



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 16/08/2013 to 16/08/2013

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
2013/08/16	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	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
2013/08/16	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	2025	07/11/2013			Bond Future	108.6008	108.6008	108.5809	108.5809	(0.018)	0.0000	0.0000	0
2013/08/16	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	2025	07/11/2013	110.99	Put	Bond Future	2,389.2400	2.3892	2,409.1400	2.4091	0.833	0	0	0
2013/08/16	2025	07/11/2013	111.01	Put	Bond Future	2,409.2400	2.4092	2,429.1400	2.4291	0.826	0	0	0
2013/08/16	2025	07/11/2013	111.00	Put	Bond Future	2,399.2400	2.3992	2,419.1400	2.4191	0.829	0	0	0
2013/08/16	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	2038	07/11/2013			Bond Future	104.7441	104.7441	104.7262	104.7262	(0.017)	0.0000	0.0000	0
2013/08/16	2038	07/11/2013	109.99	Put	Bond Future	5,245.8900	5.2459	5,263.7900	5.2638	0.341	0	0	0
2013/08/16	2038	07/11/2013	110.00	Put	Bond Future	5,255.8900	5.2559	5,273.7900	5.2738	0.341	0	0	0
2013/08/16	2038	07/11/2013	110.01	Put	Bond Future	5,265.8900	5.2659	5,283.7900	5.2838	0.340	0	0	0
2013/08/16	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	2050	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	2050	07/11/2013	110.00	Put	Bond Future	3,119.0500	3.1190	3,136.8700	3.1369	0.571	0	0	0
2013/08/16	2050	07/11/2013			Bond Future	106.8809	106.8809	106.8631	106.8631	(0.017)	0.0000	0.0000	122
2013/08/16	2050	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	2050	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	2050	07/11/2013	109.99	Put	Bond Future	3,109.0500	3.1090	3,126.8700	3.1269	0.573	0	0	0
2013/08/16	2050	07/11/2013	110.01	Put	Bond Future	3,129.0500	3.1290	3,146.8700	3.1469	0.570	0	0	0
2013/08/16	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	AL37	07/11/2013			Index Future	406.0820	406.0820	405.8200	405.8200	(0.065)	0.0000	0.0000	0
2013/08/16	AL37	06/02/2014			Index Future	411.4110	411.4110	411.1450	411.1450	(0.065)	0.0000	0.0000	0
2013/08/16	AL7T	07/11/2013			Index Future	476.8620	476.8620	476.2810	476.2810	(0.122)	0.0000	0.0000	1
2013/08/16	AL7T	06/02/2014			Index Future	483.1200	483.1200	482.5310	482.5310	(0.122)	0.0000	0.0000	0
2013/08/16	ALBI	07/11/2013			Index Future	425.6760	425.6760	425.9270	425.9270	0.059	0.0000	0.0000	770
2013/08/16	ALBI	06/02/2014			Index Future	431.2620	431.2620	431.5160	431.5160	0.059	0.0000	0.0000	73
2013/08/16	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
2013/08/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/08/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	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
2013/08/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/16	EL28	07/11/2013			Bond Future	108.8994	108.8994	108.8809	108.8809	(0.017)	0.0000	0.0000	0
2013/08/16	EL28	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	EL28	07/11/2013	109.99	Put	Bond Future	1,090.6200	1.0906	1,109.0900	1.1091	1.694	0	0	0
2013/08/16	EL28	07/11/2013	110.01	Put	Bond Future	1,110.6200	1.1106	1,129.0900	1.1291	1.663	0	0	0
2013/08/16	EL28	07/11/2013	110.00	Put	Bond Future	1,100.6200	1.1006	1,119.0900	1.1191	1.678	0	0	0
2013/08/16	EL28	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	EL28	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	ES33	07/11/2013			Bond Future	10.0346	79.5437	9.9816	79.9197	(0.528)	0.0000	0.0000	6,292
2013/08/16	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	ES33	07/11/2013	8.51	Put	Bond Future	12,044.0900	12.0441	11,668.0800	11.6681	(3.122)	0	0	0
2013/08/16	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	ES33	07/11/2013	8.49	Put	Bond Future	12,220.5200	12.2205	11,844.5100	11.8445	(3.077)	0	0	0
2013/08/16	ES33	07/11/2013	8.50	Put	Bond Future	12,132.2400	12.1322	11,756.2300	11.7562	(3.099)	0	0	0
2013/08/16	ES33	06/02/2014	9.54	Put	Bond Future	4,548.5500	4.5486	4,167.6800	4.1677	(8.373)	0	0	0
2013/08/16	ES33	06/02/2014			Bond Future	10.1690	80.5876	10.1141	80.9685	(0.539)	0.0000	0.0000	0
2013/08/16	ES33	06/02/2014	9.56	Put	Bond Future	4,397.6000	4.3976	4,016.7300	4.0167	(8.661)	0	0	0
2013/08/16	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	ES33	06/02/2014	9.55	Put	Bond Future	4,473.0200	4.4730	4,092.1500	4.0921	(8.515)	0	0	0
2013/08/16	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	GOVI	07/11/2013			GOVI	425.4990	425.4990	425.6820	425.6820	0.043	0.0000	0.0000	102
2013/08/16	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	GOVI	07/11/2013	445.99	Put	GOVI	204,910.0000	20.4910	203,080.0000	20.3080	(0.893)	0	0	0
2013/08/16	GOVI	07/11/2013	446.01	Put	GOVI	205,110.0000	20.5110	203,280.0000	20.3280	(0.892)	0	0	0
2013/08/16	GOVI	07/11/2013	446.00	Put	GOVI	205,010.0000	20.5010	203,180.0000	20.3180	(0.893)	0	0	0
2013/08/16	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	GOVI	06/02/2014			GOVI	431.0820	431.0820	431.2680	431.2680	0.043	0.0000	0.0000	268
2013/08/16	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	GOVI	06/02/2014	439.99	Put	GOVI	89,080.0000	8.9080	87,220.0000	8.7220	(2.088)	0	0	0
2013/08/16	GOVI	06/02/2014	440.01	Put	GOVI	89,280.0000	8.9280	87,420.0000	8.7420	(2.083)	0	0	0
2013/08/16	GOVI	06/02/2014	440.00	Put	GOVI	89,180.0000	8.9180	87,320.0000	8.7320	(2.086)	0	0	0
2013/08/16	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	GOVI	08/05/2014			GOVI	436.8880	436.8880	437.0750	437.0750	0.043	0.0000	0.0000	0
2013/08/16	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	GOVI	08/05/2014	441.99	Put	GOVI	51,020.0000	5.1020	49,150.0000	4.9150	(3.665)	0	0	0
2013/08/16	GOVI	08/05/2014	442.01	Put	GOVI	51,220.0000	5.1220	49,350.0000	4.9350	(3.651)	0	0	0
2013/08/16	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	GOVI	08/05/2014	442.00	Put	GOVI	51,120.0000	5.1120	49,250.0000	4.9250	(3.658)	0	0	0
2013/08/16	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
2013/08/16	IGOV	07/11/2013			Index Future	194.8510	194.8510	195.1690	195.1690	0.163	0.0000	0.0000	1,078
2013/08/16	IGOV	06/02/2014			Index Future	197.4320	197.4320	197.7540	197.7540	0.163	0.0000	0.0000	166
2013/08/16	ILBI	07/11/2013			Index Future	528.1390	528.1390	527.0110	527.0110	(0.214)	0.0000	0.0000	0
2013/08/16	ILBI	06/02/2014			Index Future	535.2840	535.2840	534.1400	534.1400	(0.214)	0.0000	0.0000	186
2013/08/16	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/08/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/08/16	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/08/16	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/08/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/08/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/08/16	JBAF	21/08/2013			Jibar Tradeable Future	5.1400	94.8600	5.1400	94.8600	0.000	0.0000	0.0000	0
2013/08/16	JBAF	18/09/2013			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	700
2013/08/16	JBAF	16/10/2013			Jibar Tradeable Future	5.1900	94.8100	5.1900	94.8100	0.000	0.0000	0.0000	0
2013/08/16	JBAF	20/11/2013			Jibar Tradeable Future	5.2400	94.7600	5.2500	94.7500	0.191	0.0000	0.0000	0
2013/08/16	JBAF	18/12/2013			Jibar Tradeable Future	5.3600	94.6400	5.3700	94.6300	0.187	0.0000	0.0000	1,500
2013/08/16	JBAF	15/01/2014			Jibar Tradeable Future	5.4200	94.5800	5.4500	94.5500	0.554	0.0000	0.0000	1,000
2013/08/16	JBAF	19/02/2014			Jibar Tradeable Future	5.5500	94.4500	5.5500	94.4500	0.000	0.0000	0.0000	0
2013/08/16	JBAF	19/03/2014			Jibar Tradeable Future	5.7100	94.2900	5.7500	94.2500	0.701	0.0000	0.0000	400
2013/08/16	JBAF	18/06/2014			Jibar Tradeable Future	6.0700	93.9300	6.1100	93.8900	0.659	0.0000	0.0000	1,000
2013/08/16	JBAF	17/09/2014			Jibar Tradeable Future	6.3900	93.6100	6.4400	93.5600	0.782	0.0000	0.0000	0
2013/08/16	JBAF	17/12/2014			Jibar Tradeable Future	6.6800	93.3200	6.7200	93.2800	0.599	0.0000	0.0000	0
2013/08/16	JBAF	18/03/2015			Jibar Tradeable Future	6.9500	93.0500	7.0200	92.9800	1.007	0.0000	0.0000	250
2013/08/16	JBAF	17/06/2015			Jibar Tradeable Future	7.2100	92.7900	7.2800	92.7200	0.971	0.0000	0.0000	0
2013/08/16	R023	07/11/2013	6.50	Put	Bond Future	10,678.6300	10.6786	10,833.2200	10.8332	1.448	0	0	0
2013/08/16	R023	07/11/2013			Bond Future	8.0682	99.4908	8.0925	99.3362	0.301	0.0000	0.0000	11,644
2013/08/16	R023	07/11/2013	6.49	Put	Bond Future	10,751.3600	10.7514	10,905.9500	10.9060	1.438	0	0	0
2013/08/16	R023	07/11/2013	6.51	Put	Bond Future	10,605.9500	10.6060	10,760.5400	10.7605	1.458	0	0	0
2013/08/16	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	R023	06/02/2014			Bond Future	8.1794	100.7964	8.2047	100.6398	0.309	0.0000	0.0000	0
2013/08/16	R023	06/02/2014	7.84	Put	Bond Future	2,132.8200	2.1328	2,289.4400	2.2894	7.343	0	0	0
2013/08/16	R023	06/02/2014	7.86	Put	Bond Future	2,005.5000	2.0055	2,162.1200	2.1621	7.810	0	0	0
2013/08/16	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	R023	06/02/2014	7.85	Put	Bond Future	2,069.1400	2.0691	2,225.7600	2.2258	7.569	0	0	0
2013/08/16	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	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
2013/08/16	R157 07/11/2013			Bond Future	6.2737	114.5144	6.3063	114.4540	0.520	0.0000	0.0000	31,050
2013/08/16	R157 07/11/2013	5.60	Call	Bond Future	206.9000	0.2069	190.9700	0.1910	(7.699)	0	0	0
2013/08/16	R157 07/11/2013	5.59	Put	Bond Future	1,480.0600	1.4801	1,524.8100	1.5248	3.024	0	0	0
2013/08/16	R157 07/11/2013	5.61	Put	Bond Future	1,450.9700	1.4510	1,495.2500	1.4953	3.052	0	0	0
2013/08/16	R157 07/11/2013	5.60	Put	Bond Future	1,465.4800	1.4655	1,510.0000	1.5100	3.038	0	0	0
2013/08/16	R157 07/11/2013	5.61	Call	Bond Future	211.2100	0.2112	195.0400	0.1950	(7.656)	0	0	0
2013/08/16	R157 07/11/2013	5.59	Call	Bond Future	202.6600	0.2027	186.9600	0.1870	(7.747)	0	0	0
2013/08/16	R157 06/02/2014	5.64	Call	Bond Future	365.2700	0.3653	346.5700	0.3466	(5.120)	0	0	0
2013/08/16	R157 06/02/2014	5.65	Put	Bond Future	1,663.2500	1.6632	1,705.6800	1.7057	2.551	0	0	0
2013/08/16	R157 06/02/2014			Bond Future	6.4548	116.0172	6.4933	115.9559	0.596	0.0000	0.0000	100
2013/08/16	R157 06/02/2014	5.65	Call	Bond Future	369.9400	0.3699	351.0800	0.3511	(5.098)	0	0	0
2013/08/16	R157 06/02/2014	5.66	Call	Bond Future	374.6500	0.3747	355.6200	0.3556	(5.079)	0	0	0
2013/08/16	R157 06/02/2014	5.64	Put	Bond Future	1,674.7800	1.6748	1,717.3700	1.7174	2.543	0	0	0
2013/08/16	R157 06/02/2014	5.66	Put	Bond Future	1,651.7700	1.6518	1,694.0300	1.6940	2.558	0	0	0
2013/08/16	R157 08/05/2014	5.20	Call	Bond Future	161.0500	0.1611	150.5600	0.1506	(6.514)	0	0	0
2013/08/16	R157 08/05/2014			Bond Future	6.6591	110.7714	6.7055	110.7092	0.697	0.0000	0.0000	0
2013/08/16	R157 08/05/2014	5.21	Call	Bond Future	163.1900	0.1632	152.5900	0.1526	(6.495)	0	0	0
2013/08/16	R157 08/05/2014	5.19	Call	Bond Future	158.9400	0.1589	148.5500	0.1486	(6.537)	0	0	0
2013/08/16	R157 08/05/2014	5.20	Put	Bond Future	2,143.5000	2.1435	2,195.2100	2.1952	2.412	0	0	0
2013/08/16	R157 08/05/2014	5.19	Put	Bond Future	2,155.1500	2.1551	2,206.9600	2.2070	2.404	0	0	0
2013/08/16	R157 08/05/2014	5.21	Put	Bond Future	2,131.8800	2.1319	2,183.4800	2.1835	2.420	0	0	0
2013/08/16	R157 07/08/2014	6.76	Put	Bond Future	1,029.1500	1.0292	1,061.6100	1.0616	3.154	0	0	0
2013/08/16	R157 07/08/2014			Bond Future	6.9419	112.2717	6.9998	112.2087	0.834	0.0000	0.0000	0
2013/08/16	R157 07/08/2014	6.75	Put	Bond Future	1,035.0300	1.0350	1,067.6100	1.0676	3.148	0	0	0
2013/08/16	R157 07/08/2014	6.74	Call	Bond Future	820.7500	0.8208	790.4000	0.7904	(3.698)	0	0	0
2013/08/16	R157 07/08/2014	6.75	Call	Bond Future	825.7600	0.8258	795.2900	0.7953	(3.690)	0	0	0
2013/08/16	R157 07/08/2014	6.76	Call	Bond Future	830.8000	0.8308	800.2100	0.8002	(3.682)	0	0	0
2013/08/16	R157 07/08/2014	6.74	Put	Bond Future	1,040.9400	1.0409	1,073.6400	1.0736	3.141	0	0	0
2013/08/16	R186 07/11/2013	8.16	Put	Bond Future	5,077.5000	5.0775	4,996.5900	4.9966	(1.594)	0	0	0
2013/08/16	R186 07/11/2013	9.00	Put	Bond Future	1,682.0500	1.6821	1,635.0500	1.6350	(2.794)	0	0	1,200
2013/08/16	R186 07/11/2013			Bond Future	8.4870	119.8521	8.4755	119.9519	(0.136)	0.0000	0.0000	56,778
2013/08/16	R186 07/11/2013	6.50	Put	Bond Future	19,249.6100	19.2496	19,149.3700	19.1494	(0.521)	0	0	0
2013/08/16	R186 07/11/2013	8.15	Put	Bond Future	5,134.8800	5.1349	5,053.6400	5.0536	(1.582)	0	0	0
2013/08/16	R186 07/11/2013	6.75	Put	Bond Future	16,662.3400	16.6623	16,562.1500	16.5621	(0.601)	0	0	0
2013/08/16	R186 07/11/2013	8.14	Call	Bond Future	2,127.6100	2.1276	2,145.8500	2.1459	0.857	0	0	0
2013/08/16	R186 07/11/2013	8.50	Call	Bond Future	3,481.2200	3.4812	3,512.8600	3.5129	0.909	0	0	0
2013/08/16	R186 07/11/2013	8.75	Call	Bond Future	4,662.9500	4.6630	4,705.1100	4.7051	0.904	0	0	0
2013/08/16	R186 07/11/2013	8.25	Put	Bond Future	4,579.9400	4.5799	4,502.1400	4.5021	(1.699)	0	0	250
2013/08/16	R186 07/11/2013	8.00	Call	Bond Future	1,709.8300	1.7098	1,723.7900	1.7238	0.816	0	0	1,000
2013/08/16	R186 07/11/2013	8.15	Call	Bond Future	2,159.7400	2.1597	2,178.3000	2.1783	0.859	0	0	0
2013/08/16	R186 07/11/2013	6.50	Call	Bond Future	56.2300	0.0562	55.7900	0.0558	(0.783)	0	0	5,290
2013/08/16	R186 07/11/2013	8.16	Call	Bond Future	2,192.1800	2.1922	2,211.0700	2.2111	0.862	0	0	0
2013/08/16	R186 07/11/2013	8.00	Put	Bond Future	6,043.8200	6.0438	5,957.9800	5.9580	(1.420)	0	0	0
2013/08/16	R186 07/11/2013	8.75	Put	Bond Future	2,413.4100	2.4134	2,355.7700	2.3558	(2.388)	0	0	1,030
2013/08/16	R186 07/11/2013	9.00	Call	Bond Future	6,012.9600	6.0130	6,065.7600	6.0658	0.878	0	0	0
2013/08/16	R186 07/11/2013	8.25	Call	Bond Future	2,498.7600	2.4988	2,520.7600	2.5208	0.880	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
2013/08/16	R186	07/11/2013	6.75	Call	Bond Future	115.3700	0.1154	114.9800	0.1150	(0.338)	0	0	1,000
2013/08/16	R186	07/11/2013	8.14	Put	Bond Future	5,192.6700	5.1927	5,111.1100	5.1111	(1.571)	0	0	0
2013/08/16	R186	07/11/2013	8.50	Put	Bond Future	3,368.4800	3.3685	3,300.3200	3.3003	(2.023)	0	0	4,000
2013/08/16	R186	06/02/2014			Bond Future	8.5943	116.1357	8.5824	116.2367	(0.139)	0.0000	0.0000	100
2013/08/16	R186	06/02/2014	7.75	Call	Bond Future	2,108.4800	2.1085	2,126.1800	2.1262	0.839	0	0	0
2013/08/16	R186	06/02/2014	7.74	Put	Bond Future	9,654.9700	9.6550	9,571.4900	9.5715	(0.865)	0	0	0
2013/08/16	R186	06/02/2014	7.76	Put	Bond Future	9,519.1900	9.5192	9,436.1200	9.4361	(0.873)	0	0	0
2013/08/16	R186	06/02/2014	7.75	Put	Bond Future	9,586.9400	9.5869	9,503.6600	9.5037	(0.869)	0	0	0
2013/08/16	R186	06/02/2014	7.76	Call	Bond Future	2,133.2400	2.1332	2,151.1500	2.1512	0.840	0	0	0
2013/08/16	R186	06/02/2014	7.74	Call	Bond Future	2,083.9100	2.0839	2,101.4100	2.1014	0.840	0	0	0
2013/08/16	R186	08/05/2014			Bond Future	8.7030	117.7001	8.6906	117.8024	(0.142)	0.0000	0.0000	0
2013/08/16	R186	08/05/2014	7.09	Put	Bond Future	16,008.7300	16.0087	15,918.6500	15.9187	(0.563)	0	0	0
2013/08/16	R186	08/05/2014	7.10	Call	Bond Future	1,501.1100	1.5011	1,513.4400	1.5134	0.821	0	0	0
2013/08/16	R186	08/05/2014	7.11	Call	Bond Future	1,517.0100	1.5170	1,529.4700	1.5295	0.821	0	0	0
2013/08/16	R186	08/05/2014	7.09	Call	Bond Future	1,485.3400	1.4853	1,497.5400	1.4975	0.821	0	0	0
2013/08/16	R186	08/05/2014	7.11	Put	Bond Future	15,845.0300	15.8450	15,755.2100	15.7552	(0.567)	0	0	0
2013/08/16	R186	08/05/2014	7.10	Put	Bond Future	15,926.7600	15.9268	15,836.8100	15.8368	(0.565)	0	0	0
2013/08/16	R186	07/08/2014	8.31	Call	Bond Future	4,890.8600	4.8909	4,926.5400	4.9265	0.730	0	0	0
2013/08/16	R186	07/08/2014			Bond Future	8.8147	114.0037	8.8019	114.1074	(0.146)	0.0000	0.0000	0
2013/08/16	R186	07/08/2014	8.29	Call	Bond Future	4,825.6000	4.8256	4,860.8900	4.8609	0.731	0	0	0
2013/08/16	R186	07/08/2014	8.30	Call	Bond Future	4,858.1700	4.8582	4,893.6500	4.8937	0.730	0	0	0
2013/08/16	R186	07/08/2014	8.29	Put	Bond Future	9,180.8700	9.1809	9,112.3900	9.1124	(0.746)	0	0	0
2013/08/16	R186	07/08/2014	8.31	Put	Bond Future	9,075.8500	9.0759	9,007.7600	9.0078	(0.750)	0	0	0
2013/08/16	R186	07/08/2014	8.30	Put	Bond Future	9,128.2600	9.1283	9,059.9700	9.0600	(0.748)	0	0	0
2013/08/16	R197	07/11/2013			Bond Future	276.6568	276.6568	277.5171	277.5171	0.311	0.0000	0.0000	2,097
2013/08/16	R197	07/11/2013	279.99	Put	Bond Future	3,333.2100	3.3332	2,472.8800	2.4729	(25.811)	0	0	0
2013/08/16	R197	07/11/2013	280.00	Put	Bond Future	3,343.2100	3.3432	2,482.8800	2.4829	(25.734)	0	0	0
2013/08/16	R197	07/11/2013	280.01	Put	Bond Future	3,353.2100	3.3532	2,492.8800	2.4929	(25.657)	0	0	0
2013/08/16	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	R201	07/11/2013	4.79	Put	Bond Future	839.1300	0.8391	863.6300	0.8636	2.920	0	0	0
2013/08/16	R201	07/11/2013			Bond Future	5.4632	106.9160	5.4930	106.8836	0.546	0.0000	0.0000	0
2013/08/16	R201	07/11/2013	4.80	Put	Bond Future	830.5400	0.8305	854.9000	0.8549	2.933	0	0	0
2013/08/16	R201	07/11/2013	4.81	Put	Bond Future	821.9800	0.8220	846.2100	0.8462	2.948	0	0	0
2013/08/16	R201	07/11/2013	4.79	Call	Bond Future	102.3800	0.1024	94.4100	0.0944	(7.785)	0	0	0
2013/08/16	R201	07/11/2013	4.80	Call	Bond Future	104.7900	0.1048	96.6800	0.0967	(7.739)	0	0	0
2013/08/16	R201	07/11/2013	4.81	Call	Bond Future	107.2300	0.1072	98.9900	0.0990	(7.684)	0	0	0
2013/08/16	R201	06/02/2014	5.24	Put	Bond Future	548.5700	0.5486	566.8600	0.5669	3.334	0	0	0
2013/08/16	R201	06/02/2014			Bond Future	5.5139	103.9114	5.5528	103.8784	0.706	0.0000	0.0000	0
2013/08/16	R201	06/02/2014	5.26	Put	Bond Future	538.6200	0.5386	556.7000	0.5567	3.357	0	0	0
2013/08/16	R201	06/02/2014	5.24	Call	Bond Future	316.4900	0.3165	301.8400	0.3018	(4.629)	0	0	0
2013/08/16	R201	06/02/2014	5.25	Put	Bond Future	543.5800	0.5436	561.7700	0.5618	3.346	0	0	0
2013/08/16	R201	06/02/2014	5.25	Call	Bond Future	319.9900	0.3200	305.2400	0.3052	(4.610)	0	0	0
2013/08/16	R201	06/02/2014	5.26	Call	Bond Future	323.5200	0.3235	308.6600	0.3087	(4.593)	0	0	0
2013/08/16	R201	08/05/2014			Bond Future	5.5520	105.3111	5.6077	105.2776	1.003	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
2013/08/16	R201	08/05/2014	4.75	Call	Bond Future	93.9300	0.0939	85.8500	0.0859	(8.602)	0	0	0
2013/08/16	R201	08/05/2014	4.76	Call	Bond Future	95.3700	0.0954	87.1900	0.0872	(8.577)	0	0	0
2013/08/16	R201	08/05/2014	4.74	Call	Bond Future	92.5100	0.0925	84.5200	0.0845	(8.637)	0	0	0
2013/08/16	R201	08/05/2014	4.76	Put	Bond Future	573.3500	0.5734	598.6300	0.5986	4.409	0	0	0
2013/08/16	R201	08/05/2014	4.75	Put	Bond Future	577.9700	0.5780	603.3500	0.6034	4.391	0	0	0
2013/08/16	R201	08/05/2014	4.74	Put	Bond Future	582.6100	0.5826	608.0800	0.6081	4.372	0	0	0
2013/08/16	R201	07/08/2014	5.31	Put	Bond Future	357.3000	0.3573	375.7200	0.3757	5.155	0	0	0
2013/08/16	R201	07/08/2014			Bond Future	5.5720	102.3286	5.6662	102.2947	1.691	0.0000	0.0000	0
2013/08/16	R201	07/08/2014	5.30	Put	Bond Future	359.2800	0.3593	377.7700	0.3778	5.146	0	0	0
2013/08/16	R201	07/08/2014	5.31	Call	Bond Future	262.8800	0.2629	247.3900	0.2474	(5.892)	0	0	0
2013/08/16	R201	07/08/2014	5.29	Call	Bond Future	259.6500	0.2596	244.2900	0.2443	(5.916)	0	0	0
2013/08/16	R201	07/08/2014	5.30	Call	Bond Future	261.2600	0.2613	245.8400	0.2458	(5.902)	0	0	0
2013/08/16	R201	07/08/2014	5.29	Put	Bond Future	361.2800	0.3613	379.8300	0.3798	5.135	0	0	0
2013/08/16	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	R202	07/11/2013			Bond Future	204.1586	204.1586	204.1236	204.1236	(0.017)	0.0000	0.0000	43,251
2013/08/16	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	R202	07/11/2013	208.99	Put	Bond Future	4,831.3900	4.8314	4,866.4000	4.8664	0.725	0	0	0
2013/08/16	R202	07/11/2013	209.01	Put	Bond Future	4,851.3900	4.8514	4,886.4000	4.8864	0.722	0	0	0
2013/08/16	R202	07/11/2013	209.00	Put	Bond Future	4,841.3900	4.8414	4,876.4000	4.8764	0.723	0	0	0
2013/08/16	R203	07/11/2013	6.01	Call	Bond Future	147.9500	0.1480	139.4600	0.1395	(5.738)	0	0	0
2013/08/16	R203	07/11/2013			Bond Future	7.0253	105.3661	7.0400	105.3164	0.208	0.0000	0.0000	19,620
2013/08/16	R203	07/11/2013	5.99	Call	Bond Future	140.5300	0.1405	132.3700	0.1324	(5.807)	0	0	0
2013/08/16	R203	07/11/2013	5.71	Put	Bond Future	4,656.8400	4.6568	4,702.0100	4.7020	0.970	0	0	0
2013/08/16	R203	07/11/2013	6.00	Call	Bond Future	144.1500	0.1441	135.8300	0.1358	(5.772)	0	0	0
2013/08/16	R203	07/11/2013	571.00	Call	Bond Future	103,136.5800	103.1366	103,086.8700	103.0869	(0.048)	0	0	0
2013/08/16	R203	07/11/2013	5.99	Put	Bond Future	3,733.8600	3.7339	3,775.4100	3.7754	1.113	0	0	0
2013/08/16	R203	07/11/2013	6.01	Put	Bond Future	3,670.4400	3.6704	3,711.6600	3.7117	1.123	0	0	0
2013/08/16	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	R203	07/11/2013	5.71	Call	Bond Future	65.7400	0.0657	61.2000	0.0612	(6.906)	0	0	15
2013/08/16	R203	07/11/2013	6.00	Put	Bond Future	3,702.0500	3.7020	3,743.4400	3.7434	1.118	0	0	0
2013/08/16	R203	06/02/2014			Bond Future	7.1702	106.7488	7.1861	106.6985	0.221	0.0000	0.0000	0
2013/08/16	R203	06/02/2014	6.14	Put	Bond Future	3,749.7300	3.7497	3,787.2600	3.7873	1.001	0	0	0
2013/08/16	R203	06/02/2014	5.95	Put	Bond Future	4,275.2200	4.2752	4,315.2500	4.3152	0.936	0	0	0
2013/08/16	R203	06/02/2014	6.16	Put	Bond Future	3,696.1500	3.6962	3,733.4000	3.7334	1.008	0	0	0
2013/08/16	R203	06/02/2014	6.15	Put	Bond Future	3,722.9000	3.7229	3,760.2900	3.7603	1.004	0	0	0
2013/08/16	R203	06/02/2014	6.16	Call	Bond Future	420.5700	0.4206	407.4900	0.4075	(3.110)	0	0	0
2013/08/16	R203	06/02/2014	5.95	Call	Bond Future	302.8100	0.3028	292.5100	0.2925	(3.401)	0	0	16
2013/08/16	R203	06/02/2014	6.14	Call	Bond Future	408.0200	0.4080	395.2200	0.3952	(3.137)	0	0	0
2013/08/16	R203	06/02/2014	6.15	Call	Bond Future	414.2600	0.4143	401.3200	0.4013	(3.124)	0	0	0
2013/08/16	R203	08/05/2014	7.40	Put	Bond Future	1,567.7300	1.5677	1,588.6600	1.5887	1.335	0	0	0
2013/08/16	R203	08/05/2014	5.74	Call	Bond Future	269.6200	0.2696	261.3100	0.2613	(3.082)	0	0	0
2013/08/16	R203	08/05/2014	5.76	Call	Bond Future	277.4700	0.2775	268.9700	0.2690	(3.063)	0	0	0
2013/08/16	R203	08/05/2014			Bond Future	7.3175	104.0258	7.3348	103.9747	0.236	0.0000	0.0000	0
2013/08/16	R203	08/05/2014	5.76	Put	Bond Future	5,029.4200	5.0294	5,072.0500	5.0720	0.848	0	0	0
2013/08/16	R203	08/05/2014	5.75	Put	Bond Future	5,056.8600	5.0569	5,099.5800	5.0996	0.845	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
2013/08/16	R203	08/05/2014	5.74	Put	Bond Future	5,084.3300	5.0843	5,127.1500	5.1272	0.842	0	0	0
2013/08/16	R203	08/05/2014	7.40	Call	Bond Future	1,812.1100	1.8121	1,781.9100	1.7819	(1.667)	0	0	16
2013/08/16	R203	08/05/2014	5.75	Call	Bond Future	273.5300	0.2735	265.1200	0.2651	(3.075)	0	0	0
2013/08/16	R203	07/08/2014	7.30	Call	Bond Future	1,740.8200	1.7408	1,713.8800	1.7139	(1.548)	0	0	0
2013/08/16	R203	07/08/2014			Bond Future	7.4828	105.4348	7.5017	105.3830	0.252	0.0000	0.0000	0
2013/08/16	R203	07/08/2014	7.31	Call	Bond Future	1,753.7300	1.7537	1,726.6700	1.7267	(1.543)	0	0	0
2013/08/16	R203	07/08/2014	7.29	Put	Bond Future	2,260.4300	2.2604	2,285.4000	2.2854	1.105	0	0	0
2013/08/16	R203	07/08/2014	7.31	Put	Bond Future	2,230.8100	2.2308	2,255.5500	2.2556	1.109	0	0	0
2013/08/16	R203	07/08/2014	7.29	Call	Bond Future	1,727.9700	1.7280	1,701.1400	1.7011	(1.553)	0	0	0
2013/08/16	R203	07/08/2014	7.30	Put	Bond Future	2,245.5800	2.2456	2,270.4400	2.2704	1.107	0	0	0
2013/08/16	R204	07/11/2013			Bond Future	7.2563	106.2625	7.2761	106.1776	0.273	0.0000	0.0000	29,092
2013/08/16	R204	07/11/2013	7.00	Put	Bond Future	2,156.8200	2.1568	2,199.8400	2.1998	1.995	0	0	1,270
2013/08/16	R204	07/11/2013	6.29	Put	Bond Future	4,510.4800	4.5105	4,578.8600	4.5789	1.516	0	0	0
2013/08/16	R204	07/11/2013	6.31	Put	Bond Future	4,433.0200	4.4330	4,500.8300	4.5008	1.530	0	0	0
2013/08/16	R204	07/11/2013	6.29	Call	Bond Future	265.0500	0.2650	248.5200	0.2485	(6.237)	0	0	0
2013/08/16	R204	07/11/2013	6.30	Put	Bond Future	4,471.6800	4.4717	4,539.7800	4.5398	1.523	0	0	0
2013/08/16	R204	07/11/2013	7.00	Call	Bond Future	1,051.1200	1.0511	1,009.2300	1.0092	(3.985)	0	0	0
2013/08/16	R204	07/11/2013	6.30	Call	Bond Future	271.2700	0.2713	254.4600	0.2545	(6.197)	0	0	0
2013/08/16	R204	07/11/2013	6.31	Call	Bond Future	277.6100	0.2776	260.5100	0.2605	(6.160)	0	0	0
2013/08/16	R204	06/02/2014	6.39	Call	Bond Future	656.9800	0.6570	633.4700	0.6335	(3.578)	0	0	0
2013/08/16	R204	06/02/2014			Bond Future	7.3785	103.6271	7.3996	103.5410	0.286	0.0000	0.0000	0
2013/08/16	R204	06/02/2014	6.41	Call	Bond Future	676.0300	0.6760	652.0500	0.6520	(3.547)	0	0	0
2013/08/16	R204	06/02/2014	6.40	Call	Bond Future	666.4500	0.6664	642.7100	0.6427	(3.562)	0	0	0
2013/08/16	R204	06/02/2014	6.39	Put	Bond Future	4,792.8600	4.7929	4,855.4000	4.8554	1.305	0	0	0
2013/08/16	R204	06/02/2014	6.41	Put	Bond Future	4,726.2300	4.7262	4,788.3000	4.7883	1.313	0	0	0
2013/08/16	R204	06/02/2014	6.40	Put	Bond Future	4,759.4800	4.7595	4,821.7900	4.8218	1.309	0	0	0
2013/08/16	R204	08/05/2014			Bond Future	7.5065	105.0230	7.5290	104.9357	0.300	0.0000	0.0000	0
2013/08/16	R204	08/05/2014	6.05	Call	Bond Future	602.9800	0.6030	583.9800	0.5840	(3.151)	0	0	0
2013/08/16	R204	08/05/2014	6.06	Call	Bond Future	610.0500	0.6101	590.8900	0.5909	(3.141)	0	0	0
2013/08/16	R204	08/05/2014	6.04	Call	Bond Future	595.9700	0.5960	577.1300	0.5771	(3.161)	0	0	0
2013/08/16	R204	08/05/2014	6.05	Put	Bond Future	6,452.3100	6.4523	6,520.6200	6.5206	1.059	0	0	0
2013/08/16	R204	08/05/2014	6.04	Put	Bond Future	6,486.8500	6.4868	6,555.3200	6.5553	1.056	0	0	0
2013/08/16	R204	08/05/2014	6.06	Put	Bond Future	6,417.8400	6.4178	6,485.9900	6.4860	1.062	0	0	0
2013/08/16	R204	07/08/2014			Bond Future	7.6455	102.4145	7.6696	102.3260	0.315	0.0000	0.0000	0
2013/08/16	R204	07/08/2014	7.44	Put	Bond Future	3,226.2300	3.2262	3,269.3200	3.2693	1.336	0	0	0
2013/08/16	R204	07/08/2014	7.46	Put	Bond Future	3,186.7200	3.1867	3,229.4300	3.2294	1.340	0	0	0
2013/08/16	R204	07/08/2014	7.45	Put	Bond Future	3,206.4300	3.2064	3,249.3400	3.2493	1.338	0	0	0
2013/08/16	R204	07/08/2014	7.46	Call	Bond Future	2,501.4800	2.5015	2,455.6900	2.4557	(1.831)	0	0	0
2013/08/16	R204	07/08/2014	7.44	Call	Bond Future	2,466.7800	2.4668	2,421.3700	2.4214	(1.841)	0	0	0
2013/08/16	R204	07/08/2014	7.45	Call	Bond Future	2,484.0900	2.4841	2,438.5000	2.4385	(1.835)	0	0	0
2013/08/16	R206	07/11/2013	4.31	Put	Bond Future	263.8900	0.2639	268.4800	0.2685	1.739	0	0	0
2013/08/16	R206	07/11/2013			Bond Future	5.7114	102.7213	5.7423	102.7158	0.541	0.0000	0.0000	0
2013/08/16	R206	07/11/2013	4.30	Put	Bond Future	265.4600	0.2655	270.0600	0.2701	1.733	0	0	0
2013/08/16	R206	07/11/2013	4.31	Call	Bond Future	13.3700	0.0134	12.4500	0.0125	(6.881)	0	0	0
2013/08/16	R206	07/11/2013	4.29	Call	Bond Future	12.9300	0.0129	12.0300	0.0120	(6.961)	0	0	0
2013/08/16	R206	07/11/2013	4.30	Call	Bond Future	13.1500	0.0131	12.2400	0.0122	(6.920)	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
2013/08/16	R206	07/11/2013	4.29	Put	Bond Future	267.0400	0.2670	271.6500	0.2716	1.726	0	0	0
2013/08/16	R207	07/11/2013	6.70	Call	Bond Future	422.0800	0.4221	403.1000	0.4031	(4.497)	0	0	0
2013/08/16	R207	07/11/2013			Bond Future	7.5936	100.6801	7.6080	100.6106	0.190	0.0000	0.0000	27,380
2013/08/16	R207	07/11/2013	6.71	Call	Bond Future	430.7600	0.4308	411.5000	0.4115	(4.471)	0	0	0
2013/08/16	R207	07/11/2013	6.69	Put	Bond Future	4,878.8000	4.8788	4,929.5400	4.9295	1.040	0	0	0
2013/08/16	R207	07/11/2013	6.71	Put	Bond Future	4,794.5400	4.7945	4,844.7400	4.8447	1.047	0	0	0
2013/08/16	R207	07/11/2013	6.69	Call	Bond Future	413.5400	0.4135	394.8200	0.3948	(4.527)	0	0	0
2013/08/16	R207	07/11/2013	6.70	Put	Bond Future	4,836.5800	4.8366	4,887.0600	4.8871	1.044	0	0	0
2013/08/16	R207	06/02/2014			Bond Future	7.7131	98.3622	7.7284	98.2918	0.197	0.0000	0.0000	0
2013/08/16	R207	06/02/2014	6.65	Call	Bond Future	772.9700	0.7730	752.1700	0.7522	(2.691)	0	0	0
2013/08/16	R207	06/02/2014	6.64	Put	Bond Future	5,882.4900	5.8825	5,932.2700	5.9323	0.846	0	0	0
2013/08/16	R207	06/02/2014	6.66	Put	Bond Future	5,804.2200	5.8042	5,853.6200	5.8536	0.851	0	0	0
2013/08/16	R207	06/02/2014	6.65	Put	Bond Future	5,843.2900	5.8433	5,892.8800	5.8929	0.849	0	0	0
2013/08/16	R207	06/02/2014	6.66	Call	Bond Future	783.0600	0.7831	762.0700	0.7621	(2.681)	0	0	0
2013/08/16	R207	06/02/2014	6.64	Call	Bond Future	762.9700	0.7630	742.3600	0.7424	(2.701)	0	0	0
2013/08/16	R207	08/05/2014	6.19	Put	Bond Future	8,404.9500	8.4050	8,459.8000	8.4598	0.653	0	0	0
2013/08/16	R207	08/05/2014	6.21	Put	Bond Future	8,323.4400	8.3234	8,378.0300	8.3780	0.656	0	0	0
2013/08/16	R207	08/05/2014			Bond Future	7.8398	99.6872	7.8559	99.6158	0.205	0.0000	0.0000	0
2013/08/16	R207	08/05/2014	6.20	Put	Bond Future	8,364.1500	8.3641	8,418.8800	8.4189	0.654	0	0	0
2013/08/16	R207	08/05/2014	6.20	Call	Bond Future	741.9200	0.7419	725.1800	0.7252	(2.256)	0	0	0
2013/08/16	R207	08/05/2014	6.21	Call	Bond Future	749.8500	0.7498	732.9700	0.7330	(2.251)	0	0	0
2013/08/16	R207	08/05/2014	6.19	Call	Bond Future	734.0600	0.7341	717.4400	0.7174	(2.264)	0	0	0
2013/08/16	R207	07/08/2014	7.69	Call	Bond Future	2,989.3400	2.9893	2,950.9300	2.9509	(1.285)	0	0	0
2013/08/16	R207	07/08/2014	7.70	Put	Bond Future	4,189.2000	4.1892	4,223.0700	4.2231	0.809	0	0	0
2013/08/16	R207	07/08/2014			Bond Future	7.9756	97.3973	7.9927	97.3249	0.214	0.0000	0.0000	0
2013/08/16	R207	07/08/2014	7.70	Call	Bond Future	3,008.6000	3.0086	2,970.0500	2.9700	(1.281)	0	0	0
2013/08/16	R207	07/08/2014	7.71	Call	Bond Future	3,027.9400	3.0279	2,989.2500	2.9893	(1.278)	0	0	0
2013/08/16	R207	07/08/2014	7.69	Put	Bond Future	4,213.1000	4.2131	4,247.1100	4.2471	0.807	0	0	0
2013/08/16	R207	07/08/2014	7.71	Put	Bond Future	4,165.4000	4.1654	4,199.1300	4.1991	0.810	0	0	0
2013/08/16	R208	07/11/2013			Bond Future	7.7485	95.2516	7.7681	95.1466	0.253	0.0000	0.0000	14,428
2013/08/16	R208	07/11/2013	6.79	Put	Bond Future	5,655.3900	5.6554	5,739.0200	5.7390	1.479	0	0	0
2013/08/16	R208	07/11/2013	6.81	Put	Bond Future	5,557.0500	5.5571	5,639.9500	5.6400	1.492	0	0	0
2013/08/16	R208	07/11/2013	6.80	Put	Bond Future	5,606.1300	5.6061	5,689.3900	5.6894	1.485	0	0	0
2013/08/16	R208	07/11/2013	6.81	Call	Bond Future	365.0000	0.3650	342.9600	0.3430	(6.038)	0	0	0
2013/08/16	R208	07/11/2013	7.50	Put	Bond Future	2,691.4900	2.6915	2,743.6200	2.7436	1.937	0	0	1,520
2013/08/16	R208	07/11/2013	6.79	Call	Bond Future	348.9300	0.3489	327.6200	0.3276	(6.107)	0	0	0
2013/08/16	R208	07/11/2013	7.50	Call	Bond Future	1,349.7700	1.3498	1,296.9600	1.2970	(3.913)	0	0	0
2013/08/16	R208	07/11/2013	6.80	Call	Bond Future	356.9000	0.3569	335.2200	0.3352	(6.075)	0	0	0
2013/08/16	R208	06/02/2014	6.74	Put	Bond Future	6,757.5300	6.7575	6,837.4400	6.8374	1.183	0	0	0
2013/08/16	R208	06/02/2014			Bond Future	7.8596	96.5016	7.8801	96.3952	0.261	0.0000	0.0000	0
2013/08/16	R208	06/02/2014	6.76	Put	Bond Future	6,666.7200	6.6667	6,746.0800	6.7461	1.190	0	0	0
2013/08/16	R208	06/02/2014	6.75	Put	Bond Future	6,711.8600	6.7119	6,791.5000	6.7915	1.187	0	0	0
2013/08/16	R208	06/02/2014	6.74	Call	Bond Future	729.2000	0.7292	702.7500	0.7028	(3.627)	0	0	0
2013/08/16	R208	06/02/2014	6.75	Call	Bond Future	739.4400	0.7394	712.7200	0.7127	(3.614)	0	0	0
2013/08/16	R208	06/02/2014	6.76	Call	Bond Future	750.1700	0.7502	723.1700	0.7232	(3.599)	0	0	0
2013/08/16	R208	08/05/2014	6.31	Call	Bond Future	581.1000	0.5811	561.8000	0.5618	(3.321)	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
2013/08/16	R208	08/05/2014			Bond Future	7.9716	94.4050	7.9931	94.2971	0.270	0.0000	0.0000	0
2013/08/16	R208	08/05/2014	6.29	Call	Bond Future	566.5800	0.5666	547.6500	0.5477	(3.341)	0	0	0
2013/08/16	R208	08/05/2014	6.31	Put	Bond Future	9,385.7800	9.3858	9,474.3500	9.4743	0.944	0	0	0
2013/08/16	R208	08/05/2014	6.30	Put	Bond Future	9,434.4700	9.4345	9,523.2300	9.5232	0.941	0	0	0
2013/08/16	R208	08/05/2014	6.29	Put	Bond Future	9,483.2600	9.4833	9,572.2000	9.5722	0.938	0	0	0
2013/08/16	R208	08/05/2014	6.30	Call	Bond Future	573.8000	0.5738	554.6900	0.5547	(3.330)	0	0	0
2013/08/16	R208	07/08/2014			Bond Future	8.0897	95.6836	8.1122	95.5743	0.279	0.0000	0.0000	0
2013/08/16	R208	07/08/2014	7.80	Call	Bond Future	3,070.5900	3.0706	3,015.4900	3.0155	(1.794)	0	0	0
2013/08/16	R208	07/08/2014	7.79	Put	Bond Future	4,514.8900	4.5149	4,569.3400	4.5693	1.206	0	0	0
2013/08/16	R208	07/08/2014	7.81	Put	Bond Future	4,459.2200	4.4592	4,513.2100	4.5132	1.211	0	0	0
2013/08/16	R208	07/08/2014	7.80	Put	Bond Future	4,486.9900	4.4870	4,541.2100	4.5412	1.208	0	0	0
2013/08/16	R208	07/08/2014	7.81	Call	Bond Future	3,092.1500	3.0921	3,036.8200	3.0368	(1.789)	0	0	0
2013/08/16	R208	07/08/2014	7.79	Call	Bond Future	3,049.1200	3.0491	2,994.2500	2.9943	(1.800)	0	0	0
2013/08/16	R209	07/11/2013	8.80	Put	Bond Future	5,883.1900	5.8832	5,609.5400	5.6095	(4.651)	0	0	0
2013/08/16	R209	07/11/2013	9.50	Put	Bond Future	2,751.3500	2.7513	2,570.9100	2.5709	(6.558)	0	0	980
2013/08/16	R209	07/11/2013			Bond Future	9.4036	71.4774	9.3511	71.8510	(0.559)	0.0000	0.0000	18,862
2013/08/16	R209	07/11/2013	8.80	Call	Bond Future	1,395.1200	1.3951	1,495.1200	1.4951	7.168	0	0	0
2013/08/16	R209	07/11/2013	9.25	Call	Bond Future	2,576.3000	2.5763	2,735.2000	2.7352	6.168	0	0	0
2013/08/16	R209	07/11/2013	8.81	Call	Bond Future	1,416.5200	1.4165	1,517.7300	1.5177	7.145	0	0	0
2013/08/16	R209	07/11/2013	8.65	Call	Bond Future	1,100.0100	1.1000	1,182.6800	1.1827	7.515	0	0	0
2013/08/16	R209	07/11/2013	8.79	Call	Bond Future	1,373.9500	1.3740	1,472.7500	1.4728	7.191	0	0	0
2013/08/16	R209	07/11/2013	9.40	Call	Bond Future	3,072.3000	3.0723	3,251.8400	3.2518	5.844	0	0	0
2013/08/16	R209	07/11/2013	9.70	Put	Bond Future	2,148.7600	2.1488	1,994.9400	1.9949	(7.159)	0	0	1,520
2013/08/16	R209	07/11/2013	9.25	Put	Bond Future	3,677.8000	3.6778	3,463.0500	3.4631	(5.839)	0	0	1,000
2013/08/16	R209	07/11/2013	8.79	Put	Bond Future	5,940.1000	5.9401	5,665.2500	5.6652	(4.627)	0	0	0
2013/08/16	R209	07/11/2013	9.40	Put	Bond Future	3,098.0800	3.0981	2,903.9700	2.9040	(6.265)	0	0	5,000
2013/08/16	R209	07/11/2013	9.50	Call	Bond Future	3,428.6000	3.4286	3,621.8100	3.6218	5.635	0	0	0
2013/08/16	R209	07/11/2013	9.70	Call	Bond Future	4,199.1300	4.1991	4,418.9600	4.4190	5.235	0	0	0
2013/08/16	R209	07/11/2013	8.65	Put	Bond Future	6,772.6600	6.7727	6,481.6800	6.4817	(4.296)	0	0	4,700
2013/08/16	R209	07/11/2013	8.81	Put	Bond Future	5,826.6300	5.8266	5,554.1900	5.5542	(4.676)	0	0	0
2013/08/16	R209	06/02/2014	8.56	Call	Bond Future	1,825.2200	1.8252	1,926.5400	1.9265	5.551	0	0	0
2013/08/16	R209	06/02/2014			Bond Future	9.5067	72.4154	9.4525	72.7940	(0.570)	0.0000	0.0000	0
2013/08/16	R209	06/02/2014	8.54	Call	Bond Future	1,785.0700	1.7851	1,884.6600	1.8847	5.579	0	0	0
2013/08/16	R209	06/02/2014	8.55	Call	Bond Future	1,805.0700	1.8051	1,905.5300	1.9055	5.565	0	0	0
2013/08/16	R209	06/02/2014	8.54	Put	Bond Future	9,055.5900	9.0556	8,776.6500	8.7766	(3.080)	0	0	0
2013/08/16	R209	06/02/2014	8.56	Put	Bond Future	8,933.6200	8.9336	8,656.4100	8.6564	(3.103)	0	0	0
2013/08/16	R209	06/02/2014	8.55	Put	Bond Future	8,994.4600	8.9945	8,716.3900	8.7164	(3.092)	0	0	0
2013/08/16	R209	08/05/2014			Bond Future	9.6092	70.2460	9.5534	70.6296	(0.581)	0.0000	0.0000	0
2013/08/16	R209	08/05/2014	7.85	Call	Bond Future	1,214.4700	1.2145	1,280.9500	1.2809	5.474	0	0	0
2013/08/16	R209	08/05/2014	7.86	Call	Bond Future	1,227.3400	1.2273	1,294.4000	1.2944	5.464	0	0	0
2013/08/16	R209	08/05/2014	7.85	Put	Bond Future	15,089.8700	15.0899	14,772.7100	14.7727	(2.102)	0	0	0
2013/08/16	R209	08/05/2014	7.84	Call	Bond Future	1,201.7000	1.2017	1,267.6000	1.2676	5.484	0	0	0
2013/08/16	R209	08/05/2014	7.84	Put	Bond Future	15,167.7600	15.1678	14,850.0200	14.8500	(2.095)	0	0	0
2013/08/16	R209	08/05/2014	7.86	Put	Bond Future	15,012.2200	15.0122	14,695.6400	14.6956	(2.109)	0	0	0
2013/08/16	R209	07/08/2014	9.04	Put	Bond Future	8,958.7800	8.9588	8,727.7900	8.7278	(2.578)	0	0	0
2013/08/16	R209	07/08/2014			Bond Future	9.7136	71.1974	9.6560	71.5863	(0.593)	0.0000	0.0000	0
2013/08/16	R209	07/08/2014	9.06	Put	Bond Future	8,863.0400	8.8630	8,633.4400	8.6334	(2.591)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/16	R209	07/08/2014	9.05	Put	Bond Future	8,910.8100		8.9108	8,680.5100	8.6805	(2.585)	0	0	0
2013/08/16	R209	07/08/2014	9.05	Call	Bond Future	4,213.5600		4.2136	4,372.1000	4.3721	3.763	0	0	0
2013/08/16	R209	07/08/2014	9.06	Call	Bond Future	4,240.2500		4.2402	4,399.4900	4.3995	3.755	0	0	0
2013/08/16	R209	07/08/2014	9.04	Call	Bond Future	4,186.9500		4.1869	4,344.8000	4.3448	3.770	0	0	0
2013/08/16	R210	07/11/2013	159.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	R210	07/11/2013			Bond Future	154.0673		154.0673	154.6054	154.6054	0.349	0.0000	0.0000	1,237
2013/08/16	R210	07/11/2013	160.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	R210	07/11/2013	160.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	R210	07/11/2013	159.99	Put	Bond Future	5,922.6600		5.9227	5,384.6100	5.3846	(9.085)	0	0	0
2013/08/16	R210	07/11/2013	160.01	Put	Bond Future	5,942.6600		5.9427	5,404.6100	5.4046	(9.054)	0	0	0
2013/08/16	R210	07/11/2013	160.00	Put	Bond Future	5,932.6600		5.9327	5,394.6100	5.3946	(9.069)	0	0	0
2013/08/16	R211	07/11/2013			Bond Future	129.5177		129.5177	129.4874	129.4874	(0.023)	0.0000	0.0000	522
2013/08/16	R211	07/11/2013	130.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	R211	07/11/2013	129.99	Put	Bond Future	472.2500		0.4723	502.6200	0.5026	6.431	0	0	0
2013/08/16	R211	07/11/2013	130.01	Put	Bond Future	492.2500		0.4923	522.6200	0.5226	6.170	0	0	0
2013/08/16	R211	07/11/2013	130.00	Put	Bond Future	482.2500		0.4823	512.6200	0.5126	6.298	0	0	0
2013/08/16	R211	07/11/2013	130.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	R211	07/11/2013	129.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	R212	07/11/2013	132.99	Put	Bond Future	2,552.8300		2.5528	2,182.6300	2.1826	(14.502)	0	0	0
2013/08/16	R212	07/11/2013			Bond Future	130.4372		130.4372	130.8074	130.8074	0.284	0.0000	0.0000	21,791
2013/08/16	R212	07/11/2013	133.01	Put	Bond Future	2,572.8300		2.5728	2,202.6300	2.2026	(14.389)	0	0	0
2013/08/16	R212	07/11/2013	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	R212	07/11/2013	133.00	Put	Bond Future	2,562.8300		2.5628	2,192.6300	2.1926	(14.445)	0	0	0
2013/08/16	R212	07/11/2013	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	R212	07/11/2013	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	R213	07/11/2013	8.60	Call	Bond Future	1,429.3300		1.4293	1,440.2600	1.4403	0.765	0	0	0
2013/08/16	R213	07/11/2013			Bond Future	9.1729		82.7249	9.1610	82.8133	(0.130)	0.0000	0.0000	11,566
2013/08/16	R213	07/11/2013	8.61	Call	Bond Future	1,451.8100		1.4518	1,462.9600	1.4630	0.768	0	0	0
2013/08/16	R213	07/11/2013	8.59	Put	Bond Future	5,886.8200		5.8868	5,809.1600	5.8092	(1.319)	0	0	0
2013/08/16	R213	07/11/2013	8.61	Put	Bond Future	5,771.9400		5.7719	5,694.7300	5.6947	(1.338)	0	0	0
2013/08/16	R213	07/11/2013	8.60	Put	Bond Future	5,829.2000		5.8292	5,751.7700	5.7518	(1.328)	0	0	0
2013/08/16	R213	07/11/2013	8.59	Call	Bond Future	1,407.0900		1.4071	1,417.7900	1.4178	0.760	0	0	0
2013/08/16	R213	06/02/2014			Bond Future	9.2826		83.8105	9.2702	83.9000	(0.133)	0.0000	0.0000	0
2013/08/16	R213	06/02/2014	8.29	Put	Bond Future	9,544.8800		9.5449	9,469.6400	9.4696	(0.788)	0	0	0
2013/08/16	R213	06/02/2014	8.31	Put	Bond Future	9,420.7900		9.4208	9,345.8700	9.3459	(0.795)	0	0	0
2013/08/16	R213	06/02/2014	8.29	Call	Bond Future	1,854.6300		1.8546	1,868.9000	1.8689	0.769	0	0	0
2013/08/16	R213	06/02/2014	8.30	Put	Bond Future	9,482.7100		9.4827	9,407.6200	9.4076	(0.792)	0	0	0
2013/08/16	R213	06/02/2014	8.30	Call	Bond Future	1,875.1400		1.8751	1,889.5600	1.8896	0.769	0	0	0
2013/08/16	R213	06/02/2014	8.31	Call	Bond Future	1,895.7900		1.8958	1,910.3800	1.9104	0.770	0	0	0
2013/08/16	R213	08/05/2014	7.65	Put	Bond Future	15,211.8500		15.2118	15,131.7200	15.1317	(0.527)	0	0	0
2013/08/16	R213	08/05/2014			Bond Future	9.3876		81.4012	9.3749	81.4918	(0.135)	0.0000	0.0000	0
2013/08/16	R213	08/05/2014	7.64	Put	Bond Future	15,288.2000		15.2882	15,207.9600	15.2080	(0.525)	0	0	0
2013/08/16	R213	08/05/2014	7.66	Put	Bond Future	15,135.7100		15.1357	15,055.6900	15.0557	(0.529)	0	0	0
2013/08/16	R213	08/05/2014	7.65	Call	Bond Future	1,310.6000		1.3106	1,321.0800	1.3211	0.800	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
2013/08/16	R213	08/05/2014	7.64	Call	Bond Future	1,297.2500	1.2972	1,307.6200	1.3076	0.799	0	0	0
2013/08/16	R213	08/05/2014	7.66	Call	Bond Future	1,324.0400	1.3240	1,334.6300	1.3346	0.800	0	0	0
2013/08/16	R213	07/08/2014	8.86	Call	Bond Future	4,432.5100	4.4325	4,462.9300	4.4629	0.686	0	0	0
2013/08/16	R213	07/08/2014			Bond Future	9.4963	82.5038	9.4832	82.5956	(0.138)	0.0000	0.0000	0
2013/08/16	R213	07/08/2014	8.84	Call	Bond Future	4,377.4100	4.3774	4,407.5200	4.4075	0.688	0	0	0
2013/08/16	R213	07/08/2014	8.85	Call	Bond Future	4,404.9100	4.4049	4,435.1800	4.4352	0.687	0	0	0
2013/08/16	R213	07/08/2014	8.84	Put	Bond Future	9,163.0500	9.1630	9,101.3500	9.1013	(0.673)	0	0	0
2013/08/16	R213	07/08/2014	8.86	Put	Bond Future	9,066.2200	9.0662	9,004.8300	9.0048	(0.677)	0	0	0
2013/08/16	R213	07/08/2014	8.85	Put	Bond Future	9,114.5400	9.1145	9,053.0000	9.0530	(0.675)	0	0	0
2013/08/16	R214	07/11/2013	7.80	Call	Bond Future	135.6000	0.1356	150.5600	0.1506	11.032	0	0	0
2013/08/16	R214	07/11/2013			Bond Future	9.5812	71.6328	9.5229	72.0533	(0.608)	0.0000	0.0000	577
2013/08/16	R214	07/11/2013	7.81	Call	Bond Future	139.1000	0.1391	154.4200	0.1544	11.014	0	0	0
2013/08/16	R214	07/11/2013	7.79	Call	Bond Future	132.1700	0.1322	146.7800	0.1468	11.054	0	0	0
2013/08/16	R214	07/11/2013	7.81	Put	Bond Future	15,100.4600	15.1005	14,695.2300	14.6952	(2.684)	0	0	0
2013/08/16	R214	07/11/2013	7.80	Put	Bond Future	15,195.9100	15.1959	14,790.3200	14.7903	(2.669)	0	0	0
2013/08/16	R214	07/11/2013	7.79	Put	Bond Future	15,291.6300	15.2916	14,885.6900	14.8857	(2.655)	0	0	0
2013/08/16	R214	06/02/2014			Bond Future	9.6888	72.5728	9.6286	72.9989	(0.621)	0.0000	0.0000	0
2013/08/16	R214	06/02/2014	8.99	Put	Bond Future	7,895.8700	7.8959	7,614.5200	7.6145	(3.563)	0	0	0
2013/08/16	R214	06/02/2014	9.01	Put	Bond Future	7,787.1300	7.7871	7,507.7900	7.5078	(3.587)	0	0	0
2013/08/16	R214	06/02/2014	8.99	Call	Bond Future	2,660.1200	2.6601	2,804.8100	2.8048	5.439	0	0	0
2013/08/16	R214	06/02/2014	9.00	Put	Bond Future	7,841.3600	7.8414	7,561.0100	7.5610	(3.575)	0	0	0
2013/08/16	R214	06/02/2014	9.00	Call	Bond Future	2,685.1700	2.6852	2,830.8600	2.8309	5.426	0	0	0
2013/08/16	R214	06/02/2014	9.01	Call	Bond Future	2,710.3500	2.7104	2,857.0500	2.8570	5.413	0	0	0
2013/08/16	R248	07/11/2013			Bond Future	9.6286	92.9773	9.5651	93.5643	(0.660)	0.0000	0.0000	780
2013/08/16	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	R248	07/11/2013	7.86	Put	Bond Future	19,285.4400	19.2854	18,698.4800	18.6985	(3.044)	0	0	0
2013/08/16	R248	07/11/2013	7.85	Put	Bond Future	19,414.5100	19.4145	18,827.5500	18.8276	(3.023)	0	0	0
2013/08/16	R248	07/11/2013	7.84	Put	Bond Future	19,543.8400	19.5438	18,956.8800	18.9569	(3.003)	0	0	0
2013/08/16	R248	06/02/2014	9.11	Put	Bond Future	5,996.9400	5.9969	5,402.1900	5.4022	(9.918)	0	0	0
2013/08/16	R248	06/02/2014			Bond Future	9.7391	94.1974	9.6734	94.7922	(0.675)	0.0000	0.0000	0
2013/08/16	R248	06/02/2014	9.10	Put	Bond Future	6,098.0200	6.0980	5,503.2700	5.5033	(9.753)	0	0	0
2013/08/16	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/16	R248	06/02/2014	9.09	Put	Bond Future	6,199.2900	6.1993	5,604.5400	5.6045	(9.594)	0	0	0

**Total**

**334590**