



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 05/08/2013 to 05/08/2013

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
2013/08/05	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/05	2025	01/08/2013			Bond Future	109.8212	109.8212	109.8212	109.8212	0.000	0.0000	0.0000	0
2013/08/05	2025	07/11/2013	111.00	Call	Bond Future	112.0900	0.1121	91.0100	0.0910	(18.806)	0	0	0
2013/08/05	2025	07/11/2013			Bond Future	111.1121	111.1121	111.0910	111.0910	(0.019)	0.0000	0.0000	0
2013/08/05	2025	07/11/2013	111.01	Call	Bond Future	102.0900	0.1021	81.0100	0.0810	(20.648)	0	0	0
2013/08/05	2025	07/11/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	2025	07/11/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	2025	07/11/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	2025	07/11/2013	110.99	Call	Bond Future	122.0900	0.1221	101.0100	0.1010	(17.266)	0	0	0
2013/08/05	2038	01/08/2013			Bond Future	107.2895	107.2895	107.2895	107.2895	0.000	0.0000	0.0000	0
2013/08/05	2038	07/11/2013			Bond Future	108.7748	108.7748	107.5392	107.5392	(1.136)	0.0000	0.0000	0
2013/08/05	2038	07/11/2013	109.99	Put	Bond Future	1,215.2000	1.2152	2,450.7800	2.4508	101.677	0	0	0
2013/08/05	2038	07/11/2013	110.00	Put	Bond Future	1,225.2000	1.2252	2,460.7800	2.4608	100.847	0	0	0
2013/08/05	2038	07/11/2013	110.01	Put	Bond Future	1,235.2000	1.2352	2,470.7800	2.4708	100.031	0	0	0
2013/08/05	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	2050	01/08/2013			Bond Future	109.8274	109.8274	109.8274	109.8274	0.000	0.0000	0.0000	0
2013/08/05	2050	07/11/2013	109.99	Call	Bond Future	279.4100	0.2794	260.5700	0.2606	(6.743)	0	0	0
2013/08/05	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	2050	07/11/2013			Bond Future	110.2694	110.2694	110.2506	110.2506	(0.017)	0.0000	0.0000	122
2013/08/05	2050	07/11/2013	110.00	Call	Bond Future	269.4100	0.2694	250.5700	0.2506	(6.993)	0	0	0
2013/08/05	2050	07/11/2013	110.01	Call	Bond Future	259.4100	0.2594	240.5700	0.2406	(7.263)	0	0	0
2013/08/05	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	AL37	07/11/2013			Index Future	407.6320	407.6320	409.0900	409.0900	0.358	0.0000	0.0000	0
2013/08/05	AL37	06/02/2014			Index Future	412.9840	412.9840	414.4600	414.4600	0.357	0.0000	0.0000	0
2013/08/05	AL7T	07/11/2013			Index Future	480.6920	480.6920	483.3530	483.3530	0.554	0.0000	0.0000	1
2013/08/05	AL7T	06/02/2014			Index Future	487.0020	487.0020	489.6980	489.6980	0.554	0.0000	0.0000	0
2013/08/05	ALBI	07/11/2013			Index Future	431.3840	431.3840	433.5200	433.5200	0.495	0.0000	0.0000	763
2013/08/05	ALBI	06/02/2014			Index Future	437.0460	437.0460	439.2110	439.2110	0.495	0.0000	0.0000	73

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2013/08/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/08/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	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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2013/08/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/05	EL28	01/08/2013			Bond Future	113.6271	113.6271	113.6271	113.6271	0.000	0.0000	0.0000	0
2013/08/05	EL28	07/11/2013			Bond Future	110.7636	110.7636	110.7445	110.7445	(0.017)	0.0000	0.0000	0
2013/08/05	EL28	07/11/2013	110.00	Call	Bond Future	763.6200	0.7636	744.5100	0.7445	(2.503)	0	0	0
2013/08/05	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	EL28	07/11/2013	110.01	Call	Bond Future	753.6200	0.7536	734.5100	0.7345	(2.536)	0	0	0
2013/08/05	EL28	07/11/2013	109.99	Call	Bond Future	773.6200	0.7736	754.5100	0.7545	(2.470)	0	0	0
2013/08/05	ES33	01/08/2013			Bond Future	9.4800	85.2771	9.4800	85.2771	0.000	0.0000	0.0000	0
2013/08/05	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	ES33	07/11/2013			Bond Future	9.6236	82.5350	9.5602	83.0120	(0.658)	0.0000	0.0000	6,292
2013/08/05	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	ES33	07/11/2013	8.51	Put	Bond Future	9,052.8200	9.0528	8,575.8500	8.5759	(5.269)	0	0	0
2013/08/05	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	ES33	07/11/2013	8.49	Put	Bond Future	9,229.2500	9.2292	8,752.2800	8.7523	(5.168)	0	0	0
2013/08/05	ES33	07/11/2013	8.50	Put	Bond Future	9,140.9700	9.1410	8,664.0000	8.6640	(5.218)	0	0	0
2013/08/05	ES33	06/02/2014	9.54	Put	Bond Future	1,517.7100	1.5177	1,034.4400	1.0344	(31.842)	0	0	0
2013/08/05	ES33	06/02/2014			Bond Future	9.7437	83.6185	9.6782	84.1017	(0.672)	0.0000	0.0000	0
2013/08/05	ES33	06/02/2014	9.56	Put	Bond Future	1,366.7600	1.3668	883.4900	0.8835	(35.359)	0	0	0
2013/08/05	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	ES33	06/02/2014	9.55	Put	Bond Future	1,442.1800	1.4422	958.9100	0.9589	(33.510)	0	0	0
2013/08/05	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	GOVI	07/11/2013			GOVI	430.9160	430.9160	433.0430	433.0430	0.494	0.0000	0.0000	101
2013/08/05	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	GOVI	07/11/2013	445.99	Put	GOVI	150,740.0000	15.0740	129,470.0000	12.9470	(14.110)	0	0	0
2013/08/05	GOVI	07/11/2013	446.01	Put	GOVI	150,940.0000	15.0940	129,670.0000	12.9670	(14.092)	0	0	0
2013/08/05	GOVI	07/11/2013	446.00	Put	GOVI	150,840.0000	15.0840	129,570.0000	12.9570	(14.101)	0	0	0
2013/08/05	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	GOVI	06/02/2014			GOVI	436.5730	436.5730	438.7270	438.7270	0.493	0.0000	0.0000	268
2013/08/05	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	GOVI	06/02/2014	439.99	Put	GOVI	34,170.0000	3.4170	12,630.0000	1.2630	(63.038)	0	0	0
2013/08/05	GOVI	06/02/2014	440.01	Put	GOVI	34,370.0000	3.4370	12,830.0000	1.2830	(62.671)	0	0	0
2013/08/05	GOVI	06/02/2014	440.00	Put	GOVI	34,270.0000	3.4270	12,730.0000	1.2730	(62.854)	0	0	0
2013/08/05	GOVI	08/05/2014	442.00	Call	GOVI	4,560.0000	0.4560	26,380.0000	2.6380	478.509	0	0	0
2013/08/05	GOVI	08/05/2014			GOVI	442.4560	442.4560	444.6380	444.6380	0.493	0.0000	0.0000	0
2013/08/05	GOVI	08/05/2014	442.01	Call	GOVI	4,460.0000	0.4460	26,280.0000	2.6280	489.238	0	0	0
2013/08/05	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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2013/08/05	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	GOVI	08/05/2014	441.99	Call	GOVI	4,660.0000	0.4660	26,480.0000	2.6480	468.240	0	0	0
2013/08/05	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/08/05	IGOV	07/11/2013			Index Future	199.3540	199.3540	198.0110	198.0110	(0.674)	0.0000	0.0000	1,078
2013/08/05	IGOV	06/02/2014			Index Future	201.9960	201.9960	200.6350	200.6350	(0.674)	0.0000	0.0000	164
2013/08/05	ILBI	07/11/2013			Index Future	540.0760	540.0760	539.2010	539.2010	(0.162)	0.0000	0.0000	0
2013/08/05	ILBI	06/02/2014			Index Future	547.4540	547.4540	546.5000	546.5000	(0.174)	0.0000	0.0000	186
2013/08/05	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/08/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/08/05	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/08/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/08/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/08/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/08/05	JBAF	21/08/2013			Jibar Tradeable Future	5.1400	94.8600	5.1300	94.8700	(0.195)	0.0000	0.0000	0
2013/08/05	JBAF	18/09/2013			Jibar Tradeable Future	5.1800	94.8200	5.1500	94.8500	(0.579)	0.0000	0.0000	700
2013/08/05	JBAF	16/10/2013			Jibar Tradeable Future	5.2300	94.7700	5.1900	94.8100	(0.765)	0.0000	0.0000	0
2013/08/05	JBAF	20/11/2013			Jibar Tradeable Future	5.3100	94.6900	5.2500	94.7500	(1.130)	0.0000	0.0000	0
2013/08/05	JBAF	18/12/2013			Jibar Tradeable Future	5.3900	94.6100	5.3200	94.6800	(1.299)	0.0000	0.0000	1,500
2013/08/05	JBAF	15/01/2014			Jibar Tradeable Future	5.4800	94.5200	5.4100	94.5900	(1.277)	0.0000	0.0000	1,000
2013/08/05	JBAF	19/02/2014			Jibar Tradeable Future	5.5500	94.4500	5.5500	94.4500	0.000	0.0000	0.0000	0
2013/08/05	JBAF	19/03/2014			Jibar Tradeable Future	5.7600	94.2400	5.6600	94.3400	(1.736)	0.0000	0.0000	400
2013/08/05	JBAF	18/06/2014			Jibar Tradeable Future	6.0700	93.9300	5.9700	94.0300	(1.647)	0.0000	0.0000	1,000
2013/08/05	JBAF	17/09/2014			Jibar Tradeable Future	6.4000	93.6000	6.2700	93.7300	(2.031)	0.0000	0.0000	0
2013/08/05	JBAF	17/12/2014			Jibar Tradeable Future	6.7500	93.2500	6.5900	93.4100	(2.370)	0.0000	0.0000	0
2013/08/05	JBAF	18/03/2015			Jibar Tradeable Future	7.0400	92.9600	6.8800	93.1200	(2.273)	0.0000	0.0000	250
2013/08/05	JBAF	17/06/2015			Jibar Tradeable Future	7.3000	92.7000	7.1400	92.8600	(2.192)	0.0000	0.0000	0
2013/08/05	R023	01/08/2013			Bond Future	7.7650	103.2398	7.7650	103.2398	0.000	0.0000	0.0000	0
2013/08/05	R023	07/11/2013	6.50	Put	Bond Future	9,606.1700	9.6062	8,990.7700	8.9908	(6.406)	0	0	0
2013/08/05	R023	07/11/2013			Bond Future	7.9010	100.5632	7.8062	101.1786	(1.201)	0.0000	0.0000	11,644
2013/08/05	R023	07/11/2013	6.49	Put	Bond Future	9,678.9000	9.6789	9,063.5000	9.0635	(6.358)	0	0	0
2013/08/05	R023	07/11/2013	6.51	Put	Bond Future	9,533.4900	9.5335	8,918.0900	8.9181	(6.455)	0	0	0
2013/08/05	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R023	06/02/2014			Bond Future	8.0053	101.8834	7.9065	102.5069	(1.234)	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
2013/08/05	R023	06/02/2014	7.84	Put	Bond Future	1,045.8200	1.0458	422.3400	0.4223	(59.616)	0	0	0
2013/08/05	R023	06/02/2014	7.86	Put	Bond Future	918.5000	0.9185	295.0200	0.2950	(67.880)	0	0	0
2013/08/05	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R023	06/02/2014	7.85	Put	Bond Future	982.1400	0.9821	358.6600	0.3587	(63.482)	0	0	0
2013/08/05	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R157	01/08/2013			Bond Future	6.1000	119.7025	6.1000	119.7025	0.000	0.0000	0.0000	0
2013/08/05	R157	07/11/2013			Bond Future	6.2887	114.4867	6.2057	114.6407	(1.320)	6.2770	6.2770	25,434
2013/08/05	R157	07/11/2013	5.60	Call	Bond Future	244.5000	0.2445	274.1200	0.2741	12.115	0	0	0
2013/08/05	R157	07/11/2013	5.59	Put	Bond Future	1,545.1100	1.5451	1,420.3100	1.4203	(8.077)	0	0	0
2013/08/05	R157	07/11/2013	5.61	Put	Bond Future	1,516.5900	1.5166	1,392.7100	1.3927	(8.168)	0	0	0
2013/08/05	R157	07/11/2013	5.60	Put	Bond Future	1,530.8200	1.5308	1,406.4700	1.4065	(8.123)	0	0	0
2013/08/05	R157	07/11/2013	5.61	Call	Bond Future	249.0900	0.2491	279.1800	0.2792	12.080	0	0	0
2013/08/05	R157	07/11/2013	5.59	Call	Bond Future	239.9700	0.2400	269.1400	0.2691	12.156	0	0	0
2013/08/05	R157	06/02/2014	5.64	Call	Bond Future	352.1000	0.3521	390.2800	0.3903	10.844	0	0	0
2013/08/05	R157	06/02/2014	5.65	Put	Bond Future	1,677.2900	1.6773	1,559.9200	1.5599	(6.998)	0	0	0
2013/08/05	R157	06/02/2014			Bond Future	6.4721	115.9897	6.3744	116.1456	(1.510)	6.4820	6.4820	100
2013/08/05	R157	06/02/2014	5.65	Call	Bond Future	356.4100	0.3564	394.9600	0.3950	10.816	0	0	0
2013/08/05	R157	06/02/2014	5.66	Call	Bond Future	360.7500	0.3608	399.6700	0.3997	10.789	0	0	0
2013/08/05	R157	06/02/2014	5.64	Put	Bond Future	1,689.1800	1.6892	1,571.4400	1.5714	(6.970)	0	0	0
2013/08/05	R157	06/02/2014	5.66	Put	Bond Future	1,665.4400	1.6654	1,548.4400	1.5484	(7.025)	0	0	0
2013/08/05	R157	08/05/2014	5.20	Call	Bond Future	243.9300	0.2439	272.6000	0.2726	11.753	0	0	0
2013/08/05	R157	08/05/2014			Bond Future	6.6791	110.7445	6.5615	110.9025	(1.762)	0.0000	0.0000	0
2013/08/05	R157	08/05/2014	5.21	Call	Bond Future	246.5400	0.2465	275.4600	0.2755	11.730	0	0	0
2013/08/05	R157	08/05/2014	5.19	Call	Bond Future	241.3400	0.2413	269.7700	0.2698	11.780	0	0	0
2013/08/05	R157	08/05/2014	5.20	Put	Bond Future	2,253.1900	2.2532	2,123.9000	2.1239	(5.738)	0	0	0
2013/08/05	R157	08/05/2014	5.19	Put	Bond Future	2,264.3600	2.2644	2,134.8300	2.1348	(5.720)	0	0	0
2013/08/05	R157	08/05/2014	5.21	Put	Bond Future	2,242.0400	2.2420	2,113.0000	2.1130	(5.755)	0	0	0
2013/08/05	R157	07/08/2014	6.76	Put	Bond Future	225.4100	0.2254	65.3300	0.0653	(71.017)	0	0	0
2013/08/05	R157	07/08/2014			Bond Future	6.9667	112.2447	6.8198	112.4048	(2.108)	0.0000	0.0000	0
2013/08/05	R157	07/08/2014	6.75	Put	Bond Future	236.3300	0.2363	76.2500	0.0763	(67.736)	0	0	0
2013/08/05	R157	07/08/2014	6.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R157	07/08/2014	6.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R157	07/08/2014	6.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R157	07/08/2014	6.74	Put	Bond Future	247.2500	0.2473	87.1700	0.0872	(64.744)	0	0	0
2013/08/05	R186	01/08/2013			Bond Future	8.1200	120.5016	8.1200	120.5016	0.000	0.0000	0.0000	0
2013/08/05	R186	07/11/2013	8.16	Put	Bond Future	4,084.7500	4.0848	3,603.2200	3.6032	(11.788)	0	0	0
2013/08/05	R186	07/11/2013	9.00	Put	Bond Future	1,312.2100	1.3122	1,086.9900	1.0870	(17.163)	0	0	1,200
2013/08/05	R186	07/11/2013			Bond Future	8.2529	121.9072	8.1585	122.7513	(1.145)	8.2050	8.2050	56,999
2013/08/05	R186	07/11/2013	6.50	Put	Bond Future	17,278.5100	17.2785	16,457.7700	16.4578	(4.750)	0	0	0
2013/08/05	R186	07/11/2013	8.15	Put	Bond Future	4,133.6600	4.1337	3,648.8300	3.6488	(11.729)	0	0	0
2013/08/05	R186	07/11/2013	6.75	Put	Bond Future	14,752.2800	14.7523	13,950.2000	13.9502	(5.437)	0	0	0
2013/08/05	R186	07/11/2013	8.14	Call	Bond Future	3,173.0400	3.1730	3,529.0100	3.5290	11.219	0	0	0
2013/08/05	R186	07/11/2013	8.50	Call	Bond Future	4,835.2100	4.8352	5,309.3000	5.3093	9.805	0	0	0
2013/08/05	R186	07/11/2013	8.75	Call	Bond Future	6,197.8800	6.1979	6,748.7000	6.7487	8.887	0	0	0
2013/08/05	R186	07/11/2013	8.25	Put	Bond Future	3,662.9900	3.6630	3,211.2300	3.2112	(12.333)	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
2013/08/05	R186	07/11/2013	8.00	Call	Bond Future	2,636.1200	2.6361	2,946.4700	2.9465	11.773	0	0	1,000
2013/08/05	R186	07/11/2013	8.15	Call	Bond Future	3,213.6500	3.2137	3,572.9200	3.5729	11.179	0	0	0
2013/08/05	R186	07/11/2013	6.50	Call	Bond Future	140.2600	0.1403	163.6200	0.1636	16.655	0	0	5,290
2013/08/05	R186	07/11/2013	8.16	Call	Bond Future	3,254.5600	3.2546	3,617.1300	3.6171	11.140	0	0	0
2013/08/05	R186	07/11/2013	8.00	Put	Bond Future	4,914.9800	4.9150	4,381.2300	4.3812	(10.860)	0	0	0
2013/08/05	R186	07/11/2013	8.75	Put	Bond Future	1,893.2100	1.8932	1,599.9300	1.5999	(15.491)	0	0	1,030
2013/08/05	R186	07/11/2013	9.00	Call	Bond Future	7,698.2500	7.6983	8,317.1300	8.3171	8.039	0	0	0
2013/08/05	R186	07/11/2013	8.25	Call	Bond Future	3,636.9400	3.6369	4,029.2800	4.0293	10.788	0	0	0
2013/08/05	R186	07/11/2013	6.75	Call	Bond Future	260.4400	0.2604	302.4600	0.3025	16.134	0	0	1,000
2013/08/05	R186	07/11/2013	8.14	Put	Bond Future	4,182.9700	4.1830	3,694.8400	3.6948	(11.669)	0	0	0
2013/08/05	R186	07/11/2013	8.50	Put	Bond Future	2,667.3400	2.6673	2,297.3300	2.2973	(13.872)	0	0	4,000
2013/08/05	R186	06/02/2014			Bond Future	8.3516	118.2182	8.2537	119.0734	(1.172)	8.3070	8.3070	100
2013/08/05	R186	06/02/2014	7.75	Call	Bond Future	2,792.6300	2.7926	3,068.4100	3.0684	9.875	0	0	0
2013/08/05	R186	06/02/2014	7.74	Put	Bond Future	8,251.1500	8.2512	7,669.4800	7.6695	(7.050)	0	0	0
2013/08/05	R186	06/02/2014	7.76	Put	Bond Future	8,126.0800	8.1261	7,548.8900	7.5489	(7.103)	0	0	0
2013/08/05	R186	06/02/2014	7.75	Put	Bond Future	8,188.6200	8.1886	7,609.1900	7.6092	(7.076)	0	0	0
2013/08/05	R186	06/02/2014	7.76	Call	Bond Future	2,822.6000	2.8226	3,100.6200	3.1006	9.850	0	0	0
2013/08/05	R186	06/02/2014	7.74	Call	Bond Future	2,762.5600	2.7626	3,036.1000	3.0361	9.902	0	0	0
2013/08/05	R186	08/05/2014			Bond Future	8.4511	119.8118	8.3496	120.6785	(1.201)	0.0000	0.0000	0
2013/08/05	R186	08/05/2014	7.09	Put	Bond Future	14,330.3100	14.3303	13,647.9100	13.6479	(4.762)	0	0	0
2013/08/05	R186	08/05/2014	7.10	Call	Bond Future	1,937.9900	1.9380	2,123.7100	2.1237	9.583	0	0	0
2013/08/05	R186	08/05/2014	7.11	Call	Bond Future	1,957.4600	1.9575	2,144.6900	2.1447	9.565	0	0	0
2013/08/05	R186	08/05/2014	7.09	Call	Bond Future	1,918.6500	1.9187	2,102.8700	2.1029	9.602	0	0	0
2013/08/05	R186	08/05/2014	7.11	Put	Bond Future	14,173.7500	14.1738	13,494.3600	13.4944	(4.793)	0	0	0
2013/08/05	R186	08/05/2014	7.10	Put	Bond Future	14,251.9100	14.2519	13,571.0100	13.5710	(4.778)	0	0	0
2013/08/05	R186	07/08/2014	8.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R186	07/08/2014			Bond Future	8.5534	116.1442	8.4481	117.0224	(1.231)	0.0000	0.0000	0
2013/08/05	R186	07/08/2014	8.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R186	07/08/2014	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R186	07/08/2014	8.29	Put	Bond Future	2,214.7600	2.2148	1,336.5100	1.3365	(39.654)	0	0	0
2013/08/05	R186	07/08/2014	8.31	Put	Bond Future	2,044.4800	2.0445	1,166.2300	1.1662	(42.957)	0	0	0
2013/08/05	R186	07/08/2014	8.30	Put	Bond Future	2,129.5800	2.1296	1,251.3300	1.2513	(41.241)	0	0	0
2013/08/05	R197	01/08/2013			Bond Future	277.8926	277.8926	277.8926	277.8926	0.000	0.0000	0.0000	0
2013/08/05	R197	07/11/2013			Bond Future	281.7347	281.7347	280.9804	280.9804	(0.268)	0.0000	0.0000	2,097
2013/08/05	R197	07/11/2013	279.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R197	07/11/2013	280.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R197	07/11/2013	280.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R197	07/11/2013	279.99	Call	Bond Future	1,744.7200	1.7447	990.4000	0.9904	(43.234)	0	0	0
2013/08/05	R197	07/11/2013	280.00	Call	Bond Future	1,734.7200	1.7347	980.4000	0.9804	(43.484)	0	0	0
2013/08/05	R197	07/11/2013	280.01	Call	Bond Future	1,724.7200	1.7247	970.4000	0.9704	(43.736)	0	0	0
2013/08/05	R201	01/08/2013			Bond Future	5.2900	105.6179	5.2900	105.6179	0.000	0.0000	0.0000	0
2013/08/05	R201	07/11/2013	4.79	Put	Bond Future	795.4900	0.7955	769.8800	0.7699	(3.219)	0	0	0
2013/08/05	R201	07/11/2013			Bond Future	5.4022	106.9825	5.3767	107.0103	(0.472)	0.0000	0.0000	0
2013/08/05	R201	07/11/2013	4.80	Put	Bond Future	787.2400	0.7872	761.6800	0.7617	(3.247)	0	0	0
2013/08/05	R201	07/11/2013	4.81	Put	Bond Future	779.0200	0.7790	753.5300	0.7535	(3.272)	0	0	0
2013/08/05	R201	07/11/2013	4.79	Call	Bond Future	125.2100	0.1252	127.4000	0.1274	1.749	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
2013/08/05	R201	07/11/2013	4.80	Call	Bond Future	127.9600	0.1280	130.2000	0.1302	1.751	0	0	0
2013/08/05	R201	07/11/2013	4.81	Call	Bond Future	130.7400	0.1307	133.0500	0.1330	1.767	0	0	0
2013/08/05	R201	06/02/2014	5.24	Put	Bond Future	492.6300	0.4926	473.7500	0.4738	(3.832)	0	0	0
2013/08/05	R201	06/02/2014			Bond Future	5.4338	103.9792	5.4006	104.0073	(0.611)	0.0000	0.0000	0
2013/08/05	R201	06/02/2014	5.26	Put	Bond Future	483.0700	0.4831	464.3700	0.4644	(3.871)	0	0	0
2013/08/05	R201	06/02/2014	5.24	Call	Bond Future	328.3500	0.3284	337.5900	0.3376	2.814	0	0	0
2013/08/05	R201	06/02/2014	5.25	Put	Bond Future	487.8300	0.4878	469.0500	0.4691	(3.850)	0	0	0
2013/08/05	R201	06/02/2014	5.25	Call	Bond Future	332.0400	0.3320	341.3800	0.3414	2.813	0	0	0
2013/08/05	R201	06/02/2014	5.26	Call	Bond Future	335.7700	0.3358	345.1900	0.3452	2.805	0	0	0
2013/08/05	R201	08/05/2014			Bond Future	5.4360	105.3808	5.3888	105.4092	(0.869)	0.0000	0.0000	0
2013/08/05	R201	08/05/2014	4.75	Call	Bond Future	204.2800	0.2043	212.0000	0.2120	3.779	0	0	0
2013/08/05	R201	08/05/2014	4.76	Call	Bond Future	206.2800	0.2063	214.0600	0.2141	3.772	0	0	0
2013/08/05	R201	08/05/2014	4.74	Call	Bond Future	202.3000	0.2023	209.9500	0.2100	3.782	0	0	0
2013/08/05	R201	08/05/2014	4.76	Put	Bond Future	614.5300	0.6145	593.8900	0.5939	(3.359)	0	0	0
2013/08/05	R201	08/05/2014	4.75	Put	Bond Future	618.5900	0.6186	597.8900	0.5979	(3.346)	0	0	0
2013/08/05	R201	08/05/2014	4.74	Put	Bond Future	622.6700	0.6227	601.9000	0.6019	(3.336)	0	0	0
2013/08/05	R201	07/08/2014	5.31	Put	Bond Future	23.6500	0.0237	0.0000	0.0000	(100.000)	0	0	0
2013/08/05	R201	07/08/2014			Bond Future	5.3756	102.3994	5.2957	102.4282	(1.485)	0.0000	0.0000	0
2013/08/05	R201	07/08/2014	5.30	Put	Bond Future	27.2500	0.0273	0.0000	0.0000	(100.000)	0	0	0
2013/08/05	R201	07/08/2014	5.31	Call	Bond Future	0.0000	0.0000	5.1400	0.0051	100.000	0	0	0
2013/08/05	R201	07/08/2014	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R201	07/08/2014	5.30	Call	Bond Future	0.0000	0.0000	1.5400	0.0015	100.000	0	0	0
2013/08/05	R201	07/08/2014	5.29	Put	Bond Future	30.8600	0.0309	2.0700	0.0021	(93.292)	0	0	0
2013/08/05	R202	01/08/2013			Bond Future	208.6439	208.6439	208.6439	208.6439	0.000	0.0000	0.0000	0
2013/08/05	R202	07/11/2013	209.01	Call	Bond Future	2,041.3900	2.0414	0.0000	0.0000	(100.000)	0	0	0
2013/08/05	R202	07/11/2013			Bond Future	211.0514	211.0514	208.0028	208.0028	(1.444)	0.0000	0.0000	42,966
2013/08/05	R202	07/11/2013	208.99	Call	Bond Future	2,061.3900	2.0614	0.0000	0.0000	(100.000)	0	0	0
2013/08/05	R202	07/11/2013	209.00	Call	Bond Future	2,051.3900	2.0514	0.0000	0.0000	(100.000)	0	0	0
2013/08/05	R202	07/11/2013	208.99	Put	Bond Future	0.0000	0.0000	987.1600	0.9872	100.000	0	0	0
2013/08/05	R202	07/11/2013	209.01	Put	Bond Future	0.0000	0.0000	1,007.1600	1.0072	100.000	0	0	0
2013/08/05	R202	07/11/2013	209.00	Put	Bond Future	0.0000	0.0000	997.1600	0.9972	100.000	0	0	0
2013/08/05	R203	01/08/2013			Bond Future	6.8000	108.3392	6.8000	108.3392	0.000	0.0000	0.0000	0
2013/08/05	R203	07/11/2013	6.01	Call	Bond Future	227.4000	0.2274	260.0700	0.2601	14.367	0	0	0
2013/08/05	R203	07/11/2013			Bond Future	6.9520	105.6157	6.8696	105.8972	(1.186)	0.0000	0.0000	7,729
2013/08/05	R203	07/11/2013	5.99	Call	Bond Future	217.4800	0.2175	248.8900	0.2489	14.443	0	0	0
2013/08/05	R203	07/11/2013	5.71	Put	Bond Future	4,454.2700	4.4543	4,189.9400	4.1899	(5.934)	0	0	0
2013/08/05	R203	07/11/2013	6.00	Call	Bond Future	222.3400	0.2223	254.3700	0.2544	14.406	0	0	0
2013/08/05	R203	07/11/2013	571.00	Call	Bond Future	103,386.1300	103.3861	103,667.7000	103.6677	0.272	0	0	0
2013/08/05	R203	07/11/2013	5.99	Put	Bond Future	3,561.2600	3.5613	3,311.1000	3.3111	(7.024)	0	0	0
2013/08/05	R203	07/11/2013	6.01	Put	Bond Future	3,500.3400	3.5003	3,251.4400	3.2514	(7.111)	0	0	0
2013/08/05	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R203	07/11/2013	5.71	Call	Bond Future	112.7200	0.1127	129.9600	0.1300	15.295	0	0	15
2013/08/05	R203	07/11/2013	6.00	Put	Bond Future	3,530.6900	3.5307	3,281.1500	3.2812	(7.068)	0	0	0
2013/08/05	R203	06/02/2014			Bond Future	7.0907	107.0022	7.0015	107.2874	(1.259)	0.0000	0.0000	0
2013/08/05	R203	06/02/2014	6.14	Put	Bond Future	3,601.3200	3.6013	3,373.9300	3.3739	(6.314)	0	0	0
2013/08/05	R203	06/02/2014	5.95	Put	Bond Future	4,109.3800	4.1094	3,870.2800	3.8703	(5.818)	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
2013/08/05	R203	06/02/2014	6.16	Put	Bond Future	3,549.6400	3.5496	3,323.5700	3.3236	(6.369)	0	0	0
2013/08/05	R203	06/02/2014	6.15	Put	Bond Future	3,575.4400	3.5754	3,348.7000	3.3487	(6.342)	0	0	0
2013/08/05	R203	06/02/2014	6.16	Call	Bond Future	527.4000	0.5274	586.5500	0.5866	11.215	0	0	0
2013/08/05	R203	06/02/2014	5.95	Call	Bond Future	390.3100	0.3903	436.4300	0.4364	11.816	0	0	16
2013/08/05	R203	06/02/2014	6.14	Call	Bond Future	512.9500	0.5130	570.7800	0.5708	11.274	0	0	0
2013/08/05	R203	06/02/2014	6.15	Call	Bond Future	520.1400	0.5201	578.6200	0.5786	11.243	0	0	0
2013/08/05	R203	08/05/2014	7.40	Put	Bond Future	1,654.1700	1.6542	1,517.8300	1.5178	(8.242)	0	0	0
2013/08/05	R203	08/05/2014	5.74	Call	Bond Future	432.1300	0.4321	478.2900	0.4783	10.682	0	0	0
2013/08/05	R203	08/05/2014	5.76	Call	Bond Future	442.5300	0.4425	489.6100	0.4896	10.639	0	0	0
2013/08/05	R203	08/05/2014			Bond Future	7.2308	104.2836	7.1338	104.5725	(1.341)	0.0000	0.0000	0
2013/08/05	R203	08/05/2014	5.76	Put	Bond Future	4,936.7000	4.9367	4,694.8100	4.6948	(4.900)	0	0	0
2013/08/05	R203	08/05/2014	5.75	Put	Bond Future	4,962.8500	4.9629	4,720.5000	4.7205	(4.883)	0	0	0
2013/08/05	R203	08/05/2014	5.74	Put	Bond Future	4,989.0600	4.9891	4,746.2500	4.7463	(4.867)	0	0	0
2013/08/05	R203	08/05/2014	7.40	Call	Bond Future	2,156.3300	2.1563	2,308.9600	2.3090	7.078	0	0	16
2013/08/05	R203	08/05/2014	5.75	Call	Bond Future	437.3000	0.4373	483.9200	0.4839	10.661	0	0	0
2013/08/05	R203	07/08/2014	7.30	Call	Bond Future	0.0000	0.0000	49.5000	0.0495	100.000	0	0	0
2013/08/05	R203	07/08/2014			Bond Future	7.3880	105.6961	7.2821	105.9890	(1.433)	0.0000	0.0000	0
2013/08/05	R203	07/08/2014	7.31	Call	Bond Future	0.0000	0.0000	77.1800	0.0772	100.000	0	0	0
2013/08/05	R203	07/08/2014	7.29	Put	Bond Future	271.1000	0.2711	0.0000	0.0000	(100.000)	0	0	0
2013/08/05	R203	07/08/2014	7.31	Put	Bond Future	215.7200	0.2157	0.0000	0.0000	(100.000)	0	0	0
2013/08/05	R203	07/08/2014	7.29	Call	Bond Future	0.0000	0.0000	21.8000	0.0218	100.000	0	0	0
2013/08/05	R203	07/08/2014	7.30	Put	Bond Future	243.4000	0.2434	0.0000	0.0000	(100.000)	0	0	0
2013/08/05	R204	01/08/2013			Bond Future	7.0200	105.3177	7.0200	105.3177	0.000	0.0000	0.0000	0
2013/08/05	R204	07/11/2013			Bond Future	7.1613	106.6708	7.0749	107.0435	(1.206)	0.0000	0.0000	25,774
2013/08/05	R204	07/11/2013	7.00	Put	Bond Future	2,003.1800	2.0032	1,775.7900	1.7758	(11.351)	0	0	1,270
2013/08/05	R204	07/11/2013	6.29	Put	Bond Future	4,218.2900	4.2183	3,899.1700	3.8992	(7.565)	0	0	0
2013/08/05	R204	07/11/2013	6.31	Put	Bond Future	4,144.3100	4.1443	3,827.1200	3.8271	(7.654)	0	0	0
2013/08/05	R204	07/11/2013	6.29	Call	Bond Future	381.1600	0.3812	434.6800	0.4347	14.041	0	0	0
2013/08/05	R204	07/11/2013	6.30	Put	Bond Future	4,181.2300	4.1812	3,863.0700	3.8631	(7.609)	0	0	0
2013/08/05	R204	07/11/2013	7.00	Call	Bond Future	1,305.7800	1.3058	1,451.0300	1.4510	11.124	0	0	0
2013/08/05	R204	07/11/2013	6.30	Call	Bond Future	389.1200	0.3891	443.6000	0.4436	14.001	0	0	0
2013/08/05	R204	07/11/2013	6.31	Call	Bond Future	397.2000	0.3972	452.6500	0.4527	13.960	0	0	0
2013/08/05	R204	06/02/2014	6.39	Call	Bond Future	854.1400	0.8541	942.4000	0.9424	10.333	0	0	0
2013/08/05	R204	06/02/2014			Bond Future	7.2773	104.0412	7.1855	104.4187	(1.261)	0.0000	0.0000	0
2013/08/05	R204	06/02/2014	6.41	Call	Bond Future	875.3700	0.8754	965.3900	0.9654	10.284	0	0	0
2013/08/05	R204	06/02/2014	6.40	Call	Bond Future	864.7100	0.8647	953.8400	0.9538	10.308	0	0	0
2013/08/05	R204	06/02/2014	6.39	Put	Bond Future	4,575.9200	4.5759	4,286.6600	4.2867	(6.321)	0	0	0
2013/08/05	R204	06/02/2014	6.41	Put	Bond Future	4,511.4700	4.5115	4,223.9700	4.2240	(6.373)	0	0	0
2013/08/05	R204	06/02/2014	6.40	Put	Bond Future	4,543.6400	4.5436	4,255.2500	4.2552	(6.347)	0	0	0
2013/08/05	R204	08/05/2014			Bond Future	7.3984	105.4436	7.3005	105.8261	(1.322)	0.0000	0.0000	0
2013/08/05	R204	08/05/2014	6.05	Call	Bond Future	802.3800	0.8024	878.6800	0.8787	9.509	0	0	0
2013/08/05	R204	08/05/2014	6.06	Call	Bond Future	810.7800	0.8108	887.7300	0.8877	9.491	0	0	0
2013/08/05	R204	08/05/2014	6.04	Call	Bond Future	794.0400	0.7940	869.7000	0.8697	9.528	0	0	0
2013/08/05	R204	08/05/2014	6.05	Put	Bond Future	6,231.0500	6.2311	5,924.8500	5.9249	(4.914)	0	0	0
2013/08/05	R204	08/05/2014	6.04	Put	Bond Future	6,264.2600	6.2643	5,957.4200	5.9574	(4.898)	0	0	0
2013/08/05	R204	08/05/2014	6.06	Put	Bond Future	6,197.9100	6.1979	5,892.3600	5.8924	(4.930)	0	0	0
2013/08/05	R204	07/08/2014			Bond Future	7.5299	102.8410	7.4253	103.2287	(1.389)	0.0000	0.0000	0

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2013/08/05	R204	07/08/2014	7.44	Put	Bond Future	333.0000	0.3330	0.0000	0.0000	(100.000)	0	0	0
2013/08/05	R204	07/08/2014	7.46	Put	Bond Future	258.7900	0.2588	0.0000	0.0000	(100.000)	0	0	0
2013/08/05	R204	07/08/2014	7.45	Put	Bond Future	295.8900	0.2959	0.0000	0.0000	(100.000)	0	0	0
2013/08/05	R204	07/08/2014	7.46	Call	Bond Future	0.0000	0.0000	128.9100	0.1289	100.000	0	0	0
2013/08/05	R204	07/08/2014	7.44	Call	Bond Future	0.0000	0.0000	54.7000	0.0547	100.000	0	0	0
2013/08/05	R204	07/08/2014	7.45	Call	Bond Future	0.0000	0.0000	91.8100	0.0918	100.000	0	0	0
2013/08/05	R206	01/08/2013			Bond Future	5.3400	101.3480	5.3400	101.3480	0.000	0.0000	0.0000	0
2013/08/05	R206	07/11/2013	4.31	Put	Bond Future	254.7400	0.2547	241.9900	0.2420	(5.005)	0	0	0
2013/08/05	R206	07/11/2013			Bond Future	5.6792	102.7270	5.6024	102.7407	(1.352)	0.0000	0.0000	0
2013/08/05	R206	07/11/2013	4.30	Put	Bond Future	256.3400	0.2563	243.5800	0.2436	(4.978)	0	0	0
2013/08/05	R206	07/11/2013	4.31	Call	Bond Future	9.9700	0.0100	10.9100	0.0109	9.428	0	0	0
2013/08/05	R206	07/11/2013	4.29	Call	Bond Future	9.6000	0.0096	10.5000	0.0105	9.375	0	0	0
2013/08/05	R206	07/11/2013	4.30	Call	Bond Future	9.7800	0.0098	10.7100	0.0107	9.509	0	0	0
2013/08/05	R206	07/11/2013	4.29	Put	Bond Future	257.9600	0.2580	245.1700	0.2452	(4.958)	0	0	0
2013/08/05	R207	01/08/2013			Bond Future	7.3350	99.9964	7.3350	99.9964	0.000	0.0000	0.0000	0
2013/08/05	R207	07/11/2013	6.70	Call	Bond Future	582.0900	0.5821	661.1100	0.6611	13.575	0	0	0
2013/08/05	R207	07/11/2013			Bond Future	7.4833	101.2120	7.3926	101.6526	(1.213)	0.0000	0.0000	27,380
2013/08/05	R207	07/11/2013	6.71	Call	Bond Future	592.8700	0.5929	673.1200	0.6731	13.536	0	0	0
2013/08/05	R207	07/11/2013	6.69	Put	Bond Future	4,504.7700	4.5048	4,141.9800	4.1420	(8.053)	0	0	0
2013/08/05	R207	07/11/2013	6.71	Put	Bond Future	4,424.7100	4.4247	4,064.3700	4.0644	(8.144)	0	0	0
2013/08/05	R207	07/11/2013	6.69	Call	Bond Future	571.4500	0.5715	649.2500	0.6492	13.614	0	0	0
2013/08/05	R207	07/11/2013	6.70	Put	Bond Future	4,464.6500	4.4646	4,103.0800	4.1031	(8.099)	0	0	0
2013/08/05	R207	06/02/2014			Bond Future	7.5969	98.9015	7.5013	99.3479	(1.259)	0.0000	0.0000	0
2013/08/05	R207	06/02/2014	6.65	Call	Bond Future	957.1200	0.9571	1,058.9900	1.0590	10.643	0	0	0
2013/08/05	R207	06/02/2014	6.64	Put	Bond Future	5,525.7900	5.5258	5,180.3200	5.1803	(6.252)	0	0	0
2013/08/05	R207	06/02/2014	6.66	Put	Bond Future	5,450.5800	5.4506	5,107.1000	5.1071	(6.302)	0	0	0
2013/08/05	R207	06/02/2014	6.65	Put	Bond Future	5,488.1200	5.4881	5,143.6400	5.1436	(6.277)	0	0	0
2013/08/05	R207	06/02/2014	6.66	Call	Bond Future	968.7400	0.9687	1,071.6100	1.0716	10.619	0	0	0
2013/08/05	R207	06/02/2014	6.64	Call	Bond Future	945.5900	0.9456	1,046.4700	1.0465	10.668	0	0	0
2013/08/05	R207	08/05/2014	6.19	Put	Bond Future	8,002.1800	8.0022	7,633.2800	7.6333	(4.610)	0	0	0
2013/08/05	R207	08/05/2014	6.21	Put	Bond Future	7,922.8000	7.9228	7,555.2900	7.5553	(4.639)	0	0	0
2013/08/05	R207	08/05/2014			Bond Future	7.7169	100.2348	7.6159	100.6871	(1.308)	0.0000	0.0000	0
2013/08/05	R207	08/05/2014	6.20	Put	Bond Future	7,962.4400	7.9624	7,594.2400	7.5942	(4.624)	0	0	0
2013/08/05	R207	08/05/2014	6.20	Call	Bond Future	887.7500	0.8878	971.8300	0.9718	9.471	0	0	0
2013/08/05	R207	08/05/2014	6.21	Call	Bond Future	896.7500	0.8967	981.5200	0.9815	9.453	0	0	0
2013/08/05	R207	08/05/2014	6.19	Call	Bond Future	878.8300	0.8788	962.2100	0.9622	9.488	0	0	0
2013/08/05	R207	07/08/2014	7.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R207	07/08/2014	7.70	Put	Bond Future	625.5600	0.6256	167.1200	0.1671	(73.285)	0	0	0
2013/08/05	R207	07/08/2014			Bond Future	7.8455	97.9524	7.7388	98.4108	(1.361)	0.0000	0.0000	0
2013/08/05	R207	07/08/2014	7.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R207	07/08/2014	7.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R207	07/08/2014	7.69	Put	Bond Future	668.7200	0.6687	210.2800	0.2103	(68.555)	0	0	0
2013/08/05	R207	07/08/2014	7.71	Put	Bond Future	582.4200	0.5824	123.9800	0.1240	(78.713)	0	0	0
2013/08/05	R208	01/08/2013			Bond Future	7.4800	98.1528	7.4800	98.1528	0.000	0.0000	0.0000	0
2013/08/05	R208	07/11/2013			Bond Future	7.6226	95.9282	7.5272	96.4451	(1.252)	0.0000	0.0000	14,453

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2013/08/05	R208	07/11/2013	6.79	Put	Bond Future	5,192.7800	5.1928	4,761.8900	4.7619	(8.298)	0	0	0
2013/08/05	R208	07/11/2013	6.81	Put	Bond Future	5,100.3800	5.1004	4,672.3300	4.6723	(8.393)	0	0	0
2013/08/05	R208	07/11/2013	6.80	Put	Bond Future	5,146.4800	5.1465	4,717.0000	4.7170	(8.345)	0	0	0
2013/08/05	R208	07/11/2013	6.81	Call	Bond Future	585.0000	0.5850	673.7900	0.6738	15.178	0	0	0
2013/08/05	R208	07/11/2013	7.50	Put	Bond Future	2,459.2600	2.4593	2,157.7400	2.1577	(12.261)	0	0	1,520
2013/08/05	R208	07/11/2013	6.79	Call	Bond Future	562.9900	0.5630	648.9400	0.6489	15.267	0	0	0
2013/08/05	R208	07/11/2013	7.50	Call	Bond Future	1,794.2100	1.7942	2,009.5300	2.0095	12.001	0	0	0
2013/08/05	R208	07/11/2013	6.80	Call	Bond Future	573.9200	0.5739	661.2800	0.6613	15.222	0	0	0
2013/08/05	R208	06/02/2014	6.74	Put	Bond Future	6,308.3600	6.3084	5,898.6400	5.8986	(6.495)	0	0	0
2013/08/05	R208	06/02/2014			Bond Future	7.7278	97.1875	7.6280	97.7111	(1.291)	0.0000	0.0000	0
2013/08/05	R208	06/02/2014	6.76	Put	Bond Future	6,221.7600	6.2218	5,814.4200	5.8144	(6.547)	0	0	0
2013/08/05	R208	06/02/2014	6.75	Put	Bond Future	6,264.7600	6.2648	5,856.2200	5.8562	(6.521)	0	0	0
2013/08/05	R208	06/02/2014	6.74	Call	Bond Future	965.9900	0.9660	1,079.8700	1.0799	11.789	0	0	0
2013/08/05	R208	06/02/2014	6.75	Call	Bond Future	978.3000	0.9783	1,093.3600	1.0934	11.761	0	0	0
2013/08/05	R208	06/02/2014	6.76	Call	Bond Future	991.1700	0.9912	1,107.4300	1.1074	11.730	0	0	0
2013/08/05	R208	08/05/2014	6.31	Call	Bond Future	856.3900	0.8564	949.2300	0.9492	10.841	0	0	0
2013/08/05	R208	08/05/2014			Bond Future	7.8334	95.1011	7.7289	95.6317	(1.334)	0.0000	0.0000	0
2013/08/05	R208	08/05/2014	6.29	Call	Bond Future	837.7700	0.8378	928.9400	0.9289	10.882	0	0	0
2013/08/05	R208	08/05/2014	6.31	Put	Bond Future	8,964.9600	8.9650	8,527.1900	8.5272	(4.883)	0	0	0
2013/08/05	R208	08/05/2014	6.30	Put	Bond Future	9,011.6000	9.0116	8,572.9900	8.5730	(4.867)	0	0	0
2013/08/05	R208	08/05/2014	6.29	Put	Bond Future	9,058.3400	9.0583	8,618.9000	8.6189	(4.851)	0	0	0
2013/08/05	R208	08/05/2014	6.30	Call	Bond Future	847.0400	0.8470	939.0400	0.9390	10.861	0	0	0
2013/08/05	R208	07/08/2014			Bond Future	7.9447	96.3893	7.8351	96.9270	(1.379)	0.0000	0.0000	0
2013/08/05	R208	07/08/2014	7.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R208	07/08/2014	7.79	Put	Bond Future	760.1300	0.7601	222.3500	0.2223	(70.748)	0	0	0
2013/08/05	R208	07/08/2014	7.81	Put	Bond Future	661.4300	0.6614	123.6500	0.1237	(81.306)	0	0	0
2013/08/05	R208	07/08/2014	7.80	Put	Bond Future	710.7600	0.7108	172.9800	0.1730	(75.663)	0	0	0
2013/08/05	R208	07/08/2014	7.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R208	07/08/2014	7.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R209	01/08/2013			Bond Future	8.8900	76.6160	8.8900	76.6160	0.000	0.0000	0.0000	0
2013/08/05	R209	07/11/2013	8.80	Put	Bond Future	4,281.3600	4.2814	3,971.1000	3.9711	(7.247)	0	0	0
2013/08/05	R209	07/11/2013	9.50	Put	Bond Future	1,878.4200	1.8784	1,686.0300	1.6860	(10.242)	0	0	980
2013/08/05	R209	07/11/2013			Bond Future	9.0056	74.3876	8.9427	74.8645	(0.698)	0.0000	0.0000	18,944
2013/08/05	R209	07/11/2013	8.80	Call	Bond Future	2,703.5100	2.7035	2,870.1500	2.8701	6.164	0	0	0
2013/08/05	R209	07/11/2013	9.25	Call	Bond Future	4,373.0300	4.3730	4,616.2800	4.6163	5.563	0	0	0
2013/08/05	R209	07/11/2013	8.81	Call	Bond Future	2,735.8300	2.7358	2,904.1300	2.9041	6.152	0	0	0
2013/08/05	R209	07/11/2013	8.65	Call	Bond Future	2,245.6000	2.2456	2,387.9000	2.3879	6.337	0	0	0
2013/08/05	R209	07/11/2013	8.79	Call	Bond Future	2,671.4200	2.6714	2,836.4000	2.8364	6.176	0	0	0
2013/08/05	R209	07/11/2013	9.40	Call	Bond Future	5,016.7900	5.0168	5,285.1000	5.2851	5.348	0	0	0
2013/08/05	R209	07/11/2013	9.70	Put	Bond Future	1,444.6800	1.4447	1,283.0000	1.2830	(11.191)	0	0	1,520
2013/08/05	R209	07/11/2013	9.25	Put	Bond Future	2,564.3100	2.5643	2,330.6600	2.3307	(9.112)	0	0	1,000
2013/08/05	R209	07/11/2013	8.79	Put	Bond Future	4,327.3500	4.3274	4,015.4300	4.0154	(7.208)	0	0	0
2013/08/05	R209	07/11/2013	9.40	Put	Bond Future	2,132.3500	2.1324	1,923.7600	1.9238	(9.782)	0	0	5,000
2013/08/05	R209	07/11/2013	9.50	Call	Bond Future	5,465.8900	5.4659	5,750.4000	5.7504	5.205	0	0	0
2013/08/05	R209	07/11/2013	9.70	Call	Bond Future	6,405.2700	6.4053	6,720.4900	6.7205	4.921	0	0	0
2013/08/05	R209	07/11/2013	8.65	Put	Bond Future	5,008.0300	5.0080	4,673.4300	4.6734	(6.681)	0	0	4,700
2013/08/05	R209	07/11/2013	8.81	Put	Bond Future	4,235.7200	4.2357	3,927.1200	3.9271	(7.286)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/05	R209	06/02/2014	8.56	Call	Bond Future	2,968.2700		2.9683	3,125.7000	3.1257	5.304	0	0	0
2013/08/05	R209	06/02/2014			Bond Future	9.0965		75.3642	9.0318	75.8474	(0.712)	0.0000	0.0000	0
2013/08/05	R209	06/02/2014	8.54	Call	Bond Future	2,912.8500		2.9129	3,067.9200	3.0679	5.324	0	0	0
2013/08/05	R209	06/02/2014	8.55	Call	Bond Future	2,940.3800		2.9404	3,096.6300	3.0966	5.314	0	0	0
2013/08/05	R209	06/02/2014	8.54	Put	Bond Future	7,234.6300		7.2346	6,906.5200	6.9065	(4.535)	0	0	0
2013/08/05	R209	06/02/2014	8.56	Put	Bond Future	7,127.9300		7.1279	6,802.1800	6.8022	(4.570)	0	0	0
2013/08/05	R209	06/02/2014	8.55	Put	Bond Future	7,181.0300		7.1810	6,854.1000	6.8541	(4.553)	0	0	0
2013/08/05	R209	08/05/2014			Bond Future	9.1864		73.2352	9.1198	73.7248	(0.726)	0.0000	0.0000	0
2013/08/05	R209	08/05/2014	7.85	Call	Bond Future	2,052.4600		2.0525	2,159.5000	2.1595	5.215	0	0	0
2013/08/05	R209	08/05/2014	7.86	Call	Bond Future	2,071.1800		2.0712	2,179.0600	2.1791	5.209	0	0	0
2013/08/05	R209	08/05/2014	7.85	Put	Bond Future	12,938.6800		12.9387	12,556.0800	12.5561	(2.957)	0	0	0
2013/08/05	R209	08/05/2014	7.84	Call	Bond Future	2,033.8400		2.0338	2,140.0700	2.1401	5.223	0	0	0
2013/08/05	R209	08/05/2014	7.84	Put	Bond Future	13,010.7200		13.0107	12,627.3100	12.6273	(2.947)	0	0	0
2013/08/05	R209	08/05/2014	7.86	Put	Bond Future	12,866.8800		12.8669	12,485.1200	12.4851	(2.967)	0	0	0
2013/08/05	R209	07/08/2014	9.04	Put	Bond Future	1,742.0700		1.7421	1,245.8000	1.2458	(28.487)	0	0	0
2013/08/05	R209	07/08/2014			Bond Future	9.2778		74.2272	9.2091	74.7235	(0.740)	0.0000	0.0000	0
2013/08/05	R209	07/08/2014	9.06	Put	Bond Future	1,593.0300		1.5930	1,096.7600	1.0968	(31.153)	0	0	0
2013/08/05	R209	07/08/2014	9.05	Put	Bond Future	1,667.4900		1.6675	1,171.2200	1.1712	(29.761)	0	0	0
2013/08/05	R209	07/08/2014	9.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R209	07/08/2014	9.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R209	07/08/2014	9.04	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R210	01/08/2013			Bond Future	157.9833		157.9833	157.9833	157.9833	0.000	0.0000	0.0000	0
2013/08/05	R210	07/11/2013	159.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R210	07/11/2013			Bond Future	158.2597		158.2597	157.0687	157.0687	(0.753)	0.0000	0.0000	1,237
2013/08/05	R210	07/11/2013	160.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R210	07/11/2013	160.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R210	07/11/2013	159.99	Put	Bond Future	1,730.3300		1.7303	2,921.2600	2.9213	68.827	0	0	0
2013/08/05	R210	07/11/2013	160.01	Put	Bond Future	1,750.3300		1.7503	2,941.2600	2.9413	68.040	0	0	0
2013/08/05	R210	07/11/2013	160.00	Put	Bond Future	1,740.3300		1.7403	2,931.2600	2.9313	68.431	0	0	0
2013/08/05	R211	01/08/2013			Bond Future	128.2326		128.2326	128.2326	128.2326	0.000	0.0000	0.0000	0
2013/08/05	R211	07/11/2013			Bond Future	130.0002		130.0002	129.9697	129.9697	(0.023)	0.0000	0.0000	522
2013/08/05	R211	07/11/2013	130.00	Call	Bond Future	0.2200		0.0002	0.0000	0.0000	(100.000)	0	0	0
2013/08/05	R211	07/11/2013	129.99	Put	Bond Future	0.0000		0.0000	20.2900	0.0203	100.000	0	0	0
2013/08/05	R211	07/11/2013	130.01	Put	Bond Future	9.7800		0.0098	40.2900	0.0403	311.963	0	0	0
2013/08/05	R211	07/11/2013	130.00	Put	Bond Future	0.0000		0.0000	30.2900	0.0303	100.000	0	0	0
2013/08/05	R211	07/11/2013	130.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R211	07/11/2013	129.99	Call	Bond Future	10.2200		0.0102	0.0000	0.0000	(100.000)	0	0	0
2013/08/05	R212	01/08/2013			Bond Future	130.4640		130.4640	130.4640	130.4640	0.000	0.0000	0.0000	0
2013/08/05	R212	07/11/2013	132.99	Put	Bond Future	722.6800		0.7227	1,251.2800	1.2513	73.144	0	0	0
2013/08/05	R212	07/11/2013			Bond Future	132.2673		132.2673	131.7387	131.7387	(0.400)	0.0000	0.0000	21,791
2013/08/05	R212	07/11/2013	133.01	Put	Bond Future	742.6800		0.7427	1,271.2800	1.2713	71.175	0	0	0
2013/08/05	R212	07/11/2013	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R212	07/11/2013	133.00	Put	Bond Future	732.6800		0.7327	1,261.2800	1.2613	72.146	0	0	0
2013/08/05	R212	07/11/2013	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R212	07/11/2013	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2013/08/05	R213	01/08/2013		Bond Future	8.6950	87.8921	8.6950	87.8921	0.000	0.0000	0.0000	0
2013/08/05	R213	07/11/2013	8.60	Call	2,696.0400	2.6960	2,901.1900	2.9012	7.609	0	0	0
2013/08/05	R213	07/11/2013		Bond Future	8.8214	85.3843	8.7480	85.9551	(0.831)	0.0000	0.0000	9,112
2013/08/05	R213	07/11/2013	8.61	Call	2,728.9000	2.7289	2,936.0400	2.9360	7.591	0	0	0
2013/08/05	R213	07/11/2013	8.59	Put	4,483.7600	4.4838	4,116.1400	4.1161	(8.199)	0	0	0
2013/08/05	R213	07/11/2013	8.61	Put	4,389.6400	4.3896	4,026.0100	4.0260	(8.284)	0	0	0
2013/08/05	R213	07/11/2013	8.60	Put	4,436.5200	4.4365	4,070.9000	4.0709	(8.241)	0	0	0
2013/08/05	R213	07/11/2013	8.59	Call	2,663.4200	2.6634	2,866.5700	2.8666	7.627	0	0	0
2013/08/05	R213	06/02/2014		Bond Future	8.9197	86.5052	8.8440	87.0835	(0.848)	0.0000	0.0000	0
2013/08/05	R213	06/02/2014	8.29	Put	7,793.8300	7.7938	7,396.7000	7.3967	(5.095)	0	0	0
2013/08/05	R213	06/02/2014	8.31	Put	7,682.7800	7.6828	7,288.4100	7.2884	(5.133)	0	0	0
2013/08/05	R213	06/02/2014	8.29	Call	2,798.2700	2.7983	2,979.4300	2.9794	6.474	0	0	0
2013/08/05	R213	06/02/2014	8.30	Put	7,738.1700	7.7382	7,342.4200	7.3424	(5.114)	0	0	0
2013/08/05	R213	06/02/2014	8.30	Call	2,825.2900	2.8253	3,007.8300	3.0078	6.461	0	0	0
2013/08/05	R213	06/02/2014	8.31	Call	2,852.4700	2.8525	3,036.3900	3.0364	6.448	0	0	0
2013/08/05	R213	08/05/2014	7.65	Put	13,212.0900	13.2121	12,755.4700	12.7555	(3.456)	0	0	0
2013/08/05	R213	08/05/2014		Bond Future	9.0131	84.1330	8.9351	84.7190	(0.865)	0.0000	0.0000	0
2013/08/05	R213	08/05/2014	7.64	Put	13,283.3600	13.2834	12,825.7700	12.8258	(3.445)	0	0	0
2013/08/05	R213	08/05/2014	7.66	Put	13,141.0600	13.1411	12,685.4200	12.6854	(3.467)	0	0	0
2013/08/05	R213	08/05/2014	7.65	Call	2,042.6000	2.0426	2,172.0100	2.1720	6.336	0	0	0
2013/08/05	R213	08/05/2014	7.64	Call	2,024.1700	2.0242	2,152.6100	2.1526	6.345	0	0	0
2013/08/05	R213	08/05/2014	7.66	Call	2,061.1500	2.0612	2,191.5400	2.1915	6.326	0	0	0
2013/08/05	R213	07/08/2014	8.86	Call	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R213	07/08/2014		Bond Future	9.1098	85.2726	9.0294	85.8666	(0.883)	0.0000	0.0000	0
2013/08/05	R213	07/08/2014	8.84	Call	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R213	07/08/2014	8.85	Call	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R213	07/08/2014	8.84	Put	2,016.7800	2.0168	1,422.8400	1.4228	(29.450)	0	0	0
2013/08/05	R213	07/08/2014	8.86	Put	1,864.8500	1.8649	1,270.9100	1.2709	(31.849)	0	0	0
2013/08/05	R213	07/08/2014	8.85	Put	1,940.7700	1.9408	1,346.8300	1.3468	(30.603)	0	0	0
2013/08/05	R214	01/08/2013		Bond Future	9.0750	76.8819	9.0750	76.8819	0.000	0.0000	0.0000	0
2013/08/05	R214	07/11/2013	7.80	Call	437.8400	0.4378	475.2100	0.4752	8.535	0	0	0
2013/08/05	R214	07/11/2013		Bond Future	9.2089	74.3960	9.1356	74.9615	(0.796)	0.0000	0.0000	577
2013/08/05	R214	07/11/2013	7.81	Call	446.6300	0.4466	484.7500	0.4848	8.535	0	0	0
2013/08/05	R214	07/11/2013	7.79	Call	429.1800	0.4292	465.8200	0.4658	8.537	0	0	0
2013/08/05	R214	07/11/2013	7.81	Put	12,644.7800	12.6448	12,117.4400	12.1174	(4.170)	0	0	0
2013/08/05	R214	07/11/2013	7.80	Put	12,734.9400	12.7349	12,206.8500	12.2068	(4.147)	0	0	0
2013/08/05	R214	07/11/2013	7.79	Put	12,825.4300	12.8254	12,296.6100	12.2966	(4.123)	0	0	0
2013/08/05	R214	06/02/2014		Bond Future	9.3045	75.3727	9.2290	75.9456	(0.812)	0.0000	0.0000	0
2013/08/05	R214	06/02/2014	8.99	Put	6,322.3100	6.3223	5,975.9000	5.9759	(5.479)	0	0	0
2013/08/05	R214	06/02/2014	9.01	Put	6,227.6500	6.2276	5,884.0500	5.8840	(5.517)	0	0	0
2013/08/05	R214	06/02/2014	8.99	Call	3,886.4000	3.8864	4,112.8800	4.1129	5.828	0	0	0
2013/08/05	R214	06/02/2014	9.00	Put	6,274.8400	6.2748	5,929.8300	5.9298	(5.498)	0	0	0
2013/08/05	R214	06/02/2014	9.00	Call	3,918.4900	3.9185	4,146.3700	4.1464	5.816	0	0	0
2013/08/05	R214	06/02/2014	9.01	Call	3,950.7100	3.9507	4,180.0000	4.1800	5.804	0	0	0
2013/08/05	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
2013/08/05	R248	07/11/2013			Bond Future	9.2820	96.2646	9.2189	96.8859	(0.680)	0.0000	0.0000	780
2013/08/05	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R248	07/11/2013	7.86	Put	Bond Future	15,998.1900	15.9982	15,376.8800	15.3769	(3.884)	0	0	0
2013/08/05	R248	07/11/2013	7.85	Put	Bond Future	16,127.2600	16.1273	15,505.9500	15.5060	(3.853)	0	0	0
2013/08/05	R248	07/11/2013	7.84	Put	Bond Future	16,256.5900	16.2566	15,635.2800	15.6353	(3.822)	0	0	0
2013/08/05	R248	06/02/2014	9.11	Put	Bond Future	2,666.1100	2.6661	2,036.6500	2.0366	(23.610)	0	0	0
2013/08/05	R248	06/02/2014			Bond Future	9.3807	97.5283	9.3156	98.1577	(0.695)	0.0000	0.0000	0
2013/08/05	R248	06/02/2014	9.10	Put	Bond Future	2,767.1900	2.7672	2,137.7300	2.1377	(22.747)	0	0	0
2013/08/05	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/05	R248	06/02/2014	9.09	Put	Bond Future	2,868.4600	2.8685	2,239.0000	2.2390	(21.944)	0	0	0

Total

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