



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 20/08/2013 to 20/08/2013

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
2013/08/20	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	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
2013/08/20	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	2025	07/11/2013			Bond Future	108.5607	108.5607	107.9351	107.9351	(0.576)	0.0000	0.0000	0
2013/08/20	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	2025	07/11/2013	110.99	Put	Bond Future	2,429.2600	2.4293	3,054.9400	3.0549	25.756	0	0	0
2013/08/20	2025	07/11/2013	111.01	Put	Bond Future	2,449.2600	2.4493	3,074.9400	3.0749	25.546	0	0	0
2013/08/20	2025	07/11/2013	111.00	Put	Bond Future	2,439.2600	2.4393	3,064.9400	3.0649	25.650	0	0	0
2013/08/20	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	2038	07/11/2013			Bond Future	104.7083	104.7083	104.6904	104.6904	(0.017)	0.0000	0.0000	0
2013/08/20	2038	07/11/2013	109.99	Put	Bond Future	5,281.6800	5.2817	5,299.5700	5.2996	0.339	0	0	0
2013/08/20	2038	07/11/2013	110.00	Put	Bond Future	5,291.6800	5.2917	5,309.5700	5.3096	0.338	0	0	0
2013/08/20	2038	07/11/2013	110.01	Put	Bond Future	5,301.6800	5.3017	5,319.5700	5.3196	0.337	0	0	0
2013/08/20	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	2050	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	2050	07/11/2013	110.00	Put	Bond Future	3,154.6900	3.1547	3,172.5000	3.1725	0.565	0	0	0
2013/08/20	2050	07/11/2013			Bond Future	106.8453	106.8453	106.8275	106.8275	(0.017)	0.0000	0.0000	122
2013/08/20	2050	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	2050	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	2050	07/11/2013	109.99	Put	Bond Future	3,144.6900	3.1447	3,162.5000	3.1625	0.566	0	0	0
2013/08/20	2050	07/11/2013	110.01	Put	Bond Future	3,164.6900	3.1647	3,182.5000	3.1825	0.563	0	0	0
2013/08/20	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	AL37	07/11/2013			Index Future	401.8750	401.8750	402.7000	402.7000	0.205	0.0000	0.0000	0
2013/08/20	AL37	06/02/2014			Index Future	407.1480	407.1480	407.9840	407.9840	0.205	0.0000	0.0000	0
2013/08/20	AL7T	07/11/2013			Index Future	469.0580	469.0580	470.6370	470.6370	0.337	0.0000	0.0000	1
2013/08/20	AL7T	06/02/2014			Index Future	475.2130	475.2130	476.8120	476.8120	0.336	0.0000	0.0000	0
2013/08/20	ALBI	07/11/2013			Index Future	420.9830	420.9830	422.6160	422.6160	0.388	0.0000	0.0000	770
2013/08/20	ALBI	06/02/2014			Index Future	426.5070	426.5070	428.1610	428.1610	0.388	0.0000	0.0000	73
2013/08/20	C023	28/02/2023			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
2013/08/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/08/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	CS26	02/04/2026			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
2013/08/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/20	EL28	07/11/2013			Bond Future	108.8624	108.8624	108.8440	108.8440	(0.017)	0.0000	0.0000	0
2013/08/20	EL28	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	EL28	07/11/2013	109.99	Put	Bond Future	1,127.5600	1.1276	1,146.0300	1.1460	1.638	0	0	0
2013/08/20	EL28	07/11/2013	110.01	Put	Bond Future	1,147.5600	1.1476	1,166.0300	1.1660	1.610	0	0	0
2013/08/20	EL28	07/11/2013	110.00	Put	Bond Future	1,137.5600	1.1376	1,156.0300	1.1560	1.624	0	0	0
2013/08/20	EL28	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	EL28	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	ES33	07/11/2013			Bond Future	10.1503	78.7330	10.0715	79.2839	(0.776)	0.0000	0.0000	6,292
2013/08/20	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	ES33	07/11/2013	8.51	Put	Bond Future	12,854.7700	12.8548	12,303.9600	12.3040	(4.285)	0	0	0
2013/08/20	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	ES33	07/11/2013	8.49	Put	Bond Future	13,031.2000	13.0312	12,480.3900	12.4804	(4.227)	0	0	0
2013/08/20	ES33	07/11/2013	8.50	Put	Bond Future	12,942.9200	12.9429	12,392.1100	12.3921	(4.256)	0	0	0
2013/08/20	ES33	06/02/2014	9.54	Put	Bond Future	5,369.9700	5.3700	4,811.9000	4.8119	(10.392)	0	0	0
2013/08/20	ES33	06/02/2014			Bond Future	10.2888	79.7662	10.2072	80.3243	(0.793)	0.0000	0.0000	0
2013/08/20	ES33	06/02/2014	9.56	Put	Bond Future	5,219.0200	5.2190	4,660.9500	4.6610	(10.693)	0	0	0
2013/08/20	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	ES33	06/02/2014	9.55	Put	Bond Future	5,294.4400	5.2944	4,736.3700	4.7364	(10.541)	0	0	0
2013/08/20	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	GOVI	07/11/2013			GOVI	420.7740	420.7740	422.3370	422.3370	0.371	0.0000	0.0000	107
2013/08/20	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	GOVI	07/11/2013	445.99	Put	GOVI	252,160.0000	25.2160	236,530.0000	23.6530	(6.198)	0	0	0
2013/08/20	GOVI	07/11/2013	446.01	Put	GOVI	252,360.0000	25.2360	236,730.0000	23.6730	(6.194)	0	0	0
2013/08/20	GOVI	07/11/2013	446.00	Put	GOVI	252,260.0000	25.2260	236,630.0000	23.6630	(6.196)	0	0	0
2013/08/20	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	GOVI	06/02/2014			GOVI	426.2950	426.2950	427.8790	427.8790	0.372	0.0000	0.0000	268
2013/08/20	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	GOVI	06/02/2014	439.99	Put	GOVI	136,950.0000	13.6950	121,110.0000	12.1110	(11.566)	0	0	0
2013/08/20	GOVI	06/02/2014	440.01	Put	GOVI	137,150.0000	13.7150	121,310.0000	12.1310	(11.549)	0	0	0
2013/08/20	GOVI	06/02/2014	440.00	Put	GOVI	137,050.0000	13.7050	121,210.0000	12.1210	(11.558)	0	0	0
2013/08/20	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	GOVI	08/05/2014			GOVI	432.0350	432.0350	433.6390	433.6390	0.371	0.0000	0.0000	0
2013/08/20	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	GOVI	08/05/2014	441.99	Put	GOVI	99,550.0000	9.9550	83,510.0000	8.3510	(16.113)	0	0	0
2013/08/20	GOVI	08/05/2014	442.01	Put	GOVI	99,750.0000	9.9750	83,710.0000	8.3710	(16.080)	0	0	0
2013/08/20	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	GOVI	08/05/2014	442.00	Put	GOVI	99,650.0000	9.9650	83,610.0000	8.3610	(16.096)	0	0	0
2013/08/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	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
2013/08/20	IGOV	07/11/2013			Index Future	194.9050	194.9050	194.5480	194.5480	(0.183)	0.0000	0.0000	1,078
2013/08/20	IGOV	06/02/2014			Index Future	197.4860	197.4860	197.1250	197.1250	(0.183)	0.0000	0.0000	166
2013/08/20	ILBI	07/11/2013			Index Future	527.8580	527.8580	527.3450	527.3450	(0.097)	0.0000	0.0000	0
2013/08/20	ILBI	06/02/2014			Index Future	534.9990	534.9990	534.4770	534.4770	(0.098)	0.0000	0.0000	186
2013/08/20	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/08/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/08/20	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/08/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/08/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/08/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/08/20	JBAF	21/08/2013			Jibar Tradeable Future	5.1400	94.8600	5.1400	94.8600	0.000	0.0000	0.0000	0
2013/08/20	JBAF	18/09/2013			Jibar Tradeable Future	5.1800	94.8200	5.2100	94.7900	0.579	0.0000	0.0000	700
2013/08/20	JBAF	16/10/2013			Jibar Tradeable Future	5.2400	94.7600	5.2700	94.7300	0.573	0.0000	0.0000	0
2013/08/20	JBAF	20/11/2013			Jibar Tradeable Future	5.3200	94.6800	5.3000	94.7000	(0.376)	0.0000	0.0000	0
2013/08/20	JBAF	18/12/2013			Jibar Tradeable Future	5.5000	94.5000	5.4500	94.5500	(0.909)	0.0000	0.0000	1,500
2013/08/20	JBAF	15/01/2014			Jibar Tradeable Future	5.5900	94.4100	5.5500	94.4500	(0.716)	0.0000	0.0000	1,000
2013/08/20	JBAF	19/02/2014			Jibar Tradeable Future	5.5500	94.4500	5.5500	94.4500	0.000	0.0000	0.0000	0
2013/08/20	JBAF	19/03/2014			Jibar Tradeable Future	5.9200	94.0800	5.9100	94.0900	(0.169)	0.0000	0.0000	400
2013/08/20	JBAF	18/06/2014			Jibar Tradeable Future	6.2900	93.7100	6.3100	93.6900	0.318	0.0000	0.0000	1,000
2013/08/20	JBAF	17/09/2014			Jibar Tradeable Future	6.6400	93.3600	6.6300	93.3700	(0.151)	0.0000	0.0000	0
2013/08/20	JBAF	17/12/2014			Jibar Tradeable Future	6.9200	93.0800	6.9300	93.0700	0.145	0.0000	0.0000	0
2013/08/20	JBAF	18/03/2015			Jibar Tradeable Future	7.2200	92.7800	7.2400	92.7600	0.277	0.0000	0.0000	250
2013/08/20	JBAF	17/06/2015			Jibar Tradeable Future	7.5100	92.4900	7.4900	92.5100	(0.266)	0.0000	0.0000	0
2013/08/20	R023	07/11/2013	6.50	Put	Bond Future	12,616.1300	12.6161	12,221.3800	12.2214	(3.129)	0	0	0
2013/08/20	R023	07/11/2013			Bond Future	8.3763	97.5533	8.3128	97.9480	(0.757)	0.0000	0.0000	11,644
2013/08/20	R023	07/11/2013	6.49	Put	Bond Future	12,688.8600	12.6889	12,294.1100	12.2941	(3.111)	0	0	0
2013/08/20	R023	07/11/2013	6.51	Put	Bond Future	12,543.4500	12.5435	12,148.7000	12.1487	(3.147)	0	0	0
2013/08/20	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	R023	06/02/2014			Bond Future	8.5004	98.8334	8.4343	99.2333	(0.777)	0.0000	0.0000	0
2013/08/20	R023	06/02/2014	7.84	Put	Bond Future	4,095.7800	4.0958	3,695.9300	3.6959	(9.762)	0	0	0
2013/08/20	R023	06/02/2014	7.86	Put	Bond Future	3,968.4600	3.9685	3,568.6100	3.5686	(10.076)	0	0	0
2013/08/20	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	R023	06/02/2014	7.85	Put	Bond Future	4,032.1000	4.0321	3,632.2500	3.6323	(9.917)	0	0	0
2013/08/20	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	R023	06/02/2014	7.86	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
2013/08/20	R157	07/11/2013			Bond Future	6.5323	114.0362	6.4735	114.1447	(0.900)	0.0000	0.0000	31,050
2013/08/20	R157	07/11/2013	5.60	Call	Bond Future	111.0300	0.1110	124.6100	0.1246	12.231	0	0	0
2013/08/20	R157	07/11/2013	5.59	Put	Bond Future	1,864.0200	1.8640	1,768.8100	1.7688	(5.108)	0	0	0
2013/08/20	R157	07/11/2013	5.61	Put	Bond Future	1,831.7300	1.8317	1,737.0700	1.7371	(5.168)	0	0	0
2013/08/20	R157	07/11/2013	5.60	Put	Bond Future	1,847.8500	1.8478	1,752.9100	1.7529	(5.138)	0	0	0
2013/08/20	R157	07/11/2013	5.61	Call	Bond Future	113.7300	0.1137	127.5900	0.1276	12.187	0	0	0
2013/08/20	R157	07/11/2013	5.59	Call	Bond Future	108.3800	0.1084	121.6900	0.1217	12.281	0	0	0
2013/08/20	R157	06/02/2014	5.64	Call	Bond Future	241.5500	0.2416	262.9400	0.2629	8.855	0	0	0
2013/08/20	R157	06/02/2014	5.65	Put	Bond Future	2,022.9200	2.0229	1,934.6500	1.9347	(4.363)	0	0	0
2013/08/20	R157	06/02/2014			Bond Future	6.7597	115.5326	6.6904	115.6425	(1.025)	0.0000	0.0000	100
2013/08/20	R157	06/02/2014	5.65	Call	Bond Future	245.0100	0.2450	266.6400	0.2666	8.828	0	0	0
2013/08/20	R157	06/02/2014	5.66	Call	Bond Future	248.5100	0.2485	270.3800	0.2704	8.800	0	0	0
2013/08/20	R157	06/02/2014	5.64	Put	Bond Future	2,035.6600	2.0357	1,947.1500	1.9472	(4.348)	0	0	0
2013/08/20	R157	06/02/2014	5.66	Put	Bond Future	2,010.2300	2.0102	1,922.2000	1.9222	(4.379)	0	0	0
2013/08/20	R157	08/05/2014	5.20	Call	Bond Future	94.2000	0.0942	105.5900	0.1056	12.091	0	0	0
2013/08/20	R157	08/05/2014			Bond Future	7.0266	110.2801	6.9432	110.3914	(1.187)	0.0000	0.0000	0
2013/08/20	R157	08/05/2014	5.21	Call	Bond Future	95.5900	0.0956	107.1200	0.1071	12.062	0	0	0
2013/08/20	R157	08/05/2014	5.19	Call	Bond Future	92.8300	0.0928	104.0800	0.1041	12.119	0	0	0
2013/08/20	R157	08/05/2014	5.20	Put	Bond Future	2,567.9400	2.5679	2,468.0400	2.4680	(3.890)	0	0	0
2013/08/20	R157	08/05/2014	5.19	Put	Bond Future	2,580.3300	2.5803	2,480.2900	2.4803	(3.877)	0	0	0
2013/08/20	R157	08/05/2014	5.21	Put	Bond Future	2,555.5700	2.5556	2,455.8100	2.4558	(3.904)	0	0	0
2013/08/20	R157	07/08/2014	6.76	Put	Bond Future	1,309.1600	1.3092	1,239.6100	1.2396	(5.313)	0	0	0
2013/08/20	R157	07/08/2014			Bond Future	7.4007	111.7738	7.2965	111.8866	(1.408)	0.0000	0.0000	0
2013/08/20	R157	07/08/2014	6.75	Put	Bond Future	1,315.9700	1.3160	1,246.2200	1.2462	(5.300)	0	0	0
2013/08/20	R157	07/08/2014	6.74	Call	Bond Future	604.6400	0.6046	647.4700	0.6475	7.084	0	0	0
2013/08/20	R157	07/08/2014	6.75	Call	Bond Future	608.7300	0.6087	651.7700	0.6518	7.070	0	0	0
2013/08/20	R157	07/08/2014	6.76	Call	Bond Future	612.8400	0.6128	656.0800	0.6561	7.056	0	0	0
2013/08/20	R157	07/08/2014	6.74	Put	Bond Future	1,322.8000	1.3228	1,252.8400	1.2528	(5.289)	0	0	0
2013/08/20	R186	07/11/2013	8.16	Put	Bond Future	6,094.8100	6.0948	5,708.0700	5.7081	(6.345)	0	0	0
2013/08/20	R186	07/11/2013	9.00	Put	Bond Future	2,150.5300	2.1505	1,943.2100	1.9432	(9.640)	0	0	1,200
2013/08/20	R186	07/11/2013			Bond Future	8.6809	118.1873	8.6177	118.7262	(0.728)	0.0000	0.0000	56,778
2013/08/20	R186	07/11/2013	6.50	Put	Bond Future	20,884.2100	20.8842	20,349.5500	20.3495	(2.560)	0	0	0
2013/08/20	R186	07/11/2013	8.15	Put	Bond Future	6,158.9300	6.1589	5,770.2400	5.7702	(6.311)	0	0	0
2013/08/20	R186	07/11/2013	6.75	Put	Bond Future	18,269.4500	18.2694	17,739.4100	17.7394	(2.901)	0	0	0
2013/08/20	R186	07/11/2013	8.14	Call	Bond Future	1,493.5800	1.4936	1,641.8400	1.6418	9.926	0	0	0
2013/08/20	R186	07/11/2013	8.50	Call	Bond Future	2,600.3300	2.6003	2,823.5500	2.8236	8.584	0	0	0
2013/08/20	R186	07/11/2013	8.75	Call	Bond Future	3,615.9900	3.6160	3,894.3200	3.8943	7.697	0	0	0
2013/08/20	R186	07/11/2013	8.25	Put	Bond Future	5,535.9500	5.5360	5,167.1600	5.1672	(6.662)	0	0	250
2013/08/20	R186	07/11/2013	8.00	Call	Bond Future	1,167.9200	1.1679	1,290.3200	1.2903	10.480	0	0	1,000
2013/08/20	R186	07/11/2013	8.15	Call	Bond Future	1,518.9900	1.5190	1,669.1700	1.6692	9.887	0	0	0
2013/08/20	R186	07/11/2013	6.50	Call	Bond Future	26.0300	0.0260	30.2400	0.0302	16.174	0	0	5,290
2013/08/20	R186	07/11/2013	8.16	Call	Bond Future	1,544.6900	1.5447	1,696.8200	1.6968	9.849	0	0	0
2013/08/20	R186	07/11/2013	8.00	Put	Bond Future	7,166.7100	7.1667	6,750.2400	6.7502	(5.811)	0	0	0
2013/08/20	R186	07/11/2013	8.75	Put	Bond Future	3,031.2500	3.0313	2,770.7100	2.7707	(8.595)	0	0	1,030
2013/08/20	R186	07/11/2013	9.00	Call	Bond Future	4,816.6400	4.8166	5,148.1900	5.1482	6.883	0	0	0
2013/08/20	R186	07/11/2013	8.25	Call	Bond Future	1,789.9700	1.7900	1,960.0500	1.9600	9.502	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
2013/08/20	R186	07/11/2013	6.75	Call	Bond Future	57.6800	0.0577	66.5100	0.0665	15.309	0	0	1,000
2013/08/20	R186	07/11/2013	8.14	Put	Bond Future	6,223.4400	6.2234	5,832.8300	5.8328	(6.276)	0	0	0
2013/08/20	R186	07/11/2013	8.50	Put	Bond Future	4,152.3900	4.1524	3,836.7400	3.8367	(7.602)	0	0	4,000
2013/08/20	R186	06/02/2014			Bond Future	8.7954	114.4489	8.7299	114.9948	(0.745)	0.0000	0.0000	100
2013/08/20	R186	06/02/2014	7.75	Call	Bond Future	1,611.9000	1.6119	1,737.4100	1.7374	7.786	0	0	0
2013/08/20	R186	06/02/2014	7.74	Put	Bond Future	10,849.5200	10.8495	10,427.9000	10.4279	(3.886)	0	0	0
2013/08/20	R186	06/02/2014	7.76	Put	Bond Future	10,705.1300	10.7051	10,285.9800	10.2860	(3.915)	0	0	0
2013/08/20	R186	06/02/2014	7.75	Put	Bond Future	10,777.1900	10.7772	10,356.8000	10.3568	(3.901)	0	0	0
2013/08/20	R186	06/02/2014	7.76	Call	Bond Future	1,632.3500	1.6324	1,759.1000	1.7591	7.765	0	0	0
2013/08/20	R186	06/02/2014	7.74	Call	Bond Future	1,591.6300	1.5916	1,715.9100	1.7159	7.808	0	0	0
2013/08/20	R186	08/05/2014			Bond Future	8.9118	115.9904	8.8437	116.5436	(0.763)	0.0000	0.0000	0
2013/08/20	R186	08/05/2014	7.09	Put	Bond Future	17,387.7900	17.3878	16,919.0900	16.9191	(2.696)	0	0	0
2013/08/20	R186	08/05/2014	7.10	Call	Bond Future	1,167.6700	1.1677	1,252.9500	1.2530	7.303	0	0	0
2013/08/20	R186	08/05/2014	7.11	Call	Bond Future	1,180.7700	1.1808	1,266.8300	1.2668	7.288	0	0	0
2013/08/20	R186	08/05/2014	7.09	Call	Bond Future	1,154.6900	1.1547	1,239.1800	1.2392	7.317	0	0	0
2013/08/20	R186	08/05/2014	7.11	Put	Bond Future	17,218.5000	17.2185	16,751.3700	16.7514	(2.713)	0	0	0
2013/08/20	R186	08/05/2014	7.10	Put	Bond Future	17,303.0300	17.3030	16,835.1200	16.8351	(2.704)	0	0	0
2013/08/20	R186	07/08/2014	8.31	Call	Bond Future	4,143.1400	4.1431	4,356.3800	4.3564	5.147	0	0	0
2013/08/20	R186	07/08/2014			Bond Future	9.0314	112.2708	8.9608	112.8315	(0.782)	0.0000	0.0000	0
2013/08/20	R186	07/08/2014	8.29	Call	Bond Future	4,084.6700	4.0847	4,295.7800	4.2958	5.168	0	0	0
2013/08/20	R186	07/08/2014	8.30	Call	Bond Future	4,113.8400	4.1138	4,326.0200	4.3260	5.158	0	0	0
2013/08/20	R186	07/08/2014	8.29	Put	Bond Future	10,172.7600	10.1728	9,823.1900	9.8232	(3.436)	0	0	0
2013/08/20	R186	07/08/2014	8.31	Put	Bond Future	10,060.9500	10.0610	9,713.5100	9.7135	(3.453)	0	0	0
2013/08/20	R186	07/08/2014	8.30	Put	Bond Future	10,116.7500	10.1167	9,768.2500	9.7683	(3.445)	0	0	0
2013/08/20	R197	07/11/2013			Bond Future	277.4644	277.4644	277.4117	277.4117	(0.019)	0.0000	0.0000	2,097
2013/08/20	R197	07/11/2013	279.99	Put	Bond Future	2,525.5800	2.5256	2,578.2700	2.5783	2.086	0	0	0
2013/08/20	R197	07/11/2013	280.00	Put	Bond Future	2,535.5800	2.5356	2,588.2700	2.5883	2.078	0	0	0
2013/08/20	R197	07/11/2013	280.01	Put	Bond Future	2,545.5800	2.5456	2,598.2700	2.5983	2.070	0	0	0
2013/08/20	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	R201	07/11/2013	4.79	Put	Bond Future	962.6700	0.9627	824.7400	0.8247	(14.328)	0	0	0
2013/08/20	R201	07/11/2013			Bond Future	5.6078	106.7588	5.4554	106.9246	(2.718)	0.0000	0.0000	0
2013/08/20	R201	07/11/2013	4.80	Put	Bond Future	953.4700	0.9535	816.0900	0.8161	(14.408)	0	0	0
2013/08/20	R201	07/11/2013	4.81	Put	Bond Future	944.3000	0.9443	807.4800	0.8075	(14.489)	0	0	0
2013/08/20	R201	07/11/2013	4.79	Call	Bond Future	68.7100	0.0687	96.5200	0.0965	40.474	0	0	0
2013/08/20	R201	07/11/2013	4.80	Call	Bond Future	70.5100	0.0705	98.8700	0.0989	40.221	0	0	0
2013/08/20	R201	07/11/2013	4.81	Call	Bond Future	72.3400	0.0723	101.2600	0.1013	39.978	0	0	0
2013/08/20	R201	06/02/2014	5.24	Put	Bond Future	641.8500	0.6419	537.6400	0.5376	(16.236)	0	0	0
2013/08/20	R201	06/02/2014			Bond Future	5.7025	103.7520	5.5038	103.9199	(3.484)	0.0000	0.0000	0
2013/08/20	R201	06/02/2014	5.26	Put	Bond Future	630.9000	0.6309	527.7300	0.5277	(16.353)	0	0	0
2013/08/20	R201	06/02/2014	5.24	Call	Bond Future	250.4200	0.2504	314.1000	0.3141	25.429	0	0	0
2013/08/20	R201	06/02/2014	5.25	Put	Bond Future	636.3600	0.6364	532.6800	0.5327	(16.293)	0	0	0
2013/08/20	R201	06/02/2014	5.25	Call	Bond Future	253.4200	0.2534	317.6300	0.3176	25.337	0	0	0
2013/08/20	R201	06/02/2014	5.26	Call	Bond Future	256.4500	0.2564	321.1700	0.3212	25.237	0	0	0
2013/08/20	R201	08/05/2014			Bond Future	5.8213	105.1495	5.5380	105.3195	(4.868)	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
2013/08/20	R201	08/05/2014	4.75	Call	Bond Future	59.8400	0.0598	93.9700	0.0940	57.035	0	0	0
2013/08/20	R201	08/05/2014	4.76	Call	Bond Future	60.8600	0.0609	95.4200	0.0954	56.786	0	0	0
2013/08/20	R201	08/05/2014	4.74	Call	Bond Future	58.8300	0.0588	92.5400	0.0925	57.301	0	0	0
2013/08/20	R201	08/05/2014	4.76	Put	Bond Future	700.4700	0.7005	564.9700	0.5650	(19.344)	0	0	0
2013/08/20	R201	08/05/2014	4.75	Put	Bond Future	705.5100	0.7055	569.5800	0.5696	(19.267)	0	0	0
2013/08/20	R201	08/05/2014	4.74	Put	Bond Future	710.5600	0.7106	574.2100	0.5742	(19.189)	0	0	0
2013/08/20	R201	07/08/2014	5.31	Put	Bond Future	452.1300	0.4521	350.5000	0.3505	(22.478)	0	0	0
2013/08/20	R201	07/08/2014			Bond Future	6.0277	102.1648	5.5483	102.3372	(7.953)	0.0000	0.0000	0
2013/08/20	R201	07/08/2014	5.30	Put	Bond Future	454.4100	0.4544	352.4700	0.3525	(22.433)	0	0	0
2013/08/20	R201	07/08/2014	5.31	Call	Bond Future	193.8800	0.1939	264.6000	0.2646	36.476	0	0	0
2013/08/20	R201	07/08/2014	5.29	Call	Bond Future	191.2500	0.1913	261.3500	0.2614	36.654	0	0	0
2013/08/20	R201	07/08/2014	5.30	Call	Bond Future	192.5600	0.1926	262.9700	0.2630	36.565	0	0	0
2013/08/20	R201	07/08/2014	5.29	Put	Bond Future	456.7100	0.4567	354.4600	0.3545	(22.388)	0	0	0
2013/08/20	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	R202	07/11/2013			Bond Future	204.0883	204.0883	202.8328	202.8328	(0.615)	0.0000	0.0000	43,251
2013/08/20	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	R202	07/11/2013	208.99	Put	Bond Future	4,901.7100	4.9017	6,157.2400	6.1572	25.614	0	0	0
2013/08/20	R202	07/11/2013	209.01	Put	Bond Future	4,921.7100	4.9217	6,177.2400	6.1772	25.510	0	0	0
2013/08/20	R202	07/11/2013	209.00	Put	Bond Future	4,911.7100	4.9117	6,167.2400	6.1672	25.562	0	0	0
2013/08/20	R203	07/11/2013	6.01	Call	Bond Future	65.9000	0.0659	68.4500	0.0684	3.869	0	0	0
2013/08/20	R203	07/11/2013			Bond Future	7.2845	104.4898	7.2615	104.5673	(0.316)	0.0000	0.0000	19,620
2013/08/20	R203	07/11/2013	5.99	Call	Bond Future	62.0800	0.0621	64.4800	0.0645	3.866	0	0	0
2013/08/20	R203	07/11/2013	5.71	Put	Bond Future	5,493.1800	5.4932	5,416.7300	5.4167	(1.392)	0	0	0
2013/08/20	R203	07/11/2013	6.00	Call	Bond Future	63.9400	0.0639	66.4100	0.0664	3.863	0	0	0
2013/08/20	R203	07/11/2013	571.00	Call	Bond Future	102,260.3100	102.2603	102,337.7500	102.3377	0.076	0	0	0
2013/08/20	R203	07/11/2013	5.99	Put	Bond Future	4,531.6800	4.5317	4,456.6400	4.4566	(1.656)	0	0	0
2013/08/20	R203	07/11/2013	6.01	Put	Bond Future	4,464.6600	4.4647	4,389.7700	4.3898	(1.677)	0	0	0
2013/08/20	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	R203	07/11/2013	5.71	Call	Bond Future	25.8100	0.0258	26.8000	0.0268	3.836	0	0	15
2013/08/20	R203	07/11/2013	6.00	Put	Bond Future	4,498.1100	4.4981	4,423.1400	4.4231	(1.667)	0	0	0
2013/08/20	R203	06/02/2014			Bond Future	7.4509	105.8610	7.4259	105.9394	(0.334)	0.0000	0.0000	0
2013/08/20	R203	06/02/2014	6.14	Put	Bond Future	4,480.0500	4.4800	4,410.0100	4.4100	(1.563)	0	0	0
2013/08/20	R203	06/02/2014	5.95	Put	Bond Future	5,040.0700	5.0401	4,967.8900	4.9679	(1.432)	0	0	0
2013/08/20	R203	06/02/2014	6.16	Put	Bond Future	4,422.5100	4.4225	4,352.7300	4.3527	(1.578)	0	0	0
2013/08/20	R203	06/02/2014	6.15	Put	Bond Future	4,451.2400	4.4512	4,381.3400	4.3813	(1.570)	0	0	0
2013/08/20	R203	06/02/2014	6.16	Call	Bond Future	259.1200	0.2591	267.7700	0.2678	3.338	0	0	0
2013/08/20	R203	06/02/2014	5.95	Call	Bond Future	179.8500	0.1798	186.1000	0.1861	3.475	0	0	16
2013/08/20	R203	06/02/2014	6.14	Call	Bond Future	250.5300	0.2505	258.9200	0.2589	3.349	0	0	0
2013/08/20	R203	06/02/2014	6.15	Call	Bond Future	254.7900	0.2548	263.3200	0.2633	3.348	0	0	0
2013/08/20	R203	08/05/2014	7.40	Put	Bond Future	2,015.3700	2.0154	1,968.5000	1.9685	(2.326)	0	0	0
2013/08/20	R203	08/05/2014	5.74	Call	Bond Future	165.1900	0.1652	171.1000	0.1711	3.578	0	0	0
2013/08/20	R203	08/05/2014	5.76	Call	Bond Future	170.4600	0.1705	176.5400	0.1765	3.567	0	0	0
2013/08/20	R203	08/05/2014			Bond Future	7.6225	103.1258	7.5954	103.2052	(0.355)	0.0000	0.0000	0
2013/08/20	R203	08/05/2014	5.76	Put	Bond Future	5,822.3600	5.8224	5,749.0400	5.7490	(1.259)	0	0	0
2013/08/20	R203	08/05/2014	5.75	Put	Bond Future	5,851.0900	5.8511	5,777.6800	5.7777	(1.255)	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
2013/08/20	R203	08/05/2014	5.74	Put	Bond Future	5,879.8500	5.8799	5,806.3600	5.8064	(1.250)	0	0	0
2013/08/20	R203	08/05/2014	7.40	Call	Bond Future	1,359.8000	1.3598	1,392.3300	1.3923	2.392	0	0	16
2013/08/20	R203	08/05/2014	5.75	Call	Bond Future	167.8100	0.1678	173.8000	0.1738	3.570	0	0	0
2013/08/20	R203	07/08/2014	7.30	Call	Bond Future	1,335.6800	1.3357	1,365.1000	1.3651	2.203	0	0	0
2013/08/20	R203	07/08/2014			Bond Future	7.8161	104.5226	7.7865	104.6031	(0.378)	0.0000	0.0000	0
2013/08/20	R203	07/08/2014	7.31	Call	Bond Future	1,346.5600	1.3466	1,376.1600	1.3762	2.198	0	0	0
2013/08/20	R203	07/08/2014	7.29	Put	Bond Future	2,769.4600	2.7695	2,718.2100	2.7182	(1.851)	0	0	0
2013/08/20	R203	07/08/2014	7.31	Put	Bond Future	2,735.7900	2.7358	2,684.8900	2.6849	(1.861)	0	0	0
2013/08/20	R203	07/08/2014	7.29	Call	Bond Future	1,324.8500	1.3249	1,354.1000	1.3541	2.208	0	0	0
2013/08/20	R203	07/08/2014	7.30	Put	Bond Future	2,752.5900	2.7526	2,701.5100	2.7015	(1.856)	0	0	0
2013/08/20	R204	07/11/2013			Bond Future	7.5280	105.1061	7.4633	105.3801	(0.860)	0.0000	0.0000	29,092
2013/08/20	R204	07/11/2013	7.00	Put	Bond Future	2,891.2900	2.8913	2,689.0400	2.6890	(6.995)	0	0	1,270
2013/08/20	R204	07/11/2013	6.29	Put	Bond Future	5,527.1700	5.5272	5,272.1900	5.2722	(4.613)	0	0	0
2013/08/20	R204	07/11/2013	6.31	Put	Bond Future	5,444.1000	5.4441	5,190.0200	5.1900	(4.667)	0	0	0
2013/08/20	R204	07/11/2013	6.29	Call	Bond Future	125.2700	0.1253	144.3000	0.1443	15.191	0	0	0
2013/08/20	R204	07/11/2013	6.30	Put	Bond Future	5,485.5900	5.4856	5,231.0500	5.2311	(4.640)	0	0	0
2013/08/20	R204	07/11/2013	7.00	Call	Bond Future	629.1200	0.6291	700.8800	0.7009	11.406	0	0	0
2013/08/20	R204	07/11/2013	6.30	Call	Bond Future	128.7100	0.1287	148.1800	0.1482	15.127	0	0	0
2013/08/20	R204	07/11/2013	6.31	Call	Bond Future	132.2200	0.1322	152.1500	0.1521	15.073	0	0	0
2013/08/20	R204	06/02/2014	6.39	Call	Bond Future	416.7500	0.4167	459.1500	0.4591	10.174	0	0	0
2013/08/20	R204	06/02/2014			Bond Future	7.6674	102.4554	7.5986	102.7330	(0.898)	0.0000	0.0000	0
2013/08/20	R204	06/02/2014	6.41	Call	Bond Future	430.2800	0.4303	473.7900	0.4738	10.112	0	0	0
2013/08/20	R204	06/02/2014	6.40	Call	Bond Future	423.4700	0.4235	466.4300	0.4664	10.145	0	0	0
2013/08/20	R204	06/02/2014	6.39	Put	Bond Future	5,724.3600	5.7244	5,489.1700	5.4892	(4.109)	0	0	0
2013/08/20	R204	06/02/2014	6.41	Put	Bond Future	5,652.2100	5.6522	5,418.1300	5.4181	(4.141)	0	0	0
2013/08/20	R204	06/02/2014	6.40	Put	Bond Future	5,688.2300	5.6882	5,453.6000	5.4536	(4.125)	0	0	0
2013/08/20	R204	08/05/2014			Bond Future	7.8147	103.8353	7.7413	104.1166	(0.939)	0.0000	0.0000	0
2013/08/20	R204	08/05/2014	6.05	Call	Bond Future	402.5400	0.4025	439.4600	0.4395	9.172	0	0	0
2013/08/20	R204	08/05/2014	6.06	Call	Bond Future	407.6900	0.4077	444.9900	0.4450	9.149	0	0	0
2013/08/20	R204	08/05/2014	6.04	Call	Bond Future	397.4500	0.3974	433.9800	0.4340	9.191	0	0	0
2013/08/20	R204	08/05/2014	6.05	Put	Bond Future	7,439.5300	7.4395	7,195.2100	7.1952	(3.284)	0	0	0
2013/08/20	R204	08/05/2014	6.04	Put	Bond Future	7,475.9900	7.4760	7,231.2800	7.2313	(3.273)	0	0	0
2013/08/20	R204	08/05/2014	6.06	Put	Bond Future	7,403.1400	7.4031	7,159.2000	7.1592	(3.295)	0	0	0
2013/08/20	R204	07/08/2014			Bond Future	7.9751	101.2107	7.8966	101.4958	(0.984)	0.0000	0.0000	0
2013/08/20	R204	07/08/2014	7.44	Put	Bond Future	3,888.3900	3.8884	3,716.6200	3.7166	(4.418)	0	0	0
2013/08/20	R204	07/08/2014	7.46	Put	Bond Future	3,843.8300	3.8438	3,673.2300	3.6732	(4.438)	0	0	0
2013/08/20	R204	07/08/2014	7.45	Put	Bond Future	3,866.0700	3.8661	3,694.8800	3.6949	(4.428)	0	0	0
2013/08/20	R204	07/08/2014	7.46	Call	Bond Future	1,954.8000	1.9548	2,069.2700	2.0693	5.856	0	0	0
2013/08/20	R204	07/08/2014	7.44	Call	Bond Future	1,925.1500	1.9251	2,038.4500	2.0384	5.885	0	0	0
2013/08/20	R204	07/08/2014	7.45	Call	Bond Future	1,939.9400	1.9399	2,053.8200	2.0538	5.870	0	0	0
2013/08/20	R206	07/11/2013	4.31	Put	Bond Future	318.2700	0.3183	296.9100	0.2969	(6.711)	0	0	0
2013/08/20	R206	07/11/2013			Bond Future	6.0544	102.6602	5.9256	102.6831	(2.128)	0.0000	0.0000	0
2013/08/20	R206	07/11/2013	4.30	Put	Bond Future	319.9400	0.3199	298.5500	0.2986	(6.686)	0	0	0
2013/08/20	R206	07/11/2013	4.31	Call	Bond Future	6.6200	0.0066	8.2100	0.0082	24.018	0	0	0
2013/08/20	R206	07/11/2013	4.29	Call	Bond Future	6.3700	0.0064	7.9100	0.0079	24.176	0	0	0
2013/08/20	R206	07/11/2013	4.30	Call	Bond Future	6.5000	0.0065	8.0600	0.0081	24.000	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
2013/08/20	R206	07/11/2013	4.29	Put	Bond Future	321.6100	0.3216	300.2000	0.3002	(6.657)	0	0	0
2013/08/20	R207	07/11/2013	6.70	Call	Bond Future	221.2300	0.2212	247.4400	0.2474	11.847	0	0	0
2013/08/20	R207	07/11/2013			Bond Future	7.8579	99.4190	7.7990	99.6984	(0.750)	0.0000	0.0000	27,380
2013/08/20	R207	07/11/2013	6.71	Call	Bond Future	226.5000	0.2265	253.2400	0.2532	11.806	0	0	0
2013/08/20	R207	07/11/2013	6.69	Put	Bond Future	5,942.3600	5.9424	5,688.7100	5.6887	(4.269)	0	0	0
2013/08/20	R207	07/11/2013	6.71	Put	Bond Future	5,851.3200	5.8513	5,598.7200	5.5987	(4.317)	0	0	0
2013/08/20	R207	07/11/2013	6.69	Call	Bond Future	216.0600	0.2161	241.7500	0.2418	11.890	0	0	0
2013/08/20	R207	07/11/2013	6.70	Put	Bond Future	5,896.7700	5.8968	5,643.6400	5.6436	(4.293)	0	0	0
2013/08/20	R207	06/02/2014			Bond Future	7.9917	97.0846	7.9296	97.3676	(0.777)	0.0000	0.0000	0
2013/08/20	R207	06/02/2014	6.65	Call	Bond Future	508.2700	0.5083	551.4700	0.5515	8.499	0	0	0
2013/08/20	R207	06/02/2014	6.64	Put	Bond Future	6,898.1900	6.8982	6,657.8700	6.6579	(3.484)	0	0	0
2013/08/20	R207	06/02/2014	6.66	Put	Bond Future	6,814.4000	6.8144	6,575.0900	6.5751	(3.512)	0	0	0
2013/08/20	R207	06/02/2014	6.65	Put	Bond Future	6,856.2300	6.8562	6,616.4200	6.6164	(3.498)	0	0	0
2013/08/20	R207	06/02/2014	6.66	Call	Bond Future	515.6000	0.5156	559.3000	0.5593	8.476	0	0	0
2013/08/20	R207	06/02/2014	6.64	Call	Bond Future	501.0300	0.5010	543.7200	0.5437	8.520	0	0	0
2013/08/20	R207	08/05/2014	6.19	Put	Bond Future	9,480.4100	9.4804	9,231.0600	9.2311	(2.630)	0	0	0
2013/08/20	R207	08/05/2014	6.21	Put	Bond Future	9,395.0500	9.3950	9,146.4300	9.1464	(2.646)	0	0	0
2013/08/20	R207	08/05/2014			Bond Future	8.1340	98.3922	8.0684	98.6790	(0.806)	0.0000	0.0000	0
2013/08/20	R207	08/05/2014	6.20	Put	Bond Future	9,437.6900	9.4377	9,188.7100	9.1887	(2.638)	0	0	0
2013/08/20	R207	08/05/2014	6.20	Call	Bond Future	520.4600	0.5205	558.2200	0.5582	7.255	0	0	0
2013/08/20	R207	08/05/2014	6.21	Call	Bond Future	526.4600	0.5265	564.5800	0.5646	7.241	0	0	0
2013/08/20	R207	08/05/2014	6.19	Call	Bond Future	514.5200	0.5145	551.9100	0.5519	7.267	0	0	0
2013/08/20	R207	07/08/2014	7.69	Call	Bond Future	2,400.0600	2.4001	2,514.6500	2.5147	4.774	0	0	0
2013/08/20	R207	07/08/2014	7.70	Put	Bond Future	4,909.9400	4.9099	4,734.4700	4.7345	(3.574)	0	0	0
2013/08/20	R207	07/08/2014			Bond Future	8.2869	96.0848	8.2175	96.3754	(0.837)	0.0000	0.0000	0
2013/08/20	R207	07/08/2014	7.70	Call	Bond Future	2,416.7900	2.4168	2,531.9300	2.5319	4.764	0	0	0
2013/08/20	R207	07/08/2014	7.71	Call	Bond Future	2,433.5900	2.4336	2,549.2800	2.5493	4.754	0	0	0
2013/08/20	R207	07/08/2014	7.69	Put	Bond Future	4,936.3700	4.9364	4,760.3500	4.7604	(3.566)	0	0	0
2013/08/20	R207	07/08/2014	7.71	Put	Bond Future	4,883.6000	4.8836	4,708.6800	4.7087	(3.582)	0	0	0
2013/08/20	R208	07/11/2013			Bond Future	8.0323	93.7475	7.9686	94.0828	(0.794)	0.0000	0.0000	14,428
2013/08/20	R208	07/11/2013	6.79	Put	Bond Future	6,972.0400	6.9720	6,660.5300	6.6605	(4.468)	0	0	0
2013/08/20	R208	07/11/2013	6.81	Put	Bond Future	6,866.3700	6.8664	6,555.9700	6.5560	(4.521)	0	0	0
2013/08/20	R208	07/11/2013	6.80	Put	Bond Future	6,919.1300	6.9191	6,608.1700	6.6082	(4.494)	0	0	0
2013/08/20	R208	07/11/2013	6.81	Call	Bond Future	170.3100	0.1703	195.2200	0.1952	14.626	0	0	0
2013/08/20	R208	07/11/2013	7.50	Put	Bond Future	3,640.2700	3.6403	3,393.3300	3.3933	(6.784)	0	0	1,520
2013/08/20	R208	07/11/2013	6.79	Call	Bond Future	161.5700	0.1616	185.3700	0.1854	14.730	0	0	0
2013/08/20	R208	07/11/2013	7.50	Call	Bond Future	794.5400	0.7945	882.9100	0.8829	11.122	0	0	0
2013/08/20	R208	07/11/2013	6.80	Call	Bond Future	165.8900	0.1659	190.2400	0.1902	14.678	0	0	0
2013/08/20	R208	06/02/2014	6.74	Put	Bond Future	8,003.6600	8.0037	7,709.0500	7.7090	(3.681)	0	0	0
2013/08/20	R208	06/02/2014			Bond Future	8.1566	94.9778	8.0898	95.3175	(0.818)	0.0000	0.0000	0
2013/08/20	R208	06/02/2014	6.76	Put	Bond Future	7,906.3700	7.9064	7,612.9500	7.6129	(3.711)	0	0	0
2013/08/20	R208	06/02/2014	6.75	Put	Bond Future	7,954.8000	7.9548	7,660.7800	7.6608	(3.696)	0	0	0
2013/08/20	R208	06/02/2014	6.74	Call	Bond Future	451.5400	0.4515	496.6100	0.4966	9.981	0	0	0
2013/08/20	R208	06/02/2014	6.75	Call	Bond Future	458.5900	0.4586	504.2500	0.5042	9.957	0	0	0
2013/08/20	R208	06/02/2014	6.76	Call	Bond Future	466.0300	0.4660	512.2900	0.5123	9.926	0	0	0
2013/08/20	R208	08/05/2014	6.31	Call	Bond Future	373.0000	0.3730	408.0700	0.4081	9.402	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
2013/08/20	R208	08/05/2014			Bond Future	8.2828	92.8605	8.2129	93.2047	(0.844)	0.0000	0.0000	0
2013/08/20	R208	08/05/2014	6.29	Call	Bond Future	362.8500	0.3628	397.1200	0.3971	9.445	0	0	0
2013/08/20	R208	08/05/2014	6.31	Put	Bond Future	10,722.1500	10.7221	10,413.0400	10.4130	(2.883)	0	0	0
2013/08/20	R208	08/05/2014	6.30	Put	Bond Future	10,773.0400	10.7730	10,463.5300	10.4635	(2.873)	0	0	0
2013/08/20	R208	08/05/2014	6.29	Put	Bond Future	10,824.0000	10.8240	10,514.0900	10.5141	(2.863)	0	0	0
2013/08/20	R208	08/05/2014	6.30	Call	Bond Future	367.9000	0.3679	402.5700	0.4026	9.424	0	0	0
2013/08/20	R208	07/08/2014			Bond Future	8.4161	94.1183	8.3428	94.4670	(0.871)	0.0000	0.0000	0
2013/08/20	R208	07/08/2014	7.80	Call	Bond Future	2,384.2500	2.3843	2,518.4900	2.5185	5.630	0	0	0
2013/08/20	R208	07/08/2014	7.79	Put	Bond Future	5,397.2000	5.3972	5,181.9400	5.1819	(3.988)	0	0	0
2013/08/20	R208	07/08/2014	7.81	Put	Bond Future	5,334.9900	5.3350	5,121.1500	5.1212	(4.008)	0	0	0
2013/08/20	R208	07/08/2014	7.80	Put	Bond Future	5,366.0300	5.3660	5,151.4800	5.1515	(3.998)	0	0	0
2013/08/20	R208	07/08/2014	7.81	Call	Bond Future	2,402.5400	2.4025	2,537.4900	2.5375	5.617	0	0	0
2013/08/20	R208	07/08/2014	7.79	Call	Bond Future	2,366.0500	2.3660	2,499.5800	2.4996	5.644	0	0	0
2013/08/20	R209	07/11/2013	8.80	Put	Bond Future	6,352.9100	6.3529	5,914.2800	5.9143	(6.904)	0	0	0
2013/08/20	R209	07/11/2013	9.50	Put	Bond Future	3,020.8600	3.0209	2,729.1700	2.7292	(9.656)	0	0	980
2013/08/20	R209	07/11/2013			Bond Future	9.5093	70.7354	9.4259	71.3200	(0.877)	0.0000	0.0000	18,862
2013/08/20	R209	07/11/2013	8.80	Call	Bond Future	1,122.8500	1.1228	1,268.8400	1.2688	13.002	0	0	0
2013/08/20	R209	07/11/2013	9.25	Call	Bond Future	2,173.4900	2.1735	2,411.6700	2.4117	10.958	0	0	0
2013/08/20	R209	07/11/2013	8.81	Call	Bond Future	1,141.4100	1.1414	1,289.2600	1.2893	12.953	0	0	0
2013/08/20	R209	07/11/2013	8.65	Call	Bond Future	869.2300	0.8692	988.6200	0.9886	13.735	0	0	0
2013/08/20	R209	07/11/2013	8.79	Call	Bond Future	1,104.5000	1.1045	1,248.6400	1.2486	13.050	0	0	0
2013/08/20	R209	07/11/2013	9.40	Call	Bond Future	2,626.9800	2.6270	2,898.0500	2.8981	10.319	0	0	0
2013/08/20	R209	07/11/2013	9.70	Put	Bond Future	2,367.4800	2.3675	2,118.6300	2.1186	(10.511)	0	0	1,520
2013/08/20	R209	07/11/2013	9.25	Put	Bond Future	4,016.9800	4.0170	3,670.5400	3.6705	(8.624)	0	0	1,000
2013/08/20	R209	07/11/2013	8.79	Put	Bond Future	6,412.6400	6.4126	5,972.1600	5.9722	(6.869)	0	0	0
2013/08/20	R209	07/11/2013	9.40	Put	Bond Future	3,394.7500	3.3948	3,081.2000	3.0812	(9.236)	0	0	5,000
2013/08/20	R209	07/11/2013	9.50	Call	Bond Future	2,956.1200	2.9561	3,249.0500	3.2490	9.909	0	0	0
2013/08/20	R209	07/11/2013	9.70	Call	Bond Future	3,675.8600	3.6759	4,011.6300	4.0116	9.134	0	0	0
2013/08/20	R209	07/11/2013	8.65	Put	Bond Future	7,283.8700	7.2839	6,818.6400	6.8186	(6.387)	0	0	4,700
2013/08/20	R209	07/11/2013	8.81	Put	Bond Future	6,293.5100	6.2935	5,856.7400	5.8567	(6.940)	0	0	0
2013/08/20	R209	06/02/2014	8.56	Call	Bond Future	1,575.5300	1.5755	1,726.7600	1.7268	9.599	0	0	0
2013/08/20	R209	06/02/2014			Bond Future	9.6157	71.6637	9.5297	72.2560	(0.894)	0.0000	0.0000	0
2013/08/20	R209	06/02/2014	8.54	Call	Bond Future	1,539.2500	1.5393	1,687.8100	1.6878	9.651	0	0	0
2013/08/20	R209	06/02/2014	8.55	Call	Bond Future	1,557.3200	1.5573	1,707.2100	1.7072	9.625	0	0	0
2013/08/20	R209	06/02/2014	8.54	Put	Bond Future	9,561.5500	9.5615	9,117.8000	9.1178	(4.641)	0	0	0
2013/08/20	R209	06/02/2014	8.56	Put	Bond Future	9,435.7100	9.4357	8,994.6300	8.9946	(4.675)	0	0	0
2013/08/20	R209	06/02/2014	8.55	Put	Bond Future	9,498.4900	9.4985	9,056.0700	9.0561	(4.658)	0	0	0
2013/08/20	R209	08/05/2014			Bond Future	9.7217	69.4840	9.6329	70.0842	(0.912)	0.0000	0.0000	0
2013/08/20	R209	08/05/2014	7.85	Call	Bond Future	1,053.7300	1.0537	1,152.4100	1.1524	9.365	0	0	0
2013/08/20	R209	08/05/2014	7.86	Call	Bond Future	1,065.2900	1.0653	1,164.8600	1.1649	9.347	0	0	0
2013/08/20	R209	08/05/2014	7.85	Put	Bond Future	15,691.1000	15.6911	15,189.5700	15.1896	(3.196)	0	0	0
2013/08/20	R209	08/05/2014	7.84	Call	Bond Future	1,042.2600	1.0423	1,140.0700	1.1401	9.384	0	0	0
2013/08/20	R209	08/05/2014	7.84	Put	Bond Future	15,770.2900	15.7703	15,267.8900	15.2679	(3.186)	0	0	0
2013/08/20	R209	08/05/2014	7.86	Put	Bond Future	15,612.1400	15.6121	15,111.5000	15.1115	(3.207)	0	0	0
2013/08/20	R209	07/08/2014	9.04	Put	Bond Future	9,379.3800	9.3794	9,011.9500	9.0120	(3.917)	0	0	0
2013/08/20	R209	07/08/2014			Bond Future	9.8296	70.4252	9.7381	71.0335	(0.931)	0.0000	0.0000	0
2013/08/20	R209	07/08/2014	9.06	Put	Bond Future	9,280.7400	9.2807	8,915.5100	8.9155	(3.935)	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
2013/08/20	R209	07/08/2014	9.05	Put	Bond Future	9,329.9500	9.3300	8,963.6300	8.9636	(3.926)	0	0	0
2013/08/20	R209	07/08/2014	9.05	Call	Bond Future	3,860.4200	3.8604	4,102.4000	4.1024	6.268	0	0	0
2013/08/20	R209	07/08/2014	9.06	Call	Bond Future	3,885.6700	3.8857	4,128.7400	4.1287	6.256	0	0	0
2013/08/20	R209	07/08/2014	9.04	Call	Bond Future	3,835.2700	3.8353	4,076.1400	4.0761	6.280	0	0	0
2013/08/20	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	R210	07/11/2013			Bond Future	154.5780	154.5780	154.5503	154.5503	(0.018)	0.0000	0.0000	1,237
2013/08/20	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	R210	07/11/2013	159.99	Put	Bond Future	5,412.0500	5.4121	5,439.6600	5.4397	0.510	0	0	0
2013/08/20	R210	07/11/2013	160.01	Put	Bond Future	5,432.0500	5.4321	5,459.6600	5.4597	0.508	0	0	0
2013/08/20	R210	07/11/2013	160.00	Put	Bond Future	5,422.0500	5.4221	5,449.6600	5.4497	0.509	0	0	0
2013/08/20	R211	07/11/2013			Bond Future	129.4570	129.4570	129.4266	129.4266	(0.023)	0.0000	0.0000	522
2013/08/20	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	R211	07/11/2013	129.99	Put	Bond Future	533.0000	0.5330	563.3600	0.5634	5.696	0	0	0
2013/08/20	R211	07/11/2013	130.01	Put	Bond Future	553.0000	0.5530	583.3600	0.5834	5.490	0	0	0
2013/08/20	R211	07/11/2013	130.00	Put	Bond Future	543.0000	0.5430	573.3600	0.5734	5.591	0	0	0
2013/08/20	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	R212	07/11/2013	132.99	Put	Bond Future	3,095.6300	3.0956	3,120.6100	3.1206	0.807	0	0	0
2013/08/20	R212	07/11/2013			Bond Future	129.8944	129.8944	129.8694	129.8694	(0.019)	0.0000	0.0000	21,791
2013/08/20	R212	07/11/2013	133.01	Put	Bond Future	3,115.6300	3.1156	3,140.6100	3.1406	0.802	0	0	0
2013/08/20	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	R212	07/11/2013	133.00	Put	Bond Future	3,105.6300	3.1056	3,130.6100	3.1306	0.804	0	0	0
2013/08/20	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	R213	07/11/2013	8.60	Call	Bond Future	1,041.5000	1.0415	1,163.6100	1.1636	11.724	0	0	0
2013/08/20	R213	07/11/2013			Bond Future	9.3347	81.5424	9.2615	82.0741	(0.784)	0.0000	0.0000	12,136
2013/08/20	R213	07/11/2013	8.61	Call	Bond Future	1,059.6000	1.0596	1,183.3800	1.1834	11.682	0	0	0
2013/08/20	R213	07/11/2013	8.59	Put	Bond Future	6,685.9100	6.6859	6,274.6300	6.2746	(6.151)	0	0	0
2013/08/20	R213	07/11/2013	8.61	Put	Bond Future	6,562.2900	6.5623	6,154.3400	6.1543	(6.217)	0	0	0
2013/08/20	R213	07/11/2013	8.60	Put	Bond Future	6,623.9300	6.6239	6,214.3100	6.2143	(6.184)	0	0	0
2013/08/20	R213	07/11/2013	8.59	Call	Bond Future	1,023.6200	1.0236	1,144.0700	1.1441	11.767	0	0	0
2013/08/20	R213	06/02/2014			Bond Future	9.4497	82.6125	9.3741	83.1510	(0.800)	0.0000	0.0000	0
2013/08/20	R213	06/02/2014	8.29	Put	Bond Future	10,386.2600	10.3863	9,972.4900	9.9725	(3.984)	0	0	0
2013/08/20	R213	06/02/2014	8.31	Put	Bond Future	10,256.4200	10.2564	9,844.9300	9.8449	(4.012)	0	0	0
2013/08/20	R213	06/02/2014	8.29	Call	Bond Future	1,497.9600	1.4980	1,622.7800	1.6228	8.333	0	0	0
2013/08/20	R213	06/02/2014	8.30	Put	Bond Future	10,321.2100	10.3212	9,908.5800	9.9086	(3.998)	0	0	0
2013/08/20	R213	06/02/2014	8.30	Call	Bond Future	1,515.5900	1.5156	1,641.5500	1.6416	8.311	0	0	0
2013/08/20	R213	06/02/2014	8.31	Call	Bond Future	1,533.3700	1.5334	1,660.4700	1.6605	8.289	0	0	0
2013/08/20	R213	08/05/2014	7.65	Put	Bond Future	16,183.9800	16.1840	15,724.5800	15.7246	(2.839)	0	0	0
2013/08/20	R213	08/05/2014			Bond Future	9.5601	80.1868	9.4821	80.7327	(0.816)	0.0000	0.0000	0
2013/08/20	R213	08/05/2014	7.64	Put	Bond Future	16,262.2800	16.2623	15,802.1300	15.8021	(2.830)	0	0	0
2013/08/20	R213	08/05/2014	7.66	Put	Bond Future	16,105.8900	16.1059	15,647.2600	15.6473	(2.848)	0	0	0
2013/08/20	R213	08/05/2014	7.65	Call	Bond Future	1,068.3500	1.0683	1,154.7900	1.1548	8.091	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
2013/08/20	R213	08/05/2014	7.64	Call	Bond Future	1,056.9500	1.0569	1,142.6400	1.1426	8.107	0	0	0
2013/08/20	R213	08/05/2014	7.66	Call	Bond Future	1,079.8400	1.0798	1,167.0500	1.1670	8.076	0	0	0
2013/08/20	R213	07/08/2014	8.86	Call	Bond Future	3,894.0600	3.8941	4,107.1400	4.1071	5.472	0	0	0
2013/08/20	R213	07/08/2014			Bond Future	9.6746	81.2729	9.5940	81.8262	(0.833)	0.0000	0.0000	0
2013/08/20	R213	07/08/2014	8.84	Call	Bond Future	3,843.4400	3.8434	4,054.5700	4.0546	5.493	0	0	0
2013/08/20	R213	07/08/2014	8.85	Call	Bond Future	3,868.7000	3.8687	4,080.8100	4.0808	5.483	0	0	0
2013/08/20	R213	07/08/2014	8.84	Put	Bond Future	9,859.9500	9.8600	9,517.8400	9.5178	(3.470)	0	0	0
2013/08/20	R213	07/08/2014	8.86	Put	Bond Future	9,758.6400	9.7586	9,418.4800	9.4185	(3.486)	0	0	0
2013/08/20	R213	07/08/2014	8.85	Put	Bond Future	9,809.2000	9.8092	9,468.0700	9.4681	(3.478)	0	0	0
2013/08/20	R214	07/11/2013	7.80	Call	Bond Future	100.1900	0.1002	121.7300	0.1217	21.499	0	0	0
2013/08/20	R214	07/11/2013			Bond Future	9.6504	71.1386	9.5567	71.8089	(0.971)	0.0000	0.0000	577
2013/08/20	R214	07/11/2013	7.81	Call	Bond Future	102.9400	0.1029	125.0100	0.1250	21.440	0	0	0
2013/08/20	R214	07/11/2013	7.79	Call	Bond Future	97.5000	0.0975	118.5200	0.1185	21.559	0	0	0
2013/08/20	R214	07/11/2013	7.81	Put	Bond Future	15,558.4800	15.5585	14,910.3000	14.9103	(4.166)	0	0	0
2013/08/20	R214	07/11/2013	7.80	Put	Bond Future	15,654.6800	15.6547	15,005.9700	15.0060	(4.144)	0	0	0
2013/08/20	R214	07/11/2013	7.79	Put	Bond Future	15,751.1400	15.7511	15,101.9100	15.1019	(4.122)	0	0	0
2013/08/20	R214	06/02/2014			Bond Future	9.7603	72.0721	9.6635	72.7512	(0.991)	0.0000	0.0000	0
2013/08/20	R214	06/02/2014	8.99	Put	Bond Future	8,169.6300	8.1696	7,719.0900	7.7191	(5.515)	0	0	0
2013/08/20	R214	06/02/2014	9.01	Put	Bond Future	8,058.2200	8.0582	7,610.9200	7.6109	(5.551)	0	0	0
2013/08/20	R214	06/02/2014	8.99	Call	Bond Future	2,433.1700	2.4332	2,661.7200	2.6617	9.393	0	0	0
2013/08/20	R214	06/02/2014	9.00	Put	Bond Future	8,113.7900	8.1138	7,664.8600	7.6649	(5.533)	0	0	0
2013/08/20	R214	06/02/2014	9.00	Call	Bond Future	2,456.8900	2.4569	2,687.0500	2.6870	9.368	0	0	0
2013/08/20	R214	06/02/2014	9.01	Call	Bond Future	2,480.7300	2.4807	2,712.5200	2.7125	9.344	0	0	0
2013/08/20	R248	07/11/2013			Bond Future	9.6927	92.3923	9.5886	93.3465	(1.074)	0.0000	0.0000	780
2013/08/20	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	R248	07/11/2013	7.86	Put	Bond Future	19,870.4400	19.8704	18,916.2700	18.9163	(4.802)	0	0	0
2013/08/20	R248	07/11/2013	7.85	Put	Bond Future	19,999.5100	19.9995	19,045.3400	19.0453	(4.771)	0	0	0
2013/08/20	R248	07/11/2013	7.84	Put	Bond Future	20,128.8400	20.1288	19,174.6700	19.1747	(4.740)	0	0	0
2013/08/20	R248	06/02/2014	9.11	Put	Bond Future	6,589.7200	6.5897	5,622.9500	5.6229	(14.671)	0	0	0
2013/08/20	R248	06/02/2014			Bond Future	9.8055	93.6047	9.6977	94.5714	(1.099)	0.0000	0.0000	0
2013/08/20	R248	06/02/2014	9.10	Put	Bond Future	6,690.8000	6.6908	5,724.0300	5.7240	(14.449)	0	0	0
2013/08/20	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/20	R248	06/02/2014	9.09	Put	Bond Future	6,792.0700	6.7921	5,825.3000	5.8253	(14.234)	0	0	0

Total

335165