



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 04/10/2013 to 04/10/2013

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
2013/10/04	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/10/04	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	2025	07/11/2013			Bond Future	109.3989	109.3989	109.5125	109.5125	0.104	0.0000	0.0000	0
2013/10/04	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	2025	07/11/2013	110.99	Put	Bond Future	1,591.0700	1.5911	1,477.4500	1.4775	(7.141)	0	0	0
2013/10/04	2025	07/11/2013	111.01	Put	Bond Future	1,611.0700	1.6111	1,497.4500	1.4975	(7.052)	0	0	0
2013/10/04	2025	07/11/2013	111.00	Put	Bond Future	1,601.0700	1.6011	1,487.4500	1.4875	(7.097)	0	0	0
2013/10/04	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	2037	07/11/2013			Bond Future	8.9699	97.8241	8.9739	97.7861	0.045	0.0000	0.0000	1,650
2013/10/04	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	2037	07/11/2013	9.43	Call	Bond Future	4,147.0200	4.1470	4,109.1100	4.1091	(0.914)	0	0	0
2013/10/04	2037	07/11/2013	9.41	Call	Bond Future	3,972.8800	3.9729	3,934.9700	3.9350	(0.954)	0	0	0
2013/10/04	2037	07/11/2013	9.42	Call	Bond Future	4,060.0200	4.0600	4,022.1100	4.0221	(0.934)	0	0	0
2013/10/04	2037	06/02/2014			Bond Future	9.0628	94.8537	9.0670	94.8153	0.046	0.0000	0.0000	0
2013/10/04	2037	06/02/2014	9.38	Call	Bond Future	2,840.1500	2.8401	2,801.7200	2.8017	(1.353)	0	0	0
2013/10/04	2037	06/02/2014	9.39	Call	Bond Future	2,927.4400	2.9274	2,889.0100	2.8890	(1.313)	0	0	0
2013/10/04	2037	06/02/2014	9.37	Call	Bond Future	2,752.7200	2.7527	2,714.2900	2.7143	(1.396)	0	0	0
2013/10/04	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	2037	08/05/2014			Bond Future	9.1566	96.1388	9.1609	96.0999	0.047	0.0000	0.0000	0
2013/10/04	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	2037	08/05/2014	9.38	Call	Bond Future	1,980.3400	1.9803	1,941.3900	1.9414	(1.967)	0	0	0
2013/10/04	2037	08/05/2014	9.39	Call	Bond Future	2,067.4000	2.0674	2,028.4500	2.0284	(1.884)	0	0	0
2013/10/04	2037	08/05/2014	9.37	Call	Bond Future	1,893.1400	1.8931	1,854.1900	1.8542	(2.057)	0	0	0
2013/10/04	2038	07/11/2013			Bond Future	105.6021	105.6021	105.6070	105.6070	0.005	0.0000	0.0000	18
2013/10/04	2038	07/11/2013	109.99	Put	Bond Future	4,387.8900	4.3879	4,383.0300	4.3830	(0.111)	0	0	0
2013/10/04	2038	07/11/2013	110.00	Put	Bond Future	4,397.8900	4.3979	4,393.0300	4.3930	(0.111)	0	0	0
2013/10/04	2038	07/11/2013	110.01	Put	Bond Future	4,407.8900	4.4079	4,403.0300	4.4030	(0.110)	0	0	0
2013/10/04	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	2050	07/11/2013	109.99	Call	Bond Future	184.7400	0.1847	189.7800	0.1898	2.728	0	0	0
2013/10/04	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	2050	07/11/2013			Bond Future	110.1747	110.1747	110.1798	110.1798	0.005	0.0000	0.0000	122
2013/10/04	2050	07/11/2013	110.00	Call	Bond Future	174.7400	0.1747	179.7800	0.1798	2.884	0	0	0
2013/10/04	2050	07/11/2013	110.01	Call	Bond Future	164.7400	0.1647	169.7800	0.1698	3.059	0	0	0
2013/10/04	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/10/04	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	AL37	07/11/2013			Index Future	410.3350	410.3350	410.5100	410.5100	0.043	0.0000	0.0000	0
2013/10/04	AL37	06/02/2014			Index Future	415.7310	415.7310	415.9080	415.9080	0.043	0.0000	0.0000	0
2013/10/04	AL7T	07/11/2013			Index Future	486.0410	486.0410	486.1500	486.1500	0.022	0.0000	0.0000	1
2013/10/04	AL7T	06/02/2014			Index Future	492.4330	492.4330	492.5430	492.5430	0.022	0.0000	0.0000	0
2013/10/04	ALBI	07/11/2013			Index Future	436.6830	436.6830	436.9170	436.9170	0.054	0.0000	0.0000	759
2013/10/04	ALBI	06/02/2014			Index Future	442.4250	442.4250	442.6630	442.6630	0.054	0.0000	0.0000	73
2013/10/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/10/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/10/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/04	EL28	07/11/2013			Bond Future	110.5314	110.5314	110.5366	110.5366	0.005	0.0000	0.0000	0
2013/10/04	EL28	07/11/2013	110.00	Call	Bond Future	531.3700	0.5314	536.5700	0.5366	0.979	0	0	0
2013/10/04	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	EL28	07/11/2013	110.01	Call	Bond Future	521.3700	0.5214	526.5700	0.5266	0.997	0	0	0
2013/10/04	EL28	07/11/2013	109.99	Call	Bond Future	541.3700	0.5414	546.5700	0.5466	0.961	0	0	0
2013/10/04	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	ES33	07/11/2013			Bond Future	9.4324	83.9872	9.4261	84.0356	(0.067)	0.0000	0.0000	6,292
2013/10/04	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	ES33	07/11/2013	8.51	Put	Bond Future	7,600.6300	7.6006	7,552.2500	7.5523	(0.637)	0	0	0
2013/10/04	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	ES33	07/11/2013	8.49	Put	Bond Future	7,777.0600	7.7771	7,728.6800	7.7287	(0.622)	0	0	0
2013/10/04	ES33	07/11/2013	8.50	Put	Bond Future	7,688.7800	7.6888	7,640.4000	7.6404	(0.629)	0	0	0
2013/10/04	ES33	06/02/2014	9.54	Put	Bond Future	44.5000	0.0445	0.0000	0.0000	(100.000)	0	0	0
2013/10/04	ES33	06/02/2014			Bond Future	9.5459	85.0917	9.5394	85.1406	(0.068)	0.0000	0.0000	0
2013/10/04	ES33	06/02/2014	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	4.4600	0.0045	100.000	0	0	0
2013/10/04	ES33	06/02/2014	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	ES33	06/02/2014	9.55	Call	Bond Future	31.0300	0.0310	79.9900	0.0800	157.783	0	0	0
2013/10/04	ES33	06/02/2014	9.56	Call	Bond Future	106.4500	0.1064	155.4100	0.1554	45.993	0	0	0
2013/10/04	GOVI	07/11/2013			GOVI	436.0220	436.0220	436.2640	436.2640	0.056	0.0000	0.0000	125

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2013/10/04	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	GOVI	07/11/2013	445.99	Put	GOVI	99,680.0000	9.9680	97,260.0000	9.7260	(2.428)	0	0	0
2013/10/04	GOVI	07/11/2013	446.01	Put	GOVI	99,880.0000	9.9880	97,460.0000	9.7460	(2.423)	0	0	0
2013/10/04	GOVI	07/11/2013	446.00	Put	GOVI	99,780.0000	9.9780	97,360.0000	9.7360	(2.425)	0	0	0
2013/10/04	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	GOVI	06/02/2014	439.99	Call	GOVI	17,660.0000	1.7660	20,110.0000	2.0110	13.873	0	0	0
2013/10/04	GOVI	06/02/2014			GOVI	441.7560	441.7560	442.0010	442.0010	0.055	0.0000	0.0000	269
2013/10/04	GOVI	06/02/2014	440.00	Call	GOVI	17,560.0000	1.7560	20,010.0000	2.0010	13.952	0	0	0
2013/10/04	GOVI	06/02/2014	440.01	Call	GOVI	17,460.0000	1.7460	19,910.0000	1.9910	14.032	0	0	0
2013/10/04	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	GOVI	08/05/2014	442.00	Call	GOVI	57,390.0000	5.7390	59,870.0000	5.9870	4.321	0	0	0
2013/10/04	GOVI	08/05/2014			GOVI	447.7390	447.7390	447.9870	447.9870	0.055	0.0000	0.0000	0
2013/10/04	GOVI	08/05/2014	442.01	Call	GOVI	57,290.0000	5.7290	59,770.0000	5.9770	4.329	0	0	0
2013/10/04	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	GOVI	08/05/2014	441.99	Call	GOVI	57,490.0000	5.7490	59,970.0000	5.9970	4.314	0	0	0
2013/10/04	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/10/04	IGOV	07/11/2013			Index Future	195.9640	195.9640	196.0100	196.0100	0.023	0.0000	0.0000	1,166
2013/10/04	IGOV	06/02/2014			Index Future	198.5650	198.5650	198.6120	198.6120	0.024	0.0000	0.0000	190
2013/10/04	ILBI	07/11/2013			Index Future	532.3990	532.3990	532.3080	532.3080	(0.017)	0.0000	0.0000	0
2013/10/04	ILBI	06/02/2014			Index Future	539.4920	539.4920	539.3990	539.3990	(0.017)	0.0000	0.0000	186
2013/10/04	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/10/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/10/04	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/10/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/10/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/10/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/10/04	JBAF	16/10/2013			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	0
2013/10/04	JBAF	20/11/2013			Jibar Tradeable Future	5.2100	94.7900	5.1900	94.8100	(0.384)	0.0000	0.0000	4,100
2013/10/04	JBAF	18/12/2013			Jibar Tradeable Future	5.2500	94.7500	5.2300	94.7700	(0.381)	0.0000	0.0000	1,500
2013/10/04	JBAF	15/01/2014			Jibar Tradeable Future	5.3300	94.6700	5.2900	94.7100	(0.750)	0.0000	0.0000	1,000
2013/10/04	JBAF	19/02/2014			Jibar Tradeable Future	5.4600	94.5400	5.4200	94.5800	(0.733)	0.0000	0.0000	0
2013/10/04	JBAF	19/03/2014			Jibar Tradeable Future	5.5900	94.4100	5.5300	94.4700	(1.073)	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
2013/10/04	JBAF	18/06/2014			Jibar Tradeable Future	5.9700	94.0300	5.8800	94.1200	(1.508)	0.0000	0.0000	1,000
2013/10/04	JBAF	17/09/2014			Jibar Tradeable Future	6.2700	93.7300	6.1700	93.8300	(1.595)	0.0000	0.0000	0
2013/10/04	JBAF	17/12/2014			Jibar Tradeable Future	6.5300	93.4700	6.4200	93.5800	(1.685)	0.0000	0.0000	0
2013/10/04	JBAF	18/03/2015			Jibar Tradeable Future	6.7800	93.2200	6.6700	93.3300	(1.622)	0.0000	0.0000	250
2013/10/04	JBAF	17/06/2015			Jibar Tradeable Future	7.0300	92.9700	6.9200	93.0800	(1.565)	0.0000	0.0000	0
2013/10/04	JBAF	16/09/2015			Jibar Tradeable Future	7.2700	92.7300	7.1700	92.8300	(1.376)	0.0000	0.0000	0
2013/10/04	R023	07/11/2013	6.50	Put	Bond Future	8,233.1400	8.2331	8,226.4300	8.2264	(0.081)	0	0	0
2013/10/04	R023	07/11/2013			Bond Future	7.6904	101.9363	7.6893	101.9430	(0.013)	0.0000	0.0000	12,954
2013/10/04	R023	07/11/2013	6.49	Put	Bond Future	8,305.8700	8.3059	8,299.1600	8.2992	(0.081)	0	0	0
2013/10/04	R023	07/11/2013	6.51	Put	Bond Future	8,160.4600	8.1605	8,153.7500	8.1538	(0.082)	0	0	0
2013/10/04	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	R023	06/02/2014			Bond Future	7.7856	103.2768	7.7845	103.2836	(0.014)	0.0000	0.0000	0
2013/10/04	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	R023	06/02/2014	7.84	Call	Bond Future	347.5700	0.3476	354.3500	0.3544	1.951	0	0	0
2013/10/04	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	R023	06/02/2014	7.85	Call	Bond Future	411.2500	0.4113	418.0300	0.4180	1.649	0	0	0
2013/10/04	R023	06/02/2014	7.86	Call	Bond Future	474.8900	0.4749	481.6700	0.4817	1.428	0	0	0
2013/10/04	R157	07/11/2013			Bond Future	6.1352	114.7715	6.1285	114.7841	(0.110)	0.0000	0.0000	29,465
2013/10/04	R157	07/11/2013	5.60	Call	Bond Future	63.0500	0.0630	61.9000	0.0619	(1.824)	0	0	0
2013/10/04	R157	07/11/2013	5.59	Put	Bond Future	1,080.7600	1.0808	1,067.0800	1.0671	(1.266)	0	0	0
2013/10/04	R157	07/11/2013	5.61	Put	Bond Future	1,048.3700	1.0484	1,034.6800	1.0347	(1.306)	0	0	0
2013/10/04	R157	07/11/2013	5.60	Put	Bond Future	1,064.5200	1.0645	1,050.8400	1.0508	(1.285)	0	0	0
2013/10/04	R157	07/11/2013	5.61	Call	Bond Future	65.7200	0.0657	64.5600	0.0646	(1.765)	0	0	0
2013/10/04	R157	07/11/2013	5.59	Call	Bond Future	60.4700	0.0605	59.3200	0.0593	(1.902)	0	0	0
2013/10/04	R157	06/02/2014	5.64	Call	Bond Future	249.1700	0.2492	250.4200	0.2504	0.502	0	0	0
2013/10/04	R157	06/02/2014	5.65	Put	Bond Future	1,283.3100	1.2833	1,271.8700	1.2719	(0.891)	0	0	0
2013/10/04	R157	06/02/2014			Bond Future	6.2898	116.2808	6.2818	116.2935	(0.126)	0.0000	0.0000	300
2013/10/04	R157	06/02/2014	5.65	Call	Bond Future	253.5600	0.2536	254.8400	0.2548	0.505	0	0	0
2013/10/04	R157	06/02/2014	5.66	Call	Bond Future	258.0000	0.2580	259.3000	0.2593	0.504	0	0	0
2013/10/04	R157	06/02/2014	5.64	Put	Bond Future	1,295.1200	1.2951	1,283.6500	1.2837	(0.886)	0	0	0
2013/10/04	R157	06/02/2014	5.66	Put	Bond Future	1,271.5600	1.2716	1,260.1400	1.2601	(0.898)	0	0	0
2013/10/04	R157	08/05/2014	5.20	Call	Bond Future	186.3200	0.1863	187.5400	0.1875	0.655	0	0	0
2013/10/04	R157	08/05/2014			Bond Future	6.4540	111.0470	6.4446	111.0597	(0.147)	0.0000	0.0000	0
2013/10/04	R157	08/05/2014	5.21	Call	Bond Future	188.8100	0.1888	190.0400	0.1900	0.651	0	0	0
2013/10/04	R157	08/05/2014	5.19	Call	Bond Future	183.8600	0.1839	185.0600	0.1851	0.653	0	0	0
2013/10/04	R157	08/05/2014	5.20	Put	Bond Future	1,893.1600	1.8932	1,881.6000	1.8816	(0.611)	0	0	0
2013/10/04	R157	08/05/2014	5.19	Put	Bond Future	1,904.4600	1.9045	1,892.8800	1.8929	(0.608)	0	0	0
2013/10/04	R157	08/05/2014	5.21	Put	Bond Future	1,881.8900	1.8819	1,870.3400	1.8703	(0.614)	0	0	0
2013/10/04	R157	07/08/2014	6.76	Put	Bond Future	750.0700	0.7501	742.7300	0.7427	(0.979)	0	0	0
2013/10/04	R157	07/08/2014			Bond Future	6.6422	112.5989	6.6305	112.6117	(0.176)	0.0000	0.0000	0
2013/10/04	R157	07/08/2014	6.75	Put	Bond Future	754.9000	0.7549	747.5300	0.7475	(0.976)	0	0	0
2013/10/04	R157	07/08/2014	6.74	Call	Bond Future	867.1000	0.8671	872.5200	0.8725	0.625	0	0	0
2013/10/04	R157	07/08/2014	6.75	Call	Bond Future	872.7600	0.8728	878.2100	0.8782	0.624	0	0	0

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2013/10/04	R157	07/08/2014	6.76	Call	Bond Future	878.8500	0.8789	884.3300	0.8843	0.624	0	0	0
2013/10/04	R157	07/08/2014	6.74	Put	Bond Future	760.1600	0.7602	752.7600	0.7528	(0.973)	0	0	0
2013/10/04	R186	07/11/2013	9.00	Put	Bond Future	136.5800	0.1366	122.2600	0.1223	(10.485)	0	0	1,200
2013/10/04	R186	07/11/2013	8.16	Put	Bond Future	1,617.8400	1.6178	1,547.0300	1.5470	(4.377)	0	0	0
2013/10/04	R186	07/11/2013			Bond Future	8.0343	123.8736	8.0232	123.9747	(0.138)	0.0000	0.0000	57,161
2013/10/04	R186	07/11/2013	6.50	Put	Bond Future	15,177.2000	15.1772	15,075.6500	15.0757	(0.669)	0	0	0
2013/10/04	R186	07/11/2013	8.15	Put	Bond Future	1,655.5200	1.6555	1,583.9400	1.5839	(4.324)	0	0	0
2013/10/04	R186	07/11/2013	6.75	Put	Bond Future	12,546.9200	12.5469	12,444.6500	12.4446	(0.815)	0	0	0
2013/10/04	R186	07/11/2013	8.50	Call	Bond Future	4,810.2900	4.8103	4,867.7000	4.8677	1.193	0	0	0
2013/10/04	R186	07/11/2013	8.14	Call	Bond Future	2,650.2300	2.6502	2,679.0200	2.6790	1.086	0	0	0
2013/10/04	R186	07/11/2013	8.25	Put	Bond Future	1,306.0800	1.3061	1,242.3900	1.2424	(4.876)	0	0	250
2013/10/04	R186	07/11/2013	8.75	Call	Bond Future	6,589.1600	6.5892	6,663.7300	6.6637	1.132	0	0	0
2013/10/04	R186	07/11/2013	8.00	Call	Bond Future	1,986.1900	1.9862	2,004.9000	2.0049	0.942	0	0	1,000
2013/10/04	R186	07/11/2013	8.15	Call	Bond Future	2,701.8300	2.7018	2,731.3900	2.7314	1.094	0	0	0
2013/10/04	R186	07/11/2013	6.50	Call	Bond Future	5.2700	0.0053	4.8600	0.0049	(7.780)	0	0	5,290
2013/10/04	R186	07/11/2013	8.16	Call	Bond Future	2,753.9700	2.7540	2,784.3000	2.7843	1.101	0	0	0
2013/10/04	R186	07/11/2013	8.00	Put	Bond Future	2,298.7300	2.2987	2,216.3000	2.2163	(3.586)	0	0	0
2013/10/04	R186	07/11/2013	9.00	Call	Bond Future	8,488.9400	8.4889	8,575.7600	8.5758	1.023	0	0	0
2013/10/04	R186	07/11/2013	8.25	Call	Bond Future	3,246.3500	3.2463	3,283.8000	3.2838	1.154	0	0	0
2013/10/04	R186	07/11/2013	8.75	Put	Bond Future	318.1700	0.3182	291.6000	0.2916	(8.351)	0	0	1,030
2013/10/04	R186	07/11/2013	6.75	Call	Bond Future	21.4000	0.0214	20.2700	0.0203	(5.280)	0	0	1,000
2013/10/04	R186	07/11/2013	8.50	Put	Bond Future	676.1000	0.6761	632.3700	0.6324	(6.468)	0	0	4,000
2013/10/04	R186	07/11/2013	8.14	Put	Bond Future	1,693.8400	1.6938	1,621.4900	1.6215	(4.271)	0	0	0
2013/10/04	R186	06/02/2014			Bond Future	8.1248	120.2131	8.1132	120.3156	(0.142)	0.0000	0.0000	120
2013/10/04	R186	06/02/2014	7.75	Call	Bond Future	2,553.6500	2.5537	2,578.0400	2.5780	0.955	0	0	0
2013/10/04	R186	06/02/2014	7.74	Put	Bond Future	6,014.0600	6.0141	5,935.5700	5.9356	(1.305)	0	0	0
2013/10/04	R186	06/02/2014	7.76	Put	Bond Future	5,895.8500	5.8959	5,817.9900	5.8180	(1.321)	0	0	0
2013/10/04	R186	06/02/2014	7.75	Put	Bond Future	5,954.7700	5.9548	5,876.5900	5.8766	(1.313)	0	0	0
2013/10/04	R186	06/02/2014	7.76	Call	Bond Future	2,587.2400	2.5872	2,611.9500	2.6119	0.955	0	0	0
2013/10/04	R186	06/02/2014	7.74	Call	Bond Future	2,520.3400	2.5203	2,544.4200	2.5444	0.955	0	0	0
2013/10/04	R186	08/05/2014	7.50	Put	Bond Future	9,120.1000	9.1201	9,040.0600	9.0401	(0.878)	0	0	0
2013/10/04	R186	08/05/2014			Bond Future	8.2150	121.8416	8.2031	121.9454	(0.145)	0.0000	0.0000	0
2013/10/04	R186	08/05/2014	7.09	Put	Bond Future	12,055.5500	12.0556	11,967.1000	11.9671	(0.734)	0	0	0
2013/10/04	R186	08/05/2014	7.10	Call	Bond Future	1,693.6500	1.6937	1,709.1600	1.7092	0.916	0	0	0
2013/10/04	R186	08/05/2014	7.11	Call	Bond Future	1,713.8100	1.7138	1,729.5100	1.7295	0.916	0	0	0
2013/10/04	R186	08/05/2014	8.50	Call	Bond Future	6,519.5500	6.5196	6,569.7200	6.5697	0.770	0	0	0
2013/10/04	R186	08/05/2014	7.09	Call	Bond Future	1,673.6600	1.6737	1,688.9900	1.6890	0.916	0	0	0
2013/10/04	R186	08/05/2014	7.11	Put	Bond Future	11,900.3300	11.9003	11,812.2500	11.8122	(0.740)	0	0	0
2013/10/04	R186	08/05/2014	7.50	Call	Bond Future	2,663.0300	2.6630	2,686.7700	2.6868	0.891	0	0	1,933
2013/10/04	R186	08/05/2014	8.50	Put	Bond Future	4,075.6100	4.0756	4,022.0000	4.0220	(1.315)	0	0	1,933
2013/10/04	R186	08/05/2014	7.10	Put	Bond Future	11,977.8000	11.9778	11,889.5300	11.8895	(0.737)	0	0	0
2013/10/04	R186	07/08/2014	8.31	Call	Bond Future	6,027.8300	6.0278	6,073.6400	6.0736	0.760	0	0	0
2013/10/04	R186	07/08/2014			Bond Future	8.3025	118.2523	8.2902	118.3574	(0.149)	0.0000	0.0000	0
2013/10/04	R186	07/08/2014	8.29	Call	Bond Future	5,942.7800	5.9428	5,988.1100	5.9881	0.763	0	0	0
2013/10/04	R186	07/08/2014	8.30	Call	Bond Future	5,985.2300	5.9852	6,030.8000	6.0308	0.761	0	0	0
2013/10/04	R186	07/08/2014	8.29	Put	Bond Future	6,049.4200	6.0494	5,989.6500	5.9897	(0.988)	0	0	0
2013/10/04	R186	07/08/2014	8.31	Put	Bond Future	5,964.1900	5.9642	5,904.9000	5.9049	(0.994)	0	0	0

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2013/10/04	R186	07/08/2014	8.30	Put	Bond Future	6,006.6900	6.0067	5,947.1600	5.9472	(0.991)	0	0	0
2013/10/04	R197	07/11/2013			Bond Future	278.1379	278.1379	278.1453	278.1453	0.003	0.0000	0.0000	2,049
2013/10/04	R197	07/11/2013	279.99	Put	Bond Future	1,852.0500	1.8521	1,844.6900	1.8447	(0.397)	0	0	0
2013/10/04	R197	07/11/2013	280.00	Put	Bond Future	1,862.0500	1.8621	1,854.6900	1.8547	(0.395)	0	0	0
2013/10/04	R197	07/11/2013	280.01	Put	Bond Future	1,872.0500	1.8721	1,864.6900	1.8647	(0.393)	0	0	0
2013/10/04	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	R201	07/11/2013	4.79	Put	Bond Future	482.0600	0.4821	452.2100	0.4522	(6.192)	0	0	0
2013/10/04	R201	07/11/2013			Bond Future	5.1711	107.2347	5.1387	107.2702	(0.628)	0.0000	0.0000	0
2013/10/04	R201	07/11/2013	4.80	Put	Bond Future	473.5400	0.4735	443.8800	0.4439	(6.263)	0	0	0
2013/10/04	R201	07/11/2013	4.81	Put	Bond Future	465.0800	0.4651	435.6200	0.4356	(6.334)	0	0	0
2013/10/04	R201	07/11/2013	4.79	Call	Bond Future	64.0100	0.0640	69.6600	0.0697	8.827	0	0	0
2013/10/04	R201	07/11/2013	4.80	Call	Bond Future	66.4900	0.0665	72.3300	0.0723	8.783	0	0	0
2013/10/04	R201	07/11/2013	4.81	Call	Bond Future	69.0300	0.0690	75.0700	0.0751	8.750	0	0	0
2013/10/04	R201	06/02/2014	5.24	Put	Bond Future	285.0000	0.2850	267.7100	0.2677	(6.067)	0	0	0
2013/10/04	R201	06/02/2014			Bond Future	5.1298	104.2370	5.0875	104.2730	(0.825)	0.0000	0.0000	0
2013/10/04	R201	06/02/2014	5.26	Put	Bond Future	277.5600	0.2776	260.5600	0.2606	(6.125)	0	0	0
2013/10/04	R201	06/02/2014	5.24	Call	Bond Future	378.6100	0.3786	397.2900	0.3973	4.934	0	0	0
2013/10/04	R201	06/02/2014	5.25	Put	Bond Future	281.1400	0.2811	264.0000	0.2640	(6.097)	0	0	0
2013/10/04	R201	06/02/2014	5.25	Call	Bond Future	383.2400	0.3832	402.0700	0.4021	4.913	0	0	0
2013/10/04	R201	06/02/2014	5.26	Call	Bond Future	388.1500	0.3881	407.1200	0.4071	4.887	0	0	0
2013/10/04	R201	08/05/2014			Bond Future	4.9912	105.6491	4.9311	105.6855	(1.204)	0.0000	0.0000	0
2013/10/04	R201	08/05/2014	4.75	Call	Bond Future	295.8800	0.2959	311.2600	0.3113	5.198	0	0	0
2013/10/04	R201	08/05/2014	4.76	Call	Bond Future	298.5200	0.2985	314.0000	0.3140	5.186	0	0	0
2013/10/04	R201	08/05/2014	4.74	Call	Bond Future	293.2500	0.2932	308.5400	0.3085	5.214	0	0	0
2013/10/04	R201	08/05/2014	4.76	Put	Bond Future	438.4500	0.4384	417.5800	0.4176	(4.760)	0	0	0
2013/10/04	R201	08/05/2014	4.75	Put	Bond Future	441.8700	0.4419	420.9000	0.4209	(4.746)	0	0	0
2013/10/04	R201	08/05/2014	4.74	Put	Bond Future	445.3000	0.4453	424.2400	0.4242	(4.729)	0	0	0
2013/10/04	R201	07/08/2014	5.31	Put	Bond Future	184.5100	0.1845	171.4700	0.1715	(7.067)	0	0	0
2013/10/04	R201	07/08/2014			Bond Future	4.5015	102.7155	4.4003	102.7523	(2.248)	0.0000	0.0000	0
2013/10/04	R201	07/08/2014	5.30	Put	Bond Future	185.7900	0.1858	172.6800	0.1727	(7.056)	0	0	0
2013/10/04	R201	07/08/2014	5.31	Call	Bond Future	476.9900	0.4770	500.6800	0.5007	4.967	0	0	0
2013/10/04	R201	07/08/2014	5.29	Call	Bond Future	472.3500	0.4723	495.9000	0.4959	4.986	0	0	0
2013/10/04	R201	07/08/2014	5.30	Call	Bond Future	474.6700	0.4747	498.2900	0.4983	4.976	0	0	0
2013/10/04	R201	07/08/2014	5.29	Put	Bond Future	187.0800	0.1871	173.9000	0.1739	(7.045)	0	0	0
2013/10/04	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	R202	07/11/2013			Bond Future	204.8319	204.8319	204.8410	204.8410	0.004	0.0000	0.0000	43,210
2013/10/04	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	R202	07/11/2013	208.99	Put	Bond Future	4,158.0800	4.1581	4,148.9900	4.1490	(0.219)	0	0	0
2013/10/04	R202	07/11/2013	209.01	Put	Bond Future	4,178.0800	4.1781	4,168.9900	4.1690	(0.218)	0	0	0
2013/10/04	R202	07/11/2013	209.00	Put	Bond Future	4,168.0800	4.1681	4,158.9900	4.1590	(0.218)	0	0	0
2013/10/04	R203	07/11/2013	6.01	Call	Bond Future	45.4600	0.0455	45.8800	0.0459	0.924	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
2013/10/04	R203	07/11/2013			Bond Future	6.8151	106.0839	6.7983	106.1413	(0.245)	0.0000	0.0000	19,710
2013/10/04	R203	07/11/2013	5.99	Call	Bond Future	41.4300	0.0414	41.7700	0.0418	0.821	0	0	0
2013/10/04	R203	07/11/2013	5.71	Put	Bond Future	3,883.0900	3.8831	3,825.6300	3.8256	(1.480)	0	0	0
2013/10/04	R203	07/11/2013	6.00	Call	Bond Future	43.4100	0.0434	43.7800	0.0438	0.852	0	0	0
2013/10/04	R203	07/11/2013	571.00	Call	Bond Future	103,854.3800	103.8544	103,911.7500	103.9117	0.055	0	0	0
2013/10/04	R203	07/11/2013	5.99	Put	Bond Future	2,916.9600	2.9170	2,859.9300	2.8599	(1.955)	0	0	0
2013/10/04	R203	07/11/2013	6.01	Put	Bond Future	2,850.1500	2.8501	2,793.2000	2.7932	(1.998)	0	0	0
2013/10/04	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	R203	07/11/2013	5.71	Call	Bond Future	9.7900	0.0098	9.7000	0.0097	(0.919)	0	0	15
2013/10/04	R203	07/11/2013	6.00	Put	Bond Future	2,883.5100	2.8835	2,826.5100	2.8265	(1.977)	0	0	0
2013/10/04	R203	06/02/2014			Bond Future	6.9417	107.4790	6.9236	107.5371	(0.261)	0.0000	0.0000	0
2013/10/04	R203	06/02/2014	6.14	Put	Bond Future	2,974.5100	2.9745	2,925.0400	2.9250	(1.663)	0	0	0
2013/10/04	R203	06/02/2014	5.95	Put	Bond Future	3,492.7200	3.4927	3,440.7700	3.4408	(1.487)	0	0	0
2013/10/04	R203	06/02/2014	6.84	Put	Bond Future	1,436.9300	1.4369	1,401.0100	1.4010	(2.500)	0	0	0
2013/10/04	R203	06/02/2014	6.16	Put	Bond Future	2,922.1900	2.9222	2,873.0200	2.8730	(1.683)	0	0	0
2013/10/04	R203	06/02/2014	6.15	Put	Bond Future	2,948.3000	2.9483	2,898.9800	2.8990	(1.673)	0	0	0
2013/10/04	R203	06/02/2014	6.84	Call	Bond Future	1,110.0700	1.1101	1,132.2800	1.1323	2.001	0	0	13
2013/10/04	R203	06/02/2014	6.16	Call	Bond Future	376.7400	0.3767	385.7000	0.3857	2.378	0	0	0
2013/10/04	R203	06/02/2014	5.95	Call	Bond Future	250.4400	0.2504	256.6200	0.2566	2.468	0	0	16
2013/10/04	R203	06/02/2014	6.14	Call	Bond Future	362.9300	0.3629	371.5900	0.3716	2.386	0	0	0
2013/10/04	R203	06/02/2014	6.15	Call	Bond Future	369.7900	0.3698	378.6000	0.3786	2.382	0	0	0
2013/10/04	R203	08/05/2014	5.76	Call	Bond Future	315.0100	0.3150	322.2500	0.3223	2.298	0	0	0
2013/10/04	R203	08/05/2014	6.84	Call	Bond Future	1,257.7900	1.2578	1,280.1900	1.2802	1.781	0	0	13
2013/10/04	R203	08/05/2014	7.40	Put	Bond Future	1,141.8500	1.1419	1,115.2900	1.1153	(2.326)	0	0	0
2013/10/04	R203	08/05/2014	5.74	Call	Bond Future	305.7300	0.3057	312.7900	0.3128	2.309	0	0	0
2013/10/04	R203	08/05/2014			Bond Future	7.0665	104.7737	7.0469	104.8326	(0.278)	0.0000	0.0000	0
2013/10/04	R203	08/05/2014	5.76	Put	Bond Future	4,319.0200	4.3190	4,267.4400	4.2674	(1.194)	0	0	0
2013/10/04	R203	08/05/2014	6.84	Put	Bond Future	1,938.7000	1.9387	1,902.2800	1.9023	(1.879)	0	0	0
2013/10/04	R203	08/05/2014	5.75	Put	Bond Future	4,345.7300	4.3457	4,294.0600	4.2941	(1.189)	0	0	0
2013/10/04	R203	08/05/2014	5.74	Put	Bond Future	4,372.5000	4.3725	4,320.7400	4.3207	(1.184)	0	0	0
2013/10/04	R203	08/05/2014	7.40	Call	Bond Future	2,134.1700	2.1342	2,166.4300	2.1664	1.512	0	0	16
2013/10/04	R203	08/05/2014	5.75	Call	Bond Future	310.3400	0.3103	317.4900	0.3175	2.304	0	0	0
2013/10/04	R203	07/08/2014	7.30	Call	Bond Future	1,959.8600	1.9599	1,988.9000	1.9889	1.482	0	0	0
2013/10/04	R203	07/08/2014			Bond Future	7.1926	106.2376	7.1712	106.2971	(0.298)	0.0000	0.0000	0
2013/10/04	R203	07/08/2014	7.31	Call	Bond Future	1,975.0000	1.9750	2,004.1900	2.0042	1.478	0	0	0
2013/10/04	R203	07/08/2014	6.84	Put	Bond Future	2,333.5200	2.3335	2,296.4100	2.2964	(1.590)	0	0	0
2013/10/04	R203	07/08/2014	7.29	Put	Bond Future	1,674.4300	1.6744	1,643.8300	1.6438	(1.827)	0	0	0
2013/10/04	R203	07/08/2014	7.31	Put	Bond Future	1,649.2700	1.6493	1,618.9600	1.6190	(1.838)	0	0	0
2013/10/04	R203	07/08/2014	7.29	Call	Bond Future	1,944.7800	1.9448	1,973.6800	1.9737	1.486	0	0	0
2013/10/04	R203	07/08/2014	7.30	Put	Bond Future	1,661.8100	1.6618	1,631.3500	1.6313	(1.833)	0	0	0
2013/10/04	R203	07/08/2014	6.84	Call	Bond Future	1,347.9200	1.3479	1,370.3100	1.3703	1.661	0	0	30
2013/10/04	R204	07/11/2013			Bond Future	7.0037	107.3521	6.9924	107.4014	(0.162)	0.0000	0.0000	31,288
2013/10/04	R204	07/11/2013	7.00	Put	Bond Future	986.8900	0.9869	948.4500	0.9484	(3.895)	0	0	1,270
2013/10/04	R204	07/11/2013	6.29	Put	Bond Future	3,270.3900	3.2704	3,219.9400	3.2199	(1.543)	0	0	0
2013/10/04	R204	07/11/2013	6.31	Put	Bond Future	3,189.6300	3.1896	3,139.2100	3.1392	(1.581)	0	0	0
2013/10/04	R204	07/11/2013	6.29	Call	Bond Future	114.5100	0.1145	113.3500	0.1134	(1.013)	0	0	0
2013/10/04	R204	07/11/2013	6.30	Put	Bond Future	3,229.9300	3.2299	3,179.4900	3.1795	(1.562)	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
2013/10/04	R204	07/11/2013	7.00	Call	Bond Future	970.7400	0.9707	981.5900	0.9816	1.118	0	0	0
2013/10/04	R204	07/11/2013	6.30	Call	Bond Future	119.0700	0.1191	117.9200	0.1179	(0.966)	0	0	0
2013/10/04	R204	07/11/2013	6.31	Call	Bond Future	123.7700	0.1238	122.6400	0.1226	(0.913)	0	0	0
2013/10/04	R204	06/02/2014	6.39	Call	Bond Future	674.1600	0.6742	681.3600	0.6814	1.068	0	0	0
2013/10/04	R204	06/02/2014			Bond Future	7.1093	104.7338	7.0972	104.7837	(0.170)	0.0000	0.0000	0
2013/10/04	R204	06/02/2014	6.41	Call	Bond Future	695.7100	0.6957	703.1600	0.7032	1.071	0	0	0
2013/10/04	R204	06/02/2014	6.40	Call	Bond Future	684.8700	0.6849	692.2000	0.6922	1.070	0	0	0
2013/10/04	R204	06/02/2014	6.39	Put	Bond Future	3,703.3700	3.7034	3,660.6500	3.6606	(1.154)	0	0	0
2013/10/04	R204	06/02/2014	6.41	Put	Bond Future	3,639.2400	3.6392	3,596.7700	3.5968	(1.167)	0	0	0
2013/10/04	R204	06/02/2014	6.40	Put	Bond Future	3,671.2300	3.6712	3,628.6400	3.6286	(1.160)	0	0	0
2013/10/04	R204	08/05/2014			Bond Future	7.2174	106.1525	7.2046	106.2030	(0.178)	0.0000	0.0000	0
2013/10/04	R204	08/05/2014	6.05	Call	Bond Future	639.1200	0.6391	646.0600	0.6461	1.086	0	0	0
2013/10/04	R204	08/05/2014	6.06	Call	Bond Future	647.2500	0.6472	654.2700	0.6543	1.085	0	0	0
2013/10/04	R204	08/05/2014	6.04	Call	Bond Future	631.0700	0.6311	637.9300	0.6379	1.087	0	0	0
2013/10/04	R204	08/05/2014	6.05	Put	Bond Future	5,358.8900	5.3589	5,315.3400	5.3153	(0.813)	0	0	0
2013/10/04	R204	08/05/2014	6.04	Put	Bond Future	5,392.3900	5.3924	5,348.7600	5.3488	(0.809)	0	0	0
2013/10/04	R204	08/05/2014	6.06	Put	Bond Future	5,325.4800	5.3255	5,282.0100	5.2820	(0.816)	0	0	0
2013/10/04	R204	07/08/2014			Bond Future	7.3245	103.6039	7.3108	103.6550	(0.187)	0.0000	0.0000	0
2013/10/04	R204	07/08/2014	7.44	Put	Bond Future	2,333.9000	2.3339	2,306.3300	2.3063	(1.181)	0	0	0
2013/10/04	R204	07/08/2014	7.46	Put	Bond Future	2,298.8100	2.2988	2,271.4700	2.2715	(1.189)	0	0	0
2013/10/04	R204	07/08/2014	7.45	Put	Bond Future	2,316.3100	2.3163	2,288.8500	2.2888	(1.186)	0	0	0
2013/10/04	R204	07/08/2014	7.46	Call	Bond Future	2,802.9400	2.8029	2,826.6700	2.8267	0.847	0	0	0
2013/10/04	R204	07/08/2014	7.44	Call	Bond Future	2,763.8200	2.7638	2,787.3200	2.7873	0.850	0	0	0
2013/10/04	R204	07/08/2014	7.45	Call	Bond Future	2,783.3400	2.7833	2,806.9500	2.8069	0.848	0	0	0
2013/10/04	R206	07/11/2013	4.31	Put	Bond Future	175.3800	0.1754	176.1000	0.1761	0.411	0	0	0
2013/10/04	R206	07/11/2013			Bond Future	5.2239	102.8083	5.2319	102.8069	0.153	0.0000	0.0000	0
2013/10/04	R206	07/11/2013	4.30	Put	Bond Future	176.9100	0.1769	177.6400	0.1776	0.413	0	0	0
2013/10/04	R206	07/11/2013	4.31	Call	Bond Future	11.8800	0.0119	11.1600	0.0112	(6.061)	0	0	0
2013/10/04	R206	07/11/2013	4.29	Call	Bond Future	11.3600	0.0114	10.6600	0.0107	(6.162)	0	0	0
2013/10/04	R206	07/11/2013	4.30	Call	Bond Future	11.6200	0.0116	10.9100	0.0109	(6.110)	0	0	0
2013/10/04	R206	07/11/2013	4.29	Put	Bond Future	178.4500	0.1784	179.1900	0.1792	0.415	0	0	0
2013/10/04	R207	07/11/2013	6.70	Call	Bond Future	214.4600	0.2145	209.5800	0.2096	(2.275)	0	0	0
2013/10/04	R207	07/11/2013			Bond Future	7.3027	102.0913	7.2965	102.1216	(0.085)	0.0000	0.0000	21,283
2013/10/04	R207	07/11/2013	6.71	Call	Bond Future	221.9600	0.2220	217.0300	0.2170	(2.221)	0	0	0
2013/10/04	R207	07/11/2013	6.69	Put	Bond Future	3,261.1800	3.2612	3,226.1100	3.2261	(1.075)	0	0	0
2013/10/04	R207	07/11/2013	6.71	Put	Bond Future	3,174.5100	3.1745	3,139.3300	3.1393	(1.108)	0	0	0
2013/10/04	R207	07/11/2013	6.69	Call	Bond Future	207.1500	0.2071	202.3300	0.2023	(2.327)	0	0	0
2013/10/04	R207	07/11/2013	6.70	Put	Bond Future	3,217.7300	3.2177	3,182.6000	3.1826	(1.092)	0	0	0
2013/10/04	R207	06/02/2014			Bond Future	7.4061	99.7947	7.3996	99.8254	(0.088)	0.0000	0.0000	0
2013/10/04	R207	06/02/2014	6.65	Call	Bond Future	767.4900	0.7675	768.6700	0.7687	0.154	0	0	0
2013/10/04	R207	06/02/2014	6.64	Put	Bond Future	4,442.5300	4.4425	4,413.0100	4.4130	(0.664)	0	0	0
2013/10/04	R207	06/02/2014	6.66	Put	Bond Future	4,368.2500	4.3682	4,338.8300	4.3388	(0.673)	0	0	0
2013/10/04	R207	06/02/2014	6.65	Put	Bond Future	4,405.3000	4.4053	4,375.8300	4.3758	(0.669)	0	0	0
2013/10/04	R207	06/02/2014	6.66	Call	Bond Future	779.6000	0.7796	780.8300	0.7808	0.158	0	0	0
2013/10/04	R207	06/02/2014	6.64	Call	Bond Future	755.5200	0.7555	756.6500	0.7567	0.150	0	0	0
2013/10/04	R207	08/05/2014	6.19	Put	Bond Future	6,881.2100	6.8812	6,852.0200	6.8520	(0.424)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/10/04	R207	08/05/2014	6.21	Put	Bond Future	6,800.8700		6.8009	6,771.7500	6.7717	(0.428)	0	0	0
2013/10/04	R207	08/05/2014			Bond Future	7.5140		101.1467	7.5071	101.1776	(0.091)	0.0000	0.0000	0
2013/10/04	R207	08/05/2014	6.20	Put	Bond Future	6,840.9900		6.8410	6,811.8400	6.8118	(0.426)	0	0	0
2013/10/04	R207	08/05/2014	6.20	Call	Bond Future	678.2100		0.6782	679.9800	0.6800	0.261	0	0	0
2013/10/04	R207	08/05/2014	6.21	Call	Bond Future	686.7300		0.6867	688.5300	0.6885	0.262	0	0	0
2013/10/04	R207	08/05/2014	6.19	Call	Bond Future	669.7700		0.6698	671.5000	0.6715	0.258	0	0	0
2013/10/04	R207	07/08/2014	7.69	Call	Bond Future	3,241.7400		3.2417	3,253.3400	3.2533	0.358	0	0	0
2013/10/04	R207	07/08/2014	7.70	Put	Bond Future	2,922.7700		2.9228	2,903.2000	2.9032	(0.670)	0	0	0
2013/10/04	R207	07/08/2014			Bond Future	7.6211		98.9192	7.6139	98.9505	(0.095)	0.0000	0.0000	0
2013/10/04	R207	07/08/2014	7.70	Call	Bond Future	3,264.0700		3.2641	3,275.7500	3.2757	0.358	0	0	0
2013/10/04	R207	07/08/2014	7.71	Call	Bond Future	3,286.5000		3.2865	3,298.2400	3.2982	0.357	0	0	0
2013/10/04	R207	07/08/2014	7.69	Put	Bond Future	2,943.6000		2.9436	2,923.9500	2.9239	(0.668)	0	0	0
2013/10/04	R207	07/08/2014	7.71	Put	Bond Future	2,902.0600		2.9021	2,882.5500	2.8825	(0.672)	0	0	0
2013/10/04	R208	07/11/2013			Bond Future	7.4406		96.9173	7.4345	96.9508	(0.082)	0.0000	0.0000	10,564
2013/10/04	R208	07/11/2013	6.79	Put	Bond Future	3,824.5000		3.8245	3,786.2700	3.7863	(1.000)	0	0	0
2013/10/04	R208	07/11/2013	6.81	Put	Bond Future	3,724.1700		3.7242	3,685.8100	3.6858	(1.030)	0	0	0
2013/10/04	R208	07/11/2013	6.80	Put	Bond Future	3,774.2000		3.7742	3,735.9100	3.7359	(1.015)	0	0	0
2013/10/04	R208	07/11/2013	6.81	Call	Bond Future	197.9100		0.1979	192.9700	0.1930	(2.496)	0	0	0
2013/10/04	R208	07/11/2013	7.50	Put	Bond Future	1,077.0300		1.0770	1,044.3800	1.0444	(3.031)	0	0	1,520
2013/10/04	R208	07/11/2013	6.79	Call	Bond Future	183.8300		0.1838	179.0200	0.1790	(2.617)	0	0	0
2013/10/04	R208	07/11/2013	7.50	Call	Bond Future	1,401.1000		1.4011	1,401.8700	1.4019	0.055	0	0	0
2013/10/04	R208	07/11/2013	6.80	Call	Bond Future	190.7600		0.1908	185.8900	0.1859	(2.553)	0	0	0
2013/10/04	R208	06/02/2014	6.74	Put	Bond Future	5,137.0700		5.1371	5,104.2500	5.1043	(0.639)	0	0	0
2013/10/04	R208	06/02/2014			Bond Future	7.5369		98.1919	7.5305	98.2257	(0.085)	0.0000	0.0000	0
2013/10/04	R208	06/02/2014	6.76	Put	Bond Future	5,051.2500		5.0513	5,018.5200	5.0185	(0.648)	0	0	0
2013/10/04	R208	06/02/2014	6.75	Put	Bond Future	5,094.0600		5.0941	5,061.2900	5.0613	(0.643)	0	0	0
2013/10/04	R208	06/02/2014	6.74	Call	Bond Future	799.0400		0.7990	800.0200	0.8000	0.123	0	0	0
2013/10/04	R208	06/02/2014	6.75	Call	Bond Future	811.9400		0.8119	812.9700	0.8130	0.127	0	0	0
2013/10/04	R208	06/02/2014	6.76	Call	Bond Future	825.0000		0.8250	826.0700	0.8261	0.130	0	0	0
2013/10/04	R208	08/05/2014	6.31	Call	Bond Future	702.3300		0.7023	704.1600	0.7042	0.261	0	0	0
2013/10/04	R208	08/05/2014			Bond Future	7.6323		96.1254	7.6256	96.1596	(0.087)	0.0000	0.0000	0
2013/10/04	R208	08/05/2014	6.29	Call	Bond Future	684.1500		0.6842	685.9100	0.6859	0.257	0	0	0
2013/10/04	R208	08/05/2014	6.31	Put	Bond Future	7,786.6200		7.7866	7,754.2500	7.7542	(0.416)	0	0	0
2013/10/04	R208	08/05/2014	6.30	Put	Bond Future	7,833.4700		7.8335	7,801.0600	7.8011	(0.414)	0	0	0
2013/10/04	R208	08/05/2014	6.29	Put	Bond Future	7,880.4400		7.8804	7,848.0000	7.8480	(0.412)	0	0	0
2013/10/04	R208	08/05/2014	6.30	Call	Bond Future	693.1900		0.6932	694.9800	0.6950	0.258	0	0	0
2013/10/04	R208	07/08/2014			Bond Future	7.7256		97.4683	7.7186	97.5029	(0.090)	0.0000	0.0000	0
2013/10/04	R208	07/08/2014	7.80	Call	Bond Future	3,608.0400		3.6080	3,621.0000	3.6210	0.359	0	0	0
2013/10/04	R208	07/08/2014	7.79	Put	Bond Future	3,263.1100		3.2631	3,241.4200	3.2414	(0.665)	0	0	0
2013/10/04	R208	07/08/2014	7.81	Put	Bond Future	3,216.5600		3.2166	3,195.0300	3.1950	(0.669)	0	0	0
2013/10/04	R208	07/08/2014	7.80	Put	Bond Future	3,239.7700		3.2398	3,218.1600	3.2182	(0.667)	0	0	0
2013/10/04	R208	07/08/2014	7.81	Call	Bond Future	3,634.1600		3.6342	3,647.2000	3.6472	0.359	0	0	0
2013/10/04	R208	07/08/2014	7.79	Call	Bond Future	3,582.0100		3.5820	3,594.8900	3.5949	0.360	0	0	0
2013/10/04	R209	07/11/2013	8.80	Put	Bond Future	1,974.7600		1.9748	1,923.5400	1.9235	(2.594)	0	0	0
2013/10/04	R209	07/11/2013	9.50	Put	Bond Future	371.0600		0.3711	348.6700	0.3487	(6.034)	0	0	980
2013/10/04	R209	07/11/2013			Bond Future	8.7917		76.0301	8.7858	76.0767	(0.068)	0.0000	0.0000	19,784

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
2013/10/04	R209	07/11/2013	8.80	Call	Bond Future	2,039.4000	2.0394	2,034.7600	2.0348	(0.228)	0	0	0
2013/10/04	R209	07/11/2013	8.81	Call	Bond Future	2,078.5500	2.0785	2,074.2200	2.0742	(0.208)	0	0	0
2013/10/04	R209	07/11/2013	9.25	Call	Bond Future	4,171.8300	4.1718	4,185.3000	4.1853	0.323	0	0	0
2013/10/04	R209	07/11/2013	8.65	Call	Bond Future	1,504.8600	1.5049	1,496.4100	1.4964	(0.562)	0	0	0
2013/10/04	R209	07/11/2013	8.79	Call	Bond Future	2,000.6700	2.0007	1,995.7300	1.9957	(0.247)	0	0	0
2013/10/04	R209	07/11/2013	9.70	Put	Bond Future	207.3500	0.2073	192.1200	0.1921	(7.345)	0	0	1,520
2013/10/04	R209	07/11/2013	9.40	Call	Bond Future	5,015.1100	5.0151	5,035.1800	5.0352	0.400	0	0	0
2013/10/04	R209	07/11/2013	9.25	Put	Bond Future	720.6200	0.7206	687.5100	0.6875	(4.595)	0	0	1,000
2013/10/04	R209	07/11/2013	8.79	Put	Bond Future	2,014.1100	2.0141	1,962.5900	1.9626	(2.558)	0	0	0
2013/10/04	R209	07/11/2013	9.50	Call	Bond Future	5,601.0200	5.6010	5,625.2100	5.6252	0.432	0	0	0
2013/10/04	R209	07/11/2013	9.70	Call	Bond Future	6,810.4300	6.8104	6,841.7800	6.8418	0.460	0	0	0
2013/10/04	R209	07/11/2013	9.40	Put	Bond Future	488.1800	0.4882	461.6700	0.4617	(5.430)	0	0	5,000
2013/10/04	R209	07/11/2013	8.65	Put	Bond Future	2,624.8000	2.6248	2,569.7700	2.5698	(2.097)	0	0	4,700
2013/10/04	R209	07/11/2013	8.81	Put	Bond Future	1,935.9500	1.9359	1,885.0400	1.8850	(2.630)	0	0	0
2013/10/04	R209	06/02/2014	8.56	Call	Bond Future	2,730.0700	2.7301	2,735.2200	2.7352	0.189	0	0	0
2013/10/04	R209	06/02/2014			Bond Future	8.8761	77.0299	8.8700	77.0771	(0.069)	0.0000	0.0000	0
2013/10/04	R209	06/02/2014	8.54	Call	Bond Future	2,668.4500	2.6685	2,673.3500	2.6733	0.184	0	0	0
2013/10/04	R209	06/02/2014	8.55	Call	Bond Future	2,699.1600	2.6992	2,704.1800	2.7042	0.186	0	0	0
2013/10/04	R209	06/02/2014	8.54	Put	Bond Future	5,324.4900	5.3245	5,282.2200	5.2822	(0.794)	0	0	0
2013/10/04	R209	06/02/2014	8.56	Put	Bond Future	5,223.9900	5.2240	5,181.9700	5.1820	(0.804)	0	0	0
2013/10/04	R209	06/02/2014	8.55	Put	Bond Future	5,274.0700	5.2741	5,231.9200	5.2319	(0.799)	0	0	0
2013/10/04	R209	08/05/2014			Bond Future	8.9588	74.9284	8.9525	74.9761	(0.070)	0.0000	0.0000	0
2013/10/04	R209	08/05/2014	7.85	Call	Bond Future	1,761.7100	1.7617	1,765.1500	1.7651	0.195	0	0	0
2013/10/04	R209	08/05/2014	7.86	Call	Bond Future	1,780.9700	1.7810	1,784.4800	1.7845	0.197	0	0	0
2013/10/04	R209	08/05/2014	7.85	Put	Bond Future	10,954.7000	10.9547	10,910.4000	10.9104	(0.404)	0	0	0
2013/10/04	R209	08/05/2014	7.84	Call	Bond Future	1,742.5900	1.7426	1,745.9600	1.7460	0.193	0	0	0
2013/10/04	R209	08/05/2014	7.84	Put	Bond Future	11,026.2400	11.0262	10,981.8700	10.9819	(0.402)	0	0	0
2013/10/04	R209	08/05/2014	7.86	Put	Bond Future	10,883.4400	10.8834	10,839.2100	10.8392	(0.406)	0	0	0
2013/10/04	R209	07/08/2014	9.04	Put	Bond Future	5,805.8500	5.8059	5,774.1700	5.7742	(0.546)	0	0	0
2013/10/04	R209	07/08/2014			Bond Future	9.0392	75.9753	9.0327	76.0236	(0.072)	0.0000	0.0000	0
2013/10/04	R209	07/08/2014	9.06	Put	Bond Future	5,729.2800	5.7293	5,697.8000	5.6978	(0.549)	0	0	0
2013/10/04	R209	07/08/2014	9.05	Put	Bond Future	5,767.4600	5.7675	5,735.8800	5.7359	(0.548)	0	0	0
2013/10/04	R209	07/08/2014	9.05	Call	Bond Future	5,848.0800	5.8481	5,864.8200	5.8648	0.286	0	0	0
2013/10/04	R209	07/08/2014	9.06	Call	Bond Future	5,884.3600	5.8844	5,901.2000	5.9012	0.286	0	0	0
2013/10/04	R209	07/08/2014	9.04	Call	Bond Future	5,811.8900	5.8119	5,828.5300	5.8285	0.286	0	0	0
2013/10/04	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	R210	07/11/2013			Bond Future	157.3487	157.3487	157.3547	157.3547	0.004	0.0000	0.0000	1,449
2013/10/04	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	R210	07/11/2013	159.99	Put	Bond Future	2,641.3400	2.6413	2,635.2900	2.6353	(0.229)	0	0	0
2013/10/04	R210	07/11/2013	160.01	Put	Bond Future	2,661.3400	2.6613	2,655.2900	2.6553	(0.227)	0	0	0
2013/10/04	R210	07/11/2013	160.00	Put	Bond Future	2,651.3400	2.6513	2,645.2900	2.6453	(0.228)	0	0	0
2013/10/04	R211	07/11/2013			Bond Future	128.2370	128.2370	128.1947	128.1947	(0.033)	0.0000	0.0000	522
2013/10/04	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	R211	07/11/2013	129.99	Put	Bond Future	1,752.9800	1.7530	1,795.3300	1.7953	2.416	0	0	0
2013/10/04	R211	07/11/2013	130.01	Put	Bond Future	1,772.9800	1.7730	1,815.3300	1.8153	2.389	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
2013/10/04	R211	07/11/2013	130.00	Put	Bond Future	1,762.9800	1.7630	1,805.3300	1.8053	2.402	0	0	0
2013/10/04	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	R212	07/11/2013	132.99	Put	Bond Future	2,596.4200	2.5964	2,593.3500	2.5933	(0.118)	0	0	0
2013/10/04	R212	07/11/2013			Bond Future	130.3936	130.3936	130.3967	130.3967	0.002	0.0000	0.0000	21,791
2013/10/04	R212	07/11/2013	133.01	Put	Bond Future	2,616.4200	2.6164	2,613.3500	2.6133	(0.117)	0	0	0
2013/10/04	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	R212	07/11/2013	133.00	Put	Bond Future	2,606.4200	2.6064	2,603.3500	2.6033	(0.118)	0	0	0
2013/10/04	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	R213	07/11/2013	8.60	Call	Bond Future	1,878.5800	1.8786	1,914.6200	1.9146	1.918	0	0	0
2013/10/04	R213	07/11/2013			Bond Future	8.6244	86.9303	8.6083	87.0590	(0.187)	0.0000	0.0000	19,468
2013/10/04	R213	07/11/2013	8.61	Call	Bond Future	1,916.9900	1.9170	1,953.8500	1.9538	1.923	0	0	0
2013/10/04	R213	07/11/2013	8.59	Put	Bond Future	2,114.9600	2.1150	2,021.4900	2.0215	(4.419)	0	0	0
2013/10/04	R213	07/11/2013	8.61	Put	Bond Future	2,031.7200	2.0317	1,939.9000	1.9399	(4.519)	0	0	0
2013/10/04	R213	07/11/2013	8.60	Put	Bond Future	2,073.0500	2.0731	1,980.4100	1.9804	(4.469)	0	0	0
2013/10/04	R213	07/11/2013	8.59	Call	Bond Future	1,840.6300	1.8406	1,875.8400	1.8758	1.913	0	0	0
2013/10/04	R213	06/02/2014			Bond Future	8.7162	88.0735	8.6995	88.2039	(0.191)	0.0000	0.0000	0
2013/10/04	R213	06/02/2014	8.29	Put	Bond Future	5,894.6800	5.8947	5,800.0400	5.8000	(1.606)	0	0	0
2013/10/04	R213	06/02/2014	8.31	Put	Bond Future	5,788.3700	5.7884	5,694.4900	5.6945	(1.622)	0	0	0
2013/10/04	R213	06/02/2014	8.29	Call	Bond Future	2,467.4100	2.4674	2,503.1700	2.5032	1.449	0	0	0
2013/10/04	R213	06/02/2014	8.30	Put	Bond Future	5,841.3600	5.8414	5,747.1000	5.7471	(1.614)	0	0	0
2013/10/04	R213	06/02/2014	8.30	Call	Bond Future	2,496.7700	2.4968	2,532.9100	2.5329	1.447	0	0	0
2013/10/04	R213	06/02/2014	8.31	Call	Bond Future	2,526.3500	2.5263	2,562.8700	2.5629	1.446	0	0	0
2013/10/04	R213	08/05/2014	7.65	Put	Bond Future	11,279.5200	11.2795	11,171.7700	11.1718	(0.955)	0	0	0
2013/10/04	R213	08/05/2014			Bond Future	8.8027	85.7282	8.7855	85.8602	(0.195)	0.0000	0.0000	0
2013/10/04	R213	08/05/2014	7.64	Put	Bond Future	11,350.6800	11.3507	11,242.6900	11.2427	(0.951)	0	0	0
2013/10/04	R213	08/05/2014	7.66	Put	Bond Future	11,208.6200	11.2086	11,101.1200	11.1011	(0.959)	0	0	0
2013/10/04	R213	08/05/2014	7.65	Call	Bond Future	1,705.2100	1.7052	1,729.5000	1.7295	1.424	0	0	0
2013/10/04	R213	08/05/2014	7.64	Call	Bond Future	1,686.6700	1.6867	1,710.7200	1.7107	1.426	0	0	0
2013/10/04	R213	08/05/2014	7.66	Call	Bond Future	1,723.8900	1.7239	1,748.4300	1.7484	1.424	0	0	0
2013/10/04	R213	07/08/2014	8.86	Call	Bond Future	5,780.2300	5.7802	5,841.5900	5.8416	1.062	0	0	0
2013/10/04	R213	07/08/2014			Bond Future	8.8879	86.9258	8.8703	87.0596	(0.199)	0.0000	0.0000	0
2013/10/04	R213	07/08/2014	8.84	Call	Bond Future	5,708.6700	5.7087	5,769.4700	5.7695	1.065	0	0	0
2013/10/04	R213	07/08/2014	8.85	Call	Bond Future	5,744.3900	5.7444	5,805.4700	5.8055	1.063	0	0	0
2013/10/04	R213	07/08/2014	8.84	Put	Bond Future	6,072.2700	6.0723	5,999.2700	5.9993	(1.202)	0	0	0
2013/10/04	R213	07/08/2014	8.86	Put	Bond Future	5,991.9000	5.9919	5,919.4600	5.9195	(1.209)	0	0	0
2013/10/04	R213	07/08/2014	8.85	Put	Bond Future	6,031.9800	6.0320	5,959.2600	5.9593	(1.206)	0	0	0
2013/10/04	R214	07/11/2013	7.80	Call	Bond Future	57.5200	0.0575	54.0500	0.0541	(6.033)	0	0	0
2013/10/04	R214	07/11/2013			Bond Future	8.9680	76.2828	8.9620	76.3308	(0.067)	0.0000	0.0000	2,427
2013/10/04	R214	07/11/2013	7.81	Call	Bond Future	60.1100	0.0601	56.5300	0.0565	(5.956)	0	0	0
2013/10/04	R214	07/11/2013	7.79	Call	Bond Future	55.0300	0.0550	51.6600	0.0517	(6.124)	0	0	0
2013/10/04	R214	07/11/2013	7.81	Put	Bond Future	10,371.4600	10.3715	10,319.8400	10.3198	(0.498)	0	0	0
2013/10/04	R214	07/11/2013	7.80	Put	Bond Future	10,467.8200	10.4678	10,416.3100	10.4163	(0.492)	0	0	0
2013/10/04	R214	07/11/2013	7.79	Put	Bond Future	10,564.4800	10.5645	10,513.0700	10.5131	(0.487)	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
2013/10/04	R214	06/02/2014			Bond Future	9.0560	77.2860	9.0498	77.3346	(0.068)	0.0000	0.0000	0
2013/10/04	R214	06/02/2014	8.99	Put	Bond Future	4,368.9800	4.3690	4,328.7200	4.3287	(0.921)	0	0	0
2013/10/04	R214	06/02/2014	9.01	Put	Bond Future	4,284.5600	4.2846	4,244.6000	4.2446	(0.933)	0	0	0
2013/10/04	R214	06/02/2014	8.99	Call	Bond Future	3,846.3700	3.8464	3,854.7700	3.8548	0.218	0	0	0
2013/10/04	R214	06/02/2014	9.00	Put	Bond Future	4,326.3300	4.3263	4,286.2300	4.2862	(0.927)	0	0	0
2013/10/04	R214	06/02/2014	9.00	Call	Bond Future	3,883.2800	3.8833	3,891.8400	3.8918	0.220	0	0	0
2013/10/04	R214	06/02/2014	9.01	Call	Bond Future	3,920.9200	3.9209	3,929.6200	3.9296	0.222	0	0	0
2013/10/04	R248	07/11/2013			Bond Future	9.0188	98.9058	9.0127	98.9679	(0.067)	0.0000	0.0000	10,220
2013/10/04	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	R248	07/11/2013	7.86	Put	Bond Future	13,356.9400	13.3569	13,294.8800	13.2949	(0.465)	0	0	0
2013/10/04	R248	07/11/2013	7.85	Put	Bond Future	13,486.0100	13.4860	13,423.9500	13.4239	(0.460)	0	0	0
2013/10/04	R248	07/11/2013	7.84	Put	Bond Future	13,615.3400	13.6153	13,553.2800	13.5533	(0.456)	0	0	0
2013/10/04	R248	06/02/2014	9.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	R248	06/02/2014			Bond Future	9.1088	100.2065	9.1026	100.2694	(0.068)	0.0000	0.0000	0
2013/10/04	R248	06/02/2014	9.10	Put	Bond Future	88.9600	0.0890	26.1000	0.0261	(70.661)	0	0	0
2013/10/04	R248	06/02/2014	9.11	Call	Bond Future	12.1200	0.0121	74.9800	0.0750	518.647	0	0	0
2013/10/04	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/04	R248	06/02/2014	9.09	Put	Bond Future	190.2300	0.1902	127.3700	0.1274	(33.044)	0	0	0

**Total**

**356595**