



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 16/09/2013 to 16/09/2013

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/16	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/16	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	2025	07/11/2013			Bond Future	108.2727	108.2727	108.2729	108.2729	0.000	0.0000	0.0000	0
2013/09/16	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	2025	07/11/2013	110.99	Put	Bond Future	2,717.3300	2.7173	2,717.1100	2.7171	(0.008)	0	0	0
2013/09/16	2025	07/11/2013	111.01	Put	Bond Future	2,737.3300	2.7373	2,737.1100	2.7371	(0.008)	0	0	0
2013/09/16	2025	07/11/2013	111.00	Put	Bond Future	2,727.3300	2.7273	2,727.1100	2.7271	(0.008)	0	0	0
2013/09/16	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	2037	07/11/2013			Bond Future	9.0457	97.1201	8.9887	97.6483	(0.630)	0.0000	0.0000	1,650
2013/09/16	2037	07/11/2013	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	2037	07/11/2013	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	2037	07/11/2013	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	2037	07/11/2013	9.43	Call	Bond Future	3,443.0700	3.4431	3,971.2900	3.9713	15.342	0	0	0
2013/09/16	2037	07/11/2013	9.41	Call	Bond Future	3,268.9300	3.2689	3,797.1500	3.7971	16.159	0	0	0
2013/09/16	2037	07/11/2013	9.42	Call	Bond Future	3,356.0700	3.3561	3,884.2900	3.8843	15.739	0	0	0
2013/09/16	2037	06/02/2014			Bond Future	9.1413	94.1379	9.0825	94.6735	(0.643)	0.0000	0.0000	0
2013/09/16	2037	06/02/2014	9.38	Call	Bond Future	2,124.2800	2.1243	2,659.9300	2.6599	25.216	0	0	0
2013/09/16	2037	06/02/2014	9.39	Call	Bond Future	2,211.5700	2.2116	2,747.2200	2.7472	24.220	0	0	0
2013/09/16	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	2037	06/02/2014	9.37	Call	Bond Future	2,036.8500	2.0369	2,572.5000	2.5725	26.298	0	0	0
2013/09/16	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	2037	08/05/2014			Bond Future	9.2361	95.4260	9.1757	95.9672	(0.655)	0.0000	0.0000	0
2013/09/16	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	2037	08/05/2014	9.38	Call	Bond Future	1,267.5200	1.2675	1,808.7100	1.8087	42.697	0	0	0
2013/09/16	2037	08/05/2014	9.39	Call	Bond Future	1,354.5800	1.3546	1,895.7700	1.8958	39.953	0	0	0
2013/09/16	2037	08/05/2014	9.37	Call	Bond Future	1,180.3200	1.1803	1,721.5100	1.7215	45.851	0	0	0
2013/09/16	2038	07/11/2013			Bond Future	104.9615	104.9615	104.9628	104.9628	0.001	0.0000	0.0000	0
2013/09/16	2038	07/11/2013	109.99	Put	Bond Future	5,028.5200	5.0285	5,027.1700	5.0272	(0.027)	0	0	0
2013/09/16	2038	07/11/2013	110.00	Put	Bond Future	5,038.5200	5.0385	5,037.1700	5.0372	(0.027)	0	0	0
2013/09/16	2038	07/11/2013	110.01	Put	Bond Future	5,048.5200	5.0485	5,047.1700	5.0472	(0.027)	0	0	0
2013/09/16	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	2050	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	2050	07/11/2013	110.00	Put	Bond Future	1,992.3200	1.9923	1,990.5100	1.9905	(0.091)	0	0	0
2013/09/16	2050	07/11/2013			Bond Future	108.0077	108.0077	108.0095	108.0095	0.002	0.0000	0.0000	122
2013/09/16	2050	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	2050	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	2050	07/11/2013	109.99	Put	Bond Future	1,982.3200	1.9823	1,980.5100	1.9805	(0.091)	0	0	0
2013/09/16	2050	07/11/2013	110.01	Put	Bond Future	2,002.3200	2.0023	2,000.5100	2.0005	(0.090)	0	0	0
2013/09/16	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/16	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	AL37	07/11/2013			Index Future	407.7590	407.7590	409.2870	409.2870	0.375	0.0000	0.0000	0
2013/09/16	AL37	06/02/2014			Index Future	413.1110	413.1110	414.6600	414.6600	0.375	0.0000	0.0000	0
2013/09/16	AL7T	07/11/2013			Index Future	481.7440	481.7440	484.5850	484.5850	0.590	0.0000	0.0000	1
2013/09/16	AL7T	06/02/2014			Index Future	488.0660	488.0660	490.9470	490.9470	0.590	0.0000	0.0000	0
2013/09/16	ALBI	07/11/2013			Index Future	433.3730	433.3730	435.5340	435.5340	0.499	0.0000	0.0000	769
2013/09/16	ALBI	06/02/2014			Index Future	439.0610	439.0610	441.2510	441.2510	0.499	0.0000	0.0000	73
2013/09/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/09/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/09/16	EL28	07/11/2013			Bond Future	109.3962	109.3962	109.3980	109.3980	0.002	0.0000	0.0000	0
2013/09/16	EL28	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	EL28	07/11/2013	109.99	Put	Bond Future	593.8300	0.5938	591.9900	0.5920	(0.310)	0	0	0
2013/09/16	EL28	07/11/2013	110.01	Put	Bond Future	613.8300	0.6138	611.9900	0.6120	(0.300)	0	0	0
2013/09/16	EL28	07/11/2013	110.00	Put	Bond Future	603.8300	0.6038	601.9900	0.6020	(0.305)	0	0	0
2013/09/16	EL28	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	EL28	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	ES33	07/11/2013			Bond Future	9.4973	83.4899	9.4247	84.0461	(0.764)	0.0000	0.0000	6,292
2013/09/16	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	ES33	07/11/2013	8.51	Put	Bond Future	8,097.8800	8.0979	7,541.6900	7.5417	(6.868)	0	0	0
2013/09/16	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	ES33	07/11/2013	8.49	Put	Bond Future	8,274.3100	8.2743	7,718.1200	7.7181	(6.722)	0	0	0
2013/09/16	ES33	07/11/2013	8.50	Put	Bond Future	8,186.0300	8.1860	7,629.8400	7.6298	(6.794)	0	0	0
2013/09/16	ES33	06/02/2014	9.54	Put	Bond Future	550.6200	0.5506	0.0000	0.0000	(100.000)	0	0	0
2013/09/16	ES33	06/02/2014			Bond Future	9.6132	84.5856	9.5383	85.1494	(0.780)	0.0000	0.0000	0
2013/09/16	ES33	06/02/2014	9.56	Put	Bond Future	399.6700	0.3997	0.0000	0.0000	(100.000)	0	0	0
2013/09/16	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	13.2300	0.0132	100.000	0	0	0
2013/09/16	ES33	06/02/2014	9.55	Put	Bond Future	475.0900	0.4751	0.0000	0.0000	(100.000)	0	0	0
2013/09/16	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	88.7600	0.0888	100.000	0	0	0
2013/09/16	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	164.1800	0.1642	100.000	0	0	0
2013/09/16	GOVI	07/11/2013			GOVI	432.6650	432.6650	434.7890	434.7890	0.491	0.0000	0.0000	123

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/16	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	GOVI	07/11/2013	445.99	Put	GOVI	133,250.0000	13.3250	112,010.0000	11.2010	(15.940)	0	0	0
2013/09/16	GOVI	07/11/2013	446.01	Put	GOVI	133,450.0000	13.3450	112,210.0000	11.2210	(15.916)	0	0	0
2013/09/16	GOVI	07/11/2013	446.00	Put	GOVI	133,350.0000	13.3350	112,110.0000	11.2110	(15.928)	0	0	0
2013/09/16	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	5,070.0000	0.5070	100.000	0	0	0
2013/09/16	GOVI	06/02/2014			GOVI	438.3430	438.3430	440.4970	440.4970	0.491	0.0000	0.0000	269
2013/09/16	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	4,970.0000	0.4970	100.000	0	0	0
2013/09/16	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	4,870.0000	0.4870	100.000	0	0	0
2013/09/16	GOVI	06/02/2014	439.99	Put	GOVI	16,470.0000	1.6470	0.0000	0.0000	(100.000)	0	0	0
2013/09/16	GOVI	06/02/2014	440.01	Put	GOVI	16,670.0000	1.6670	0.0000	0.0000	(100.000)	0	0	0
2013/09/16	GOVI	06/02/2014	440.00	Put	GOVI	16,570.0000	1.6570	0.0000	0.0000	(100.000)	0	0	0
2013/09/16	GOVI	08/05/2014	442.00	Call	GOVI	23,370.0000	2.3370	45,120.0000	4.5120	93.068	0	0	0
2013/09/16	GOVI	08/05/2014			GOVI	444.3370	444.3370	446.5120	446.5120	0.489	0.0000	0.0000	0
2013/09/16	GOVI	08/05/2014	442.01	Call	GOVI	23,270.0000	2.3270	45,020.0000	4.5020	93.468	0	0	0
2013/09/16	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	GOVI	08/05/2014	441.99	Call	GOVI	23,470.0000	2.3470	45,220.0000	4.5220	92.671	0	0	0
2013/09/16	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/09/16	IGOV	07/11/2013			Index Future	194.0470	194.0470	194.0740	194.0740	0.014	0.0000	0.0000	1,136
2013/09/16	IGOV	06/02/2014			Index Future	196.6170	196.6170	196.6460	196.6460	0.015	0.0000	0.0000	174
2013/09/16	ILBI	07/11/2013			Index Future	524.0080	524.0080	525.4020	525.4020	0.266	0.0000	0.0000	0
2013/09/16	ILBI	06/02/2014			Index Future	531.0850	531.0850	532.4980	532.4980	0.266	0.0000	0.0000	186
2013/09/16	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/09/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/09/16	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/09/16	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/09/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/09/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/09/16	JBAF	18/09/2013			Jibar Tradeable Future	5.1400	94.8600	5.1300	94.8700	(0.195)	0.0000	0.0000	700
2013/09/16	JBAF	16/10/2013			Jibar Tradeable Future	5.1700	94.8300	5.1600	94.8400	(0.193)	0.0000	0.0000	0
2013/09/16	JBAF	20/11/2013			Jibar Tradeable Future	5.2100	94.7900	5.1800	94.8200	(0.576)	0.0000	0.0000	3,000
2013/09/16	JBAF	18/12/2013			Jibar Tradeable Future	5.2900	94.7100	5.2500	94.7500	(0.756)	0.0000	0.0000	1,500
2013/09/16	JBAF	15/01/2014			Jibar Tradeable Future	5.3200	94.6800	5.2700	94.7300	(0.940)	0.0000	0.0000	1,000
2013/09/16	JBAF	19/02/2014			Jibar Tradeable Future	5.4900	94.5100	5.4000	94.6000	(1.639)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/16	JBAF	19/03/2014			Jibar Tradeable Future	5.5500	94.4500	5.4300	94.5700	(2.162)	0.0000	0.0000	400
2013/09/16	JBAF	18/06/2014			Jibar Tradeable Future	5.9300	94.0700	5.8200	94.1800	(1.855)	0.0000	0.0000	1,000
2013/09/16	JBAF	17/09/2014			Jibar Tradeable Future	6.2000	93.8000	6.0700	93.9300	(2.097)	0.0000	0.0000	0
2013/09/16	JBAF	17/12/2014			Jibar Tradeable Future	6.5100	93.4900	6.3700	93.6300	(2.151)	0.0000	0.0000	0
2013/09/16	JBAF	18/03/2015			Jibar Tradeable Future	6.8300	93.1700	6.6900	93.3100	(2.050)	0.0000	0.0000	250
2013/09/16	JBAF	17/06/2015			Jibar Tradeable Future	7.1400	92.8600	6.9800	93.0200	(2.241)	0.0000	0.0000	0
2013/09/16	R023	07/11/2013	6.50	Put	Bond Future	9,233.2800	9.2333	8,525.9300	8.5259	(7.661)	0	0	0
2013/09/16	R023	07/11/2013			Bond Future	7.8435	100.9361	7.7350	101.6435	(1.383)	0.0000	0.0000	11,802
2013/09/16	R023	07/11/2013	6.49	Put	Bond Future	9,306.0100	9.3060	8,598.6600	8.5987	(7.601)	0	0	0
2013/09/16	R023	07/11/2013	6.51	Put	Bond Future	9,160.6000	9.1606	8,453.2500	8.4533	(7.722)	0	0	0
2013/09/16	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	R023	06/02/2014			Bond Future	7.9454	102.2608	7.8324	102.9778	(1.422)	0.0000	0.0000	0
2013/09/16	R023	06/02/2014	7.84	Put	Bond Future	668.4500	0.6684	0.0000	0.0000	(100.000)	0	0	0
2013/09/16	R023	06/02/2014	7.86	Put	Bond Future	541.1300	0.5411	0.0000	0.0000	(100.000)	0	0	0
2013/09/16	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	48.6300	0.0486	100.000	0	0	0
2013/09/16	R023	06/02/2014	7.85	Put	Bond Future	604.7700	0.6048	0.0000	0.0000	(100.000)	0	0	0
2013/09/16	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	112.3100	0.1123	100.000	0	0	0
2013/09/16	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	175.9500	0.1759	100.000	0	0	0
2013/09/16	R157	07/11/2013			Bond Future	6.1303	114.7807	6.0692	114.8945	(0.997)	0.0000	0.0000	30,097
2013/09/16	R157	07/11/2013	5.60	Call	Bond Future	180.4900	0.1805	196.4900	0.1965	8.865	0	0	0
2013/09/16	R157	07/11/2013	5.59	Put	Bond Future	1,187.1800	1.1872	1,089.0100	1.0890	(8.269)	0	0	0
2013/09/16	R157	07/11/2013	5.61	Put	Bond Future	1,158.4300	1.1584	1,061.0300	1.0610	(8.408)	0	0	0
2013/09/16	R157	07/11/2013	5.60	Put	Bond Future	1,172.7600	1.1728	1,074.9800	1.0750	(8.338)	0	0	0
2013/09/16	R157	07/11/2013	5.61	Call	Bond Future	184.9800	0.1850	201.3600	0.2014	8.855	0	0	0
2013/09/16	R157	07/11/2013	5.59	Call	Bond Future	176.0900	0.1761	191.7000	0.1917	8.865	0	0	0
2013/09/16	R157	06/02/2014	5.64	Call	Bond Future	415.5100	0.4155	445.0400	0.4450	7.107	0	0	0
2013/09/16	R157	06/02/2014	5.65	Put	Bond Future	1,444.2700	1.4443	1,358.3600	1.3584	(5.948)	0	0	0
2013/09/16	R157	06/02/2014			Bond Future	6.2859	116.2870	6.2136	116.4028	(1.150)	0.0000	0.0000	280
2013/09/16	R157	06/02/2014	5.65	Call	Bond Future	420.7600	0.4208	450.5900	0.4506	7.090	0	0	0
2013/09/16	R157	06/02/2014	5.66	Call	Bond Future	426.0500	0.4260	456.1800	0.4562	7.072	0	0	0
2013/09/16	R157	06/02/2014	5.64	Put	Bond Future	1,455.2200	1.4552	1,369.0100	1.3690	(5.924)	0	0	0
2013/09/16	R157	06/02/2014	5.66	Put	Bond Future	1,433.3700	1.4334	1,347.7600	1.3478	(5.973)	0	0	0
2013/09/16	R157	08/05/2014	5.20	Call	Bond Future	307.8200	0.3078	331.1400	0.3311	7.576	0	0	0
2013/09/16	R157	08/05/2014			Bond Future	6.4382	111.0683	6.3526	111.1836	(1.330)	0.0000	0.0000	0
2013/09/16	R157	08/05/2014	5.21	Call	Bond Future	310.9700	0.3110	334.4900	0.3345	7.563	0	0	0
2013/09/16	R157	08/05/2014	5.19	Call	Bond Future	304.7000	0.3047	327.8300	0.3278	7.591	0	0	0
2013/09/16	R157	08/05/2014	5.20	Put	Bond Future	1,993.3300	1.9933	1,901.3000	1.9013	(4.617)	0	0	0
2013/09/16	R157	08/05/2014	5.19	Put	Bond Future	2,003.9700	2.0040	1,911.7500	1.9118	(4.602)	0	0	0
2013/09/16	R157	08/05/2014	5.21	Put	Bond Future	1,982.7200	1.9827	1,890.8900	1.8909	(4.632)	0	0	0
2013/09/16	R157	07/08/2014	6.76	Put	Bond Future	923.1600	0.9232	863.6000	0.8636	(6.452)	0	0	0
2013/09/16	R157	07/08/2014			Bond Future	6.6318	112.6102	6.5234	112.7289	(1.634)	0.0000	0.0000	0
2013/09/16	R157	07/08/2014	6.75	Put	Bond Future	928.4300	0.9284	868.6600	0.8687	(6.438)	0	0	0
2013/09/16	R157	07/08/2014	6.74	Call	Bond Future	1,051.5800	1.0516	1,110.3000	1.1103	5.584	0	0	0
2013/09/16	R157	07/08/2014	6.75	Call	Bond Future	1,057.6300	1.0576	1,116.5600	1.1166	5.572	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/16	R157	07/08/2014	6.76	Call	Bond Future	1,063.2800	1.0633	1,122.4200	1.1224	5.562	0	0	0
2013/09/16	R157	07/08/2014	6.74	Put	Bond Future	933.3000	0.9333	873.3200	0.8733	(6.427)	0	0	0
2013/09/16	R186	07/11/2013	8.16	Put	Bond Future	3,060.8600	3.0609	2,598.5100	2.5985	(15.105)	0	0	0
2013/09/16	R186	07/11/2013	9.00	Put	Bond Future	651.4000	0.6514	489.0000	0.4890	(24.931)	0	0	1,200
2013/09/16	R186	07/11/2013			Bond Future	8.1967	122.4084	8.1089	123.1972	(1.071)	0.0000	0.0000	58,331
2013/09/16	R186	07/11/2013	6.50	Put	Bond Future	16,676.1500	16.6762	15,892.3200	15.8923	(4.700)	0	0	0
2013/09/16	R186	07/11/2013	8.15	Put	Bond Future	3,108.1000	3.1081	2,641.8000	2.6418	(15.003)	0	0	0
2013/09/16	R186	07/11/2013	6.75	Put	Bond Future	14,084.6200	14.0846	13,308.7400	13.3087	(5.509)	0	0	0
2013/09/16	R186	07/11/2013	8.14	Call	Bond Future	2,647.0800	2.6471	2,965.5900	2.9656	12.033	0	0	0
2013/09/16	R186	07/11/2013	8.50	Call	Bond Future	4,406.8500	4.4069	4,868.2200	4.8682	10.469	0	0	0
2013/09/16	R186	07/11/2013	8.75	Call	Bond Future	5,893.8600	5.8939	6,445.3100	6.4453	9.356	0	0	0
2013/09/16	R186	07/11/2013	8.25	Put	Bond Future	2,657.2600	2.6573	2,230.8300	2.2308	(16.048)	0	0	250
2013/09/16	R186	07/11/2013	8.00	Call	Bond Future	2,099.2100	2.0992	2,363.6300	2.3636	12.596	0	0	1,000
2013/09/16	R186	07/11/2013	8.15	Call	Bond Future	2,689.2600	2.6893	3,011.7100	3.0117	11.990	0	0	0
2013/09/16	R186	07/11/2013	6.50	Call	Bond Future	39.0700	0.0391	43.9900	0.0440	12.593	0	0	5,290
2013/09/16	R186	07/11/2013	8.16	Call	Bond Future	2,731.8400	2.7318	3,058.2400	3.0582	11.948	0	0	0
2013/09/16	R186	07/11/2013	8.00	Put	Bond Future	3,876.9000	3.8769	3,352.5700	3.3526	(13.524)	0	0	0
2013/09/16	R186	07/11/2013	8.75	Put	Bond Future	1,088.0200	1.0880	850.7200	0.8507	(21.810)	0	0	1,030
2013/09/16	R186	07/11/2013	9.00	Call	Bond Future	7,538.6100	7.5386	8,164.9600	8.1650	8.309	0	0	0
2013/09/16	R186	07/11/2013	8.25	Call	Bond Future	3,132.3800	3.1324	3,494.7000	3.4947	11.567	0	0	0
2013/09/16	R186	07/11/2013	6.75	Call	Bond Future	93.9500	0.0939	106.8200	0.1068	13.699	0	0	1,000
2013/09/16	R186	07/11/2013	8.14	Put	Bond Future	3,155.8400	3.1558	2,685.6000	2.6856	(14.901)	0	0	0
2013/09/16	R186	07/11/2013	8.50	Put	Bond Future	1,737.8100	1.7378	1,410.4300	1.4104	(18.839)	0	0	4,000
2013/09/16	R186	06/02/2014			Bond Future	8.2934	118.7254	8.2024	119.5250	(1.097)	0.0000	0.0000	104
2013/09/16	R186	06/02/2014	7.75	Call	Bond Future	2,648.6000	2.6486	2,898.6100	2.8986	9.439	0	0	0
2013/09/16	R186	06/02/2014	7.74	Put	Bond Future	7,599.5100	7.5995	7,047.7100	7.0477	(7.261)	0	0	0
2013/09/16	R186	06/02/2014	7.76	Put	Bond Future	7,475.5600	7.4756	6,928.2400	6.9282	(7.321)	0	0	0
2013/09/16	R186	06/02/2014	7.75	Put	Bond Future	7,537.3700	7.5374	6,987.8100	6.9878	(7.291)	0	0	0
2013/09/16	R186	06/02/2014	7.76	Call	Bond Future	2,679.3000	2.6793	2,931.5500	2.9315	9.415	0	0	0
2013/09/16	R186	06/02/2014	7.74	Call	Bond Future	2,618.1400	2.6181	2,865.9100	2.8659	9.464	0	0	0
2013/09/16	R186	08/05/2014			Bond Future	8.3880	120.3496	8.2939	121.1581	(1.122)	0.0000	0.0000	0
2013/09/16	R186	08/05/2014	7.09	Put	Bond Future	13,745.5000	13.7455	13,104.2800	13.1043	(4.665)	0	0	0
2013/09/16	R186	08/05/2014	7.10	Call	Bond Future	1,891.1500	1.8912	2,059.8900	2.0599	8.923	0	0	0
2013/09/16	R186	08/05/2014	7.11	Call	Bond Future	1,910.8700	1.9109	2,081.0600	2.0811	8.906	0	0	0
2013/09/16	R186	08/05/2014	7.09	Call	Bond Future	1,871.5700	1.8716	2,038.8800	2.0389	8.940	0	0	0
2013/09/16	R186	08/05/2014	7.11	Put	Bond Future	13,589.4300	13.5894	12,951.0900	12.9511	(4.697)	0	0	0
2013/09/16	R186	08/05/2014	7.10	Put	Bond Future	13,667.3400	13.6673	13,027.5500	13.0276	(4.681)	0	0	0
2013/09/16	R186	07/08/2014	8.31	Call	Bond Future	5,950.2100	5.9502	6,333.2100	6.3332	6.437	0	0	0
2013/09/16	R186	07/08/2014			Bond Future	8.4832	116.7286	8.3853	117.5502	(1.153)	0.0000	0.0000	0
2013/09/16	R186	07/08/2014	8.29	Call	Bond Future	5,874.3700	5.8744	6,254.0400	6.2540	6.463	0	0	0
2013/09/16	R186	07/08/2014	8.30	Call	Bond Future	5,912.2300	5.9122	6,293.5600	6.2936	6.450	0	0	0
2013/09/16	R186	07/08/2014	8.29	Put	Bond Future	7,504.6700	7.5047	7,062.7500	7.0627	(5.889)	0	0	0
2013/09/16	R186	07/08/2014	8.31	Put	Bond Future	7,410.2300	7.4102	6,971.6400	6.9716	(5.919)	0	0	0
2013/09/16	R186	07/08/2014	8.30	Put	Bond Future	7,457.3500	7.4574	7,017.0900	7.0171	(5.904)	0	0	0
2013/09/16	R197	07/11/2013			Bond Future	275.8379	275.8379	275.8372	275.8372	0.000	0.0000	0.0000	2,100
2013/09/16	R197	07/11/2013	279.99	Put	Bond Future	4,152.1200	4.1521	4,152.7800	4.1528	0.016	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/16	R197	07/11/2013	280.00	Put	Bond Future	4,162.1200	4.1621	4,162.7800	4.1628	0.016	0	0	0
2013/09/16	R197	07/11/2013	280.01	Put	Bond Future	4,172.1200	4.1721	4,172.7800	4.1728	0.016	0	0	0
2013/09/16	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	R201	07/11/2013	4.79	Put	Bond Future	587.1900	0.5872	544.8600	0.5449	(7.209)	0	0	0
2013/09/16	R201	07/11/2013			Bond Future	5.1989	107.2044	5.1538	107.2537	(0.868)	0.0000	0.0000	0
2013/09/16	R201	07/11/2013	4.80	Put	Bond Future	579.4700	0.5795	537.3300	0.5373	(7.272)	0	0	0
2013/09/16	R201	07/11/2013	4.81	Put	Bond Future	571.8000	0.5718	529.8500	0.5298	(7.336)	0	0	0
2013/09/16	R201	07/11/2013	4.79	Call	Bond Future	138.8000	0.1388	145.8200	0.1458	5.058	0	0	0
2013/09/16	R201	07/11/2013	4.80	Call	Bond Future	142.0800	0.1421	149.2900	0.1493	5.075	0	0	0
2013/09/16	R201	07/11/2013	4.81	Call	Bond Future	145.4100	0.1454	152.8100	0.1528	5.089	0	0	0
2013/09/16	R201	06/02/2014	5.24	Put	Bond Future	393.8700	0.3939	366.0100	0.3660	(7.073)	0	0	0
2013/09/16	R201	06/02/2014			Bond Future	5.1694	104.2034	5.1100	104.2539	(1.148)	0.0000	0.0000	0
2013/09/16	R201	06/02/2014	5.26	Put	Bond Future	386.0500	0.3860	358.5100	0.3585	(7.134)	0	0	0
2013/09/16	R201	06/02/2014	5.24	Call	Bond Future	453.8300	0.4538	476.4300	0.4764	4.980	0	0	0
2013/09/16	R201	06/02/2014	5.25	Put	Bond Future	389.8100	0.3898	362.1200	0.3621	(7.103)	0	0	0
2013/09/16	R201	06/02/2014	5.25	Call	Bond Future	458.2600	0.4583	481.0300	0.4810	4.969	0	0	0
2013/09/16	R201	06/02/2014	5.26	Call	Bond Future	462.9900	0.4630	485.9100	0.4859	4.950	0	0	0
2013/09/16	R201	08/05/2014			Bond Future	5.0246	105.6289	4.9431	105.6782	(1.623)	0.0000	0.0000	0
2013/09/16	R201	08/05/2014	4.75	Call	Bond Future	353.5600	0.3536	373.0200	0.3730	5.504	0	0	0
2013/09/16	R201	08/05/2014	4.76	Call	Bond Future	356.2100	0.3562	375.7900	0.3758	5.497	0	0	0
2013/09/16	R201	08/05/2014	4.74	Call	Bond Future	350.9200	0.3509	370.2800	0.3703	5.517	0	0	0
2013/09/16	R201	08/05/2014	4.76	Put	Bond Future	516.3600	0.5164	486.6300	0.4866	(5.758)	0	0	0
2013/09/16	R201	08/05/2014	4.75	Put	Bond Future	519.7700	0.5198	489.9200	0.4899	(5.743)	0	0	0
2013/09/16	R201	08/05/2014	4.74	Put	Bond Future	523.1900	0.5232	493.2400	0.4932	(5.724)	0	0	0
2013/09/16	R201	07/08/2014	5.31	Put	Bond Future	241.5600	0.2416	220.8100	0.2208	(8.590)	0	0	0
2013/09/16	R201	07/08/2014			Bond Future	4.5842	102.6856	4.4419	102.7372	(3.104)	0.0000	0.0000	0
2013/09/16	R201	07/08/2014	5.30	Put	Bond Future	242.9600	0.2430	222.1300	0.2221	(8.573)	0	0	0
2013/09/16	R201	07/08/2014	5.31	Call	Bond Future	504.0600	0.5041	534.9200	0.5349	6.122	0	0	0
2013/09/16	R201	07/08/2014	5.29	Call	Bond Future	499.6500	0.4997	530.3500	0.5303	6.144	0	0	0
2013/09/16	R201	07/08/2014	5.30	Call	Bond Future	501.8600	0.5019	532.6400	0.5326	6.133	0	0	0
2013/09/16	R201	07/08/2014	5.29	Put	Bond Future	244.3600	0.2444	223.4500	0.2234	(8.557)	0	0	0
2013/09/16	R202	07/11/2013	209.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	R202	07/11/2013			Bond Future	202.6017	202.6017	202.6044	202.6044	0.001	0.0000	0.0000	43,251
2013/09/16	R202	07/11/2013	208.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	R202	07/11/2013	209.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	R202	07/11/2013	208.99	Put	Bond Future	6,388.2500	6.3883	6,385.5500	6.3855	(0.042)	0	0	0
2013/09/16	R202	07/11/2013	209.01	Put	Bond Future	6,408.2500	6.4083	6,405.5500	6.4055	(0.042)	0	0	0
2013/09/16	R202	07/11/2013	209.00	Put	Bond Future	6,398.2500	6.3983	6,395.5500	6.3955	(0.042)	0	0	0
2013/09/16	R203	07/11/2013	6.01	Call	Bond Future	78.7500	0.0788	93.8000	0.0938	19.111	0	0	0
2013/09/16	R203	07/11/2013			Bond Future	6.9450	105.6398	6.8601	105.9298	(1.222)	0.0000	0.0000	19,611
2013/09/16	R203	07/11/2013	5.99	Call	Bond Future	73.5600	0.0736	87.6500	0.0877	19.154	0	0	0
2013/09/16	R203	07/11/2013	5.71	Put	Bond Future	4,343.5800	4.3436	4,058.6700	4.0587	(6.559)	0	0	0
2013/09/16	R203	07/11/2013	6.00	Call	Bond Future	76.1200	0.0761	90.6800	0.0907	19.128	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/16	R203	07/11/2013	571.00	Call	Bond Future	103,410.3000	103.4103	103,700.2400	103.7002	0.280	0	0	0
2013/09/16	R203	07/11/2013	5.99	Put	Bond Future	3,393.1700	3.3932	3,117.3200	3.1173	(8.130)	0	0	0
2013/09/16	R203	07/11/2013	6.01	Put	Bond Future	3,327.5200	3.3275	3,052.6300	3.0526	(8.261)	0	0	0
2013/09/16	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	R203	07/11/2013	5.71	Call	Bond Future	26.2000	0.0262	31.2300	0.0312	19.198	0	0	15
2013/09/16	R203	07/11/2013	6.00	Put	Bond Future	3,360.3000	3.3603	3,084.9200	3.0849	(8.195)	0	0	0
2013/09/16	R203	06/02/2014			Bond Future	7.0832	107.0262	6.9912	107.3204	(1.299)	0.0000	0.0000	0
2013/09/16	R203	06/02/2014	6.14	Put	Bond Future	3,424.8000	3.4248	3,180.5600	3.1806	(7.132)	0	0	0
2013/09/16	R203	06/02/2014	5.95	Put	Bond Future	3,953.3000	3.9533	3,696.7600	3.6968	(6.489)	0	0	0
2013/09/16	R203	06/02/2014	6.16	Put	Bond Future	3,371.0400	3.3710	3,128.2300	3.1282	(7.203)	0	0	0
2013/09/16	R203	06/02/2014	6.15	Put	Bond Future	3,397.8700	3.3979	3,154.3500	3.1544	(7.167)	0	0	0
2013/09/16	R203	06/02/2014	6.16	Call	Bond Future	372.8000	0.3728	424.2200	0.4242	13.793	0	0	0
2013/09/16	R203	06/02/2014	5.95	Call	Bond Future	258.2300	0.2582	295.9200	0.2959	14.596	0	0	16
2013/09/16	R203	06/02/2014	6.14	Call	Bond Future	360.4300	0.3604	410.4200	0.4104	13.870	0	0	0
2013/09/16	R203	06/02/2014	6.15	Call	Bond Future	366.5700	0.3666	417.2800	0.4173	13.834	0	0	0
2013/09/16	R203	08/05/2014	7.40	Put	Bond Future	1,442.1800	1.4422	1,304.9400	1.3049	(9.516)	0	0	0
2013/09/16	R203	08/05/2014	5.74	Call	Bond Future	320.4300	0.3204	360.8400	0.3608	12.611	0	0	0
2013/09/16	R203	08/05/2014	5.76	Call	Bond Future	329.3900	0.3294	370.7400	0.3707	12.554	0	0	0
2013/09/16	R203	08/05/2014			Bond Future	7.2156	104.3287	7.1163	104.6251	(1.377)	0.0000	0.0000	0
2013/09/16	R203	08/05/2014	5.76	Put	Bond Future	4,778.4600	4.7785	4,523.4200	4.5234	(5.337)	0	0	0
2013/09/16	R203	08/05/2014	5.75	Put	Bond Future	4,805.3300	4.8053	4,549.8200	4.5498	(5.317)	0	0	0
2013/09/16	R203	08/05/2014	5.74	Put	Bond Future	4,832.2600	4.8323	4,576.2800	4.5763	(5.297)	0	0	0
2013/09/16	R203	08/05/2014	7.40	Call	Bond Future	1,989.4400	1.9894	2,148.5900	2.1486	8.000	0	0	16
2013/09/16	R203	08/05/2014	5.75	Call	Bond Future	324.8800	0.3249	365.7600	0.3658	12.583	0	0	0
2013/09/16	R203	07/08/2014	7.30	Call	Bond Future	1,859.5600	1.8596	2,004.2200	2.0042	7.779	0	0	0
2013/09/16	R203	07/08/2014			Bond Future	7.3588	105.7767	7.2497	106.0789	(1.483)	0.0000	0.0000	0
2013/09/16	R203	07/08/2014	7.31	Call	Bond Future	1,873.2100	1.8732	2,018.5500	2.0185	7.759	0	0	0
2013/09/16	R203	07/08/2014	7.29	Put	Bond Future	2,036.4400	2.0364	1,878.2600	1.8783	(7.767)	0	0	0
2013/09/16	R203	07/08/2014	7.31	Put	Bond Future	2,008.3000	2.0083	1,851.4900	1.8515	(7.808)	0	0	0
2013/09/16	R203	07/08/2014	7.29	Call	Bond Future	1,845.9700	1.8460	1,989.9400	1.9899	7.799	0	0	0
2013/09/16	R203	07/08/2014	7.30	Put	Bond Future	2,022.3300	2.0223	1,864.8400	1.8648	(7.788)	0	0	0
2013/09/16	R204	07/11/2013			Bond Future	7.1550	106.6976	7.0711	107.0602	(1.174)	0.0000	0.0000	29,247
2013/09/16	R204	07/11/2013	7.00	Put	Bond Future	1,600.6300	1.6006	1,364.6100	1.3646	(14.745)	0	0	1,270
2013/09/16	R204	07/11/2013	6.29	Put	Bond Future	3,972.7000	3.9727	3,636.8200	3.6368	(8.455)	0	0	0
2013/09/16	R204	07/11/2013	6.31	Put	Bond Future	3,892.8200	3.8928	3,558.5300	3.5585	(8.587)	0	0	0
2013/09/16	R204	07/11/2013	6.29	Call	Bond Future	162.3200	0.1623	189.0300	0.1890	16.455	0	0	0
2013/09/16	R204	07/11/2013	6.30	Put	Bond Future	3,932.6900	3.9327	3,597.5900	3.5976	(8.521)	0	0	0
2013/09/16	R204	07/11/2013	7.00	Call	Bond Future	929.9800	0.9300	1,056.5500	1.0566	13.610	0	0	0
2013/09/16	R204	07/11/2013	6.30	Call	Bond Future	167.3300	0.1673	194.8200	0.1948	16.429	0	0	0
2013/09/16	R204	07/11/2013	6.31	Call	Bond Future	172.4600	0.1725	200.7600	0.2008	16.410	0	0	0
2013/09/16	R204	06/02/2014	6.39	Call	Bond Future	618.8800	0.6189	691.8600	0.6919	11.792	0	0	0
2013/09/16	R204	06/02/2014			Bond Future	7.2709	104.0678	7.1815	104.4356	(1.229)	0.0000	0.0000	0
2013/09/16	R204	06/02/2014	6.41	Call	Bond Future	637.5700	0.6376	712.3900	0.7124	11.735	0	0	0
2013/09/16	R204	06/02/2014	6.40	Call	Bond Future	628.1700	0.6282	702.0700	0.7021	11.764	0	0	0
2013/09/16	R204	06/02/2014	6.39	Put	Bond Future	4,314.0600	4.3141	4,019.2600	4.0193	(6.833)	0	0	0
2013/09/16	R204	06/02/2014	6.41	Put	Bond Future	4,247.0700	4.2471	3,954.1100	3.9541	(6.898)	0	0	0
2013/09/16	R204	06/02/2014	6.40	Put	Bond Future	4,280.5000	4.2805	3,986.6200	3.9866	(6.866)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/16	R204	08/05/2014			Bond Future	7.3861	105.4914	7.2913	105.8624	(1.284)	0.0000	0.0000	0
2013/09/16	R204	08/05/2014	6.05	Call	Bond Future	635.3400	0.6353	700.6100	0.7006	10.273	0	0	0
2013/09/16	R204	08/05/2014	6.06	Call	Bond Future	642.9200	0.6429	708.8400	0.7088	10.253	0	0	0
2013/09/16	R204	08/05/2014	6.04	Call	Bond Future	627.8200	0.6278	692.4600	0.6925	10.296	0	0	0
2013/09/16	R204	08/05/2014	6.05	Put	Bond Future	6,016.2500	6.0163	5,710.5300	5.7105	(5.082)	0	0	0
2013/09/16	R204	08/05/2014	6.04	Put	Bond Future	6,050.2800	6.0503	5,743.9300	5.7439	(5.063)	0	0	0
2013/09/16	R204	08/05/2014	6.06	Put	Bond Future	5,982.2900	5.9823	5,677.2200	5.6772	(5.100)	0	0	0
2013/09/16	R204	07/08/2014			Bond Future	7.5074	102.9240	7.4056	103.3018	(1.356)	0.0000	0.0000	0
2013/09/16	R204	07/08/2014	7.44	Put	Bond Future	2,885.4300	2.8854	2,687.6200	2.6876	(6.855)	0	0	0
2013/09/16	R204	07/08/2014	7.46	Put	Bond Future	2,847.9800	2.8480	2,651.7800	2.6518	(6.889)	0	0	0
2013/09/16	R204	07/08/2014	7.45	Put	Bond Future	2,866.6600	2.8667	2,669.6600	2.6697	(6.872)	0	0	0
2013/09/16	R204	07/08/2014	7.46	Call	Bond Future	2,672.2400	2.6722	2,853.8000	2.8538	6.794	0	0	0
2013/09/16	R204	07/08/2014	7.44	Call	Bond Future	2,635.4800	2.6355	2,815.4300	2.8154	6.828	0	0	0
2013/09/16	R204	07/08/2014	7.45	Call	Bond Future	2,653.8200	2.6538	2,834.5800	2.8346	6.811	0	0	0
2013/09/16	R206	07/11/2013	4.31	Put	Bond Future	208.6200	0.2086	194.4600	0.1945	(6.787)	0	0	0
2013/09/16	R206	07/11/2013			Bond Future	5.2856	102.7973	5.1962	102.8132	(1.690)	0.0000	0.0000	0
2013/09/16	R206	07/11/2013	4.30	Put	Bond Future	209.9900	0.2100	195.8000	0.1958	(6.757)	0	0	0
2013/09/16	R206	07/11/2013	4.31	Call	Bond Future	34.1000	0.0341	35.8900	0.0359	5.249	0	0	0
2013/09/16	R206	07/11/2013	4.29	Call	Bond Future	33.2600	0.0333	34.9900	0.0350	5.201	0	0	0
2013/09/16	R206	07/11/2013	4.30	Call	Bond Future	33.6800	0.0337	35.4400	0.0354	5.226	0	0	0
2013/09/16	R206	07/11/2013	4.29	Put	Bond Future	211.3700	0.2114	197.1500	0.1971	(6.728)	0	0	0
2013/09/16	R207	07/11/2013	6.70	Call	Bond Future	303.4500	0.3034	359.5300	0.3595	18.481	0	0	0
2013/09/16	R207	07/11/2013			Bond Future	7.4785	101.2353	7.3796	101.7160	(1.323)	0.0000	0.0000	27,295
2013/09/16	R207	07/11/2013	6.71	Call	Bond Future	311.1100	0.3111	368.5000	0.3685	18.447	0	0	0
2013/09/16	R207	07/11/2013	6.69	Put	Bond Future	4,205.9600	4.2060	3,780.1000	3.7801	(10.125)	0	0	0
2013/09/16	R207	07/11/2013	6.71	Put	Bond Future	4,119.6600	4.1197	3,696.4000	3.6964	(10.274)	0	0	0
2013/09/16	R207	07/11/2013	6.69	Call	Bond Future	295.9300	0.2959	350.7200	0.3507	18.515	0	0	0
2013/09/16	R207	07/11/2013	6.70	Put	Bond Future	4,162.7200	4.1627	3,738.1500	3.7381	(10.199)	0	0	0
2013/09/16	R207	06/02/2014			Bond Future	7.5919	98.9247	7.4875	99.4121	(1.375)	0.0000	0.0000	0
2013/09/16	R207	06/02/2014	6.65	Call	Bond Future	762.3700	0.7624	862.5300	0.8625	13.138	0	0	0
2013/09/16	R207	06/02/2014	6.64	Put	Bond Future	5,308.8800	5.3089	4,920.4900	4.9205	(7.316)	0	0	0
2013/09/16	R207	06/02/2014	6.66	Put	Bond Future	5,231.6400	5.2316	4,845.5400	4.8455	(7.380)	0	0	0
2013/09/16	R207	06/02/2014	6.65	Put	Bond Future	5,270.1800	5.2702	4,882.9400	4.8829	(7.348)	0	0	0
2013/09/16	R207	06/02/2014	6.66	Call	Bond Future	772.9900	0.7730	874.2900	0.8743	13.105	0	0	0
2013/09/16	R207	06/02/2014	6.64	Call	Bond Future	751.8700	0.7519	850.8800	0.8509	13.168	0	0	0
2013/09/16	R207	08/05/2014	6.19	Put	Bond Future	7,815.2300	7.8152	7,406.2900	7.4063	(5.233)	0	0	0
2013/09/16	R207	08/05/2014	6.21	Put	Bond Future	7,734.4500	7.7345	7,327.0500	7.3271	(5.267)	0	0	0
2013/09/16	R207	08/05/2014			Bond Future	7.7072	100.2781	7.5974	100.7704	(1.424)	0.0000	0.0000	0
2013/09/16	R207	08/05/2014	6.20	Put	Bond Future	7,774.7900	7.7748	7,366.6200	7.3666	(5.250)	0	0	0
2013/09/16	R207	08/05/2014	6.20	Call	Bond Future	743.4200	0.7434	827.5300	0.8275	11.314	0	0	0
2013/09/16	R207	08/05/2014	6.21	Call	Bond Future	751.7200	0.7517	836.6000	0.8366	11.291	0	0	0
2013/09/16	R207	08/05/2014	6.19	Call	Bond Future	735.2000	0.7352	818.5400	0.8185	11.336	0	0	0
2013/09/16	R207	07/08/2014	7.69	Call	Bond Future	3,169.3000	3.1693	3,404.7400	3.4047	7.429	0	0	0
2013/09/16	R207	07/08/2014	7.70	Put	Bond Future	3,738.2000	3.7382	3,473.9300	3.4739	(7.069)	0	0	0
2013/09/16	R207	07/08/2014			Bond Future	7.8275	98.0295	7.7111	98.5302	(1.488)	0.0000	0.0000	0
2013/09/16	R207	07/08/2014	7.70	Call	Bond Future	3,189.7400	3.1897	3,426.1700	3.4262	7.412	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/16	R207	07/08/2014	7.71	Call	Bond Future	3,210.2500	3.2102	3,447.6700	3.4477	7.396	0	0	0
2013/09/16	R207	07/08/2014	7.69	Put	Bond Future	3,760.9200	3.7609	3,495.6600	3.4957	(7.053)	0	0	0
2013/09/16	R207	07/08/2014	7.71	Put	Bond Future	3,715.5700	3.7156	3,452.2900	3.4523	(7.086)	0	0	0
2013/09/16	R208	07/11/2013			Bond Future	7.5995	96.0531	7.5061	96.5600	(1.229)	0.0000	0.0000	14,354
2013/09/16	R208	07/11/2013	6.79	Put	Bond Future	4,780.5800	4.7806	4,323.9800	4.3240	(9.551)	0	0	0
2013/09/16	R208	07/11/2013	6.81	Put	Bond Future	4,681.7000	4.6817	4,227.7300	4.2277	(9.697)	0	0	0
2013/09/16	R208	07/11/2013	6.80	Put	Bond Future	4,731.0300	4.7310	4,275.7300	4.2757	(9.624)	0	0	0
2013/09/16	R208	07/11/2013	6.81	Call	Bond Future	291.2000	0.2912	344.1400	0.3441	18.180	0	0	0
2013/09/16	R208	07/11/2013	7.50	Put	Bond Future	1,899.8000	1.8998	1,591.5300	1.5915	(16.226)	0	0	1,520
2013/09/16	R208	07/11/2013	6.79	Call	Bond Future	275.6700	0.2757	325.9800	0.3260	18.250	0	0	0
2013/09/16	R208	07/11/2013	7.50	Call	Bond Future	1,359.6300	1.3596	1,558.2700	1.5583	14.610	0	0	0
2013/09/16	R208	07/11/2013	6.80	Call	Bond Future	283.3500	0.2834	334.9600	0.3350	18.214	0	0	0
2013/09/16	R208	06/02/2014	6.74	Put	Bond Future	6,008.8700	6.0089	5,594.7800	5.5948	(6.891)	0	0	0
2013/09/16	R208	06/02/2014			Bond Future	7.7037	97.3136	7.6059	97.8275	(1.270)	0.0000	0.0000	0
2013/09/16	R208	06/02/2014	6.76	Put	Bond Future	5,920.1100	5.9201	5,508.4200	5.5084	(6.954)	0	0	0
2013/09/16	R208	06/02/2014	6.75	Put	Bond Future	5,964.4100	5.9644	5,551.5100	5.5515	(6.923)	0	0	0
2013/09/16	R208	06/02/2014	6.74	Call	Bond Future	792.6200	0.7926	892.4400	0.8924	12.594	0	0	0
2013/09/16	R208	06/02/2014	6.75	Call	Bond Future	804.0700	0.8041	905.0800	0.9051	12.562	0	0	0
2013/09/16	R208	06/02/2014	6.76	Call	Bond Future	815.6400	0.8156	917.8600	0.9179	12.532	0	0	0
2013/09/16	R208	08/05/2014	6.31	Call	Bond Future	719.1100	0.7191	801.2700	0.8013	11.425	0	0	0
2013/09/16	R208	08/05/2014			Bond Future	7.8044	95.2479	7.7023	95.7672	(1.308)	0.0000	0.0000	0
2013/09/16	R208	08/05/2014	6.29	Call	Bond Future	701.8700	0.7019	782.3900	0.7824	11.472	0	0	0
2013/09/16	R208	08/05/2014	6.31	Put	Bond Future	8,680.8200	8.6808	8,243.7100	8.2437	(5.035)	0	0	0
2013/09/16	R208	08/05/2014	6.30	Put	Bond Future	8,728.1500	8.7282	8,290.2100	8.2902	(5.018)	0	0	0
2013/09/16	R208	08/05/2014	6.29	Put	Bond Future	8,775.5800	8.7756	8,336.8300	8.3368	(5.000)	0	0	0
2013/09/16	R208	08/05/2014	6.30	Call	Bond Future	710.4500	0.7105	791.7800	0.7918	11.448	0	0	0
2013/09/16	R208	07/08/2014			Bond Future	7.9078	96.5700	7.8004	97.0980	(1.358)	0.0000	0.0000	0
2013/09/16	R208	07/08/2014	7.80	Call	Bond Future	3,342.6600	3.3427	3,593.7500	3.5938	7.512	0	0	0
2013/09/16	R208	07/08/2014	7.79	Put	Bond Future	3,898.8000	3.8988	3,620.7400	3.6207	(7.132)	0	0	0
2013/09/16	R208	07/08/2014	7.81	Put	Bond Future	3,846.7700	3.8468	3,571.0200	3.5710	(7.168)	0	0	0
2013/09/16	R208	07/08/2014	7.80	Put	Bond Future	3,872.7200	3.8727	3,595.8200	3.5958	(7.150)	0	0	0
2013/09/16	R208	07/08/2014	7.81	Call	Bond Future	3,366.0400	3.3660	3,618.2800	3.6183	7.494	0	0	0
2013/09/16	R208	07/08/2014	7.79	Call	Bond Future	3,319.3700	3.3194	3,569.3000	3.5693	7.529	0	0	0
2013/09/16	R209	07/11/2013	8.80	Put	Bond Future	2,959.5800	2.9596	2,644.0100	2.6440	(10.663)	0	0	0
2013/09/16	R209	07/11/2013	9.50	Put	Bond Future	926.7400	0.9267	769.4900	0.7695	(16.968)	0	0	980
2013/09/16	R209	07/11/2013			Bond Future	8.8812	75.3358	8.8193	75.8151	(0.697)	0.0000	0.0000	19,302
2013/09/16	R209	07/11/2013	8.80	Call	Bond Future	2,329.9100	2.3299	2,493.6700	2.4937	7.029	0	0	0
2013/09/16	R209	07/11/2013	9.25	Call	Bond Future	4,208.6000	4.2086	4,476.9100	4.4769	6.375	0	0	0
2013/09/16	R209	07/11/2013	8.81	Call	Bond Future	2,365.2300	2.3652	2,531.2500	2.5313	7.019	0	0	0
2013/09/16	R209	07/11/2013	8.65	Call	Bond Future	1,837.4400	1.8374	1,968.4900	1.9685	7.132	0	0	0
2013/09/16	R209	07/11/2013	8.79	Call	Bond Future	2,294.9000	2.2949	2,456.4100	2.4564	7.038	0	0	0
2013/09/16	R209	07/11/2013	9.40	Call	Bond Future	4,946.6800	4.9467	5,248.0500	5.2480	6.092	0	0	0
2013/09/16	R209	07/11/2013	9.70	Put	Bond Future	630.4900	0.6305	510.5400	0.5105	(19.025)	0	0	1,520
2013/09/16	R209	07/11/2013	9.25	Put	Bond Future	1,451.7000	1.4517	1,240.6800	1.2407	(14.536)	0	0	1,000
2013/09/16	R209	07/11/2013	8.79	Put	Bond Future	3,002.6500	3.0026	2,684.8300	2.6848	(10.585)	0	0	0
2013/09/16	R209	07/11/2013	9.40	Put	Bond Future	1,114.0600	1.1141	936.1000	0.9361	(15.974)	0	0	5,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/16	R209	07/11/2013	9.50	Call	Bond Future	5,462.3900	5.4624	5,784.4700	5.7845	5.896	0	0	0
2013/09/16	R209	07/11/2013	9.70	Call	Bond Future	6,539.2600	6.5393	6,898.6400	6.8986	5.496	0	0	0
2013/09/16	R209	07/11/2013	8.65	Put	Bond Future	3,651.6900	3.6517	3,303.4100	3.3034	(9.538)	0	0	4,700
2013/09/16	R209	07/11/2013	8.81	Put	Bond Future	2,916.9400	2.9169	2,603.6300	2.6036	(10.741)	0	0	0
2013/09/16	R209	06/02/2014	8.56	Call	Bond Future	2,905.4700	2.9055	3,066.0600	3.0661	5.527	0	0	0
2013/09/16	R209	06/02/2014			Bond Future	8.9685	76.3245	8.9047	76.8104	(0.711)	0.0000	0.0000	410
2013/09/16	R209	06/02/2014	8.54	Call	Bond Future	2,846.4400	2.8464	3,004.3700	3.0044	5.548	0	0	0
2013/09/16	R209	06/02/2014	8.55	Call	Bond Future	2,875.8700	2.8759	3,035.1200	3.0351	5.537	0	0	0
2013/09/16	R209	06/02/2014	8.54	Put	Bond Future	6,207.9100	6.2079	5,879.9500	5.8800	(5.283)	0	0	0
2013/09/16	R209	06/02/2014	8.56	Put	Bond Future	6,104.8200	6.1048	5,779.5200	5.7795	(5.329)	0	0	0
2013/09/16	R209	06/02/2014	8.55	Put	Bond Future	6,156.2100	6.1562	5,829.5700	5.8296	(5.306)	0	0	0
2013/09/16	R209	08/05/2014			Bond Future	9.0526	74.2233	8.9871	74.7146	(0.723)	0.0000	0.0000	0
2013/09/16	R209	08/05/2014	7.85	Call	Bond Future	1,962.5000	1.9625	2,068.8400	2.0688	5.419	0	0	0
2013/09/16	R209	08/05/2014	7.86	Call	Bond Future	1,981.8400	1.9818	2,089.0900	2.0891	5.412	0	0	0
2013/09/16	R209	08/05/2014	7.85	Put	Bond Future	11,860.6000	11.8606	11,475.6400	11.4756	(3.246)	0	0	0
2013/09/16	R209	08/05/2014	7.84	Call	Bond Future	1,943.2900	1.9433	2,048.7400	2.0487	5.426	0	0	0
2013/09/16	R209	08/05/2014	7.84	Put	Bond Future	11,932.0500	11.9320	11,546.2000	11.5462	(3.234)	0	0	0
2013/09/16	R209	08/05/2014	7.86	Put	Bond Future	11,789.4200	11.7894	11,405.3700	11.4054	(3.258)	0	0	0
2013/09/16	R209	07/08/2014	9.04	Put	Bond Future	6,585.2400	6.5852	6,321.7300	6.3217	(4.002)	0	0	0
2013/09/16	R209	07/08/2014			Bond Future	9.1366	75.2536	9.0691	75.7529	(0.739)	0.0000	0.0000	0
2013/09/16	R209	07/08/2014	9.06	Put	Bond Future	6,504.4400	6.5044	6,242.8400	6.2428	(4.022)	0	0	0
2013/09/16	R209	07/08/2014	9.05	Put	Bond Future	6,544.7400	6.5447	6,282.1800	6.2822	(4.012)	0	0	0
2013/09/16	R209	07/08/2014	9.05	Call	Bond Future	5,903.6600	5.9037	6,140.3700	6.1404	4.010	0	0	0
2013/09/16	R209	07/08/2014	9.06	Call	Bond Future	5,937.8200	5.9378	6,175.4900	6.1755	4.003	0	0	0
2013/09/16	R209	07/08/2014	9.04	Call	Bond Future	5,869.5800	5.8696	6,105.3400	6.1053	4.017	0	0	0
2013/09/16	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	R210	07/11/2013			Bond Future	154.7299	154.7299	154.7313	154.7313	0.001	0.0000	0.0000	1,319
2013/09/16	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	R210	07/11/2013	159.99	Put	Bond Future	5,260.1500	5.2601	5,258.6700	5.2587	(0.028)	0	0	0
2013/09/16	R210	07/11/2013	160.01	Put	Bond Future	5,280.1500	5.2801	5,278.6700	5.2787	(0.028)	0	0	0
2013/09/16	R210	07/11/2013	160.00	Put	Bond Future	5,270.1500	5.2701	5,268.6700	5.2687	(0.028)	0	0	0
2013/09/16	R211	07/11/2013			Bond Future	128.3171	128.3171	128.3115	128.3115	(0.004)	0.0000	0.0000	522
2013/09/16	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	R211	07/11/2013	129.99	Put	Bond Future	1,672.8700	1.6729	1,678.4700	1.6785	0.335	0	0	0
2013/09/16	R211	07/11/2013	130.01	Put	Bond Future	1,692.8700	1.6929	1,698.4700	1.6985	0.331	0	0	0
2013/09/16	R211	07/11/2013	130.00	Put	Bond Future	1,682.8700	1.6829	1,688.4700	1.6885	0.333	0	0	0
2013/09/16	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	R212	07/11/2013	132.99	Put	Bond Future	3,337.7100	3.3377	3,192.7700	3.1928	(4.342)	0	0	0
2013/09/16	R212	07/11/2013			Bond Future	129.6523	129.6523	129.7972	129.7972	0.112	0.0000	0.0000	21,791
2013/09/16	R212	07/11/2013	133.01	Put	Bond Future	3,357.7100	3.3577	3,212.7700	3.2128	(4.317)	0	0	0
2013/09/16	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	R212	07/11/2013	133.00	Put	Bond Future	3,347.7100	3.3477	3,202.7700	3.2028	(4.330)	0	0	0
2013/09/16	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/16	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	R213	07/11/2013	8.60	Call	Bond Future	2,063.6000	2.0636	2,273.5700	2.2736	10.175	0	0	0
2013/09/16	R213	07/11/2013			Bond Future	8.7458	85.9729	8.6684	86.5813	(0.884)	0.0000	0.0000	19,495
2013/09/16	R213	07/11/2013	8.61	Call	Bond Future	2,097.4200	2.0974	2,310.2900	2.3103	10.149	0	0	0
2013/09/16	R213	07/11/2013	8.59	Put	Bond Future	3,261.9700	3.2620	2,860.7400	2.8607	(12.300)	0	0	0
2013/09/16	R213	07/11/2013	8.61	Put	Bond Future	3,169.5500	3.1695	2,774.1000	2.7741	(12.477)	0	0	0
2013/09/16	R213	07/11/2013	8.60	Put	Bond Future	3,215.4700	3.2155	2,817.1200	2.8171	(12.389)	0	0	0
2013/09/16	R213	07/11/2013	8.59	Call	Bond Future	2,030.2400	2.0302	2,237.3300	2.2373	10.200	0	0	0
2013/09/16	R213	06/02/2014			Bond Future	8.8417	87.1012	8.7619	87.7179	(0.903)	0.0000	0.0000	0
2013/09/16	R213	06/02/2014	8.29	Put	Bond Future	7,026.3000	7.0263	6,601.4400	6.6014	(6.047)	0	0	0
2013/09/16	R213	06/02/2014	8.31	Put	Bond Future	6,916.8500	6.9168	6,495.2200	6.4952	(6.096)	0	0	0
2013/09/16	R213	06/02/2014	8.29	Call	Bond Future	2,626.7800	2.6268	2,818.5500	2.8186	7.301	0	0	0
2013/09/16	R213	06/02/2014	8.30	Put	Bond Future	6,971.4300	6.9714	6,548.1800	6.5482	(6.071)	0	0	0
2013/09/16	R213	06/02/2014	8.30	Call	Bond Future	2,654.5900	2.6546	2,847.9700	2.8480	7.285	0	0	0
2013/09/16	R213	06/02/2014	8.31	Call	Bond Future	2,682.5800	2.6826	2,877.5800	2.8776	7.269	0	0	0
2013/09/16	R213	08/05/2014	7.65	Put	Bond Future	12,461.1800	12.4612	11,972.9600	11.9730	(3.918)	0	0	0
2013/09/16	R213	08/05/2014			Bond Future	8.9305	84.7539	8.8485	85.3775	(0.919)	0.0000	0.0000	0
2013/09/16	R213	08/05/2014	7.64	Put	Bond Future	12,532.3900	12.5324	12,043.0800	12.0431	(3.904)	0	0	0
2013/09/16	R213	08/05/2014	7.66	Put	Bond Future	12,390.2100	12.3902	11,903.1000	11.9031	(3.931)	0	0	0
2013/09/16	R213	08/05/2014	7.65	Call	Bond Future	1,912.6300	1.9126	2,048.0100	2.0480	7.078	0	0	0
2013/09/16	R213	08/05/2014	7.64	Call	Bond Future	1,894.1400	1.8941	2,028.4300	2.0284	7.090	0	0	0
2013/09/16	R213	08/05/2014	7.66	Call	Bond Future	1,931.2400	1.9312	2,067.7300	2.0677	7.067	0	0	0
2013/09/16	R213	07/08/2014	8.86	Call	Bond Future	5,843.7600	5.8438	6,140.7300	6.1407	5.082	0	0	0
2013/09/16	R213	07/08/2014			Bond Future	9.0208	85.9303	8.9360	86.5639	(0.940)	0.0000	0.0000	0
2013/09/16	R213	07/08/2014	8.84	Call	Bond Future	5,776.2600	5.7763	6,070.8600	6.0709	5.100	0	0	0
2013/09/16	R213	07/08/2014	8.85	Call	Bond Future	5,809.9600	5.8100	6,105.7400	6.1057	5.091	0	0	0
2013/09/16	R213	07/08/2014	8.84	Put	Bond Future	7,135.3900	7.1354	6,796.4000	6.7964	(4.751)	0	0	0
2013/09/16	R213	07/08/2014	8.86	Put	Bond Future	7,050.9600	7.0510	6,714.3400	6.7143	(4.774)	0	0	0
2013/09/16	R213	07/08/2014	8.85	Put	Bond Future	7,093.0800	7.0931	6,755.2700	6.7553	(4.763)	0	0	0
2013/09/16	R214	07/11/2013	7.80	Call	Bond Future	182.9000	0.1829	189.3600	0.1894	3.532	0	0	0
2013/09/16	R214	07/11/2013			Bond Future	9.0428	75.6886	8.9859	76.1401	(0.629)	0.0000	0.0000	2,427
2013/09/16	R214	07/11/2013	7.81	Call	Bond Future	188.4200	0.1884	195.1900	0.1952	3.593	0	0	0
2013/09/16	R214	07/11/2013	7.79	Call	Bond Future	177.5200	0.1775	183.6700	0.1837	3.464	0	0	0
2013/09/16	R214	07/11/2013	7.81	Put	Bond Future	11,093.9900	11.0940	10,649.2300	10.6492	(4.009)	0	0	0
2013/09/16	R214	07/11/2013	7.80	Put	Bond Future	11,187.4200	11.1874	10,742.3500	10.7423	(3.978)	0	0	0
2013/09/16	R214	07/11/2013	7.79	Put	Bond Future	11,281.1900	11.2812	10,835.8100	10.8358	(3.948)	0	0	0
2013/09/16	R214	06/02/2014			Bond Future	9.1333	76.6819	9.0746	77.1397	(0.642)	0.0000	0.0000	0
2013/09/16	R214	06/02/2014	8.99	Put	Bond Future	5,181.7700	5.1818	4,904.8600	4.9049	(5.344)	0	0	0
2013/09/16	R214	06/02/2014	9.01	Put	Bond Future	5,093.3900	5.0934	4,818.9900	4.8190	(5.387)	0	0	0
2013/09/16	R214	06/02/2014	8.99	Call	Bond Future	4,055.0500	4.0550	4,235.9600	4.2360	4.461	0	0	0
2013/09/16	R214	06/02/2014	9.00	Put	Bond Future	5,137.4300	5.1374	4,861.7800	4.8618	(5.366)	0	0	0
2013/09/16	R214	06/02/2014	9.00	Call	Bond Future	4,090.2700	4.0903	4,272.4400	4.2724	4.454	0	0	0
2013/09/16	R214	06/02/2014	9.01	Call	Bond Future	4,125.6400	4.1256	4,309.0600	4.3091	4.446	0	0	0
2013/09/16	R248	07/11/2013			Bond Future	9.0736	98.3447	9.0167	98.9275	(0.628)	0.0000	0.0000	10,260
2013/09/16	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/09/16	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	R248	07/11/2013	7.86	Put	Bond Future	13,918.0800	13.9181	13,335.2300	13.3352	(4.188)	0	0	0
2013/09/16	R248	07/11/2013	7.85	Put	Bond Future	14,047.1500	14.0471	13,464.3000	13.4643	(4.149)	0	0	0
2013/09/16	R248	07/11/2013	7.84	Put	Bond Future	14,176.4800	14.1765	13,593.6300	13.5936	(4.111)	0	0	0
2013/09/16	R248	06/02/2014	9.11	Put	Bond Future	559.0400	0.5590	0.0000	0.0000	(100.000)	0	0	0
2013/09/16	R248	06/02/2014			Bond Future	9.1657	99.6353	9.1068	100.2262	(0.642)	0.0000	0.0000	0
2013/09/16	R248	06/02/2014	9.10	Put	Bond Future	660.1200	0.6601	69.2600	0.0693	(89.508)	0	0	0
2013/09/16	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	31.8200	0.0318	100.000	0	0	0
2013/09/16	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/09/16	R248	06/02/2014	9.09	Put	Bond Future	761.3900	0.7614	170.5300	0.1705	(77.603)	0	0	0

**Total**

**360450**