



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 27/08/2013 to 27/08/2013

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
2013/08/27	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	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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2013/08/27	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	2025	07/11/2013			Bond Future	107.1076	107.1076	107.0882	107.0882	(0.018)	0.0000	0.0000	0
2013/08/27	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	2025	07/11/2013	110.99	Put	Bond Future	3,882.3500	3.8824	3,901.8400	3.9018	0.502	0	0	0
2013/08/27	2025	07/11/2013	111.01	Put	Bond Future	3,902.3500	3.9024	3,921.8400	3.9218	0.499	0	0	0
2013/08/27	2025	07/11/2013	111.00	Put	Bond Future	3,892.3500	3.8924	3,911.8400	3.9118	0.501	0	0	0
2013/08/27	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	2037	07/11/2013			Bond Future	9.4200	9.4200	9.4662	93.3634	0.490	0.0000	0.0000	1,650
2013/08/27	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	487.7800	0.4878	100.000	0	0	0
2013/08/27	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	313.6400	0.3136	100.000	0	0	0
2013/08/27	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	400.6400	0.4006	100.000	0	0	0
2013/08/27	2037	07/11/2013	9.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	2037	07/11/2013	9.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	2037	07/11/2013	9.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	2038	07/11/2013			Bond Future	102.6615	102.6615	101.8878	101.8878	(0.754)	0.0000	0.0000	0
2013/08/27	2038	07/11/2013	109.99	Put	Bond Future	7,328.4900	7.3285	8,102.1900	8.1022	10.557	0	0	0
2013/08/27	2038	07/11/2013	110.00	Put	Bond Future	7,338.4900	7.3385	8,112.1900	8.1122	10.543	0	0	0
2013/08/27	2038	07/11/2013	110.01	Put	Bond Future	7,348.4900	7.3485	8,122.1900	8.1222	10.529	0	0	0
2013/08/27	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	2050	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	2050	07/11/2013	110.00	Put	Bond Future	4,803.9100	4.8039	4,821.3600	4.8214	0.363	0	0	0
2013/08/27	2050	07/11/2013			Bond Future	105.1961	105.1961	105.1786	105.1786	(0.017)	0.0000	0.0000	122
2013/08/27	2050	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	2050	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	2050	07/11/2013	109.99	Put	Bond Future	4,793.9100	4.7939	4,811.3600	4.8114	0.364	0	0	0
2013/08/27	2050	07/11/2013	110.01	Put	Bond Future	4,813.9100	4.8139	4,831.3600	4.8314	0.362	0	0	0
2013/08/27	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	AL37	07/11/2013			Index Future	400.9810	400.9810	399.0710	399.0710	(0.476)	0.0000	0.0000	0
2013/08/27	AL37	06/02/2014			Index Future	406.2410	406.2410	404.3060	404.3060	(0.476)	0.0000	0.0000	0

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2013/08/27	AL7T	07/11/2013			Index Future	469.2820	469.2820	467.0810	467.0810	(0.469)	0.0000	0.0000	1
2013/08/27	AL7T	06/02/2014			Index Future	475.4390	475.4390	473.2080	473.2080	(0.469)	0.0000	0.0000	0
2013/08/27	ALBI	07/11/2013			Index Future	422.3440	422.3440	421.7420	421.7420	(0.143)	0.0000	0.0000	770
2013/08/27	ALBI	06/02/2014			Index Future	427.8850	427.8850	427.2750	427.2750	(0.143)	0.0000	0.0000	73
2013/08/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/08/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	C213	28/02/2031			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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/27	EL28	07/11/2013			Bond Future	107.9381	107.9381	107.9201	107.9201	(0.017)	0.0000	0.0000	0
2013/08/27	EL28	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	EL28	07/11/2013	109.99	Put	Bond Future	2,051.8600	2.0519	2,069.8900	2.0699	0.879	0	0	0
2013/08/27	EL28	07/11/2013	110.01	Put	Bond Future	2,071.8600	2.0719	2,089.8900	2.0899	0.870	0	0	0
2013/08/27	EL28	07/11/2013	110.00	Put	Bond Future	2,061.8600	2.0619	2,079.8900	2.0799	0.874	0	0	0
2013/08/27	EL28	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	EL28	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	ES33	07/11/2013			Bond Future	10.0010	79.7816	9.9739	79.9747	(0.271)	0.0000	0.0000	6,292
2013/08/27	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	ES33	07/11/2013	8.51	Put	Bond Future	11,806.1600	11.8062	11,613.1600	11.6132	(1.635)	0	0	0
2013/08/27	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	ES33	07/11/2013	8.49	Put	Bond Future	11,982.5900	11.9826	11,789.5900	11.7896	(1.611)	0	0	0
2013/08/27	ES33	07/11/2013	8.50	Put	Bond Future	11,894.3100	11.8943	11,701.3100	11.7013	(1.623)	0	0	0
2013/08/27	ES33	06/02/2014	9.54	Put	Bond Future	4,307.7100	4.3077	4,112.2400	4.1122	(4.538)	0	0	0
2013/08/27	ES33	06/02/2014			Bond Future	10.1342	80.8285	10.1062	81.0239	(0.277)	0.0000	0.0000	0
2013/08/27	ES33	06/02/2014	9.56	Put	Bond Future	4,156.7600	4.1568	3,961.2900	3.9613	(4.702)	0	0	0
2013/08/27	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	ES33	06/02/2014	9.55	Put	Bond Future	4,232.1800	4.2322	4,036.7100	4.0367	(4.619)	0	0	0
2013/08/27	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	GOVI	07/11/2013			GOVI	422.0170	422.0170	421.3330	421.3330	(0.162)	0.0000	0.0000	110
2013/08/27	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	GOVI	07/11/2013	445.99	Put	GOVI	239,730.0000	23.9730	246,570.0000	24.6570	2.853	0	0	0
2013/08/27	GOVI	07/11/2013	446.01	Put	GOVI	239,930.0000	23.9930	246,770.0000	24.6770	2.851	0	0	0
2013/08/27	GOVI	07/11/2013	446.00	Put	GOVI	239,830.0000	23.9830	246,670.0000	24.6670	2.852	0	0	0
2013/08/27	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	GOVI	06/02/2014			GOVI	427.5540	427.5540	426.8600	426.8600	(0.162)	0.0000	0.0000	268
2013/08/27	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	GOVI	06/02/2014	439.99	Put	GOVI	124,360.0000	12.4360	131,300.0000	13.1300	5.581	0	0	0
2013/08/27	GOVI	06/02/2014	440.01	Put	GOVI	124,560.0000	12.4560	131,500.0000	13.1500	5.572	0	0	0
2013/08/27	GOVI	06/02/2014	440.00	Put	GOVI	124,460.0000	12.4460	131,400.0000	13.1400	5.576	0	0	0

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2013/08/27	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	GOVI	08/05/2014			GOVI	433.3080	433.3080	432.6050	432.6050	(0.162)	0.0000	0.0000	0
2013/08/27	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	GOVI	08/05/2014	441.99	Put	GOVI	86,820.0000	8.6820	93,850.0000	9.3850	8.097	0	0	0
2013/08/27	GOVI	08/05/2014	442.01	Put	GOVI	87,020.0000	8.7020	94,050.0000	9.4050	8.079	0	0	0
2013/08/27	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	GOVI	08/05/2014	442.00	Put	GOVI	86,920.0000	8.6920	93,950.0000	9.3950	8.088	0	0	0
2013/08/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/08/27	IGOV	07/11/2013			Index Future	192.1970	192.1970	191.9580	191.9580	(0.124)	0.0000	0.0000	1,078
2013/08/27	IGOV	06/02/2014			Index Future	194.7420	194.7420	194.4990	194.4990	(0.125)	0.0000	0.0000	166
2013/08/27	ILBI	07/11/2013			Index Future	520.5280	520.5280	520.0250	520.0250	(0.097)	0.0000	0.0000	0
2013/08/27	ILBI	06/02/2014			Index Future	527.5660	527.5660	527.0560	527.0560	(0.097)	0.0000	0.0000	186
2013/08/27	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/08/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/08/27	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/08/27	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/08/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/08/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/08/27	JBAF	18/09/2013			Jibar Tradeable Future	5.2100	94.7900	5.2100	94.7900	0.000	0.0000	0.0000	700
2013/08/27	JBAF	16/10/2013			Jibar Tradeable Future	5.2700	94.7300	5.2600	94.7400	(0.190)	0.0000	0.0000	0
2013/08/27	JBAF	20/11/2013			Jibar Tradeable Future	5.3800	94.6200	5.4000	94.6000	0.372	0.0000	0.0000	3,000
2013/08/27	JBAF	18/12/2013			Jibar Tradeable Future	5.4600	94.5400	5.4800	94.5200	0.366	0.0000	0.0000	1,500
2013/08/27	JBAF	15/01/2014			Jibar Tradeable Future	5.6000	94.4000	5.6300	94.3700	0.536	0.0000	0.0000	1,000
2013/08/27	JBAF	19/02/2014			Jibar Tradeable Future	5.7700	94.2300	5.8100	94.1900	0.693	0.0000	0.0000	0
2013/08/27	JBAF	19/03/2014			Jibar Tradeable Future	5.9400	94.0600	5.9800	94.0200	0.673	0.0000	0.0000	400
2013/08/27	JBAF	18/06/2014			Jibar Tradeable Future	6.3700	93.6300	6.4100	93.5900	0.628	0.0000	0.0000	1,000
2013/08/27	JBAF	17/09/2014			Jibar Tradeable Future	6.7100	93.2900	6.7500	93.2500	0.596	0.0000	0.0000	0
2013/08/27	JBAF	17/12/2014			Jibar Tradeable Future	7.0300	92.9700	7.0900	92.9100	0.853	0.0000	0.0000	0
2013/08/27	JBAF	18/03/2015			Jibar Tradeable Future	7.3300	92.6700	7.4200	92.5800	1.228	0.0000	0.0000	250
2013/08/27	JBAF	17/06/2015			Jibar Tradeable Future	7.6100	92.3900	7.7100	92.2900	1.314	0.0000	0.0000	0
2013/08/27	R023	07/11/2013	6.50	Put	Bond Future	12,368.6100	12.3686	12,368.6100	12.3686	0.000	0	0	0
2013/08/27	R023	07/11/2013			Bond Future	8.3365	97.8008	8.3365	97.8008	0.000	0.0000	0.0000	11,802
2013/08/27	R023	07/11/2013	6.49	Put	Bond Future	12,441.3400	12.4413	12,441.3400	12.4413	0.000	0	0	0
2013/08/27	R023	07/11/2013	6.51	Put	Bond Future	12,295.9300	12.2959	12,295.9300	12.2959	0.000	0	0	0
2013/08/27	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	R023	07/11/2013	6.51	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
2013/08/27	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	R023	06/02/2014			Bond Future	8.4589	99.0840	8.4589	99.0840	0.000	0.0000	0.0000	0
2013/08/27	R023	06/02/2014	7.84	Put	Bond Future	3,845.2600	3.8453	3,845.2600	3.8453	0.000	0	0	0
2013/08/27	R023	06/02/2014	7.86	Put	Bond Future	3,717.9400	3.7179	3,717.9400	3.7179	0.000	0	0	0
2013/08/27	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	R023	06/02/2014	7.85	Put	Bond Future	3,781.5800	3.7816	3,781.5800	3.7816	0.000	0	0	0
2013/08/27	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	R157	07/11/2013			Bond Future	6.5185	114.0617	6.6233	113.8686	1.609	0.0000	0.0000	30,991
2013/08/27	R157	07/11/2013	5.60	Call	Bond Future	91.6200	0.0916	68.0400	0.0680	(25.737)	0	0	0
2013/08/27	R157	07/11/2013	5.59	Put	Bond Future	1,819.2900	1.8193	1,989.3900	1.9894	9.350	0	0	0
2013/08/27	R157	07/11/2013	5.61	Put	Bond Future	1,786.5000	1.7865	1,955.5700	1.9556	9.464	0	0	0
2013/08/27	R157	07/11/2013	5.60	Put	Bond Future	1,802.8700	1.8029	1,972.4600	1.9725	9.407	0	0	0
2013/08/27	R157	07/11/2013	5.61	Call	Bond Future	94.0700	0.0941	69.9700	0.0700	(25.619)	0	0	0
2013/08/27	R157	07/11/2013	5.59	Call	Bond Future	89.2200	0.0892	66.1500	0.0662	(25.857)	0	0	0
2013/08/27	R157	06/02/2014	5.64	Call	Bond Future	231.9200	0.2319	193.3800	0.1934	(16.618)	0	0	0
2013/08/27	R157	06/02/2014	5.65	Put	Bond Future	1,987.3900	1.9874	2,144.1700	2.1442	7.889	0	0	0
2013/08/27	R157	06/02/2014			Bond Future	6.7436	115.5583	6.8672	115.3625	1.833	0.0000	0.0000	100
2013/08/27	R157	06/02/2014	5.65	Call	Bond Future	235.1100	0.2351	196.1600	0.1962	(16.567)	0	0	0
2013/08/27	R157	06/02/2014	5.66	Call	Bond Future	238.3500	0.2384	198.9700	0.1990	(16.522)	0	0	0
2013/08/27	R157	06/02/2014	5.64	Put	Bond Future	2,000.4000	2.0004	2,157.5900	2.1576	7.858	0	0	0
2013/08/27	R157	06/02/2014	5.66	Put	Bond Future	1,974.4400	1.9744	2,130.7900	2.1308	7.919	0	0	0
2013/08/27	R157	08/05/2014	5.20	Call	Bond Future	98.8700	0.0989	78.8000	0.0788	(20.299)	0	0	0
2013/08/27	R157	08/05/2014			Bond Future	7.0076	110.3054	7.1566	110.1070	2.127	0.0000	0.0000	0
2013/08/27	R157	08/05/2014	5.21	Call	Bond Future	100.3100	0.1003	79.9900	0.0800	(20.257)	0	0	0
2013/08/27	R157	08/05/2014	5.19	Call	Bond Future	97.4500	0.0974	77.6200	0.0776	(20.349)	0	0	0
2013/08/27	R157	08/05/2014	5.20	Put	Bond Future	2,547.2400	2.5472	2,725.6400	2.7256	7.004	0	0	0
2013/08/27	R157	08/05/2014	5.19	Put	Bond Future	2,559.5800	2.5596	2,738.2200	2.7382	6.979	0	0	0
2013/08/27	R157	08/05/2014	5.21	Put	Bond Future	2,534.9200	2.5349	2,713.0700	2.7131	7.028	0	0	0
2013/08/27	R157	07/08/2014	6.76	Put	Bond Future	1,297.1900	1.2972	1,421.9900	1.4220	9.621	0	0	0
2013/08/27	R157	07/08/2014			Bond Future	7.3770	111.7994	7.5631	111.5983	2.524	0.0000	0.0000	0
2013/08/27	R157	07/08/2014	6.75	Put	Bond Future	1,303.9400	1.3039	1,429.1100	1.4291	9.599	0	0	0
2013/08/27	R157	07/08/2014	6.74	Call	Bond Future	618.2100	0.6182	542.5900	0.5426	(12.232)	0	0	0
2013/08/27	R157	07/08/2014	6.75	Call	Bond Future	622.3500	0.6223	546.3700	0.5464	(12.209)	0	0	0
2013/08/27	R157	07/08/2014	6.76	Call	Bond Future	626.5200	0.6265	550.1700	0.5502	(12.186)	0	0	0
2013/08/27	R157	07/08/2014	6.74	Put	Bond Future	1,310.7200	1.3107	1,436.2500	1.4363	9.577	0	0	0
2013/08/27	R186	07/11/2013	8.16	Put	Bond Future	5,636.5200	5.6365	5,491.3300	5.4913	(2.576)	0	0	0
2013/08/27	R186	07/11/2013	9.00	Put	Bond Future	1,879.4200	1.8794	1,797.7000	1.7977	(4.348)	0	0	1,200
2013/08/27	R186	07/11/2013			Bond Future	8.6104	118.7887	8.5886	118.9757	(0.253)	0.0000	0.0000	56,595
2013/08/27	R186	07/11/2013	6.50	Put	Bond Future	20,286.6100	20.2866	20,100.0900	20.1001	(0.919)	0	0	0
2013/08/27	R186	07/11/2013	8.15	Put	Bond Future	5,698.6100	5.6986	5,552.7900	5.5528	(2.559)	0	0	0
2013/08/27	R186	07/11/2013	6.75	Put	Bond Future	17,676.2900	17.6763	17,490.5600	17.4906	(1.051)	0	0	0
2013/08/27	R186	07/11/2013	8.14	Call	Bond Future	1,632.6800	1.6327	1,673.2200	1.6732	2.483	0	0	0
2013/08/27	R186	07/11/2013	8.50	Call	Bond Future	2,820.6600	2.8207	2,886.5300	2.8865	2.335	0	0	0
2013/08/27	R186	07/11/2013	8.75	Call	Bond Future	3,886.8300	3.8868	3,972.3900	3.9724	2.201	0	0	0
2013/08/27	R186	07/11/2013	8.25	Put	Bond Future	5,095.6500	5.0956	4,956.3800	4.9564	(2.733)	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
2013/08/27	R186	07/11/2013	8.00	Call	Bond Future	1,281.5800	1.2816	1,313.8600	1.3139	2.519	0	0	1,000
2013/08/27	R186	07/11/2013	8.15	Call	Bond Future	1,660.0900	1.6601	1,701.2600	1.7013	2.480	0	0	0
2013/08/27	R186	07/11/2013	6.50	Call	Bond Future	29.8500	0.0298	30.3200	0.0303	1.575	0	0	5,290
2013/08/27	R186	07/11/2013	8.16	Call	Bond Future	1,687.8200	1.6878	1,729.6200	1.7296	2.477	0	0	0
2013/08/27	R186	07/11/2013	8.00	Put	Bond Future	6,678.9500	6.6789	6,524.2400	6.5242	(2.316)	0	0	0
2013/08/27	R186	07/11/2013	8.75	Put	Bond Future	2,700.6700	2.7007	2,599.2400	2.5992	(3.756)	0	0	1,030
2013/08/27	R186	07/11/2013	9.00	Call	Bond Future	5,146.9500	5.1470	5,252.2200	5.2522	2.045	0	0	0
2013/08/27	R186	07/11/2013	8.25	Call	Bond Future	1,951.0900	1.9511	1,998.8100	1.9988	2.446	0	0	0
2013/08/27	R186	07/11/2013	6.75	Call	Bond Future	65.9400	0.0659	67.2000	0.0672	1.911	0	0	1,000
2013/08/27	R186	07/11/2013	8.14	Put	Bond Future	5,761.1200	5.7611	5,614.6700	5.6147	(2.542)	0	0	0
2013/08/27	R186	07/11/2013	8.50	Put	Bond Future	3,771.3000	3.7713	3,650.1800	3.6502	(3.212)	0	0	4,000
2013/08/27	R186	06/02/2014			Bond Future	8.7223	115.0580	8.6997	115.2473	(0.259)	0.0000	0.0000	100
2013/08/27	R186	06/02/2014	7.75	Call	Bond Future	1,770.4900	1.7705	1,808.3100	1.8083	2.136	0	0	0
2013/08/27	R186	06/02/2014	7.74	Put	Bond Future	10,398.3300	10.3983	10,246.3900	10.2464	(1.461)	0	0	0
2013/08/27	R186	06/02/2014	7.76	Put	Bond Future	10,256.1000	10.2561	10,104.9500	10.1050	(1.474)	0	0	0
2013/08/27	R186	06/02/2014	7.75	Put	Bond Future	10,326.7000	10.3267	10,175.1600	10.1752	(1.467)	0	0	0
2013/08/27	R186	06/02/2014	7.76	Call	Bond Future	1,792.4000	1.7924	1,830.6100	1.8306	2.132	0	0	0
2013/08/27	R186	06/02/2014	7.74	Call	Bond Future	1,749.5200	1.7495	1,786.9400	1.7869	2.139	0	0	0
2013/08/27	R186	08/05/2014			Bond Future	8.8359	116.6071	8.8125	116.7990	(0.266)	0.0000	0.0000	0
2013/08/27	R186	08/05/2014	7.09	Put	Bond Future	16,895.8100	16.8958	16,730.0400	16.7300	(0.981)	0	0	0
2013/08/27	R186	08/05/2014	7.10	Call	Bond Future	1,293.4300	1.2934	1,319.7700	1.3198	2.036	0	0	0
2013/08/27	R186	08/05/2014	7.11	Call	Bond Future	1,307.5700	1.3076	1,334.1600	1.3342	2.034	0	0	0
2013/08/27	R186	08/05/2014	7.09	Call	Bond Future	1,279.4000	1.2794	1,305.4900	1.3055	2.039	0	0	0
2013/08/27	R186	08/05/2014	7.11	Put	Bond Future	16,728.6100	16.7286	16,563.3400	16.5633	(0.988)	0	0	0
2013/08/27	R186	08/05/2014	7.10	Put	Bond Future	16,812.1000	16.8121	16,646.5800	16.6466	(0.985)	0	0	0
2013/08/27	R186	07/08/2014	8.31	Call	Bond Future	4,422.8500	4.4229	4,492.7700	4.4928	1.581	0	0	0
2013/08/27	R186	07/08/2014			Bond Future	8.9527	112.8958	8.9284	113.0902	(0.272)	0.0000	0.0000	0
2013/08/27	R186	07/08/2014	8.29	Call	Bond Future	4,361.0600	4.3611	4,430.2600	4.4303	1.587	0	0	0
2013/08/27	R186	07/08/2014	8.30	Call	Bond Future	4,391.8900	4.3919	4,461.4500	4.4614	1.584	0	0	0
2013/08/27	R186	07/08/2014	8.29	Put	Bond Future	9,824.1600	9.8242	9,698.9400	9.6989	(1.275)	0	0	0
2013/08/27	R186	07/08/2014	8.31	Put	Bond Future	9,715.6700	9.7157	9,591.1700	9.5912	(1.281)	0	0	0
2013/08/27	R186	07/08/2014	8.30	Put	Bond Future	9,769.8100	9.7698	9,644.9500	9.6450	(1.278)	0	0	0
2013/08/27	R197	07/11/2013			Bond Future	274.2676	274.2676	274.2163	274.2163	(0.019)	0.0000	0.0000	2,100
2013/08/27	R197	07/11/2013	279.99	Put	Bond Future	5,722.3800	5.7224	5,773.6800	5.7737	0.896	0	0	0
2013/08/27	R197	07/11/2013	280.00	Put	Bond Future	5,732.3800	5.7324	5,783.6800	5.7837	0.895	0	0	0
2013/08/27	R197	07/11/2013	280.01	Put	Bond Future	5,742.3800	5.7424	5,793.6800	5.7937	0.893	0	0	0
2013/08/27	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	R201	07/11/2013	4.79	Put	Bond Future	829.8100	0.8298	854.6400	0.8546	2.992	0	0	0
2013/08/27	R201	07/11/2013			Bond Future	5.4759	106.9023	5.5051	106.8705	0.534	0.0000	0.0000	0
2013/08/27	R201	07/11/2013	4.80	Put	Bond Future	820.9200	0.8209	845.6100	0.8456	3.008	0	0	0
2013/08/27	R201	07/11/2013	4.81	Put	Bond Future	812.0700	0.8121	836.6300	0.8366	3.024	0	0	0
2013/08/27	R201	07/11/2013	4.79	Call	Bond Future	79.2900	0.0793	72.3100	0.0723	(8.803)	0	0	0
2013/08/27	R201	07/11/2013	4.80	Call	Bond Future	81.4000	0.0814	74.2800	0.0743	(8.747)	0	0	0
2013/08/27	R201	07/11/2013	4.81	Call	Bond Future	83.5500	0.0836	76.3000	0.0763	(8.677)	0	0	0

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2013/08/27	R201	06/02/2014	5.24	Put	Bond Future	538.4300		0.5384	556.6200	0.5566	3.378	0	0	0
2013/08/27	R201	06/02/2014			Bond Future	5.5307		103.8971	5.5689	103.8648	0.690	0.0000	0.0000	0
2013/08/27	R201	06/02/2014	5.26	Put	Bond Future	528.3300		0.5283	546.3000	0.5463	3.401	0	0	0
2013/08/27	R201	06/02/2014	5.24	Call	Bond Future	292.0800		0.2921	278.0100	0.2780	(4.817)	0	0	0
2013/08/27	R201	06/02/2014	5.25	Put	Bond Future	533.3600		0.5334	551.4400	0.5514	3.390	0	0	0
2013/08/27	R201	06/02/2014	5.25	Call	Bond Future	295.5000		0.2955	281.3200	0.2813	(4.799)	0	0	0
2013/08/27	R201	06/02/2014	5.26	Call	Bond Future	298.9600		0.2990	284.6700	0.2847	(4.780)	0	0	0
2013/08/27	R201	08/05/2014			Bond Future	5.5772		105.2959	5.6318	105.2632	0.978	0.0000	0.0000	0
2013/08/27	R201	08/05/2014	4.75	Call	Bond Future	88.7700		0.0888	81.1200	0.0811	(8.618)	0	0	0
2013/08/27	R201	08/05/2014	4.76	Call	Bond Future	90.1600		0.0902	82.4100	0.0824	(8.596)	0	0	0
2013/08/27	R201	08/05/2014	4.74	Call	Bond Future	87.4000		0.0874	79.8400	0.0798	(8.650)	0	0	0
2013/08/27	R201	08/05/2014	4.76	Put	Bond Future	583.3000		0.5833	608.3200	0.6083	4.289	0	0	0
2013/08/27	R201	08/05/2014	4.75	Put	Bond Future	587.9700		0.5880	613.0900	0.6131	4.272	0	0	0
2013/08/27	R201	08/05/2014	4.74	Put	Bond Future	592.6600		0.5927	617.8700	0.6179	4.254	0	0	0
2013/08/27	R201	07/08/2014	5.31	Put	Bond Future	364.2200		0.3642	382.5200	0.3825	5.024	0	0	0
2013/08/27	R201	07/08/2014			Bond Future	5.6148		102.3132	5.7072	102.2800	1.644	0.0000	0.0000	0
2013/08/27	R201	07/08/2014	5.30	Put	Bond Future	366.2300		0.3662	384.6000	0.3846	5.016	0	0	0
2013/08/27	R201	07/08/2014	5.31	Call	Bond Future	254.3700		0.2544	239.4500	0.2395	(5.865)	0	0	0
2013/08/27	R201	07/08/2014	5.29	Call	Bond Future	251.2000		0.2512	236.4000	0.2364	(5.892)	0	0	0
2013/08/27	R201	07/08/2014	5.30	Call	Bond Future	252.7800		0.2528	237.9300	0.2379	(5.875)	0	0	0
2013/08/27	R201	07/08/2014	5.29	Put	Bond Future	368.2600		0.3683	386.6800	0.3867	5.002	0	0	0
2013/08/27	R202	07/11/2013	209.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	R202	07/11/2013			Bond Future	200.3644		200.3644	200.1808	200.1808	(0.092)	0.0000	0.0000	43,251
2013/08/27	R202	07/11/2013	208.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	R202	07/11/2013	209.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	R202	07/11/2013	208.99	Put	Bond Future	8,625.6000		8.6256	8,809.2300	8.8092	2.129	0	0	0
2013/08/27	R202	07/11/2013	209.01	Put	Bond Future	8,645.6000		8.6456	8,829.2300	8.8292	2.124	0	0	0
2013/08/27	R202	07/11/2013	209.00	Put	Bond Future	8,635.6000		8.6356	8,819.2300	8.8192	2.126	0	0	0
2013/08/27	R203	07/11/2013	6.01	Call	Bond Future	35.6800		0.0357	22.2200	0.0222	(37.724)	0	0	0
2013/08/27	R203	07/11/2013			Bond Future	7.3900		104.1357	7.5158	103.7153	1.702	0.0000	0.0000	19,620
2013/08/27	R203	07/11/2013	5.99	Call	Bond Future	33.3700		0.0334	20.6900	0.0207	(37.998)	0	0	0
2013/08/27	R203	07/11/2013	5.71	Put	Bond Future	5,833.8300		5.8338	6,249.0500	6.2490	7.117	0	0	0
2013/08/27	R203	07/11/2013	6.00	Call	Bond Future	34.5100		0.0345	21.4400	0.0214	(37.873)	0	0	0
2013/08/27	R203	07/11/2013	571.00	Call	Bond Future	101,906.1300		101.9061	101,485.7800	101.4858	(0.412)	0	0	0
2013/08/27	R203	07/11/2013	5.99	Put	Bond Future	4,857.1500		4.8571	5,264.8200	5.2648	8.393	0	0	0
2013/08/27	R203	07/11/2013	6.01	Put	Bond Future	4,788.6200		4.7886	5,195.5100	5.1955	8.497	0	0	0
2013/08/27	R203	07/11/2013	571.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	R203	07/11/2013	5.71	Call	Bond Future	12.2800		0.0123	7.1500	0.0072	(41.775)	0	0	15
2013/08/27	R203	07/11/2013	6.00	Put	Bond Future	4,822.8600		4.8229	5,230.1400	5.2301	8.445	0	0	0
2013/08/27	R203	06/02/2014			Bond Future	7.5652		105.5019	7.7014	105.0761	1.801	0.0000	0.0000	0
2013/08/27	R203	06/02/2014	6.14	Put	Bond Future	4,775.4300		4.7754	5,157.5400	5.1575	8.002	0	0	0
2013/08/27	R203	06/02/2014	5.95	Put	Bond Future	5,350.0100		5.3500	5,743.5800	5.7436	7.356	0	0	0
2013/08/27	R203	06/02/2014	6.16	Put	Bond Future	4,716.2100		4.7162	5,096.9600	5.0970	8.073	0	0	0
2013/08/27	R203	06/02/2014	6.15	Put	Bond Future	4,745.7900		4.7458	5,127.2200	5.1272	8.037	0	0	0
2013/08/27	R203	06/02/2014	6.16	Call	Bond Future	193.7600		0.1938	148.6300	0.1486	(23.292)	0	0	0
2013/08/27	R203	06/02/2014	5.95	Call	Bond Future	130.7300		0.1307	98.4200	0.0984	(24.715)	0	0	16

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
2013/08/27	R203	06/02/2014	6.14	Call	Bond Future	186.8500	0.1868	143.0800	0.1431	(23.425)	0	0	0
2013/08/27	R203	06/02/2014	6.15	Call	Bond Future	190.2800	0.1903	145.8300	0.1458	(23.360)	0	0	0
2013/08/27	R203	08/05/2014	7.40	Put	Bond Future	2,218.6800	2.2187	2,478.6100	2.4786	11.716	0	0	0
2013/08/27	R203	08/05/2014	5.74	Call	Bond Future	137.2600	0.1373	106.5000	0.1065	(22.410)	0	0	0
2013/08/27	R203	08/05/2014	5.76	Call	Bond Future	141.7600	0.1418	110.1400	0.1101	(22.305)	0	0	0
2013/08/27	R203	08/05/2014			Bond Future	7.7470	102.7614	7.8951	102.3297	1.912	0.0000	0.0000	0
2013/08/27	R203	08/05/2014	5.76	Put	Bond Future	6,158.1200	6.1581	6,558.1900	6.5582	6.497	0	0	0
2013/08/27	R203	08/05/2014	5.75	Put	Bond Future	6,187.2400	6.1872	6,587.7400	6.5877	6.473	0	0	0
2013/08/27	R203	08/05/2014	5.74	Put	Bond Future	6,216.3800	6.2164	6,617.3100	6.6173	6.450	0	0	0
2013/08/27	R203	08/05/2014	7.40	Call	Bond Future	1,198.6500	1.1986	1,026.8900	1.0269	(14.329)	0	0	16
2013/08/27	R203	08/05/2014	5.75	Call	Bond Future	139.5000	0.1395	108.3100	0.1083	(22.358)	0	0	0
2013/08/27	R203	07/08/2014	7.30	Call	Bond Future	1,195.6600	1.1957	1,039.8800	1.0399	(13.029)	0	0	0
2013/08/27	R203	07/08/2014			Bond Future	7.9522	104.1532	8.1141	103.7156	2.036	0.0000	0.0000	0
2013/08/27	R203	07/08/2014	7.31	Call	Bond Future	1,205.7400	1.2057	1,049.0400	1.0490	(12.996)	0	0	0
2013/08/27	R203	07/08/2014	7.29	Put	Bond Future	2,999.6700	2.9997	3,282.3800	3.2824	9.425	0	0	0
2013/08/27	R203	07/08/2014	7.31	Put	Bond Future	2,964.4000	2.9644	3,245.2600	3.2453	9.474	0	0	0
2013/08/27	R203	07/08/2014	7.29	Call	Bond Future	1,185.6300	1.1856	1,030.7800	1.0308	(13.061)	0	0	0
2013/08/27	R203	07/08/2014	7.30	Put	Bond Future	2,982.0000	2.9820	3,263.7800	3.2638	9.449	0	0	0
2013/08/27	R204	07/11/2013			Bond Future	7.5650	104.9495	7.7105	104.3380	1.923	0.0000	0.0000	29,092
2013/08/27	R204	07/11/2013	7.00	Put	Bond Future	2,945.4300	2.9454	3,411.3800	3.4114	15.819	0	0	1,270
2013/08/27	R204	07/11/2013	6.29	Put	Bond Future	5,650.6400	5.6506	6,228.1400	6.2281	10.220	0	0	0
2013/08/27	R204	07/11/2013	6.31	Put	Bond Future	5,565.9700	5.5660	6,141.7500	6.1417	10.345	0	0	0
2013/08/27	R204	07/11/2013	6.29	Call	Bond Future	92.2200	0.0922	58.1800	0.0582	(36.912)	0	0	0
2013/08/27	R204	07/11/2013	6.30	Put	Bond Future	5,608.2600	5.6083	6,184.9100	6.1849	10.282	0	0	0
2013/08/27	R204	07/11/2013	7.00	Call	Bond Future	526.7400	0.5267	381.1500	0.3812	(27.640)	0	0	0
2013/08/27	R204	07/11/2013	6.30	Call	Bond Future	94.8600	0.0949	59.9700	0.0600	(36.781)	0	0	0
2013/08/27	R204	07/11/2013	6.31	Call	Bond Future	97.5700	0.0976	61.8100	0.0618	(36.651)	0	0	0
2013/08/27	R204	06/02/2014	6.39	Call	Bond Future	362.5800	0.3626	277.7700	0.2778	(23.391)	0	0	0
2013/08/27	R204	06/02/2014			Bond Future	7.7069	102.2966	7.8616	101.6770	2.008	0.0000	0.0000	0
2013/08/27	R204	06/02/2014	6.41	Call	Bond Future	374.3000	0.3743	287.2400	0.2872	(23.259)	0	0	0
2013/08/27	R204	06/02/2014	6.40	Call	Bond Future	368.4000	0.3684	282.4700	0.2825	(23.325)	0	0	0
2013/08/27	R204	06/02/2014	6.39	Put	Bond Future	5,828.9800	5.8290	6,363.7900	6.3638	9.175	0	0	0
2013/08/27	R204	06/02/2014	6.41	Put	Bond Future	5,755.0200	5.7550	6,287.5800	6.2876	9.254	0	0	0
2013/08/27	R204	06/02/2014	6.40	Put	Bond Future	5,791.9500	5.7920	6,325.6400	6.3256	9.214	0	0	0
2013/08/27	R204	08/05/2014			Bond Future	7.8570	103.6739	8.0221	103.0458	2.102	0.0000	0.0000	0
2013/08/27	R204	08/05/2014	6.05	Call	Bond Future	397.1200	0.3971	318.1300	0.3181	(19.891)	0	0	0
2013/08/27	R204	08/05/2014	6.06	Call	Bond Future	402.1600	0.4022	322.3400	0.3223	(19.848)	0	0	0
2013/08/27	R204	08/05/2014	6.04	Call	Bond Future	392.1300	0.3921	313.9700	0.3140	(19.932)	0	0	0
2013/08/27	R204	08/05/2014	6.05	Put	Bond Future	7,595.5800	7.5956	8,144.6200	8.1446	7.228	0	0	0
2013/08/27	R204	08/05/2014	6.04	Put	Bond Future	7,632.1400	7.6321	8,182.0100	8.1820	7.205	0	0	0
2013/08/27	R204	08/05/2014	6.06	Put	Bond Future	7,559.0800	7.5591	8,107.2900	8.1073	7.252	0	0	0
2013/08/27	R204	07/08/2014			Bond Future	8.0203	101.0470	8.1970	100.4105	2.202	0.0000	0.0000	0
2013/08/27	R204	07/08/2014	7.44	Put	Bond Future	3,999.2600	3.9993	4,392.0500	4.3920	9.822	0	0	0
2013/08/27	R204	07/08/2014	7.46	Put	Bond Future	3,953.2800	3.9533	4,343.5100	4.3435	9.871	0	0	0
2013/08/27	R204	07/08/2014	7.45	Put	Bond Future	3,976.2300	3.9762	4,367.7400	4.3677	9.846	0	0	0
2013/08/27	R204	07/08/2014	7.46	Call	Bond Future	1,900.5600	1.9006	1,654.2500	1.6543	(12.960)	0	0	0
2013/08/27	R204	07/08/2014	7.44	Call	Bond Future	1,872.3300	1.8723	1,628.5800	1.6286	(13.019)	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
2013/08/27	R204	07/08/2014	7.45	Call	Bond Future	1,886.4100		1.8864	1,641.3800	1.6414	(12.989)	0	0	0
2013/08/27	R206	07/11/2013	4.31	Put	Bond Future	275.2600		0.2753	295.2600	0.2953	7.266	0	0	0
2013/08/27	R206	07/11/2013			Bond Future	5.8003		102.7055	5.9242	102.6834	2.137	0.0000	0.0000	0
2013/08/27	R206	07/11/2013	4.30	Put	Bond Future	276.8800		0.2769	296.9200	0.2969	7.238	0	0	0
2013/08/27	R206	07/11/2013	4.31	Call	Bond Future	8.9000		0.0089	6.8100	0.0068	(23.483)	0	0	0
2013/08/27	R206	07/11/2013	4.29	Call	Bond Future	8.5700		0.0086	6.5500	0.0066	(23.571)	0	0	0
2013/08/27	R206	07/11/2013	4.30	Call	Bond Future	8.7300		0.0087	6.6800	0.0067	(23.482)	0	0	0
2013/08/27	R206	07/11/2013	4.29	Put	Bond Future	278.5200		0.2785	298.5900	0.2986	7.206	0	0	0
2013/08/27	R207	07/11/2013	6.70	Call	Bond Future	172.8900		0.1729	131.3200	0.1313	(24.044)	0	0	0
2013/08/27	R207	07/11/2013			Bond Future	7.9003		99.2187	7.9978	98.7594	1.235	0.0000	0.0000	27,295
2013/08/27	R207	07/11/2013	6.71	Call	Bond Future	177.1800		0.1772	134.7400	0.1347	(23.953)	0	0	0
2013/08/27	R207	07/11/2013	6.69	Put	Bond Future	6,095.2900		6.0953	6,513.9000	6.5139	6.868	0	0	0
2013/08/27	R207	07/11/2013	6.71	Put	Bond Future	6,002.3000		6.0023	6,419.1900	6.4192	6.946	0	0	0
2013/08/27	R207	07/11/2013	6.69	Call	Bond Future	168.6900		0.1687	127.9700	0.1280	(24.139)	0	0	0
2013/08/27	R207	07/11/2013	6.70	Put	Bond Future	6,048.7300		6.0487	6,466.4900	6.4665	6.907	0	0	0
2013/08/27	R207	06/02/2014			Bond Future	8.0364		96.8814	8.1392	96.4160	1.280	0.0000	0.0000	0
2013/08/27	R207	06/02/2014	6.65	Call	Bond Future	463.2500		0.4633	392.4400	0.3924	(15.285)	0	0	0
2013/08/27	R207	06/02/2014	6.64	Put	Bond Future	7,056.8100		7.0568	7,452.2100	7.4522	5.603	0	0	0
2013/08/27	R207	06/02/2014	6.66	Put	Bond Future	6,972.0600		6.9721	7,365.7800	7.3658	5.647	0	0	0
2013/08/27	R207	06/02/2014	6.65	Put	Bond Future	7,014.3800		7.0144	7,408.9400	7.4089	5.625	0	0	0
2013/08/27	R207	06/02/2014	6.66	Call	Bond Future	470.0900		0.4701	398.4400	0.3984	(15.242)	0	0	0
2013/08/27	R207	06/02/2014	6.64	Call	Bond Future	456.4800		0.4565	386.5100	0.3865	(15.328)	0	0	0
2013/08/27	R207	08/05/2014	6.19	Put	Bond Future	9,652.9500		9.6529	10,063.0300	10.0630	4.248	0	0	0
2013/08/27	R207	08/05/2014	6.21	Put	Bond Future	9,566.9800		9.5670	9,975.8800	9.9759	4.274	0	0	0
2013/08/27	R207	08/05/2014			Bond Future	8.1813		98.1858	8.2899	97.7141	1.328	0.0000	0.0000	0
2013/08/27	R207	08/05/2014	6.20	Put	Bond Future	9,609.9300		9.6099	10,019.4200	10.0194	4.261	0	0	0
2013/08/27	R207	08/05/2014	6.20	Call	Bond Future	486.3100		0.4863	424.0600	0.4241	(12.800)	0	0	0
2013/08/27	R207	08/05/2014	6.21	Call	Bond Future	492.0000		0.4920	429.1600	0.4292	(12.772)	0	0	0
2013/08/27	R207	08/05/2014	6.19	Call	Bond Future	480.6700		0.4807	419.0100	0.4190	(12.828)	0	0	0
2013/08/27	R207	07/08/2014	7.69	Call	Bond Future	2,300.9600		2.3010	2,112.6400	2.1126	(8.184)	0	0	0
2013/08/27	R207	07/08/2014	7.70	Put	Bond Future	5,019.6700		5.0197	5,308.5500	5.3086	5.755	0	0	0
2013/08/27	R207	07/08/2014			Bond Future	8.3370		95.8755	8.4520	95.3974	1.379	0.0000	0.0000	0
2013/08/27	R207	07/08/2014	7.70	Call	Bond Future	2,317.2700		2.3173	2,128.0400	2.1280	(8.166)	0	0	0
2013/08/27	R207	07/08/2014	7.71	Call	Bond Future	2,333.6500		2.3337	2,143.5100	2.1435	(8.148)	0	0	0
2013/08/27	R207	07/08/2014	7.69	Put	Bond Future	5,046.5200		5.0465	5,336.3100	5.3363	5.742	0	0	0
2013/08/27	R207	07/08/2014	7.71	Put	Bond Future	4,992.9100		4.9929	5,280.8800	5.2809	5.768	0	0	0
2013/08/27	R208	07/11/2013			Bond Future	8.0385		93.7150	8.1357	93.2071	1.209	0.0000	0.0000	14,367
2013/08/27	R208	07/11/2013	6.79	Put	Bond Future	6,994.8700		6.9949	7,464.2800	7.4643	6.711	0	0	0
2013/08/27	R208	07/11/2013	6.81	Put	Bond Future	6,888.5800		6.8886	7,356.2500	7.3563	6.789	0	0	0
2013/08/27	R208	07/11/2013	6.80	Put	Bond Future	6,941.6600		6.9417	7,410.2000	7.4102	6.750	0	0	0
2013/08/27	R208	07/11/2013	6.81	Call	Bond Future	160.0000		0.1600	119.7900	0.1198	(25.131)	0	0	0
2013/08/27	R208	07/11/2013	7.50	Put	Bond Future	3,640.1700		3.6402	4,007.2000	4.0072	10.083	0	0	1,520
2013/08/27	R208	07/11/2013	6.79	Call	Bond Future	151.8800		0.1519	113.4100	0.1134	(25.329)	0	0	0
2013/08/27	R208	07/11/2013	7.50	Call	Bond Future	761.9200		0.7619	621.0700	0.6211	(18.486)	0	0	0
2013/08/27	R208	07/11/2013	6.80	Call	Bond Future	155.9000		0.1559	116.5600	0.1166	(25.234)	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
2013/08/27	R208	06/02/2014	6.74	Put	Bond Future	8,039.0500	8.0390	8,481.8500	8.4818	5.508	0	0	0
2013/08/27	R208	06/02/2014			Bond Future	8.1631	94.9446	8.2648	94.4300	1.246	0.0000	0.0000	0
2013/08/27	R208	06/02/2014	6.76	Put	Bond Future	7,941.4600	7.9415	8,382.4400	8.3824	5.553	0	0	0
2013/08/27	R208	06/02/2014	6.75	Put	Bond Future	7,990.1900	7.9902	8,432.0800	8.4321	5.530	0	0	0
2013/08/27	R208	06/02/2014	6.74	Call	Bond Future	453.7200	0.4537	381.9600	0.3820	(15.816)	0	0	0
2013/08/27	R208	06/02/2014	6.75	Call	Bond Future	460.7700	0.4608	388.1000	0.3881	(15.771)	0	0	0
2013/08/27	R208	06/02/2014	6.76	Call	Bond Future	467.9100	0.4679	394.3300	0.3943	(15.725)	0	0	0
2013/08/27	R208	08/05/2014	6.31	Call	Bond Future	367.7300	0.3677	313.8000	0.3138	(14.666)	0	0	0
2013/08/27	R208	08/05/2014			Bond Future	8.2898	92.8264	8.3964	92.3048	1.286	0.0000	0.0000	0
2013/08/27	R208	08/05/2014	6.29	Call	Bond Future	357.7000	0.3577	305.0000	0.3050	(14.733)	0	0	0
2013/08/27	R208	08/05/2014	6.31	Put	Bond Future	10,751.0000	10.7510	11,218.6200	11.2186	4.350	0	0	0
2013/08/27	R208	08/05/2014	6.30	Put	Bond Future	10,801.9500	10.8019	11,270.1800	11.2702	4.335	0	0	0
2013/08/27	R208	08/05/2014	6.29	Put	Bond Future	10,852.9700	10.8530	11,321.8200	11.3218	4.320	0	0	0
2013/08/27	R208	08/05/2014	6.30	Call	Bond Future	362.6900	0.3627	309.3700	0.3094	(14.701)	0	0	0
2013/08/27	R208	07/08/2014			Bond Future	8.4234	94.0836	8.5353	93.5550	1.328	0.0000	0.0000	0
2013/08/27	R208	07/08/2014	7.80	Call	Bond Future	2,360.5200	2.3605	2,155.3400	2.1553	(8.692)	0	0	0
2013/08/27	R208	07/08/2014	7.79	Put	Bond Future	5,408.2400	5.4082	5,732.7400	5.7327	6.000	0	0	0
2013/08/27	R208	07/08/2014	7.81	Put	Bond Future	5,345.8400	5.3458	5,668.1700	5.6682	6.030	0	0	0
2013/08/27	R208	07/08/2014	7.80	Put	Bond Future	5,376.9800	5.3770	5,700.3900	5.7004	6.015	0	0	0
2013/08/27	R208	07/08/2014	7.81	Call	Bond Future	2,378.7100	2.3787	2,172.4500	2.1725	(8.671)	0	0	0
2013/08/27	R208	07/08/2014	7.79	Call	Bond Future	2,342.4100	2.3424	2,138.3200	2.1383	(8.713)	0	0	0
2013/08/27	R209	07/11/2013	8.80	Put	Bond Future	5,552.5100	5.5525	5,402.9000	5.4029	(2.694)	0	0	0
2013/08/27	R209	07/11/2013	9.50	Put	Bond Future	2,471.1900	2.4712	2,370.6200	2.3706	(4.070)	0	0	980
2013/08/27	R209	07/11/2013			Bond Future	9.3626	71.7690	9.3359	71.9601	(0.286)	0.0000	0.0000	19,302
2013/08/27	R209	07/11/2013	8.80	Call	Bond Future	1,356.0400	1.3560	1,397.5200	1.3975	3.059	0	0	0
2013/08/27	R209	07/11/2013	9.25	Call	Bond Future	2,566.5800	2.5666	2,638.4500	2.6385	2.800	0	0	0
2013/08/27	R209	07/11/2013	8.81	Call	Bond Future	1,377.7800	1.3778	1,419.8500	1.4199	3.053	0	0	0
2013/08/27	R209	07/11/2013	8.65	Call	Bond Future	1,057.4600	1.0575	1,090.5100	1.0905	3.125	0	0	0
2013/08/27	R209	07/11/2013	8.79	Call	Bond Future	1,334.5500	1.3346	1,375.4300	1.3754	3.063	0	0	0
2013/08/27	R209	07/11/2013	9.40	Call	Bond Future	3,074.3800	3.0744	3,157.3900	3.1574	2.700	0	0	0
2013/08/27	R209	07/11/2013	9.70	Put	Bond Future	1,894.2100	1.8942	1,808.4100	1.8084	(4.530)	0	0	1,520
2013/08/27	R209	07/11/2013	9.25	Put	Bond Future	3,376.4800	3.3765	3,257.2600	3.2573	(3.531)	0	0	1,000
2013/08/27	R209	07/11/2013	8.79	Put	Bond Future	5,609.1000	5.6091	5,458.8900	5.4589	(2.678)	0	0	0
2013/08/27	R209	07/11/2013	9.40	Put	Bond Future	2,808.5600	2.8086	2,700.4800	2.7005	(3.848)	0	0	5,000
2013/08/27	R209	07/11/2013	9.50	Call	Bond Future	3,440.0400	3.4400	3,530.5600	3.5306	2.631	0	0	0
2013/08/27	R209	07/11/2013	9.70	Call	Bond Future	4,236.1800	4.2362	4,341.4700	4.3415	2.485	0	0	0
2013/08/27	R209	07/11/2013	8.65	Put	Bond Future	6,438.5100	6.4385	6,280.4700	6.2805	(2.455)	0	0	4,700
2013/08/27	R209	07/11/2013	8.81	Put	Bond Future	5,496.2900	5.4963	5,347.2700	5.3473	(2.711)	0	0	0
2013/08/27	R209	06/02/2014	8.56	Call	Bond Future	1,821.3300	1.8213	1,867.5800	1.8676	2.539	0	0	0
2013/08/27	R209	06/02/2014			Bond Future	9.4644	72.7106	9.4368	72.9042	(0.291)	0.0000	0.0000	0
2013/08/27	R209	06/02/2014	8.54	Call	Bond Future	1,780.5000	1.7805	1,825.8800	1.8259	2.549	0	0	0
2013/08/27	R209	06/02/2014	8.55	Call	Bond Future	1,800.8400	1.8008	1,846.6500	1.8466	2.544	0	0	0
2013/08/27	R209	06/02/2014	8.54	Put	Bond Future	8,755.8500	8.7559	8,607.6200	8.6076	(1.693)	0	0	0
2013/08/27	R209	06/02/2014	8.56	Put	Bond Future	8,634.5600	8.6346	8,487.2000	8.4872	(1.707)	0	0	0
2013/08/27	R209	06/02/2014	8.55	Put	Bond Future	8,695.0600	8.6951	8,547.2600	8.5473	(1.700)	0	0	0
2013/08/27	R209	08/05/2014			Bond Future	9.5657	70.5447	9.5373	70.7408	(0.297)	0.0000	0.0000	0
2013/08/27	R209	08/05/2014	7.85	Call	Bond Future	1,229.5700	1.2296	1,260.2500	1.2603	2.495	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
2013/08/27	R209	08/05/2014	7.86	Call	Bond Future	1,242.7100	1.2427	1,273.6700	1.2737	2.491	0	0	0
2013/08/27	R209	08/05/2014	7.85	Put	Bond Future	14,806.2300	14.8062	14,640.8100	14.6408	(1.117)	0	0	0
2013/08/27	R209	08/05/2014	7.84	Call	Bond Future	1,216.5400	1.2165	1,246.9400	1.2469	2.499	0	0	0
2013/08/27	R209	08/05/2014	7.84	Put	Bond Future	14,883.8600	14.8839	14,718.1600	14.7182	(1.113)	0	0	0
2013/08/27	R209	08/05/2014	7.86	Put	Bond Future	14,728.8500	14.7288	14,563.7100	14.5637	(1.121)	0	0	0
2013/08/27	R209	07/08/2014	9.04	Put	Bond Future	8,718.9400	8.7189	8,597.2500	8.5973	(1.396)	0	0	0
2013/08/27	R209	07/08/2014			Bond Future	9.6687	71.5002	9.6394	71.6990	(0.303)	0.0000	0.0000	0
2013/08/27	R209	07/08/2014	9.06	Put	Bond Future	8,624.1500	8.6241	8,503.1800	8.5032	(1.403)	0	0	0
2013/08/27	R209	07/08/2014	9.05	Put	Bond Future	8,671.4400	8.6714	8,550.1100	8.5501	(1.399)	0	0	0
2013/08/27	R209	07/08/2014	9.05	Call	Bond Future	4,276.9500	4.2769	4,354.3900	4.3544	1.811	0	0	0
2013/08/27	R209	07/08/2014	9.06	Call	Bond Future	4,304.1200	4.3041	4,381.9200	4.3819	1.808	0	0	0
2013/08/27	R209	07/08/2014	9.04	Call	Bond Future	4,249.8700	4.2499	4,326.9500	4.3269	1.814	0	0	0
2013/08/27	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	R210	07/11/2013			Bond Future	152.3296	152.3296	151.7481	151.7481	(0.382)	0.0000	0.0000	1,237
2013/08/27	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	R210	07/11/2013	159.99	Put	Bond Future	7,660.4200	7.6604	8,241.9400	8.2419	7.591	0	0	0
2013/08/27	R210	07/11/2013	160.01	Put	Bond Future	7,680.4200	7.6804	8,261.9400	8.2619	7.571	0	0	0
2013/08/27	R210	07/11/2013	160.00	Put	Bond Future	7,670.4200	7.6704	8,251.9400	8.2519	7.581	0	0	0
2013/08/27	R211	07/11/2013			Bond Future	128.5643	128.5643	128.4500	128.4500	(0.089)	0.0000	0.0000	522
2013/08/27	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	R211	07/11/2013	129.99	Put	Bond Future	1,425.7400	1.4257	1,539.9700	1.5400	8.012	0	0	0
2013/08/27	R211	07/11/2013	130.01	Put	Bond Future	1,445.7400	1.4457	1,559.9700	1.5600	7.901	0	0	0
2013/08/27	R211	07/11/2013	130.00	Put	Bond Future	1,435.7400	1.4357	1,549.9700	1.5500	7.956	0	0	0
2013/08/27	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	R212	07/11/2013	132.99	Put	Bond Future	4,777.1900	4.7772	4,849.6100	4.8496	1.516	0	0	0
2013/08/27	R212	07/11/2013			Bond Future	128.2128	128.2128	128.1404	128.1404	(0.056)	0.0000	0.0000	21,791
2013/08/27	R212	07/11/2013	133.01	Put	Bond Future	4,797.1900	4.7972	4,869.6100	4.8696	1.510	0	0	0
2013/08/27	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	R212	07/11/2013	133.00	Put	Bond Future	4,787.1900	4.7872	4,859.6100	4.8596	1.513	0	0	0
2013/08/27	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	R213	07/11/2013	8.60	Call	Bond Future	1,256.1000	1.2561	1,319.6200	1.3196	5.057	0	0	0
2013/08/27	R213	07/11/2013			Bond Future	9.1827	82.6525	9.1457	82.9264	(0.403)	0.0000	0.0000	18,266
2013/08/27	R213	07/11/2013	8.61	Call	Bond Future	1,277.4600	1.2775	1,341.8800	1.3419	5.043	0	0	0
2013/08/27	R213	07/11/2013	8.59	Put	Bond Future	5,787.1600	5.7872	5,575.8600	5.5759	(3.651)	0	0	0
2013/08/27	R213	07/11/2013	8.61	Put	Bond Future	5,670.0300	5.6700	5,460.5300	5.4605	(3.695)	0	0	0
2013/08/27	R213	07/11/2013	8.60	Put	Bond Future	5,728.4100	5.7284	5,518.0100	5.5180	(3.673)	0	0	0
2013/08/27	R213	07/11/2013	8.59	Call	Bond Future	1,234.9900	1.2350	1,297.6100	1.2976	5.070	0	0	0
2013/08/27	R213	06/02/2014			Bond Future	9.2928	83.7368	9.2545	84.0144	(0.412)	0.0000	0.0000	0
2013/08/27	R213	06/02/2014	8.29	Put	Bond Future	9,503.9200	9.5039	9,291.8700	9.2919	(2.231)	0	0	0
2013/08/27	R213	06/02/2014	8.31	Put	Bond Future	9,377.1700	9.3772	9,166.3000	9.1663	(2.249)	0	0	0
2013/08/27	R213	06/02/2014	8.29	Call	Bond Future	1,740.0100	1.7400	1,805.5100	1.8055	3.764	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
2013/08/27	R213	06/02/2014	8.30	Put	Bond Future	9,440.4200	9.4404	9,228.9500	9.2289	(2.240)	0	0	0
2013/08/27	R213	06/02/2014	8.30	Call	Bond Future	1,759.1900	1.7592	1,825.2700	1.8253	3.756	0	0	0
2013/08/27	R213	06/02/2014	8.31	Call	Bond Future	1,778.5100	1.7785	1,845.1900	1.8452	3.749	0	0	0
2013/08/27	R213	08/05/2014	7.65	Put	Bond Future	15,226.5700	15.2266	14,991.3400	14.9913	(1.545)	0	0	0
2013/08/27	R213	08/05/2014			Bond Future	9.3982	81.3260	9.3587	81.6072	(0.420)	0.0000	0.0000	0
2013/08/27	R213	08/05/2014	7.64	Put	Bond Future	15,303.2800	15.3033	15,067.6400	15.0676	(1.540)	0	0	0
2013/08/27	R213	08/05/2014	7.66	Put	Bond Future	15,150.0900	15.1501	14,915.2600	14.9153	(1.550)	0	0	0
2013/08/27	R213	08/05/2014	7.65	Call	Bond Future	1,250.1300	1.2501	1,296.1100	1.2961	3.678	0	0	0
2013/08/27	R213	08/05/2014	7.64	Call	Bond Future	1,237.1400	1.2371	1,282.7100	1.2827	3.683	0	0	0
2013/08/27	R213	08/05/2014	7.66	Call	Bond Future	1,263.2300	1.2632	1,309.6100	1.3096	3.672	0	0	0
2013/08/27	R213	07/08/2014	8.86	Call	Bond Future	4,355.4300	4.3554	4,467.8200	4.4678	2.580	0	0	0
2013/08/27	R213	07/08/2014			Bond Future	9.5073	82.4275	9.4665	82.7125	(0.429)	0.0000	0.0000	0
2013/08/27	R213	07/08/2014	8.84	Call	Bond Future	4,300.7100	4.3007	4,412.0800	4.4121	2.590	0	0	0
2013/08/27	R213	07/08/2014	8.85	Call	Bond Future	4,328.0200	4.3280	4,439.9000	4.4399	2.585	0	0	0
2013/08/27	R213	07/08/2014	8.84	Put	Bond Future	9,162.6500	9.1626	8,989.0600	8.9891	(1.895)	0	0	0
2013/08/27	R213	07/08/2014	8.86	Put	Bond Future	9,065.4400	9.0654	8,892.8700	8.8929	(1.904)	0	0	0
2013/08/27	R213	07/08/2014	8.85	Put	Bond Future	9,113.9500	9.1139	8,940.8700	8.9409	(1.899)	0	0	0
2013/08/27	R214	07/11/2013	7.80	Call	Bond Future	118.4100	0.1184	126.8500	0.1269	7.128	0	0	0
2013/08/27	R214	07/11/2013			Bond Future	9.5039	72.1916	9.4618	72.4992	(0.443)	0.0000	0.0000	2,427
2013/08/27	R214	07/11/2013	7.81	Call	Bond Future	121.7000	0.1217	130.3600	0.1304	7.116	0	0	0
2013/08/27	R214	07/11/2013	7.79	Call	Bond Future	115.1900	0.1152	123.4100	0.1234	7.136	0	0	0
2013/08/27	R214	07/11/2013	7.81	Put	Bond Future	14,524.2600	14.5243	14,225.2800	14.2253	(2.058)	0	0	0
2013/08/27	R214	07/11/2013	7.80	Put	Bond Future	14,619.9200	14.6199	14,320.7200	14.3207	(2.047)	0	0	0
2013/08/27	R214	07/11/2013	7.79	Put	Bond Future	14,715.8500	14.7159	14,416.4300	14.4164	(2.035)	0	0	0
2013/08/27	R214	06/02/2014			Bond Future	9.6090	73.1387	9.5655	73.4504	(0.452)	0.0000	0.0000	0
2013/08/27	R214	06/02/2014	8.99	Put	Bond Future	7,389.6800	7.3897	7,183.0700	7.1831	(2.796)	0	0	0
2013/08/27	R214	06/02/2014	9.01	Put	Bond Future	7,283.0400	7.2830	7,077.9500	7.0779	(2.816)	0	0	0
2013/08/27	R214	06/02/2014	8.99	Call	Bond Future	2,719.8200	2.7198	2,824.9300	2.8249	3.865	0	0	0
2013/08/27	R214	06/02/2014	9.00	Put	Bond Future	7,336.2100	7.3362	7,130.3600	7.1304	(2.806)	0	0	0
2013/08/27	R214	06/02/2014	9.00	Call	Bond Future	2,745.9100	2.7459	2,851.7800	2.8518	3.856	0	0	0
2013/08/27	R214	06/02/2014	9.01	Call	Bond Future	2,772.1500	2.7721	2,878.7800	2.8788	3.846	0	0	0
2013/08/27	R248	07/11/2013			Bond Future	9.5715	93.5045	9.5242	93.9456	(0.494)	0.0000	0.0000	8,480
2013/08/27	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	R248	07/11/2013	7.86	Put	Bond Future	18,758.2800	18.7583	18,317.1200	18.3171	(2.352)	0	0	0
2013/08/27	R248	07/11/2013	7.85	Put	Bond Future	18,887.3500	18.8873	18,446.1900	18.4462	(2.336)	0	0	0
2013/08/27	R248	07/11/2013	7.84	Put	Bond Future	19,016.6800	19.0167	18,575.5200	18.5755	(2.320)	0	0	0
2013/08/27	R248	06/02/2014	9.11	Put	Bond Future	5,463.1300	5.4631	5,016.1900	5.0162	(8.181)	0	0	0
2013/08/27	R248	06/02/2014			Bond Future	9.6801	94.7313	9.6312	95.1782	(0.506)	0.0000	0.0000	0
2013/08/27	R248	06/02/2014	9.10	Put	Bond Future	5,564.2100	5.5642	5,117.2700	5.1173	(8.032)	0	0	0
2013/08/27	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/27	R248	06/02/2014	9.09	Put	Bond Future	5,665.4800	5.6655	5,218.5400	5.2185	(7.889)	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
Total											355711	