



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 17/09/2013 to 17/09/2013

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
2013/09/17	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	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
2013/09/17	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	2025	07/11/2013			Bond Future	108.2729	108.2729	108.3825	108.3825	0.101	0.0000	0.0000	0
2013/09/17	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	2025	07/11/2013	110.99	Put	Bond Future	2,717.1100	2.7171	2,607.5100	2.6075	(4.034)	0	0	0
2013/09/17	2025	07/11/2013	111.01	Put	Bond Future	2,737.1100	2.7371	2,627.5100	2.6275	(4.004)	0	0	0
2013/09/17	2025	07/11/2013	111.00	Put	Bond Future	2,727.1100	2.7271	2,617.5100	2.6175	(4.019)	0	0	0
2013/09/17	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	2037	07/11/2013			Bond Future	8.9887	97.6483	9.0844	96.7634	1.065	0.0000	0.0000	1,650
2013/09/17	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	2037	07/11/2013	9.43	Call	Bond Future	3,971.2900	3.9713	3,086.3800	3.0864	(22.283)	0	0	0
2013/09/17	2037	07/11/2013	9.41	Call	Bond Future	3,797.1500	3.7971	2,912.2400	2.9122	(23.305)	0	0	0
2013/09/17	2037	07/11/2013	9.42	Call	Bond Future	3,884.2900	3.8843	2,999.3800	2.9994	(22.782)	0	0	0
2013/09/17	2037	06/02/2014			Bond Future	9.0825	94.6735	9.1812	93.7774	1.087	0.0000	0.0000	0
2013/09/17	2037	06/02/2014	9.38	Call	Bond Future	2,659.9300	2.6599	1,763.8000	1.7638	(33.690)	0	0	0
2013/09/17	2037	06/02/2014	9.39	Call	Bond Future	2,747.2200	2.7472	1,851.0900	1.8511	(32.620)	0	0	0
2013/09/17	2037	06/02/2014	9.37	Call	Bond Future	2,572.5000	2.5725	1,676.3700	1.6764	(34.835)	0	0	0
2013/09/17	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	2037	08/05/2014			Bond Future	9.1757	95.9672	9.2775	95.0588	1.110	0.0000	0.0000	0
2013/09/17	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	2037	08/05/2014	9.38	Call	Bond Future	1,808.7100	1.8087	900.2500	0.9003	(50.227)	0	0	0
2013/09/17	2037	08/05/2014	9.39	Call	Bond Future	1,895.7700	1.8958	987.3100	0.9873	(47.920)	0	0	0
2013/09/17	2037	08/05/2014	9.37	Call	Bond Future	1,721.5100	1.7215	813.0500	0.8131	(52.771)	0	0	0
2013/09/17	2038	07/11/2013			Bond Future	104.9628	104.9628	104.9644	104.9644	0.001	0.0000	0.0000	0
2013/09/17	2038	07/11/2013	109.99	Put	Bond Future	5,027.1700	5.0272	5,025.6200	5.0256	(0.031)	0	0	0
2013/09/17	2038	07/11/2013	110.00	Put	Bond Future	5,037.1700	5.0372	5,035.6200	5.0356	(0.031)	0	0	0
2013/09/17	2038	07/11/2013	110.01	Put	Bond Future	5,047.1700	5.0472	5,045.6200	5.0456	(0.031)	0	0	0
2013/09/17	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	2050	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	2050	07/11/2013	110.00	Put	Bond Future	1,990.5100	1.9905	1,988.7100	1.9887	(0.090)	0	0	0
2013/09/17	2050	07/11/2013			Bond Future	108.0095	108.0095	108.0113	108.0113	0.002	0.0000	0.0000	122
2013/09/17	2050	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	2050	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	2050	07/11/2013	109.99	Put	Bond Future	1,980.5100	1.9805	1,978.7100	1.9787	(0.091)	0	0	0
2013/09/17	2050	07/11/2013	110.01	Put	Bond Future	2,000.5100	2.0005	1,998.7100	1.9987	(0.090)	0	0	0
2013/09/17	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
2013/09/17	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	AL37	07/11/2013			Index Future	409.2870	409.2870	408.2450	408.2450	(0.255)	0.0000	0.0000	0
2013/09/17	AL37	06/02/2014			Index Future	414.6600	414.6600	413.6060	413.6060	(0.254)	0.0000	0.0000	0
2013/09/17	AL7T	07/11/2013			Index Future	484.5850	484.5850	483.2460	483.2460	(0.276)	0.0000	0.0000	1
2013/09/17	AL7T	06/02/2014			Index Future	490.9470	490.9470	489.5920	489.5920	(0.276)	0.0000	0.0000	0
2013/09/17	ALBI	07/11/2013			Index Future	435.5340	435.5340	433.4640	433.4640	(0.475)	0.0000	0.0000	769
2013/09/17	ALBI	06/02/2014			Index Future	441.2510	441.2510	439.1560	439.1560	(0.475)	0.0000	0.0000	73
2013/09/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	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
2013/09/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/09/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/17	EL28	07/11/2013			Bond Future	109.3980	109.3980	109.4000	109.4000	0.002	0.0000	0.0000	0
2013/09/17	EL28	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	EL28	07/11/2013	109.99	Put	Bond Future	591.9900	0.5920	590.0100	0.5900	(0.334)	0	0	0
2013/09/17	EL28	07/11/2013	110.01	Put	Bond Future	611.9900	0.6120	610.0100	0.6100	(0.324)	0	0	0
2013/09/17	EL28	07/11/2013	110.00	Put	Bond Future	601.9900	0.6020	600.0100	0.6000	(0.329)	0	0	0
2013/09/17	EL28	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	EL28	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	ES33	07/11/2013			Bond Future	9.4247	84.0461	9.5254	83.2754	1.068	0.0000	0.0000	6,292
2013/09/17	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	ES33	07/11/2013	8.51	Put	Bond Future	7,541.6900	7.5417	8,312.4500	8.3125	10.220	0	0	0
2013/09/17	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	ES33	07/11/2013	8.49	Put	Bond Future	7,718.1200	7.7181	8,488.8800	8.4889	9.986	0	0	0
2013/09/17	ES33	07/11/2013	8.50	Put	Bond Future	7,629.8400	7.6298	8,400.6000	8.4006	10.102	0	0	0
2013/09/17	ES33	06/02/2014	9.54	Put	Bond Future	0.0000	0.0000	767.2500	0.7672	100.000	0	0	0
2013/09/17	ES33	06/02/2014			Bond Future	9.5383	85.1494	9.6423	84.3689	1.090	0.0000	0.0000	0
2013/09/17	ES33	06/02/2014	9.56	Put	Bond Future	0.0000	0.0000	616.3000	0.6163	100.000	0	0	0
2013/09/17	ES33	06/02/2014	9.54	Call	Bond Future	13.2300	0.0132	0.0000	0.0000	(100.000)	0	0	0
2013/09/17	ES33	06/02/2014	9.55	Put	Bond Future	0.0000	0.0000	691.7200	0.6917	100.000	0	0	0
2013/09/17	ES33	06/02/2014	9.55	Call	Bond Future	88.7600	0.0888	0.0000	0.0000	(100.000)	0	0	0
2013/09/17	ES33	06/02/2014	9.56	Call	Bond Future	164.1800	0.1642	0.0000	0.0000	(100.000)	0	0	0
2013/09/17	GOVI	07/11/2013			GOVI	434.7890	434.7890	432.7780	432.7780	(0.463)	0.0000	0.0000	123

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
2013/09/17	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	GOVI	07/11/2013	445.99	Put	GOVI	112,010.0000	11.2010	132,120.0000	13.2120	17.954	0	0	0
2013/09/17	GOVI	07/11/2013	446.01	Put	GOVI	112,210.0000	11.2210	132,320.0000	13.2320	17.922	0	0	0
2013/09/17	GOVI	07/11/2013	446.00	Put	GOVI	112,110.0000	11.2110	132,220.0000	13.2220	17.938	0	0	0
2013/09/17	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	GOVI	06/02/2014	439.99	Call	GOVI	5,070.0000	0.5070	0.0000	0.0000	(100.000)	0	0	0
2013/09/17	GOVI	06/02/2014			GOVI	440.4970	440.4970	438.4610	438.4610	(0.462)	0.0000	0.0000	269
2013/09/17	GOVI	06/02/2014	440.00	Call	GOVI	4,970.0000	0.4970	0.0000	0.0000	(100.000)	0	0	0
2013/09/17	GOVI	06/02/2014	440.01	Call	GOVI	4,870.0000	0.4870	0.0000	0.0000	(100.000)	0	0	0
2013/09/17	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	15,290.0000	1.5290	100.000	0	0	0
2013/09/17	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	15,490.0000	1.5490	100.000	0	0	0
2013/09/17	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	15,390.0000	1.5390	100.000	0	0	0
2013/09/17	GOVI	08/05/2014	442.00	Call	GOVI	45,120.0000	4.5120	24,480.0000	2.4480	(45.745)	0	0	0
2013/09/17	GOVI	08/05/2014			GOVI	446.5120	446.5120	444.4480	444.4480	(0.462)	0.0000	0.0000	0
2013/09/17	GOVI	08/05/2014	442.01	Call	GOVI	45,020.0000	4.5020	24,380.0000	2.4380	(45.846)	0	0	0
2013/09/17	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	GOVI	08/05/2014	441.99	Call	GOVI	45,220.0000	4.5220	24,580.0000	2.4580	(45.644)	0	0	0
2013/09/17	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/09/17	IGOV	07/11/2013			Index Future	194.0740	194.0740	194.1050	194.1050	0.016	0.0000	0.0000	1,136
2013/09/17	IGOV	06/02/2014			Index Future	196.6460	196.6460	196.6780	196.6780	0.016	0.0000	0.0000	174
2013/09/17	ILBI	07/11/2013			Index Future	525.4020	525.4020	525.4740	525.4740	0.014	0.0000	0.0000	0
2013/09/17	ILBI	06/02/2014			Index Future	532.4980	532.4980	532.5700	532.5700	0.014	0.0000	0.0000	186
2013/09/17	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/09/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/09/17	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/09/17	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/09/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/09/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/09/17	JBAF	18/09/2013			Jibar Tradeable Future	5.1300	94.8700	5.1300	94.8700	0.000	0.0000	0.0000	700
2013/09/17	JBAF	16/10/2013			Jibar Tradeable Future	5.1600	94.8400	5.1600	94.8400	0.000	0.0000	0.0000	0
2013/09/17	JBAF	20/11/2013			Jibar Tradeable Future	5.1800	94.8200	5.1800	94.8200	0.000	0.0000	0.0000	3,000
2013/09/17	JBAF	18/12/2013			Jibar Tradeable Future	5.2500	94.7500	5.2500	94.7500	0.000	0.0000	0.0000	1,500
2013/09/17	JBAF	15/01/2014			Jibar Tradeable Future	5.2700	94.7300	5.2700	94.7300	0.000	0.0000	0.0000	1,000
2013/09/17	JBAF	19/02/2014			Jibar Tradeable Future	5.4000	94.6000	5.4000	94.6000	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
2013/09/17	JBAF	19/03/2014			Jibar Tradeable Future	5.4300	94.5700	5.4300	94.5700	0.000	0.0000	0.0000	400
2013/09/17	JBAF	18/06/2014			Jibar Tradeable Future	5.8200	94.1800	5.8200	94.1800	0.000	0.0000	0.0000	1,000
2013/09/17	JBAF	17/09/2014			Jibar Tradeable Future	6.0700	93.9300	6.0700	93.9300	0.000	0.0000	0.0000	0
2013/09/17	JBAF	17/12/2014			Jibar Tradeable Future	6.3700	93.6300	6.3700	93.6300	0.000	0.0000	0.0000	0
2013/09/17	JBAF	18/03/2015			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	250
2013/09/17	JBAF	17/06/2015			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2013/09/17	R023	07/11/2013	6.50	Put	Bond Future	8,525.9300	8.5259	8,820.5500	8.8205	3.456	0	0	0
2013/09/17	R023	07/11/2013			Bond Future	7.7350	101.6435	7.7800	101.3489	0.583	0.0000	0.0000	11,802
2013/09/17	R023	07/11/2013	6.49	Put	Bond Future	8,598.6600	8.5987	8,893.2800	8.8933	3.426	0	0	0
2013/09/17	R023	07/11/2013	6.51	Put	Bond Future	8,453.2500	8.4533	8,747.8700	8.7479	3.485	0	0	0
2013/09/17	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	R023	06/02/2014			Bond Future	7.8324	102.9778	7.8792	102.6797	0.598	0.0000	0.0000	0
2013/09/17	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	249.4800	0.2495	100.000	0	0	0
2013/09/17	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	122.1600	0.1222	100.000	0	0	0
2013/09/17	R023	06/02/2014	7.84	Call	Bond Future	48.6300	0.0486	0.0000	0.0000	(100.000)	0	0	0
2013/09/17	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	185.8000	0.1858	100.000	0	0	0
2013/09/17	R023	06/02/2014	7.85	Call	Bond Future	112.3100	0.1123	0.0000	0.0000	(100.000)	0	0	0
2013/09/17	R023	06/02/2014	7.86	Call	Bond Future	175.9500	0.1759	0.0000	0.0000	(100.000)	0	0	0
2013/09/17	R157	07/11/2013			Bond Future	6.0692	114.8945	6.1334	114.7750	1.058	0.0000	0.0000	29,411
2013/09/17	R157	07/11/2013	5.60	Call	Bond Future	196.4900	0.1965	164.2100	0.1642	(16.428)	0	0	0
2013/09/17	R157	07/11/2013	5.59	Put	Bond Future	1,089.0100	1.0890	1,176.8200	1.1768	8.063	0	0	0
2013/09/17	R157	07/11/2013	5.61	Put	Bond Future	1,061.0300	1.0610	1,147.6700	1.1477	8.166	0	0	0
2013/09/17	R157	07/11/2013	5.60	Put	Bond Future	1,074.9800	1.0750	1,162.2000	1.1622	8.114	0	0	0
2013/09/17	R157	07/11/2013	5.61	Call	Bond Future	201.3600	0.2014	168.5000	0.1685	(16.319)	0	0	0
2013/09/17	R157	07/11/2013	5.59	Call	Bond Future	191.7000	0.1917	160.0100	0.1600	(16.531)	0	0	0
2013/09/17	R157	06/02/2014	5.64	Call	Bond Future	445.0400	0.4450	403.8500	0.4038	(9.255)	0	0	0
2013/09/17	R157	06/02/2014	5.65	Put	Bond Future	1,358.3600	1.3584	1,437.4100	1.4374	5.820	0	0	0
2013/09/17	R157	06/02/2014			Bond Future	6.2136	116.4028	6.2889	116.2822	1.213	0.0000	0.0000	280
2013/09/17	R157	06/02/2014	5.65	Call	Bond Future	450.5900	0.4506	409.0400	0.4090	(9.221)	0	0	0
2013/09/17	R157	06/02/2014	5.66	Call	Bond Future	456.1800	0.4562	414.2800	0.4143	(9.185)	0	0	0
2013/09/17	R157	06/02/2014	5.64	Put	Bond Future	1,369.0100	1.3690	1,448.4200	1.4484	5.801	0	0	0
2013/09/17	R157	06/02/2014	5.66	Put	Bond Future	1,347.7600	1.3478	1,426.4600	1.4265	5.839	0	0	0
2013/09/17	R157	08/05/2014	5.20	Call	Bond Future	331.1400	0.3311	300.2900	0.3003	(9.316)	0	0	0
2013/09/17	R157	08/05/2014			Bond Future	6.3526	111.1836	6.4435	111.0612	1.430	0.0000	0.0000	0
2013/09/17	R157	08/05/2014	5.21	Call	Bond Future	334.4900	0.3345	303.4000	0.3034	(9.295)	0	0	0
2013/09/17	R157	08/05/2014	5.19	Call	Bond Future	327.8300	0.3278	297.2100	0.2972	(9.340)	0	0	0
2013/09/17	R157	08/05/2014	5.20	Put	Bond Future	1,901.3000	1.9013	1,992.8600	1.9929	4.816	0	0	0
2013/09/17	R157	08/05/2014	5.19	Put	Bond Future	1,911.7500	1.9118	2,003.5400	2.0035	4.801	0	0	0
2013/09/17	R157	08/05/2014	5.21	Put	Bond Future	1,890.8900	1.8909	1,982.2100	1.9822	4.829	0	0	0
2013/09/17	R157	07/08/2014	6.76	Put	Bond Future	863.6000	0.8636	919.7000	0.9197	6.496	0	0	0
2013/09/17	R157	07/08/2014			Bond Future	6.5234	112.7289	6.6368	112.6047	1.738	0.0000	0.0000	0
2013/09/17	R157	07/08/2014	6.75	Put	Bond Future	868.6600	0.8687	924.9800	0.9250	6.484	0	0	0
2013/09/17	R157	07/08/2014	6.74	Call	Bond Future	1,110.3000	1.1103	1,042.6500	1.0427	(6.093)	0	0	0
2013/09/17	R157	07/08/2014	6.75	Call	Bond Future	1,116.5600	1.1166	1,048.6900	1.0487	(6.078)	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
2013/09/17	R157	07/08/2014	6.76	Call	Bond Future	1,122.4200	1.1224	1,054.3300	1.0543	(6.066)	0	0	0
2013/09/17	R157	07/08/2014	6.74	Put	Bond Future	873.3200	0.8733	929.8600	0.9299	6.474	0	0	0
2013/09/17	R186	07/11/2013	9.00	Put	Bond Future	489.0000	0.4890	582.5200	0.5825	19.125	0	0	1,200
2013/09/17	R186	07/11/2013	8.16	Put	Bond Future	2,598.5100	2.5985	2,944.8200	2.9448	13.327	0	0	0
2013/09/17	R186	07/11/2013			Bond Future	8.1089	123.1972	8.1947	122.4261	1.058	0.0000	0.0000	58,310
2013/09/17	R186	07/11/2013	6.50	Put	Bond Future	15,892.3200	15.8923	16,649.1700	16.6492	4.762	0	0	0
2013/09/17	R186	07/11/2013	8.15	Put	Bond Future	2,641.8000	2.6418	2,992.0300	2.9920	13.257	0	0	0
2013/09/17	R186	07/11/2013	6.75	Put	Bond Future	13,308.7400	13.3087	14,048.6900	14.0487	5.560	0	0	0
2013/09/17	R186	07/11/2013	8.50	Call	Bond Future	4,868.2200	4.8682	4,319.2900	4.3193	(11.276)	0	0	0
2013/09/17	R186	07/11/2013	8.14	Call	Bond Future	2,965.5900	2.9656	2,548.7000	2.5487	(14.058)	0	0	0
2013/09/17	R186	07/11/2013	8.25	Put	Bond Future	2,230.8300	2.2308	2,542.3400	2.5423	13.964	0	0	250
2013/09/17	R186	07/11/2013	8.75	Call	Bond Future	6,445.3100	6.4453	5,822.9100	5.8229	(9.657)	0	0	0
2013/09/17	R186	07/11/2013	8.00	Call	Bond Future	2,363.6300	2.3636	2,002.3000	2.0023	(15.287)	0	0	1,000
2013/09/17	R186	07/11/2013	8.15	Call	Bond Future	3,011.7100	3.0117	2,590.9000	2.5909	(13.972)	0	0	0
2013/09/17	R186	07/11/2013	6.50	Call	Bond Future	43.9900	0.0440	29.8000	0.0298	(32.257)	0	0	5,290
2013/09/17	R186	07/11/2013	8.16	Call	Bond Future	3,058.2400	3.0582	2,633.5100	2.6335	(13.888)	0	0	0
2013/09/17	R186	07/11/2013	8.00	Put	Bond Future	3,352.5700	3.3526	3,762.2800	3.7623	12.221	0	0	0
2013/09/17	R186	07/11/2013	9.00	Call	Bond Future	8,164.9600	8.1650	7,487.4400	7.4874	(8.298)	0	0	0
2013/09/17	R186	07/11/2013	8.25	Call	Bond Future	3,494.7000	3.4947	3,035.1700	3.0352	(13.149)	0	0	0
2013/09/17	R186	07/11/2013	8.75	Put	Bond Future	850.7200	0.8507	999.3600	0.9994	17.472	0	0	1,030
2013/09/17	R186	07/11/2013	6.75	Call	Bond Future	106.8200	0.1068	75.7300	0.0757	(29.105)	0	0	1,000
2013/09/17	R186	07/11/2013	8.50	Put	Bond Future	1,410.4300	1.4104	1,632.5400	1.6325	15.748	0	0	4,000
2013/09/17	R186	07/11/2013	8.14	Put	Bond Future	2,685.6000	2.6856	3,039.7500	3.0398	13.187	0	0	0
2013/09/17	R186	06/02/2014			Bond Future	8.2024	119.5250	8.2913	118.7444	1.083	8.2690	8.2690	105
2013/09/17	R186	06/02/2014	7.75	Call	Bond Future	2,898.6100	2.8986	2,596.0600	2.5961	(10.438)	0	0	0
2013/09/17	R186	06/02/2014	7.74	Put	Bond Future	7,047.7100	7.0477	7,528.1300	7.5281	6.817	0	0	0
2013/09/17	R186	06/02/2014	7.76	Put	Bond Future	6,928.2400	6.9282	7,403.9200	7.4039	6.866	0	0	0
2013/09/17	R186	06/02/2014	7.75	Put	Bond Future	6,987.8100	6.9878	7,465.8600	7.4659	6.841	0	0	0
2013/09/17	R186	06/02/2014	7.76	Call	Bond Future	2,931.5500	2.9315	2,626.6300	2.6266	(10.401)	0	0	0
2013/09/17	R186	06/02/2014	7.74	Call	Bond Future	2,865.9100	2.8659	2,565.7300	2.5657	(10.474)	0	0	0
2013/09/17	R186	08/05/2014			Bond Future	8.2939	121.1581	8.3860	120.3666	1.111	0.0000	0.0000	0
2013/09/17	R186	08/05/2014	7.09	Put	Bond Future	13,104.2800	13.1043	13,694.9500	13.6949	4.507	0	0	0
2013/09/17	R186	08/05/2014	7.10	Call	Bond Future	2,059.8900	2.0599	1,857.4700	1.8575	(9.827)	0	0	0
2013/09/17	R186	08/05/2014	7.11	Call	Bond Future	2,081.0600	2.0811	1,877.0500	1.8771	(9.803)	0	0	0
2013/09/17	R186	08/05/2014	7.09	Call	Bond Future	2,038.8800	2.0389	1,838.0300	1.8380	(9.851)	0	0	0
2013/09/17	R186	08/05/2014	7.11	Put	Bond Future	12,951.0900	12.9511	13,538.6000	13.5386	4.536	0	0	0
2013/09/17	R186	08/05/2014	7.10	Put	Bond Future	13,027.5500	13.0276	13,616.6500	13.6166	4.522	0	0	0
2013/09/17	R186	07/08/2014	8.31	Call	Bond Future	6,333.2100	6.3332	5,919.1000	5.9191	(6.539)	0	0	0
2013/09/17	R186	07/08/2014			Bond Future	8.3853	117.5502	8.4809	116.7476	1.139	0.0000	0.0000	0
2013/09/17	R186	07/08/2014	8.29	Call	Bond Future	6,254.0400	6.2540	5,843.1900	5.8432	(6.569)	0	0	0
2013/09/17	R186	07/08/2014	8.30	Call	Bond Future	6,293.5600	6.2936	5,881.0800	5.8811	(6.554)	0	0	0
2013/09/17	R186	07/08/2014	8.29	Put	Bond Future	7,062.7500	7.0627	7,454.5200	7.4545	5.547	0	0	0
2013/09/17	R186	07/08/2014	8.31	Put	Bond Future	6,971.6400	6.9716	7,360.1500	7.3601	5.573	0	0	0
2013/09/17	R186	07/08/2014	8.30	Put	Bond Future	7,017.0900	7.0171	7,407.2300	7.4072	5.560	0	0	0
2013/09/17	R197	07/11/2013			Bond Future	275.8372	275.8372	275.8363	275.8363	0.000	0.0000	0.0000	2,100
2013/09/17	R197	07/11/2013	279.99	Put	Bond Future	4,152.7800	4.1528	4,153.6600	4.1537	0.021	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
2013/09/17	R197	07/11/2013	280.00	Put	Bond Future	4,162.7800	4.1628	4,163.6600	4.1637	0.021	0	0	0
2013/09/17	R197	07/11/2013	280.01	Put	Bond Future	4,172.7800	4.1728	4,173.6600	4.1737	0.021	0	0	0
2013/09/17	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	R201	07/11/2013	4.79	Put	Bond Future	544.8600	0.5449	591.7400	0.5917	8.604	0	0	0
2013/09/17	R201	07/11/2013			Bond Future	5.1538	107.2537	5.2170	107.1846	1.226	0.0000	0.0000	0
2013/09/17	R201	07/11/2013	4.80	Put	Bond Future	537.3300	0.5373	583.8400	0.5838	8.656	0	0	0
2013/09/17	R201	07/11/2013	4.81	Put	Bond Future	529.8500	0.5298	575.9800	0.5760	8.706	0	0	0
2013/09/17	R201	07/11/2013	4.79	Call	Bond Future	145.8200	0.1458	123.6000	0.1236	(15.238)	0	0	0
2013/09/17	R201	07/11/2013	4.80	Call	Bond Future	149.2900	0.1493	126.7000	0.1267	(15.132)	0	0	0
2013/09/17	R201	07/11/2013	4.81	Call	Bond Future	152.8100	0.1528	129.8400	0.1298	(15.032)	0	0	0
2013/09/17	R201	06/02/2014	5.24	Put	Bond Future	366.0100	0.3660	397.1900	0.3972	8.519	0	0	0
2013/09/17	R201	06/02/2014			Bond Future	5.1100	104.2539	5.1919	104.1843	1.602	0.0000	0.0000	0
2013/09/17	R201	06/02/2014	5.26	Put	Bond Future	358.5100	0.3585	389.2500	0.3892	8.574	0	0	0
2013/09/17	R201	06/02/2014	5.24	Call	Bond Future	476.4300	0.4764	438.0400	0.4380	(8.058)	0	0	0
2013/09/17	R201	06/02/2014	5.25	Put	Bond Future	362.1200	0.3621	393.0800	0.3931	8.550	0	0	0
2013/09/17	R201	06/02/2014	5.25	Call	Bond Future	481.0300	0.4810	442.4200	0.4424	(8.027)	0	0	0
2013/09/17	R201	06/02/2014	5.26	Call	Bond Future	485.9100	0.4859	447.0800	0.4471	(7.991)	0	0	0
2013/09/17	R201	08/05/2014			Bond Future	4.9431	105.6782	5.0599	105.6076	2.365	0.0000	0.0000	0
2013/09/17	R201	08/05/2014	4.75	Call	Bond Future	373.0200	0.3730	340.6300	0.3406	(8.683)	0	0	0
2013/09/17	R201	08/05/2014	4.76	Call	Bond Future	375.7900	0.3758	343.2400	0.3432	(8.662)	0	0	0
2013/09/17	R201	08/05/2014	4.74	Call	Bond Future	370.2800	0.3703	338.0400	0.3380	(8.707)	0	0	0
2013/09/17	R201	08/05/2014	4.76	Put	Bond Future	486.6300	0.4866	524.7300	0.5247	7.829	0	0	0
2013/09/17	R201	08/05/2014	4.75	Put	Bond Future	489.9200	0.4899	528.1800	0.5282	7.809	0	0	0
2013/09/17	R201	08/05/2014	4.74	Put	Bond Future	493.2400	0.4932	531.6500	0.5316	7.787	0	0	0
2013/09/17	R201	07/08/2014	5.31	Put	Bond Future	220.8100	0.2208	247.2500	0.2473	11.974	0	0	0
2013/09/17	R201	07/08/2014			Bond Future	4.4419	102.7372	4.6396	102.6654	4.452	0.0000	0.0000	0
2013/09/17	R201	07/08/2014	5.30	Put	Bond Future	222.1300	0.2221	248.6700	0.2487	11.948	0	0	0
2013/09/17	R201	07/08/2014	5.31	Call	Bond Future	534.9200	0.5349	489.6300	0.4896	(8.467)	0	0	0
2013/09/17	R201	07/08/2014	5.29	Call	Bond Future	530.3500	0.5303	485.2800	0.4853	(8.498)	0	0	0
2013/09/17	R201	07/08/2014	5.30	Call	Bond Future	532.6400	0.5326	487.4500	0.4874	(8.484)	0	0	0
2013/09/17	R201	07/08/2014	5.29	Put	Bond Future	223.4500	0.2234	250.1100	0.2501	11.931	0	0	0
2013/09/17	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	R202	07/11/2013			Bond Future	202.6044	202.6044	202.6074	202.6074	0.001	0.0000	0.0000	43,251
2013/09/17	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	R202	07/11/2013	208.99	Put	Bond Future	6,385.5500	6.3855	6,382.5600	6.3826	(0.047)	0	0	0
2013/09/17	R202	07/11/2013	209.01	Put	Bond Future	6,405.5500	6.4055	6,402.5600	6.4026	(0.047)	0	0	0
2013/09/17	R202	07/11/2013	209.00	Put	Bond Future	6,395.5500	6.3955	6,392.5600	6.3926	(0.047)	0	0	0
2013/09/17	R203	07/11/2013	6.01	Call	Bond Future	93.8000	0.0938	72.8900	0.0729	(22.292)	0	0	0
2013/09/17	R203	07/11/2013			Bond Future	6.8601	105.9298	6.9215	105.7197	0.896	0.0000	0.0000	19,611
2013/09/17	R203	07/11/2013	5.99	Call	Bond Future	87.6500	0.0877	67.8800	0.0679	(22.556)	0	0	0
2013/09/17	R203	07/11/2013	5.71	Put	Bond Future	4,058.6700	4.0587	4,260.4900	4.2605	4.973	0	0	0
2013/09/17	R203	07/11/2013	6.00	Call	Bond Future	90.6800	0.0907	70.3500	0.0704	(22.419)	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
2013/09/17	R203	07/11/2013	571.00	Call	Bond Future	103,700.2400	103.7002	103,490.2000	103.4902	(0.203)	0	0	0
2013/09/17	R203	07/11/2013	5.99	Put	Bond Future	3,117.3200	3.1173	3,307.5900	3.3076	6.104	0	0	0
2013/09/17	R203	07/11/2013	6.01	Put	Bond Future	3,052.6300	3.0526	3,241.7600	3.2418	6.196	0	0	0
2013/09/17	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	R203	07/11/2013	5.71	Call	Bond Future	31.2300	0.0312	23.0100	0.0230	(26.321)	0	0	15
2013/09/17	R203	07/11/2013	6.00	Put	Bond Future	3,084.9200	3.0849	3,274.6300	3.2746	6.150	0	0	0
2013/09/17	R203	06/02/2014			Bond Future	6.9912	107.3204	7.0575	107.1080	0.950	0.0000	0.0000	0
2013/09/17	R203	06/02/2014	6.14	Put	Bond Future	3,180.5600	3.1806	3,345.8600	3.3459	5.197	0	0	0
2013/09/17	R203	06/02/2014	5.95	Put	Bond Future	3,696.7600	3.6968	3,872.6800	3.8727	4.759	0	0	0
2013/09/17	R203	06/02/2014	6.16	Put	Bond Future	3,128.2300	3.1282	3,292.3200	3.2923	5.245	0	0	0
2013/09/17	R203	06/02/2014	6.15	Put	Bond Future	3,154.3500	3.1544	3,319.0500	3.3190	5.221	0	0	0
2013/09/17	R203	06/02/2014	6.16	Call	Bond Future	424.2200	0.4242	375.9400	0.3759	(11.381)	0	0	0
2013/09/17	R203	06/02/2014	5.95	Call	Bond Future	295.9200	0.2959	259.4700	0.2595	(12.318)	0	0	16
2013/09/17	R203	06/02/2014	6.14	Call	Bond Future	410.4200	0.4104	363.3500	0.3634	(11.469)	0	0	0
2013/09/17	R203	06/02/2014	6.15	Call	Bond Future	417.2800	0.4173	369.6100	0.3696	(11.424)	0	0	0
2013/09/17	R203	08/05/2014	7.40	Put	Bond Future	1,304.9400	1.3049	1,392.5100	1.3925	6.711	0	0	0
2013/09/17	R203	08/05/2014	5.74	Call	Bond Future	360.8400	0.3608	324.3700	0.3244	(10.107)	0	0	0
2013/09/17	R203	08/05/2014	5.76	Call	Bond Future	370.7400	0.3707	333.4900	0.3335	(10.047)	0	0	0
2013/09/17	R203	08/05/2014			Bond Future	7.1163	104.6251	7.1884	104.4097	1.014	0.0000	0.0000	0
2013/09/17	R203	08/05/2014	5.76	Put	Bond Future	4,523.4200	4.5234	4,701.5600	4.7016	3.938	0	0	0
2013/09/17	R203	08/05/2014	5.75	Put	Bond Future	4,549.8200	4.5498	4,728.3500	4.7283	3.924	0	0	0
2013/09/17	R203	08/05/2014	5.74	Put	Bond Future	4,576.2800	4.5763	4,755.2000	4.7552	3.910	0	0	0
2013/09/17	R203	08/05/2014	7.40	Call	Bond Future	2,148.5900	2.1486	2,020.7700	2.0208	(5.949)	0	0	16
2013/09/17	R203	08/05/2014	5.75	Call	Bond Future	365.7600	0.3658	328.9000	0.3289	(10.078)	0	0	0
2013/09/17	R203	07/08/2014	7.30	Call	Bond Future	2,004.2200	2.0042	1,889.4700	1.8895	(5.725)	0	0	0
2013/09/17	R203	07/08/2014			Bond Future	7.2497	106.0789	7.3286	105.8604	1.088	0.0000	0.0000	0
2013/09/17	R203	07/08/2014	7.31	Call	Bond Future	2,018.5500	2.0185	1,903.3100	1.9033	(5.709)	0	0	0
2013/09/17	R203	07/08/2014	7.29	Put	Bond Future	1,878.2600	1.8783	1,982.4900	1.9825	5.549	0	0	0
2013/09/17	R203	07/08/2014	7.31	Put	Bond Future	1,851.4900	1.8515	1,954.7300	1.9547	5.576	0	0	0
2013/09/17	R203	07/08/2014	7.29	Call	Bond Future	1,989.9400	1.9899	1,875.6900	1.8757	(5.741)	0	0	0
2013/09/17	R203	07/08/2014	7.30	Put	Bond Future	1,864.8400	1.8648	1,968.5700	1.9686	5.562	0	0	0
2013/09/17	R204	07/11/2013			Bond Future	7.0711	107.0602	7.1373	106.7741	0.937	0.0000	0.0000	30,198
2013/09/17	R204	07/11/2013	7.00	Put	Bond Future	1,364.6100	1.3646	1,511.6700	1.5117	10.777	0	0	1,270
2013/09/17	R204	07/11/2013	6.29	Put	Bond Future	3,636.8200	3.6368	3,883.4600	3.8835	6.782	0	0	0
2013/09/17	R204	07/11/2013	6.31	Put	Bond Future	3,558.5300	3.5585	3,803.2200	3.8032	6.876	0	0	0
2013/09/17	R204	07/11/2013	6.29	Call	Bond Future	189.0300	0.1890	149.5900	0.1496	(20.864)	0	0	0
2013/09/17	R204	07/11/2013	6.30	Put	Bond Future	3,597.5900	3.5976	3,843.2700	3.8433	6.829	0	0	0
2013/09/17	R204	07/11/2013	7.00	Call	Bond Future	1,056.5500	1.0566	917.5300	0.9175	(13.158)	0	0	0
2013/09/17	R204	07/11/2013	6.30	Call	Bond Future	194.8200	0.1948	154.4200	0.1544	(20.737)	0	0	0
2013/09/17	R204	07/11/2013	6.31	Call	Bond Future	200.7600	0.2008	159.3700	0.1594	(20.617)	0	0	0
2013/09/17	R204	06/02/2014	6.39	Call	Bond Future	691.8600	0.6919	616.9900	0.6170	(10.822)	0	0	0
2013/09/17	R204	06/02/2014			Bond Future	7.1815	104.4356	7.2518	104.1462	0.979	0.0000	0.0000	0
2013/09/17	R204	06/02/2014	6.41	Call	Bond Future	712.3900	0.7124	635.8600	0.6359	(10.743)	0	0	0
2013/09/17	R204	06/02/2014	6.40	Call	Bond Future	702.0700	0.7021	626.3700	0.6264	(10.782)	0	0	0
2013/09/17	R204	06/02/2014	6.39	Put	Bond Future	4,019.2600	4.0193	4,233.8000	4.2338	5.338	0	0	0
2013/09/17	R204	06/02/2014	6.41	Put	Bond Future	3,954.1100	3.9541	4,166.9900	4.1670	5.384	0	0	0
2013/09/17	R204	06/02/2014	6.40	Put	Bond Future	3,986.6200	3.9866	4,200.3300	4.2003	5.361	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
2013/09/17	R204	08/05/2014			Bond Future	7.2913	105.8624	7.3663	105.5689	1.029	0.0000	0.0000	0
2013/09/17	R204	08/05/2014	6.05	Call	Bond Future	700.6100	0.7006	636.6100	0.6366	(9.135)	0	0	0
2013/09/17	R204	08/05/2014	6.06	Call	Bond Future	708.8400	0.7088	644.2600	0.6443	(9.111)	0	0	0
2013/09/17	R204	08/05/2014	6.04	Call	Bond Future	692.4600	0.6925	629.0300	0.6290	(9.160)	0	0	0
2013/09/17	R204	08/05/2014	6.05	Put	Bond Future	5,710.5300	5.7105	5,940.0500	5.9400	4.019	0	0	0
2013/09/17	R204	08/05/2014	6.04	Put	Bond Future	5,743.9300	5.7439	5,974.0200	5.9740	4.006	0	0	0
2013/09/17	R204	08/05/2014	6.06	Put	Bond Future	5,677.2200	5.6772	5,906.1600	5.9062	4.033	0	0	0
2013/09/17	R204	07/08/2014			Bond Future	7.4056	103.3018	7.4858	103.0041	1.083	0.0000	0.0000	0
2013/09/17	R204	07/08/2014	7.44	Put	Bond Future	2,687.6200	2.6876	2,828.6200	2.8286	5.246	0	0	0
2013/09/17	R204	07/08/2014	7.46	Put	Bond Future	2,651.7800	2.6518	2,791.5000	2.7915	5.269	0	0	0
2013/09/17	R204	07/08/2014	7.45	Put	Bond Future	2,669.6600	2.6697	2,810.0200	2.8100	5.258	0	0	0
2013/09/17	R204	07/08/2014	7.46	Call	Bond Future	2,853.8000	2.8538	2,695.8600	2.6959	(5.534)	0	0	0
2013/09/17	R204	07/08/2014	7.44	Call	Bond Future	2,815.4300	2.8154	2,658.7700	2.6588	(5.564)	0	0	0
2013/09/17	R204	07/08/2014	7.45	Call	Bond Future	2,834.5800	2.8346	2,677.2800	2.6773	(5.549)	0	0	0
2013/09/17	R206	07/11/2013	4.31	Put	Bond Future	194.4600	0.1945	207.6500	0.2077	6.783	0	0	0
2013/09/17	R206	07/11/2013			Bond Future	5.1962	102.8132	5.2987	102.7950	1.972	0.0000	0.0000	0
2013/09/17	R206	07/11/2013	4.30	Put	Bond Future	195.8000	0.1958	209.0400	0.2090	6.762	0	0	0
2013/09/17	R206	07/11/2013	4.31	Call	Bond Future	35.8900	0.0359	30.7900	0.0308	(14.210)	0	0	0
2013/09/17	R206	07/11/2013	4.29	Call	Bond Future	34.9900	0.0350	29.9900	0.0300	(14.290)	0	0	0
2013/09/17	R206	07/11/2013	4.30	Call	Bond Future	35.4400	0.0354	30.3900	0.0304	(14.249)	0	0	0
2013/09/17	R206	07/11/2013	4.29	Put	Bond Future	197.1500	0.1971	210.4400	0.2104	6.741	0	0	0
2013/09/17	R207	07/11/2013	6.70	Call	Bond Future	359.5300	0.3595	299.5700	0.2996	(16.677)	0	0	0
2013/09/17	R207	07/11/2013			Bond Future	7.3796	101.7160	7.4403	101.4206	0.823	0.0000	0.0000	27,295
2013/09/17	R207	07/11/2013	6.71	Call	Bond Future	368.5000	0.3685	307.4000	0.3074	(16.581)	0	0	0
2013/09/17	R207	07/11/2013	6.69	Put	Bond Future	3,780.1000	3.7801	4,016.6200	4.0166	6.257	0	0	0
2013/09/17	R207	07/11/2013	6.71	Put	Bond Future	3,696.4000	3.6964	3,930.6300	3.9306	6.337	0	0	0
2013/09/17	R207	07/11/2013	6.69	Call	Bond Future	350.7200	0.3507	291.9100	0.2919	(16.768)	0	0	0
2013/09/17	R207	07/11/2013	6.70	Put	Bond Future	3,738.1500	3.7381	3,973.5200	3.9735	6.296	0	0	0
2013/09/17	R207	06/02/2014			Bond Future	7.4875	99.4121	7.5514	99.1133	0.854	0.0000	0.0000	0
2013/09/17	R207	06/02/2014	6.65	Call	Bond Future	862.5300	0.8625	782.1800	0.7822	(9.316)	0	0	0
2013/09/17	R207	06/02/2014	6.64	Put	Bond Future	4,920.4900	4.9205	5,139.7900	5.1398	4.457	0	0	0
2013/09/17	R207	06/02/2014	6.66	Put	Bond Future	4,845.5400	4.8455	5,063.2100	5.0632	4.492	0	0	0
2013/09/17	R207	06/02/2014	6.65	Put	Bond Future	4,882.9400	4.8829	5,101.4200	5.1014	4.474	0	0	0
2013/09/17	R207	06/02/2014	6.66	Call	Bond Future	874.2900	0.8743	793.1300	0.7931	(9.283)	0	0	0
2013/09/17	R207	06/02/2014	6.64	Call	Bond Future	850.8800	0.8509	771.3500	0.7714	(9.347)	0	0	0
2013/09/17	R207	08/05/2014	6.19	Put	Bond Future	7,406.2900	7.4063	7,644.8600	7.6449	3.221	0	0	0
2013/09/17	R207	08/05/2014	6.21	Put	Bond Future	7,327.0500	7.3271	7,564.5300	7.5645	3.241	0	0	0
2013/09/17	R207	08/05/2014			Bond Future	7.5974	100.7704	7.6649	100.4674	0.888	0.0000	0.0000	0
2013/09/17	R207	08/05/2014	6.20	Put	Bond Future	7,366.6200	7.3666	7,604.6500	7.6047	3.231	0	0	0
2013/09/17	R207	08/05/2014	6.20	Call	Bond Future	827.5300	0.8275	762.5500	0.7625	(7.852)	0	0	0
2013/09/17	R207	08/05/2014	6.21	Call	Bond Future	836.6000	0.8366	771.0700	0.7711	(7.833)	0	0	0
2013/09/17	R207	08/05/2014	6.19	Call	Bond Future	818.5400	0.8185	754.1000	0.7541	(7.873)	0	0	0
2013/09/17	R207	07/08/2014	7.69	Call	Bond Future	3,404.7400	3.4047	3,243.8700	3.2439	(4.725)	0	0	0
2013/09/17	R207	07/08/2014	7.70	Put	Bond Future	3,473.9300	3.4739	3,619.7600	3.6198	4.198	0	0	0
2013/09/17	R207	07/08/2014			Bond Future	7.7111	98.5302	7.7825	98.2228	0.926	0.0000	0.0000	0
2013/09/17	R207	07/08/2014	7.70	Call	Bond Future	3,426.1700	3.4262	3,264.6800	3.2647	(4.713)	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
2013/09/17	R207	07/08/2014	7.71	Call	Bond Future	3,447.6700	3.4477	3,285.5700	3.2856	(4.702)	0	0	0
2013/09/17	R207	07/08/2014	7.69	Put	Bond Future	3,495.6600	3.4957	3,642.1100	3.6421	4.189	0	0	0
2013/09/17	R207	07/08/2014	7.71	Put	Bond Future	3,452.2900	3.4523	3,597.5100	3.5975	4.206	0	0	0
2013/09/17	R208	07/11/2013			Bond Future	7.5061	96.5600	7.5560	96.2887	0.665	0.0000	0.0000	14,354
2013/09/17	R208	07/11/2013	6.79	Put	Bond Future	4,323.9800	4.3240	4,545.2000	4.5452	5.116	0	0	0
2013/09/17	R208	07/11/2013	6.81	Put	Bond Future	4,227.7300	4.2277	4,446.8100	4.4468	5.182	0	0	0
2013/09/17	R208	07/11/2013	6.80	Put	Bond Future	4,275.7300	4.2757	4,495.8900	4.4959	5.149	0	0	0
2013/09/17	R208	07/11/2013	6.81	Call	Bond Future	344.1400	3.0441	291.8800	0.2919	(15.186)	0	0	0
2013/09/17	R208	07/11/2013	7.50	Put	Bond Future	1,591.5300	1.5915	1,714.4700	1.7145	7.725	0	0	1,520
2013/09/17	R208	07/11/2013	6.79	Call	Bond Future	325.9800	0.3260	275.8600	0.2759	(15.375)	0	0	0
2013/09/17	R208	07/11/2013	7.50	Call	Bond Future	1,558.2700	1.5583	1,409.8700	1.4099	(9.523)	0	0	0
2013/09/17	R208	07/11/2013	6.80	Call	Bond Future	334.9600	0.3350	283.7800	0.2838	(15.279)	0	0	0
2013/09/17	R208	06/02/2014	6.74	Put	Bond Future	5,594.7800	5.5948	5,797.1000	5.7971	3.616	0	0	0
2013/09/17	R208	06/02/2014			Bond Future	7.6059	97.8275	7.6580	97.5531	0.686	0.0000	0.0000	0
2013/09/17	R208	06/02/2014	6.76	Put	Bond Future	5,508.4200	5.5084	5,709.2200	5.7092	3.645	0	0	0
2013/09/17	R208	06/02/2014	6.75	Put	Bond Future	5,551.5100	5.5515	5,753.0800	5.7531	3.631	0	0	0
2013/09/17	R208	06/02/2014	6.74	Call	Bond Future	892.4400	0.8924	820.3500	0.8203	(8.078)	0	0	0
2013/09/17	R208	06/02/2014	6.75	Call	Bond Future	905.0800	0.9051	832.2400	0.8322	(8.048)	0	0	0
2013/09/17	R208	06/02/2014	6.76	Call	Bond Future	917.8600	0.9179	844.2500	0.8442	(8.020)	0	0	0
2013/09/17	R208	08/05/2014	6.31	Call	Bond Future	801.2700	0.8013	744.7500	0.7447	(7.054)	0	0	0
2013/09/17	R208	08/05/2014			Bond Future	7.7023	95.7672	7.7569	95.4888	0.710	0.0000	0.0000	0
2013/09/17	R208	08/05/2014	6.29	Call	Bond Future	782.3900	0.7824	726.9000	0.7269	(7.092)	0	0	0
2013/09/17	R208	08/05/2014	6.31	Put	Bond Future	8,243.7100	8.2437	8,465.5700	8.4656	2.691	0	0	0
2013/09/17	R208	08/05/2014	6.30	Put	Bond Future	8,290.2100	8.2902	8,512.5900	8.5126	2.682	0	0	0
2013/09/17	R208	08/05/2014	6.29	Put	Bond Future	8,336.8300	8.3368	8,559.7200	8.5597	2.674	0	0	0
2013/09/17	R208	08/05/2014	6.30	Call	Bond Future	791.7800	0.7918	735.7800	0.7358	(7.073)	0	0	0
2013/09/17	R208	07/08/2014			Bond Future	7.8004	97.0980	7.8577	96.8156	0.735	0.0000	0.0000	0
2013/09/17	R208	07/08/2014	7.80	Call	Bond Future	3,593.7500	3.5938	3,443.6300	3.4436	(4.177)	0	0	0
2013/09/17	R208	07/08/2014	7.79	Put	Bond Future	3,620.7400	3.6207	3,753.5600	3.7536	3.668	0	0	0
2013/09/17	R208	07/08/2014	7.81	Put	Bond Future	3,571.0200	3.5710	3,702.6000	3.7026	3.685	0	0	0
2013/09/17	R208	07/08/2014	7.80	Put	Bond Future	3,595.8200	3.5958	3,728.0200	3.7280	3.676	0	0	0
2013/09/17	R208	07/08/2014	7.81	Call	Bond Future	3,618.2800	3.6183	3,467.5400	3.4675	(4.166)	0	0	0
2013/09/17	R208	07/08/2014	7.79	Call	Bond Future	3,569.3000	3.5693	3,419.8000	3.4198	(4.188)	0	0	0
2013/09/17	R209	07/11/2013	8.80	Put	Bond Future	2,644.0100	2.6440	3,019.4900	3.0195	14.201	0	0	0
2013/09/17	R209	07/11/2013	9.50	Put	Bond Future	769.4900	0.7695	919.6700	0.9197	19.517	0	0	980
2013/09/17	R209	07/11/2013			Bond Future	8.8193	75.8151	8.9197	75.0408	1.138	0.0000	0.0000	19,372
2013/09/17	R209	07/11/2013	8.80	Call	Bond Future	2,493.6700	2.4937	2,094.8300	2.0948	(15.994)	0	0	0
2013/09/17	R209	07/11/2013	8.81	Call	Bond Future	2,531.2500	2.5313	2,128.6400	2.1286	(15.906)	0	0	0
2013/09/17	R209	07/11/2013	9.25	Call	Bond Future	4,476.9100	4.4769	3,921.2300	3.9212	(12.412)	0	0	0
2013/09/17	R209	07/11/2013	8.65	Call	Bond Future	1,968.4900	1.9685	1,626.5700	1.6266	(17.370)	0	0	0
2013/09/17	R209	07/11/2013	8.79	Call	Bond Future	2,456.4100	2.4564	2,061.3500	2.0613	(16.083)	0	0	0
2013/09/17	R209	07/11/2013	9.70	Put	Bond Future	510.5400	0.5105	617.7100	0.6177	20.991	0	0	1,520
2013/09/17	R209	07/11/2013	9.40	Call	Bond Future	5,248.0500	5.2480	4,649.3700	4.6494	(11.408)	0	0	0
2013/09/17	R209	07/11/2013	9.25	Put	Bond Future	1,240.6800	1.2407	1,459.3200	1.4593	17.623	0	0	1,000
2013/09/17	R209	07/11/2013	8.79	Put	Bond Future	2,684.8300	2.6848	3,064.0900	3.0641	14.126	0	0	0
2013/09/17	R209	07/11/2013	9.50	Call	Bond Future	5,784.4700	5.7845	5,160.3300	5.1603	(10.790)	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
2013/09/17	R209	07/11/2013	9.70	Call	Bond Future	6,898.6400		6.8986	6,231.4900	6.2315	(9.671)	0	0	0
2013/09/17	R209	07/11/2013	9.40	Put	Bond Future	936.1000		0.9361	1,111.7400	1.1117	18.763	0	0	5,000
2013/09/17	R209	07/11/2013	8.65	Put	Bond Future	3,303.4100		3.3034	3,735.8100	3.7358	13.090	0	0	4,700
2013/09/17	R209	07/11/2013	8.81	Put	Bond Future	2,603.6300		2.6036	2,975.3400	2.9753	14.277	0	0	0
2013/09/17	R209	06/02/2014	8.56	Call	Bond Future	3,066.0600		3.0661	2,728.3500	2.7283	(11.014)	0	0	0
2013/09/17	R209	06/02/2014			Bond Future	8.9047		76.8104	9.0080	76.0263	1.160	0.0000	0.0000	410
2013/09/17	R209	06/02/2014	8.54	Call	Bond Future	3,004.3700		3.0044	2,671.2700	2.6713	(11.087)	0	0	0
2013/09/17	R209	06/02/2014	8.55	Call	Bond Future	3,035.1200		3.0351	2,699.7200	2.6997	(11.051)	0	0	0
2013/09/17	R209	06/02/2014	8.54	Put	Bond Future	5,879.9500		5.8800	6,330.9800	6.3310	7.671	0	0	0
2013/09/17	R209	06/02/2014	8.56	Put	Bond Future	5,779.5200		5.7795	6,225.9400	6.2259	7.724	0	0	0
2013/09/17	R209	06/02/2014	8.55	Put	Bond Future	5,829.5700		5.8296	6,278.3000	6.2783	7.697	0	0	0
2013/09/17	R209	08/05/2014			Bond Future	8.9871		74.7146	9.0934	73.9196	1.183	0.0000	0.0000	0
2013/09/17	R209	08/05/2014	7.85	Call	Bond Future	2,068.8400		2.0688	1,846.5400	1.8465	(10.745)	0	0	0
2013/09/17	R209	08/05/2014	7.86	Call	Bond Future	2,089.0900		2.0891	1,865.1400	1.8651	(10.720)	0	0	0
2013/09/17	R209	08/05/2014	7.85	Put	Bond Future	11,475.6400		11.4756	12,048.3700	12.0484	4.991	0	0	0
2013/09/17	R209	08/05/2014	7.84	Call	Bond Future	2,048.7400		2.0487	1,828.0700	1.8281	(10.771)	0	0	0
2013/09/17	R209	08/05/2014	7.84	Put	Bond Future	11,546.2000		11.5462	12,120.5600	12.1206	4.974	0	0	0
2013/09/17	R209	08/05/2014	7.86	Put	Bond Future	11,405.3700		11.4054	11,976.4500	11.9764	5.007	0	0	0
2013/09/17	R209	07/08/2014	9.04	Put	Bond Future	6,321.7300		6.3217	6,695.1200	6.6951	5.906	0	0	0
2013/09/17	R209	07/08/2014			Bond Future	9.0691		75.7529	9.1785	74.9467	1.207	0.0000	0.0000	0
2013/09/17	R209	07/08/2014	9.06	Put	Bond Future	6,242.8400		6.2428	6,613.1500	6.6132	5.932	0	0	0
2013/09/17	R209	07/08/2014	9.05	Put	Bond Future	6,282.1800		6.2822	6,654.0300	6.6540	5.919	0	0	0
2013/09/17	R209	07/08/2014	9.05	Call	Bond Future	6,140.3700		6.1404	5,706.0300	5.7060	(7.074)	0	0	0
2013/09/17	R209	07/08/2014	9.06	Call	Bond Future	6,175.4900		6.1755	5,739.6100	5.7396	(7.058)	0	0	0
2013/09/17	R209	07/08/2014	9.04	Call	Bond Future	6,105.3400		6.1053	5,672.5400	5.6725	(7.089)	0	0	0
2013/09/17	R210	07/11/2013	159.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	R210	07/11/2013			Bond Future	154.7313		154.7313	154.9209	154.9209	0.123	0.0000	0.0000	1,416
2013/09/17	R210	07/11/2013	160.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	R210	07/11/2013	160.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	R210	07/11/2013	159.99	Put	Bond Future	5,258.6700		5.2587	5,069.0700	5.0691	(3.605)	0	0	0
2013/09/17	R210	07/11/2013	160.01	Put	Bond Future	5,278.6700		5.2787	5,089.0700	5.0891	(3.592)	0	0	0
2013/09/17	R210	07/11/2013	160.00	Put	Bond Future	5,268.6700		5.2687	5,079.0700	5.0791	(3.599)	0	0	0
2013/09/17	R211	07/11/2013			Bond Future	128.3115		128.3115	128.2644	128.2644	(0.037)	0.0000	0.0000	522
2013/09/17	R211	07/11/2013	130.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	R211	07/11/2013	129.99	Put	Bond Future	1,678.4700		1.6785	1,725.6100	1.7256	2.809	0	0	0
2013/09/17	R211	07/11/2013	130.01	Put	Bond Future	1,698.4700		1.6985	1,745.6100	1.7456	2.775	0	0	0
2013/09/17	R211	07/11/2013	130.00	Put	Bond Future	1,688.4700		1.6885	1,735.6100	1.7356	2.792	0	0	0
2013/09/17	R211	07/11/2013	130.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	R211	07/11/2013	129.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	R212	07/11/2013	132.99	Put	Bond Future	3,192.7700		3.1928	3,193.6300	3.1936	0.027	0	0	0
2013/09/17	R212	07/11/2013			Bond Future	129.7972		129.7972	129.7964	129.7964	(0.001)	0.0000	0.0000	21,791
2013/09/17	R212	07/11/2013	133.01	Put	Bond Future	3,212.7700		3.2128	3,213.6300	3.2136	0.027	0	0	0
2013/09/17	R212	07/11/2013	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	R212	07/11/2013	133.00	Put	Bond Future	3,202.7700		3.2028	3,203.6300	3.2036	0.027	0	0	0
2013/09/17	R212	07/11/2013	133.00	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/17	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	R213	07/11/2013	8.60	Call	Bond Future	2,273.5700	2.2736	1,871.9800	1.8720	(17.663)	0	0	0
2013/09/17	R213	07/11/2013			Bond Future	8.6684	86.5813	8.7743	85.7498	1.222	0.0000	0.0000	19,495
2013/09/17	R213	07/11/2013	8.61	Call	Bond Future	2,310.2900	2.3103	1,904.5000	1.9045	(17.564)	0	0	0
2013/09/17	R213	07/11/2013	8.59	Put	Bond Future	2,860.7400	2.8607	3,294.7700	3.2948	15.172	0	0	0
2013/09/17	R213	07/11/2013	8.61	Put	Bond Future	2,774.1000	2.7741	3,199.7500	3.1998	15.344	0	0	0
2013/09/17	R213	07/11/2013	8.60	Put	Bond Future	2,817.1200	2.8171	3,246.9700	3.2470	15.258	0	0	0
2013/09/17	R213	07/11/2013	8.59	Call	Bond Future	2,237.3300	2.2373	1,839.9200	1.8399	(17.763)	0	0	0
2013/09/17	R213	06/02/2014			Bond Future	8.7619	87.7179	8.8711	86.8758	1.246	0.0000	0.0000	0
2013/09/17	R213	06/02/2014	8.29	Put	Bond Future	6,601.4400	6.6014	7,112.1700	7.1122	7.737	0	0	0
2013/09/17	R213	06/02/2014	8.31	Put	Bond Future	6,495.2200	6.4952	7,001.1800	7.0012	7.790	0	0	0
2013/09/17	R213	06/02/2014	8.29	Call	Bond Future	2,818.5500	2.8186	2,487.2500	2.4872	(11.754)	0	0	0
2013/09/17	R213	06/02/2014	8.30	Put	Bond Future	6,548.1800	6.5482	7,056.5300	7.0565	7.763	0	0	0
2013/09/17	R213	06/02/2014	8.30	Call	Bond Future	2,847.9700	2.8480	2,514.2900	2.5143	(11.716)	0	0	0
2013/09/17	R213	06/02/2014	8.31	Call	Bond Future	2,877.5800	2.8776	2,541.5100	2.5415	(11.679)	0	0	0
2013/09/17	R213	08/05/2014	7.65	Put	Bond Future	11,972.9600	11.9730	12,596.9600	12.5970	5.212	0	0	0
2013/09/17	R213	08/05/2014			Bond Future	8.8485	85.3775	8.9610	84.5240	1.272	0.0000	0.0000	0
2013/09/17	R213	08/05/2014	7.64	Put	Bond Future	12,043.0800	12.0431	12,668.7500	12.6688	5.195	0	0	0
2013/09/17	R213	08/05/2014	7.66	Put	Bond Future	11,903.1000	11.9031	12,525.4100	12.5254	5.228	0	0	0
2013/09/17	R213	08/05/2014	7.65	Call	Bond Future	2,048.0100	2.0480	1,818.4400	1.8184	(11.209)	0	0	0
2013/09/17	R213	08/05/2014	7.64	Call	Bond Future	2,028.4300	2.0284	1,800.5300	1.8005	(11.235)	0	0	0
2013/09/17	R213	08/05/2014	7.66	Call	Bond Future	2,067.7300	2.0677	1,836.4700	1.8365	(11.184)	0	0	0
2013/09/17	R213	07/08/2014	8.86	Call	Bond Future	6,140.7300	6.1407	5,687.7500	5.6877	(7.377)	0	0	0
2013/09/17	R213	07/08/2014			Bond Future	8.9360	86.5639	9.0521	85.6984	1.299	0.0000	0.0000	0
2013/09/17	R213	07/08/2014	8.84	Call	Bond Future	6,070.8600	6.0709	5,621.1300	5.6211	(7.408)	0	0	0
2013/09/17	R213	07/08/2014	8.85	Call	Bond Future	6,105.7400	6.1057	5,654.3900	5.6544	(7.392)	0	0	0
2013/09/17	R213	07/08/2014	8.84	Put	Bond Future	6,796.4000	6.7964	7,212.1900	7.2122	6.118	0	0	0
2013/09/17	R213	07/08/2014	8.86	Put	Bond Future	6,714.3400	6.7143	7,126.8800	7.1269	6.144	0	0	0
2013/09/17	R213	07/08/2014	8.85	Put	Bond Future	6,755.2700	6.7553	7,169.4400	7.1694	6.131	0	0	0
2013/09/17	R214	07/11/2013	7.80	Call	Bond Future	189.3600	0.1894	136.2000	0.1362	(28.074)	0	0	0
2013/09/17	R214	07/11/2013			Bond Future	8.9859	76.1401	9.0816	75.3831	1.065	0.0000	0.0000	2,427
2013/09/17	R214	07/11/2013	7.81	Call	Bond Future	195.1900	0.1952	140.6400	0.1406	(27.947)	0	0	0
2013/09/17	R214	07/11/2013	7.79	Call	Bond Future	183.6700	0.1837	131.8900	0.1319	(28.192)	0	0	0
2013/09/17	R214	07/11/2013	7.81	Put	Bond Future	10,649.2300	10.6492	11,351.7000	11.3517	6.596	0	0	0
2013/09/17	R214	07/11/2013	7.80	Put	Bond Future	10,742.3500	10.7423	11,446.2100	11.4462	6.552	0	0	0
2013/09/17	R214	07/11/2013	7.79	Put	Bond Future	10,835.8100	10.8358	11,541.0500	11.5411	6.508	0	0	0
2013/09/17	R214	06/02/2014			Bond Future	9.0746	77.1397	9.1732	76.3730	1.087	0.0000	0.0000	0
2013/09/17	R214	06/02/2014	8.99	Put	Bond Future	4,904.8600	4.9049	5,278.0500	5.2780	7.609	0	0	0
2013/09/17	R214	06/02/2014	9.01	Put	Bond Future	4,818.9900	4.8190	5,187.9100	5.1879	7.656	0	0	0
2013/09/17	R214	06/02/2014	8.99	Call	Bond Future	4,235.9600	4.2360	3,842.4500	3.8425	(9.290)	0	0	0
2013/09/17	R214	06/02/2014	9.00	Put	Bond Future	4,861.7800	4.8618	5,232.8300	5.2328	7.632	0	0	0
2013/09/17	R214	06/02/2014	9.00	Call	Bond Future	4,272.4400	4.2724	3,876.7900	3.8768	(9.261)	0	0	0
2013/09/17	R214	06/02/2014	9.01	Call	Bond Future	4,309.0600	4.3091	3,911.2800	3.9113	(9.231)	0	0	0
2013/09/17	R248	07/11/2013			Bond Future	9.0167	98.9275	9.1175	97.8994	1.119	0.0000	0.0000	10,260
2013/09/17	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/17	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	R248	07/11/2013	7.86	Put	Bond Future	13,335.2300	13.3352	14,363.3300	14.3633	7.710	0	0	0
2013/09/17	R248	07/11/2013	7.85	Put	Bond Future	13,464.3000	13.4643	14,492.4000	14.4924	7.636	0	0	0
2013/09/17	R248	07/11/2013	7.84	Put	Bond Future	13,593.6300	13.5936	14,621.7300	14.6217	7.563	0	0	0
2013/09/17	R248	06/02/2014	9.11	Put	Bond Future	0.0000	0.0000	1,009.3500	1.0094	100.000	0	0	0
2013/09/17	R248	06/02/2014			Bond Future	9.1068	100.2262	9.2109	99.1850	1.143	0.0000	0.0000	0
2013/09/17	R248	06/02/2014	9.10	Put	Bond Future	69.2600	0.0693	1,110.4300	1.1104	1503.278	0	0	0
2013/09/17	R248	06/02/2014	9.11	Call	Bond Future	31.8200	0.0318	0.0000	0.0000	(100.000)	0	0	0
2013/09/17	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/17	R248	06/02/2014	9.09	Put	Bond Future	170.5300	0.1705	1,211.7000	1.2117	610.549	0	0	0

Total **360862**