



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 08/10/2013 to 08/10/2013

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
2013/10/08	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/10/08	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	2025	07/11/2013			Bond Future	109.4055	109.4055	109.0791	109.0791	(0.298)	0.0000	0.0000	0
2013/10/08	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	2025	07/11/2013	110.99	Put	Bond Future	1,584.5200	1.5845	1,910.8800	1.9109	20.597	0	0	0
2013/10/08	2025	07/11/2013	111.01	Put	Bond Future	1,604.5200	1.6045	1,930.8800	1.9309	20.340	0	0	0
2013/10/08	2025	07/11/2013	111.00	Put	Bond Future	1,594.5200	1.5945	1,920.8800	1.9209	20.468	0	0	0
2013/10/08	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	2037	07/11/2013			Bond Future	9.0134	97.4189	9.0174	97.3813	0.045	0.0000	0.0000	1,650
2013/10/08	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	2037	07/11/2013	9.43	Call	Bond Future	3,741.8800	3.7419	3,704.2200	3.7042	(1.006)	0	0	0
2013/10/08	2037	07/11/2013	9.41	Call	Bond Future	3,567.7400	3.5677	3,530.0800	3.5301	(1.056)	0	0	0
2013/10/08	2037	07/11/2013	9.42	Call	Bond Future	3,654.8800	3.6549	3,617.2200	3.6172	(1.030)	0	0	0
2013/10/08	2037	06/02/2014			Bond Future	9.1077	94.4434	9.1118	94.4055	0.046	0.0000	0.0000	0
2013/10/08	2037	06/02/2014	9.38	Call	Bond Future	2,429.8400	2.4298	2,391.9500	2.3919	(1.559)	0	0	0
2013/10/08	2037	06/02/2014	9.39	Call	Bond Future	2,517.1300	2.5171	2,479.2400	2.4792	(1.505)	0	0	0
2013/10/08	2037	06/02/2014	9.37	Call	Bond Future	2,342.4100	2.3424	2,304.5200	2.3045	(1.618)	0	0	0
2013/10/08	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	2037	08/05/2014			Bond Future	9.2030	95.7215	9.2074	95.6830	0.047	0.0000	0.0000	0
2013/10/08	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	2037	08/05/2014	9.38	Call	Bond Future	1,562.9500	1.5629	1,524.4600	1.5245	(2.463)	0	0	0
2013/10/08	2037	08/05/2014	9.39	Call	Bond Future	1,650.0100	1.6500	1,611.5200	1.6115	(2.333)	0	0	0
2013/10/08	2037	08/05/2014	9.37	Call	Bond Future	1,475.7500	1.4757	1,437.2600	1.4373	(2.608)	0	0	0
2013/10/08	2038	07/11/2013			Bond Future	105.6114	105.6114	105.6161	105.6161	0.004	0.0000	0.0000	18
2013/10/08	2038	07/11/2013	109.99	Put	Bond Future	4,378.5600	4.3786	4,373.9000	4.3739	(0.106)	0	0	0
2013/10/08	2038	07/11/2013	110.00	Put	Bond Future	4,388.5600	4.3886	4,383.9000	4.3839	(0.106)	0	0	0
2013/10/08	2038	07/11/2013	110.01	Put	Bond Future	4,398.5600	4.3986	4,393.9000	4.3939	(0.106)	0	0	0
2013/10/08	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	2050	07/11/2013	109.99	Call	Bond Future	194.8100	0.1948	0.0000	0.0000	(100.000)	0	0	0
2013/10/08	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	76.1100	0.0761	100.000	0	0	0
2013/10/08	2050	07/11/2013			Bond Future	110.1848	110.1848	109.9239	109.9239	(0.237)	0.0000	0.0000	122
2013/10/08	2050	07/11/2013	110.00	Call	Bond Future	184.8100	0.1848	0.0000	0.0000	(100.000)	0	0	0
2013/10/08	2050	07/11/2013	110.01	Call	Bond Future	174.8100	0.1748	0.0000	0.0000	(100.000)	0	0	0
2013/10/08	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	66.1100	0.0661	100.000	0	0	0
2013/10/08	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	86.1100	0.0861	100.000	0	0	0
2013/10/08	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/10/08	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	AL37	07/11/2013			Index Future	410.3230	410.3230	411.1690	411.1690	0.206	0.0000	0.0000	0
2013/10/08	AL37	06/02/2014			Index Future	415.7200	415.7200	416.5770	416.5770	0.206	0.0000	0.0000	0
2013/10/08	AL7T	07/11/2013			Index Future	485.4450	485.4450	486.5750	486.5750	0.233	0.0000	0.0000	1
2013/10/08	AL7T	06/02/2014			Index Future	491.8290	491.8290	492.9750	492.9750	0.233	0.0000	0.0000	0
2013/10/08	ALBI	07/11/2013			Index Future	436.2310	436.2310	436.6650	436.6650	0.099	0.0000	0.0000	759
2013/10/08	ALBI	06/02/2014			Index Future	441.9690	441.9690	442.4090	442.4090	0.100	0.0000	0.0000	73
2013/10/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/10/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/10/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/08	EL28	07/11/2013			Bond Future	110.5416	110.5416	110.4124	110.4124	(0.117)	0.0000	0.0000	0
2013/10/08	EL28	07/11/2013	110.00	Call	Bond Future	541.6300	0.5416	412.3900	0.4124	(23.861)	0	0	0
2013/10/08	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	EL28	07/11/2013	110.01	Call	Bond Future	531.6300	0.5316	402.3900	0.4024	(24.310)	0	0	0
2013/10/08	EL28	07/11/2013	109.99	Call	Bond Future	551.6300	0.5516	422.3900	0.4224	(23.429)	0	0	0
2013/10/08	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	ES33	07/11/2013			Bond Future	9.4654	83.7336	9.4692	83.7041	0.041	0.0000	0.0000	6,292
2013/10/08	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	ES33	07/11/2013	8.51	Put	Bond Future	7,854.1700	7.8542	7,883.6700	7.8837	0.376	0	0	0
2013/10/08	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	ES33	07/11/2013	8.49	Put	Bond Future	8,030.6000	8.0306	8,060.1000	8.0601	0.367	0	0	0
2013/10/08	ES33	07/11/2013	8.50	Put	Bond Future	7,942.3200	7.9423	7,971.8200	7.9718	0.371	0	0	0
2013/10/08	ES33	06/02/2014	9.54	Put	Bond Future	301.1700	0.3012	330.8500	0.3309	9.855	0	0	0
2013/10/08	ES33	06/02/2014			Bond Future	9.5800	84.8350	9.5839	84.8053	0.041	0.0000	0.0000	0
2013/10/08	ES33	06/02/2014	9.56	Put	Bond Future	150.2200	0.1502	179.9000	0.1799	19.758	0	0	0
2013/10/08	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	ES33	06/02/2014	9.55	Put	Bond Future	225.6400	0.2256	255.3200	0.2553	13.154	0	0	0
2013/10/08	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	GOVI	07/11/2013			GOVI	435.6030	435.6030	436.0940	436.0940	0.113	0.0000	0.0000	128

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/10/08	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	GOVI	07/11/2013	445.99	Put	GOVI	103,870.0000	10.3870	98,960.0000	9.8960	(4.727)	0	0	0
2013/10/08	GOVI	07/11/2013	446.01	Put	GOVI	104,070.0000	10.4070	99,160.0000	9.9160	(4.718)	0	0	0
2013/10/08	GOVI	07/11/2013	446.00	Put	GOVI	103,970.0000	10.3970	99,060.0000	9.9060	(4.723)	0	0	0
2013/10/08	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	GOVI	06/02/2014	439.99	Call	GOVI	13,430.0000	1.3430	18,400.0000	1.8400	37.007	0	0	0
2013/10/08	GOVI	06/02/2014			GOVI	441.3330	441.3330	441.8300	441.8300	0.113	0.0000	0.0000	269
2013/10/08	GOVI	06/02/2014	440.00	Call	GOVI	13,330.0000	1.3330	18,300.0000	1.8300	37.284	0	0	0
2013/10/08	GOVI	06/02/2014	440.01	Call	GOVI	13,230.0000	1.3230	18,200.0000	1.8200	37.566	0	0	0
2013/10/08	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	GOVI	08/05/2014	442.00	Call	GOVI	53,020.0000	5.3020	58,060.0000	5.8060	9.506	0	0	0
2013/10/08	GOVI	08/05/2014			GOVI	447.3020	447.3020	447.8060	447.8060	0.113	0.0000	0.0000	0
2013/10/08	GOVI	08/05/2014	442.01	Call	GOVI	52,920.0000	5.2920	57,960.0000	5.7960	9.524	0	0	0
2013/10/08	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	GOVI	08/05/2014	441.99	Call	GOVI	53,120.0000	5.3120	58,160.0000	5.8160	9.488	0	0	0
2013/10/08	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/10/08	IGOV	07/11/2013			Index Future	196.1910	196.1910	196.0690	196.0690	(0.062)	0.0000	0.0000	1,166
2013/10/08	IGOV	06/02/2014			Index Future	198.7960	198.7960	198.6720	198.6720	(0.062)	0.0000	0.0000	190
2013/10/08	ILBI	07/11/2013			Index Future	532.4400	532.4400	532.4400	532.4400	0.000	0.0000	0.0000	0
2013/10/08	ILBI	06/02/2014			Index Future	539.5330	539.5330	539.5330	539.5330	0.000	0.0000	0.0000	186
2013/10/08	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/10/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/10/08	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/10/08	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/10/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/10/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/10/08	JBAF	16/10/2013			Jibar Tradeable Future	5.1400	94.8600	5.1400	94.8600	0.000	0.0000	0.0000	0
2013/10/08	JBAF	20/11/2013			Jibar Tradeable Future	5.1800	94.8200	5.1800	94.8200	0.000	0.0000	0.0000	4,100
2013/10/08	JBAF	18/12/2013			Jibar Tradeable Future	5.2300	94.7700	5.2200	94.7800	(0.191)	0.0000	0.0000	1,500
2013/10/08	JBAF	15/01/2014			Jibar Tradeable Future	5.2800	94.7200	5.2600	94.7400	(0.379)	0.0000	0.0000	1,000
2013/10/08	JBAF	19/02/2014			Jibar Tradeable Future	5.4100	94.5900	5.3800	94.6200	(0.555)	0.0000	0.0000	0
2013/10/08	JBAF	19/03/2014			Jibar Tradeable Future	5.5100	94.4900	5.4700	94.5300	(0.726)	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
2013/10/08	JBAF	18/06/2014			Jibar Tradeable Future	5.8700	94.1300	5.8600	94.1400	(0.170)	0.0000	0.0000	1,000
2013/10/08	JBAF	17/09/2014			Jibar Tradeable Future	6.1500	93.8500	6.1400	93.8600	(0.163)	0.0000	0.0000	0
2013/10/08	JBAF	17/12/2014			Jibar Tradeable Future	6.4000	93.6000	6.3900	93.6100	(0.156)	0.0000	0.0000	0
2013/10/08	JBAF	18/03/2015			Jibar Tradeable Future	6.6500	93.3500	6.6300	93.3700	(0.301)	0.0000	0.0000	250
2013/10/08	JBAF	17/06/2015			Jibar Tradeable Future	6.8900	93.1100	6.8800	93.1200	(0.145)	0.0000	0.0000	0
2013/10/08	JBAF	16/09/2015			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2013/10/08	R023	07/11/2013	6.50	Put	Bond Future	8,419.8600	8.4199	8,180.1900	8.1802	(2.846)	0	0	0
2013/10/08	R023	07/11/2013			Bond Future	7.7188	101.7495	7.6823	101.9892	(0.473)	0.0000	0.0000	12,954
2013/10/08	R023	07/11/2013	6.49	Put	Bond Future	8,492.5900	8.4926	8,252.9200	8.2529	(2.822)	0	0	0
2013/10/08	R023	07/11/2013	6.51	Put	Bond Future	8,347.1800	8.3472	8,107.5100	8.1075	(2.871)	0	0	0
2013/10/08	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	R023	06/02/2014			Bond Future	7.8151	103.0878	7.7771	103.3309	(0.486)	0.0000	0.0000	0
2013/10/08	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	R023	06/02/2014	7.84	Call	Bond Future	158.6200	0.1586	401.6600	0.4017	153.222	0	0	0
2013/10/08	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	R023	06/02/2014	7.85	Call	Bond Future	222.3000	0.2223	465.3400	0.4653	109.330	0	0	0
2013/10/08	R023	06/02/2014	7.86	Call	Bond Future	285.9400	0.2859	528.9800	0.5290	84.997	0	0	0
2013/10/08	R157	07/11/2013			Bond Future	6.1272	114.7865	6.0838	114.8674	(0.709)	0.0000	0.0000	29,465
2013/10/08	R157	07/11/2013	5.60	Call	Bond Future	53.5900	0.0536	61.4500	0.0614	14.667	0	0	0
2013/10/08	R157	07/11/2013	5.59	Put	Bond Future	1,056.5400	1.0565	983.2400	0.9832	(6.938)	0	0	0
2013/10/08	R157	07/11/2013	5.61	Put	Bond Future	1,023.7300	1.0237	951.0600	0.9511	(7.099)	0	0	0
2013/10/08	R157	07/11/2013	5.60	Put	Bond Future	1,040.0900	1.0401	967.1000	0.9671	(7.018)	0	0	0
2013/10/08	R157	07/11/2013	5.61	Call	Bond Future	56.0500	0.0561	64.2300	0.0642	14.594	0	0	0
2013/10/08	R157	07/11/2013	5.59	Call	Bond Future	51.2200	0.0512	58.7700	0.0588	14.740	0	0	0
2013/10/08	R157	06/02/2014	5.64	Call	Bond Future	244.8900	0.2449	264.7500	0.2648	8.110	0	0	0
2013/10/08	R157	06/02/2014	5.65	Put	Bond Future	1,263.5700	1.2636	1,201.5300	1.2015	(4.910)	0	0	0
2013/10/08	R157	06/02/2014			Bond Future	6.2801	116.2963	6.2288	116.3784	(0.818)	0.0000	0.0000	330
2013/10/08	R157	06/02/2014	5.65	Call	Bond Future	249.2700	0.2493	269.4000	0.2694	8.076	0	0	0
2013/10/08	R157	06/02/2014	5.66	Call	Bond Future	253.7000	0.2537	274.1000	0.2741	8.041	0	0	0
2013/10/08	R157	06/02/2014	5.64	Put	Bond Future	1,275.3900	1.2754	1,213.0800	1.2131	(4.886)	0	0	0
2013/10/08	R157	06/02/2014	5.66	Put	Bond Future	1,251.8100	1.2518	1,190.0400	1.1900	(4.934)	0	0	0
2013/10/08	R157	08/05/2014	5.20	Call	Bond Future	184.2600	0.1843	198.8700	0.1989	7.929	0	0	0
2013/10/08	R157	08/05/2014			Bond Future	6.4438	111.0608	6.3821	111.1439	(0.958)	0.0000	0.0000	0
2013/10/08	R157	08/05/2014	5.21	Call	Bond Future	186.7500	0.1868	201.5100	0.2015	7.904	0	0	0
2013/10/08	R157	08/05/2014	5.19	Call	Bond Future	181.8000	0.1818	196.2500	0.1963	7.948	0	0	0
2013/10/08	R157	08/05/2014	5.20	Put	Bond Future	1,877.3100	1.8773	1,808.7500	1.8088	(3.652)	0	0	0
2013/10/08	R157	08/05/2014	5.19	Put	Bond Future	1,888.6100	1.8886	1,819.8900	1.8199	(3.639)	0	0	0
2013/10/08	R157	08/05/2014	5.21	Put	Bond Future	1,866.0400	1.8660	1,797.6300	1.7976	(3.666)	0	0	0
2013/10/08	R157	07/08/2014	6.76	Put	Bond Future	737.5700	0.7376	697.5300	0.6975	(5.429)	0	0	0
2013/10/08	R157	07/08/2014			Bond Future	6.6281	112.6142	6.5513	112.6984	(1.160)	0.0000	0.0000	0
2013/10/08	R157	07/08/2014	6.75	Put	Bond Future	742.3600	0.7424	702.1500	0.7022	(5.417)	0	0	0
2013/10/08	R157	07/08/2014	6.74	Call	Bond Future	869.9000	0.8699	913.7000	0.9137	5.035	0	0	0
2013/10/08	R157	07/08/2014	6.75	Call	Bond Future	875.5900	0.8756	919.5800	0.9196	5.024	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
2013/10/08	R157	07/08/2014	6.76	Call	Bond Future	881.7200	0.8817	925.8800	0.9259	5.008	0	0	0
2013/10/08	R157	07/08/2014	6.74	Put	Bond Future	747.5900	0.7476	707.1900	0.7072	(5.404)	0	0	0
2013/10/08	R186	07/11/2013	9.00	Put	Bond Future	110.0700	0.1101	96.9000	0.0969	(11.965)	0	0	1,200
2013/10/08	R186	07/11/2013	8.16	Put	Bond Future	1,563.1100	1.5631	1,489.6500	1.4897	(4.700)	0	0	0
2013/10/08	R186	07/11/2013			Bond Future	8.0526	123.7070	8.0415	123.8078	(0.138)	0.0000	0.0000	57,201
2013/10/08	R186	07/11/2013	6.50	Put	Bond Future	15,340.9200	15.3409	15,239.9000	15.2399	(0.659)	0	0	0
2013/10/08	R186	07/11/2013	8.15	Put	Bond Future	1,601.5000	1.6015	1,527.2200	1.5272	(4.638)	0	0	0
2013/10/08	R186	07/11/2013	6.75	Put	Bond Future	12,703.9200	12.7039	12,602.2900	12.6023	(0.800)	0	0	0
2013/10/08	R186	07/11/2013	8.50	Call	Bond Future	4,586.2300	4.5862	4,642.7100	4.6427	1.232	0	0	0
2013/10/08	R186	07/11/2013	8.14	Call	Bond Future	2,430.4400	2.4304	2,456.1000	2.4561	1.056	0	0	0
2013/10/08	R186	07/11/2013	8.25	Put	Bond Future	1,246.7800	1.2468	1,180.9200	1.1809	(5.282)	0	0	250
2013/10/08	R186	07/11/2013	8.75	Call	Bond Future	6,379.6100	6.3796	6,454.5000	6.4545	1.174	0	0	0
2013/10/08	R186	07/11/2013	8.00	Call	Bond Future	1,781.1000	1.7811	1,796.2600	1.7963	0.851	0	0	1,000
2013/10/08	R186	07/11/2013	8.15	Call	Bond Future	2,481.2900	2.4813	2,507.7700	2.5078	1.067	0	0	0
2013/10/08	R186	07/11/2013	6.50	Call	Bond Future	2.4700	0.0025	2.2100	0.0022	(10.526)	0	0	5,290
2013/10/08	R186	07/11/2013	8.16	Call	Bond Future	2,532.7200	2.5327	2,560.0200	2.5600	1.078	0	0	0
2013/10/08	R186	07/11/2013	8.00	Put	Bond Future	2,260.1600	2.2602	2,174.5600	2.1746	(3.787)	0	0	0
2013/10/08	R186	07/11/2013	9.00	Call	Bond Future	8,295.9100	8.2959	8,383.5000	8.3835	1.056	0	0	0
2013/10/08	R186	07/11/2013	8.25	Call	Bond Future	3,020.5300	3.0205	3,055.4300	3.0554	1.155	0	0	0
2013/10/08	R186	07/11/2013	8.75	Put	Bond Future	275.1400	0.2751	249.2700	0.2493	(9.402)	0	0	1,030
2013/10/08	R186	07/11/2013	6.75	Call	Bond Future	11.8800	0.0119	11.0100	0.0110	(7.323)	0	0	1,000
2013/10/08	R186	07/11/2013	8.50	Put	Bond Future	618.5600	0.6186	574.2800	0.5743	(7.159)	0	0	4,000
2013/10/08	R186	07/11/2013	8.14	Put	Bond Future	1,640.5700	1.6406	1,565.4700	1.5655	(4.578)	0	0	0
2013/10/08	R186	06/02/2014			Bond Future	8.1437	120.0447	8.1322	120.1470	(0.141)	0.0000	0.0000	120
2013/10/08	R186	06/02/2014	7.75	Call	Bond Future	2,429.1600	2.4292	2,452.4100	2.4524	0.957	0	0	0
2013/10/08	R186	06/02/2014	7.74	Put	Bond Future	6,058.7200	6.0587	5,979.3800	5.9794	(1.310)	0	0	0
2013/10/08	R186	06/02/2014	7.76	Put	Bond Future	5,938.9600	5.9390	5,860.2500	5.8602	(1.325)	0	0	0
2013/10/08	R186	06/02/2014	7.75	Put	Bond Future	5,998.6500	5.9987	5,919.6200	5.9196	(1.317)	0	0	0
2013/10/08	R186	06/02/2014	7.76	Call	Bond Future	2,461.9800	2.4620	2,485.5500	2.4856	0.957	0	0	0
2013/10/08	R186	06/02/2014	7.74	Call	Bond Future	2,396.6300	2.3966	2,419.5700	2.4196	0.957	0	0	0
2013/10/08	R186	08/05/2014	7.50	Put	Bond Future	9,193.0100	9.1930	9,112.3600	9.1124	(0.877)	0	0	0
2013/10/08	R186	08/05/2014			Bond Future	8.2349	121.6689	8.2229	121.7725	(0.145)	0.0000	0.0000	0
2013/10/08	R186	08/05/2014	7.09	Put	Bond Future	12,152.1400	12.1521	12,063.1800	12.0632	(0.732)	0	0	0
2013/10/08	R186	08/05/2014	7.10	Call	Bond Future	1,616.9500	1.6169	1,631.8300	1.6318	0.920	0	0	0
2013/10/08	R186	08/05/2014	7.11	Call	Bond Future	1,636.5500	1.6366	1,651.6100	1.6516	0.920	0	0	0
2013/10/08	R186	08/05/2014	8.50	Call	Bond Future	6,369.7600	6.3698	6,419.2500	6.4192	0.777	0	0	0
2013/10/08	R186	08/05/2014	7.09	Call	Bond Future	1,597.5200	1.5975	1,612.2200	1.6122	0.920	0	0	0
2013/10/08	R186	08/05/2014	7.11	Put	Bond Future	11,995.8000	11.9958	11,907.2000	11.9072	(0.739)	0	0	0
2013/10/08	R186	08/05/2014	7.50	Call	Bond Future	2,563.2100	2.5632	2,586.2200	2.5862	0.898	0	0	1,933
2013/10/08	R186	08/05/2014	8.50	Put	Bond Future	4,098.5500	4.0986	4,044.3800	4.0444	(1.322)	0	0	1,933
2013/10/08	R186	08/05/2014	7.10	Put	Bond Future	12,073.8300	12.0738	11,985.0500	11.9851	(0.735)	0	0	0
2013/10/08	R186	07/08/2014	8.31	Call	Bond Future	5,897.7400	5.8977	5,942.9200	5.9429	0.766	0	0	0
2013/10/08	R186	07/08/2014			Bond Future	8.3229	118.0787	8.3106	118.1836	(0.148)	0.0000	0.0000	0
2013/10/08	R186	07/08/2014	8.29	Call	Bond Future	5,813.4800	5.8135	5,858.1800	5.8582	0.769	0	0	0
2013/10/08	R186	07/08/2014	8.30	Call	Bond Future	5,855.5400	5.8555	5,900.4700	5.9005	0.767	0	0	0
2013/10/08	R186	07/08/2014	8.29	Put	Bond Future	6,093.7400	6.0937	6,033.4800	6.0335	(0.989)	0	0	0
2013/10/08	R186	07/08/2014	8.31	Put	Bond Future	6,007.7200	6.0077	5,947.9400	5.9479	(0.995)	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
2013/10/08	R186	07/08/2014	8.30	Put	Bond Future	6,050.6200		6.0506	5,990.5900	5.9906	(0.992)	0	0	0
2013/10/08	R197	07/11/2013			Bond Future	278.1522		278.1522	277.7084	277.7084	(0.160)	0.0000	0.0000	2,049
2013/10/08	R197	07/11/2013	279.99	Put	Bond Future	1,837.7800		1.8378	2,281.5600	2.2816	24.148	0	0	0
2013/10/08	R197	07/11/2013	280.00	Put	Bond Future	1,847.7800		1.8478	2,291.5600	2.2916	24.017	0	0	0
2013/10/08	R197	07/11/2013	280.01	Put	Bond Future	1,857.7800		1.8578	2,301.5600	2.3016	23.888	0	0	0
2013/10/08	R197	07/11/2013	279.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	R197	07/11/2013	280.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	R197	07/11/2013	280.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	R201	07/11/2013	4.79	Put	Bond Future	286.2900		0.2863	299.0300	0.2990	4.450	0	0	0
2013/10/08	R201	07/11/2013			Bond Future	4.9328		107.4958	4.9555	107.4709	0.460	0.0000	0.0000	0
2013/10/08	R201	07/11/2013	4.80	Put	Bond Future	279.5800		0.2796	292.0900	0.2921	4.475	0	0	0
2013/10/08	R201	07/11/2013	4.81	Put	Bond Future	272.9700		0.2730	285.2400	0.2852	4.495	0	0	0
2013/10/08	R201	07/11/2013	4.79	Call	Bond Future	129.3200		0.1293	117.1700	0.1172	(9.395)	0	0	0
2013/10/08	R201	07/11/2013	4.80	Call	Bond Future	133.6100		0.1336	121.2300	0.1212	(9.266)	0	0	0
2013/10/08	R201	07/11/2013	4.81	Call	Bond Future	138.0000		0.1380	125.3800	0.1254	(9.145)	0	0	0
2013/10/08	R201	06/02/2014	5.24	Put	Bond Future	176.6100		0.1766	183.7300	0.1837	4.031	0	0	0
2013/10/08	R201	06/02/2014			Bond Future	4.8190		104.5018	4.8483	104.4768	0.607	0.0000	0.0000	0
2013/10/08	R201	06/02/2014	5.26	Put	Bond Future	171.2600		0.1713	178.2100	0.1782	4.058	0	0	0
2013/10/08	R201	06/02/2014	5.24	Call	Bond Future	534.9800		0.5350	517.1200	0.5171	(3.338)	0	0	0
2013/10/08	R201	06/02/2014	5.25	Put	Bond Future	173.8100		0.1738	180.8400	0.1808	4.045	0	0	0
2013/10/08	R201	06/02/2014	5.25	Call	Bond Future	540.6700		0.5407	522.7200	0.5227	(3.320)	0	0	0
2013/10/08	R201	06/02/2014	5.26	Call	Bond Future	546.6100		0.5466	528.5800	0.5286	(3.299)	0	0	0
2013/10/08	R201	08/05/2014			Bond Future	4.5513		105.9157	4.5931	105.8903	0.920	0.0000	0.0000	0
2013/10/08	R201	08/05/2014	4.75	Call	Bond Future	424.8200		0.4248	410.0100	0.4100	(3.486)	0	0	0
2013/10/08	R201	08/05/2014	4.76	Call	Bond Future	428.1600		0.4282	413.2900	0.4133	(3.473)	0	0	0
2013/10/08	R201	08/05/2014	4.74	Call	Bond Future	421.4800		0.4215	406.7400	0.4067	(3.497)	0	0	0
2013/10/08	R201	08/05/2014	4.76	Put	Bond Future	301.4900		0.3015	312.0500	0.3120	3.503	0	0	0
2013/10/08	R201	08/05/2014	4.75	Put	Bond Future	304.2100		0.3042	314.8300	0.3148	3.491	0	0	0
2013/10/08	R201	08/05/2014	4.74	Put	Bond Future	306.9300		0.3069	317.6200	0.3176	3.483	0	0	0
2013/10/08	R201	07/08/2014	5.31	Put	Bond Future	104.2100		0.1042	109.9300	0.1099	5.489	0	0	0
2013/10/08	R201	07/08/2014			Bond Future	3.7548		102.9871	3.8258	102.9612	1.892	0.0000	0.0000	0
2013/10/08	R201	07/08/2014	5.30	Put	Bond Future	105.0600		0.1051	110.8100	0.1108	5.473	0	0	0
2013/10/08	R201	07/08/2014	5.31	Call	Bond Future	668.3000		0.6683	648.1200	0.6481	(3.020)	0	0	0
2013/10/08	R201	07/08/2014	5.29	Call	Bond Future	662.7900		0.6628	642.6800	0.6427	(3.034)	0	0	0
2013/10/08	R201	07/08/2014	5.30	Call	Bond Future	665.5500		0.6656	645.4000	0.6454	(3.028)	0	0	0
2013/10/08	R201	07/08/2014	5.29	Put	Bond Future	105.9100		0.1059	111.7000	0.1117	5.467	0	0	0
2013/10/08	R202	07/11/2013	209.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	R202	07/11/2013			Bond Future	204.8495		204.8495	204.8583	204.8583	0.004	0.0000	0.0000	43,395
2013/10/08	R202	07/11/2013	208.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	R202	07/11/2013	209.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	R202	07/11/2013	208.99	Put	Bond Future	4,140.5000		4.1405	4,131.7100	4.1317	(0.212)	0	0	0
2013/10/08	R202	07/11/2013	209.01	Put	Bond Future	4,160.5000		4.1605	4,151.7100	4.1517	(0.211)	0	0	0
2013/10/08	R202	07/11/2013	209.00	Put	Bond Future	4,150.5000		4.1505	4,141.7100	4.1417	(0.212)	0	0	0
2013/10/08	R203	07/11/2013	6.01	Call	Bond Future	35.2600		0.0353	46.6200	0.0466	32.218	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
2013/10/08	R203	07/11/2013			Bond Future	6.8074	106.1102	6.7343	106.3612	(1.074)	0.0000	0.0000	19,710
2013/10/08	R203	07/11/2013	5.99	Call	Bond Future	31.8600	0.0319	42.2400	0.0422	32.580	0	0	0
2013/10/08	R203	07/11/2013	5.71	Put	Bond Future	3,853.5500	3.8536	3,604.9900	3.6050	(6.450)	0	0	0
2013/10/08	R203	07/11/2013	6.00	Call	Bond Future	33.5200	0.0335	44.3900	0.0444	32.428	0	0	0
2013/10/08	R203	07/11/2013	571.00	Call	Bond Future	103,880.6800	103.8807	104,131.6900	104.1317	0.242	0	0	0
2013/10/08	R203	07/11/2013	5.99	Put	Bond Future	2,881.0900	2.8811	2,640.4600	2.6405	(8.352)	0	0	0
2013/10/08	R203	07/11/2013	6.01	Put	Bond Future	2,813.6500	2.8137	2,574.0000	2.5740	(8.517)	0	0	0
2013/10/08	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	R203	07/11/2013	5.71	Call	Bond Future	6.5500	0.0066	9.0000	0.0090	37.405	0	0	15
2013/10/08	R203	07/11/2013	6.00	Put	Bond Future	2,847.3200	2.8473	2,607.1800	2.6072	(8.434)	0	0	0
2013/10/08	R203	06/02/2014			Bond Future	6.9333	107.5058	6.8541	107.7604	(1.142)	0.0000	0.0000	0
2013/10/08	R203	06/02/2014	6.14	Put	Bond Future	2,938.8900	2.9389	2,736.3100	2.7363	(6.893)	0	0	0
2013/10/08	R203	06/02/2014	5.95	Put	Bond Future	3,458.1300	3.4581	3,242.1100	3.2421	(6.247)	0	0	0
2013/10/08	R203	06/02/2014	6.84	Put	Bond Future	1,402.4000	1.4024	1,265.8900	1.2659	(9.734)	0	0	0
2013/10/08	R203	06/02/2014	6.16	Put	Bond Future	2,886.4800	2.8865	2,685.4500	2.6855	(6.965)	0	0	0
2013/10/08	R203	06/02/2014	6.15	Put	Bond Future	2,912.6300	2.9126	2,710.8200	2.7108	(6.929)	0	0	0
2013/10/08	R203	06/02/2014	6.84	Call	Bond Future	1,102.4300	1.1024	1,220.4500	1.2205	10.705	0	0	13
2013/10/08	R203	06/02/2014	6.16	Call	Bond Future	367.9200	0.3679	421.4200	0.4214	14.541	0	0	0
2013/10/08	R203	06/02/2014	5.95	Call	Bond Future	242.7400	0.2427	281.2500	0.2813	15.865	0	0	16
2013/10/08	R203	06/02/2014	6.14	Call	Bond Future	354.2000	0.3542	406.1500	0.4062	14.667	0	0	0
2013/10/08	R203	06/02/2014	6.15	Call	Bond Future	361.0100	0.3610	413.7300	0.4137	14.603	0	0	0
2013/10/08	R203	08/05/2014	5.76	Call	Bond Future	310.4200	0.3104	350.9000	0.3509	13.040	0	0	0
2013/10/08	R203	08/05/2014	6.84	Call	Bond Future	1,254.6200	1.2546	1,368.0200	1.3680	9.039	0	0	13
2013/10/08	R203	08/05/2014	7.40	Put	Bond Future	1,117.6000	1.1176	1,016.4600	1.0165	(9.050)	0	0	0
2013/10/08	R203	08/05/2014	5.74	Call	Bond Future	301.1900	0.3012	340.6900	0.3407	13.115	0	0	0
2013/10/08	R203	08/05/2014			Bond Future	7.0580	104.7992	6.9720	105.0571	(1.218)	0.0000	0.0000	0
2013/10/08	R203	08/05/2014	5.76	Put	Bond Future	4,288.9500	4.2889	4,071.5400	4.0715	(5.069)	0	0	0
2013/10/08	R203	08/05/2014	6.84	Put	Bond Future	1,910.0500	1.9100	1,765.5600	1.7656	(7.565)	0	0	0
2013/10/08	R203	08/05/2014	5.75	Put	Bond Future	4,315.6900	4.3157	4,097.7900	4.0978	(5.049)	0	0	0
2013/10/08	R203	08/05/2014	5.74	Put	Bond Future	4,342.4800	4.3425	4,124.0900	4.1241	(5.029)	0	0	0
2013/10/08	R203	08/05/2014	7.40	Call	Bond Future	2,135.4000	2.1354	2,292.1500	2.2922	7.341	0	0	16
2013/10/08	R203	08/05/2014	5.75	Call	Bond Future	305.7800	0.3058	345.7700	0.3458	13.078	0	0	0
2013/10/08	R203	07/08/2014	7.30	Call	Bond Future	1,962.6800	1.9627	2,103.1600	2.1032	7.158	0	0	0
2013/10/08	R203	07/08/2014			Bond Future	7.1828	106.2647	7.0889	106.5261	(1.307)	0.0000	0.0000	0
2013/10/08	R203	07/08/2014	7.31	Call	Bond Future	1,977.8800	1.9779	2,119.0000	2.1190	7.135	0	0	0
2013/10/08	R203	07/08/2014	6.84	Put	Bond Future	2,306.4000	2.3064	2,155.8100	2.1558	(6.529)	0	0	0
2013/10/08	R203	07/08/2014	7.29	Put	Bond Future	1,650.0200	1.6500	1,528.4900	1.5285	(7.365)	0	0	0
2013/10/08	R203	07/08/2014	7.31	Put	Bond Future	1,624.9900	1.6250	1,504.7400	1.5047	(7.400)	0	0	0
2013/10/08	R203	07/08/2014	7.29	Call	Bond Future	1,947.5300	1.9475	2,087.3700	2.0874	7.180	0	0	0
2013/10/08	R203	07/08/2014	7.30	Put	Bond Future	1,637.4700	1.6375	1,516.5800	1.5166	(7.383)	0	0	0
2013/10/08	R203	07/08/2014	6.84	Call	Bond Future	1,347.9600	1.3480	1,458.7400	1.4587	8.218	0	0	30
2013/10/08	R204	07/11/2013			Bond Future	7.0015	107.3616	6.9494	107.5882	(0.744)	0.0000	0.0000	31,288
2013/10/08	R204	07/11/2013	7.00	Put	Bond Future	924.5600	0.9246	801.4500	0.8014	(13.316)	0	0	1,270
2013/10/08	R204	07/11/2013	6.29	Put	Bond Future	3,237.9000	3.2379	3,026.4500	3.0264	(6.530)	0	0	0
2013/10/08	R204	07/11/2013	6.31	Put	Bond Future	3,155.9800	3.1560	2,945.7500	2.9457	(6.661)	0	0	0
2013/10/08	R204	07/11/2013	6.29	Call	Bond Future	91.4800	0.0915	106.6500	0.1066	16.583	0	0	0
2013/10/08	R204	07/11/2013	6.30	Put	Bond Future	3,196.8600	3.1969	2,986.0100	2.9860	(6.596)	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
2013/10/08	R204	07/11/2013	7.00	Call	Bond Future	917.8700	0.9179	1,021.3800	1.0214	11.277	0	0	0
2013/10/08	R204	07/11/2013	6.30	Call	Bond Future	95.4600	0.0955	111.2300	0.1112	16.520	0	0	0
2013/10/08	R204	07/11/2013	6.31	Call	Bond Future	99.5800	0.0996	115.9700	0.1160	16.459	0	0	0
2013/10/08	R204	06/02/2014	6.39	Call	Bond Future	653.8100	0.6538	708.3100	0.7083	8.336	0	0	0
2013/10/08	R204	06/02/2014			Bond Future	7.1069	104.7436	7.0514	104.9734	(0.780)	0.0000	0.0000	0
2013/10/08	R204	06/02/2014	6.41	Call	Bond Future	675.1400	0.6751	731.0200	0.7310	8.277	0	0	0
2013/10/08	R204	06/02/2014	6.40	Call	Bond Future	664.4100	0.6644	719.6000	0.7196	8.307	0	0	0
2013/10/08	R204	06/02/2014	6.39	Put	Bond Future	3,673.1700	3.6732	3,497.8500	3.4979	(4.773)	0	0	0
2013/10/08	R204	06/02/2014	6.41	Put	Bond Future	3,608.8200	3.6088	3,434.8800	3.4349	(4.820)	0	0	0
2013/10/08	R204	06/02/2014	6.40	Put	Bond Future	3,640.9200	3.6409	3,466.2900	3.4663	(4.796)	0	0	0
2013/10/08	R204	08/05/2014			Bond Future	7.2153	106.1608	7.1562	106.3936	(0.819)	0.0000	0.0000	0
2013/10/08	R204	08/05/2014	6.05	Call	Bond Future	626.1300	0.6261	672.0600	0.6721	7.336	0	0	0
2013/10/08	R204	08/05/2014	6.06	Call	Bond Future	634.1900	0.6342	680.6000	0.6806	7.318	0	0	0
2013/10/08	R204	08/05/2014	6.04	Call	Bond Future	618.1500	0.6181	663.6200	0.6636	7.356	0	0	0
2013/10/08	R204	08/05/2014	6.05	Put	Bond Future	5,337.6700	5.3377	5,150.7500	5.1508	(3.502)	0	0	0
2013/10/08	R204	08/05/2014	6.04	Put	Bond Future	5,371.2400	5.3712	5,183.8600	5.1839	(3.489)	0	0	0
2013/10/08	R204	08/05/2014	6.06	Put	Bond Future	5,304.1900	5.3042	5,117.7500	5.1177	(3.515)	0	0	0
2013/10/08	R204	07/08/2014			Bond Future	7.3219	103.6135	7.2588	103.8495	(0.862)	0.0000	0.0000	0
2013/10/08	R204	07/08/2014	7.44	Put	Bond Future	2,312.9400	2.3129	2,201.9500	2.2019	(4.799)	0	0	0
2013/10/08	R204	07/08/2014	7.46	Put	Bond Future	2,277.9100	2.2779	2,168.0200	2.1680	(4.824)	0	0	0
2013/10/08	R204	07/08/2014	7.45	Put	Bond Future	2,295.3800	2.2954	2,184.9400	2.1849	(4.811)	0	0	0
2013/10/08	R204	07/08/2014	7.46	Call	Bond Future	2,791.6700	2.7917	2,917.7500	2.9177	4.516	0	0	0
2013/10/08	R204	07/08/2014	7.44	Call	Bond Future	2,752.4900	2.7525	2,877.4700	2.8775	4.541	0	0	0
2013/10/08	R204	07/08/2014	7.45	Call	Bond Future	2,772.0400	2.7720	2,897.5700	2.8976	4.528	0	0	0
2013/10/08	R206	07/11/2013	4.31	Put	Bond Future	165.5300	0.1655	156.2300	0.1562	(5.618)	0	0	0
2013/10/08	R206	07/11/2013			Bond Future	5.1731	102.8174	5.1154	102.8277	(1.114)	0.0000	0.0000	0
2013/10/08	R206	07/11/2013	4.30	Put	Bond Future	167.0600	0.1671	157.7400	0.1577	(5.579)	0	0	0
2013/10/08	R206	07/11/2013	4.31	Call	Bond Future	11.1000	0.0111	12.1100	0.0121	9.099	0	0	0
2013/10/08	R206	07/11/2013	4.29	Call	Bond Future	10.5800	0.0106	11.5500	0.0116	9.168	0	0	0
2013/10/08	R206	07/11/2013	4.30	Call	Bond Future	10.8400	0.0108	11.8300	0.0118	9.133	0	0	0
2013/10/08	R206	07/11/2013	4.29	Put	Bond Future	168.6000	0.1686	159.2600	0.1593	(5.540)	0	0	0
2013/10/08	R207	07/11/2013	6.70	Call	Bond Future	168.8200	0.1688	183.6500	0.1836	8.785	0	0	0
2013/10/08	R207	07/11/2013			Bond Future	7.3158	102.0269	7.2791	102.2065	(0.501)	0.0000	0.0000	21,283
2013/10/08	R207	07/11/2013	6.71	Call	Bond Future	175.3200	0.1753	190.7000	0.1907	8.773	0	0	0
2013/10/08	R207	07/11/2013	6.69	Put	Bond Future	3,280.9100	3.2809	3,115.6500	3.1156	(5.037)	0	0	0
2013/10/08	R207	07/11/2013	6.71	Put	Bond Future	3,192.2400	3.1922	3,028.0700	3.0281	(5.143)	0	0	0
2013/10/08	R207	07/11/2013	6.69	Call	Bond Future	162.5100	0.1625	176.8000	0.1768	8.793	0	0	0
2013/10/08	R207	07/11/2013	6.70	Put	Bond Future	3,236.4600	3.2365	3,071.7400	3.0717	(5.090)	0	0	0
2013/10/08	R207	06/02/2014			Bond Future	7.4199	99.7298	7.3812	99.9119	(0.521)	0.0000	0.0000	0
2013/10/08	R207	06/02/2014	6.65	Call	Bond Future	724.9400	0.7249	763.9800	0.7640	5.385	0	0	0
2013/10/08	R207	06/02/2014	6.64	Put	Bond Future	4,465.3100	4.4653	4,321.7400	4.3217	(3.215)	0	0	0
2013/10/08	R207	06/02/2014	6.66	Put	Bond Future	4,390.3000	4.3903	4,247.7400	4.2477	(3.247)	0	0	0
2013/10/08	R207	06/02/2014	6.65	Put	Bond Future	4,427.7200	4.4277	4,284.6500	4.2846	(3.231)	0	0	0
2013/10/08	R207	06/02/2014	6.66	Call	Bond Future	736.6800	0.7367	776.2300	0.7762	5.369	0	0	0
2013/10/08	R207	06/02/2014	6.64	Call	Bond Future	713.3300	0.7133	751.8700	0.7519	5.403	0	0	0
2013/10/08	R207	08/05/2014	6.19	Put	Bond Future	6,919.6500	6.9197	6,765.7300	6.7657	(2.224)	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
2013/10/08	R207	08/05/2014	6.21	Put	Bond Future	6,838.8500	6.8388	6,685.5800	6.6856	(2.241)	0	0	0
2013/10/08	R207	08/05/2014			Bond Future	7.5289	101.0792	7.4881	101.2636	(0.542)	0.0000	0.0000	0
2013/10/08	R207	08/05/2014	6.20	Put	Bond Future	6,879.2000	6.8792	6,725.6000	6.7256	(2.233)	0	0	0
2013/10/08	R207	08/05/2014	6.20	Call	Bond Future	648.8800	0.6489	679.7400	0.6797	4.756	0	0	0
2013/10/08	R207	08/05/2014	6.21	Call	Bond Future	657.1700	0.6572	688.3600	0.6884	4.746	0	0	0
2013/10/08	R207	08/05/2014	6.19	Call	Bond Future	640.6700	0.6407	671.2100	0.6712	4.767	0	0	0
2013/10/08	R207	07/08/2014	7.69	Call	Bond Future	3,186.0600	3.1861	3,280.5000	3.2805	2.964	0	0	0
2013/10/08	R207	07/08/2014	7.70	Put	Bond Future	2,934.1700	2.9342	2,842.1200	2.8421	(3.137)	0	0	0
2013/10/08	R207	07/08/2014			Bond Future	7.6366	98.8520	7.5935	99.0389	(0.565)	0.0000	0.0000	0
2013/10/08	R207	07/08/2014	7.70	Call	Bond Future	3,208.2500	3.2082	3,303.1100	3.3031	2.957	0	0	0
2013/10/08	R207	07/08/2014	7.71	Call	Bond Future	3,230.5200	3.2305	3,325.8100	3.3258	2.950	0	0	0
2013/10/08	R207	07/08/2014	7.69	Put	Bond Future	2,955.1400	2.9551	2,862.6700	2.8627	(3.129)	0	0	0
2013/10/08	R207	07/08/2014	7.71	Put	Bond Future	2,913.3000	2.9133	2,821.6800	2.8217	(3.145)	0	0	0
2013/10/08	R208	07/11/2013			Bond Future	7.4589	96.8173	7.4173	97.0449	(0.558)	0.0000	0.0000	10,564
2013/10/08	R208	07/11/2013	6.79	Put	Bond Future	3,878.9000	3.8789	3,667.2300	3.6672	(5.457)	0	0	0
2013/10/08	R208	07/11/2013	6.81	Put	Bond Future	3,776.2300	3.7762	3,565.8400	3.5658	(5.571)	0	0	0
2013/10/08	R208	07/11/2013	6.80	Put	Bond Future	3,827.4400	3.8274	3,616.4000	3.6164	(5.514)	0	0	0
2013/10/08	R208	07/11/2013	6.81	Call	Bond Future	149.9000	0.1499	167.1100	0.1671	11.481	0	0	0
2013/10/08	R208	07/11/2013	7.50	Put	Bond Future	1,050.5800	1.0506	930.0200	0.9300	(11.476)	0	0	1,520
2013/10/08	R208	07/11/2013	6.79	Call	Bond Future	138.1600	0.1382	154.0900	0.1541	11.530	0	0	0
2013/10/08	R208	07/11/2013	7.50	Call	Bond Future	1,274.5800	1.2746	1,381.6200	1.3816	8.398	0	0	0
2013/10/08	R208	07/11/2013	6.80	Call	Bond Future	143.9300	0.1439	160.4900	0.1605	11.506	0	0	0
2013/10/08	R208	06/02/2014	6.74	Put	Bond Future	5,185.8000	5.1858	5,002.5500	5.0025	(3.534)	0	0	0
2013/10/08	R208	06/02/2014			Bond Future	7.5560	98.0907	7.5125	98.3215	(0.576)	0.0000	0.0000	0
2013/10/08	R208	06/02/2014	6.76	Put	Bond Future	5,098.9700	5.0990	4,917.0100	4.9170	(3.569)	0	0	0
2013/10/08	R208	06/02/2014	6.75	Put	Bond Future	5,142.2900	5.1423	4,959.6800	4.9597	(3.551)	0	0	0
2013/10/08	R208	06/02/2014	6.74	Call	Bond Future	746.6100	0.7466	794.1400	0.7941	6.366	0	0	0
2013/10/08	R208	06/02/2014	6.75	Call	Bond Future	759.0100	0.7590	807.1800	0.8072	6.346	0	0	0
2013/10/08	R208	06/02/2014	6.76	Call	Bond Future	771.5600	0.7716	820.3800	0.8204	6.327	0	0	0
2013/10/08	R208	08/05/2014	6.31	Call	Bond Future	665.8700	0.6659	703.7800	0.7038	5.693	0	0	0
2013/10/08	R208	08/05/2014			Bond Future	7.6526	96.0212	7.6070	96.2551	(0.596)	0.0000	0.0000	0
2013/10/08	R208	08/05/2014	6.29	Call	Bond Future	648.3100	0.6483	685.4000	0.6854	5.721	0	0	0
2013/10/08	R208	08/05/2014	6.31	Put	Bond Future	7,854.3200	7.8543	7,658.3600	7.6584	(2.495)	0	0	0
2013/10/08	R208	08/05/2014	6.30	Put	Bond Future	7,901.4800	7.9015	7,705.1200	7.7051	(2.485)	0	0	0
2013/10/08	R208	08/05/2014	6.29	Put	Bond Future	7,948.7600	7.9488	7,751.9800	7.7520	(2.476)	0	0	0
2013/10/08	R208	08/05/2014	6.30	Call	Bond Future	657.0400	0.6570	694.5500	0.6945	5.709	0	0	0
2013/10/08	R208	07/08/2014			Bond Future	7.7466	97.3639	7.6988	97.6009	(0.617)	0.0000	0.0000	0
2013/10/08	R208	07/08/2014	7.80	Call	Bond Future	3,530.2400	3.5302	3,651.5100	3.6515	3.435	0	0	0
2013/10/08	R208	07/08/2014	7.79	Put	Bond Future	3,289.9300	3.2899	3,173.6700	3.1737	(3.534)	0	0	0
2013/10/08	R208	07/08/2014	7.81	Put	Bond Future	3,242.9000	3.2429	3,127.7300	3.1277	(3.551)	0	0	0
2013/10/08	R208	07/08/2014	7.80	Put	Bond Future	3,266.3400	3.2663	3,150.6300	3.1506	(3.542)	0	0	0
2013/10/08	R208	07/08/2014	7.81	Call	Bond Future	3,556.1300	3.5561	3,677.9400	3.6779	3.425	0	0	0
2013/10/08	R208	07/08/2014	7.79	Call	Bond Future	3,504.4600	3.5045	3,625.1800	3.6252	3.445	0	0	0
2013/10/08	R209	07/11/2013	8.80	Put	Bond Future	1,965.8600	1.9659	1,951.4300	1.9514	(0.734)	0	0	0
2013/10/08	R209	07/11/2013	9.50	Put	Bond Future	335.3900	0.3354	322.8500	0.3228	(3.739)	0	0	980
2013/10/08	R209	07/11/2013			Bond Future	8.8202	75.8079	8.8244	75.7756	0.047	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
2013/10/08	R209	07/11/2013	8.80	Call	Bond Future	1,808.2900	1.8083	1,761.6000	1.7616	(2.582)	0	0	0
2013/10/08	R209	07/11/2013	8.81	Call	Bond Future	1,846.0600	1.8461	1,799.1500	1.7991	(2.541)	0	0	0
2013/10/08	R209	07/11/2013	9.25	Call	Bond Future	3,909.7000	3.9097	3,861.1200	3.8611	(1.243)	0	0	0
2013/10/08	R209	07/11/2013	8.65	Call	Bond Future	1,298.2200	1.2982	1,255.8400	1.2558	(3.264)	0	0	0
2013/10/08	R209	07/11/2013	8.79	Call	Bond Future	1,770.9800	1.7710	1,724.5300	1.7245	(2.623)	0	0	0
2013/10/08	R209	07/11/2013	9.70	Put	Bond Future	179.4900	0.1795	170.4700	0.1705	(5.025)	0	0	1,520
2013/10/08	R209	07/11/2013	9.40	Call	Bond Future	4,754.4200	4.7544	4,707.9200	4.7079	(0.978)	0	0	0
2013/10/08	R209	07/11/2013	9.25	Put	Bond Future	680.7000	0.6807	664.3800	0.6644	(2.398)	0	0	1,000
2013/10/08	R209	07/11/2013	8.79	Put	Bond Future	2,006.6300	2.0066	1,992.4400	1.9924	(0.707)	0	0	0
2013/10/08	R209	07/11/2013	9.50	Call	Bond Future	5,343.1400	5.3431	5,298.3400	5.2983	(0.838)	0	0	0
2013/10/08	R209	07/11/2013	9.70	Call	Bond Future	6,560.3600	6.5604	6,519.0800	6.5191	(0.629)	0	0	0
2013/10/08	R209	07/11/2013	9.40	Put	Bond Future	449.7000	0.4497	435.4600	0.4355	(3.167)	0	0	5,000
2013/10/08	R209	07/11/2013	8.65	Put	Bond Future	2,640.3700	2.6404	2,630.2500	2.6302	(0.383)	0	0	4,700
2013/10/08	R209	07/11/2013	8.81	Put	Bond Future	1,925.6700	1.9257	1,911.0200	1.9110	(0.761)	0	0	0
2013/10/08	R209	06/02/2014	8.56	Call	Bond Future	2,577.1700	2.5772	2,548.9700	2.5490	(1.094)	0	0	0
2013/10/08	R209	06/02/2014			Bond Future	8.9054	76.8049	8.9097	76.7724	0.048	0.0000	0.0000	0
2013/10/08	R209	06/02/2014	8.54	Call	Bond Future	2,517.2600	2.5173	2,489.3400	2.4893	(1.109)	0	0	0
2013/10/08	R209	06/02/2014	8.55	Call	Bond Future	2,547.1100	2.5471	2,519.0500	2.5191	(1.102)	0	0	0
2013/10/08	R209	06/02/2014	8.54	Put	Bond Future	5,398.2800	5.3983	5,402.8800	5.4029	0.085	0	0	0
2013/10/08	R209	06/02/2014	8.56	Put	Bond Future	5,296.0700	5.2961	5,300.3900	5.3004	0.082	0	0	0
2013/10/08	R209	06/02/2014	8.55	Put	Bond Future	5,347.0000	5.3470	5,351.4600	5.3515	0.083	0	0	0
2013/10/08	R209	08/05/2014			Bond Future	8.9892	74.6991	8.9935	74.6661	0.049	0.0000	0.0000	0
2013/10/08	R209	08/05/2014	7.85	Call	Bond Future	1,666.8400	1.6668	1,649.5900	1.6496	(1.035)	0	0	0
2013/10/08	R209	08/05/2014	7.86	Call	Bond Future	1,685.4500	1.6854	1,668.0900	1.6681	(1.030)	0	0	0
2013/10/08	R209	08/05/2014	7.85	Put	Bond Future	11,089.1000	11.0891	11,104.8500	11.1048	0.142	0	0	0
2013/10/08	R209	08/05/2014	7.84	Call	Bond Future	1,648.3700	1.6484	1,631.2400	1.6312	(1.039)	0	0	0
2013/10/08	R209	08/05/2014	7.84	Put	Bond Future	11,161.2900	11.1613	11,177.1600	11.1772	0.142	0	0	0
2013/10/08	R209	08/05/2014	7.86	Put	Bond Future	11,017.1900	11.0172	11,032.8300	11.0328	0.142	0	0	0
2013/10/08	R209	07/08/2014	9.04	Put	Bond Future	5,875.7800	5.8758	5,882.0500	5.8821	0.107	0	0	0
2013/10/08	R209	07/08/2014			Bond Future	9.0703	75.7438	9.0748	75.7102	0.050	0.0000	0.0000	0
2013/10/08	R209	07/08/2014	9.06	Put	Bond Future	5,798.2800	5.7983	5,804.4200	5.8044	0.106	0	0	0
2013/10/08	R209	07/08/2014	9.05	Put	Bond Future	5,836.9200	5.8369	5,843.1300	5.8431	0.106	0	0	0
2013/10/08	R209	07/08/2014	9.05	Call	Bond Future	5,686.0400	5.6860	5,658.6900	5.6587	(0.481)	0	0	0
2013/10/08	R209	07/08/2014	9.06	Call	Bond Future	5,721.8600	5.7219	5,694.4400	5.6944	(0.479)	0	0	0
2013/10/08	R209	07/08/2014	9.04	Call	Bond Future	5,650.3200	5.6503	5,623.0300	5.6230	(0.483)	0	0	0
2013/10/08	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	R210	07/11/2013			Bond Future	157.2650	157.2650	157.0802	157.0802	(0.118)	0.0000	0.0000	1,449
2013/10/08	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	R210	07/11/2013	159.99	Put	Bond Future	2,724.9500	2.7250	2,909.7500	2.9098	6.782	0	0	0
2013/10/08	R210	07/11/2013	160.01	Put	Bond Future	2,744.9500	2.7450	2,929.7500	2.9298	6.732	0	0	0
2013/10/08	R210	07/11/2013	160.00	Put	Bond Future	2,734.9500	2.7350	2,919.7500	2.9198	6.757	0	0	0
2013/10/08	R211	07/11/2013			Bond Future	128.1929	128.1929	128.1912	128.1912	(0.001)	0.0000	0.0000	522
2013/10/08	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	R211	07/11/2013	129.99	Put	Bond Future	1,797.0800	1.7971	1,798.8200	1.7988	0.097	0	0	0
2013/10/08	R211	07/11/2013	130.01	Put	Bond Future	1,817.0800	1.8171	1,818.8200	1.8188	0.096	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
2013/10/08	R211	07/11/2013	130.00	Put	Bond Future	1,807.0800	1.8071	1,808.8200	1.8088	0.096	0	0	0
2013/10/08	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	R212	07/11/2013	132.99	Put	Bond Future	2,250.6800	2.2507	2,247.9900	2.2480	(0.120)	0	0	0
2013/10/08	R212	07/11/2013			Bond Future	130.7393	130.7393	130.7420	130.7420	0.002	0.0000	0.0000	21,791
2013/10/08	R212	07/11/2013	133.01	Put	Bond Future	2,270.6800	2.2707	2,267.9900	2.2680	(0.118)	0	0	0
2013/10/08	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	R212	07/11/2013	133.00	Put	Bond Future	2,260.6800	2.2607	2,257.9900	2.2580	(0.119)	0	0	0
2013/10/08	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	R213	07/11/2013	8.60	Call	Bond Future	1,672.4100	1.6724	1,608.0200	1.6080	(3.850)	0	0	0
2013/10/08	R213	07/11/2013			Bond Future	8.6477	86.7451	8.6569	86.6727	0.106	0.0000	0.0000	19,468
2013/10/08	R213	07/11/2013	8.61	Call	Bond Future	1,709.5100	1.7095	1,644.5900	1.6446	(3.798)	0	0	0
2013/10/08	R213	07/11/2013	8.59	Put	Bond Future	2,095.3900	2.0954	2,103.8900	2.1039	0.406	0	0	0
2013/10/08	R213	07/11/2013	8.61	Put	Bond Future	2,009.5100	2.0095	2,016.9300	2.0169	0.369	0	0	0
2013/10/08	R213	07/11/2013	8.60	Put	Bond Future	2,052.1500	2.0522	2,060.1000	2.0601	0.387	0	0	0
2013/10/08	R213	07/11/2013	8.59	Call	Bond Future	1,635.7900	1.6358	1,571.9500	1.5719	(3.903)	0	0	0
2013/10/08	R213	06/02/2014			Bond Future	8.7402	87.8860	8.7496	87.8129	0.107	0.0000	0.0000	0
2013/10/08	R213	06/02/2014	8.29	Put	Bond Future	5,951.7000	5.9517	5,982.6500	5.9826	0.520	0	0	0
2013/10/08	R213	06/02/2014	8.31	Put	Bond Future	5,843.8800	5.8439	5,874.2800	5.8743	0.520	0	0	0
2013/10/08	R213	06/02/2014	8.29	Call	Bond Future	2,336.9600	2.3370	2,294.8200	2.2948	(1.803)	0	0	0
2013/10/08	R213	06/02/2014	8.30	Put	Bond Future	5,897.6300	5.8976	5,928.3000	5.9283	0.520	0	0	0
2013/10/08	R213	06/02/2014	8.30	Call	Bond Future	2,365.5700	2.3656	2,323.1500	2.3231	(1.793)	0	0	0
2013/10/08	R213	06/02/2014	8.31	Call	Bond Future	2,394.3900	2.3944	2,351.7000	2.3517	(1.783)	0	0	0
2013/10/08	R213	08/05/2014	7.65	Put	Bond Future	11,388.0200	11.3880	11,435.3900	11.4354	0.416	0	0	0
2013/10/08	R213	08/05/2014			Bond Future	8.8276	85.5367	8.8373	85.4625	0.110	0.0000	0.0000	0
2013/10/08	R213	08/05/2014	7.64	Put	Bond Future	11,459.7400	11.4597	11,507.3100	11.5073	0.415	0	0	0
2013/10/08	R213	08/05/2014	7.66	Put	Bond Future	11,316.5600	11.3166	11,363.7400	11.3637	0.417	0	0	0
2013/10/08	R213	08/05/2014	7.65	Call	Bond Future	1,622.2600	1.6223	1,595.4500	1.5954	(1.653)	0	0	0
2013/10/08	R213	08/05/2014	7.64	Call	Bond Future	1,604.2800	1.6043	1,577.6700	1.5777	(1.659)	0	0	0
2013/10/08	R213	08/05/2014	7.66	Call	Bond Future	1,640.3800	1.6404	1,613.3800	1.6134	(1.646)	0	0	0
2013/10/08	R213	07/08/2014	8.86	Call	Bond Future	5,640.6300	5.6406	5,591.7400	5.5917	(0.867)	0	0	0
2013/10/08	R213	07/08/2014			Bond Future	8.9135	86.7329	8.9235	86.6575	0.112	0.0000	0.0000	0
2013/10/08	R213	07/08/2014	8.84	Call	Bond Future	5,569.8500	5.5699	5,521.2700	5.5213	(0.872)	0	0	0
2013/10/08	R213	07/08/2014	8.85	Call	Bond Future	5,605.1800	5.6052	5,556.4500	5.5564	(0.869)	0	0	0
2013/10/08	R213	07/08/2014	8.84	Put	Bond Future	6,126.4200	6.1264	6,153.2000	6.1532	0.437	0	0	0
2013/10/08	R213	07/08/2014	8.86	Put	Bond Future	6,045.2700	6.0453	6,071.7400	6.0717	0.438	0	0	0
2013/10/08	R213	07/08/2014	8.85	Put	Bond Future	6,085.7400	6.0857	6,112.3700	6.1124	0.438	0	0	0
2013/10/08	R214	07/11/2013	7.80	Call	Bond Future	32.9500	0.0329	27.4900	0.0275	(16.571)	0	0	0
2013/10/08	R214	07/11/2013			Bond Future	9.0066	75.9753	9.0208	75.8625	0.158	0.0000	0.0000	2,427
2013/10/08	R214	07/11/2013	7.81	Call	Bond Future	34.6200	0.0346	28.9400	0.0289	(16.407)	0	0	0
2013/10/08	R214	07/11/2013	7.79	Call	Bond Future	31.3400	0.0313	26.1100	0.0261	(16.688)	0	0	0
2013/10/08	R214	07/11/2013	7.81	Put	Bond Future	10,653.4100	10.6534	10,760.6000	10.7606	1.006	0	0	0
2013/10/08	R214	07/11/2013	7.80	Put	Bond Future	10,750.6900	10.7507	10,858.1000	10.8581	0.999	0	0	0
2013/10/08	R214	07/11/2013	7.79	Put	Bond Future	10,848.2300	10.8482	10,955.8700	10.9559	0.992	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
2013/10/08	R214	06/02/2014			Bond Future	9.0957	76.9746	9.1103	76.8605	0.161	0.0000	0.0000	0
2013/10/08	R214	06/02/2014	8.99	Put	Bond Future	4,459.3900	4.4594	4,501.0900	4.5011	0.935	0	0	0
2013/10/08	R214	06/02/2014	9.01	Put	Bond Future	4,373.0100	4.3730	4,413.9800	4.4140	0.937	0	0	0
2013/10/08	R214	06/02/2014	8.99	Call	Bond Future	3,625.4500	3.6255	3,552.9700	3.5530	(1.999)	0	0	0
2013/10/08	R214	06/02/2014	9.00	Put	Bond Future	4,415.7700	4.4158	4,457.1000	4.4571	0.936	0	0	0
2013/10/08	R214	06/02/2014	9.00	Call	Bond Future	3,661.3900	3.6614	3,588.5400	3.5885	(1.990)	0	0	0
2013/10/08	R214	06/02/2014	9.01	Call	Bond Future	3,698.0400	3.6980	3,624.8300	3.6248	(1.980)	0	0	0
2013/10/08	R248	07/11/2013			Bond Future	9.0522	98.5627	9.0765	98.3148	0.269	0.0000	0.0000	10,220
2013/10/08	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	R248	07/11/2013	7.86	Put	Bond Future	13,700.1000	13.7001	13,948.0000	13.9480	1.809	0	0	0
2013/10/08	R248	07/11/2013	7.85	Put	Bond Future	13,829.1700	13.8292	14,077.0700	14.0771	1.793	0	0	0
2013/10/08	R248	07/11/2013	7.84	Put	Bond Future	13,958.5000	13.9585	14,206.4000	14.2064	1.776	0	0	0
2013/10/08	R248	06/02/2014	9.11	Put	Bond Future	335.3200	0.3353	586.3200	0.5863	74.854	0	0	0
2013/10/08	R248	06/02/2014			Bond Future	9.1433	99.8591	9.1684	99.6081	0.274	0.0000	0.0000	0
2013/10/08	R248	06/02/2014	9.10	Put	Bond Future	436.4000	0.4364	687.4000	0.6874	57.516	0	0	0
2013/10/08	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/08	R248	06/02/2014	9.09	Put	Bond Future	537.6700	0.5377	788.6700	0.7887	46.683	0	0	0

Total

356853