



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 11/10/2013 to 11/10/2013

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
2013/10/11	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	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
2013/10/11	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	2025	07/11/2013			Bond Future	109.4270	109.4270	109.5092	109.5092	0.075	0.0000	0.0000	0
2013/10/11	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	2025	07/11/2013	110.99	Put	Bond Future	1,562.9500	1.5629	1,480.8200	1.4808	(5.255)	0	0	0
2013/10/11	2025	07/11/2013	111.01	Put	Bond Future	1,582.9500	1.5829	1,500.8200	1.5008	(5.188)	0	0	0
2013/10/11	2025	07/11/2013	111.00	Put	Bond Future	1,572.9500	1.5729	1,490.8200	1.4908	(5.221)	0	0	0
2013/10/11	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	2037	07/11/2013			Bond Future	8.9831	97.7006	8.8560	98.8974	(1.415)	0.0000	0.0000	1,650
2013/10/11	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	2037	07/11/2013	9.43	Call	Bond Future	4,023.5600	4.0236	5,220.4100	5.2204	29.746	0	0	0
2013/10/11	2037	07/11/2013	9.41	Call	Bond Future	3,849.4200	3.8494	5,046.2700	5.0463	31.092	0	0	0
2013/10/11	2037	07/11/2013	9.42	Call	Bond Future	3,936.5600	3.9366	5,133.4100	5.1334	30.403	0	0	0
2013/10/11	2037	06/02/2014			Bond Future	9.0764	94.7291	8.9453	95.9418	(1.444)	0.0000	0.0000	0
2013/10/11	2037	06/02/2014	9.38	Call	Bond Future	2,715.4900	2.7155	3,928.2500	3.9282	44.661	0	0	0
2013/10/11	2037	06/02/2014	9.39	Call	Bond Future	2,802.7800	2.8028	4,015.5400	4.0155	43.270	0	0	0
2013/10/11	2037	06/02/2014	9.37	Call	Bond Future	2,628.0600	2.6281	3,840.8200	3.8408	46.147	0	0	0
2013/10/11	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	2037	08/05/2014			Bond Future	9.1710	96.0091	9.0358	97.2382	(1.474)	0.0000	0.0000	0
2013/10/11	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	2037	08/05/2014	9.38	Call	Bond Future	1,850.6200	1.8506	3,079.6900	3.0797	66.414	0	0	0
2013/10/11	2037	08/05/2014	9.39	Call	Bond Future	1,937.6800	1.9377	3,166.7500	3.1668	63.430	0	0	0
2013/10/11	2037	08/05/2014	9.37	Call	Bond Future	1,763.4200	1.7634	2,992.4900	2.9925	69.698	0	0	0
2013/10/11	2038	07/11/2013			Bond Future	105.9587	105.9587	105.9864	105.9864	0.026	0.0000	0.0000	18
2013/10/11	2038	07/11/2013	109.99	Put	Bond Future	4,031.3400	4.0313	4,003.6500	4.0037	(0.687)	0	0	0
2013/10/11	2038	07/11/2013	110.00	Put	Bond Future	4,041.3400	4.0413	4,013.6500	4.0137	(0.685)	0	0	0
2013/10/11	2038	07/11/2013	110.01	Put	Bond Future	4,051.3400	4.0513	4,023.6500	4.0237	(0.683)	0	0	0
2013/10/11	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	2050	07/11/2013	109.99	Call	Bond Future	557.9400	0.5579	320.5100	0.3205	(42.555)	0	0	0
2013/10/11	2050	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	2050	07/11/2013			Bond Future	110.5479	110.5479	110.3105	110.3105	(0.215)	0.0000	0.0000	122
2013/10/11	2050	07/11/2013	110.00	Call	Bond Future	547.9400	0.5479	310.5100	0.3105	(43.331)	0	0	0
2013/10/11	2050	07/11/2013	110.01	Call	Bond Future	537.9400	0.5379	300.5100	0.3005	(44.137)	0	0	0
2013/10/11	2050	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	2050	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	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
2013/10/11	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	AL37	07/11/2013			Index Future	412.3190	412.3190	414.5350	414.5350	0.537	0.0000	0.0000	0
2013/10/11	AL37	06/02/2014			Index Future	417.7430	417.7430	419.9890	419.9890	0.538	0.0000	0.0000	0
2013/10/11	AL7T	07/11/2013			Index Future	488.5320	488.5320	492.1700	492.1700	0.745	0.0000	0.0000	1
2013/10/11	AL7T	06/02/2014			Index Future	494.9580	494.9580	498.6450	498.6450	0.745	0.0000	0.0000	0
2013/10/11	ALBI	07/11/2013			Index Future	438.1170	438.1170	441.5510	441.5510	0.784	0.0000	0.0000	759
2013/10/11	ALBI	06/02/2014			Index Future	443.8800	443.8800	447.3600	447.3600	0.784	0.0000	0.0000	73
2013/10/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	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
2013/10/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/10/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/10/11	EL28	07/11/2013			Bond Future	110.9011	110.9011	110.7961	110.7961	(0.095)	0.0000	0.0000	0
2013/10/11	EL28	07/11/2013	110.00	Call	Bond Future	901.1200	0.9011	796.0900	0.7961	(11.655)	0	0	0
2013/10/11	EL28	07/11/2013	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	EL28	07/11/2013	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	EL28	07/11/2013	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	EL28	07/11/2013	110.01	Call	Bond Future	891.1200	0.8911	786.0900	0.7861	(11.786)	0	0	0
2013/10/11	EL28	07/11/2013	109.99	Call	Bond Future	911.1200	0.9111	806.0900	0.8061	(11.528)	0	0	0
2013/10/11	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	ES33	07/11/2013			Bond Future	9.4391	83.9358	9.3319	84.7668	(1.136)	0.0000	0.0000	6,292
2013/10/11	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	ES33	07/11/2013	8.51	Put	Bond Future	7,652.0500	7.6521	6,820.9700	6.8210	(10.861)	0	0	0
2013/10/11	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	ES33	07/11/2013	8.49	Put	Bond Future	7,828.4800	7.8285	6,997.4000	6.9974	(10.616)	0	0	0
2013/10/11	ES33	07/11/2013	8.50	Put	Bond Future	7,740.2000	7.7402	6,909.1200	6.9091	(10.737)	0	0	0
2013/10/11	ES33	06/02/2014	9.54	Put	Bond Future	96.2800	0.0963	0.0000	0.0000	(100.000)	0	0	0
2013/10/11	ES33	06/02/2014			Bond Future	9.5527	85.0399	9.4420	85.8821	(1.159)	0.0000	0.0000	0
2013/10/11	ES33	06/02/2014	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	745.9200	0.7459	100.000	0	0	0
2013/10/11	ES33	06/02/2014	9.55	Put	Bond Future	20.7500	0.0208	0.0000	0.0000	(100.000)	0	0	0
2013/10/11	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	821.4500	0.8214	100.000	0	0	0
2013/10/11	ES33	06/02/2014	9.56	Call	Bond Future	54.6700	0.0547	896.8700	0.8969	1540.516	0	0	0
2013/10/11	GOVI	07/11/2013			GOVI	437.5330	437.5330	440.9160	440.9160	0.773	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
2013/10/11	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	GOVI	07/11/2013	445.99	Put	GOVI	84,570.0000	8.4570	50,740.0000	5.0740	(40.002)	0	0	0
2013/10/11	GOVI	07/11/2013	446.01	Put	GOVI	84,770.0000	8.4770	50,940.0000	5.0940	(39.908)	0	0	0
2013/10/11	GOVI	07/11/2013	446.00	Put	GOVI	84,670.0000	8.4670	50,840.0000	5.0840	(39.955)	0	0	0
2013/10/11	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	GOVI	06/02/2014	439.99	Call	GOVI	32,990.0000	3.2990	67,260.0000	6.7260	103.880	0	0	0
2013/10/11	GOVI	06/02/2014			GOVI	443.2890	443.2890	446.7160	446.7160	0.773	0.0000	0.0000	269
2013/10/11	GOVI	06/02/2014	440.00	Call	GOVI	32,890.0000	3.2890	67,160.0000	6.7160	104.196	0	0	0
2013/10/11	GOVI	06/02/2014	440.01	Call	GOVI	32,790.0000	3.2790	67,060.0000	6.7060	104.514	0	0	0
2013/10/11	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	GOVI	08/05/2014	442.00	Call	GOVI	72,770.0000	7.2770	107,510.0000	10.7510	47.739	0	0	0
2013/10/11	GOVI	08/05/2014			GOVI	449.2770	449.2770	452.7510	452.7510	0.773	0.0000	0.0000	0
2013/10/11	GOVI	08/05/2014	442.01	Call	GOVI	72,670.0000	7.2670	107,410.0000	10.7410	47.805	0	0	0
2013/10/11	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	GOVI	08/05/2014	441.99	Call	GOVI	72,870.0000	7.2870	107,610.0000	10.7610	47.674	0	0	0
2013/10/11	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/10/11	IGOV	07/11/2013			Index Future	196.1920	196.1920	196.2330	196.2330	0.021	0.0000	0.0000	1,166
2013/10/11	IGOV	06/02/2014			Index Future	198.7970	198.7970	198.8390	198.8390	0.021	0.0000	0.0000	190
2013/10/11	ILBI	07/11/2013			Index Future	531.8230	531.8230	532.0220	532.0220	0.037	0.0000	0.0000	0
2013/10/11	ILBI	06/02/2014			Index Future	538.9950	538.9950	539.1960	539.1960	0.037	0.0000	0.0000	186
2013/10/11	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/10/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/10/11	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/10/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/10/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/10/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/10/11	JBAF	16/10/2013			Jibar Tradeable Future	5.1400	94.8600	5.1400	94.8600	0.000	0.0000	0.0000	0
2013/10/11	JBAF	20/11/2013			Jibar Tradeable Future	5.1700	94.8300	5.1600	94.8400	(0.193)	0.0000	0.0000	4,100
2013/10/11	JBAF	18/12/2013			Jibar Tradeable Future	5.2000	94.8000	5.2000	94.8000	0.000	0.0000	0.0000	1,500
2013/10/11	JBAF	15/01/2014			Jibar Tradeable Future	5.2300	94.7700	5.2100	94.7900	(0.382)	0.0000	0.0000	1,000
2013/10/11	JBAF	19/02/2014			Jibar Tradeable Future	5.3200	94.6800	5.3000	94.7000	(0.376)	0.0000	0.0000	0
2013/10/11	JBAF	19/03/2014			Jibar Tradeable Future	5.3700	94.6300	5.3500	94.6500	(0.372)	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
2013/10/11	JBAF	18/06/2014			Jibar Tradeable Future	5.7200	94.2800	5.6800	94.3200	(0.699)	0.0000	0.0000	1,000
2013/10/11	JBAF	17/09/2014			Jibar Tradeable Future	5.9700	94.0300	5.9000	94.1000	(1.173)	0.0000	0.0000	0
2013/10/11	JBAF	17/12/2014			Jibar Tradeable Future	6.2200	93.7800	6.1400	93.8600	(1.286)	0.0000	0.0000	0
2013/10/11	JBAF	18/03/2015			Jibar Tradeable Future	6.4700	93.5300	6.3800	93.6200	(1.391)	0.0000	0.0000	250
2013/10/11	JBAF	17/06/2015			Jibar Tradeable Future	6.7200	93.2800	6.6300	93.3700	(1.339)	0.0000	0.0000	0
2013/10/11	JBAF	16/09/2015			Jibar Tradeable Future	6.9600	93.0400	6.8800	93.1200	(1.149)	0.0000	0.0000	0
2013/10/11	R023	07/11/2013	6.50	Put	Bond Future	7,685.7400	7.6857	6,837.6300	6.8376	(11.035)	0	0	0
2013/10/11	R023	07/11/2013			Bond Future	7.6074	102.4837	7.4800	103.3318	(1.675)	0.0000	0.0000	12,954
2013/10/11	R023	07/11/2013	6.49	Put	Bond Future	7,758.4700	7.7585	6,910.3600	6.9104	(10.931)	0	0	0
2013/10/11	R023	07/11/2013	6.51	Put	Bond Future	7,613.0600	7.6131	6,764.9500	6.7650	(11.140)	0	0	0
2013/10/11	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	R023	06/02/2014			Bond Future	7.6992	103.8317	7.5665	104.6913	(1.723)	0.0000	0.0000	0
2013/10/11	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	R023	06/02/2014	7.84	Call	Bond Future	902.5300	0.9025	1,762.0400	1.7620	95.233	0	0	0
2013/10/11	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	R023	06/02/2014	7.85	Call	Bond Future	966.2100	0.9662	1,825.7200	1.8257	88.957	0	0	0
2013/10/11	R023	06/02/2014	7.86	Call	Bond Future	1,029.8500	1.0298	1,889.3600	1.8894	83.460	0	0	0
2013/10/11	R157	07/11/2013			Bond Future	6.0050	115.0142	5.8784	115.2506	(2.107)	0.0000	0.0000	29,470
2013/10/11	R157	07/11/2013	5.60	Call	Bond Future	82.1400	0.0821	129.9500	0.1299	58.206	0	0	0
2013/10/11	R157	07/11/2013	5.59	Put	Bond Future	856.3200	0.8563	666.2400	0.6662	(22.197)	0	0	0
2013/10/11	R157	07/11/2013	5.61	Put	Bond Future	825.6400	0.8256	638.6200	0.6386	(22.652)	0	0	0
2013/10/11	R157	07/11/2013	5.60	Put	Bond Future	840.9200	0.8409	652.3600	0.6524	(22.423)	0	0	0
2013/10/11	R157	07/11/2013	5.61	Call	Bond Future	85.6800	0.0857	135.0300	0.1350	57.598	0	0	0
2013/10/11	R157	07/11/2013	5.59	Call	Bond Future	78.7200	0.0787	125.0100	0.1250	58.803	0	0	0
2013/10/11	R157	06/02/2014	5.64	Call	Bond Future	317.6500	0.3177	396.2400	0.3962	24.741	0	0	0
2013/10/11	R157	06/02/2014	5.65	Put	Bond Future	1,106.2700	1.1063	946.0700	0.9461	(14.481)	0	0	0
2013/10/11	R157	06/02/2014			Bond Future	6.1360	116.5272	5.9868	116.7668	(2.431)	0.0000	0.0000	330
2013/10/11	R157	06/02/2014	5.65	Call	Bond Future	322.8800	0.3229	402.3600	0.4024	24.616	0	0	0
2013/10/11	R157	06/02/2014	5.66	Call	Bond Future	328.1700	0.3282	408.5500	0.4085	24.493	0	0	0
2013/10/11	R157	06/02/2014	5.64	Put	Bond Future	1,117.2400	1.1172	956.1500	0.9561	(14.419)	0	0	0
2013/10/11	R157	06/02/2014	5.66	Put	Bond Future	1,095.3700	1.0954	936.0700	0.9361	(14.543)	0	0	0
2013/10/11	R157	08/05/2014	5.20	Call	Bond Future	232.0600	0.2321	288.8100	0.2888	24.455	0	0	0
2013/10/11	R157	08/05/2014			Bond Future	6.2718	111.2926	6.0923	111.5354	(2.862)	0.0000	0.0000	0
2013/10/11	R157	08/05/2014	5.21	Call	Bond Future	235.0300	0.2350	292.3200	0.2923	24.376	0	0	0
2013/10/11	R157	08/05/2014	5.19	Call	Bond Future	229.1200	0.2291	285.3200	0.2853	24.529	0	0	0
2013/10/11	R157	08/05/2014	5.20	Put	Bond Future	1,693.2200	1.6932	1,507.1700	1.5072	(10.988)	0	0	0
2013/10/11	R157	08/05/2014	5.19	Put	Bond Future	1,704.0400	1.7040	1,517.4400	1.5174	(10.950)	0	0	0
2013/10/11	R157	08/05/2014	5.21	Put	Bond Future	1,682.4300	1.6824	1,496.9200	1.4969	(11.026)	0	0	0
2013/10/11	R157	07/08/2014	6.76	Put	Bond Future	672.7400	0.6727	572.2200	0.5722	(14.942)	0	0	0
2013/10/11	R157	07/08/2014			Bond Future	6.4128	112.8503	6.1890	113.0964	(3.489)	0.0000	0.0000	0
2013/10/11	R157	07/08/2014	6.75	Put	Bond Future	677.0700	0.6771	576.0800	0.5761	(14.916)	0	0	0
2013/10/11	R157	07/08/2014	6.74	Call	Bond Future	1,039.8100	1.0398	1,184.3900	1.1844	13.904	0	0	0
2013/10/11	R157	07/08/2014	6.75	Call	Bond Future	1,046.3700	1.0464	1,191.4400	1.1914	13.864	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
2013/10/11	R157	07/08/2014	6.76	Call	Bond Future	1,052.9600	1.0530	1,198.5000	1.1985	13.822	0	0	0
2013/10/11	R157	07/08/2014	6.74	Put	Bond Future	681.4300	0.6814	579.9500	0.5799	(14.892)	0	0	0
2013/10/11	R186	07/11/2013	9.00	Put	Bond Future	55.9100	0.0559	24.7900	0.0248	(55.661)	0	0	1,200
2013/10/11	R186	07/11/2013	8.16	Put	Bond Future	1,182.9200	1.1829	760.9200	0.7609	(35.674)	0	0	0
2013/10/11	R186	07/11/2013			Bond Future	7.9820	124.3509	7.8446	125.6168	(1.721)	0.0000	0.0000	57,206
2013/10/11	R186	07/11/2013	6.50	Put	Bond Future	14,696.3600	14.6964	13,432.4300	13.4324	(8.600)	0	0	0
2013/10/11	R186	07/11/2013	8.15	Put	Bond Future	1,216.1300	1.2161	785.2800	0.7853	(35.428)	0	0	0
2013/10/11	R186	07/11/2013	6.75	Put	Bond Future	12,057.9900	12.0580	10,801.6800	10.8017	(10.419)	0	0	0
2013/10/11	R186	07/11/2013	8.50	Call	Bond Future	5,020.9600	5.0210	6,106.5100	6.1065	21.620	0	0	0
2013/10/11	R186	07/11/2013	8.14	Call	Bond Future	2,683.7500	2.6838	3,509.9100	3.5099	30.784	0	0	0
2013/10/11	R186	07/11/2013	8.25	Put	Bond Future	913.5400	0.9135	567.2500	0.5673	(37.906)	0	0	0
2013/10/11	R186	07/11/2013	8.75	Call	Bond Future	6,909.3600	6.9094	8,094.7100	8.0947	17.156	0	0	0
2013/10/11	R186	07/11/2013	8.00	Call	Bond Future	1,964.5900	1.9646	2,658.9600	2.6590	35.344	0	0	1,000
2013/10/11	R186	07/11/2013	8.15	Call	Bond Future	2,739.7800	2.7398	3,574.8600	3.5749	30.480	0	0	0
2013/10/11	R186	07/11/2013	6.50	Call	Bond Future	1.7700	0.0018	3.7700	0.0038	112.994	0	0	5,290
2013/10/11	R186	07/11/2013	8.16	Call	Bond Future	2,796.3900	2.7964	3,640.3200	3.6403	30.179	0	0	0
2013/10/11	R186	07/11/2013	8.00	Put	Bond Future	1,799.7900	1.7998	1,228.2300	1.2282	(31.757)	0	0	0
2013/10/11	R186	07/11/2013	9.00	Call	Bond Future	8,885.6100	8.8856	10,120.4200	10.1204	13.897	0	0	0
2013/10/11	R186	07/11/2013	8.25	Call	Bond Future	3,331.1500	3.3312	4,250.7900	4.2508	27.607	0	0	0
2013/10/11	R186	07/11/2013	8.75	Put	Bond Future	161.0300	0.1610	80.4500	0.0804	(50.040)	0	0	1,030
2013/10/11	R186	07/11/2013	6.75	Call	Bond Future	9.8100	0.0098	19.4300	0.0194	98.063	0	0	1,000
2013/10/11	R186	07/11/2013	8.50	Put	Bond Future	409.4300	0.4094	229.0500	0.2291	(44.056)	0	0	4,000
2013/10/11	R186	07/11/2013	8.14	Put	Bond Future	1,250.0200	1.2500	810.2500	0.8103	(35.181)	0	0	0
2013/10/11	R186	06/02/2014	8.75	Put	Bond Future	1,655.2700	1.6553	1,333.6700	1.3337	(19.429)	0	0	250
2013/10/11	R186	06/02/2014			Bond Future	8.0705	120.6973	7.9282	121.9800	(1.763)	7.9940	7.9940	125
2013/10/11	R186	06/02/2014	7.75	Call	Bond Future	2,659.0800	2.6591	3,187.9500	3.1880	19.889	0	0	0
2013/10/11	R186	06/02/2014	7.74	Put	Bond Future	5,633.8200	5.6338	4,875.3300	4.8753	(13.463)	0	0	0
2013/10/11	R186	06/02/2014	7.76	Put	Bond Future	5,518.5600	5.5186	4,769.3700	4.7694	(13.576)	0	0	0
2013/10/11	R186	06/02/2014	8.75	Call	Bond Future	7,525.5900	7.5256	8,486.7100	8.4867	12.771	0	0	0
2013/10/11	R186	06/02/2014	7.75	Put	Bond Future	5,576.0000	5.5760	4,822.1500	4.8221	(13.520)	0	0	0
2013/10/11	R186	06/02/2014	7.76	Call	Bond Future	2,694.1500	2.6942	3,227.6800	3.2277	19.803	0	0	0
2013/10/11	R186	06/02/2014	7.74	Call	Bond Future	2,624.3000	2.6243	3,148.5300	3.1485	19.976	0	0	0
2013/10/11	R186	08/05/2014	7.50	Put	Bond Future	8,823.4300	8.8234	7,986.0600	7.9861	(9.490)	0	0	0
2013/10/11	R186	08/05/2014			Bond Future	8.1593	122.3280	8.0118	123.6280	(1.807)	0.0000	0.0000	0
2013/10/11	R186	08/05/2014	7.09	Put	Bond Future	11,704.9200	11.7049	10,737.3200	10.7373	(8.267)	0	0	0
2013/10/11	R186	08/05/2014	7.10	Call	Bond Future	1,830.5900	1.8306	2,165.8300	2.1658	18.313	0	0	0
2013/10/11	R186	08/05/2014	8.50	Call	Bond Future	6,836.7900	6.8368	7,640.8700	7.6409	11.761	0	0	0
2013/10/11	R186	08/05/2014	7.11	Call	Bond Future	1,851.9100	1.8519	2,190.1000	2.1901	18.262	0	0	0
2013/10/11	R186	08/05/2014	7.09	Call	Bond Future	1,809.4400	1.8094	2,141.7600	2.1418	18.366	0	0	0
2013/10/11	R186	08/05/2014	8.50	Put	Bond Future	3,906.4400	3.9064	3,410.6000	3.4106	(12.693)	0	0	1,933
2013/10/11	R186	08/05/2014	7.11	Put	Bond Future	11,552.0200	11.5520	10,590.2900	10.5903	(8.325)	0	0	0
2013/10/11	R186	08/05/2014	7.50	Call	Bond Future	2,852.7700	2.8528	3,315.3200	3.3153	16.214	0	0	1,933
2013/10/11	R186	08/05/2014	7.10	Put	Bond Future	11,628.3300	11.6283	10,663.6500	10.6637	(8.296)	0	0	0
2013/10/11	R186	07/08/2014	8.31	Call	Bond Future	6,347.9400	6.3479	7,072.3200	7.0723	11.411	0	0	0
2013/10/11	R186	07/08/2014			Bond Future	8.2445	118.7480	8.0917	120.0660	(1.853)	0.0000	0.0000	0
2013/10/11	R186	07/08/2014	8.29	Call	Bond Future	6,260.7600	6.2608	6,979.2900	6.9793	11.477	0	0	0
2013/10/11	R186	07/08/2014	8.30	Call	Bond Future	6,304.2700	6.3043	7,025.7400	7.0257	11.444	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
2013/10/11	R186	07/08/2014	8.29	Put	Bond Future	5,871.6700	5.8717	5,272.1900	5.2722	(10.210)	0	0	0
2013/10/11	R186	07/08/2014	8.31	Put	Bond Future	5,788.5700	5.7886	5,194.9400	5.1949	(10.255)	0	0	0
2013/10/11	R186	07/08/2014	8.30	Put	Bond Future	5,830.0000	5.8300	5,233.4600	5.2335	(10.232)	0	0	0
2013/10/11	R197	07/11/2013			Bond Future	278.5889	278.5889	278.8820	278.8820	0.105	0.0000	0.0000	2,049
2013/10/11	R197	07/11/2013	279.99	Put	Bond Future	1,401.1200	1.4011	1,107.9800	1.1080	(20.922)	0	0	0
2013/10/11	R197	07/11/2013	280.00	Put	Bond Future	1,411.1200	1.4111	1,117.9800	1.1180	(20.774)	0	0	0
2013/10/11	R197	07/11/2013	280.01	Put	Bond Future	1,421.1200	1.4211	1,127.9800	1.1280	(20.627)	0	0	0
2013/10/11	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	R201	07/11/2013	4.79	Put	Bond Future	272.4900	0.2725	219.6700	0.2197	(19.384)	0	0	0
2013/10/11	R201	07/11/2013			Bond Future	4.9424	107.4853	4.8684	107.5666	(1.496)	0.0000	0.0000	0
2013/10/11	R201	07/11/2013	4.80	Put	Bond Future	265.5200	0.2655	213.4600	0.2135	(19.607)	0	0	0
2013/10/11	R201	07/11/2013	4.81	Put	Bond Future	258.6500	0.2586	207.3700	0.2074	(19.826)	0	0	0
2013/10/11	R201	07/11/2013	4.79	Call	Bond Future	105.0600	0.1051	133.4600	0.1335	27.032	0	0	0
2013/10/11	R201	07/11/2013	4.80	Call	Bond Future	109.0900	0.1091	138.2500	0.1382	26.730	0	0	0
2013/10/11	R201	07/11/2013	4.81	Call	Bond Future	113.2200	0.1132	143.1600	0.1432	26.444	0	0	0
2013/10/11	R201	06/02/2014	5.24	Put	Bond Future	169.7000	0.1697	143.0800	0.1431	(15.687)	0	0	0
2013/10/11	R201	06/02/2014			Bond Future	4.8312	104.4914	4.7347	104.5739	(1.999)	0.0000	0.0000	0
2013/10/11	R201	06/02/2014	5.26	Put	Bond Future	164.5800	0.1646	138.5800	0.1386	(15.798)	0	0	0
2013/10/11	R201	06/02/2014	5.24	Call	Bond Future	517.6600	0.5177	573.5100	0.5735	10.789	0	0	0
2013/10/11	R201	06/02/2014	5.25	Put	Bond Future	167.1200	0.1671	140.8200	0.1408	(15.737)	0	0	0
2013/10/11	R201	06/02/2014	5.25	Call	Bond Future	523.5700	0.5236	579.7400	0.5797	10.728	0	0	0
2013/10/11	R201	06/02/2014	5.26	Call	Bond Future	529.5200	0.5295	585.9900	0.5860	10.664	0	0	0
2013/10/11	R201	08/05/2014			Bond Future	4.5719	105.9032	4.4345	105.9867	(3.005)	0.0000	0.0000	0
2013/10/11	R201	08/05/2014	4.75	Call	Bond Future	396.2800	0.3963	443.2100	0.4432	11.843	0	0	0
2013/10/11	R201	08/05/2014	4.76	Call	Bond Future	399.9300	0.3999	447.0900	0.4471	11.792	0	0	0
2013/10/11	R201	08/05/2014	4.74	Call	Bond Future	392.9600	0.3930	439.6500	0.4397	11.882	0	0	0
2013/10/11	R201	08/05/2014	4.76	Put	Bond Future	285.8100	0.2858	249.4700	0.2495	(12.715)	0	0	0
2013/10/11	R201	08/05/2014	4.75	Put	Bond Future	288.2200	0.2882	251.6500	0.2516	(12.688)	0	0	0
2013/10/11	R201	08/05/2014	4.74	Put	Bond Future	290.9600	0.2910	254.1500	0.2541	(12.651)	0	0	0
2013/10/11	R201	07/08/2014	5.31	Put	Bond Future	82.9300	0.0829	66.2500	0.0663	(20.113)	0	0	0
2013/10/11	R201	07/08/2014			Bond Future	3.7873	102.9753	3.5556	103.0598	(6.117)	0.0000	0.0000	0
2013/10/11	R201	07/08/2014	5.30	Put	Bond Future	83.7000	0.0837	66.9000	0.0669	(20.072)	0	0	0
2013/10/11	R201	07/08/2014	5.31	Call	Bond Future	635.1600	0.6352	703.0200	0.7030	10.684	0	0	0
2013/10/11	R201	07/08/2014	5.29	Call	Bond Future	629.5000	0.6295	697.1100	0.6971	10.740	0	0	0
2013/10/11	R201	07/08/2014	5.30	Call	Bond Future	632.3300	0.6323	700.0700	0.7001	10.713	0	0	0
2013/10/11	R201	07/08/2014	5.29	Put	Bond Future	84.4800	0.0845	67.5500	0.0675	(20.040)	0	0	0
2013/10/11	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	R202	07/11/2013			Bond Future	205.5216	205.5216	205.5751	205.5751	0.026	0.0000	0.0000	43,395
2013/10/11	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	R202	07/11/2013	208.99	Put	Bond Future	3,468.3700	3.4684	3,414.8800	3.4149	(1.542)	0	0	0
2013/10/11	R202	07/11/2013	209.01	Put	Bond Future	3,488.3700	3.4884	3,434.8800	3.4349	(1.533)	0	0	0
2013/10/11	R202	07/11/2013	209.00	Put	Bond Future	3,478.3700	3.4784	3,424.8800	3.4249	(1.538)	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
2013/10/11	R203	07/11/2013	6.01	Call	Bond Future	42.8100	0.0428	82.6600	0.0827	93.086	0	0	0
2013/10/11	R203	07/11/2013			Bond Future	6.6679	106.5897	6.5237	107.0886	(2.164)	0.0000	0.0000	19,710
2013/10/11	R203	07/11/2013	5.99	Call	Bond Future	38.3800	0.0384	74.8400	0.0748	94.997	0	0	0
2013/10/11	R203	07/11/2013	5.71	Put	Bond Future	3,374.3200	3.3743	2,883.8500	2.8838	(14.535)	0	0	0
2013/10/11	R203	07/11/2013	6.00	Call	Bond Future	40.5600	0.0406	78.7000	0.0787	94.034	0	0	0
2013/10/11	R203	07/11/2013	571.00	Call	Bond Future	104,360.1700	104.3602	104,859.1000	104.8591	0.478	0	0	0
2013/10/11	R203	07/11/2013	5.99	Put	Bond Future	2,408.1200	2.4081	1,945.6500	1.9456	(19.205)	0	0	0
2013/10/11	R203	07/11/2013	6.01	Put	Bond Future	2,341.7100	2.3417	1,882.6300	1.8826	(19.604)	0	0	0
2013/10/11	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	R203	07/11/2013	5.71	Call	Bond Future	6.8100	0.0068	15.2700	0.0153	124.229	0	0	15
2013/10/11	R203	07/11/2013	6.00	Put	Bond Future	2,374.8700	2.3749	1,914.0800	1.9141	(19.403)	0	0	0
2013/10/11	R203	06/02/2014			Bond Future	6.7823	107.9918	6.6261	108.4975	(2.303)	0.0000	0.0000	6
2013/10/11	R203	06/02/2014	6.14	Put	Bond Future	2,542.9500	2.5429	2,173.1300	2.1731	(14.543)	0	0	0
2013/10/11	R203	06/02/2014	5.95	Put	Bond Future	3,036.7800	3.0368	2,634.5700	2.6346	(13.245)	0	0	0
2013/10/11	R203	06/02/2014	6.84	Put	Bond Future	1,134.1900	1.1342	907.8000	0.9078	(19.961)	0	0	0
2013/10/11	R203	06/02/2014	6.16	Put	Bond Future	2,493.3900	2.4934	2,127.2300	2.1272	(14.685)	0	0	0
2013/10/11	R203	06/02/2014	6.15	Put	Bond Future	2,518.1100	2.5181	2,150.1100	2.1501	(14.614)	0	0	0
2013/10/11	R203	06/02/2014	6.84	Call	Bond Future	1,320.1900	1.3202	1,599.5100	1.5995	21.158	0	0	13
2013/10/11	R203	06/02/2014	6.16	Call	Bond Future	460.8000	0.4608	600.3500	0.6003	30.284	0	0	0
2013/10/11	R203	06/02/2014	5.95	Call	Bond Future	307.3600	0.3074	410.8600	0.4109	33.674	0	0	16
2013/10/11	R203	06/02/2014	6.14	Call	Bond Future	444.2300	0.4442	580.1200	0.5801	30.590	0	0	0
2013/10/11	R203	06/02/2014	6.15	Call	Bond Future	452.4600	0.4525	590.1700	0.5902	30.436	0	0	0
2013/10/11	R203	08/05/2014	5.76	Call	Bond Future	383.9900	0.3840	487.1000	0.4871	26.852	0	0	0
2013/10/11	R203	08/05/2014	6.84	Call	Bond Future	1,465.6800	1.4657	1,726.7700	1.7268	17.814	0	0	13
2013/10/11	R203	08/05/2014	7.40	Put	Bond Future	921.0500	0.9211	754.0200	0.7540	(18.135)	0	0	0
2013/10/11	R203	08/05/2014	5.74	Call	Bond Future	372.9400	0.3729	473.7600	0.4738	27.034	0	0	0
2013/10/11	R203	08/05/2014			Bond Future	6.8947	105.2898	6.7251	105.8022	(2.460)	0.0000	0.0000	0
2013/10/11	R203	08/05/2014	5.76	Put	Bond Future	3,871.9400	3.8719	3,462.6100	3.4626	(10.572)	0	0	0
2013/10/11	R203	08/05/2014	6.84	Put	Bond Future	1,630.5300	1.6305	1,379.1800	1.3792	(15.415)	0	0	0
2013/10/11	R203	08/05/2014	5.75	Put	Bond Future	3,897.7600	3.8978	3,487.2900	3.4873	(10.531)	0	0	0
2013/10/11	R203	08/05/2014	5.74	Put	Bond Future	3,923.6500	3.9237	3,512.0300	3.5120	(10.491)	0	0	0
2013/10/11	R203	08/05/2014	7.40	Call	Bond Future	2,429.4300	2.4294	2,774.8400	2.7748	14.218	0	0	16
2013/10/11	R203	08/05/2014	5.75	Call	Bond Future	378.4300	0.3784	480.4000	0.4804	26.946	0	0	0
2013/10/11	R203	07/08/2014	7.30	Call	Bond Future	2,247.6500	2.2476	2,557.8100	2.5578	13.799	0	0	0
2013/10/11	R203	07/08/2014			Bond Future	7.0041	106.7630	6.8189	107.2825	(2.644)	0.0000	0.0000	0
2013/10/11	R203	07/08/2014	7.31	Call	Bond Future	2,264.0500	2.2641	2,575.4200	2.5754	13.753	0	0	0
2013/10/11	R203	07/08/2014	6.84	Put	Bond Future	2,030.5100	2.0305	1,762.9100	1.7629	(13.179)	0	0	0
2013/10/11	R203	07/08/2014	7.29	Put	Bond Future	1,435.5000	1.4355	1,224.9700	1.2250	(14.666)	0	0	0
2013/10/11	R203	07/08/2014	7.31	Put	Bond Future	1,412.8600	1.4129	1,204.7600	1.2048	(14.729)	0	0	0
2013/10/11	R203	07/08/2014	7.29	Call	Bond Future	2,231.3100	2.2313	2,540.2500	2.5403	13.846	0	0	0
2013/10/11	R203	07/08/2014	7.30	Put	Bond Future	1,424.1400	1.4241	1,214.8300	1.2148	(14.697)	0	0	0
2013/10/11	R203	07/08/2014	6.84	Call	Bond Future	1,570.3700	1.5704	1,822.2400	1.8222	16.039	0	0	30
2013/10/11	R204	07/11/2013			Bond Future	6.8738	107.9181	6.7456	108.4803	(1.865)	0.0000	0.0000	31,288
2013/10/11	R204	07/11/2013	7.00	Put	Bond Future	626.6300	0.6266	416.5100	0.4165	(33.532)	0	0	1,270
2013/10/11	R204	07/11/2013	6.29	Put	Bond Future	2,716.3000	2.7163	2,227.4900	2.2275	(17.995)	0	0	0
2013/10/11	R204	07/11/2013	6.31	Put	Bond Future	2,637.3500	2.6374	2,153.6100	2.1536	(18.342)	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
2013/10/11	R204	07/11/2013	6.29	Call	Bond Future	126.4500	0.1264	199.8700	0.1999	58.062	0	0	0
2013/10/11	R204	07/11/2013	6.30	Put	Bond Future	2,676.7200	2.6767	2,190.4200	2.1904	(18.168)	0	0	0
2013/10/11	R204	07/11/2013	7.00	Call	Bond Future	1,176.5100	1.1765	1,528.6200	1.5286	29.928	0	0	0
2013/10/11	R204	07/11/2013	6.30	Call	Bond Future	131.8900	0.1319	207.8200	0.2078	57.571	0	0	0
2013/10/11	R204	07/11/2013	6.31	Call	Bond Future	137.5200	0.1375	216.0100	0.2160	57.075	0	0	0
2013/10/11	R204	06/02/2014	6.39	Call	Bond Future	785.3800	0.7854	959.6100	0.9596	22.184	0	0	0
2013/10/11	R204	06/02/2014			Bond Future	6.9711	105.3076	6.8347	105.8775	(1.956)	0.0000	0.0000	0
2013/10/11	R204	06/02/2014	6.41	Call	Bond Future	810.5200	0.8105	988.7000	0.9887	21.983	0	0	0
2013/10/11	R204	06/02/2014	6.40	Call	Bond Future	797.8800	0.7979	974.0800	0.9741	22.084	0	0	0
2013/10/11	R204	06/02/2014	6.39	Put	Bond Future	3,240.7200	3.2407	2,845.1100	2.8451	(12.207)	0	0	0
2013/10/11	R204	06/02/2014	6.41	Put	Bond Future	3,180.1800	3.1802	2,788.5200	2.7885	(12.316)	0	0	0
2013/10/11	R204	06/02/2014	6.40	Put	Bond Future	3,210.3700	3.2104	2,816.7300	2.8167	(12.262)	0	0	0
2013/10/11	R204	08/05/2014			Bond Future	7.0710	106.7304	6.9257	107.3079	(2.055)	0.0000	0.0000	0
2013/10/11	R204	08/05/2014	6.05	Call	Bond Future	745.9900	0.7460	888.3500	0.8883	19.083	0	0	0
2013/10/11	R204	08/05/2014	6.06	Call	Bond Future	755.2500	0.7553	898.9400	0.8989	19.025	0	0	0
2013/10/11	R204	08/05/2014	6.04	Call	Bond Future	736.8200	0.7368	877.8500	0.8778	19.140	0	0	0
2013/10/11	R204	08/05/2014	6.05	Put	Bond Future	4,887.8700	4.8879	4,452.7600	4.4528	(8.902)	0	0	0
2013/10/11	R204	08/05/2014	6.04	Put	Bond Future	4,920.2500	4.9202	4,483.8100	4.4838	(8.870)	0	0	0
2013/10/11	R204	08/05/2014	6.06	Put	Bond Future	4,855.5900	4.8556	4,421.8100	4.4218	(8.934)	0	0	0
2013/10/11	R204	07/08/2014			Bond Future	7.1674	104.1920	7.0122	104.7774	(2.166)	0.0000	0.0000	0
2013/10/11	R204	07/08/2014	7.44	Put	Bond Future	2,108.9100	2.1089	1,865.9800	1.8660	(11.519)	0	0	0
2013/10/11	R204	07/08/2014	7.46	Put	Bond Future	2,077.1600	2.0772	1,836.8300	1.8368	(11.570)	0	0	0
2013/10/11	R204	07/08/2014	7.45	Put	Bond Future	2,092.9900	2.0930	1,851.3600	1.8514	(11.545)	0	0	0
2013/10/11	R204	07/08/2014	7.46	Call	Bond Future	3,169.4200	3.1694	3,514.4600	3.5145	10.887	0	0	0
2013/10/11	R204	07/08/2014	7.44	Call	Bond Future	3,126.9600	3.1270	3,469.4000	3.4694	10.951	0	0	0
2013/10/11	R204	07/08/2014	7.45	Call	Bond Future	3,148.1500	3.1481	3,491.8900	3.4919	10.919	0	0	0
2013/10/11	R206	07/11/2013	4.31	Put	Bond Future	143.8900	0.1439	132.2300	0.1322	(8.103)	0	0	0
2013/10/11	R206	07/11/2013			Bond Future	5.0494	102.8395	4.9746	102.8528	(1.480)	0.0000	0.0000	0
2013/10/11	R206	07/11/2013	4.30	Put	Bond Future	145.3900	0.1454	133.6900	0.1337	(8.047)	0	0	0
2013/10/11	R206	07/11/2013	4.31	Call	Bond Future	11.5600	0.0116	13.2600	0.0133	14.706	0	0	0
2013/10/11	R206	07/11/2013	4.29	Call	Bond Future	10.9900	0.0110	12.6100	0.0126	14.741	0	0	0
2013/10/11	R206	07/11/2013	4.30	Call	Bond Future	11.2700	0.0113	12.9300	0.0129	14.729	0	0	0
2013/10/11	R206	07/11/2013	4.29	Put	Bond Future	146.9100	0.1469	135.1700	0.1352	(7.991)	0	0	0
2013/10/11	R207	07/11/2013	6.70	Call	Bond Future	223.5500	0.2236	335.3500	0.3353	50.011	0	0	0
2013/10/11	R207	07/11/2013			Bond Future	7.2088	102.5518	7.0810	103.1835	(1.774)	0.0000	0.0000	21,283
2013/10/11	R207	07/11/2013	6.71	Call	Bond Future	231.9400	0.2319	347.0000	0.3470	49.608	0	0	0
2013/10/11	R207	07/11/2013	6.69	Put	Bond Future	2,808.9700	2.8090	2,285.8200	2.2858	(18.624)	0	0	0
2013/10/11	R207	07/11/2013	6.71	Put	Bond Future	2,724.0300	2.7240	2,207.3400	2.2073	(18.968)	0	0	0
2013/10/11	R207	07/11/2013	6.69	Call	Bond Future	215.4000	0.2154	324.0000	0.3240	50.418	0	0	0
2013/10/11	R207	07/11/2013	6.70	Put	Bond Future	2,766.3600	2.7664	2,246.4100	2.2464	(18.795)	0	0	0
2013/10/11	R207	06/02/2014			Bond Future	7.3071	100.2617	7.1724	100.9019	(1.844)	0.0000	0.0000	0
2013/10/11	R207	06/02/2014	6.65	Call	Bond Future	866.4000	0.8664	1,051.5600	1.0516	21.371	0	0	0
2013/10/11	R207	06/02/2014	6.64	Put	Bond Future	4,073.2300	4.0732	3,616.1000	3.6161	(11.223)	0	0	0
2013/10/11	R207	06/02/2014	6.66	Put	Bond Future	4,001.5100	4.0015	3,548.5000	3.5485	(11.321)	0	0	0
2013/10/11	R207	06/02/2014	6.65	Put	Bond Future	4,037.2800	4.0373	3,582.2100	3.5822	(11.272)	0	0	0
2013/10/11	R207	06/02/2014	6.66	Call	Bond Future	879.7900	0.8798	1,067.0100	1.0670	21.280	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
2013/10/11	R207	06/02/2014	6.64	Call	Bond Future	853.1500	0.8531	1,036.2500	1.0363	21.462	0	0	0
2013/10/11	R207	08/05/2014	6.19	Put	Bond Future	6,531.9900	6.5320	6,025.6500	6.0257	(7.752)	0	0	0
2013/10/11	R207	08/05/2014	6.21	Put	Bond Future	6,453.7800	6.4538	5,950.0800	5.9501	(7.805)	0	0	0
2013/10/11	R207	08/05/2014			Bond Future	7.4103	101.6164	7.2682	102.2651	(1.918)	0.0000	0.0000	0
2013/10/11	R207	08/05/2014	6.20	Put	Bond Future	6,492.8300	6.4928	5,987.8000	5.9878	(7.778)	0	0	0
2013/10/11	R207	08/05/2014	6.20	Call	Bond Future	799.7100	0.7997	943.4800	0.9435	17.978	0	0	0
2013/10/11	R207	08/05/2014	6.21	Call	Bond Future	809.3000	0.8093	954.4000	0.9544	17.929	0	0	0
2013/10/11	R207	08/05/2014	6.19	Call	Bond Future	790.2100	0.7902	932.6700	0.9327	18.028	0	0	0
2013/10/11	R207	07/08/2014	7.69	Call	Bond Future	3,609.3400	3.6093	3,979.3500	3.9794	10.251	0	0	0
2013/10/11	R207	07/08/2014	7.70	Put	Bond Future	2,813.4000	2.8134	2,527.0700	2.5271	(10.177)	0	0	0
2013/10/11	R207	07/08/2014			Bond Future	7.5110	99.3975	7.3607	100.0552	(2.001)	0.0000	0.0000	0
2013/10/11	R207	07/08/2014	7.70	Call	Bond Future	3,633.0000	3.6330	4,004.4000	4.0044	10.223	0	0	0
2013/10/11	R207	07/08/2014	7.71	Call	Bond Future	3,656.7400	3.6567	4,029.5200	4.0295	10.194	0	0	0
2013/10/11	R207	07/08/2014	7.69	Put	Bond Future	2,832.9000	2.8329	2,545.1800	2.5452	(10.156)	0	0	0
2013/10/11	R207	07/08/2014	7.71	Put	Bond Future	2,794.0000	2.7940	2,509.0500	2.5091	(10.199)	0	0	0
2013/10/11	R208	07/11/2013			Bond Future	7.3525	97.4010	7.2299	98.0781	(1.666)	0.0000	0.0000	10,564
2013/10/11	R208	07/11/2013	6.79	Put	Bond Future	3,323.2600	3.3233	2,738.0200	2.7380	(17.610)	0	0	0
2013/10/11	R208	07/11/2013	6.81	Put	Bond Future	3,223.3500	3.2233	2,644.4800	2.6445	(17.959)	0	0	0
2013/10/11	R208	07/11/2013	6.80	Put	Bond Future	3,273.1600	3.2732	2,691.0700	2.6911	(17.784)	0	0	0
2013/10/11	R208	07/11/2013	6.81	Call	Bond Future	180.7800	0.1808	279.0100	0.2790	54.337	0	0	0
2013/10/11	R208	07/11/2013	7.50	Put	Bond Future	727.2100	0.7272	485.5100	0.4855	(33.237)	0	0	1,520
2013/10/11	R208	07/11/2013	6.79	Call	Bond Future	166.2800	0.1663	258.1400	0.2581	55.244	0	0	0
2013/10/11	R208	07/11/2013	7.50	Call	Bond Future	1,534.9700	1.5350	1,970.3700	1.9704	28.365	0	0	0
2013/10/11	R208	07/11/2013	6.80	Call	Bond Future	173.4100	0.1734	268.4200	0.2684	54.789	0	0	0
2013/10/11	R208	06/02/2014	6.74	Put	Bond Future	4,704.8500	4.7049	4,202.6900	4.2027	(10.673)	0	0	0
2013/10/11	R208	06/02/2014			Bond Future	7.4446	98.6823	7.3165	99.3684	(1.722)	0.0000	0.0000	0
2013/10/11	R208	06/02/2014	6.76	Put	Bond Future	4,621.1700	4.6212	4,123.4400	4.1234	(10.771)	0	0	0
2013/10/11	R208	06/02/2014	6.75	Put	Bond Future	4,662.9100	4.6629	4,162.9600	4.1630	(10.722)	0	0	0
2013/10/11	R208	06/02/2014	6.74	Call	Bond Future	857.2700	0.8573	1,041.2300	1.0412	21.459	0	0	0
2013/10/11	R208	06/02/2014	6.75	Call	Bond Future	871.2400	0.8712	1,057.4100	1.0574	21.368	0	0	0
2013/10/11	R208	06/02/2014	6.76	Call	Bond Future	885.3700	0.8854	1,073.7600	1.0738	21.278	0	0	0
2013/10/11	R208	08/05/2014	6.31	Call	Bond Future	782.5800	0.7826	926.0200	0.9260	18.329	0	0	0
2013/10/11	R208	08/05/2014			Bond Future	7.5363	96.6190	7.4021	97.3143	(1.780)	0.0000	0.0000	0
2013/10/11	R208	08/05/2014	6.29	Call	Bond Future	762.6600	0.7627	903.2500	0.9033	18.434	0	0	0
2013/10/11	R208	08/05/2014	6.31	Put	Bond Future	7,373.2000	7.3732	6,821.3400	6.8213	(7.485)	0	0	0
2013/10/11	R208	08/05/2014	6.30	Put	Bond Future	7,419.1800	7.4192	6,865.8900	6.8659	(7.458)	0	0	0
2013/10/11	R208	08/05/2014	6.29	Put	Bond Future	7,465.2800	7.4653	6,910.5700	6.9106	(7.431)	0	0	0
2013/10/11	R208	08/05/2014	6.30	Call	Bond Future	772.5700	0.7726	914.5800	0.9146	18.382	0	0	0
2013/10/11	R208	07/08/2014			Bond Future	7.6245	97.9709	7.4839	98.6758	(1.844)	0.0000	0.0000	0
2013/10/11	R208	07/08/2014	7.80	Call	Bond Future	3,906.8100	3.9068	4,305.4400	4.3054	10.203	0	0	0
2013/10/11	R208	07/08/2014	7.79	Put	Bond Future	3,058.2000	3.0582	2,750.3000	2.7503	(10.068)	0	0	0
2013/10/11	R208	07/08/2014	7.81	Put	Bond Future	3,013.8600	3.0139	2,709.1200	2.7091	(10.111)	0	0	0
2013/10/11	R208	07/08/2014	7.80	Put	Bond Future	3,035.9700	3.0360	2,729.6500	2.7296	(10.090)	0	0	0
2013/10/11	R208	07/08/2014	7.81	Call	Bond Future	3,934.0300	3.9340	4,334.2400	4.3342	10.173	0	0	0
2013/10/11	R208	07/08/2014	7.79	Call	Bond Future	3,879.6700	3.8797	4,276.7200	4.2767	10.234	0	0	0
2013/10/11	R209	07/11/2013	8.80	Put	Bond Future	1,706.0100	1.7060	1,251.2000	1.2512	(26.659)	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
2013/10/11	R209	07/11/2013	9.50	Put	Bond Future	229.1200	0.2291	134.0900	0.1341	(41.476)	0	0	980
2013/10/11	R209	07/11/2013			Bond Future	8.7955	76.0007	8.6736	76.9618	(1.386)	0.0000	0.0000	19,784
2013/10/11	R209	07/11/2013	8.80	Call	Bond Future	1,741.2800	1.7413	2,247.5700	2.2476	29.076	0	0	0
2013/10/11	R209	07/11/2013	8.81	Call	Bond Future	1,780.4200	1.7804	2,293.6600	2.2937	28.827	0	0	0
2013/10/11	R209	07/11/2013	9.25	Call	Bond Future	3,937.5300	3.9375	4,712.2700	4.7123	19.676	0	0	0
2013/10/11	R209	07/11/2013	8.65	Call	Bond Future	1,216.6200	1.2166	1,617.9600	1.6180	32.988	0	0	0
2013/10/11	R209	07/11/2013	8.79	Call	Bond Future	1,702.6500	1.7026	2,201.9700	2.2020	29.326	0	0	0
2013/10/11	R209	07/11/2013	9.70	Put	Bond Future	111.3300	0.1113	60.5300	0.0605	(45.630)	0	0	1,520
2013/10/11	R209	07/11/2013	9.40	Call	Bond Future	4,818.5100	4.8185	5,653.3100	5.6533	17.325	0	0	0
2013/10/11	R209	07/11/2013	9.25	Put	Bond Future	515.6900	0.5157	329.3300	0.3293	(36.138)	0	0	1,000
2013/10/11	R209	07/11/2013	8.79	Put	Bond Future	1,745.4600	1.7455	1,283.6800	1.2837	(26.456)	0	0	0
2013/10/11	R209	07/11/2013	9.50	Call	Bond Future	5,429.7100	5.4297	6,295.7800	6.2958	15.951	0	0	0
2013/10/11	R209	07/11/2013	9.70	Call	Bond Future	6,685.0400	6.6850	7,595.3400	7.5953	13.617	0	0	0
2013/10/11	R209	07/11/2013	9.40	Put	Bond Future	320.9500	0.3209	194.6500	0.1946	(39.352)	0	0	5,000
2013/10/11	R209	07/11/2013	8.65	Put	Bond Future	2,365.9300	2.3659	1,806.1700	1.8062	(23.659)	0	0	4,700
2013/10/11	R209	07/11/2013	8.81	Put	Bond Future	1,667.1900	1.6672	1,219.3300	1.2193	(26.863)	0	0	0
2013/10/11	R209	06/02/2014	8.56	Call	Bond Future	2,577.0800	2.5771	2,986.9900	2.9870	15.906	0	0	0
2013/10/11	R209	06/02/2014			Bond Future	8.8799	77.0005	8.7545	77.9744	(1.413)	0.0000	0.0000	0
2013/10/11	R209	06/02/2014	8.54	Call	Bond Future	2,516.2100	2.5162	2,919.5300	2.9195	16.029	0	0	0
2013/10/11	R209	06/02/2014	8.55	Call	Bond Future	2,546.5400	2.5465	2,953.1500	2.9531	15.967	0	0	0
2013/10/11	R209	06/02/2014	8.54	Put	Bond Future	5,201.7000	5.2017	4,631.0700	4.6311	(10.970)	0	0	0
2013/10/11	R209	06/02/2014	8.56	Put	Bond Future	5,100.4500	5.1005	4,536.4100	4.5364	(11.059)	0	0	0
2013/10/11	R209	06/02/2014	8.55	Put	Bond Future	5,150.9000	5.1509	4,583.5600	4.5836	(11.014)	0	0	0
2013/10/11	R209	08/05/2014			Bond Future	8.9631	74.8959	8.8341	75.8829	(1.440)	0.0000	0.0000	0
2013/10/11	R209	08/05/2014	7.85	Call	Bond Future	1,713.6900	1.7137	1,971.7900	1.9718	15.061	0	0	0
2013/10/11	R209	08/05/2014	7.86	Call	Bond Future	1,732.7200	1.7327	1,992.9900	1.9930	15.021	0	0	0
2013/10/11	R209	08/05/2014	7.85	Put	Bond Future	10,939.2400	10.9392	10,210.3100	10.2103	(6.663)	0	0	0
2013/10/11	R209	08/05/2014	7.84	Call	Bond Future	1,694.8100	1.6948	1,950.7400	1.9507	15.101	0	0	0
2013/10/11	R209	08/05/2014	7.84	Put	Bond Future	11,011.0200	11.0110	10,279.9200	10.2799	(6.640)	0	0	0
2013/10/11	R209	08/05/2014	7.86	Put	Bond Future	10,867.7500	10.8678	10,140.9900	10.1410	(6.687)	0	0	0
2013/10/11	R209	07/08/2014	9.04	Put	Bond Future	5,787.3000	5.7873	5,328.3200	5.3283	(7.931)	0	0	0
2013/10/11	R209	07/08/2014			Bond Future	9.0434	75.9440	8.9106	76.9446	(1.468)	0.0000	0.0000	0
2013/10/11	R209	07/08/2014	9.06	Put	Bond Future	5,711.1500	5.7112	5,256.2600	5.2563	(7.965)	0	0	0
2013/10/11	R209	07/08/2014	9.05	Put	Bond Future	5,749.1200	5.7491	5,292.1900	5.2922	(7.948)	0	0	0
2013/10/11	R209	07/08/2014	9.05	Call	Bond Future	5,798.4000	5.7984	6,342.1300	6.3421	9.377	0	0	0
2013/10/11	R209	07/08/2014	9.06	Call	Bond Future	5,834.8900	5.8349	6,380.6600	6.3807	9.354	0	0	0
2013/10/11	R209	07/08/2014	9.04	Call	Bond Future	5,762.0000	5.7620	6,303.6800	6.3037	9.401	0	0	0
2013/10/11	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	R210	07/11/2013			Bond Future	157.5854	157.5854	158.1987	158.1987	0.389	0.0000	0.0000	1,449
2013/10/11	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	R210	07/11/2013	159.99	Put	Bond Future	2,404.6400	2.4046	1,791.3100	1.7913	(25.506)	0	0	0
2013/10/11	R210	07/11/2013	160.01	Put	Bond Future	2,424.6400	2.4246	1,811.3100	1.8113	(25.296)	0	0	0
2013/10/11	R210	07/11/2013	160.00	Put	Bond Future	2,414.6400	2.4146	1,801.3100	1.8013	(25.400)	0	0	0
2013/10/11	R211	07/11/2013			Bond Future	128.5777	128.5777	128.6040	128.6040	0.020	0.0000	0.0000	522
2013/10/11	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/10/11	R211	07/11/2013	129.99	Put	Bond Future	1,412.2800	1.4123	1,386.0500	1.3860	(1.857)	0	0	0
2013/10/11	R211	07/11/2013	130.01	Put	Bond Future	1,432.2800	1.4323	1,406.0500	1.4060	(1.831)	0	0	0
2013/10/11	R211	07/11/2013	130.00	Put	Bond Future	1,422.2800	1.4223	1,396.0500	1.3960	(1.844)	0	0	0
2013/10/11	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	R212	07/11/2013	132.99	Put	Bond Future	1,835.8600	1.8359	1,804.6500	1.8047	(1.700)	0	0	0
2013/10/11	R212	07/11/2013			Bond Future	131.1541	131.1541	131.1853	131.1853	0.024	0.0000	0.0000	21,791
2013/10/11	R212	07/11/2013	133.01	Put	Bond Future	1,855.8600	1.8559	1,824.6500	1.8247	(1.682)	0	0	0
2013/10/11	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	R212	07/11/2013	133.00	Put	Bond Future	1,845.8600	1.8459	1,814.6500	1.8147	(1.691)	0	0	0
2013/10/11	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	R213	07/11/2013	8.60	Call	Bond Future	1,711.1800	1.7112	2,243.2800	2.2433	31.096	0	0	0
2013/10/11	R213	07/11/2013			Bond Future	8.6075	87.0654	8.4804	88.0872	(1.476)	0.0000	0.0000	19,468
2013/10/11	R213	07/11/2013	8.61	Call	Bond Future	1,750.5000	1.7505	2,290.0900	2.2901	30.825	0	0	0
2013/10/11	R213	07/11/2013	8.59	Put	Bond Future	1,811.6700	1.8117	1,314.4100	1.3144	(27.448)	0	0	0
2013/10/11	R213	07/11/2013	8.61	Put	Bond Future	1,730.1800	1.7302	1,247.9200	1.2479	(27.873)	0	0	0
2013/10/11	R213	07/11/2013	8.60	Put	Bond Future	1,770.6000	1.7706	1,280.8500	1.2809	(27.660)	0	0	0
2013/10/11	R213	07/11/2013	8.59	Call	Bond Future	1,672.3900	1.6724	2,196.9800	2.1970	31.368	0	0	0
2013/10/11	R213	06/02/2014			Bond Future	8.6987	88.2107	8.5676	89.2461	(1.506)	0.0000	0.0000	0
2013/10/11	R213	06/02/2014	8.29	Put	Bond Future	5,726.9000	5.7269	5,098.5100	5.0985	(10.973)	0	0	0
2013/10/11	R213	06/02/2014	8.31	Put	Bond Future	5,621.0400	5.6210	4,999.4100	4.9994	(11.059)	0	0	0
2013/10/11	R213	06/02/2014	8.29	Call	Bond Future	2,436.8500	2.4369	2,843.8400	2.8438	16.701	0	0	0
2013/10/11	R213	06/02/2014	8.30	Put	Bond Future	5,673.8100	5.6738	5,048.7900	5.0488	(11.016)	0	0	0
2013/10/11	R213	06/02/2014	8.30	Call	Bond Future	2,466.4400	2.4664	2,876.8000	2.8768	16.638	0	0	0
2013/10/11	R213	06/02/2014	8.31	Call	Bond Future	2,496.2400	2.4962	2,909.9900	2.9100	16.575	0	0	0
2013/10/11	R213	08/05/2014	7.65	Put	Bond Future	11,174.6900	11.1747	10,396.6500	10.3966	(6.963)	0	0	0
2013/10/11	R213	08/05/2014			Bond Future	8.7850	85.8641	8.6500	86.9135	(1.537)	0.0000	0.0000	0
2013/10/11	R213	08/05/2014	7.64	Put	Bond Future	11,245.5800	11.2456	10,465.2900	10.4653	(6.939)	0	0	0
2013/10/11	R213	08/05/2014	7.66	Put	Bond Future	11,104.0700	11.1041	10,328.2800	10.3283	(6.987)	0	0	0
2013/10/11	R213	08/05/2014	7.65	Call	Bond Future	1,736.3400	1.7363	2,007.6400	2.0076	15.625	0	0	0
2013/10/11	R213	08/05/2014	7.64	Call	Bond Future	1,717.5300	1.7175	1,986.5800	1.9866	15.665	0	0	0
2013/10/11	R213	08/05/2014	7.66	Call	Bond Future	1,755.3000	1.7553	2,028.8500	2.0288	15.584	0	0	0
2013/10/11	R213	07/08/2014	8.86	Call	Bond Future	5,883.3300	5.8833	6,454.5700	6.4546	9.709	0	0	0
2013/10/11	R213	07/08/2014			Bond Future	8.8695	87.0655	8.7304	88.1294	(1.569)	0.0000	0.0000	0
2013/10/11	R213	07/08/2014	8.84	Call	Bond Future	5,811.2400	5.8112	6,378.1600	6.3782	9.756	0	0	0
2013/10/11	R213	07/08/2014	8.85	Call	Bond Future	5,847.2300	5.8472	6,416.3100	6.4163	9.732	0	0	0
2013/10/11	R213	07/08/2014	8.84	Put	Bond Future	6,035.1300	6.0351	5,538.1600	5.5382	(8.235)	0	0	0
2013/10/11	R213	07/08/2014	8.86	Put	Bond Future	5,955.2900	5.9553	5,462.6400	5.4626	(8.272)	0	0	0
2013/10/11	R213	07/08/2014	8.85	Put	Bond Future	5,995.1100	5.9951	5,500.3000	5.5003	(8.254)	0	0	0
2013/10/11	R214	07/11/2013	7.80	Call	Bond Future	23.4800	0.0235	38.4800	0.0385	63.884	0	0	0
2013/10/11	R214	07/11/2013			Bond Future	8.9766	76.2145	8.8546	77.1998	(1.359)	0.0000	0.0000	2,427
2013/10/11	R214	07/11/2013	7.81	Call	Bond Future	24.8000	0.0248	40.5600	0.0406	63.548	0	0	0
2013/10/11	R214	07/11/2013	7.79	Call	Bond Future	22.2200	0.0222	36.4900	0.0365	64.221	0	0	0
2013/10/11	R214	07/11/2013	7.81	Put	Bond Future	10,404.4400	10.4044	9,434.9200	9.4349	(9.318)	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
2013/10/11	R214	07/11/2013	7.80	Put	Bond Future	10,502.0700	10.5021	9,531.7900	9.5318	(9.239)	0	0	0
2013/10/11	R214	07/11/2013	7.79	Put	Bond Future	10,599.9600	10.6000	9,628.9500	9.6289	(9.161)	0	0	0
2013/10/11	R214	06/02/2014			Bond Future	9.0648	77.2171	8.9391	78.2154	(1.386)	0.0000	0.0000	0
2013/10/11	R214	06/02/2014	8.99	Put	Bond Future	4,280.8700	4.2809	3,786.7900	3.7868	(11.542)	0	0	0
2013/10/11	R214	06/02/2014	9.01	Put	Bond Future	4,196.0000	4.1960	3,708.2700	3.7083	(11.624)	0	0	0
2013/10/11	R214	06/02/2014	8.99	Call	Bond Future	3,689.3800	3.6894	4,193.6600	4.1937	13.668	0	0	0
2013/10/11	R214	06/02/2014	9.00	Put	Bond Future	4,238.0100	4.2380	3,747.1000	3.7471	(11.584)	0	0	0
2013/10/11	R214	06/02/2014	9.00	Call	Bond Future	3,726.0800	3.7261	4,233.5300	4.2335	13.619	0	0	0
2013/10/11	R214	06/02/2014	9.01	Call	Bond Future	3,763.4800	3.7635	4,274.1100	4.2741	13.568	0	0	0
2013/10/11	R248	07/11/2013			Bond Future	9.0322	98.7678	8.9102	100.0344	(1.351)	0.0000	0.0000	10,220
2013/10/11	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/10/11	R248	07/11/2013	7.86	Put	Bond Future	13,495.0000	13.4950	12,228.3700	12.2284	(9.386)	0	0	0
2013/10/11	R248	07/11/2013	7.85	Put	Bond Future	13,624.0700	13.6241	12,357.4400	12.3574	(9.297)	0	0	0
2013/10/11	R248	07/11/2013	7.84	Put	Bond Future	13,753.4000	13.7534	12,486.7700	12.4868	(9.210)	0	0	0
2013/10/11	R248	06/02/2014	9.11	Put	Bond Future	127.3900	0.1274	0.0000	0.0000	(100.000)	0	0	0
2013/10/11	R248	06/02/2014			Bond Future	9.1226	100.0670	8.9967	101.3505	(1.380)	0.0000	0.0000	0
2013/10/11	R248	06/02/2014	9.10	Put	Bond Future	228.4700	0.2285	0.0000	0.0000	(100.000)	0	0	0
2013/10/11	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	1,156.0900	1.1561	100.000	0	0	0
2013/10/11	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	953.7400	0.9537	100.000	0	0	0
2013/10/11	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	1,055.0100	1.0550	100.000	0	0	0
2013/10/11	R248	06/02/2014	9.09	Put	Bond Future	329.7400	0.3297	0.0000	0.0000	(100.000)	0	0	0

Total

356874