



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 09/10/2013 to 09/10/2013

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
2013/10/09	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	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
2013/10/09	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	2025	07/11/2013			Bond Future	109.0791	109.0791	109.0897	109.0897	0.010	0.0000	0.0000	0
2013/10/09	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	2025	07/11/2013	110.99	Put	Bond Future	1,910.8800	1.9109	1,900.3400	1.9003	(0.552)	0	0	0
2013/10/09	2025	07/11/2013	111.01	Put	Bond Future	1,930.8800	1.9309	1,920.3400	1.9203	(0.546)	0	0	0
2013/10/09	2025	07/11/2013	111.00	Put	Bond Future	1,920.8800	1.9209	1,910.3400	1.9103	(0.549)	0	0	0
2013/10/09	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	2037	07/11/2013			Bond Future	9.0174	97.3813	9.0447	97.1292	0.302	0.0000	0.0000	1,650
2013/10/09	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	2037	07/11/2013	9.43	Call	Bond Future	3,704.2200	3.7042	3,452.2100	3.4522	(6.803)	0	0	0
2013/10/09	2037	07/11/2013	9.41	Call	Bond Future	3,530.0800	3.5301	3,278.0700	3.2781	(7.139)	0	0	0
2013/10/09	2037	07/11/2013	9.42	Call	Bond Future	3,617.2200	3.6172	3,365.2100	3.3652	(6.967)	0	0	0
2013/10/09	2037	06/02/2014			Bond Future	9.1118	94.4055	9.1399	94.1502	0.308	0.0000	0.0000	0
2013/10/09	2037	06/02/2014	9.38	Call	Bond Future	2,391.9500	2.3919	2,136.6100	2.1366	(10.675)	0	0	0
2013/10/09	2037	06/02/2014	9.39	Call	Bond Future	2,479.2400	2.4792	2,223.9000	2.2239	(10.299)	0	0	0
2013/10/09	2037	06/02/2014	9.37	Call	Bond Future	2,304.5200	2.3045	2,049.1800	2.0492	(11.080)	0	0	0
2013/10/09	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	2037	08/05/2014			Bond Future	9.2074	95.6830	9.2365	95.4225	0.317	0.0000	0.0000	0
2013/10/09	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	2037	08/05/2014	9.38	Call	Bond Future	1,524.4600	1.5245	1,263.9500	1.2639	(17.089)	0	0	0
2013/10/09	2037	08/05/2014	9.39	Call	Bond Future	1,611.5200	1.6115	1,351.0100	1.3510	(16.165)	0	0	0
2013/10/09	2037	08/05/2014	9.37	Call	Bond Future	1,437.2600	1.4373	1,176.7500	1.1767	(18.125)	0	0	0
2013/10/09	2038	07/11/2013			Bond Future	105.6161	105.6161	105.6305	105.6305	0.014	0.0000	0.0000	18
2013/10/09	2038	07/11/2013	109.99	Put	Bond Future	4,373.9000	4.3739	4,359.5100	4.3595	(0.329)	0	0	0
2013/10/09	2038	07/11/2013	110.00	Put	Bond Future	4,383.9000	4.3839	4,369.5100	4.3695	(0.328)	0	0	0
2013/10/09	2038	07/11/2013	110.01	Put	Bond Future	4,393.9000	4.3939	4,379.5100	4.3795	(0.327)	0	0	0
2013/10/09	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	2050	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	2050	07/11/2013	110.00	Put	Bond Future	76.1100	0.0761	60.2600	0.0603	(20.825)	0	0	0
2013/10/09	2050	07/11/2013			Bond Future	109.9239	109.9239	109.9397	109.9397	0.014	0.0000	0.0000	122
2013/10/09	2050	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	2050	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	2050	07/11/2013	109.99	Put	Bond Future	66.1100	0.0661	50.2600	0.0503	(23.975)	0	0	0
2013/10/09	2050	07/11/2013	110.01	Put	Bond Future	86.1100	0.0861	70.2600	0.0703	(18.407)	0	0	0
2013/10/09	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
2013/10/09	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	AL37	07/11/2013			Index Future	411.1690	411.1690	411.2700	411.2700	0.025	0.0000	0.0000	0
2013/10/09	AL37	06/02/2014			Index Future	416.5770	416.5770	416.6800	416.6800	0.025	0.0000	0.0000	0
2013/10/09	AL7T	07/11/2013			Index Future	486.5750	486.5750	486.6740	486.6740	0.020	0.0000	0.0000	1
2013/10/09	AL7T	06/02/2014			Index Future	492.9750	492.9750	493.0760	493.0760	0.020	0.0000	0.0000	0
2013/10/09	ALBI	07/11/2013			Index Future	436.6650	436.6650	436.6310	436.6310	(0.008)	0.0000	0.0000	759
2013/10/09	ALBI	06/02/2014			Index Future	442.4090	442.4090	442.3750	442.3750	(0.008)	0.0000	0.0000	73
2013/10/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	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
2013/10/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/10/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/09	EL28	07/11/2013			Bond Future	110.4124	110.4124	110.4284	110.4284	0.014	0.0000	0.0000	0
2013/10/09	EL28	07/11/2013	110.00	Call	Bond Future	412.3900	0.4124	428.3700	0.4284	3.875	0	0	0
2013/10/09	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	EL28	07/11/2013	110.01	Call	Bond Future	402.3900	0.4024	418.3700	0.4184	3.971	0	0	0
2013/10/09	EL28	07/11/2013	109.99	Call	Bond Future	422.3900	0.4224	438.3700	0.4384	3.783	0	0	0
2013/10/09	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	ES33	07/11/2013			Bond Future	9.4692	83.7041	9.4757	83.6551	0.068	0.0000	0.0000	6,292
2013/10/09	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	ES33	07/11/2013	8.51	Put	Bond Future	7,883.6700	7.8837	7,932.7500	7.9327	0.623	0	0	0
2013/10/09	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	ES33	07/11/2013	8.49	Put	Bond Future	8,060.1000	8.0601	8,109.1800	8.1092	0.609	0	0	0
2013/10/09	ES33	07/11/2013	8.50	Put	Bond Future	7,971.8200	7.9718	8,020.9000	8.0209	0.616	0	0	0
2013/10/09	ES33	06/02/2014	9.54	Put	Bond Future	330.8500	0.3309	380.6300	0.3806	15.046	0	0	0
2013/10/09	ES33	06/02/2014			Bond Future	9.5839	84.8053	9.5905	84.7555	0.069	0.0000	0.0000	0
2013/10/09	ES33	06/02/2014	9.56	Put	Bond Future	179.9000	0.1799	229.6800	0.2297	27.671	0	0	0
2013/10/09	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	ES33	06/02/2014	9.55	Put	Bond Future	255.3200	0.2553	305.1000	0.3051	19.497	0	0	0
2013/10/09	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	GOVI	07/11/2013			GOVI	436.0940	436.0940	436.0790	436.0790	(0.003)	0.0000	0.0000	128

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
2013/10/09	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	GOVI	07/11/2013	445.99	Put	GOVI	98,960.0000	9.8960	99,110.0000	9.9110	0.152	0	0	0
2013/10/09	GOVI	07/11/2013	446.01	Put	GOVI	99,160.0000	9.9160	99,310.0000	9.9310	0.151	0	0	0
2013/10/09	GOVI	07/11/2013	446.00	Put	GOVI	99,060.0000	9.9060	99,210.0000	9.9210	0.151	0	0	0
2013/10/09	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	GOVI	06/02/2014	439.99	Call	GOVI	18,400.0000	1.8400	18,260.0000	1.8260	(0.761)	0	0	0
2013/10/09	GOVI	06/02/2014			GOVI	441.8300	441.8300	441.8160	441.8160	(0.003)	0.0000	0.0000	269
2013/10/09	GOVI	06/02/2014	440.00	Call	GOVI	18,300.0000	1.8300	18,160.0000	1.8160	(0.765)	0	0	0
2013/10/09	GOVI	06/02/2014	440.01	Call	GOVI	18,200.0000	1.8200	18,060.0000	1.8060	(0.769)	0	0	0
2013/10/09	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	GOVI	08/05/2014	442.00	Call	GOVI	58,060.0000	5.8060	57,840.0000	5.7840	(0.379)	0	0	0
2013/10/09	GOVI	08/05/2014			GOVI	447.8060	447.8060	447.7840	447.7840	(0.005)	0.0000	0.0000	0
2013/10/09	GOVI	08/05/2014	442.01	Call	GOVI	57,960.0000	5.7960	57,740.0000	5.7740	(0.380)	0	0	0
2013/10/09	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	GOVI	08/05/2014	441.99	Call	GOVI	58,160.0000	5.8160	57,940.0000	5.7940	(0.378)	0	0	0
2013/10/09	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/10/09	IGOV	07/11/2013			Index Future	196.0690	196.0690	196.1180	196.1180	0.025	0.0000	0.0000	1,166
2013/10/09	IGOV	06/02/2014			Index Future	198.6720	198.6720	198.7220	198.7220	0.025	0.0000	0.0000	190
2013/10/09	ILBI	07/11/2013			Index Future	532.4400	532.4400	532.4400	532.4400	0.000	0.0000	0.0000	0
2013/10/09	ILBI	06/02/2014			Index Future	539.5330	539.5330	539.5330	539.5330	0.000	0.0000	0.0000	186
2013/10/09	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/10/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/10/09	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/10/09	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/10/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/10/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/10/09	JBAF	16/10/2013			Jibar Tradeable Future	5.1400	94.8600	5.1400	94.8600	0.000	0.0000	0.0000	0
2013/10/09	JBAF	20/11/2013			Jibar Tradeable Future	5.1800	94.8200	5.1700	94.8300	(0.193)	0.0000	0.0000	4,100
2013/10/09	JBAF	18/12/2013			Jibar Tradeable Future	5.2200	94.7800	5.2100	94.7900	(0.192)	0.0000	0.0000	1,500
2013/10/09	JBAF	15/01/2014			Jibar Tradeable Future	5.2600	94.7400	5.2400	94.7600	(0.380)	0.0000	0.0000	1,000
2013/10/09	JBAF	19/02/2014			Jibar Tradeable Future	5.3800	94.6200	5.3400	94.6600	(0.743)	0.0000	0.0000	0
2013/10/09	JBAF	19/03/2014			Jibar Tradeable Future	5.4700	94.5300	5.4200	94.5800	(0.914)	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
2013/10/09	JBAF	18/06/2014			Jibar Tradeable Future	5.8600	94.1400	5.8000	94.2000	(1.024)	0.0000	0.0000	1,000
2013/10/09	JBAF	17/09/2014			Jibar Tradeable Future	6.1400	93.8600	6.0500	93.9500	(1.466)	0.0000	0.0000	0
2013/10/09	JBAF	17/12/2014			Jibar Tradeable Future	6.3900	93.6100	6.3100	93.6900	(1.252)	0.0000	0.0000	0
2013/10/09	JBAF	18/03/2015			Jibar Tradeable Future	6.6300	93.3700	6.5600	93.4400	(1.056)	0.0000	0.0000	250
2013/10/09	JBAF	17/06/2015			Jibar Tradeable Future	6.8800	93.1200	6.8100	93.1900	(1.017)	0.0000	0.0000	0
2013/10/09	JBAF	16/09/2015			Jibar Tradeable Future	7.1300	92.8700	7.0600	92.9400	(0.982)	0.0000	0.0000	0
2013/10/09	R023	07/11/2013	6.50	Put	Bond Future	8,180.1900	8.1802	8,126.8100	8.1268	(0.653)	0	0	0
2013/10/09	R023	07/11/2013			Bond Future	7.6823	101.9892	7.6742	102.0426	(0.106)	0.0000	0.0000	12,954
2013/10/09	R023	07/11/2013	6.49	Put	Bond Future	8,252.9200	8.2529	8,199.5400	8.1995	(0.647)	0	0	0
2013/10/09	R023	07/11/2013	6.51	Put	Bond Future	8,107.5100	8.1075	8,054.1300	8.0541	(0.658)	0	0	0
2013/10/09	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	R023	06/02/2014			Bond Future	7.7771	103.3309	7.7687	103.3849	(0.109)	0.0000	0.0000	0
2013/10/09	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	R023	06/02/2014	7.84	Call	Bond Future	401.6600	0.4017	455.7300	0.4557	13.462	0	0	0
2013/10/09	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	R023	06/02/2014	7.85	Call	Bond Future	465.3400	0.4653	519.4100	0.5194	11.619	0	0	0
2013/10/09	R023	06/02/2014	7.86	Call	Bond Future	528.9800	0.5290	583.0500	0.5830	10.222	0	0	0
2013/10/09	R157	07/11/2013			Bond Future	6.0838	114.8674	6.0691	114.8946	(0.241)	0.0000	0.0000	29,470
2013/10/09	R157	07/11/2013	5.60	Call	Bond Future	61.4500	0.0614	65.9200	0.0659	7.274	0	0	0
2013/10/09	R157	07/11/2013	5.59	Put	Bond Future	983.2400	0.9832	960.2900	0.9603	(2.334)	0	0	0
2013/10/09	R157	07/11/2013	5.61	Put	Bond Future	951.0600	0.9511	928.4200	0.9284	(2.381)	0	0	0
2013/10/09	R157	07/11/2013	5.60	Put	Bond Future	967.1000	0.9671	944.3000	0.9443	(2.358)	0	0	0
2013/10/09	R157	07/11/2013	5.61	Call	Bond Future	64.2300	0.0642	68.8600	0.0689	7.208	0	0	0
2013/10/09	R157	07/11/2013	5.59	Call	Bond Future	58.7700	0.0588	63.0900	0.0631	7.351	0	0	0
2013/10/09	R157	06/02/2014	5.64	Call	Bond Future	264.7500	0.2648	283.8000	0.2838	7.195	0	0	0
2013/10/09	R157	06/02/2014	5.65	Put	Bond Future	1,201.5300	1.2015	1,193.1600	1.1932	(0.697)	0	0	0
2013/10/09	R157	06/02/2014			Bond Future	6.2288	116.3784	6.2116	116.4060	(0.276)	0.0000	0.0000	330
2013/10/09	R157	06/02/2014	5.65	Call	Bond Future	269.4000	0.2694	288.6100	0.2886	7.131	0	0	0
2013/10/09	R157	06/02/2014	5.66	Call	Bond Future	274.1000	0.2741	293.4800	0.2935	7.070	0	0	0
2013/10/09	R157	06/02/2014	5.64	Put	Bond Future	1,213.0800	1.2131	1,204.5500	1.2045	(0.703)	0	0	0
2013/10/09	R157	06/02/2014	5.66	Put	Bond Future	1,190.0400	1.1900	1,181.8400	1.1818	(0.689)	0	0	0
2013/10/09	R157	08/05/2014	5.20	Call	Bond Future	198.8700	0.1989	207.5200	0.2075	4.350	0	0	0
2013/10/09	R157	08/05/2014			Bond Future	6.3821	111.1439	6.3628	111.1699	(0.302)	0.0000	0.0000	0
2013/10/09	R157	08/05/2014	5.21	Call	Bond Future	201.5100	0.2015	210.2400	0.2102	4.332	0	0	0
2013/10/09	R157	08/05/2014	5.19	Call	Bond Future	196.2500	0.1963	204.8300	0.2048	4.372	0	0	0
2013/10/09	R157	08/05/2014	5.20	Put	Bond Future	1,808.7500	1.8088	1,791.4000	1.7914	(0.959)	0	0	0
2013/10/09	R157	08/05/2014	5.19	Put	Bond Future	1,819.8900	1.8199	1,802.4700	1.8025	(0.957)	0	0	0
2013/10/09	R157	08/05/2014	5.21	Put	Bond Future	1,797.6300	1.7976	1,780.3600	1.7804	(0.961)	0	0	0
2013/10/09	R157	07/08/2014	6.76	Put	Bond Future	697.5300	0.6975	728.4300	0.7284	4.430	0	0	0
2013/10/09	R157	07/08/2014			Bond Future	6.5513	112.6984	6.5261	112.7261	(0.385)	0.0000	0.0000	0
2013/10/09	R157	07/08/2014	6.75	Put	Bond Future	702.1500	0.7022	733.0100	0.7330	4.395	0	0	0
2013/10/09	R157	07/08/2014	6.74	Call	Bond Future	913.7000	0.9137	971.7400	0.9717	6.352	0	0	0
2013/10/09	R157	07/08/2014	6.75	Call	Bond Future	919.5800	0.9196	978.0500	0.9781	6.358	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
2013/10/09	R157	07/08/2014	6.76	Call	Bond Future	925.8800	0.9259	984.3900	0.9844	6.319	0	0	0
2013/10/09	R157	07/08/2014	6.74	Put	Bond Future	707.1900	0.7072	737.6200	0.7376	4.303	0	0	0
2013/10/09	R186	07/11/2013	9.00	Put	Bond Future	96.9000	0.0969	80.1000	0.0801	(17.337)	0	0	1,200
2013/10/09	R186	07/11/2013	8.16	Put	Bond Future	1,489.6500	1.4897	1,411.1200	1.4111	(5.272)	0	0	0
2013/10/09	R186	07/11/2013			Bond Future	8.0415	123.8078	8.0386	123.8348	(0.037)	0.0000	0.0000	57,203
2013/10/09	R186	07/11/2013	6.50	Put	Bond Future	15,239.9000	15.2399	15,212.1400	15.2121	(0.182)	0	0	0
2013/10/09	R186	07/11/2013	8.15	Put	Bond Future	1,527.2200	1.5272	1,448.2200	1.4482	(5.173)	0	0	0
2013/10/09	R186	07/11/2013	6.75	Put	Bond Future	12,602.2900	12.6023	12,572.3500	12.5723	(0.238)	0	0	0
2013/10/09	R186	07/11/2013	8.50	Call	Bond Future	4,642.7100	4.6427	4,616.9500	4.6169	(0.555)	0	0	0
2013/10/09	R186	07/11/2013	8.14	Call	Bond Future	2,456.1000	2.4561	2,403.6600	2.4037	(2.135)	0	0	0
2013/10/09	R186	07/11/2013	8.25	Put	Bond Future	1,180.9200	1.1809	1,107.5200	1.1075	(6.215)	0	0	0
2013/10/09	R186	07/11/2013	8.75	Call	Bond Future	6,454.5000	6.4545	6,449.1700	6.4492	(0.083)	0	0	0
2013/10/09	R186	07/11/2013	8.00	Call	Bond Future	1,796.2600	1.7963	1,739.8500	1.7399	(3.140)	0	0	1,000
2013/10/09	R186	07/11/2013	8.15	Call	Bond Future	2,507.7700	2.5078	2,455.7800	2.4558	(2.073)	0	0	0
2013/10/09	R186	07/11/2013	6.50	Call	Bond Future	2.2100	0.0022	1.4600	0.0015	(33.937)	0	0	5,290
2013/10/09	R186	07/11/2013	8.16	Call	Bond Future	2,560.0200	2.5600	2,508.5000	2.5085	(2.012)	0	0	0
2013/10/09	R186	07/11/2013	8.00	Put	Bond Future	2,174.5600	2.1746	2,091.1400	2.0911	(3.836)	0	0	0
2013/10/09	R186	07/11/2013	9.00	Call	Bond Future	8,383.5000	8.3835	8,393.7100	8.3937	0.122	0	0	0
2013/10/09	R186	07/11/2013	8.25	Call	Bond Future	3,055.4300	3.0554	3,009.0400	3.0090	(1.518)	0	0	0
2013/10/09	R186	07/11/2013	8.75	Put	Bond Future	249.2700	0.2493	216.9300	0.2169	(12.974)	0	0	1,030
2013/10/09	R186	07/11/2013	6.75	Call	Bond Future	11.0100	0.0110	8.0800	0.0081	(26.612)	0	0	1,000
2013/10/09	R186	07/11/2013	8.50	Put	Bond Future	574.2800	0.5743	521.5100	0.5215	(9.189)	0	0	4,000
2013/10/09	R186	07/11/2013	8.14	Put	Bond Future	1,565.4700	1.5655	1,486.0200	1.4860	(5.075)	0	0	0
2013/10/09	R186	06/02/2014	8.75	Put	Bond Future	0.0000	0.0000	1,810.2800	1.8103	100.000	0	0	250
2013/10/09	R186	06/02/2014			Bond Future	8.1322	120.1470	8.1291	120.1743	(0.038)	0.0000	0.0000	120
2013/10/09	R186	06/02/2014	7.75	Call	Bond Future	2,452.4100	2.4524	2,470.9900	2.4710	0.758	0	0	0
2013/10/09	R186	06/02/2014	7.74	Put	Bond Future	5,979.3800	5.9794	5,970.5400	5.9705	(0.148)	0	0	0
2013/10/09	R186	06/02/2014	7.76	Put	Bond Future	5,860.2500	5.8602	5,851.6300	5.8516	(0.147)	0	0	0
2013/10/09	R186	06/02/2014	8.75	Call	Bond Future	0.0000	0.0000	7,157.6100	7.1576	100.000	0	0	0
2013/10/09	R186	06/02/2014	7.75	Put	Bond Future	5,919.6200	5.9196	5,910.9000	5.9109	(0.147)	0	0	0
2013/10/09	R186	06/02/2014	7.76	Call	Bond Future	2,485.5500	2.4856	2,504.2300	2.5042	0.752	0	0	0
2013/10/09	R186	06/02/2014	7.74	Call	Bond Future	2,419.5700	2.4196	2,438.0300	2.4380	0.763	0	0	0
2013/10/09	R186	08/05/2014	7.50	Put	Bond Future	9,112.3600	9.1124	9,184.9000	9.1849	0.796	0	0	0
2013/10/09	R186	08/05/2014			Bond Future	8.2229	121.7725	8.2200	121.7981	(0.036)	0.0000	0.0000	0
2013/10/09	R186	08/05/2014	7.09	Put	Bond Future	12,063.1800	12.0632	12,116.4700	12.1165	0.442	0	0	0
2013/10/09	R186	08/05/2014	7.10	Call	Bond Future	1,631.8300	1.6318	1,711.1200	1.7111	4.859	0	0	0
2013/10/09	R186	08/05/2014	8.50	Call	Bond Future	6,419.2500	6.4192	6,530.2400	6.5302	1.729	0	0	0
2013/10/09	R186	08/05/2014	7.11	Call	Bond Future	1,651.6100	1.6516	1,731.3300	1.7313	4.827	0	0	0
2013/10/09	R186	08/05/2014	7.09	Call	Bond Future	1,612.2200	1.6122	1,691.0800	1.6911	4.891	0	0	0
2013/10/09	R186	08/05/2014	8.50	Put	Bond Future	4,044.3800	4.0444	4,129.8000	4.1298	2.112	0	0	1,933
2013/10/09	R186	08/05/2014	7.11	Put	Bond Future	11,907.2000	11.9072	11,961.3500	11.9613	0.455	0	0	0
2013/10/09	R186	08/05/2014	7.50	Call	Bond Future	2,586.2200	2.5862	2,684.3300	2.6843	3.794	0	0	1,933
2013/10/09	R186	08/05/2014	7.10	Put	Bond Future	11,985.0500	11.9851	12,038.7700	12.0388	0.448	0	0	0
2013/10/09	R186	07/08/2014	8.31	Call	Bond Future	5,942.9200	5.9429	6,071.5500	6.0715	2.164	0	0	0
2013/10/09	R186	07/08/2014			Bond Future	8.3106	118.1836	8.3074	118.2108	(0.039)	0.0000	0.0000	0
2013/10/09	R186	07/08/2014	8.29	Call	Bond Future	5,858.1800	5.8582	5,986.7700	5.9868	2.195	0	0	0
2013/10/09	R186	07/08/2014	8.30	Call	Bond Future	5,900.4700	5.9005	6,029.0800	6.0291	2.180	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
2013/10/09	R186	07/08/2014	8.29	Put	Bond Future	6,033.4800	6.0335	6,134.8500	6.1349	1.680	0	0	0
2013/10/09	R186	07/08/2014	8.31	Put	Bond Future	5,947.9400	5.9479	6,049.3500	6.0493	1.705	0	0	0
2013/10/09	R186	07/08/2014	8.30	Put	Bond Future	5,990.5900	5.9906	6,091.9800	6.0920	1.692	0	0	0
2013/10/09	R197	07/11/2013			Bond Future	277.7084	277.7084	277.7312	277.7312	0.008	0.0000	0.0000	2,049
2013/10/09	R197	07/11/2013	279.99	Put	Bond Future	2,281.5600	2.2816	2,258.8500	2.2588	(0.995)	0	0	0
2013/10/09	R197	07/11/2013	280.00	Put	Bond Future	2,291.5600	2.2916	2,268.8500	2.2688	(0.991)	0	0	0
2013/10/09	R197	07/11/2013	280.01	Put	Bond Future	2,301.5600	2.3016	2,278.8500	2.2788	(0.987)	0	0	0
2013/10/09	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	R201	07/11/2013	4.79	Put	Bond Future	299.0300	0.2990	278.6600	0.2787	(6.812)	0	0	0
2013/10/09	R201	07/11/2013			Bond Future	4.9555	107.4709	4.9470	107.4803	(0.173)	0.0000	0.0000	0
2013/10/09	R201	07/11/2013	4.80	Put	Bond Future	292.0900	0.2921	271.6700	0.2717	(6.991)	0	0	0
2013/10/09	R201	07/11/2013	4.81	Put	Bond Future	285.2400	0.2852	264.7900	0.2648	(7.169)	0	0	0
2013/10/09	R201	07/11/2013	4.79	Call	Bond Future	117.1700	0.1172	106.1800	0.1062	(9.380)	0	0	0
2013/10/09	R201	07/11/2013	4.80	Call	Bond Future	121.2300	0.1212	110.1900	0.1102	(9.107)	0	0	0
2013/10/09	R201	07/11/2013	4.81	Call	Bond Future	125.3800	0.1254	114.3100	0.1143	(8.829)	0	0	0
2013/10/09	R201	06/02/2014	5.24	Put	Bond Future	183.7300	0.1837	172.5700	0.1726	(6.074)	0	0	0
2013/10/09	R201	06/02/2014			Bond Future	4.8483	104.4768	4.8372	104.4863	(0.229)	0.0000	0.0000	0
2013/10/09	R201	06/02/2014	5.26	Put	Bond Future	178.2100	0.1782	167.4100	0.1674	(6.060)	0	0	0
2013/10/09	R201	06/02/2014	5.24	Call	Bond Future	517.1200	0.5171	515.4200	0.5154	(0.329)	0	0	0
2013/10/09	R201	06/02/2014	5.25	Put	Bond Future	180.8400	0.1808	169.9700	0.1700	(6.011)	0	0	0
2013/10/09	R201	06/02/2014	5.25	Call	Bond Future	522.7200	0.5227	521.3100	0.5213	(0.270)	0	0	0
2013/10/09	R201	06/02/2014	5.26	Call	Bond Future	528.5800	0.5286	527.2400	0.5272	(0.254)	0	0	0
2013/10/09	R201	08/05/2014			Bond Future	4.5931	105.8903	4.5803	105.8981	(0.280)	0.0000	0.0000	0
2013/10/09	R201	08/05/2014	4.75	Call	Bond Future	410.0100	0.4100	394.2900	0.3943	(3.834)	0	0	0
2013/10/09	R201	08/05/2014	4.76	Call	Bond Future	413.2900	0.4133	397.9300	0.3979	(3.717)	0	0	0
2013/10/09	R201	08/05/2014	4.74	Call	Bond Future	406.7400	0.4067	390.9900	0.3910	(3.872)	0	0	0
2013/10/09	R201	08/05/2014	4.76	Put	Bond Future	312.0500	0.3120	288.8800	0.2889	(7.425)	0	0	0
2013/10/09	R201	08/05/2014	4.75	Put	Bond Future	314.8300	0.3148	291.3000	0.2913	(7.474)	0	0	0
2013/10/09	R201	08/05/2014	4.74	Put	Bond Future	317.6200	0.3176	294.0600	0.2941	(7.418)	0	0	0
2013/10/09	R201	07/08/2014	5.31	Put	Bond Future	109.9300	0.1099	84.3200	0.0843	(23.297)	0	0	0
2013/10/09	R201	07/08/2014			Bond Future	3.8258	102.9612	3.8010	102.9703	(0.648)	0.0000	0.0000	0
2013/10/09	R201	07/08/2014	5.30	Put	Bond Future	110.8100	0.1108	85.1000	0.0851	(23.202)	0	0	0
2013/10/09	R201	07/08/2014	5.31	Call	Bond Future	648.1200	0.6481	631.5600	0.6316	(2.555)	0	0	0
2013/10/09	R201	07/08/2014	5.29	Call	Bond Future	642.6800	0.6427	625.9200	0.6259	(2.608)	0	0	0
2013/10/09	R201	07/08/2014	5.30	Call	Bond Future	645.4000	0.6454	628.7400	0.6287	(2.581)	0	0	0
2013/10/09	R201	07/08/2014	5.29	Put	Bond Future	111.7000	0.1117	85.8900	0.0859	(23.107)	0	0	0
2013/10/09	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	R202	07/11/2013			Bond Future	204.8583	204.8583	204.8853	204.8853	0.013	0.0000	0.0000	43,395
2013/10/09	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	R202	07/11/2013	208.99	Put	Bond Future	4,131.7100	4.1317	4,104.7300	4.1047	(0.653)	0	0	0
2013/10/09	R202	07/11/2013	209.01	Put	Bond Future	4,151.7100	4.1517	4,124.7300	4.1247	(0.650)	0	0	0
2013/10/09	R202	07/11/2013	209.00	Put	Bond Future	4,141.7100	4.1417	4,114.7300	4.1147	(0.651)	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
2013/10/09	R203	07/11/2013	6.01	Call	Bond Future	46.6200	0.0466	34.1900	0.0342	(26.662)	0	0	0
2013/10/09	R203	07/11/2013			Bond Future	6.7343	106.3612	6.7255	106.3916	(0.131)	0.0000	0.0000	19,710
2013/10/09	R203	07/11/2013	5.99	Call	Bond Future	42.2400	0.0422	30.5900	0.0306	(27.580)	0	0	0
2013/10/09	R203	07/11/2013	5.71	Put	Bond Future	3,604.9900	3.6050	3,570.9100	3.5709	(0.945)	0	0	0
2013/10/09	R203	07/11/2013	6.00	Call	Bond Future	44.3900	0.0444	32.3600	0.0324	(27.101)	0	0	0
2013/10/09	R203	07/11/2013	571.00	Call	Bond Future	104,131.6900	104.1317	104,162.0700	104.1621	0.029	0	0	0
2013/10/09	R203	07/11/2013	5.99	Put	Bond Future	2,640.4600	2.6405	2,598.4300	2.5984	(1.592)	0	0	0
2013/10/09	R203	07/11/2013	6.01	Put	Bond Future	2,574.0000	2.5740	2,531.1900	2.5312	(1.663)	0	0	0
2013/10/09	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	R203	07/11/2013	5.71	Call	Bond Future	9.0000	0.0090	5.3000	0.0053	(41.111)	0	0	15
2013/10/09	R203	07/11/2013	6.00	Put	Bond Future	2,607.1800	2.6072	2,564.7700	2.5648	(1.627)	0	0	0
2013/10/09	R203	06/02/2014			Bond Future	6.8541	107.7604	6.8446	107.7911	(0.139)	0.0000	0.0000	0
2013/10/09	R203	06/02/2014	6.14	Put	Bond Future	2,736.3100	2.7363	2,699.3900	2.6994	(1.349)	0	0	0
2013/10/09	R203	06/02/2014	5.95	Put	Bond Future	3,242.1100	3.2421	3,204.5900	3.2046	(1.157)	0	0	0
2013/10/09	R203	06/02/2014	6.84	Put	Bond Future	1,265.8900	1.2659	1,236.3000	1.2363	(2.337)	0	0	0
2013/10/09	R203	06/02/2014	6.16	Put	Bond Future	2,685.4500	2.6855	2,648.5200	2.6485	(1.375)	0	0	0
2013/10/09	R203	06/02/2014	6.15	Put	Bond Future	2,710.8200	2.7108	2,673.9000	2.6739	(1.362)	0	0	0
2013/10/09	R203	06/02/2014	6.84	Call	Bond Future	1,220.4500	1.2205	1,221.6100	1.2216	0.095	0	0	13
2013/10/09	R203	06/02/2014	6.16	Call	Bond Future	421.4200	0.4214	415.2400	0.4152	(1.466)	0	0	0
2013/10/09	R203	06/02/2014	5.95	Call	Bond Future	281.2500	0.2813	274.4800	0.2745	(2.407)	0	0	16
2013/10/09	R203	06/02/2014	6.14	Call	Bond Future	406.1500	0.4062	399.9800	0.4000	(1.519)	0	0	0
2013/10/09	R203	06/02/2014	6.15	Call	Bond Future	413.7300	0.4137	407.5600	0.4076	(1.491)	0	0	0
2013/10/09	R203	08/05/2014	5.76	Call	Bond Future	350.9000	0.3509	349.5900	0.3496	(0.373)	0	0	0
2013/10/09	R203	08/05/2014	6.84	Call	Bond Future	1,368.0200	1.3680	1,371.7600	1.3718	0.273	0	0	13
2013/10/09	R203	08/05/2014	7.40	Put	Bond Future	1,016.4600	1.0165	996.2400	0.9962	(1.989)	0	0	0
2013/10/09	R203	08/05/2014	5.74	Call	Bond Future	340.6900	0.3407	339.3600	0.3394	(0.390)	0	0	0
2013/10/09	R203	08/05/2014			Bond Future	6.9720	105.0571	6.9623	105.0865	(0.140)	0.0000	0.0000	0
2013/10/09	R203	08/05/2014	5.76	Put	Bond Future	4,071.5400	4.0715	4,040.8500	4.0408	(0.754)	0	0	0
2013/10/09	R203	08/05/2014	6.84	Put	Bond Future	1,765.5600	1.7656	1,739.9200	1.7399	(1.452)	0	0	0
2013/10/09	R203	08/05/2014	5.75	Put	Bond Future	4,097.7900	4.0978	4,067.0900	4.0671	(0.749)	0	0	0
2013/10/09	R203	08/05/2014	5.74	Put	Bond Future	4,124.0900	4.1241	4,093.3800	4.0934	(0.745)	0	0	0
2013/10/09	R203	08/05/2014	7.40	Call	Bond Future	2,292.1500	2.2922	2,301.3100	2.3013	0.400	0	0	16
2013/10/09	R203	08/05/2014	5.75	Call	Bond Future	345.7700	0.3458	344.4500	0.3445	(0.382)	0	0	0
2013/10/09	R203	07/08/2014	7.30	Call	Bond Future	2,103.1600	2.1032	2,132.8500	2.1328	1.412	0	0	0
2013/10/09	R203	07/08/2014			Bond Future	7.0889	106.5261	7.0778	106.5570	(0.156)	0.0000	0.0000	0
2013/10/09	R203	07/08/2014	7.31	Call	Bond Future	2,119.0000	2.1190	2,148.7500	2.1488	1.404	0	0	0
2013/10/09	R203	07/08/2014	6.84	Put	Bond Future	2,155.8100	2.1558	2,145.0300	2.1450	(0.500)	0	0	0
2013/10/09	R203	07/08/2014	7.29	Put	Bond Future	1,528.4900	1.5285	1,527.2200	1.5272	(0.083)	0	0	0
2013/10/09	R203	07/08/2014	7.31	Put	Bond Future	1,504.7400	1.5047	1,503.5900	1.5036	(0.076)	0	0	0
2013/10/09	R203	07/08/2014	7.29	Call	Bond Future	2,087.3700	2.0874	2,117.0000	2.1170	1.419	0	0	0
2013/10/09	R203	07/08/2014	7.30	Put	Bond Future	1,516.5800	1.5166	1,515.3700	1.5154	(0.080)	0	0	0
2013/10/09	R203	07/08/2014	6.84	Call	Bond Future	1,458.7400	1.4587	1,478.8600	1.4789	1.379	0	0	30
2013/10/09	R204	07/11/2013			Bond Future	6.9494	107.5882	6.9411	107.6245	(0.120)	0.0000	0.0000	31,288
2013/10/09	R204	07/11/2013	7.00	Put	Bond Future	801.4500	0.8014	766.1900	0.7662	(4.400)	0	0	1,270
2013/10/09	R204	07/11/2013	6.29	Put	Bond Future	3,026.4500	3.0264	2,984.9800	2.9850	(1.370)	0	0	0
2013/10/09	R204	07/11/2013	6.31	Put	Bond Future	2,945.7500	2.9457	2,904.0800	2.9041	(1.415)	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
2013/10/09	R204	07/11/2013	6.29	Call	Bond Future	106.6500	0.1066	101.5400	0.1015	(4.791)	0	0	0
2013/10/09	R204	07/11/2013	6.30	Put	Bond Future	2,986.0100	2.9860	2,944.4400	2.9444	(1.392)	0	0	0
2013/10/09	R204	07/11/2013	7.00	Call	Bond Future	1,021.3800	1.0214	1,022.4800	1.0225	0.108	0	0	0
2013/10/09	R204	07/11/2013	6.30	Call	Bond Future	111.2300	0.1112	106.0200	0.1060	(4.684)	0	0	0
2013/10/09	R204	07/11/2013	6.31	Call	Bond Future	115.9700	0.1160	110.6600	0.1107	(4.579)	0	0	0
2013/10/09	R204	06/02/2014	6.39	Call	Bond Future	708.3100	0.7083	707.3200	0.7073	(0.140)	0	0	0
2013/10/09	R204	06/02/2014			Bond Future	7.0514	104.9734	7.0426	105.0102	(0.126)	0.0000	0.0000	0
2013/10/09	R204	06/02/2014	6.41	Call	Bond Future	731.0200	0.7310	730.5400	0.7305	(0.066)	0	0	0
2013/10/09	R204	06/02/2014	6.40	Call	Bond Future	719.6000	0.7196	718.8600	0.7189	(0.103)	0	0	0
2013/10/09	R204	06/02/2014	6.39	Put	Bond Future	3,497.8500	3.4979	3,460.0800	3.4601	(1.080)	0	0	0
2013/10/09	R204	06/02/2014	6.41	Put	Bond Future	3,434.8800	3.4349	3,397.6200	3.3976	(1.085)	0	0	0
2013/10/09	R204	06/02/2014	6.40	Put	Bond Future	3,466.2900	3.4663	3,428.7700	3.4288	(1.082)	0	0	0
2013/10/09	R204	08/05/2014			Bond Future	7.1562	106.3936	7.1472	106.4291	(0.126)	0.0000	0.0000	0
2013/10/09	R204	08/05/2014	6.05	Call	Bond Future	672.0600	0.6721	680.8400	0.6808	1.306	0	0	0
2013/10/09	R204	08/05/2014	6.06	Call	Bond Future	680.6000	0.6806	689.4500	0.6894	1.300	0	0	0
2013/10/09	R204	08/05/2014	6.04	Call	Bond Future	663.6200	0.6636	672.3100	0.6723	1.309	0	0	0
2013/10/09	R204	08/05/2014	6.05	Put	Bond Future	5,150.7500	5.1508	5,124.0600	5.1241	(0.518)	0	0	0
2013/10/09	R204	08/05/2014	6.04	Put	Bond Future	5,183.8600	5.1839	5,157.0800	5.1571	(0.517)	0	0	0
2013/10/09	R204	08/05/2014	6.06	Put	Bond Future	5,117.7500	5.1177	5,091.1300	5.0911	(0.520)	0	0	0
2013/10/09	R204	07/08/2014			Bond Future	7.2588	103.8495	7.2489	103.8866	(0.137)	0.0000	0.0000	0
2013/10/09	R204	07/08/2014	7.44	Put	Bond Future	2,201.9500	2.2019	2,245.9000	2.2459	1.996	0	0	0
2013/10/09	R204	07/08/2014	7.46	Put	Bond Future	2,168.0200	2.1680	2,212.7700	2.2128	2.064	0	0	0
2013/10/09	R204	07/08/2014	7.45	Put	Bond Future	2,184.9400	2.1849	2,229.2900	2.2293	2.030	0	0	0
2013/10/09	R204	07/08/2014	7.46	Call	Bond Future	2,917.7500	2.9177	2,999.5900	2.9996	2.805	0	0	0
2013/10/09	R204	07/08/2014	7.44	Call	Bond Future	2,877.4700	2.8775	2,958.5100	2.9585	2.816	0	0	0
2013/10/09	R204	07/08/2014	7.45	Call	Bond Future	2,897.5700	2.8976	2,979.0100	2.9790	2.811	0	0	0
2013/10/09	R206	07/11/2013	4.31	Put	Bond Future	156.2300	0.1562	152.8600	0.1529	(2.157)	0	0	0
2013/10/09	R206	07/11/2013			Bond Future	5.1154	102.8277	5.1051	102.8295	(0.201)	0.0000	0.0000	0
2013/10/09	R206	07/11/2013	4.30	Put	Bond Future	157.7400	0.1577	154.3800	0.1544	(2.130)	0	0	0
2013/10/09	R206	07/11/2013	4.31	Call	Bond Future	12.1100	0.0121	10.5800	0.0106	(12.634)	0	0	0
2013/10/09	R206	07/11/2013	4.29	Call	Bond Future	11.5500	0.0116	10.0500	0.0100	(12.987)	0	0	0
2013/10/09	R206	07/11/2013	4.30	Call	Bond Future	11.8300	0.0118	10.3100	0.0103	(12.849)	0	0	0
2013/10/09	R206	07/11/2013	4.29	Put	Bond Future	159.2600	0.1593	155.9200	0.1559	(2.097)	0	0	0
2013/10/09	R207	07/11/2013	6.70	Call	Bond Future	183.6500	0.1836	187.3300	0.1873	2.004	0	0	0
2013/10/09	R207	07/11/2013			Bond Future	7.2791	102.2065	7.2709	102.2472	(0.114)	0.0000	0.0000	21,283
2013/10/09	R207	07/11/2013	6.71	Call	Bond Future	190.7000	0.1907	194.5200	0.1945	2.003	0	0	0
2013/10/09	R207	07/11/2013	6.69	Put	Bond Future	3,115.6500	3.1156	3,078.5300	3.0785	(1.191)	0	0	0
2013/10/09	R207	07/11/2013	6.71	Put	Bond Future	3,028.0700	3.0281	2,991.2100	2.9912	(1.217)	0	0	0
2013/10/09	R207	07/11/2013	6.69	Call	Bond Future	176.8000	0.1768	180.3600	0.1804	2.014	0	0	0
2013/10/09	R207	07/11/2013	6.70	Put	Bond Future	3,071.7400	3.0717	3,034.7400	3.0347	(1.205)	0	0	0
2013/10/09	R207	06/02/2014			Bond Future	7.3812	99.9119	7.3725	99.9530	(0.118)	0.0000	0.0000	0
2013/10/09	R207	06/02/2014	6.65	Call	Bond Future	763.9800	0.7640	790.0500	0.7900	3.412	0	0	0
2013/10/09	R207	06/02/2014	6.64	Put	Bond Future	4,321.7400	4.3217	4,306.4300	4.3064	(0.354)	0	0	0
2013/10/09	R207	06/02/2014	6.66	Put	Bond Future	4,247.7400	4.2477	4,232.8700	4.2329	(0.350)	0	0	0
2013/10/09	R207	06/02/2014	6.65	Put	Bond Future	4,284.6500	4.2846	4,269.5600	4.2696	(0.352)	0	0	0
2013/10/09	R207	06/02/2014	6.66	Call	Bond Future	776.2300	0.7762	802.5200	0.8025	3.387	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
2013/10/09	R207	06/02/2014	6.64	Call	Bond Future	751.8700	0.7519	777.7200	0.7777	3.438	0	0	0
2013/10/09	R207	08/05/2014	6.19	Put	Bond Future	6,765.7300	6.7657	6,784.6100	6.7846	0.279	0	0	0
2013/10/09	R207	08/05/2014	6.21	Put	Bond Future	6,685.5800	6.6856	6,705.2200	6.7052	0.294	0	0	0
2013/10/09	R207	08/05/2014			Bond Future	7.4881	101.2636	7.4793	101.3037	(0.118)	0.0000	0.0000	0
2013/10/09	R207	08/05/2014	6.20	Put	Bond Future	6,725.6000	6.7256	6,744.8600	6.7449	0.286	0	0	0
2013/10/09	R207	08/05/2014	6.20	Call	Bond Future	679.7400	0.6797	739.0700	0.7391	8.728	0	0	0
2013/10/09	R207	08/05/2014	6.21	Call	Bond Future	688.3600	0.6884	748.0700	0.7481	8.674	0	0	0
2013/10/09	R207	08/05/2014	6.19	Call	Bond Future	671.2100	0.6712	730.1600	0.7302	8.783	0	0	0
2013/10/09	R207	07/08/2014	7.69	Call	Bond Future	3,280.5000	3.2805	3,441.3600	3.4414	4.904	0	0	0
2013/10/09	R207	07/08/2014	7.70	Put	Bond Future	2,842.1200	2.8421	2,961.6700	2.9617	4.206	0	0	0
2013/10/09	R207	07/08/2014			Bond Future	7.5935	99.0389	7.5839	99.0806	(0.126)	0.0000	0.0000	0
2013/10/09	R207	07/08/2014	7.70	Call	Bond Future	3,303.1100	3.3031	3,464.3400	3.4643	4.881	0	0	0
2013/10/09	R207	07/08/2014	7.71	Call	Bond Future	3,325.8100	3.3258	3,487.4100	3.4874	4.859	0	0	0
2013/10/09	R207	07/08/2014	7.69	Put	Bond Future	2,862.6700	2.8627	2,981.8500	2.9819	4.163	0	0	0
2013/10/09	R207	07/08/2014	7.71	Put	Bond Future	2,821.6800	2.8217	2,941.6000	2.9416	4.250	0	0	0
2013/10/09	R208	07/11/2013			Bond Future	7.4173	97.0449	7.4143	97.0616	(0.041)	0.0000	0.0000	10,564
2013/10/09	R208	07/11/2013	6.79	Put	Bond Future	3,667.2300	3.6672	3,632.6600	3.6327	(0.943)	0	0	0
2013/10/09	R208	07/11/2013	6.81	Put	Bond Future	3,565.8400	3.5658	3,530.4100	3.5304	(0.994)	0	0	0
2013/10/09	R208	07/11/2013	6.80	Put	Bond Future	3,616.4000	3.6164	3,581.4100	3.5814	(0.968)	0	0	0
2013/10/09	R208	07/11/2013	6.81	Call	Bond Future	167.1100	0.1671	148.3900	0.1484	(11.202)	0	0	0
2013/10/09	R208	07/11/2013	7.50	Put	Bond Future	930.0200	0.9300	882.4300	0.8824	(5.117)	0	0	1,520
2013/10/09	R208	07/11/2013	6.79	Call	Bond Future	154.0900	0.1541	136.2300	0.1362	(11.591)	0	0	0
2013/10/09	R208	07/11/2013	7.50	Call	Bond Future	1,381.6200	1.3816	1,350.7400	1.3507	(2.235)	0	0	0
2013/10/09	R208	07/11/2013	6.80	Call	Bond Future	160.4900	0.1605	142.2100	0.1422	(11.390)	0	0	0
2013/10/09	R208	06/02/2014	6.74	Put	Bond Future	5,002.5500	5.0025	4,970.0800	4.9701	(0.649)	0	0	0
2013/10/09	R208	06/02/2014			Bond Future	7.5125	98.3215	7.5093	98.3383	(0.042)	0.0000	0.0000	0
2013/10/09	R208	06/02/2014	6.76	Put	Bond Future	4,917.0100	4.9170	4,884.3700	4.8844	(0.664)	0	0	0
2013/10/09	R208	06/02/2014	6.75	Put	Bond Future	4,959.6800	4.9597	4,927.1300	4.9271	(0.656)	0	0	0
2013/10/09	R208	06/02/2014	6.74	Call	Bond Future	794.1400	0.7941	778.5400	0.7785	(1.964)	0	0	0
2013/10/09	R208	06/02/2014	6.75	Call	Bond Future	807.1800	0.8072	791.5000	0.7915	(1.943)	0	0	0
2013/10/09	R208	06/02/2014	6.76	Call	Bond Future	820.3800	0.8204	804.6100	0.8046	(1.922)	0	0	0
2013/10/09	R208	08/05/2014	6.31	Call	Bond Future	703.7800	0.7038	719.7600	0.7198	2.271	0	0	0
2013/10/09	R208	08/05/2014			Bond Future	7.6070	96.2551	7.6040	96.2705	(0.039)	0.0000	0.0000	0
2013/10/09	R208	08/05/2014	6.29	Call	Bond Future	685.4000	0.6854	701.1500	0.7011	2.298	0	0	0
2013/10/09	R208	08/05/2014	6.31	Put	Bond Future	7,658.3600	7.6584	7,658.9300	7.6589	0.007	0	0	0
2013/10/09	R208	08/05/2014	6.30	Put	Bond Future	7,705.1200	7.7051	7,705.5700	7.7056	0.006	0	0	0
2013/10/09	R208	08/05/2014	6.29	Put	Bond Future	7,751.9800	7.7520	7,752.3200	7.7523	0.004	0	0	0
2013/10/09	R208	08/05/2014	6.30	Call	Bond Future	694.5500	0.6945	710.4100	0.7104	2.283	0	0	0
2013/10/09	R208	07/08/2014			Bond Future	7.6988	97.6009	7.6955	97.6176	(0.044)	0.0000	0.0000	0
2013/10/09	R208	07/08/2014	7.80	Call	Bond Future	3,651.5100	3.6515	3,718.4000	3.7184	1.832	0	0	0
2013/10/09	R208	07/08/2014	7.79	Put	Bond Future	3,173.6700	3.1737	3,223.8100	3.2238	1.580	0	0	0
2013/10/09	R208	07/08/2014	7.81	Put	Bond Future	3,127.7300	3.1277	3,177.8800	3.1779	1.603	0	0	0
2013/10/09	R208	07/08/2014	7.80	Put	Bond Future	3,150.6300	3.1506	3,200.7800	3.2008	1.592	0	0	0
2013/10/09	R208	07/08/2014	7.81	Call	Bond Future	3,677.9400	3.6779	3,744.8300	3.7448	1.819	0	0	0
2013/10/09	R208	07/08/2014	7.79	Call	Bond Future	3,625.1800	3.6252	3,692.0600	3.6921	1.845	0	0	0
2013/10/09	R209	07/11/2013	8.80	Put	Bond Future	1,951.4300	1.9514	1,876.9700	1.8770	(3.816)	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
2013/10/09	R209	07/11/2013	9.50	Put	Bond Future	322.8500	0.3228	276.2000	0.2762	(14.449)	0	0	980
2013/10/09	R209	07/11/2013			Bond Future	8.8244	75.7756	8.8317	75.7187	0.083	0.0000	0.0000	19,784
2013/10/09	R209	07/11/2013	8.80	Call	Bond Future	1,761.6000	1.7616	1,630.2100	1.6302	(7.459)	0	0	0
2013/10/09	R209	07/11/2013	8.81	Call	Bond Future	1,799.1500	1.7991	1,667.3400	1.6673	(7.326)	0	0	0
2013/10/09	R209	07/11/2013	9.25	Call	Bond Future	3,861.1200	3.8611	3,738.7800	3.7388	(3.169)	0	0	0
2013/10/09	R209	07/11/2013	8.65	Call	Bond Future	1,255.8400	1.2558	1,134.5100	1.1345	(9.661)	0	0	0
2013/10/09	R209	07/11/2013	8.79	Call	Bond Future	1,724.5300	1.7245	1,593.5900	1.5936	(7.593)	0	0	0
2013/10/09	R209	07/11/2013	9.70	Put	Bond Future	170.4700	0.1705	138.7000	0.1387	(18.637)	0	0	1,520
2013/10/09	R209	07/11/2013	9.40	Call	Bond Future	4,707.9200	4.7079	4,596.5000	4.5965	(2.367)	0	0	0
2013/10/09	R209	07/11/2013	9.25	Put	Bond Future	664.3800	0.6644	598.9700	0.5990	(9.845)	0	0	1,000
2013/10/09	R209	07/11/2013	8.79	Put	Bond Future	1,992.4400	1.9924	1,918.4300	1.9184	(3.715)	0	0	0
2013/10/09	R209	07/11/2013	9.50	Call	Bond Future	5,298.3400	5.2983	5,194.7600	5.1948	(1.955)	0	0	0
2013/10/09	R209	07/11/2013	9.70	Call	Bond Future	6,519.0800	6.5191	6,430.3800	6.4304	(1.361)	0	0	0
2013/10/09	R209	07/11/2013	9.40	Put	Bond Future	435.4600	0.4355	380.9700	0.3810	(12.513)	0	0	5,000
2013/10/09	R209	07/11/2013	8.65	Put	Bond Future	2,630.2500	2.6302	2,565.8500	2.5658	(2.448)	0	0	4,700
2013/10/09	R209	07/11/2013	8.81	Put	Bond Future	1,911.0200	1.9110	1,836.1400	1.8361	(3.918)	0	0	0
2013/10/09	R209	06/02/2014	8.56	Call	Bond Future	2,548.9700	2.5490	2,474.7800	2.4748	(2.911)	0	0	0
2013/10/09	R209	06/02/2014			Bond Future	8.9097	76.7724	8.9172	76.7148	0.085	0.0000	0.0000	0
2013/10/09	R209	06/02/2014	8.54	Call	Bond Future	2,489.3400	2.4893	2,415.7600	2.4158	(2.956)	0	0	0
2013/10/09	R209	06/02/2014	8.55	Call	Bond Future	2,519.0500	2.5191	2,445.1600	2.4452	(2.933)	0	0	0
2013/10/09	R209	06/02/2014	8.54	Put	Bond Future	5,402.8800	5.4029	5,386.9500	5.3870	(0.295)	0	0	0
2013/10/09	R209	06/02/2014	8.56	Put	Bond Future	5,300.3900	5.3004	5,283.8500	5.2838	(0.312)	0	0	0
2013/10/09	R209	06/02/2014	8.55	Put	Bond Future	5,351.4600	5.3515	5,335.2200	5.3352	(0.303)	0	0	0
2013/10/09	R209	08/05/2014			Bond Future	8.9935	74.6661	9.0015	74.6064	0.088	0.0000	0.0000	0
2013/10/09	R209	08/05/2014	7.85	Call	Bond Future	1,649.5900	1.6496	1,649.1600	1.6492	(0.026)	0	0	0
2013/10/09	R209	08/05/2014	7.86	Call	Bond Future	1,668.0900	1.6681	1,667.6000	1.6676	(0.029)	0	0	0
2013/10/09	R209	08/05/2014	7.85	Put	Bond Future	11,104.8500	11.1048	11,164.2000	11.1642	0.534	0	0	0
2013/10/09	R209	08/05/2014	7.84	Call	Bond Future	1,631.2400	1.6312	1,630.8700	1.6309	(0.023)	0	0	0
2013/10/09	R209	08/05/2014	7.84	Put	Bond Future	11,177.1600	11.1772	11,236.5700	11.2366	0.532	0	0	0
2013/10/09	R209	08/05/2014	7.86	Put	Bond Future	11,032.8300	11.0328	11,092.1200	11.0921	0.537	0	0	0
2013/10/09	R209	07/08/2014	9.04	Put	Bond Future	5,882.0500	5.8821	5,933.8200	5.9338	0.880	0	0	0
2013/10/09	R209	07/08/2014			Bond Future	9.0748	75.7102	9.0829	75.6505	0.089	0.0000	0.0000	0
2013/10/09	R209	07/08/2014	9.06	Put	Bond Future	5,804.4200	5.8044	5,856.4600	5.8565	0.897	0	0	0
2013/10/09	R209	07/08/2014	9.05	Put	Bond Future	5,843.1300	5.8431	5,895.0300	5.8950	0.888	0	0	0
2013/10/09	R209	07/08/2014	9.05	Call	Bond Future	5,658.6900	5.6587	5,650.8000	5.6508	(0.139)	0	0	0
2013/10/09	R209	07/08/2014	9.06	Call	Bond Future	5,694.4400	5.6944	5,686.6900	5.6867	(0.136)	0	0	0
2013/10/09	R209	07/08/2014	9.04	Call	Bond Future	5,623.0300	5.6230	5,615.0100	5.6150	(0.143)	0	0	0
2013/10/09	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	R210	07/11/2013			Bond Future	157.0802	157.0802	157.0984	157.0984	0.012	0.0000	0.0000	1,449
2013/10/09	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	R210	07/11/2013	159.99	Put	Bond Future	2,909.7500	2.9098	2,891.6200	2.8916	(0.623)	0	0	0
2013/10/09	R210	07/11/2013	160.01	Put	Bond Future	2,929.7500	2.9298	2,911.6200	2.9116	(0.619)	0	0	0
2013/10/09	R210	07/11/2013	160.00	Put	Bond Future	2,919.7500	2.9198	2,901.6200	2.9016	(0.621)	0	0	0
2013/10/09	R211	07/11/2013			Bond Future	128.1912	128.1912	128.1868	128.1868	(0.003)	0.0000	0.0000	522
2013/10/09	R211	07/11/2013	130.00	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/10/09	R211	07/11/2013	129.99	Put	Bond Future	1,798.8200	1.7988	1,803.2200	1.8032	0.245	0	0	0
2013/10/09	R211	07/11/2013	130.01	Put	Bond Future	1,818.8200	1.8188	1,823.2200	1.8232	0.242	0	0	0
2013/10/09	R211	07/11/2013	130.00	Put	Bond Future	1,808.8200	1.8088	1,813.2200	1.8132	0.243	0	0	0
2013/10/09	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	R212	07/11/2013	132.99	Put	Bond Future	2,247.9900	2.2480	2,239.1500	2.2391	(0.393)	0	0	0
2013/10/09	R212	07/11/2013			Bond Future	130.7420	130.7420	130.7508	130.7508	0.007	0.0000	0.0000	21,791
2013/10/09	R212	07/11/2013	133.01	Put	Bond Future	2,267.9900	2.2680	2,259.1500	2.2591	(0.390)	0	0	0
2013/10/09	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	R212	07/11/2013	133.00	Put	Bond Future	2,257.9900	2.2580	2,249.1500	2.2491	(0.391)	0	0	0
2013/10/09	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	R213	07/11/2013	8.60	Call	Bond Future	1,608.0200	1.6080	1,543.0700	1.5431	(4.039)	0	0	0
2013/10/09	R213	07/11/2013			Bond Future	8.6569	86.6727	8.6589	86.6565	0.024	0.0000	0.0000	19,468
2013/10/09	R213	07/11/2013	8.61	Call	Bond Future	1,644.5900	1.6446	1,579.4500	1.5794	(3.961)	0	0	0
2013/10/09	R213	07/11/2013	8.59	Put	Bond Future	2,103.8900	2.1039	2,055.3800	2.0554	(2.306)	0	0	0
2013/10/09	R213	07/11/2013	8.61	Put	Bond Future	2,016.9300	2.0169	1,968.0200	1.9680	(2.425)	0	0	0
2013/10/09	R213	07/11/2013	8.60	Put	Bond Future	2,060.1000	2.0601	2,011.3800	2.0114	(2.365)	0	0	0
2013/10/09	R213	07/11/2013	8.59	Call	Bond Future	1,571.9500	1.5719	1,507.2100	1.5072	(4.118)	0	0	0
2013/10/09	R213	06/02/2014			Bond Future	8.7496	87.8129	8.7517	87.7964	0.024	0.0000	0.0000	0
2013/10/09	R213	06/02/2014	8.29	Put	Bond Future	5,982.6500	5.9826	5,999.1000	5.9991	0.275	0	0	0
2013/10/09	R213	06/02/2014	8.31	Put	Bond Future	5,874.2800	5.8743	5,890.6500	5.8907	0.279	0	0	0
2013/10/09	R213	06/02/2014	8.29	Call	Bond Future	2,294.8200	2.2948	2,294.7800	2.2948	(0.002)	0	0	0
2013/10/09	R213	06/02/2014	8.30	Put	Bond Future	5,928.3000	5.9283	5,944.7100	5.9447	0.277	0	0	0
2013/10/09	R213	06/02/2014	8.30	Call	Bond Future	2,323.1500	2.3231	2,323.0700	2.3231	(0.003)	0	0	0
2013/10/09	R213	06/02/2014	8.31	Call	Bond Future	2,351.7000	2.3517	2,351.5800	2.3516	(0.005)	0	0	0
2013/10/09	R213	08/05/2014	7.65	Put	Bond Future	11,435.3900	11.4354	11,499.1300	11.4991	0.557	0	0	0
2013/10/09	R213	08/05/2014			Bond Future	8.8373	85.4625	8.8397	85.4444	0.027	0.0000	0.0000	0
2013/10/09	R213	08/05/2014	7.64	Put	Bond Future	11,507.3100	11.5073	11,570.8500	11.5709	0.552	0	0	0
2013/10/09	R213	08/05/2014	7.66	Put	Bond Future	11,363.7400	11.3637	11,427.6700	11.4277	0.563	0	0	0
2013/10/09	R213	08/05/2014	7.65	Call	Bond Future	1,595.4500	1.5954	1,641.0600	1.6411	2.859	0	0	0
2013/10/09	R213	08/05/2014	7.64	Call	Bond Future	1,577.6700	1.5777	1,623.0800	1.6231	2.878	0	0	0
2013/10/09	R213	08/05/2014	7.66	Call	Bond Future	1,613.3800	1.6134	1,659.1800	1.6592	2.839	0	0	0
2013/10/09	R213	07/08/2014	8.86	Call	Bond Future	5,591.7400	5.5917	5,669.1400	5.6691	1.384	0	0	0
2013/10/09	R213	07/08/2014			Bond Future	8.9235	86.6575	8.9259	86.6400	0.026	0.0000	0.0000	0
2013/10/09	R213	07/08/2014	8.84	Call	Bond Future	5,521.2700	5.5213	5,598.7900	5.5988	1.404	0	0	0
2013/10/09	R213	07/08/2014	8.85	Call	Bond Future	5,556.4500	5.5564	5,633.9100	5.6339	1.394	0	0	0
2013/10/09	R213	07/08/2014	8.84	Put	Bond Future	6,153.2000	6.1532	6,248.1800	6.2482	1.544	0	0	0
2013/10/09	R213	07/08/2014	8.86	Put	Bond Future	6,071.7400	6.0717	6,166.6000	6.1666	1.562	0	0	0
2013/10/09	R213	07/08/2014	8.85	Put	Bond Future	6,112.3700	6.1124	6,207.2900	6.2073	1.553	0	0	0
2013/10/09	R214	07/11/2013	7.80	Call	Bond Future	27.4900	0.0275	20.0100	0.0200	(27.210)	0	0	0
2013/10/09	R214	07/11/2013			Bond Future	9.0208	75.8625	9.0330	75.7656	0.136	0.0000	0.0000	2,427
2013/10/09	R214	07/11/2013	7.81	Call	Bond Future	28.9400	0.0289	21.1400	0.0211	(26.952)	0	0	0
2013/10/09	R214	07/11/2013	7.79	Call	Bond Future	26.1100	0.0261	18.9400	0.0189	(27.461)	0	0	0
2013/10/09	R214	07/11/2013	7.81	Put	Bond Future	10,760.6000	10.7606	10,849.7300	10.8497	0.828	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
2013/10/09	R214	07/11/2013	7.80	Put	Bond Future	10,858.1000	10.8581	10,947.5500	10.9476	0.824	0	0	0
2013/10/09	R214	07/11/2013	7.79	Put	Bond Future	10,955.8700	10.9559	11,045.6300	11.0456	0.819	0	0	0
2013/10/09	R214	06/02/2014			Bond Future	9.1103	76.8605	9.1230	76.7623	0.138	0.0000	0.0000	0
2013/10/09	R214	06/02/2014	8.99	Put	Bond Future	4,501.0900	4.5011	4,528.0200	4.5280	0.598	0	0	0
2013/10/09	R214	06/02/2014	9.01	Put	Bond Future	4,413.9800	4.4140	4,440.2700	4.4403	0.596	0	0	0
2013/10/09	R214	06/02/2014	8.99	Call	Bond Future	3,552.9700	3.5530	3,481.7200	3.4817	(2.005)	0	0	0
2013/10/09	R214	06/02/2014	9.00	Put	Bond Future	4,457.1000	4.4571	4,483.7100	4.4837	0.597	0	0	0
2013/10/09	R214	06/02/2014	9.00	Call	Bond Future	3,588.5400	3.5885	3,516.9700	3.5170	(1.994)	0	0	0
2013/10/09	R214	06/02/2014	9.01	Call	Bond Future	3,624.8300	3.6248	3,552.9400	3.5529	(1.983)	0	0	0
2013/10/09	R248	07/11/2013			Bond Future	9.0765	98.3148	9.0887	98.1910	0.134	0.0000	0.0000	10,220
2013/10/09	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	R248	07/11/2013	7.86	Put	Bond Future	13,948.0000	13.9480	14,071.7800	14.0718	0.887	0	0	0
2013/10/09	R248	07/11/2013	7.85	Put	Bond Future	14,077.0700	14.0771	14,200.8500	14.2009	0.879	0	0	0
2013/10/09	R248	07/11/2013	7.84	Put	Bond Future	14,206.4000	14.2064	14,330.1800	14.3302	0.871	0	0	0
2013/10/09	R248	06/02/2014	9.11	Put	Bond Future	586.3200	0.5863	711.7300	0.7117	21.389	0	0	0
2013/10/09	R248	06/02/2014			Bond Future	9.1684	99.6081	9.1810	99.4826	0.137	0.0000	0.0000	0
2013/10/09	R248	06/02/2014	9.10	Put	Bond Future	687.4000	0.6874	812.8100	0.8128	18.244	0	0	0
2013/10/09	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/09	R248	06/02/2014	9.09	Put	Bond Future	788.6700	0.7887	914.0800	0.9141	15.901	0	0	0

Total

356860