



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 01/10/2013 to 01/10/2013

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
2013/10/01	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	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
2013/10/01	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	2025	07/11/2013			Bond Future	109.8240	109.8240	109.6062	109.6062	(0.198)	0.0000	0.0000	0
2013/10/01	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	2025	07/11/2013	110.99	Put	Bond Future	1,165.9600	1.1660	1,383.8300	1.3838	18.686	0	0	0
2013/10/01	2025	07/11/2013	111.01	Put	Bond Future	1,185.9600	1.1860	1,403.8300	1.4038	18.371	0	0	0
2013/10/01	2025	07/11/2013	111.00	Put	Bond Future	1,175.9600	1.1760	1,393.8300	1.3938	18.527	0	0	0
2013/10/01	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	2037	07/11/2013			Bond Future	8.8887	98.5870	8.9738	97.7869	0.958	0.0000	0.0000	1,650
2013/10/01	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	2037	07/11/2013	9.43	Call	Bond Future	4,909.9300	4.9099	4,109.8500	4.1099	(16.295)	0	0	0
2013/10/01	2037	07/11/2013	9.41	Call	Bond Future	4,735.7900	4.7358	3,935.7100	3.9357	(16.894)	0	0	0
2013/10/01	2037	07/11/2013	9.42	Call	Bond Future	4,822.9300	4.8229	4,022.8500	4.0229	(16.589)	0	0	0
2013/10/01	2037	06/02/2014			Bond Future	8.9791	95.6264	9.0669	94.8158	0.978	0.0000	0.0000	0
2013/10/01	2037	06/02/2014	9.38	Call	Bond Future	3,612.8000	3.6128	2,802.2700	2.8023	(22.435)	0	0	0
2013/10/01	2037	06/02/2014	9.39	Call	Bond Future	3,700.0900	3.7001	2,889.5600	2.8896	(21.906)	0	0	0
2013/10/01	2037	06/02/2014	9.37	Call	Bond Future	3,525.3700	3.5254	2,714.8400	2.7148	(22.991)	0	0	0
2013/10/01	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	2037	08/05/2014			Bond Future	9.0701	96.9240	9.1607	96.1022	0.998	0.0000	0.0000	0
2013/10/01	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	2037	08/05/2014	9.38	Call	Bond Future	2,765.4600	2.7655	1,943.7400	1.9437	(29.714)	0	0	0
2013/10/01	2037	08/05/2014	9.39	Call	Bond Future	2,852.5200	2.8525	2,030.8000	2.0308	(28.807)	0	0	0
2013/10/01	2037	08/05/2014	9.37	Call	Bond Future	2,678.2600	2.6783	1,856.5400	1.8565	(30.681)	0	0	0
2013/10/01	2038	07/11/2013			Bond Future	106.1668	106.1668	105.5831	105.5831	(0.550)	0.0000	0.0000	18
2013/10/01	2038	07/11/2013	109.99	Put	Bond Future	3,823.1700	3.8232	4,406.9400	4.4069	15.269	0	0	0
2013/10/01	2038	07/11/2013	110.00	Put	Bond Future	3,833.1700	3.8332	4,416.9400	4.4169	15.229	0	0	0
2013/10/01	2038	07/11/2013	110.01	Put	Bond Future	3,843.1700	3.8432	4,426.9400	4.4269	15.190	0	0	0
2013/10/01	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	2050	07/11/2013	109.99	Call	Bond Future	158.7800	0.1588	164.0800	0.1641	3.338	0	0	0
2013/10/01	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	2050	07/11/2013			Bond Future	110.1488	110.1488	110.1541	110.1541	0.005	0.0000	0.0000	122
2013/10/01	2050	07/11/2013	110.00	Call	Bond Future	148.7800	0.1488	154.0800	0.1541	3.562	0	0	0
2013/10/01	2050	07/11/2013	110.01	Call	Bond Future	138.7800	0.1388	144.0800	0.1441	3.819	0	0	0
2013/10/01	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	5701	15/09/2015			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
2013/10/01	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	AL37	07/11/2013			Index Future	410.8490	410.8490	409.8570	409.8570	(0.241)	0.0000	0.0000	0
2013/10/01	AL37	06/02/2014			Index Future	416.2510	416.2510	415.2460	415.2460	(0.241)	0.0000	0.0000	0
2013/10/01	AL7T	07/11/2013			Index Future	488.3370	488.3370	485.8330	485.8330	(0.513)	0.0000	0.0000	1
2013/10/01	AL7T	06/02/2014			Index Future	494.7570	494.7570	492.2210	492.2210	(0.513)	0.0000	0.0000	0
2013/10/01	ALBI	07/11/2013			Index Future	438.4760	438.4760	436.4880	436.4880	(0.453)	0.0000	0.0000	766
2013/10/01	ALBI	06/02/2014			Index Future	444.2400	444.2400	442.2270	442.2270	(0.453)	0.0000	0.0000	73
2013/10/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	C207	15/01/2020			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
2013/10/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/10/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/01	EL28	07/11/2013			Bond Future	110.5051	110.5051	110.5104	110.5104	0.005	0.0000	0.0000	0
2013/10/01	EL28	07/11/2013	110.00	Call	Bond Future	505.1100	0.5051	510.4400	0.5104	1.055	0	0	0
2013/10/01	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	EL28	07/11/2013	110.01	Call	Bond Future	495.1100	0.4951	500.4400	0.5004	1.077	0	0	0
2013/10/01	EL28	07/11/2013	109.99	Call	Bond Future	515.1100	0.5151	520.4400	0.5204	1.035	0	0	0
2013/10/01	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	ES33	07/11/2013			Bond Future	9.3472	84.6474	9.4423	83.9110	1.018	0.0000	0.0000	6,292
2013/10/01	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	ES33	07/11/2013	8.51	Put	Bond Future	6,940.3800	6.9404	7,676.8200	7.6768	10.611	0	0	0
2013/10/01	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	ES33	07/11/2013	8.49	Put	Bond Future	7,116.8100	7.1168	7,853.2500	7.8533	10.348	0	0	0
2013/10/01	ES33	07/11/2013	8.50	Put	Bond Future	7,028.5300	7.0285	7,764.9700	7.7650	10.478	0	0	0
2013/10/01	ES33	06/02/2014	9.54	Put	Bond Future	0.0000	0.0000	122.0000	0.1220	100.000	0	0	0
2013/10/01	ES33	06/02/2014			Bond Future	9.4579	85.7603	9.5562	85.0142	1.039	0.0000	0.0000	0
2013/10/01	ES33	06/02/2014	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	ES33	06/02/2014	9.54	Call	Bond Future	624.1100	0.6241	0.0000	0.0000	(100.000)	0	0	0
2013/10/01	ES33	06/02/2014	9.55	Put	Bond Future	0.0000	0.0000	46.4700	0.0465	100.000	0	0	0
2013/10/01	ES33	06/02/2014	9.55	Call	Bond Future	699.6400	0.6996	0.0000	0.0000	(100.000)	0	0	0
2013/10/01	ES33	06/02/2014	9.56	Call	Bond Future	775.0600	0.7751	28.9500	0.0290	(96.265)	0	0	0
2013/10/01	GOVI	07/11/2013			GOVI	437.7070	437.7070	435.8360	435.8360	(0.427)	0.0000	0.0000	126

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
2013/10/01	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	GOVI	07/11/2013	445.99	Put	GOVI	82,830.0000	8.2830	101,540.0000	10.1540	22.588	0	0	0
2013/10/01	GOVI	07/11/2013	446.01	Put	GOVI	83,030.0000	8.3030	101,740.0000	10.1740	22.534	0	0	0
2013/10/01	GOVI	07/11/2013	446.00	Put	GOVI	82,930.0000	8.2930	101,640.0000	10.1640	22.561	0	0	0
2013/10/01	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	GOVI	06/02/2014	439.99	Call	GOVI	34,720.0000	3.4720	15,760.0000	1.5760	(54.608)	0	0	0
2013/10/01	GOVI	06/02/2014			GOVI	443.4620	443.4620	441.5660	441.5660	(0.428)	0.0000	0.0000	269
2013/10/01	GOVI	06/02/2014	440.00	Call	GOVI	34,620.0000	3.4620	15,660.0000	1.5660	(54.766)	0	0	0
2013/10/01	GOVI	06/02/2014	440.01	Call	GOVI	34,520.0000	3.4520	15,560.0000	1.5560	(54.925)	0	0	0
2013/10/01	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	GOVI	08/05/2014	442.00	Call	GOVI	74,760.0000	7.4760	55,540.0000	5.5540	(25.709)	0	0	0
2013/10/01	GOVI	08/05/2014			GOVI	449.4760	449.4760	447.5540	447.5540	(0.428)	0.0000	0.0000	0
2013/10/01	GOVI	08/05/2014	442.01	Call	GOVI	74,660.0000	7.4660	55,440.0000	5.5440	(25.743)	0	0	0
2013/10/01	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	GOVI	08/05/2014	441.99	Call	GOVI	74,860.0000	7.4860	55,640.0000	5.5640	(25.675)	0	0	0
2013/10/01	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/10/01	IGOV	07/11/2013			Index Future	196.4000	196.4000	196.0540	196.0540	(0.176)	0.0000	0.0000	1,151
2013/10/01	IGOV	06/02/2014			Index Future	199.0060	199.0060	198.6560	198.6560	(0.176)	0.0000	0.0000	174
2013/10/01	ILBI	07/11/2013			Index Future	533.0050	533.0050	533.0050	533.0050	0.000	0.0000	0.0000	0
2013/10/01	ILBI	06/02/2014			Index Future	540.2170	540.2170	540.2170	540.2170	0.000	0.0000	0.0000	186
2013/10/01	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/10/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/10/01	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/10/01	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/10/01	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/10/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/10/01	JBAF	16/10/2013			Jibar Tradeable Future	5.1500	94.8500	5.1600	94.8400	0.194	0.0000	0.0000	0
2013/10/01	JBAF	20/11/2013			Jibar Tradeable Future	5.2400	94.7600	5.2200	94.7800	(0.382)	0.0000	0.0000	4,100
2013/10/01	JBAF	18/12/2013			Jibar Tradeable Future	5.2800	94.7200	5.2600	94.7400	(0.379)	0.0000	0.0000	1,500
2013/10/01	JBAF	15/01/2014			Jibar Tradeable Future	5.3700	94.6300	5.3400	94.6600	(0.559)	0.0000	0.0000	1,000
2013/10/01	JBAF	19/02/2014			Jibar Tradeable Future	5.4900	94.5100	5.4900	94.5100	0.000	0.0000	0.0000	0
2013/10/01	JBAF	19/03/2014			Jibar Tradeable Future	5.6400	94.3600	5.6400	94.3600	0.000	0.0000	0.0000	400

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
2013/10/01	JBAF	18/06/2014			Jibar Tradeable Future	6.0400	93.9600	6.0100	93.9900	(0.497)	0.0000	0.0000	1,000
2013/10/01	JBAF	17/09/2014			Jibar Tradeable Future	6.3600	93.6400	6.3300	93.6700	(0.472)	0.0000	0.0000	0
2013/10/01	JBAF	17/12/2014			Jibar Tradeable Future	6.6300	93.3700	6.6000	93.4000	(0.452)	0.0000	0.0000	0
2013/10/01	JBAF	18/03/2015			Jibar Tradeable Future	6.8900	93.1100	6.8500	93.1500	(0.581)	0.0000	0.0000	250
2013/10/01	JBAF	17/06/2015			Jibar Tradeable Future	7.1300	92.8700	7.0900	92.9100	(0.561)	0.0000	0.0000	0
2013/10/01	JBAF	16/09/2015			Jibar Tradeable Future	7.3600	92.6400	7.3300	92.6700	(0.408)	0.0000	0.0000	0
2013/10/01	R023	07/11/2013	6.50	Put	Bond Future	7,628.5100	7.6285	8,292.9600	8.2930	8.710	0	0	0
2013/10/01	R023	07/11/2013			Bond Future	7.5988	102.5409	7.6995	101.8764	1.325	0.0000	0.0000	12,954
2013/10/01	R023	07/11/2013	6.49	Put	Bond Future	7,701.2400	7.7012	8,365.6900	8.3657	8.628	0	0	0
2013/10/01	R023	07/11/2013	6.51	Put	Bond Future	7,555.8300	7.5558	8,220.2800	8.2203	8.794	0	0	0
2013/10/01	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	R023	06/02/2014			Bond Future	7.6903	103.8891	7.7951	103.2158	1.363	0.0000	0.0000	0
2013/10/01	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	R023	06/02/2014	7.84	Call	Bond Future	959.8500	0.9598	286.6000	0.2866	(70.141)	0	0	0
2013/10/01	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	R023	06/02/2014	7.85	Call	Bond Future	1,023.5300	1.0235	350.2800	0.3503	(65.777)	0	0	0
2013/10/01	R023	06/02/2014	7.86	Call	Bond Future	1,087.1700	1.0872	413.9200	0.4139	(61.927)	0	0	0
2013/10/01	R157	07/11/2013			Bond Future	6.1371	114.7682	6.1782	114.6917	0.670	0.0000	0.0000	29,465
2013/10/01	R157	07/11/2013	5.60	Call	Bond Future	86.1000	0.0861	71.3800	0.0714	(17.096)	0	0	0
2013/10/01	R157	07/11/2013	5.59	Put	Bond Future	1,106.7000	1.1067	1,168.8600	1.1689	5.617	0	0	0
2013/10/01	R157	07/11/2013	5.61	Put	Bond Future	1,075.2600	1.0753	1,136.6200	1.1366	5.707	0	0	0
2013/10/01	R157	07/11/2013	5.60	Put	Bond Future	1,090.9400	1.0909	1,152.7000	1.1527	5.661	0	0	0
2013/10/01	R157	07/11/2013	5.61	Call	Bond Future	89.2400	0.0892	74.1200	0.0741	(16.943)	0	0	0
2013/10/01	R157	07/11/2013	5.59	Call	Bond Future	83.0400	0.0830	68.7200	0.0687	(17.245)	0	0	0
2013/10/01	R157	06/02/2014	5.64	Call	Bond Future	302.4000	0.3024	279.0900	0.2791	(7.708)	0	0	0
2013/10/01	R157	06/02/2014	5.65	Put	Bond Future	1,340.5700	1.3406	1,394.4700	1.3945	4.021	0	0	0
2013/10/01	R157	06/02/2014			Bond Future	6.2921	116.2771	6.3406	116.1996	0.770	0.0000	0.0000	300
2013/10/01	R157	06/02/2014	5.65	Call	Bond Future	307.1000	0.3071	283.5300	0.2835	(7.675)	0	0	0
2013/10/01	R157	06/02/2014	5.66	Call	Bond Future	311.8500	0.3118	288.0300	0.2880	(7.638)	0	0	0
2013/10/01	R157	06/02/2014	5.64	Put	Bond Future	1,352.0700	1.3521	1,406.2300	1.4062	4.006	0	0	0
2013/10/01	R157	06/02/2014	5.66	Put	Bond Future	1,329.1300	1.3291	1,382.7800	1.3828	4.036	0	0	0
2013/10/01	R157	08/05/2014	5.20	Call	Bond Future	232.3200	0.2323	215.3600	0.2154	(7.300)	0	0	0
2013/10/01	R157	08/05/2014			Bond Future	6.4552	111.0455	6.5136	110.9668	0.906	0.0000	0.0000	0
2013/10/01	R157	08/05/2014	5.21	Call	Bond Future	235.0800	0.2351	217.9700	0.2180	(7.278)	0	0	0
2013/10/01	R157	08/05/2014	5.19	Call	Bond Future	229.5900	0.2296	212.7800	0.2128	(7.322)	0	0	0
2013/10/01	R157	08/05/2014	5.20	Put	Bond Future	1,940.6600	1.9407	2,002.3500	2.0024	3.179	0	0	0
2013/10/01	R157	08/05/2014	5.19	Put	Bond Future	1,951.6900	1.9517	2,013.5300	2.0135	3.169	0	0	0
2013/10/01	R157	08/05/2014	5.21	Put	Bond Future	1,929.6600	1.9297	1,991.2000	1.9912	3.189	0	0	0
2013/10/01	R157	07/08/2014	6.76	Put	Bond Future	842.1100	0.8421	879.0600	0.8791	4.388	0	0	0
2013/10/01	R157	07/08/2014			Bond Future	6.6446	112.5963	6.7176	112.5164	1.099	0.0000	0.0000	0
2013/10/01	R157	07/08/2014	6.75	Put	Bond Future	846.9700	0.8470	884.0800	0.8841	4.382	0	0	0
2013/10/01	R157	07/08/2014	6.74	Call	Bond Future	956.6100	0.9566	913.9900	0.9140	(4.455)	0	0	0
2013/10/01	R157	07/08/2014	6.75	Call	Bond Future	962.2400	0.9622	919.4700	0.9195	(4.445)	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
2013/10/01	R157	07/08/2014	6.76	Call	Bond Future	968.3000	0.9683	925.3700	0.9254	(4.434)	0	0	0
2013/10/01	R157	07/08/2014	6.74	Put	Bond Future	852.2600	0.8523	889.5200	0.8895	4.372	0	0	0
2013/10/01	R186	07/11/2013	9.00	Put	Bond Future	154.2900	0.1543	184.9300	0.1849	19.859	0	0	1,200
2013/10/01	R186	07/11/2013	8.16	Put	Bond Future	1,535.7300	1.5357	1,754.7000	1.7547	14.258	0	0	0
2013/10/01	R186	07/11/2013			Bond Future	7.9579	124.5710	8.0280	123.9303	0.881	0.0000	0.0000	57,141
2013/10/01	R186	07/11/2013	6.50	Put	Bond Future	14,491.8700	14.4919	15,126.1300	15.1261	4.377	0	0	0
2013/10/01	R186	07/11/2013	8.15	Put	Bond Future	1,569.9300	1.5699	1,792.5800	1.7926	14.182	0	0	0
2013/10/01	R186	07/11/2013	6.75	Put	Bond Future	11,883.9600	11.8840	12,506.4300	12.5064	5.238	0	0	0
2013/10/01	R186	07/11/2013	8.50	Call	Bond Future	5,506.0400	5.5060	4,978.3400	4.9783	(9.584)	0	0	0
2013/10/01	R186	07/11/2013	8.14	Call	Bond Future	3,258.5600	3.2586	2,844.2400	2.8442	(12.715)	0	0	0
2013/10/01	R186	07/11/2013	8.25	Put	Bond Future	1,252.2500	1.2522	1,439.3400	1.4393	14.940	0	0	250
2013/10/01	R186	07/11/2013	8.75	Call	Bond Future	7,303.4900	7.3035	6,724.5500	6.7246	(7.927)	0	0	0
2013/10/01	R186	07/11/2013	8.00	Call	Bond Future	2,538.0000	2.5380	2,177.9400	2.1779	(14.187)	0	0	1,000
2013/10/01	R186	07/11/2013	8.15	Call	Bond Future	3,313.7100	3.3137	2,895.6800	2.8957	(12.615)	0	0	0
2013/10/01	R186	07/11/2013	6.50	Call	Bond Future	17.4100	0.0174	10.9900	0.0110	(36.875)	0	0	5,290
2013/10/01	R186	07/11/2013	8.16	Call	Bond Future	3,369.3300	3.3693	2,947.6200	2.9476	(12.516)	0	0	0
2013/10/01	R186	07/11/2013	8.00	Put	Bond Future	2,153.0700	2.1531	2,433.6900	2.4337	13.033	0	0	0
2013/10/01	R186	07/11/2013	9.00	Call	Bond Future	9,204.1200	9.2041	8,594.0800	8.5941	(6.628)	0	0	0
2013/10/01	R186	07/11/2013	8.25	Call	Bond Future	3,889.9900	3.8900	3,436.4000	3.4364	(11.660)	0	0	0
2013/10/01	R186	07/11/2013	8.75	Put	Bond Future	335.0300	0.3350	396.7700	0.3968	18.428	0	0	1,030
2013/10/01	R186	07/11/2013	6.75	Call	Bond Future	55.9100	0.0559	37.7000	0.0377	(32.570)	0	0	1,000
2013/10/01	R186	07/11/2013	8.50	Put	Bond Future	674.3800	0.6744	787.3600	0.7874	16.753	0	0	4,000
2013/10/01	R186	07/11/2013	8.14	Put	Bond Future	1,604.7000	1.6047	1,831.0600	1.8311	14.106	0	0	0
2013/10/01	R186	06/02/2014			Bond Future	8.0457	120.9194	8.1183	120.2703	0.903	8.0220	8.0220	118
2013/10/01	R186	06/02/2014	7.75	Call	Bond Future	3,023.4200	3.0234	2,745.1500	2.7451	(9.204)	0	0	0
2013/10/01	R186	06/02/2014	7.74	Put	Bond Future	5,774.6400	5.7746	6,147.7000	6.1477	6.460	0	0	0
2013/10/01	R186	06/02/2014	7.76	Put	Bond Future	5,662.1400	5.6621	6,030.7500	6.0308	6.510	0	0	0
2013/10/01	R186	06/02/2014	7.75	Put	Bond Future	5,718.2100	5.7182	6,089.0400	6.0890	6.485	0	0	0
2013/10/01	R186	06/02/2014	7.76	Call	Bond Future	3,059.8600	3.0599	2,779.3700	2.7794	(9.167)	0	0	0
2013/10/01	R186	06/02/2014	7.74	Call	Bond Future	2,987.2500	2.9873	2,711.2100	2.7112	(9.241)	0	0	0
2013/10/01	R186	08/05/2014	7.50	Put	Bond Future	8,840.1400	8.8401	9,256.6400	9.2566	4.711	0	0	0
2013/10/01	R186	08/05/2014			Bond Future	8.1328	122.5599	8.2081	121.9019	0.926	0.0000	0.0000	0
2013/10/01	R186	08/05/2014	7.09	Put	Bond Future	11,675.6400	11.6756	12,157.1600	12.1572	4.124	0	0	0
2013/10/01	R186	08/05/2014	7.10	Call	Bond Future	2,034.3500	2.0344	1,856.4300	1.8564	(8.746)	0	0	0
2013/10/01	R186	08/05/2014	7.11	Call	Bond Future	2,056.8300	2.0568	1,877.4300	1.8774	(8.722)	0	0	0
2013/10/01	R186	08/05/2014	8.50	Call	Bond Future	7,153.3400	7.1533	6,743.5800	6.7436	(5.728)	0	0	0
2013/10/01	R186	08/05/2014	7.09	Call	Bond Future	2,012.0400	2.0120	1,835.5900	1.8356	(8.770)	0	0	0
2013/10/01	R186	08/05/2014	7.11	Put	Bond Future	11,525.0600	11.5251	12,003.6300	12.0036	4.152	0	0	0
2013/10/01	R186	08/05/2014	7.50	Call	Bond Future	3,101.3600	3.1014	2,859.8900	2.8599	(7.786)	0	0	1,933
2013/10/01	R186	08/05/2014	8.50	Put	Bond Future	3,991.1100	3.9911	4,239.3200	4.2393	6.219	0	0	1,933
2013/10/01	R186	08/05/2014	7.10	Put	Bond Future	11,600.2100	11.6002	12,080.2600	12.0803	4.138	0	0	0
2013/10/01	R186	07/08/2014	8.31	Call	Bond Future	6,629.9900	6.6300	6,261.0500	6.2611	(5.565)	0	0	0
2013/10/01	R186	07/08/2014			Bond Future	8.2175	118.9795	8.2955	118.3122	0.950	0.0000	0.0000	0
2013/10/01	R186	07/08/2014	8.29	Call	Bond Future	6,541.9000	6.5419	6,175.8600	6.1759	(5.595)	0	0	0
2013/10/01	R186	07/08/2014	8.30	Call	Bond Future	6,585.8800	6.5859	6,218.3800	6.2184	(5.580)	0	0	0
2013/10/01	R186	07/08/2014	8.29	Put	Bond Future	5,921.3200	5.9213	6,222.6400	6.2226	5.089	0	0	0
2013/10/01	R186	07/08/2014	8.31	Put	Bond Future	5,839.1300	5.8391	6,137.5500	6.1375	5.111	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
2013/10/01	R186	07/08/2014	8.30	Put	Bond Future	5,880.1200	5.8801	6,179.9800	6.1800	5.100	0	0	0
2013/10/01	R197	07/11/2013			Bond Future	278.1014	278.1014	278.1090	278.1090	0.003	0.0000	0.0000	2,049
2013/10/01	R197	07/11/2013	279.99	Put	Bond Future	1,888.6100	1.8886	1,881.0300	1.8810	(0.401)	0	0	0
2013/10/01	R197	07/11/2013	280.00	Put	Bond Future	1,898.6100	1.8986	1,891.0300	1.8910	(0.399)	0	0	0
2013/10/01	R197	07/11/2013	280.01	Put	Bond Future	1,908.6100	1.9086	1,901.0300	1.9010	(0.397)	0	0	0
2013/10/01	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	R201	07/11/2013	4.79	Put	Bond Future	556.3600	0.5564	568.7100	0.5687	2.220	0	0	0
2013/10/01	R201	07/11/2013			Bond Future	5.2361	107.1638	5.2526	107.1457	0.317	0.0000	0.0000	0
2013/10/01	R201	07/11/2013	4.80	Put	Bond Future	547.6200	0.5476	559.8400	0.5598	2.231	0	0	0
2013/10/01	R201	07/11/2013	4.81	Put	Bond Future	538.9300	0.5389	551.0300	0.5510	2.245	0	0	0
2013/10/01	R201	07/11/2013	4.79	Call	Bond Future	67.3500	0.0674	61.5800	0.0616	(8.567)	0	0	0
2013/10/01	R201	07/11/2013	4.80	Call	Bond Future	69.6100	0.0696	63.7100	0.0637	(8.476)	0	0	0
2013/10/01	R201	07/11/2013	4.81	Call	Bond Future	71.9200	0.0719	65.9000	0.0659	(8.370)	0	0	0
2013/10/01	R201	06/02/2014	5.24	Put	Bond Future	350.0500	0.3501	357.7000	0.3577	2.185	0	0	0
2013/10/01	R201	06/02/2014			Bond Future	5.2148	104.1648	5.2364	104.1465	0.414	0.0000	0.0000	0
2013/10/01	R201	06/02/2014	5.26	Put	Bond Future	342.0000	0.3420	349.5100	0.3495	2.196	0	0	0
2013/10/01	R201	06/02/2014	5.24	Call	Bond Future	371.4500	0.3715	360.7500	0.3608	(2.881)	0	0	0
2013/10/01	R201	06/02/2014	5.25	Put	Bond Future	345.8900	0.3459	353.4600	0.3535	2.189	0	0	0
2013/10/01	R201	06/02/2014	5.25	Call	Bond Future	375.7800	0.3758	365.0000	0.3650	(2.869)	0	0	0
2013/10/01	R201	06/02/2014	5.26	Call	Bond Future	380.3800	0.3804	369.5400	0.3695	(2.850)	0	0	0
2013/10/01	R201	08/05/2014			Bond Future	5.1088	105.5781	5.1398	105.5593	0.607	0.0000	0.0000	0
2013/10/01	R201	08/05/2014	4.75	Call	Bond Future	287.3800	0.2874	278.8700	0.2789	(2.961)	0	0	0
2013/10/01	R201	08/05/2014	4.76	Call	Bond Future	289.8700	0.2899	281.3100	0.2813	(2.953)	0	0	0
2013/10/01	R201	08/05/2014	4.74	Call	Bond Future	284.9100	0.2849	276.4400	0.2764	(2.973)	0	0	0
2013/10/01	R201	08/05/2014	4.76	Put	Bond Future	500.8900	0.5009	511.0400	0.5110	2.026	0	0	0
2013/10/01	R201	08/05/2014	4.75	Put	Bond Future	504.4600	0.5045	514.6600	0.5147	2.022	0	0	0
2013/10/01	R201	08/05/2014	4.74	Put	Bond Future	508.0500	0.5080	518.2900	0.5183	2.016	0	0	0
2013/10/01	R201	07/08/2014	5.31	Put	Bond Future	223.8300	0.2238	230.8800	0.2309	3.150	0	0	0
2013/10/01	R201	07/08/2014			Bond Future	4.7030	102.6425	4.7557	102.6234	1.121	0.0000	0.0000	0
2013/10/01	R201	07/08/2014	5.30	Put	Bond Future	225.2500	0.2252	232.3300	0.2323	3.143	0	0	0
2013/10/01	R201	07/08/2014	5.31	Call	Bond Future	443.2400	0.4432	431.2100	0.4312	(2.714)	0	0	0
2013/10/01	R201	07/08/2014	5.29	Call	Bond Future	438.8800	0.4389	426.9200	0.4269	(2.725)	0	0	0
2013/10/01	R201	07/08/2014	5.30	Call	Bond Future	441.0600	0.4411	429.0600	0.4291	(2.721)	0	0	0
2013/10/01	R201	07/08/2014	5.29	Put	Bond Future	226.6800	0.2267	233.8000	0.2338	3.141	0	0	0
2013/10/01	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	R202	07/11/2013			Bond Future	206.0130	206.0130	204.7962	204.7962	(0.591)	0.0000	0.0000	43,210
2013/10/01	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	R202	07/11/2013	208.99	Put	Bond Future	2,976.9800	2.9770	4,193.8400	4.1938	40.876	0	0	0
2013/10/01	R202	07/11/2013	209.01	Put	Bond Future	2,996.9800	2.9970	4,213.8400	4.2138	40.603	0	0	0
2013/10/01	R202	07/11/2013	209.00	Put	Bond Future	2,986.9800	2.9870	4,203.8400	4.2038	40.739	0	0	0
2013/10/01	R203	07/11/2013	6.01	Call	Bond Future	58.4900	0.0585	45.4100	0.0454	(22.363)	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
2013/10/01	R203	07/11/2013			Bond Future	6.8111	106.0973	6.8563	105.9426	0.663	0.0000	0.0000	19,710
2013/10/01	R203	07/11/2013	5.99	Call	Bond Future	53.7000	0.0537	41.5100	0.0415	(22.700)	0	0	0
2013/10/01	R203	07/11/2013	5.71	Put	Bond Future	3,874.6500	3.8746	4,025.3400	4.0253	3.889	0	0	0
2013/10/01	R203	07/11/2013	6.00	Call	Bond Future	56.0100	0.0560	43.3800	0.0434	(22.550)	0	0	0
2013/10/01	R203	07/11/2013	571.00	Call	Bond Future	103,867.8200	103.8678	103,713.0700	103.7131	(0.149)	0	0	0
2013/10/01	R203	07/11/2013	5.99	Put	Bond Future	2,915.7900	2.9158	3,058.3500	3.0583	4.889	0	0	0
2013/10/01	R203	07/11/2013	6.01	Put	Bond Future	2,849.7400	2.8497	2,991.4100	2.9914	4.971	0	0	0
2013/10/01	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	R203	07/11/2013	5.71	Call	Bond Future	14.7900	0.0148	10.7300	0.0107	(27.451)	0	0	15
2013/10/01	R203	07/11/2013	6.00	Put	Bond Future	2,882.6700	2.8827	3,024.7900	3.0248	4.930	0	0	0
2013/10/01	R203	06/02/2014			Bond Future	6.9375	107.4923	6.9864	107.3355	0.705	0.0000	0.0000	0
2013/10/01	R203	06/02/2014	6.14	Put	Bond Future	2,993.3400	2.9933	3,113.6000	3.1136	4.018	0	0	0
2013/10/01	R203	06/02/2014	5.95	Put	Bond Future	3,506.0800	3.5061	3,635.0100	3.6350	3.677	0	0	0
2013/10/01	R203	06/02/2014	6.84	Put	Bond Future	1,472.6800	1.4727	1,552.5400	1.5525	5.423	0	0	0
2013/10/01	R203	06/02/2014	6.16	Put	Bond Future	2,941.5800	2.9416	3,060.8600	3.0609	4.055	0	0	0
2013/10/01	R203	06/02/2014	6.15	Put	Bond Future	2,967.4100	2.9674	3,087.1800	3.0872	4.036	0	0	0
2013/10/01	R203	06/02/2014	6.84	Call	Bond Future	1,159.1400	1.1591	1,082.2300	1.0822	(6.635)	0	0	13
2013/10/01	R203	06/02/2014	6.16	Call	Bond Future	409.4500	0.4095	371.9600	0.3720	(9.156)	0	0	0
2013/10/01	R203	06/02/2014	5.95	Call	Bond Future	277.1200	0.2771	249.2800	0.2493	(10.046)	0	0	16
2013/10/01	R203	06/02/2014	6.14	Call	Bond Future	395.0800	0.3951	358.5700	0.3586	(9.241)	0	0	0
2013/10/01	R203	06/02/2014	6.15	Call	Bond Future	402.2200	0.4022	365.2200	0.3652	(9.199)	0	0	0
2013/10/01	R203	08/05/2014	5.76	Call	Bond Future	348.1100	0.3481	320.1200	0.3201	(8.041)	0	0	0
2013/10/01	R203	08/05/2014	6.84	Call	Bond Future	1,304.2400	1.3042	1,231.5400	1.2315	(5.574)	0	0	13
2013/10/01	R203	08/05/2014	7.40	Put	Bond Future	1,171.3600	1.1714	1,231.7100	1.2317	5.152	0	0	0
2013/10/01	R203	08/05/2014	5.74	Call	Bond Future	338.3100	0.3383	310.9400	0.3109	(8.090)	0	0	0
2013/10/01	R203	08/05/2014			Bond Future	7.0613	104.7893	7.1145	104.6303	0.753	0.0000	0.0000	0
2013/10/01	R203	08/05/2014	5.76	Put	Bond Future	4,336.5200	4.3365	4,467.5400	4.4675	3.021	0	0	0
2013/10/01	R203	08/05/2014	6.84	Put	Bond Future	1,969.5500	1.9696	2,055.8600	2.0559	4.382	0	0	0
2013/10/01	R203	08/05/2014	5.75	Put	Bond Future	4,362.9700	4.3630	4,494.3000	4.4943	3.010	0	0	0
2013/10/01	R203	08/05/2014	5.74	Put	Bond Future	4,389.4800	4.3895	4,521.1200	4.5211	2.999	0	0	0
2013/10/01	R203	08/05/2014	7.40	Call	Bond Future	2,179.2800	2.1793	2,080.6200	2.0806	(4.527)	0	0	16
2013/10/01	R203	08/05/2014	5.75	Call	Bond Future	343.1800	0.3432	315.5000	0.3155	(8.066)	0	0	0
2013/10/01	R203	07/08/2014	7.30	Call	Bond Future	2,031.1100	2.0311	1,942.8200	1.9428	(4.347)	0	0	0
2013/10/01	R203	07/08/2014			Bond Future	7.1872	106.2524	7.2453	106.0910	0.809	0.0000	0.0000	0
2013/10/01	R203	07/08/2014	7.31	Call	Bond Future	2,046.2600	2.0463	1,957.5800	1.9576	(4.334)	0	0	0
2013/10/01	R203	07/08/2014	6.84	Put	Bond Future	2,384.9900	2.3850	2,475.8100	2.4758	3.808	0	0	0
2013/10/01	R203	07/08/2014	7.29	Put	Bond Future	1,730.8500	1.7309	1,804.3100	1.8043	4.244	0	0	0
2013/10/01	R203	07/08/2014	7.31	Put	Bond Future	1,705.7100	1.7057	1,778.4000	1.7784	4.262	0	0	0
2013/10/01	R203	07/08/2014	7.29	Call	Bond Future	2,016.0200	2.0160	1,928.1100	1.9281	(4.361)	0	0	0
2013/10/01	R203	07/08/2014	7.30	Put	Bond Future	1,718.2400	1.7182	1,791.3200	1.7913	4.253	0	0	0
2013/10/01	R203	07/08/2014	6.84	Call	Bond Future	1,414.2100	1.4142	1,343.6600	1.3437	(4.989)	0	0	30
2013/10/01	R204	07/11/2013			Bond Future	6.9887	107.4173	7.0491	107.1551	0.865	0.0000	0.0000	31,288
2013/10/01	R204	07/11/2013	7.00	Put	Bond Future	1,020.7100	1.0207	1,140.0500	1.1400	11.692	0	0	1,270
2013/10/01	R204	07/11/2013	6.29	Put	Bond Future	3,242.7100	3.2427	3,469.8400	3.4698	7.004	0	0	0
2013/10/01	R204	07/11/2013	6.31	Put	Bond Future	3,163.7400	3.1637	3,388.8500	3.3888	7.115	0	0	0
2013/10/01	R204	07/11/2013	6.29	Call	Bond Future	152.0600	0.1521	116.9400	0.1169	(23.096)	0	0	0
2013/10/01	R204	07/11/2013	6.30	Put	Bond Future	3,203.1400	3.2031	3,429.2700	3.4293	7.060	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
2013/10/01	R204	07/11/2013	7.00	Call	Bond Future	1,069.7900	1.0698	926.8800	0.9269	(13.359)	0	0	0
2013/10/01	R204	07/11/2013	6.30	Call	Bond Future	157.5100	0.1575	121.3900	0.1214	(22.932)	0	0	0
2013/10/01	R204	07/11/2013	6.31	Call	Bond Future	163.1100	0.1631	125.9700	0.1260	(22.770)	0	0	0
2013/10/01	R204	06/02/2014	6.39	Call	Bond Future	736.0800	0.7361	661.5100	0.6615	(10.131)	0	0	0
2013/10/01	R204	06/02/2014			Bond Future	7.0934	104.7995	7.1576	104.5339	0.906	0.0000	0.0000	0
2013/10/01	R204	06/02/2014	6.41	Call	Bond Future	758.9800	0.7590	682.7300	0.6827	(10.046)	0	0	0
2013/10/01	R204	06/02/2014	6.40	Call	Bond Future	747.4700	0.7475	672.0600	0.6721	(10.089)	0	0	0
2013/10/01	R204	06/02/2014	6.39	Put	Bond Future	3,699.5100	3.6995	3,890.6300	3.8906	5.166	0	0	0
2013/10/01	R204	06/02/2014	6.41	Put	Bond Future	3,636.7300	3.6367	3,826.1700	3.8262	5.209	0	0	0
2013/10/01	R204	06/02/2014	6.40	Put	Bond Future	3,668.0500	3.6681	3,858.3300	3.8583	5.187	0	0	0
2013/10/01	R204	08/05/2014			Bond Future	7.1999	106.2213	7.2685	105.9519	0.952	0.0000	0.0000	0
2013/10/01	R204	08/05/2014	6.05	Call	Bond Future	701.1300	0.7011	640.0300	0.6400	(8.715)	0	0	0
2013/10/01	R204	08/05/2014	6.06	Call	Bond Future	709.6700	0.7097	647.9900	0.6480	(8.691)	0	0	0
2013/10/01	R204	08/05/2014	6.04	Call	Bond Future	692.6700	0.6927	632.1400	0.6321	(8.739)	0	0	0
2013/10/01	R204	08/05/2014	6.05	Put	Bond Future	5,352.1100	5.3521	5,560.4000	5.5604	3.892	0	0	0
2013/10/01	R204	08/05/2014	6.04	Put	Bond Future	5,385.2000	5.3852	5,594.0600	5.5941	3.878	0	0	0
2013/10/01	R204	08/05/2014	6.06	Put	Bond Future	5,319.1100	5.3191	5,526.8200	5.5268	3.905	0	0	0
2013/10/01	R204	07/08/2014			Bond Future	7.3061	103.6726	7.3794	103.3994	1.003	0.0000	0.0000	0
2013/10/01	R204	07/08/2014	7.44	Put	Bond Future	2,374.2800	2.3743	2,497.2500	2.4972	5.179	0	0	0
2013/10/01	R204	07/08/2014	7.46	Put	Bond Future	2,340.1700	2.3402	2,461.9100	2.4619	5.202	0	0	0
2013/10/01	R204	07/08/2014	7.45	Put	Bond Future	2,357.1800	2.3572	2,479.5400	2.4795	5.191	0	0	0
2013/10/01	R204	07/08/2014	7.46	Call	Bond Future	2,913.0300	2.9130	2,761.5100	2.7615	(5.201)	0	0	0
2013/10/01	R204	07/08/2014	7.44	Call	Bond Future	2,872.9300	2.8729	2,722.6400	2.7226	(5.231)	0	0	0
2013/10/01	R204	07/08/2014	7.45	Call	Bond Future	2,892.9400	2.8929	2,742.0400	2.7420	(5.216)	0	0	0
2013/10/01	R206	07/11/2013	4.31	Put	Bond Future	199.5400	0.1995	202.3800	0.2024	1.423	0	0	0
2013/10/01	R206	07/11/2013			Bond Future	5.3258	102.7901	5.3492	102.7859	0.440	0.0000	0.0000	0
2013/10/01	R206	07/11/2013	4.30	Put	Bond Future	201.0300	0.2010	203.8800	0.2039	1.418	0	0	0
2013/10/01	R206	07/11/2013	4.31	Call	Bond Future	17.8300	0.0178	16.4900	0.0165	(7.515)	0	0	0
2013/10/01	R206	07/11/2013	4.29	Call	Bond Future	17.2200	0.0172	15.9100	0.0159	(7.607)	0	0	0
2013/10/01	R206	07/11/2013	4.30	Call	Bond Future	17.5300	0.0175	16.2000	0.0162	(7.587)	0	0	0
2013/10/01	R206	07/11/2013	4.29	Put	Bond Future	202.5200	0.2025	205.3900	0.2054	1.417	0	0	0
2013/10/01	R207	07/11/2013	6.70	Call	Bond Future	316.5700	0.3166	250.0200	0.2500	(21.022)	0	0	0
2013/10/01	R207	07/11/2013			Bond Future	7.2518	102.3406	7.3172	102.0204	0.901	0.0000	0.0000	21,305
2013/10/01	R207	07/11/2013	6.71	Call	Bond Future	326.1300	0.3261	258.0500	0.2580	(20.875)	0	0	0
2013/10/01	R207	07/11/2013	6.69	Put	Bond Future	3,111.9800	3.1120	3,367.1400	3.3671	8.199	0	0	0
2013/10/01	R207	07/11/2013	6.71	Put	Bond Future	3,029.4100	3.0294	3,281.5200	3.2815	8.322	0	0	0
2013/10/01	R207	07/11/2013	6.69	Call	Bond Future	307.2200	0.3072	242.1900	0.2422	(21.167)	0	0	0
2013/10/01	R207	07/11/2013	6.70	Put	Bond Future	3,070.5700	3.0706	3,324.2100	3.3242	8.260	0	0	0
2013/10/01	R207	06/02/2014			Bond Future	7.3525	100.0470	7.4214	99.7226	0.936	0.0000	0.0000	0
2013/10/01	R207	06/02/2014	6.65	Call	Bond Future	910.1900	0.9102	816.1700	0.8162	(10.330)	0	0	0
2013/10/01	R207	06/02/2014	6.64	Put	Bond Future	4,331.7900	4.3318	4,563.1700	4.5632	5.341	0	0	0
2013/10/01	R207	06/02/2014	6.66	Put	Bond Future	4,259.8900	4.2599	4,489.2800	4.4893	5.385	0	0	0
2013/10/01	R207	06/02/2014	6.65	Put	Bond Future	4,295.7500	4.2957	4,526.1400	4.5261	5.363	0	0	0
2013/10/01	R207	06/02/2014	6.66	Call	Bond Future	923.4900	0.9235	828.4700	0.8285	(10.289)	0	0	0
2013/10/01	R207	06/02/2014	6.64	Call	Bond Future	897.0300	0.8970	804.0000	0.8040	(10.371)	0	0	0
2013/10/01	R207	08/05/2014	6.19	Put	Bond Future	6,756.3400	6.7563	7,013.6400	7.0136	3.808	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
2013/10/01	R207	08/05/2014	6.21	Put	Bond Future	6,677.9100	6.6779	6,933.9100	6.9339	3.834	0	0	0
2013/10/01	R207	08/05/2014			Bond Future	7.4570	101.4044	7.5297	101.0754	0.975	0.0000	0.0000	0
2013/10/01	R207	08/05/2014	6.20	Put	Bond Future	6,717.0700	6.7171	6,973.7300	6.9737	3.821	0	0	0
2013/10/01	R207	08/05/2014	6.20	Call	Bond Future	811.9700	0.8120	739.7000	0.7397	(8.901)	0	0	0
2013/10/01	R207	08/05/2014	6.21	Call	Bond Future	821.4500	0.8214	748.5200	0.7485	(8.878)	0	0	0
2013/10/01	R207	08/05/2014	6.19	Call	Bond Future	802.5800	0.8026	730.9500	0.7309	(8.925)	0	0	0
2013/10/01	R207	07/08/2014	7.69	Call	Bond Future	3,494.7000	3.4947	3,310.8700	3.3109	(5.260)	0	0	0
2013/10/01	R207	07/08/2014	7.70	Put	Bond Future	2,915.9000	2.9159	3,064.9800	3.0650	5.113	0	0	0
2013/10/01	R207	07/08/2014			Bond Future	7.5611	99.1796	7.6380	98.8459	1.017	0.0000	0.0000	0
2013/10/01	R207	07/08/2014	7.70	Call	Bond Future	3,517.5400	3.5175	3,333.0000	3.3330	(5.246)	0	0	0
2013/10/01	R207	07/08/2014	7.71	Call	Bond Future	3,540.4700	3.5405	3,355.2200	3.3552	(5.232)	0	0	0
2013/10/01	R207	07/08/2014	7.69	Put	Bond Future	2,936.2200	2.9362	3,086.0100	3.0860	5.101	0	0	0
2013/10/01	R207	07/08/2014	7.71	Put	Bond Future	2,895.6900	2.8957	3,044.0600	3.0441	5.124	0	0	0
2013/10/01	R208	07/11/2013			Bond Future	7.3743	97.2807	7.4498	96.8673	1.023	0.0000	0.0000	10,364
2013/10/01	R208	07/11/2013	6.79	Put	Bond Future	3,555.8500	3.5558	3,898.2800	3.8983	9.630	0	0	0
2013/10/01	R208	07/11/2013	6.81	Put	Bond Future	3,460.1200	3.4601	3,798.8100	3.7988	9.788	0	0	0
2013/10/01	R208	07/11/2013	6.80	Put	Bond Future	3,507.8400	3.5078	3,848.4200	3.8484	9.709	0	0	0
2013/10/01	R208	07/11/2013	6.81	Call	Bond Future	297.1800	0.2972	222.5300	0.2225	(25.119)	0	0	0
2013/10/01	R208	07/11/2013	7.50	Put	Bond Future	995.0200	0.9950	1,157.6200	1.1576	16.341	0	0	1,520
2013/10/01	R208	07/11/2013	6.79	Call	Bond Future	278.5000	0.2785	207.5900	0.2076	(25.461)	0	0	0
2013/10/01	R208	07/11/2013	7.50	Call	Bond Future	1,682.4100	1.6824	1,431.6700	1.4317	(14.904)	0	0	0
2013/10/01	R208	07/11/2013	6.80	Call	Bond Future	287.7200	0.2877	214.9600	0.2150	(25.288)	0	0	0
2013/10/01	R208	06/02/2014	6.74	Put	Bond Future	4,899.3200	4.8993	5,204.5300	5.2045	6.230	0	0	0
2013/10/01	R208	06/02/2014			Bond Future	7.4677	98.5597	7.5466	98.1409	1.057	0.0000	0.0000	0
2013/10/01	R208	06/02/2014	6.76	Put	Bond Future	4,816.1500	4.8162	5,118.7800	5.1188	6.284	0	0	0
2013/10/01	R208	06/02/2014	6.75	Put	Bond Future	4,857.6400	4.8576	5,161.5600	5.1616	6.257	0	0	0
2013/10/01	R208	06/02/2014	6.74	Call	Bond Future	929.0800	0.9291	815.5100	0.8155	(12.224)	0	0	0
2013/10/01	R208	06/02/2014	6.75	Call	Bond Future	943.3100	0.9433	828.4500	0.8284	(12.176)	0	0	0
2013/10/01	R208	06/02/2014	6.76	Call	Bond Future	957.6900	0.9577	841.5400	0.8415	(12.128)	0	0	0
2013/10/01	R208	08/05/2014	6.31	Call	Bond Future	815.0100	0.8150	727.8600	0.7279	(10.693)	0	0	0
2013/10/01	R208	08/05/2014			Bond Future	7.5594	96.5000	7.6420	96.0755	1.093	0.0000	0.0000	0
2013/10/01	R208	08/05/2014	6.29	Call	Bond Future	794.8900	0.7949	709.4200	0.7094	(10.752)	0	0	0
2013/10/01	R208	08/05/2014	6.31	Put	Bond Future	7,524.6100	7.5246	7,861.9700	7.8620	4.483	0	0	0
2013/10/01	R208	08/05/2014	6.30	Put	Bond Future	7,570.4900	7.5705	7,908.6900	7.9087	4.467	0	0	0
2013/10/01	R208	08/05/2014	6.29	Put	Bond Future	7,616.4900	7.6165	7,955.5300	7.9555	4.451	0	0	0
2013/10/01	R208	08/05/2014	6.30	Call	Bond Future	804.9000	0.8049	718.5900	0.7186	(10.723)	0	0	0
2013/10/01	R208	07/08/2014			Bond Future	7.6493	97.8473	7.7360	97.4168	1.133	0.0000	0.0000	0
2013/10/01	R208	07/08/2014	7.80	Call	Bond Future	3,898.4700	3.8985	3,659.4600	3.6595	(6.131)	0	0	0
2013/10/01	R208	07/08/2014	7.79	Put	Bond Future	3,173.6900	3.1737	3,366.1900	3.3662	6.065	0	0	0
2013/10/01	R208	07/08/2014	7.81	Put	Bond Future	3,128.7600	3.1288	3,319.3400	3.3193	6.091	0	0	0
2013/10/01	R208	07/08/2014	7.80	Put	Bond Future	3,151.1600	3.1512	3,342.7000	3.3427	6.078	0	0	0
2013/10/01	R208	07/08/2014	7.81	Call	Bond Future	3,925.4000	3.9254	3,685.4300	3.6854	(6.113)	0	0	0
2013/10/01	R208	07/08/2014	7.79	Call	Bond Future	3,871.6300	3.8716	3,633.5800	3.6336	(6.149)	0	0	0
2013/10/01	R209	07/11/2013	8.80	Put	Bond Future	1,828.1400	1.8281	2,108.4400	2.1084	15.333	0	0	0
2013/10/01	R209	07/11/2013	9.50	Put	Bond Future	362.5600	0.3626	439.8000	0.4398	21.304	0	0	980
2013/10/01	R209	07/11/2013			Bond Future	8.7153	76.6311	8.8004	75.9623	0.977	0.0000	0.0000	19,766

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
2013/10/01	R209	07/11/2013	8.80	Call	Bond Future	2,493.7300	2.4937	2,105.3200	2.1053	(15.575)	0	0	0
2013/10/01	R209	07/11/2013	8.81	Call	Bond Future	2,536.2700	2.5363	2,144.0000	2.1440	(15.466)	0	0	0
2013/10/01	R209	07/11/2013	9.25	Call	Bond Future	4,736.6800	4.7367	4,199.7700	4.1998	(11.335)	0	0	0
2013/10/01	R209	07/11/2013	8.65	Call	Bond Future	1,904.3000	1.9043	1,575.0300	1.5750	(17.291)	0	0	0
2013/10/01	R209	07/11/2013	8.79	Call	Bond Future	2,451.5800	2.4516	2,067.0300	2.0670	(15.686)	0	0	0
2013/10/01	R209	07/11/2013	9.70	Put	Bond Future	208.1700	0.2082	255.7100	0.2557	22.837	0	0	1,520
2013/10/01	R209	07/11/2013	9.40	Call	Bond Future	5,598.9500	5.5989	5,026.8100	5.0268	(10.219)	0	0	0
2013/10/01	R209	07/11/2013	9.25	Put	Bond Future	684.5200	0.6845	816.3200	0.8163	19.254	0	0	1,000
2013/10/01	R209	07/11/2013	8.79	Put	Bond Future	1,864.0700	1.8641	2,148.2300	2.1482	15.244	0	0	0
2013/10/01	R209	07/11/2013	9.50	Call	Bond Future	6,193.4700	6.1935	5,602.0000	5.6020	(9.550)	0	0	0
2013/10/01	R209	07/11/2013	9.70	Call	Bond Future	7,412.2000	7.4122	6,791.0300	6.7910	(8.380)	0	0	0
2013/10/01	R209	07/11/2013	9.40	Put	Bond Future	471.0700	0.4711	567.6400	0.5676	20.500	0	0	5,000
2013/10/01	R209	07/11/2013	8.65	Put	Bond Future	2,423.2900	2.4233	2,762.7300	2.7627	14.007	0	0	4,700
2013/10/01	R209	07/11/2013	8.81	Put	Bond Future	1,792.7200	1.7927	2,069.1600	2.0692	15.420	0	0	0
2013/10/01	R209	06/02/2014	8.56	Call	Bond Future	3,086.5300	3.0865	2,776.4100	2.7764	(10.048)	0	0	0
2013/10/01	R209	06/02/2014			Bond Future	8.7975	77.6386	8.8850	76.9610	0.996	0.0000	0.0000	0
2013/10/01	R209	06/02/2014	8.54	Call	Bond Future	3,020.9000	3.0209	2,715.1500	2.7151	(10.121)	0	0	0
2013/10/01	R209	06/02/2014	8.55	Call	Bond Future	3,053.5200	3.0535	2,745.6000	2.7456	(10.084)	0	0	0
2013/10/01	R209	06/02/2014	8.54	Put	Bond Future	5,068.2800	5.0683	5,440.0600	5.4401	7.335	0	0	0
2013/10/01	R209	06/02/2014	8.56	Put	Bond Future	4,971.7900	4.9718	5,339.2000	5.3392	7.390	0	0	0
2013/10/01	R209	06/02/2014	8.55	Put	Bond Future	5,019.7700	5.0198	5,389.3800	5.3894	7.363	0	0	0
2013/10/01	R209	08/05/2014			Bond Future	8.8777	75.5469	8.9679	74.8600	1.016	0.0000	0.0000	0
2013/10/01	R209	08/05/2014	7.85	Call	Bond Future	2,004.2000	2.0042	1,807.1800	1.8072	(9.830)	0	0	0
2013/10/01	R209	08/05/2014	7.86	Call	Bond Future	2,025.1200	2.0251	1,826.5700	1.8266	(9.804)	0	0	0
2013/10/01	R209	08/05/2014	7.85	Put	Bond Future	10,578.7500	10.5788	11,068.6000	11.0686	4.631	0	0	0
2013/10/01	R209	08/05/2014	7.84	Call	Bond Future	1,983.4200	1.9834	1,787.9400	1.7879	(9.856)	0	0	0
2013/10/01	R209	08/05/2014	7.84	Put	Bond Future	10,648.6300	10.6486	11,140.0200	11.1400	4.615	0	0	0
2013/10/01	R209	08/05/2014	7.86	Put	Bond Future	10,509.1500	10.5091	10,997.4700	10.9975	4.647	0	0	0
2013/10/01	R209	07/08/2014	9.04	Put	Bond Future	5,612.0100	5.6120	5,918.4600	5.9185	5.461	0	0	0
2013/10/01	R209	07/08/2014			Bond Future	8.9558	76.6016	9.0486	75.9052	1.036	0.0000	0.0000	0
2013/10/01	R209	07/08/2014	9.06	Put	Bond Future	5,538.4300	5.5384	5,842.0900	5.8421	5.483	0	0	0
2013/10/01	R209	07/08/2014	9.05	Put	Bond Future	5,575.1100	5.5751	5,880.1700	5.8802	5.472	0	0	0
2013/10/01	R209	07/08/2014	9.05	Call	Bond Future	6,282.0600	6.2821	5,890.6800	5.8907	(6.230)	0	0	0
2013/10/01	R209	07/08/2014	9.06	Call	Bond Future	6,319.8400	6.3198	5,927.0600	5.9271	(6.215)	0	0	0
2013/10/01	R209	07/08/2014	9.04	Call	Bond Future	6,244.3800	6.2444	5,854.3900	5.8544	(6.245)	0	0	0
2013/10/01	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	R210	07/11/2013			Bond Future	157.7974	157.7974	157.9950	157.9950	0.125	0.0000	0.0000	1,449
2013/10/01	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	R210	07/11/2013	159.99	Put	Bond Future	2,192.5800	2.1926	1,995.0200	1.9950	(9.010)	0	0	0
2013/10/01	R210	07/11/2013	160.01	Put	Bond Future	2,212.5800	2.2126	2,015.0200	2.0150	(8.929)	0	0	0
2013/10/01	R210	07/11/2013	160.00	Put	Bond Future	2,202.5800	2.2026	2,005.0200	2.0050	(8.969)	0	0	0
2013/10/01	R211	07/11/2013			Bond Future	128.0397	128.0397	128.3254	128.3254	0.223	0.0000	0.0000	522
2013/10/01	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	R211	07/11/2013	129.99	Put	Bond Future	1,950.3200	1.9503	1,664.6100	1.6646	(14.649)	0	0	0
2013/10/01	R211	07/11/2013	130.01	Put	Bond Future	1,970.3200	1.9703	1,684.6100	1.6846	(14.501)	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
2013/10/01	R211	07/11/2013	130.00	Put	Bond Future	1,960.3200		1.9603	1,674.6100	1.6746	(14.575)	0	0	0
2013/10/01	R211	07/11/2013	130.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	R211	07/11/2013	129.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	R212	07/11/2013	132.99	Put	Bond Future	1,880.2800		1.8803	2,267.8700	2.2679	20.613	0	0	0
2013/10/01	R212	07/11/2013			Bond Future	131.1097		131.1097	130.7221	130.7221	(0.296)	0.0000	0.0000	21,791
2013/10/01	R212	07/11/2013	133.01	Put	Bond Future	1,900.2800		1.9003	2,287.8700	2.2879	20.396	0	0	0
2013/10/01	R212	07/11/2013	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	R212	07/11/2013	133.00	Put	Bond Future	1,890.2800		1.8903	2,277.8700	2.2779	20.504	0	0	0
2013/10/01	R212	07/11/2013	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	R212	07/11/2013	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	R213	07/11/2013	8.60	Call	Bond Future	2,364.8200		2.3648	2,024.1200	2.0241	(14.407)	0	0	0
2013/10/01	R213	07/11/2013			Bond Future	8.5483		87.5391	8.6233	86.9394	0.877	0.0000	0.0000	19,495
2013/10/01	R213	07/11/2013	8.61	Call	Bond Future	2,406.8300		2.4068	2,062.6000	2.0626	(14.302)	0	0	0
2013/10/01	R213	07/11/2013	8.59	Put	Bond Future	1,988.7300		1.9887	2,251.3300	2.2513	13.204	0	0	0
2013/10/01	R213	07/11/2013	8.61	Put	Bond Future	1,912.7500		1.9128	2,168.2600	2.1683	13.358	0	0	0
2013/10/01	R213	07/11/2013	8.60	Put	Bond Future	1,950.4800		1.9505	2,209.5200	2.2095	13.281	0	0	0
2013/10/01	R213	07/11/2013	8.59	Call	Bond Future	2,323.2100		2.3232	1,986.0700	1.9861	(14.512)	0	0	0
2013/10/01	R213	06/02/2014			Bond Future	8.6377		88.6900	8.7151	88.0825	0.895	0.0000	0.0000	0
2013/10/01	R213	06/02/2014	8.29	Put	Bond Future	5,677.1400		5.6771	6,024.5300	6.0245	6.119	0	0	0
2013/10/01	R213	06/02/2014	8.31	Put	Bond Future	5,575.3300		5.5753	5,918.9000	5.9189	6.162	0	0	0
2013/10/01	R213	06/02/2014	8.29	Call	Bond Future	2,866.4100		2.8664	2,606.2500	2.6063	(9.076)	0	0	0
2013/10/01	R213	06/02/2014	8.30	Put	Bond Future	5,626.0700		5.6261	5,971.5600	5.9716	6.141	0	0	0
2013/10/01	R213	06/02/2014	8.30	Call	Bond Future	2,898.0200		2.8980	2,635.9600	2.6360	(9.043)	0	0	0
2013/10/01	R213	06/02/2014	8.31	Call	Bond Future	2,929.8500		2.9299	2,665.8700	2.6659	(9.010)	0	0	0
2013/10/01	R213	08/05/2014	7.65	Put	Bond Future	10,952.1200		10.9521	11,394.0400	11.3940	4.035	0	0	0
2013/10/01	R213	08/05/2014			Bond Future	8.7216		86.3548	8.8013	85.7388	0.914	0.0000	0.0000	0
2013/10/01	R213	08/05/2014	7.64	Put	Bond Future	11,021.4000		11.0214	11,464.6500	11.4646	4.022	0	0	0
2013/10/01	R213	08/05/2014	7.66	Put	Bond Future	10,883.1100		10.8831	11,323.6900	11.3237	4.048	0	0	0
2013/10/01	R213	08/05/2014	7.65	Call	Bond Future	2,004.4800		2.0045	1,830.4100	1.8304	(8.684)	0	0	0
2013/10/01	R213	08/05/2014	7.64	Call	Bond Future	1,984.0600		1.9841	1,811.3200	1.8113	(8.706)	0	0	0
2013/10/01	R213	08/05/2014	7.66	Call	Bond Future	2,025.0500		2.0250	1,849.6400	1.8496	(8.662)	0	0	0
2013/10/01	R213	07/08/2014	8.86	Call	Bond Future	6,306.3500		6.3063	5,960.7400	5.9607	(5.480)	0	0	0
2013/10/01	R213	07/08/2014			Bond Future	8.8045		87.5604	8.8866	86.9358	0.933	0.0000	0.0000	0
2013/10/01	R213	07/08/2014	8.84	Call	Bond Future	6,232.3900		6.2324	5,889.2500	5.8892	(5.506)	0	0	0
2013/10/01	R213	07/08/2014	8.85	Call	Bond Future	6,269.3100		6.2693	5,924.9400	5.9249	(5.493)	0	0	0
2013/10/01	R213	07/08/2014	8.84	Put	Bond Future	5,961.4200		5.9614	6,242.8700	6.2429	4.721	0	0	0
2013/10/01	R213	07/08/2014	8.86	Put	Bond Future	5,883.4500		5.8835	6,162.4300	6.1624	4.742	0	0	0
2013/10/01	R213	07/08/2014	8.85	Put	Bond Future	5,922.3300		5.9223	6,202.5500	6.2025	4.732	0	0	0
2013/10/01	R214	07/11/2013	7.80	Call	Bond Future	117.6100		0.1176	79.9900	0.0800	(31.987)	0	0	0
2013/10/01	R214	07/11/2013			Bond Future	8.8816		76.9798	8.9667	76.2931	0.959	0.0000	0.0000	2,427
2013/10/01	R214	07/11/2013	7.81	Call	Bond Future	122.1300		0.1221	83.2600	0.0833	(31.827)	0	0	0
2013/10/01	R214	07/11/2013	7.79	Call	Bond Future	113.2300		0.1132	76.8200	0.0768	(32.156)	0	0	0
2013/10/01	R214	07/11/2013	7.81	Put	Bond Future	9,736.4500		9.7364	10,384.2800	10.3843	6.654	0	0	0
2013/10/01	R214	07/11/2013	7.80	Put	Bond Future	9,830.8800		9.8309	10,479.9600	10.4800	6.602	0	0	0
2013/10/01	R214	07/11/2013	7.79	Put	Bond Future	9,925.6500		9.9257	10,575.9400	10.5759	6.552	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
2013/10/01	R214	06/02/2014			Bond Future	8.9670	77.9919	9.0547	77.2962	0.978	0.0000	0.0000	0
2013/10/01	R214	06/02/2014	8.99	Put	Bond Future	4,165.3600	4.1654	4,482.0800	4.4821	7.604	0	0	0
2013/10/01	R214	06/02/2014	9.01	Put	Bond Future	4,085.1100	4.0851	4,397.7000	4.3977	7.652	0	0	0
2013/10/01	R214	06/02/2014	8.99	Call	Bond Future	4,348.7000	4.3487	3,969.7000	3.9697	(8.715)	0	0	0
2013/10/01	R214	06/02/2014	9.00	Put	Bond Future	4,124.8000	4.1248	4,439.4600	4.4395	7.628	0	0	0
2013/10/01	R214	06/02/2014	9.00	Call	Bond Future	4,387.7000	4.3877	4,006.6400	4.0066	(8.685)	0	0	0
2013/10/01	R214	06/02/2014	9.01	Call	Bond Future	4,427.4200	4.4274	4,044.2900	4.0443	(8.654)	0	0	0
2013/10/01	R248	07/11/2013			Bond Future	8.9273	99.8546	9.0226	98.8662	1.068	0.0000	0.0000	10,260
2013/10/01	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/01	R248	07/11/2013	7.86	Put	Bond Future	12,408.1400	12.4081	13,396.5200	13.3965	7.966	0	0	0
2013/10/01	R248	07/11/2013	7.85	Put	Bond Future	12,537.2100	12.5372	13,525.5900	13.5256	7.884	0	0	0
2013/10/01	R248	07/11/2013	7.84	Put	Bond Future	12,666.5400	12.6665	13,654.9200	13.6549	7.803	0	0	0
2013/10/01	R248	06/02/2014	9.11	Put	Bond Future	0.0000	0.0000	28.2600	0.0283	100.000	0	0	0
2013/10/01	R248	06/02/2014			Bond Future	9.0145	101.1675	9.1128	100.1661	1.090	0.0000	0.0000	0
2013/10/01	R248	06/02/2014	9.10	Put	Bond Future	0.0000	0.0000	129.3400	0.1293	100.000	0	0	0
2013/10/01	R248	06/02/2014	9.11	Call	Bond Future	973.0800	0.9731	0.0000	0.0000	(100.000)	0	0	0
2013/10/01	R248	06/02/2014	9.09	Call	Bond Future	770.7300	0.7707	0.0000	0.0000	(100.000)	0	0	0
2013/10/01	R248	06/02/2014	9.10	Call	Bond Future	872.0000	0.8720	0.0000	0.0000	(100.000)	0	0	0
2013/10/01	R248	06/02/2014	9.09	Put	Bond Future	0.0000	0.0000	230.6100	0.2306	100.000	0	0	0

**Total**

**356421**