.1100	1.5451	0.368	0	0	0
2013/08/02	R157	07/11/2013	5.61	Put	Bond Future	1,511.0400	1.5110	1,516.5900	1.5166	0.367	0	0	0
2013/08/02	R157	07/11/2013	5.60	Put	Bond Future	1,525.2100	1.5252	1,530.8200	1.5308	0.368	0	0	0
2013/08/02	R157	07/11/2013	5.61	Call	Bond Future	254.6100	0.2546	249.0900	0.2491	(2.168)	0	0	0
2013/08/02	R157	07/11/2013	5.59	Call	Bond Future	245.3800	0.2454	239.9700	0.2400	(2.205)	0	0	0
2013/08/02	R157	06/02/2014	5.64	Call	Bond Future	366.0100	0.3660	352.1000	0.3521	(3.800)	0	0	0
2013/08/02	R157	06/02/2014	5.65	Put	Bond Future	1,647.5200	1.6475	1,677.2900	1.6773	1.807	0	0	0
2013/08/02	R157	06/02/2014			Bond Future	6.4447	116.0335	6.4721	115.9897	0.426	0.0000	0.0000	0
2013/08/02	R157	06/02/2014	5.65	Call	Bond Future	370.4400	0.3704	356.4100	0.3564	(3.787)	0	0	0
2013/08/02	R157	06/02/2014	5.66	Call	Bond Future	374.9000	0.3749	360.7500	0.3608	(3.774)	0	0	0
2013/08/02	R157	06/02/2014	5.64	Put	Bond Future	1,659.2900	1.6593	1,689.1800	1.6892	1.801	0	0	0
2013/08/02	R157	06/02/2014	5.66	Put	Bond Future	1,635.7900	1.6358	1,665.4400	1.6654	1.813	0	0	0
2013/08/02	R157	08/05/2014	5.20	Call	Bond Future	255.0900	0.2551	243.9300	0.2439	(4.375)	0	0	0
2013/08/02	R157	08/05/2014			Bond Future	6.6414	110.7952	6.6791	110.7445	0.569	0.0000	0.0000	0
2013/08/02	R157	08/05/2014	5.21	Call	Bond Future	257.7900	0.2578	246.5400	0.2465	(4.364)	0	0	0
2013/08/02	R157	08/05/2014	5.19	Call	Bond Future	252.4100	0.2524	241.3400	0.2413	(4.386)	0	0	0
2013/08/02	R157	08/05/2014	5.20	Put	Bond Future	2,213.6700	2.2137	2,253.1900	2.2532	1.785	0	0	0
2013/08/02	R157	08/05/2014	5.19	Put	Bond Future	2,224.7500	2.2247	2,264.3600	2.2644	1.780	0	0	0
2013/08/02	R157	08/05/2014	5.21	Put	Bond Future	2,202.6100	2.2026	2,242.0400	2.2420	1.790	0	0	0
2013/08/02	R157	07/08/2014	6.76	Put	Bond Future	155.0800	0.1551	225.4100	0.2254	45.351	0	0	0
2013/08/02	R157	07/08/2014			Bond Future	6.9021	112.3150	6.9667	112.2447	0.936	0.0000	0.0000	0
2013/08/02	R157	07/08/2014	6.75	Put	Bond Future	166.0000	0.1660	236.3300	0.2363	42.367	0	0	0
2013/08/02	R157	07/08/2014	6.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R157	07/08/2014	6.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R157	07/08/2014	6.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R157	07/08/2014	6.74	Put	Bond Future	176.9200	0.1769	247.2500	0.2473	39.752	0	0	0
2013/08/02	R186	01/08/2013			Bond Future	8.1200	120.5016	8.1200	120.5016	0.000	0.0000	0.0000	0
2013/08/02	R186	07/11/2013	8.16	Put	Bond Future	4,143.2000	4.1432	4,084.7500	4.0848	(1.411)	0	0	0
2013/08/02	R186	07/11/2013	9.00	Put	Bond Future	1,344.6600	1.3447	1,312.2100	1.3122	(2.413)	0	0	1,200
2013/08/02	R186	07/11/2013			Bond Future	8.2615	121.8312	8.2529	121.9072	(0.104)	0.0000	0.0000	56,999
2013/08/02	R186	07/11/2013	6.50	Put	Bond Future	17,355.4900	17.3555	17,278.5100	17.2785	(0.444)	0	0	0
2013/08/02	R186	07/11/2013	8.15	Put	Bond Future	4,192.3900	4.1924	4,133.6600	4.1337	(1.401)	0	0	0
2013/08/02	R186	07/11/2013	6.75	Put	Bond Future	14,829.2200	14.8292	14,752.2800	14.7523	(0.519)	0	0	0
2013/08/02	R186	07/11/2013	8.14	Call	Bond Future	3,155.9900	3.1560	3,173.0400	3.1730	0.540	0	0	0
2013/08/02	R186	07/11/2013	8.50	Call	Bond Future	4,807.3300	4.8073	4,835.2100	4.8352	0.580	0	0	0
2013/08/02	R186	07/11/2013	8.75	Call	Bond Future	6,162.0200	6.1620	6,197.8800	6.1979	0.582	0	0	0
2013/08/02	R186	07/11/2013	8.25	Put	Bond Future	3,718.8400	3.7188	3,662.9900	3.6630	(1.502)	0	0	250

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
2013/08/02	R186	07/11/2013	8.00	Call	Bond Future	2,622.7800	2.6228	2,636.1200	2.6361	0.509	0	0	1,000
2013/08/02	R186	07/11/2013	8.15	Call	Bond Future	3,196.3200	3.1963	3,213.6500	3.2137	0.542	0	0	0
2013/08/02	R186	07/11/2013	6.50	Call	Bond Future	141.1800	0.1412	140.2600	0.1403	(0.652)	0	0	5,290
2013/08/02	R186	07/11/2013	8.16	Call	Bond Future	3,236.9500	3.2369	3,254.5600	3.2546	0.544	0	0	0
2013/08/02	R186	07/11/2013	8.00	Put	Bond Future	4,977.7000	4.9777	4,914.9800	4.9150	(1.260)	0	0	0
2013/08/02	R186	07/11/2013	8.75	Put	Bond Future	1,933.4100	1.9334	1,893.2100	1.8932	(2.079)	0	0	1,030
2013/08/02	R186	07/11/2013	9.00	Call	Bond Future	7,654.6400	7.6546	7,698.2500	7.6983	0.570	0	0	0
2013/08/02	R186	07/11/2013	8.25	Call	Bond Future	3,616.7300	3.6167	3,636.9400	3.6369	0.559	0	0	0
2013/08/02	R186	07/11/2013	6.75	Call	Bond Future	261.3200	0.2613	260.4400	0.2604	(0.337)	0	0	1,000
2013/08/02	R186	07/11/2013	8.14	Put	Bond Future	4,241.9800	4.2420	4,182.9700	4.1830	(1.391)	0	0	0
2013/08/02	R186	07/11/2013	8.50	Put	Bond Future	2,715.5200	2.7155	2,667.3400	2.6673	(1.774)	0	0	4,000
2013/08/02	R186	06/02/2014			Bond Future	8.3566	118.1750	8.3516	118.2182	(0.059)	0.0000	0.0000	0
2013/08/02	R186	06/02/2014	7.75	Call	Bond Future	2,789.5700	2.7896	2,792.6300	2.7926	0.110	0	0	0
2013/08/02	R186	06/02/2014	7.74	Put	Bond Future	8,291.3400	8.2913	8,251.1500	8.2512	(0.485)	0	0	0
2013/08/02	R186	06/02/2014	7.76	Put	Bond Future	8,166.1000	8.1661	8,126.0800	8.1261	(0.490)	0	0	0
2013/08/02	R186	06/02/2014	7.75	Put	Bond Future	8,228.7300	8.2287	8,188.6200	8.1886	(0.487)	0	0	0
2013/08/02	R186	06/02/2014	7.76	Call	Bond Future	2,819.4500	2.8194	2,822.6000	2.8226	0.112	0	0	0
2013/08/02	R186	06/02/2014	7.74	Call	Bond Future	2,759.5800	2.7596	2,762.5600	2.7626	0.108	0	0	0
2013/08/02	R186	08/05/2014			Bond Future	8.4554	119.7750	8.4511	119.8118	(0.051)	0.0000	0.0000	0
2013/08/02	R186	08/05/2014	7.09	Put	Bond Future	14,366.7600	14.3668	14,330.3100	14.3303	(0.254)	0	0	0
2013/08/02	R186	08/05/2014	7.10	Call	Bond Future	1,937.5500	1.9375	1,937.9900	1.9380	0.023	0	0	0
2013/08/02	R186	08/05/2014	7.11	Call	Bond Future	1,956.9900	1.9570	1,957.4600	1.9575	0.024	0	0	0
2013/08/02	R186	08/05/2014	7.09	Call	Bond Future	1,918.2500	1.9182	1,918.6500	1.9187	0.021	0	0	0
2013/08/02	R186	08/05/2014	7.11	Put	Bond Future	14,210.1300	14.2101	14,173.7500	14.1738	(0.256)	0	0	0
2013/08/02	R186	08/05/2014	7.10	Put	Bond Future	14,288.3200	14.2883	14,251.9100	14.2519	(0.255)	0	0	0
2013/08/02	R186	07/08/2014	8.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R186	07/08/2014			Bond Future	8.5554	116.1268	8.5534	116.1442	(0.024)	0.0000	0.0000	0
2013/08/02	R186	07/08/2014	8.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R186	07/08/2014	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R186	07/08/2014	8.29	Put	Bond Future	2,232.1000	2.2321	2,214.7600	2.2148	(0.777)	0	0	0
2013/08/02	R186	07/08/2014	8.31	Put	Bond Future	2,061.8200	2.0618	2,044.4800	2.0445	(0.841)	0	0	0
2013/08/02	R186	07/08/2014	8.30	Put	Bond Future	2,146.9200	2.1469	2,129.5800	2.1296	(0.808)	0	0	0
2013/08/02	R197	01/08/2013			Bond Future	277.8926	277.8926	277.8926	277.8926	0.000	0.0000	0.0000	0
2013/08/02	R197	07/11/2013			Bond Future	281.8489	281.8489	281.7347	281.7347	(0.041)	0.0000	0.0000	2,097
2013/08/02	R197	07/11/2013	279.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R197	07/11/2013	280.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R197	07/11/2013	280.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R197	07/11/2013	279.99	Call	Bond Future	1,858.8900	1.8589	1,744.7200	1.7447	(6.142)	0	0	0
2013/08/02	R197	07/11/2013	280.00	Call	Bond Future	1,848.8900	1.8489	1,734.7200	1.7347	(6.175)	0	0	0
2013/08/02	R197	07/11/2013	280.01	Call	Bond Future	1,838.8900	1.8389	1,724.7200	1.7247	(6.209)	0	0	0
2013/08/02	R201	01/08/2013			Bond Future	5.2900	105.6179	5.2900	105.6179	0.000	0.0000	0.0000	0
2013/08/02	R201	07/11/2013	4.79	Put	Bond Future	754.4000	0.7544	795.4900	0.7955	5.447	0	0	0
2013/08/02	R201	07/11/2013			Bond Future	5.3505	107.0389	5.4022	106.9825	0.966	0.0000	0.0000	0
2013/08/02	R201	07/11/2013	4.80	Put	Bond Future	746.3700	0.7464	787.2400	0.7872	5.476	0	0	0
2013/08/02	R201	07/11/2013	4.81	Put	Bond Future	738.3900	0.7384	779.0200	0.7790	5.503	0	0	0
2013/08/02	R201	07/11/2013	4.79	Call	Bond Future	140.4800	0.1405	125.2100	0.1252	(10.870)	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
2013/08/02	R201	07/11/2013	4.80	Call	Bond Future	143.4500	0.1435	127.9600	0.1280	(10.798)	0	0	0
2013/08/02	R201	07/11/2013	4.81	Call	Bond Future	146.4700	0.1465	130.7400	0.1307	(10.739)	0	0	0
2013/08/02	R201	06/02/2014	5.24	Put	Bond Future	446.3200	0.4463	492.6300	0.4926	10.376	0	0	0
2013/08/02	R201	06/02/2014			Bond Future	5.3312	104.0660	5.4338	103.9792	1.923	0.0000	0.0000	0
2013/08/02	R201	06/02/2014	5.26	Put	Bond Future	437.3400	0.4373	483.0700	0.4831	10.456	0	0	0
2013/08/02	R201	06/02/2014	5.24	Call	Bond Future	368.9100	0.3689	328.3500	0.3284	(10.995)	0	0	0
2013/08/02	R201	06/02/2014	5.25	Put	Bond Future	441.8200	0.4418	487.8300	0.4878	10.414	0	0	0
2013/08/02	R201	06/02/2014	5.25	Call	Bond Future	372.9000	0.3729	332.0400	0.3320	(10.957)	0	0	0
2013/08/02	R201	06/02/2014	5.26	Call	Bond Future	376.9100	0.3769	335.7700	0.3358	(10.915)	0	0	0
2013/08/02	R201	08/05/2014			Bond Future	5.2797	105.4750	5.4360	105.3808	2.962	0.0000	0.0000	0
2013/08/02	R201	08/05/2014	4.75	Call	Bond Future	237.8700	0.2379	204.2800	0.2043	(14.121)	0	0	0
2013/08/02	R201	08/05/2014	4.76	Call	Bond Future	240.0900	0.2401	206.2800	0.2063	(14.082)	0	0	0
2013/08/02	R201	08/05/2014	4.74	Call	Bond Future	235.6600	0.2357	202.3000	0.2023	(14.156)	0	0	0
2013/08/02	R201	08/05/2014	4.76	Put	Bond Future	554.1800	0.5542	614.5300	0.6145	10.890	0	0	0
2013/08/02	R201	08/05/2014	4.75	Put	Bond Future	558.0200	0.5580	618.5900	0.6186	10.854	0	0	0
2013/08/02	R201	08/05/2014	4.74	Put	Bond Future	561.8700	0.5619	622.6700	0.6227	10.821	0	0	0
2013/08/02	R201	07/08/2014	5.31	Put	Bond Future	0.0000	0.0000	23.6500	0.0237	100.000	0	0	0
2013/08/02	R201	07/08/2014			Bond Future	5.0623	102.5125	5.3756	102.3994	6.190	0.0000	0.0000	0
2013/08/02	R201	07/08/2014	5.30	Put	Bond Future	0.0000	0.0000	27.2500	0.0273	100.000	0	0	0
2013/08/02	R201	07/08/2014	5.31	Call	Bond Future	89.4400	0.0894	0.0000	0.0000	(100.000)	0	0	0
2013/08/02	R201	07/08/2014	5.29	Call	Bond Future	82.2300	0.0822	0.0000	0.0000	(100.000)	0	0	0
2013/08/02	R201	07/08/2014	5.30	Call	Bond Future	85.8400	0.0858	0.0000	0.0000	(100.000)	0	0	0
2013/08/02	R201	07/08/2014	5.29	Put	Bond Future	0.0000	0.0000	30.8600	0.0309	100.000	0	0	0
2013/08/02	R202	01/08/2013			Bond Future	208.6439	208.6439	208.6439	208.6439	0.000	0.0000	0.0000	0
2013/08/02	R202	07/11/2013	209.01	Call	Bond Future	2,123.4900	2.1235	2,041.3900	2.0414	(3.866)	0	0	0
2013/08/02	R202	07/11/2013			Bond Future	211.1335	211.1335	211.0514	211.0514	(0.039)	0.0000	0.0000	42,966
2013/08/02	R202	07/11/2013	208.99	Call	Bond Future	2,143.4900	2.1435	2,061.3900	2.0614	(3.830)	0	0	0
2013/08/02	R202	07/11/2013	209.00	Call	Bond Future	2,133.4900	2.1335	2,051.3900	2.0514	(3.848)	0	0	0
2013/08/02	R202	07/11/2013	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R202	07/11/2013	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R202	07/11/2013	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R203	01/08/2013			Bond Future	6.8000	108.3392	6.8000	108.3392	0.000	0.0000	0.0000	0
2013/08/02	R203	07/11/2013	6.01	Call	Bond Future	222.8400	0.2228	227.4000	0.2274	2.046	0	0	0
2013/08/02	R203	07/11/2013			Bond Future	6.9684	105.5599	6.9520	105.6157	(0.235)	0.0000	0.0000	7,429
2013/08/02	R203	07/11/2013	5.99	Call	Bond Future	213.1200	0.2131	217.4800	0.2175	2.046	0	0	0
2013/08/02	R203	07/11/2013	5.71	Put	Bond Future	4,507.8200	4.5078	4,454.2700	4.4543	(1.188)	0	0	0
2013/08/02	R203	07/11/2013	6.00	Call	Bond Future	217.8800	0.2179	222.3400	0.2223	2.047	0	0	0
2013/08/02	R203	07/11/2013	571.00	Call	Bond Future	103,330.3800	103.3304	103,386.1300	103.3861	0.054	0	0	0
2013/08/02	R203	07/11/2013	5.99	Put	Bond Future	3,612.6500	3.6126	3,561.2600	3.5613	(1.423)	0	0	0
2013/08/02	R203	07/11/2013	6.01	Put	Bond Future	3,551.5300	3.5515	3,500.3400	3.5003	(1.441)	0	0	0
2013/08/02	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R203	07/11/2013	5.71	Call	Bond Future	110.5200	0.1105	112.7200	0.1127	1.991	0	0	15
2013/08/02	R203	07/11/2013	6.00	Put	Bond Future	3,581.9800	3.5820	3,530.6900	3.5307	(1.432)	0	0	0
2013/08/02	R203	06/02/2014			Bond Future	7.0990	106.9757	7.0907	107.0022	(0.117)	0.0000	0.0000	0
2013/08/02	R203	06/02/2014	6.14	Put	Bond Future	3,624.9700	3.6250	3,601.3200	3.6013	(0.652)	0	0	0
2013/08/02	R203	06/02/2014	5.95	Put	Bond Future	4,133.8000	4.1338	4,109.3800	4.1094	(0.591)	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
2013/08/02	R203	06/02/2014	6.16	Put	Bond Future	3,573.2000	3.5732	3,549.6400	3.5496	(0.659)	0	0	0
2013/08/02	R203	06/02/2014	6.15	Put	Bond Future	3,599.0400	3.5990	3,575.4400	3.5754	(0.656)	0	0	0
2013/08/02	R203	06/02/2014	6.16	Call	Bond Future	524.4900	0.5245	527.4000	0.5274	0.555	0	0	0
2013/08/02	R203	06/02/2014	5.95	Call	Bond Future	388.2600	0.3883	390.3100	0.3903	0.528	0	0	16
2013/08/02	R203	06/02/2014	6.14	Call	Bond Future	510.1300	0.5101	512.9500	0.5130	0.553	0	0	0
2013/08/02	R203	06/02/2014	6.15	Call	Bond Future	517.2700	0.5173	520.1400	0.5201	0.555	0	0	0
2013/08/02	R203	08/05/2014	7.40	Put	Bond Future	1,666.8700	1.6669	1,654.1700	1.6542	(0.762)	0	0	0
2013/08/02	R203	08/05/2014	5.74	Call	Bond Future	430.6500	0.4306	432.1300	0.4321	0.344	0	0	0
2013/08/02	R203	08/05/2014	5.76	Call	Bond Future	441.0100	0.4410	442.5300	0.4425	0.345	0	0	0
2013/08/02	R203	08/05/2014			Bond Future	7.2377	104.2628	7.2308	104.2836	(0.096)	0.0000	0.0000	0
2013/08/02	R203	08/05/2014	5.76	Put	Bond Future	4,955.9200	4.9559	4,936.7000	4.9367	(0.388)	0	0	0
2013/08/02	R203	08/05/2014	5.75	Put	Bond Future	4,982.1000	4.9821	4,962.8500	4.9629	(0.386)	0	0	0
2013/08/02	R203	08/05/2014	5.74	Put	Bond Future	5,008.3200	5.0083	4,989.0600	4.9891	(0.385)	0	0	0
2013/08/02	R203	08/05/2014	7.40	Call	Bond Future	2,148.2900	2.1483	2,156.3300	2.1563	0.374	0	0	16
2013/08/02	R203	08/05/2014	5.75	Call	Bond Future	435.8100	0.4358	437.3000	0.4373	0.342	0	0	0
2013/08/02	R203	07/08/2014	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R203	07/08/2014			Bond Future	7.3892	105.6930	7.3880	105.6961	(0.015)	0.0000	0.0000	0
2013/08/02	R203	07/08/2014	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R203	07/08/2014	7.29	Put	Bond Future	274.2200	0.2742	271.1000	0.2711	(1.138)	0	0	0
2013/08/02	R203	07/08/2014	7.31	Put	Bond Future	218.8400	0.2188	215.7200	0.2157	(1.426)	0	0	0
2013/08/02	R203	07/08/2014	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R203	07/08/2014	7.30	Put	Bond Future	246.5200	0.2465	243.4000	0.2434	(1.266)	0	0	0
2013/08/02	R204	01/08/2013			Bond Future	7.0200	105.3177	7.0200	105.3177	0.000	0.0000	0.0000	0
2013/08/02	R204	07/11/2013			Bond Future	7.1679	106.6422	7.1613	106.6708	(0.093)	0.0000	0.0000	25,774
2013/08/02	R204	07/11/2013	7.00	Put	Bond Future	2,027.4900	2.0275	2,003.1800	2.0032	(1.199)	0	0	1,270
2013/08/02	R204	07/11/2013	6.29	Put	Bond Future	4,247.1700	4.2472	4,218.2900	4.2183	(0.680)	0	0	0
2013/08/02	R204	07/11/2013	6.31	Put	Bond Future	4,173.1400	4.1731	4,144.3100	4.1443	(0.691)	0	0	0
2013/08/02	R204	07/11/2013	6.29	Call	Bond Future	381.4400	0.3814	381.1600	0.3812	(0.073)	0	0	0
2013/08/02	R204	07/11/2013	6.30	Put	Bond Future	4,210.0800	4.2101	4,181.2300	4.1812	(0.685)	0	0	0
2013/08/02	R204	07/11/2013	7.00	Call	Bond Future	1,301.4900	1.3015	1,305.7800	1.3058	0.330	0	0	0
2013/08/02	R204	07/11/2013	6.30	Call	Bond Future	389.3700	0.3894	389.1200	0.3891	(0.064)	0	0	0
2013/08/02	R204	07/11/2013	6.31	Call	Bond Future	397.4300	0.3974	397.2000	0.3972	(0.058)	0	0	0
2013/08/02	R204	06/02/2014	6.39	Call	Bond Future	859.1200	0.8591	854.1400	0.8541	(0.580)	0	0	0
2013/08/02	R204	06/02/2014			Bond Future	7.2772	104.0419	7.2773	104.0412	0.002	0.0000	0.0000	0
2013/08/02	R204	06/02/2014	6.41	Call	Bond Future	880.3900	0.8804	875.3700	0.8754	(0.570)	0	0	0
2013/08/02	R204	06/02/2014	6.40	Call	Bond Future	869.7000	0.8697	864.7100	0.8647	(0.574)	0	0	0
2013/08/02	R204	06/02/2014	6.39	Put	Bond Future	4,580.1600	4.5802	4,575.9200	4.5759	(0.093)	0	0	0
2013/08/02	R204	06/02/2014	6.41	Put	Bond Future	4,515.7500	4.5157	4,511.4700	4.5115	(0.095)	0	0	0
2013/08/02	R204	06/02/2014	6.40	Put	Bond Future	4,547.8900	4.5479	4,543.6400	4.5436	(0.093)	0	0	0
2013/08/02	R204	08/05/2014			Bond Future	7.3966	105.4506	7.3984	105.4436	0.024	0.0000	0.0000	0
2013/08/02	R204	08/05/2014	6.05	Call	Bond Future	807.3900	0.8074	802.3800	0.8024	(0.621)	0	0	0
2013/08/02	R204	08/05/2014	6.06	Call	Bond Future	815.8200	0.8158	810.7800	0.8108	(0.618)	0	0	0
2013/08/02	R204	08/05/2014	6.04	Call	Bond Future	799.0200	0.7990	794.0400	0.7940	(0.623)	0	0	0
2013/08/02	R204	08/05/2014	6.05	Put	Bond Future	6,229.1100	6.2291	6,231.0500	6.2311	0.031	0	0	0
2013/08/02	R204	08/05/2014	6.04	Put	Bond Future	6,262.2900	6.2623	6,264.2600	6.2643	0.031	0	0	0
2013/08/02	R204	08/05/2014	6.06	Put	Bond Future	6,196.0000	6.1960	6,197.9100	6.1979	0.031	0	0	0
2013/08/02	R204	07/08/2014			Bond Future	7.5232	102.8657	7.5299	102.8410	0.089	0.0000	0.0000	0

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2013/08/02	R204	07/08/2014	7.44	Put	Bond Future	308.3000	0.3083	333.0000	0.3330	8.012	0	0	0
2013/08/02	R204	07/08/2014	7.46	Put	Bond Future	234.0900	0.2341	258.7900	0.2588	10.551	0	0	0
2013/08/02	R204	07/08/2014	7.45	Put	Bond Future	271.1900	0.2712	295.8900	0.2959	9.108	0	0	0
2013/08/02	R204	07/08/2014	7.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R204	07/08/2014	7.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R204	07/08/2014	7.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R206	01/08/2013			Bond Future	5.3400	101.3480	5.3400	101.3480	0.000	0.0000	0.0000	0
2013/08/02	R206	07/11/2013	4.31	Put	Bond Future	240.0900	0.2401	254.7400	0.2547	6.102	0	0	0
2013/08/02	R206	07/11/2013			Bond Future	5.5851	102.7438	5.6792	102.7270	1.685	0.0000	0.0000	0
2013/08/02	R206	07/11/2013	4.30	Put	Bond Future	241.6600	0.2417	256.3400	0.2563	6.075	0	0	0
2013/08/02	R206	07/11/2013	4.31	Call	Bond Future	12.1000	0.0121	9.9700	0.0100	(17.603)	0	0	0
2013/08/02	R206	07/11/2013	4.29	Call	Bond Future	11.6600	0.0117	9.6000	0.0096	(17.667)	0	0	0
2013/08/02	R206	07/11/2013	4.30	Call	Bond Future	11.8800	0.0119	9.7800	0.0098	(17.677)	0	0	0
2013/08/02	R206	07/11/2013	4.29	Put	Bond Future	243.2400	0.2432	257.9600	0.2580	6.052	0	0	0
2013/08/02	R207	01/08/2013			Bond Future	7.3350	99.9964	7.3350	99.9964	0.000	0.0000	0.0000	0
2013/08/02	R207	07/11/2013	6.70	Call	Bond Future	592.7600	0.5928	582.0900	0.5821	(1.800)	0	0	0
2013/08/02	R207	07/11/2013			Bond Future	7.4801	101.2277	7.4833	101.2120	0.043	0.0000	0.0000	27,380
2013/08/02	R207	07/11/2013	6.71	Call	Bond Future	603.6500	0.6037	592.8700	0.5929	(1.786)	0	0	0
2013/08/02	R207	07/11/2013	6.69	Put	Bond Future	4,499.7000	4.4997	4,504.7700	4.5048	0.113	0	0	0
2013/08/02	R207	07/11/2013	6.71	Put	Bond Future	4,419.8500	4.4199	4,424.7100	4.4247	0.110	0	0	0
2013/08/02	R207	07/11/2013	6.69	Call	Bond Future	582.0200	0.5820	571.4500	0.5715	(1.816)	0	0	0
2013/08/02	R207	07/11/2013	6.70	Put	Bond Future	4,459.6800	4.4597	4,464.6500	4.4646	0.111	0	0	0
2013/08/02	R207	06/02/2014			Bond Future	7.5874	98.9459	7.5969	98.9015	0.125	0.0000	0.0000	0
2013/08/02	R207	06/02/2014	6.65	Call	Bond Future	974.0300	0.9740	957.1200	0.9571	(1.736)	0	0	0
2013/08/02	R207	06/02/2014	6.64	Put	Bond Future	5,498.2500	5.4983	5,525.7900	5.5258	0.501	0	0	0
2013/08/02	R207	06/02/2014	6.66	Put	Bond Future	5,423.2900	5.4233	5,450.5800	5.4506	0.503	0	0	0
2013/08/02	R207	06/02/2014	6.65	Put	Bond Future	5,460.7000	5.4607	5,488.1200	5.4881	0.502	0	0	0
2013/08/02	R207	06/02/2014	6.66	Call	Bond Future	985.7800	0.9858	968.7400	0.9687	(1.729)	0	0	0
2013/08/02	R207	06/02/2014	6.64	Call	Bond Future	962.3800	0.9624	945.5900	0.9456	(1.745)	0	0	0
2013/08/02	R207	08/05/2014	6.19	Put	Bond Future	7,965.9200	7.9659	8,002.1800	8.0022	0.455	0	0	0
2013/08/02	R207	08/05/2014	6.21	Put	Bond Future	7,886.7400	7.8867	7,922.8000	7.9228	0.457	0	0	0
2013/08/02	R207	08/05/2014			Bond Future	7.7055	100.2855	7.7169	100.2348	0.147	0.0000	0.0000	0
2013/08/02	R207	08/05/2014	6.20	Put	Bond Future	7,926.2800	7.9263	7,962.4400	7.9624	0.456	0	0	0
2013/08/02	R207	08/05/2014	6.20	Call	Bond Future	902.3300	0.9023	887.7500	0.8878	(1.616)	0	0	0
2013/08/02	R207	08/05/2014	6.21	Call	Bond Future	911.4300	0.9114	896.7500	0.8967	(1.611)	0	0	0
2013/08/02	R207	08/05/2014	6.19	Call	Bond Future	893.3100	0.8933	878.8300	0.8788	(1.621)	0	0	0
2013/08/02	R207	07/08/2014	7.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R207	07/08/2014	7.70	Put	Bond Future	557.0700	0.5571	625.5600	0.6256	12.295	0	0	0
2013/08/02	R207	07/08/2014			Bond Future	7.8296	98.0208	7.8455	97.9524	0.204	0.0000	0.0000	0
2013/08/02	R207	07/08/2014	7.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R207	07/08/2014	7.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R207	07/08/2014	7.69	Put	Bond Future	600.2300	0.6002	668.7200	0.6687	11.411	0	0	0
2013/08/02	R207	07/08/2014	7.71	Put	Bond Future	513.9300	0.5139	582.4200	0.5824	13.327	0	0	0
2013/08/02	R208	01/08/2013			Bond Future	7.4800	98.1528	7.4800	98.1528	0.000	0.0000	0.0000	0
2013/08/02	R208	07/11/2013			Bond Future	7.6200	95.9427	7.6226	95.9282	0.035	0.0000	0.0000	14,453

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2013/08/02	R208	07/11/2013	6.79	Put	Bond Future	5,188.6600	5.1887	5,192.7800	5.1928	0.079	0	0	0
2013/08/02	R208	07/11/2013	6.81	Put	Bond Future	5,096.4800	5.0965	5,100.3800	5.1004	0.077	0	0	0
2013/08/02	R208	07/11/2013	6.80	Put	Bond Future	5,142.4700	5.1425	5,146.4800	5.1465	0.078	0	0	0
2013/08/02	R208	07/11/2013	6.81	Call	Bond Future	595.6200	0.5956	585.0000	0.5850	(1.783)	0	0	0
2013/08/02	R208	07/11/2013	7.50	Put	Bond Future	2,462.2100	2.4622	2,459.2600	2.4593	(0.120)	0	0	1,520
2013/08/02	R208	07/11/2013	6.79	Call	Bond Future	573.3900	0.5734	562.9900	0.5630	(1.814)	0	0	0
2013/08/02	R208	07/11/2013	7.50	Call	Bond Future	1,811.6800	1.8117	1,794.2100	1.7942	(0.964)	0	0	0
2013/08/02	R208	07/11/2013	6.80	Call	Bond Future	584.4300	0.5844	573.9200	0.5739	(1.798)	0	0	0
2013/08/02	R208	06/02/2014	6.74	Put	Bond Future	6,282.3400	6.2823	6,308.3600	6.3084	0.414	0	0	0
2013/08/02	R208	06/02/2014			Bond Future	7.7197	97.2296	7.7278	97.1875	0.104	0.0000	0.0000	0
2013/08/02	R208	06/02/2014	6.76	Put	Bond Future	6,196.0100	6.1960	6,221.7600	6.2218	0.416	0	0	0
2013/08/02	R208	06/02/2014	6.75	Put	Bond Future	6,238.8700	6.2389	6,264.7600	6.2648	0.415	0	0	0
2013/08/02	R208	06/02/2014	6.74	Call	Bond Future	982.0200	0.9820	965.9900	0.9660	(1.632)	0	0	0
2013/08/02	R208	06/02/2014	6.75	Call	Bond Future	994.4600	0.9945	978.3000	0.9783	(1.625)	0	0	0
2013/08/02	R208	06/02/2014	6.76	Call	Bond Future	1,007.4700	1.0075	991.1700	0.9912	(1.618)	0	0	0
2013/08/02	R208	08/05/2014	6.31	Call	Bond Future	869.8200	0.8698	856.3900	0.8564	(1.544)	0	0	0
2013/08/02	R208	08/05/2014			Bond Future	7.8238	95.1494	7.8334	95.1011	0.122	0.0000	0.0000	0
2013/08/02	R208	08/05/2014	6.29	Call	Bond Future	851.0000	0.8510	837.7700	0.8378	(1.555)	0	0	0
2013/08/02	R208	08/05/2014	6.31	Put	Bond Future	8,930.0600	8.9301	8,964.9600	8.9650	0.391	0	0	0
2013/08/02	R208	08/05/2014	6.30	Put	Bond Future	8,976.6000	8.9766	9,011.6000	9.0116	0.390	0	0	0
2013/08/02	R208	08/05/2014	6.29	Put	Bond Future	9,023.2400	9.0232	9,058.3400	9.0583	0.389	0	0	0
2013/08/02	R208	08/05/2014	6.30	Call	Bond Future	860.3700	0.8604	847.0400	0.8470	(1.549)	0	0	0
2013/08/02	R208	07/08/2014			Bond Future	7.9313	96.4545	7.9447	96.3893	0.168	0.0000	0.0000	0
2013/08/02	R208	07/08/2014	7.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R208	07/08/2014	7.79	Put	Bond Future	694.8700	0.6949	760.1300	0.7601	9.392	0	0	0
2013/08/02	R208	07/08/2014	7.81	Put	Bond Future	596.1700	0.5962	661.4300	0.6614	10.947	0	0	0
2013/08/02	R208	07/08/2014	7.80	Put	Bond Future	645.5000	0.6455	710.7600	0.7108	10.110	0	0	0
2013/08/02	R208	07/08/2014	7.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R208	07/08/2014	7.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R209	01/08/2013			Bond Future	8.8900	76.6160	8.8900	76.6160	0.000	0.0000	0.0000	0
2013/08/02	R209	07/11/2013	8.80	Put	Bond Future	4,401.6800	4.4017	4,281.3600	4.2814	(2.734)	0	0	0
2013/08/02	R209	07/11/2013	9.50	Put	Bond Future	1,953.6100	1.9536	1,878.4200	1.8784	(3.849)	0	0	980
2013/08/02	R209	07/11/2013			Bond Future	9.0303	74.2017	9.0056	74.3876	(0.273)	0.0000	0.0000	18,944
2013/08/02	R209	07/11/2013	8.80	Call	Bond Future	2,637.9300	2.6379	2,703.5100	2.7035	2.486	0	0	0
2013/08/02	R209	07/11/2013	9.25	Call	Bond Future	4,278.1200	4.2781	4,373.0300	4.3730	2.218	0	0	0
2013/08/02	R209	07/11/2013	8.81	Call	Bond Future	2,669.6100	2.6696	2,735.8300	2.7358	2.481	0	0	0
2013/08/02	R209	07/11/2013	8.65	Call	Bond Future	2,189.3500	2.1894	2,245.6000	2.2456	2.569	0	0	0
2013/08/02	R209	07/11/2013	8.79	Call	Bond Future	2,606.4700	2.6065	2,671.4200	2,6714	2.492	0	0	0
2013/08/02	R209	07/11/2013	9.40	Call	Bond Future	4,912.2900	4.9123	5,016.7900	5.0168	2.127	0	0	0
2013/08/02	R209	07/11/2013	9.70	Put	Bond Future	1,508.0700	1.5081	1,444.6800	1.4447	(4.203)	0	0	1,520
2013/08/02	R209	07/11/2013	9.25	Put	Bond Future	2,655.3000	2.6553	2,564.3100	2.5643	(3.427)	0	0	1,000
2013/08/02	R209	07/11/2013	8.79	Put	Bond Future	4,448.3000	4.4483	4,327.3500	4.3274	(2.719)	0	0	0
2013/08/02	R209	07/11/2013	9.40	Put	Bond Future	2,213.7500	2.2138	2,132.3500	2.1324	(3.677)	0	0	5,000
2013/08/02	R209	07/11/2013	9.50	Call	Bond Future	5,355.1800	5.3552	5,465.8900	5.4659	2.067	0	0	0
2013/08/02	R209	07/11/2013	9.70	Call	Bond Future	6,282.7600	6.2828	6,405.2700	6.4053	1.950	0	0	0
2013/08/02	R209	07/11/2013	8.65	Put	Bond Future	5,137.6800	5.1377	5,008.0300	5.0080	(2.524)	0	0	4,700
2013/08/02	R209	07/11/2013	8.81	Put	Bond Future	4,355.4000	4.3554	4,235.7200	4.2357	(2.748)	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
2013/08/02	R209	06/02/2014	8.56	Call	Bond Future	2,914.7900	2.9148	2,968.2700	2.9683	1.835	0	0	0
2013/08/02	R209	06/02/2014			Bond Future	9.1191	75.1970	9.0965	75.3642	(0.247)	0.0000	0.0000	0
2013/08/02	R209	06/02/2014	8.54	Call	Bond Future	2,860.1800	2.8602	2,912.8500	2.9129	1.841	0	0	0
2013/08/02	R209	06/02/2014	8.55	Call	Bond Future	2,887.3100	2.8873	2,940.3800	2.9404	1.838	0	0	0
2013/08/02	R209	06/02/2014	8.54	Put	Bond Future	7,349.1700	7.3492	7,234.6300	7.2346	(1.559)	0	0	0
2013/08/02	R209	06/02/2014	8.56	Put	Bond Future	7,241.6600	7.2417	7,127.9300	7.1279	(1.570)	0	0	0
2013/08/02	R209	06/02/2014	8.55	Put	Bond Future	7,295.1700	7.2952	7,181.0300	7.1810	(1.565)	0	0	0
2013/08/02	R209	08/05/2014			Bond Future	9.2090	73.0701	9.1864	73.2352	(0.246)	0.0000	0.0000	0
2013/08/02	R209	08/05/2014	7.85	Call	Bond Future	2,017.2100	2.0172	2,052.4600	2.0525	1.747	0	0	0
2013/08/02	R209	08/05/2014	7.86	Call	Bond Future	2,035.6600	2.0357	2,071.1800	2.0712	1.745	0	0	0
2013/08/02	R209	08/05/2014	7.85	Put	Bond Future	13,068.4900	13.0685	12,938.6800	12.9387	(0.993)	0	0	0
2013/08/02	R209	08/05/2014	7.84	Call	Bond Future	1,998.8700	1.9989	2,033.8400	2.0338	1.749	0	0	0
2013/08/02	R209	08/05/2014	7.84	Put	Bond Future	13,140.8100	13.1408	13,010.7200	13.0107	(0.990)	0	0	0
2013/08/02	R209	08/05/2014	7.86	Put	Bond Future	12,996.4200	12.9964	12,866.8800	12.8669	(0.997)	0	0	0
2013/08/02	R209	07/08/2014	9.04	Put	Bond Future	1,896.8300	1.8968	1,742.0700	1.7421	(8.159)	0	0	0
2013/08/02	R209	07/08/2014			Bond Future	9.2994	74.0724	9.2778	74.2272	(0.232)	0.0000	0.0000	0
2013/08/02	R209	07/08/2014	9.06	Put	Bond Future	1,747.7900	1.7478	1,593.0300	1.5930	(8.855)	0	0	0
2013/08/02	R209	07/08/2014	9.05	Put	Bond Future	1,822.2500	1.8222	1,667.4900	1.6675	(8.493)	0	0	0
2013/08/02	R209	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R209	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R209	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R210	01/08/2013			Bond Future	157.9833	157.9833	157.9833	157.9833	0.000	0.0000	0.0000	0
2013/08/02	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R210	07/11/2013			Bond Future	158.3224	158.3224	158.2597	158.2597	(0.040)	0.0000	0.0000	1,237
2013/08/02	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R210	07/11/2013	159.99	Put	Bond Future	1,667.6500	1.6676	1,730.3300	1.7303	3.759	0	0	0
2013/08/02	R210	07/11/2013	160.01	Put	Bond Future	1,687.6500	1.6876	1,750.3300	1.7503	3.714	0	0	0
2013/08/02	R210	07/11/2013	160.00	Put	Bond Future	1,677.6500	1.6776	1,740.3300	1.7403	3.736	0	0	0
2013/08/02	R211	01/08/2013			Bond Future	128.2326	128.2326	128.2326	128.2326	0.000	0.0000	0.0000	0
2013/08/02	R211	07/11/2013			Bond Future	130.0582	130.0582	130.0002	130.0002	(0.045)	0.0000	0.0000	522
2013/08/02	R211	07/11/2013	130.00	Call	Bond Future	58.2400	0.0582	0.2200	0.0002	(99.622)	0	0	0
2013/08/02	R211	07/11/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R211	07/11/2013	130.01	Put	Bond Future	0.0000	0.0000	9.7800	0.0098	100.000	0	0	0
2013/08/02	R211	07/11/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R211	07/11/2013	130.01	Call	Bond Future	48.2400	0.0482	0.0000	0.0000	(100.000)	0	0	0
2013/08/02	R211	07/11/2013	129.99	Call	Bond Future	68.2400	0.0682	10.2200	0.0102	(85.023)	0	0	0
2013/08/02	R212	01/08/2013			Bond Future	130.4640	130.4640	130.4640	130.4640	0.000	0.0000	0.0000	0
2013/08/02	R212	07/11/2013	132.99	Put	Bond Future	668.6400	0.6686	722.6800	0.7227	8.082	0	0	0
2013/08/02	R212	07/11/2013			Bond Future	132.3214	132.3214	132.2673	132.2673	(0.041)	0.0000	0.0000	21,791
2013/08/02	R212	07/11/2013	133.01	Put	Bond Future	688.6400	0.6886	742.6800	0.7427	7.847	0	0	0
2013/08/02	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R212	07/11/2013	133.00	Put	Bond Future	678.6400	0.6786	732.6800	0.7327	7.963	0	0	0
2013/08/02	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R212	07/11/2013	133.01	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/02	R213	01/08/2013		Bond Future	8.6950	87.8921	8.6950	87.8921	0.000	0.0000	0.0000	0
2013/08/02	R213	07/11/2013	8.60	Call	2,647.9700	2.6480	2,696.0400	2.6960	1.815	0	0	0
2013/08/02	R213	07/11/2013		Bond Future	8.8408	85.2345	8.8214	85.3843	(0.219)	0.0000	0.0000	9,112
2013/08/02	R213	07/11/2013	8.61	Call	2,680.3100	2.6803	2,728.9000	2.7289	1.813	0	0	0
2013/08/02	R213	07/11/2013	8.59	Put	4,586.0200	4.5860	4,483.7600	4.4838	(2.230)	0	0	0
2013/08/02	R213	07/11/2013	8.61	Put	4,490.8800	4.4909	4,389.6400	4.3896	(2.254)	0	0	0
2013/08/02	R213	07/11/2013	8.60	Put	4,538.2800	4.5383	4,436.5200	4.4365	(2.242)	0	0	0
2013/08/02	R213	07/11/2013	8.59	Call	2,615.8500	2.6158	2,663.4200	2.6634	1.819	0	0	0
2013/08/02	R213	06/02/2014		Bond Future	8.9364	86.3776	8.9197	86.5052	(0.188)	0.0000	0.0000	0
2013/08/02	R213	06/02/2014	8.29	Put	7,886.6100	7.8866	7,793.8300	7.7938	(1.176)	0	0	0
2013/08/02	R213	06/02/2014	8.31	Put	7,774.9800	7.7750	7,682.7800	7.6828	(1.186)	0	0	0
2013/08/02	R213	06/02/2014	8.29	Call	2,763.5100	2.7635	2,798.2700	2.7983	1.258	0	0	0
2013/08/02	R213	06/02/2014	8.30	Put	7,830.6600	7.8307	7,738.1700	7.7382	(1.181)	0	0	0
2013/08/02	R213	06/02/2014	8.30	Call	2,790.2400	2.7902	2,825.2900	2.8253	1.256	0	0	0
2013/08/02	R213	06/02/2014	8.31	Call	2,817.1300	2.8171	2,852.4700	2.8525	1.254	0	0	0
2013/08/02	R213	08/05/2014	7.65	Put	13,312.7900	13.3128	13,212.0900	13.2121	(0.756)	0	0	0
2013/08/02	R213	08/05/2014		Bond Future	9.0298	84.0086	9.0131	84.1330	(0.185)	0.0000	0.0000	0
2013/08/02	R213	08/05/2014	7.64	Put	13,384.2500	13.3842	13,283.3600	13.2834	(0.754)	0	0	0
2013/08/02	R213	08/05/2014	7.66	Put	13,241.5600	13.2416	13,141.0600	13.1411	(0.759)	0	0	0
2013/08/02	R213	08/05/2014	7.65	Call	2,018.8900	2.0189	2,042.6000	2.0426	1.174	0	0	0
2013/08/02	R213	08/05/2014	7.64	Call	2,000.6500	2.0006	2,024.1700	2.0242	1.176	0	0	0
2013/08/02	R213	08/05/2014	7.66	Call	2,037.2400	2.0372	2,061.1500	2.0612	1.174	0	0	0
2013/08/02	R213	07/08/2014	8.86	Call	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R213	07/08/2014		Bond Future	9.1250	85.1609	9.1098	85.2726	(0.167)	0.0000	0.0000	0
2013/08/02	R213	07/08/2014	8.84	Call	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R213	07/08/2014	8.85	Call	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R213	07/08/2014	8.84	Put	2,128.5200	2.1285	2,016.7800	2.0168	(5.250)	0	0	0
2013/08/02	R213	07/08/2014	8.86	Put	1,976.5900	1.9766	1,864.8500	1.8649	(5.653)	0	0	0
2013/08/02	R213	07/08/2014	8.85	Put	2,052.5100	2.0525	1,940.7700	1.9408	(5.444)	0	0	0
2013/08/02	R214	01/08/2013		Bond Future	9.0750	76.8819	9.0750	76.8819	0.000	0.0000	0.0000	0
2013/08/02	R214	07/11/2013	7.80	Call	430.0500	0.4301	437.8400	0.4378	1.811	0	0	0
2013/08/02	R214	07/11/2013		Bond Future	9.2285	74.2459	9.2089	74.3960	(0.212)	0.0000	0.0000	577
2013/08/02	R214	07/11/2013	7.81	Call	438.6700	0.4387	446.6300	0.4466	1.815	0	0	0
2013/08/02	R214	07/11/2013	7.79	Call	421.5600	0.4216	429.1800	0.4292	1.808	0	0	0
2013/08/02	R214	07/11/2013	7.81	Put	12,786.9200	12.7869	12,644.7800	12.6448	(1.112)	0	0	0
2013/08/02	R214	07/11/2013	7.80	Put	12,877.2500	12.8772	12,734.9400	12.7349	(1.105)	0	0	0
2013/08/02	R214	07/11/2013	7.79	Put	12,967.9100	12.9679	12,825.4300	12.8254	(1.099)	0	0	0
2013/08/02	R214	06/02/2014		Bond Future	9.3219	75.2416	9.3045	75.3727	(0.187)	0.0000	0.0000	0
2013/08/02	R214	06/02/2014	8.99	Put	6,406.9100	6.4069	6,322.3100	6.3223	(1.320)	0	0	0
2013/08/02	R214	06/02/2014	9.01	Put	6,311.6200	6.3116	6,227.6500	6.2276	(1.330)	0	0	0
2013/08/02	R214	06/02/2014	8.99	Call	3,839.9800	3.8400	3,886.4000	3.8864	1.209	0	0	0
2013/08/02	R214	06/02/2014	9.00	Put	6,359.1300	6.3591	6,274.8400	6.2748	(1.325)	0	0	0
2013/08/02	R214	06/02/2014	9.00	Call	3,871.7600	3.8718	3,918.4900	3.9185	1.207	0	0	0
2013/08/02	R214	06/02/2014	9.01	Call	3,903.6600	3.9037	3,950.7100	3.9507	1.205	0	0	0
2013/08/02	R248	01/08/2013		Bond Future	9.1550	99.5456	9.1550	99.5456	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
2013/08/02	R248	07/11/2013			Bond Future	9.3016	96.0725	9.2820	96.2646	(0.211)	0.0000	0.0000	780
2013/08/02	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R248	07/11/2013	7.86	Put	Bond Future	16,190.2100	16.1902	15,998.1900	15.9982	(1.186)	0	0	0
2013/08/02	R248	07/11/2013	7.85	Put	Bond Future	16,319.2800	16.3193	16,127.2600	16.1273	(1.177)	0	0	0
2013/08/02	R248	07/11/2013	7.84	Put	Bond Future	16,448.6100	16.4486	16,256.5900	16.2566	(1.167)	0	0	0
2013/08/02	R248	06/02/2014	9.11	Put	Bond Future	2,833.3000	2.8333	2,666.1100	2.6661	(5.901)	0	0	0
2013/08/02	R248	06/02/2014			Bond Future	9.3982	97.3611	9.3807	97.5283	(0.186)	0.0000	0.0000	0
2013/08/02	R248	06/02/2014	9.10	Put	Bond Future	2,934.3800	2.9344	2,767.1900	2.7672	(5.698)	0	0	0
2013/08/02	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/02	R248	06/02/2014	9.09	Put	Bond Future	3,035.6500	3.0356	2,868.4600	2.8685	(5.508)	0	0	0

Total

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