



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 06/08/2013 to 06/08/2013

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
2013/08/06	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/06	2025	01/08/2013			Bond Future	109.8212	109.8212	109.8212	109.8212	0.000	0.0000	0.0000	0
2013/08/06	2025	07/11/2013	111.00	Call	Bond Future	91.0100	0.0910	6.9300	0.0069	(92.385)	0	0	0
2013/08/06	2025	07/11/2013			Bond Future	111.0910	111.0910	111.0069	111.0069	(0.076)	0.0000	0.0000	0
2013/08/06	2025	07/11/2013	111.01	Call	Bond Future	81.0100	0.0810	0.0000	0.0000	(100.000)	0	0	0
2013/08/06	2025	07/11/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	2025	07/11/2013	111.01	Put	Bond Future	0.0000	0.0000	3.0700	0.0031	100.000	0	0	0
2013/08/06	2025	07/11/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	2025	07/11/2013	110.99	Call	Bond Future	101.0100	0.1010	16.9300	0.0169	(83.239)	0	0	0
2013/08/06	2038	01/08/2013			Bond Future	107.2895	107.2895	107.2895	107.2895	0.000	0.0000	0.0000	0
2013/08/06	2038	07/11/2013			Bond Future	107.5392	107.5392	106.4643	106.4643	(1.000)	0.0000	0.0000	0
2013/08/06	2038	07/11/2013	109.99	Put	Bond Future	2,450.7800	2.4508	3,525.7000	3.5257	43.860	0	0	0
2013/08/06	2038	07/11/2013	110.00	Put	Bond Future	2,460.7800	2.4608	3,535.7000	3.5357	43.682	0	0	0
2013/08/06	2038	07/11/2013	110.01	Put	Bond Future	2,470.7800	2.4708	3,545.7000	3.5457	43.505	0	0	0
2013/08/06	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	2050	01/08/2013			Bond Future	109.8274	109.8274	109.8274	109.8274	0.000	0.0000	0.0000	0
2013/08/06	2050	07/11/2013	109.99	Call	Bond Future	260.5700	0.2606	0.0000	0.0000	(100.000)	0	0	0
2013/08/06	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	2,199.3500	2.1994	100.000	0	0	0
2013/08/06	2050	07/11/2013			Bond Future	110.2506	110.2506	107.8007	107.8007	(2.222)	0.0000	0.0000	122
2013/08/06	2050	07/11/2013	110.00	Call	Bond Future	250.5700	0.2506	0.0000	0.0000	(100.000)	0	0	0
2013/08/06	2050	07/11/2013	110.01	Call	Bond Future	240.5700	0.2406	0.0000	0.0000	(100.000)	0	0	0
2013/08/06	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	2,189.3500	2.1894	100.000	0	0	0
2013/08/06	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	2,209.3500	2.2094	100.000	0	0	0
2013/08/06	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	AL37	07/11/2013			Index Future	409.0900	409.0900	407.9570	407.9570	(0.277)	0.0000	0.0000	0
2013/08/06	AL37	06/02/2014			Index Future	414.4600	414.4600	413.3120	413.3120	(0.277)	0.0000	0.0000	0
2013/08/06	AL7T	07/11/2013			Index Future	483.3530	483.3530	481.5580	481.5580	(0.371)	0.0000	0.0000	1
2013/08/06	AL7T	06/02/2014			Index Future	489.6980	489.6980	487.8790	487.8790	(0.371)	0.0000	0.0000	0
2013/08/06	ALBI	07/11/2013			Index Future	433.5200	433.5200	431.0100	431.0100	(0.579)	0.0000	0.0000	763
2013/08/06	ALBI	06/02/2014			Index Future	439.2110	439.2110	436.6670	436.6670	(0.579)	0.0000	0.0000	73

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
2013/08/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/08/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	CS23	25/01/2023			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
2013/08/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/06	EL28	01/08/2013			Bond Future	113.6271	113.6271	113.6271	113.6271	0.000	0.0000	0.0000	0
2013/08/06	EL28	07/11/2013			Bond Future	110.7445	110.7445	109.4497	109.4497	(1.169)	0.0000	0.0000	0
2013/08/06	EL28	07/11/2013	110.00	Call	Bond Future	744.5100	0.7445	0.0000	0.0000	(100.000)	0	0	0
2013/08/06	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	540.3300	0.5403	100.000	0	0	0
2013/08/06	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	560.3300	0.5603	100.000	0	0	0
2013/08/06	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	550.3300	0.5503	100.000	0	0	0
2013/08/06	EL28	07/11/2013	110.01	Call	Bond Future	734.5100	0.7345	0.0000	0.0000	(100.000)	0	0	0
2013/08/06	EL28	07/11/2013	109.99	Call	Bond Future	754.5100	0.7545	0.0000	0.0000	(100.000)	0	0	0
2013/08/06	ES33	01/08/2013			Bond Future	9.4800	85.2771	9.4800	85.2771	0.000	0.0000	0.0000	0
2013/08/06	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	ES33	07/11/2013			Bond Future	9.5602	83.0120	9.7101	81.8905	1.568	0.0000	0.0000	6,292
2013/08/06	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	ES33	07/11/2013	8.51	Put	Bond Future	8,575.8500	8.5759	9,697.3000	9.6973	13.077	0	0	0
2013/08/06	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	ES33	07/11/2013	8.49	Put	Bond Future	8,752.2800	8.7523	9,873.7300	9.8737	12.813	0	0	0
2013/08/06	ES33	07/11/2013	8.50	Put	Bond Future	8,664.0000	8.6640	9,785.4500	9.7854	12.944	0	0	0
2013/08/06	ES33	06/02/2014	9.54	Put	Bond Future	1,034.4400	1.0344	2,170.7500	2.1707	109.848	0	0	0
2013/08/06	ES33	06/02/2014			Bond Future	9.6782	84.1017	9.8332	82.9654	1.602	0.0000	0.0000	0
2013/08/06	ES33	06/02/2014	9.56	Put	Bond Future	883.4900	0.8835	2,019.8000	2.0198	128.616	0	0	0
2013/08/06	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	ES33	06/02/2014	9.55	Put	Bond Future	958.9100	0.9589	2,095.2200	2.0952	118.500	0	0	0
2013/08/06	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	GOVI	07/11/2013			GOVI	433.0430	433.0430	430.6440	430.6440	(0.554)	0.0000	0.0000	101
2013/08/06	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	GOVI	07/11/2013	445.99	Put	GOVI	129,470.0000	12.9470	153,460.0000	15.3460	18.529	0	0	0
2013/08/06	GOVI	07/11/2013	446.01	Put	GOVI	129,670.0000	12.9670	153,660.0000	15.3660	18.501	0	0	0
2013/08/06	GOVI	07/11/2013	446.00	Put	GOVI	129,570.0000	12.9570	153,560.0000	15.3560	18.515	0	0	0
2013/08/06	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	GOVI	06/02/2014			GOVI	438.7270	438.7270	436.2960	436.2960	(0.554)	0.0000	0.0000	268
2013/08/06	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	GOVI	06/02/2014	439.99	Put	GOVI	12,630.0000	1.2630	36,940.0000	3.6940	192.478	0	0	0
2013/08/06	GOVI	06/02/2014	440.01	Put	GOVI	12,830.0000	1.2830	37,140.0000	3.7140	189.478	0	0	0
2013/08/06	GOVI	06/02/2014	440.00	Put	GOVI	12,730.0000	1.2730	37,040.0000	3.7040	190.966	0	0	0
2013/08/06	GOVI	08/05/2014	442.00	Call	GOVI	26,380.0000	2.6380	1,750.0000	0.1750	(93.366)	0	0	0
2013/08/06	GOVI	08/05/2014			GOVI	444.6380	444.6380	442.1750	442.1750	(0.554)	0.0000	0.0000	0
2013/08/06	GOVI	08/05/2014	442.01	Call	GOVI	26,280.0000	2.6280	1,650.0000	0.1650	(93.721)	0	0	0
2013/08/06	GOVI	08/05/2014	441.99	Put	GOVI	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
2013/08/06	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	GOVI	08/05/2014	441.99	Call	GOVI	26,480.0000	2.6480	1,850.0000	0.1850	(93.014)	0	0	0
2013/08/06	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/08/06	IGOV	07/11/2013			Index Future	198.0110	198.0110	197.0380	197.0380	(0.491)	0.0000	0.0000	1,078
2013/08/06	IGOV	06/02/2014			Index Future	200.6350	200.6350	199.6480	199.6480	(0.492)	0.0000	0.0000	166
2013/08/06	ILBI	07/11/2013			Index Future	539.2010	539.2010	535.4870	535.4870	(0.689)	0.0000	0.0000	0
2013/08/06	ILBI	06/02/2014			Index Future	546.5000	546.5000	542.7340	542.7340	(0.689)	0.0000	0.0000	186
2013/08/06	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/08/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/08/06	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/08/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/08/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/08/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/08/06	JBAF	21/08/2013			Jibar Tradeable Future	5.1300	94.8700	5.1400	94.8600	0.195	0.0000	0.0000	0
2013/08/06	JBAF	18/09/2013			Jibar Tradeable Future	5.1500	94.8500	5.1600	94.8400	0.194	0.0000	0.0000	700
2013/08/06	JBAF	16/10/2013			Jibar Tradeable Future	5.1900	94.8100	5.2000	94.8000	0.193	0.0000	0.0000	0
2013/08/06	JBAF	20/11/2013			Jibar Tradeable Future	5.2500	94.7500	5.2700	94.7300	0.381	0.0000	0.0000	0
2013/08/06	JBAF	18/12/2013			Jibar Tradeable Future	5.3200	94.6800	5.3400	94.6600	0.376	0.0000	0.0000	1,500
2013/08/06	JBAF	15/01/2014			Jibar Tradeable Future	5.4100	94.5900	5.4200	94.5800	0.185	0.0000	0.0000	1,000
2013/08/06	JBAF	19/02/2014			Jibar Tradeable Future	5.5500	94.4500	5.5500	94.4500	0.000	0.0000	0.0000	0
2013/08/06	JBAF	19/03/2014			Jibar Tradeable Future	5.6600	94.3400	5.7000	94.3000	0.707	0.0000	0.0000	400
2013/08/06	JBAF	18/06/2014			Jibar Tradeable Future	5.9700	94.0300	6.0100	93.9900	0.670	0.0000	0.0000	1,000
2013/08/06	JBAF	17/09/2014			Jibar Tradeable Future	6.2700	93.7300	6.3100	93.6900	0.638	0.0000	0.0000	0
2013/08/06	JBAF	17/12/2014			Jibar Tradeable Future	6.5900	93.4100	6.6200	93.3800	0.455	0.0000	0.0000	0
2013/08/06	JBAF	18/03/2015			Jibar Tradeable Future	6.8800	93.1200	6.9100	93.0900	0.436	0.0000	0.0000	250
2013/08/06	JBAF	17/06/2015			Jibar Tradeable Future	7.1400	92.8600	7.1600	92.8400	0.280	0.0000	0.0000	0
2013/08/06	R023	01/08/2013			Bond Future	7.7650	103.2398	7.7650	103.2398	0.000	0.0000	0.0000	0
2013/08/06	R023	07/11/2013	6.50	Put	Bond Future	8,990.7700	8.9908	9,436.0100	9.4360	4.952	0	0	0
2013/08/06	R023	07/11/2013			Bond Future	7.8062	101.1786	7.8747	100.7334	0.878	0.0000	0.0000	11,644
2013/08/06	R023	07/11/2013	6.49	Put	Bond Future	9,063.5000	9.0635	9,508.7400	9.5087	4.912	0	0	0
2013/08/06	R023	07/11/2013	6.51	Put	Bond Future	8,918.0900	8.9181	9,363.3300	9.3633	4.993	0	0	0
2013/08/06	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R023	06/02/2014			Bond Future	7.9065	102.5069	7.9779	102.0556	0.903	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
2013/08/06	R023	06/02/2014	7.84	Put	Bond Future	422.3400	0.4223	873.6500	0.8736	106.859	0	0	0
2013/08/06	R023	06/02/2014	7.86	Put	Bond Future	295.0200	0.2950	746.3300	0.7463	152.976	0	0	0
2013/08/06	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R023	06/02/2014	7.85	Put	Bond Future	358.6600	0.3587	809.9700	0.8100	125.832	0	0	0
2013/08/06	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R157	01/08/2013			Bond Future	6.1000	119.7025	6.1000	119.7025	0.000	0.0000	0.0000	0
2013/08/06	R157	07/11/2013			Bond Future	6.2057	114.6407	6.2518	114.5551	0.743	0.0000	0.0000	25,434
2013/08/06	R157	07/11/2013	5.60	Call	Bond Future	274.1200	0.2741	249.4800	0.2495	(8.989)	0	0	0
2013/08/06	R157	07/11/2013	5.59	Put	Bond Future	1,420.3100	1.4203	1,481.5800	1.4816	4.314	0	0	0
2013/08/06	R157	07/11/2013	5.61	Put	Bond Future	1,392.7100	1.3927	1,453.3300	1.4533	4.353	0	0	0
2013/08/06	R157	07/11/2013	5.60	Put	Bond Future	1,406.4700	1.4065	1,467.4200	1.4674	4.334	0	0	0
2013/08/06	R157	07/11/2013	5.61	Call	Bond Future	279.1800	0.2792	254.2100	0.2542	(8.944)	0	0	0
2013/08/06	R157	07/11/2013	5.59	Call	Bond Future	269.1400	0.2691	244.8200	0.2448	(9.036)	0	0	0
2013/08/06	R157	06/02/2014	5.64	Call	Bond Future	390.2800	0.3903	363.4300	0.3634	(6.880)	0	0	0
2013/08/06	R157	06/02/2014	5.65	Put	Bond Future	1,559.9200	1.5599	1,619.7000	1.6197	3.832	0	0	0
2013/08/06	R157	06/02/2014			Bond Future	6.3744	116.1456	6.4288	116.0587	0.854	0.0000	0.0000	100
2013/08/06	R157	06/02/2014	5.65	Call	Bond Future	394.9600	0.3950	367.8800	0.3679	(6.856)	0	0	0
2013/08/06	R157	06/02/2014	5.66	Call	Bond Future	399.6700	0.3997	372.3600	0.3724	(6.833)	0	0	0
2013/08/06	R157	06/02/2014	5.64	Put	Bond Future	1,571.4400	1.5714	1,631.4500	1.6315	3.819	0	0	0
2013/08/06	R157	06/02/2014	5.66	Put	Bond Future	1,548.4400	1.5484	1,607.9900	1.6080	3.846	0	0	0
2013/08/06	R157	08/05/2014	5.20	Call	Bond Future	272.6000	0.2726	253.1200	0.2531	(7.146)	0	0	0
2013/08/06	R157	08/05/2014			Bond Future	6.5615	110.9025	6.6273	110.8141	1.003	0.0000	0.0000	0
2013/08/06	R157	08/05/2014	5.21	Call	Bond Future	275.4600	0.2755	255.8200	0.2558	(7.130)	0	0	0
2013/08/06	R157	08/05/2014	5.19	Call	Bond Future	269.7700	0.2698	250.4400	0.2504	(7.165)	0	0	0
2013/08/06	R157	08/05/2014	5.20	Put	Bond Future	2,123.9000	2.1239	2,192.8100	2.1928	3.245	0	0	0
2013/08/06	R157	08/05/2014	5.19	Put	Bond Future	2,134.8300	2.1348	2,203.8900	2.2039	3.235	0	0	0
2013/08/06	R157	08/05/2014	5.21	Put	Bond Future	2,113.0000	2.1130	2,181.7500	2.1818	3.254	0	0	0
2013/08/06	R157	07/08/2014	6.76	Put	Bond Future	65.3300	0.0653	154.9500	0.1549	137.180	0	0	0
2013/08/06	R157	07/08/2014			Bond Future	6.8198	112.4048	6.9020	112.3151	1.205	0.0000	0.0000	0
2013/08/06	R157	07/08/2014	6.75	Put	Bond Future	76.2500	0.0763	165.8700	0.1659	117.534	0	0	0
2013/08/06	R157	07/08/2014	6.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R157	07/08/2014	6.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R157	07/08/2014	6.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R157	07/08/2014	6.74	Put	Bond Future	87.1700	0.0872	176.7900	0.1768	102.811	0	0	0
2013/08/06	R186	01/08/2013			Bond Future	8.1200	120.5016	8.1200	120.5016	0.000	0.0000	0.0000	0
2013/08/06	R186	07/11/2013	8.16	Put	Bond Future	3,603.2200	3.6032	4,032.1600	4.0322	11.904	0	0	0
2013/08/06	R186	07/11/2013	9.00	Put	Bond Future	1,086.9900	1.0870	1,263.0000	1.2630	16.192	0	0	1,200
2013/08/06	R186	07/11/2013			Bond Future	8.1585	122.7513	8.2579	121.8629	1.219	0.0000	0.0000	56,778
2013/08/06	R186	07/11/2013	6.50	Put	Bond Future	16,457.7700	16.4578	17,305.7300	17.3057	5.152	0	0	0
2013/08/06	R186	07/11/2013	8.15	Put	Bond Future	3,648.8300	3.6488	4,081.3000	4.0813	11.852	0	0	0
2013/08/06	R186	07/11/2013	6.75	Put	Bond Future	13,950.2000	13.9502	14,769.9100	14.7699	5.876	0	0	0
2013/08/06	R186	07/11/2013	8.14	Call	Bond Future	3,529.0100	3.5290	3,076.5900	3.0766	(12.820)	0	0	0
2013/08/06	R186	07/11/2013	8.50	Call	Bond Future	5,309.3000	5.3093	4,734.3600	4.7344	(10.829)	0	0	0
2013/08/06	R186	07/11/2013	8.75	Call	Bond Future	6,748.7000	6.7487	6,099.1200	6.0991	(9.625)	0	0	0
2013/08/06	R186	07/11/2013	8.25	Put	Bond Future	3,211.2300	3.2112	3,608.5900	3.6086	12.374	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
2013/08/06	R186	07/11/2013	8.00	Call	Bond Future	2,946.4700	2.9465	2,543.8700	2.5439	(13.664)	0	0	1,000
2013/08/06	R186	07/11/2013	8.15	Call	Bond Future	3,572.9200	3.5729	3,116.9500	3.1169	(12.762)	0	0	0
2013/08/06	R186	07/11/2013	6.50	Call	Bond Future	163.6200	0.1636	123.1400	0.1231	(24.740)	0	0	5,290
2013/08/06	R186	07/11/2013	8.16	Call	Bond Future	3,617.1300	3.6171	3,157.6300	3.1576	(12.703)	0	0	0
2013/08/06	R186	07/11/2013	8.00	Put	Bond Future	4,381.2300	4.3812	4,867.0700	4.8671	11.089	0	0	0
2013/08/06	R186	07/11/2013	8.75	Put	Bond Future	1,599.9300	1.5999	1,838.7900	1.8388	14.929	0	0	1,030
2013/08/06	R186	07/11/2013	9.00	Call	Bond Future	8,317.1300	8.3171	7,604.7000	7.6047	(8.566)	0	0	0
2013/08/06	R186	07/11/2013	8.25	Call	Bond Future	4,029.2800	4.0293	3,538.2000	3.5382	(12.188)	0	0	0
2013/08/06	R186	07/11/2013	6.75	Call	Bond Future	302.4600	0.3025	233.7300	0.2337	(22.724)	0	0	1,000
2013/08/06	R186	07/11/2013	8.14	Put	Bond Future	3,694.8400	3.6948	4,130.8600	4.1309	11.801	0	0	0
2013/08/06	R186	07/11/2013	8.50	Put	Bond Future	2,297.3300	2.2973	2,610.8300	2.6108	13.646	0	0	4,000
2013/08/06	R186	06/02/2014			Bond Future	8.2537	119.0734	8.3568	118.1732	1.249	0.0000	0.0000	100
2013/08/06	R186	06/02/2014	7.75	Call	Bond Future	3,068.4100	3.0684	2,727.7400	2.7277	(11.102)	0	0	0
2013/08/06	R186	06/02/2014	7.74	Put	Bond Future	7,669.4800	7.6695	8,231.5300	8.2315	7.328	0	0	0
2013/08/06	R186	06/02/2014	7.76	Put	Bond Future	7,548.8900	7.5489	8,105.9300	8.1059	7.379	0	0	0
2013/08/06	R186	06/02/2014	7.75	Put	Bond Future	7,609.1900	7.6092	8,168.7300	8.1687	7.353	0	0	0
2013/08/06	R186	06/02/2014	7.76	Call	Bond Future	3,100.6200	3.1006	2,757.4500	2.7575	(11.068)	0	0	0
2013/08/06	R186	06/02/2014	7.74	Call	Bond Future	3,036.1000	3.0361	2,697.9400	2.6979	(11.138)	0	0	0
2013/08/06	R186	08/05/2014			Bond Future	8.3496	120.6785	8.4565	119.7658	1.281	0.0000	0.0000	0
2013/08/06	R186	08/05/2014	7.09	Put	Bond Future	13,647.9100	13.6479	14,332.9100	14.3329	5.019	0	0	0
2013/08/06	R186	08/05/2014	7.10	Call	Bond Future	2,123.7100	2.1237	1,894.2600	1.8943	(10.804)	0	0	0
2013/08/06	R186	08/05/2014	7.11	Call	Bond Future	2,144.6900	2.1447	1,913.5100	1.9135	(10.779)	0	0	0
2013/08/06	R186	08/05/2014	7.09	Call	Bond Future	2,102.8700	2.1029	1,875.1500	1.8751	(10.829)	0	0	0
2013/08/06	R186	08/05/2014	7.11	Put	Bond Future	13,494.3600	13.4944	14,175.9000	14.1759	5.051	0	0	0
2013/08/06	R186	08/05/2014	7.10	Put	Bond Future	13,571.0100	13.5710	14,254.2800	14.2543	5.035	0	0	0
2013/08/06	R186	07/08/2014	8.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R186	07/08/2014			Bond Future	8.4481	117.0224	8.5590	116.0974	1.313	0.0000	0.0000	0
2013/08/06	R186	07/08/2014	8.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R186	07/08/2014	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R186	07/08/2014	8.29	Put	Bond Future	1,336.5100	1.3365	2,261.5500	2.2616	69.213	0	0	0
2013/08/06	R186	07/08/2014	8.31	Put	Bond Future	1,166.2300	1.1662	2,091.2700	2.0913	79.319	0	0	0
2013/08/06	R186	07/08/2014	8.30	Put	Bond Future	1,251.3300	1.2513	2,176.3700	2.1764	73.925	0	0	0
2013/08/06	R197	01/08/2013			Bond Future	277.8926	277.8926	277.8926	277.8926	0.000	0.0000	0.0000	0
2013/08/06	R197	07/11/2013			Bond Future	280.9804	280.9804	279.8360	279.8360	(0.407)	0.0000	0.0000	2,097
2013/08/06	R197	07/11/2013	279.99	Put	Bond Future	0.0000	0.0000	154.0200	0.1540	100.000	0	0	0
2013/08/06	R197	07/11/2013	280.00	Put	Bond Future	0.0000	0.0000	164.0200	0.1640	100.000	0	0	0
2013/08/06	R197	07/11/2013	280.01	Put	Bond Future	0.0000	0.0000	174.0200	0.1740	100.000	0	0	0
2013/08/06	R197	07/11/2013	279.99	Call	Bond Future	990.4000	0.9904	0.0000	0.0000	(100.000)	0	0	0
2013/08/06	R197	07/11/2013	280.00	Call	Bond Future	980.4000	0.9804	0.0000	0.0000	(100.000)	0	0	0
2013/08/06	R197	07/11/2013	280.01	Call	Bond Future	970.4000	0.9704	0.0000	0.0000	(100.000)	0	0	0
2013/08/06	R201	01/08/2013			Bond Future	5.2900	105.6179	5.2900	105.6179	0.000	0.0000	0.0000	0
2013/08/06	R201	07/11/2013	4.79	Put	Bond Future	769.8800	0.7699	813.8600	0.8139	5.713	0	0	0
2013/08/06	R201	07/11/2013			Bond Future	5.3767	107.0103	5.4308	106.9513	1.007	0.0000	0.0000	0
2013/08/06	R201	07/11/2013	4.80	Put	Bond Future	761.6800	0.7617	805.4200	0.8054	5.743	0	0	0
2013/08/06	R201	07/11/2013	4.81	Put	Bond Future	753.5300	0.7535	797.0300	0.7970	5.773	0	0	0
2013/08/06	R201	07/11/2013	4.79	Call	Bond Future	127.4000	0.1274	112.3800	0.1124	(11.790)	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
2013/08/06	R201	07/11/2013	4.80	Call	Bond Future	130.2000	0.1302	114.9400	0.1149	(11.720)	0	0	0
2013/08/06	R201	07/11/2013	4.81	Call	Bond Future	133.0500	0.1330	117.5500	0.1176	(11.650)	0	0	0
2013/08/06	R201	06/02/2014	5.24	Put	Bond Future	473.7500	0.4738	506.4500	0.5065	6.902	0	0	0
2013/08/06	R201	06/02/2014			Bond Future	5.4006	104.0073	5.4713	103.9474	1.310	0.0000	0.0000	0
2013/08/06	R201	06/02/2014	5.26	Put	Bond Future	464.3700	0.4644	496.6700	0.4967	6.956	0	0	0
2013/08/06	R201	06/02/2014	5.24	Call	Bond Future	337.5900	0.3376	310.3800	0.3104	(8.060)	0	0	0
2013/08/06	R201	06/02/2014	5.25	Put	Bond Future	469.0500	0.4691	501.5400	0.5015	6.927	0	0	0
2013/08/06	R201	06/02/2014	5.25	Call	Bond Future	341.3800	0.3414	313.9600	0.3140	(8.032)	0	0	0
2013/08/06	R201	06/02/2014	5.26	Call	Bond Future	345.1900	0.3452	317.5800	0.3176	(7.998)	0	0	0
2013/08/06	R201	08/05/2014			Bond Future	5.3888	105.4092	5.4902	105.3482	1.882	0.0000	0.0000	0
2013/08/06	R201	08/05/2014	4.75	Call	Bond Future	212.0000	0.2120	191.2600	0.1913	(9.783)	0	0	0
2013/08/06	R201	08/05/2014	4.76	Call	Bond Future	214.0600	0.2141	193.1700	0.1932	(9.759)	0	0	0
2013/08/06	R201	08/05/2014	4.74	Call	Bond Future	209.9500	0.2100	189.3600	0.1894	(9.807)	0	0	0
2013/08/06	R201	08/05/2014	4.76	Put	Bond Future	593.8900	0.5939	634.0300	0.6340	6.759	0	0	0
2013/08/06	R201	08/05/2014	4.75	Put	Bond Future	597.8900	0.5979	638.1800	0.6382	6.739	0	0	0
2013/08/06	R201	08/05/2014	4.74	Put	Bond Future	601.9000	0.6019	642.3400	0.6423	6.719	0	0	0
2013/08/06	R201	07/08/2014	5.31	Put	Bond Future	0.0000	0.0000	56.7400	0.0567	100.000	0	0	0
2013/08/06	R201	07/08/2014			Bond Future	5.2957	102.4282	5.4674	102.3663	3.241	0.0000	0.0000	0
2013/08/06	R201	07/08/2014	5.30	Put	Bond Future	0.0000	0.0000	60.3400	0.0603	100.000	0	0	0
2013/08/06	R201	07/08/2014	5.31	Call	Bond Future	5.1400	0.0051	0.0000	0.0000	(100.000)	0	0	0
2013/08/06	R201	07/08/2014	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R201	07/08/2014	5.30	Call	Bond Future	1.5400	0.0015	0.0000	0.0000	(100.000)	0	0	0
2013/08/06	R201	07/08/2014	5.29	Put	Bond Future	2.0700	0.0021	63.9500	0.0639	2989.372	0	0	0
2013/08/06	R202	01/08/2013			Bond Future	208.6439	208.6439	208.6439	208.6439	0.000	0.0000	0.0000	0
2013/08/06	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R202	07/11/2013			Bond Future	208.0028	208.0028	207.2308	207.2308	(0.371)	0.0000	0.0000	42,966
2013/08/06	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R202	07/11/2013	208.99	Put	Bond Future	987.1600	0.9872	1,759.1800	1.7592	78.206	0	0	0
2013/08/06	R202	07/11/2013	209.01	Put	Bond Future	1,007.1600	1.0072	1,779.1800	1.7792	76.653	0	0	0
2013/08/06	R202	07/11/2013	209.00	Put	Bond Future	997.1600	0.9972	1,769.1800	1.7692	77.422	0	0	0
2013/08/06	R203	01/08/2013			Bond Future	6.8000	108.3392	6.8000	108.3392	0.000	0.0000	0.0000	0
2013/08/06	R203	07/11/2013	6.01	Call	Bond Future	260.0700	0.2601	213.7200	0.2137	(17.822)	0	0	0
2013/08/06	R203	07/11/2013			Bond Future	6.8696	105.8972	6.9506	105.6206	1.179	0.0000	0.0000	7,729
2013/08/06	R203	07/11/2013	5.99	Call	Bond Future	248.8900	0.2489	204.1300	0.2041	(17.984)	0	0	0
2013/08/06	R203	07/11/2013	5.71	Put	Bond Future	4,189.9400	4.1899	4,440.3300	4.4403	5.976	0	0	0
2013/08/06	R203	07/11/2013	6.00	Call	Bond Future	254.3700	0.2544	208.8200	0.2088	(17.907)	0	0	0
2013/08/06	R203	07/11/2013	571.00	Call	Bond Future	103,667.7000	103.6677	103,391.0400	103.3910	(0.267)	0	0	0
2013/08/06	R203	07/11/2013	5.99	Put	Bond Future	3,311.1000	3.3111	3,543.0000	3.5430	7.004	0	0	0
2013/08/06	R203	07/11/2013	6.01	Put	Bond Future	3,251.4400	3.2514	3,481.7500	3.4818	7.083	0	0	0
2013/08/06	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R203	07/11/2013	5.71	Call	Bond Future	129.9600	0.1300	103.6900	0.1037	(20.214)	0	0	15
2013/08/06	R203	07/11/2013	6.00	Put	Bond Future	3,281.1500	3.2812	3,512.2600	3.5123	7.044	0	0	0
2013/08/06	R203	06/02/2014			Bond Future	7.0015	107.2874	7.0892	107.0069	1.253	0.0000	0.0000	0
2013/08/06	R203	06/02/2014	6.14	Put	Bond Future	3,373.9300	3.3739	3,584.8400	3.5848	6.251	0	0	0
2013/08/06	R203	06/02/2014	5.95	Put	Bond Future	3,870.2800	3.8703	4,094.2300	4.0942	5.786	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
2013/08/06	R203	06/02/2014	6.16	Put	Bond Future	3,323.5700	3.3236	3,533.0300	3.5330	6.302	0	0	0
2013/08/06	R203	06/02/2014	6.15	Put	Bond Future	3,348.7000	3.3487	3,558.8900	3.5589	6.277	0	0	0
2013/08/06	R203	06/02/2014	6.16	Call	Bond Future	586.5500	0.5866	515.5800	0.5156	(12.100)	0	0	0
2013/08/06	R203	06/02/2014	5.95	Call	Bond Future	436.4300	0.4364	379.9500	0.3799	(12.941)	0	0	16
2013/08/06	R203	06/02/2014	6.14	Call	Bond Future	570.7800	0.5708	501.2600	0.5013	(12.180)	0	0	0
2013/08/06	R203	06/02/2014	6.15	Call	Bond Future	578.6200	0.5786	508.3800	0.5084	(12.139)	0	0	0
2013/08/06	R203	08/05/2014	7.40	Put	Bond Future	1,517.8300	1.5178	1,638.6300	1.6386	7.959	0	0	0
2013/08/06	R203	08/05/2014	5.74	Call	Bond Future	478.2900	0.4783	424.2600	0.4243	(11.296)	0	0	0
2013/08/06	R203	08/05/2014	5.76	Call	Bond Future	489.6100	0.4896	434.5700	0.4346	(11.242)	0	0	0
2013/08/06	R203	08/05/2014			Bond Future	7.1338	104.5725	7.2293	104.2880	1.338	0.0000	0.0000	0
2013/08/06	R203	08/05/2014	5.76	Put	Bond Future	4,694.8100	4.6948	4,924.3100	4.9243	4.888	0	0	0
2013/08/06	R203	08/05/2014	5.75	Put	Bond Future	4,720.5000	4.7205	4,950.5100	4.9505	4.873	0	0	0
2013/08/06	R203	08/05/2014	5.74	Put	Bond Future	4,746.2500	4.7463	4,976.7600	4.9768	4.857	0	0	0
2013/08/06	R203	08/05/2014	7.40	Call	Bond Future	2,308.9600	2.3090	2,145.2200	2.1452	(7.092)	0	0	16
2013/08/06	R203	08/05/2014	5.75	Call	Bond Future	483.9200	0.4839	429.3900	0.4294	(11.268)	0	0	0
2013/08/06	R203	07/08/2014	7.30	Call	Bond Future	49.5000	0.0495	0.0000	0.0000	(100.000)	0	0	0
2013/08/06	R203	07/08/2014			Bond Future	7.2821	105.9890	7.3864	105.7006	1.432	0.0000	0.0000	0
2013/08/06	R203	07/08/2014	7.31	Call	Bond Future	77.1800	0.0772	0.0000	0.0000	(100.000)	0	0	0
2013/08/06	R203	07/08/2014	7.29	Put	Bond Future	0.0000	0.0000	266.6300	0.2666	100.000	0	0	0
2013/08/06	R203	07/08/2014	7.31	Put	Bond Future	0.0000	0.0000	211.2500	0.2113	100.000	0	0	0
2013/08/06	R203	07/08/2014	7.29	Call	Bond Future	21.8000	0.0218	0.0000	0.0000	(100.000)	0	0	0
2013/08/06	R203	07/08/2014	7.30	Put	Bond Future	0.0000	0.0000	238.9300	0.2389	100.000	0	0	0
2013/08/06	R204	01/08/2013			Bond Future	7.0200	105.3177	7.0200	105.3177	0.000	0.0000	0.0000	0
2013/08/06	R204	07/11/2013			Bond Future	7.0749	107.0435	7.1445	106.7429	0.984	0.0000	0.0000	25,774
2013/08/06	R204	07/11/2013	7.00	Put	Bond Future	1,775.7900	1.7758	1,929.4900	1.9295	8.655	0	0	1,270
2013/08/06	R204	07/11/2013	6.29	Put	Bond Future	3,899.1700	3.8992	4,137.2800	4.1373	6.107	0	0	0
2013/08/06	R204	07/11/2013	6.31	Put	Bond Future	3,827.1200	3.8271	4,063.2700	4.0633	6.170	0	0	0
2013/08/06	R204	07/11/2013	6.29	Call	Bond Future	434.6800	0.4347	372.1900	0.3722	(14.376)	0	0	0
2013/08/06	R204	07/11/2013	6.30	Put	Bond Future	3,863.0700	3.8631	4,100.2000	4.1002	6.138	0	0	0
2013/08/06	R204	07/11/2013	7.00	Call	Bond Future	1,451.0300	1.4510	1,304.1300	1.3041	(10.124)	0	0	0
2013/08/06	R204	07/11/2013	6.30	Call	Bond Future	443.6000	0.4436	380.1300	0.3801	(14.308)	0	0	0
2013/08/06	R204	07/11/2013	6.31	Call	Bond Future	452.6500	0.4527	388.2000	0.3882	(14.238)	0	0	0
2013/08/06	R204	06/02/2014	6.39	Call	Bond Future	942.4000	0.9424	854.0500	0.8541	(9.375)	0	0	0
2013/08/06	R204	06/02/2014			Bond Future	7.1855	104.4187	7.2596	104.1140	1.030	0.0000	0.0000	0
2013/08/06	R204	06/02/2014	6.41	Call	Bond Future	965.3900	0.9654	875.4500	0.8755	(9.316)	0	0	0
2013/08/06	R204	06/02/2014	6.40	Call	Bond Future	953.8400	0.9538	864.7000	0.8647	(9.345)	0	0	0
2013/08/06	R204	06/02/2014	6.39	Put	Bond Future	4,286.6600	4.2867	4,502.9900	4.5030	5.047	0	0	0
2013/08/06	R204	06/02/2014	6.41	Put	Bond Future	4,223.9700	4.2240	4,438.7100	4.4387	5.084	0	0	0
2013/08/06	R204	06/02/2014	6.40	Put	Bond Future	4,255.2500	4.2552	4,470.7900	4.4708	5.065	0	0	0
2013/08/06	R204	08/05/2014			Bond Future	7.3005	105.8261	7.3796	105.5170	1.083	0.0000	0.0000	0
2013/08/06	R204	08/05/2014	6.05	Call	Bond Future	878.6800	0.8787	804.5200	0.8045	(8.440)	0	0	0
2013/08/06	R204	08/05/2014	6.06	Call	Bond Future	887.7300	0.8877	812.9900	0.8130	(8.419)	0	0	0
2013/08/06	R204	08/05/2014	6.04	Call	Bond Future	869.7000	0.8697	796.1200	0.7961	(8.460)	0	0	0
2013/08/06	R204	08/05/2014	6.05	Put	Bond Future	5,924.8500	5.9249	6,159.7900	6.1598	3.965	0	0	0
2013/08/06	R204	08/05/2014	6.04	Put	Bond Future	5,957.4200	5.9574	6,192.9400	6.1929	3.953	0	0	0
2013/08/06	R204	08/05/2014	6.06	Put	Bond Future	5,892.3600	5.8924	6,126.7200	6.1267	3.977	0	0	0
2013/08/06	R204	07/08/2014			Bond Future	7.4253	103.2287	7.5098	102.9154	1.138	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
2013/08/06	R204	07/08/2014	7.44	Put	Bond Future	0.0000	0.0000	258.6100	0.2586	100.000	0	0	0
2013/08/06	R204	07/08/2014	7.46	Put	Bond Future	0.0000	0.0000	184.4000	0.1844	100.000	0	0	0
2013/08/06	R204	07/08/2014	7.45	Put	Bond Future	0.0000	0.0000	221.5000	0.2215	100.000	0	0	0
2013/08/06	R204	07/08/2014	7.46	Call	Bond Future	128.9100	0.1289	0.0000	0.0000	(100.000)	0	0	0
2013/08/06	R204	07/08/2014	7.44	Call	Bond Future	54.7000	0.0547	0.0000	0.0000	(100.000)	0	0	0
2013/08/06	R204	07/08/2014	7.45	Call	Bond Future	91.8100	0.0918	0.0000	0.0000	(100.000)	0	0	0
2013/08/06	R206	01/08/2013			Bond Future	5.3400	101.3480	5.3400	101.3480	0.000	0.0000	0.0000	0
2013/08/06	R206	07/11/2013	4.31	Put	Bond Future	241.9900	0.2420	255.6300	0.2556	5.637	0	0	0
2013/08/06	R206	07/11/2013			Bond Future	5.6024	102.7407	5.6893	102.7252	1.551	0.0000	0.0000	0
2013/08/06	R206	07/11/2013	4.30	Put	Bond Future	243.5800	0.2436	257.2500	0.2573	5.612	0	0	0
2013/08/06	R206	07/11/2013	4.31	Call	Bond Future	10.9100	0.0109	9.0500	0.0091	(17.049)	0	0	0
2013/08/06	R206	07/11/2013	4.29	Call	Bond Future	10.5000	0.0105	8.7000	0.0087	(17.143)	0	0	0
2013/08/06	R206	07/11/2013	4.30	Call	Bond Future	10.7100	0.0107	8.8800	0.0089	(17.087)	0	0	0
2013/08/06	R206	07/11/2013	4.29	Put	Bond Future	245.1700	0.2452	258.8700	0.2589	5.588	0	0	0
2013/08/06	R207	01/08/2013			Bond Future	7.3350	99.9964	7.3350	99.9964	0.000	0.0000	0.0000	0
2013/08/06	R207	07/11/2013	6.70	Call	Bond Future	661.1100	0.6611	592.8500	0.5928	(10.325)	0	0	0
2013/08/06	R207	07/11/2013			Bond Future	7.3926	101.6526	7.4458	101.3937	0.721	0.0000	0.0000	27,380
2013/08/06	R207	07/11/2013	6.71	Call	Bond Future	673.1200	0.6731	603.9600	0.6040	(10.275)	0	0	0
2013/08/06	R207	07/11/2013	6.69	Put	Bond Future	4,141.9800	4.1420	4,333.5400	4.3335	4.625	0	0	0
2013/08/06	R207	07/11/2013	6.71	Put	Bond Future	4,064.3700	4.0644	4,254.1200	4.2541	4.669	0	0	0
2013/08/06	R207	07/11/2013	6.69	Call	Bond Future	649.2500	0.6492	581.9000	0.5819	(10.374)	0	0	0
2013/08/06	R207	07/11/2013	6.70	Put	Bond Future	4,103.0800	4.1031	4,293.7300	4.2937	4.647	0	0	0
2013/08/06	R207	06/02/2014			Bond Future	7.5013	99.3479	7.5574	99.0854	0.749	0.0000	0.0000	0
2013/08/06	R207	06/02/2014	6.65	Call	Bond Future	1,058.9900	1.0590	982.4900	0.9825	(7.224)	0	0	0
2013/08/06	R207	06/02/2014	6.64	Put	Bond Future	5,180.3200	5.1803	5,366.9300	5.3669	3.602	0	0	0
2013/08/06	R207	06/02/2014	6.66	Put	Bond Future	5,107.1000	5.1071	5,292.3800	5.2924	3.628	0	0	0
2013/08/06	R207	06/02/2014	6.65	Put	Bond Future	5,143.6400	5.1436	5,329.5900	5.3296	3.615	0	0	0
2013/08/06	R207	06/02/2014	6.66	Call	Bond Future	1,071.6100	1.0716	994.4400	0.9944	(7.201)	0	0	0
2013/08/06	R207	06/02/2014	6.64	Call	Bond Future	1,046.4700	1.0465	970.6300	0.9706	(7.247)	0	0	0
2013/08/06	R207	08/05/2014	6.19	Put	Bond Future	7,633.2800	7.6333	7,838.2600	7.8383	2.685	0	0	0
2013/08/06	R207	08/05/2014	6.21	Put	Bond Future	7,555.2900	7.5553	7,759.3400	7.7593	2.701	0	0	0
2013/08/06	R207	08/05/2014			Bond Future	7.6159	100.6871	7.6753	100.4208	0.779	0.0000	0.0000	0
2013/08/06	R207	08/05/2014	6.20	Put	Bond Future	7,594.2400	7.5942	7,798.7500	7.7988	2.693	0	0	0
2013/08/06	R207	08/05/2014	6.20	Call	Bond Future	971.8300	0.9718	910.1000	0.9101	(6.352)	0	0	0
2013/08/06	R207	08/05/2014	6.21	Call	Bond Future	981.5200	0.9815	919.3300	0.9193	(6.336)	0	0	0
2013/08/06	R207	08/05/2014	6.19	Call	Bond Future	962.2100	0.9622	900.9500	0.9009	(6.367)	0	0	0
2013/08/06	R207	07/08/2014	7.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R207	07/08/2014	7.70	Put	Bond Future	167.1200	0.1671	437.0400	0.4370	161.513	0	0	0
2013/08/06	R207	07/08/2014			Bond Future	7.7388	98.4108	7.8016	98.1409	0.811	0.0000	0.0000	0
2013/08/06	R207	07/08/2014	7.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R207	07/08/2014	7.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R207	07/08/2014	7.69	Put	Bond Future	210.2800	0.2103	480.2000	0.4802	128.362	0	0	0
2013/08/06	R207	07/08/2014	7.71	Put	Bond Future	123.9800	0.1240	393.9000	0.3939	217.713	0	0	0
2013/08/06	R208	01/08/2013			Bond Future	7.4800	98.1528	7.4800	98.1528	0.000	0.0000	0.0000	0
2013/08/06	R208	07/11/2013			Bond Future	7.5272	96.4451	7.5856	96.1285	0.775	0.0000	0.0000	14,428

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
2013/08/06	R208	07/11/2013	6.79	Put	Bond Future	4,761.8900	4.7619	5,002.5000	5.0025	5.053	0	0	0
2013/08/06	R208	07/11/2013	6.81	Put	Bond Future	4,672.3300	4.6723	4,910.7700	4.9108	5.103	0	0	0
2013/08/06	R208	07/11/2013	6.80	Put	Bond Future	4,717.0000	4.7170	4,956.5300	4.9565	5.078	0	0	0
2013/08/06	R208	07/11/2013	6.81	Call	Bond Future	673.7900	0.6738	595.6500	0.5956	(11.597)	0	0	0
2013/08/06	R208	07/11/2013	7.50	Put	Bond Future	2,157.7400	2.1577	2,308.9800	2.3090	7.009	0	0	1,520
2013/08/06	R208	07/11/2013	6.79	Call	Bond Future	648.9400	0.6489	572.9700	0.5730	(11.707)	0	0	0
2013/08/06	R208	07/11/2013	7.50	Call	Bond Future	2,009.5300	2.0095	1,844.1900	1.8442	(8.228)	0	0	0
2013/08/06	R208	07/11/2013	6.80	Call	Bond Future	661.2800	0.6613	584.2300	0.5842	(11.652)	0	0	0
2013/08/06	R208	06/02/2014	6.74	Put	Bond Future	5,898.6400	5.8986	6,131.5200	6.1315	3.948	0	0	0
2013/08/06	R208	06/02/2014			Bond Future	7.6280	97.7111	7.6890	97.3902	0.801	0.0000	0.0000	0
2013/08/06	R208	06/02/2014	6.76	Put	Bond Future	5,814.4200	5.8144	6,045.6400	6.0456	3.977	0	0	0
2013/08/06	R208	06/02/2014	6.75	Put	Bond Future	5,856.2200	5.8562	6,088.2800	6.0883	3.963	0	0	0
2013/08/06	R208	06/02/2014	6.74	Call	Bond Future	1,079.8700	1.0799	991.8700	0.9919	(8.149)	0	0	0
2013/08/06	R208	06/02/2014	6.75	Call	Bond Future	1,093.3600	1.0934	1,004.5400	1.0045	(8.124)	0	0	0
2013/08/06	R208	06/02/2014	6.76	Call	Bond Future	1,107.4300	1.1074	1,017.7700	1.0178	(8.096)	0	0	0
2013/08/06	R208	08/05/2014	6.31	Call	Bond Future	949.2300	0.9492	879.3300	0.8793	(7.364)	0	0	0
2013/08/06	R208	08/05/2014			Bond Future	7.7289	95.6317	7.7929	95.3062	0.828	0.0000	0.0000	0
2013/08/06	R208	08/05/2014	6.29	Call	Bond Future	928.9400	0.9289	860.2000	0.8602	(7.400)	0	0	0
2013/08/06	R208	08/05/2014	6.31	Put	Bond Future	8,527.1900	8.5272	8,782.7800	8.7828	2.997	0	0	0
2013/08/06	R208	08/05/2014	6.30	Put	Bond Future	8,572.9900	8.5730	8,829.1700	8.8292	2.988	0	0	0
2013/08/06	R208	08/05/2014	6.29	Put	Bond Future	8,618.9000	8.6189	8,875.6500	8.8757	2.979	0	0	0
2013/08/06	R208	08/05/2014	6.30	Call	Bond Future	939.0400	0.9390	869.7300	0.8697	(7.381)	0	0	0
2013/08/06	R208	07/08/2014			Bond Future	7.8351	96.9270	7.9022	96.5971	0.857	0.0000	0.0000	0
2013/08/06	R208	07/08/2014	7.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R208	07/08/2014	7.79	Put	Bond Future	222.3500	0.2223	552.3200	0.5523	148.401	0	0	0
2013/08/06	R208	07/08/2014	7.81	Put	Bond Future	123.6500	0.1237	453.6200	0.4536	266.858	0	0	0
2013/08/06	R208	07/08/2014	7.80	Put	Bond Future	172.9800	0.1730	502.9500	0.5030	190.756	0	0	0
2013/08/06	R208	07/08/2014	7.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R208	07/08/2014	7.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R209	01/08/2013			Bond Future	8.8900	76.6160	8.8900	76.6160	0.000	0.0000	0.0000	0
2013/08/06	R209	07/11/2013	8.80	Put	Bond Future	3,971.1000	3.9711	4,495.0100	4.4950	13.193	0	0	0
2013/08/06	R209	07/11/2013	9.50	Put	Bond Future	1,686.0300	1.6860	1,976.8000	1.9768	17.246	0	0	980
2013/08/06	R209	07/11/2013			Bond Future	8.9427	74.8645	9.0727	73.8842	1.453	0.0000	0.0000	18,944
2013/08/06	R209	07/11/2013	8.80	Call	Bond Future	2,870.1500	2.8701	2,413.7600	2.4138	(15.901)	0	0	0
2013/08/06	R209	07/11/2013	9.25	Call	Bond Future	4,616.2800	4.6163	4,003.8400	4.0038	(13.267)	0	0	0
2013/08/06	R209	07/11/2013	8.81	Call	Bond Future	2,904.1300	2.9041	2,444.1600	2.4442	(15.838)	0	0	0
2013/08/06	R209	07/11/2013	8.65	Call	Bond Future	2,387.9000	2.3879	1,985.0700	1.9851	(16.870)	0	0	0
2013/08/06	R209	07/11/2013	8.79	Call	Bond Future	2,836.4000	2.8364	2,383.5900	2.3836	(15.964)	0	0	0
2013/08/06	R209	07/11/2013	9.40	Call	Bond Future	5,285.1000	5.2851	4,625.2800	4.6253	(12.485)	0	0	0
2013/08/06	R209	07/11/2013	9.70	Put	Bond Future	1,283.0000	1.2830	1,519.3400	1.5193	18.421	0	0	1,520
2013/08/06	R209	07/11/2013	9.25	Put	Bond Future	2,330.6600	2.3307	2,698.5200	2.6985	15.784	0	0	1,000
2013/08/06	R209	07/11/2013	8.79	Put	Bond Future	4,015.4300	4.0154	4,542.9200	4.5429	13.137	0	0	0
2013/08/06	R209	07/11/2013	9.40	Put	Bond Future	1,923.7600	1.9238	2,244.2400	2.2442	16.659	0	0	5,000
2013/08/06	R209	07/11/2013	9.50	Call	Bond Future	5,750.4000	5.7504	5,060.8700	5.0609	(11.991)	0	0	0
2013/08/06	R209	07/11/2013	9.70	Call	Bond Future	6,720.4900	6.7205	5,976.5300	5.9765	(11.070)	0	0	0
2013/08/06	R209	07/11/2013	8.65	Put	Bond Future	4,673.4300	4.6734	5,250.9000	5.2509	12.356	0	0	4,700
2013/08/06	R209	07/11/2013	8.81	Put	Bond Future	3,927.1200	3.9271	4,447.4500	4.4475	13.250	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/06	R209	06/02/2014	8.56	Call	Bond Future	3,125.7000	3.1257	2,725.1300	2.7251	(12.815)	0	0	0
2013/08/06	R209	06/02/2014			Bond Future	9.0318	75.8474	9.1656	74.8541	1.482	0.0000	0.0000	0
2013/08/06	R209	06/02/2014	8.54	Call	Bond Future	3,067.9200	3.0679	2,672.5200	2.6725	(12.888)	0	0	0
2013/08/06	R209	06/02/2014	8.55	Call	Bond Future	3,096.6300	3.0966	2,698.6500	2.6987	(12.852)	0	0	0
2013/08/06	R209	06/02/2014	8.54	Put	Bond Future	6,906.5200	6.9065	7,504.4100	7.5044	8.657	0	0	0
2013/08/06	R209	06/02/2014	8.56	Put	Bond Future	6,802.1800	6.8022	7,394.9000	7.3949	8.714	0	0	0
2013/08/06	R209	06/02/2014	8.55	Put	Bond Future	6,854.1000	6.8541	7,449.4100	7.4494	8.685	0	0	0
2013/08/06	R209	08/05/2014			Bond Future	9.1198	73.7248	9.2576	72.7180	1.511	0.0000	0.0000	0
2013/08/06	R209	08/05/2014	7.85	Call	Bond Future	2,159.5000	2.1595	1,886.7200	1.8867	(12.632)	0	0	0
2013/08/06	R209	08/05/2014	7.86	Call	Bond Future	2,179.0600	2.1791	1,904.3900	1.9044	(12.605)	0	0	0
2013/08/06	R209	08/05/2014	7.85	Put	Bond Future	12,556.0800	12.5561	13,290.1300	13.2901	5.846	0	0	0
2013/08/06	R209	08/05/2014	7.84	Call	Bond Future	2,140.0700	2.1401	1,869.1700	1.8692	(12.658)	0	0	0
2013/08/06	R209	08/05/2014	7.84	Put	Bond Future	12,627.3100	12.6273	13,363.2400	13.3632	5.828	0	0	0
2013/08/06	R209	08/05/2014	7.86	Put	Bond Future	12,485.1200	12.4851	13,217.2800	13.2173	5.864	0	0	0
2013/08/06	R209	07/08/2014	9.04	Put	Bond Future	1,245.8000	1.2458	2,266.3100	2.2663	81.916	0	0	0
2013/08/06	R209	07/08/2014			Bond Future	9.2091	74.7235	9.3511	73.7030	1.542	0.0000	0.0000	0
2013/08/06	R209	07/08/2014	9.06	Put	Bond Future	1,096.7600	1.0968	2,117.2700	2.1173	93.048	0	0	0
2013/08/06	R209	07/08/2014	9.05	Put	Bond Future	1,171.2200	1.1712	2,191.7300	2.1917	87.132	0	0	0
2013/08/06	R209	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R209	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R209	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R210	01/08/2013			Bond Future	157.9833	157.9833	157.9833	157.9833	0.000	0.0000	0.0000	0
2013/08/06	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R210	07/11/2013			Bond Future	157.0687	157.0687	155.8049	155.8049	(0.805)	0.0000	0.0000	1,237
2013/08/06	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R210	07/11/2013	159.99	Put	Bond Future	2,921.2600	2.9213	4,185.1300	4.1851	43.265	0	0	0
2013/08/06	R210	07/11/2013	160.01	Put	Bond Future	2,941.2600	2.9413	4,205.1300	4.2051	42.970	0	0	0
2013/08/06	R210	07/11/2013	160.00	Put	Bond Future	2,931.2600	2.9313	4,195.1300	4.1951	43.117	0	0	0
2013/08/06	R211	01/08/2013			Bond Future	128.2326	128.2326	128.2326	128.2326	0.000	0.0000	0.0000	0
2013/08/06	R211	07/11/2013			Bond Future	129.9697	129.9697	129.8477	129.8477	(0.094)	0.0000	0.0000	522
2013/08/06	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R211	07/11/2013	129.99	Put	Bond Future	20.2900	0.0203	142.2800	0.1423	601.232	0	0	0
2013/08/06	R211	07/11/2013	130.01	Put	Bond Future	40.2900	0.0403	162.2800	0.1623	302.780	0	0	0
2013/08/06	R211	07/11/2013	130.00	Put	Bond Future	30.2900	0.0303	152.2800	0.1523	402.740	0	0	0
2013/08/06	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R212	01/08/2013			Bond Future	130.4640	130.4640	130.4640	130.4640	0.000	0.0000	0.0000	0
2013/08/06	R212	07/11/2013	132.99	Put	Bond Future	1,251.2800	1.2513	2,052.7800	2.0528	64.054	0	0	0
2013/08/06	R212	07/11/2013			Bond Future	131.7387	131.7387	130.9372	130.9372	(0.608)	0.0000	0.0000	21,791
2013/08/06	R212	07/11/2013	133.01	Put	Bond Future	1,271.2800	1.2713	2,072.7800	2.0728	63.047	0	0	0
2013/08/06	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R212	07/11/2013	133.00	Put	Bond Future	1,261.2800	1.2613	2,062.7800	2.0628	63.547	0	0	0
2013/08/06	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/06	R213	01/08/2013			Bond Future	8.6950	87.8921	8.6950	87.8921	0.000	0.0000	0.0000	0
2013/08/06	R213	07/11/2013	8.60	Call	Bond Future	2,901.1900	2.9012	2,437.2700	2.4373	(15.991)	0	0	0
2013/08/06	R213	07/11/2013			Bond Future	8.7480	85.9551	8.8780	84.9476	1.485	0.0000	0.0000	9,112
2013/08/06	R213	07/11/2013	8.61	Call	Bond Future	2,936.0400	2.9360	2,468.4300	2.4684	(15.927)	0	0	0
2013/08/06	R213	07/11/2013	8.59	Put	Bond Future	4,116.1400	4.1161	4,663.4000	4.6634	13.295	0	0	0
2013/08/06	R213	07/11/2013	8.61	Put	Bond Future	4,026.0100	4.0260	4,565.8800	4.5659	13.410	0	0	0
2013/08/06	R213	07/11/2013	8.60	Put	Bond Future	4,070.9000	4.0709	4,614.4600	4.6145	13.352	0	0	0
2013/08/06	R213	07/11/2013	8.59	Call	Bond Future	2,866.5700	2.8666	2,406.3500	2.4063	(16.055)	0	0	0
2013/08/06	R213	06/02/2014			Bond Future	8.8440	87.0835	8.9781	86.0626	1.516	0.0000	0.0000	0
2013/08/06	R213	06/02/2014	8.29	Put	Bond Future	7,396.7000	7.3967	8,029.5000	8.0295	8.555	0	0	0
2013/08/06	R213	06/02/2014	8.31	Put	Bond Future	7,288.4100	7.2884	7,916.0000	7.9160	8.611	0	0	0
2013/08/06	R213	06/02/2014	8.29	Call	Bond Future	2,979.4300	2.9794	2,591.3900	2.5914	(13.024)	0	0	0
2013/08/06	R213	06/02/2014	8.30	Put	Bond Future	7,342.4200	7.3424	7,972.6200	7.9726	8.583	0	0	0
2013/08/06	R213	06/02/2014	8.30	Call	Bond Future	3,007.8300	3.0078	2,617.1900	2.6172	(12.987)	0	0	0
2013/08/06	R213	06/02/2014	8.31	Call	Bond Future	3,036.3900	3.0364	2,643.1400	2.6431	(12.951)	0	0	0
2013/08/06	R213	08/05/2014	7.65	Put	Bond Future	12,755.4700	12.7555	13,515.1300	13.5151	5.956	0	0	0
2013/08/06	R213	08/05/2014			Bond Future	8.9351	84.7190	9.0734	83.6842	1.547	0.0000	0.0000	0
2013/08/06	R213	08/05/2014	7.64	Put	Bond Future	12,825.7700	12.8258	13,587.3100	13.5873	5.938	0	0	0
2013/08/06	R213	08/05/2014	7.66	Put	Bond Future	12,685.4200	12.6854	13,443.1800	13.4432	5.973	0	0	0
2013/08/06	R213	08/05/2014	7.65	Call	Bond Future	2,172.0100	2.1720	1,896.8600	1.8969	(12.668)	0	0	0
2013/08/06	R213	08/05/2014	7.64	Call	Bond Future	2,152.6100	2.1526	1,879.3400	1.8793	(12.695)	0	0	0
2013/08/06	R213	08/05/2014	7.66	Call	Bond Future	2,191.5400	2.1915	1,914.4900	1.9145	(12.642)	0	0	0
2013/08/06	R213	07/08/2014	8.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R213	07/08/2014			Bond Future	9.0294	85.8666	9.1720	84.8177	1.580	0.0000	0.0000	0
2013/08/06	R213	07/08/2014	8.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R213	07/08/2014	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R213	07/08/2014	8.84	Put	Bond Future	1,422.8400	1.4228	2,471.7500	2.4718	73.719	0	0	0
2013/08/06	R213	07/08/2014	8.86	Put	Bond Future	1,270.9100	1.2709	2,319.8200	2.3198	82.532	0	0	0
2013/08/06	R213	07/08/2014	8.85	Put	Bond Future	1,346.8300	1.3468	2,395.7400	2.3957	77.880	0	0	0
2013/08/06	R214	01/08/2013			Bond Future	9.0750	76.8819	9.0750	76.8819	0.000	0.0000	0.0000	0
2013/08/06	R214	07/11/2013	7.80	Call	Bond Future	475.2100	0.4752	361.5700	0.3616	(23.914)	0	0	0
2013/08/06	R214	07/11/2013			Bond Future	9.1356	74.9615	9.2656	73.9636	1.422	0.0000	0.0000	577
2013/08/06	R214	07/11/2013	7.81	Call	Bond Future	484.7500	0.4848	369.2000	0.3692	(23.837)	0	0	0
2013/08/06	R214	07/11/2013	7.79	Call	Bond Future	465.8200	0.4658	354.0600	0.3541	(23.992)	0	0	0
2013/08/06	R214	07/11/2013	7.81	Put	Bond Future	12,117.4400	12.1174	12,999.7100	12.9997	7.281	0	0	0
2013/08/06	R214	07/11/2013	7.80	Put	Bond Future	12,206.8500	12.2068	13,091.0300	13.0910	7.243	0	0	0
2013/08/06	R214	07/11/2013	7.79	Put	Bond Future	12,296.6100	12.2966	13,182.6700	13.1827	7.206	0	0	0
2013/08/06	R214	06/02/2014			Bond Future	9.2290	75.9456	9.3630	74.9345	1.452	0.0000	0.0000	0
2013/08/06	R214	06/02/2014	8.99	Put	Bond Future	5,975.9000	5.9759	6,512.0500	6.5121	8.972	0	0	0
2013/08/06	R214	06/02/2014	9.01	Put	Bond Future	5,884.0500	5.8840	6,415.1000	6.4151	9.025	0	0	0
2013/08/06	R214	06/02/2014	8.99	Call	Bond Future	4,112.8800	4.1129	3,637.9400	3.6379	(11.548)	0	0	0
2013/08/06	R214	06/02/2014	9.00	Put	Bond Future	5,929.8300	5.9298	6,463.4400	6.4634	8.999	0	0	0
2013/08/06	R214	06/02/2014	9.00	Call	Bond Future	4,146.3700	4.1464	3,668.8900	3.6689	(11.516)	0	0	0
2013/08/06	R214	06/02/2014	9.01	Call	Bond Future	4,180.0000	4.1800	3,699.9600	3.7000	(11.484)	0	0	0
2013/08/06	R248	01/08/2013			Bond Future	9.1550	99.5456	9.1550	99.5456	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/06	R248	07/11/2013			Bond Future	9.2189	96.8859	9.3541	95.5635	1.466	0.0000	0.0000	780
2013/08/06	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R248	07/11/2013	7.86	Put	Bond Future	15,376.8800	15.3769	16,699.2500	16.6992	8.600	0	0	0
2013/08/06	R248	07/11/2013	7.85	Put	Bond Future	15,505.9500	15.5060	16,828.3200	16.8283	8.528	0	0	0
2013/08/06	R248	07/11/2013	7.84	Put	Bond Future	15,635.2800	15.6353	16,957.6500	16.9577	8.458	0	0	0
2013/08/06	R248	06/02/2014	9.11	Put	Bond Future	2,036.6500	2.0366	3,376.4900	3.3765	65.786	0	0	0
2013/08/06	R248	06/02/2014			Bond Future	9.3156	98.1577	9.4552	96.8179	1.499	0.0000	0.0000	0
2013/08/06	R248	06/02/2014	9.10	Put	Bond Future	2,137.7300	2.1377	3,477.5700	3.4776	62.676	0	0	0
2013/08/06	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/06	R248	06/02/2014	9.09	Put	Bond Future	2,239.0000	2.2390	3,578.8400	3.5788	59.841	0	0	0

Total

311100