



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 20/11/2013 to 20/11/2013

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
2013/11/20	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	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
2013/11/20	2025	06/02/2014			Bond Future	110.9242	110.9242	110.7020	110.7020	(0.200)	0.0000	0.0000	0
2013/11/20	2025	06/02/2014	110.99	Put	Bond Future	65.7500	0.0658	287.9900	0.2880	338.008	0	0	0
2013/11/20	2025	06/02/2014	111.01	Put	Bond Future	85.7500	0.0857	307.9900	0.3080	259.172	0	0	0
2013/11/20	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	2025	06/02/2014	111.00	Put	Bond Future	75.7500	0.0758	297.9900	0.2980	293.386	0	0	0
2013/11/20	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	2037	06/02/2014			Bond Future	9.1613	93.9566	9.1221	94.3118	(0.428)	0.0000	0.0000	1,652
2013/11/20	2037	06/02/2014	9.38	Call	Bond Future	1,943.0000	1.9430	2,298.2300	2.2982	18.283	0	0	0
2013/11/20	2037	06/02/2014	9.39	Call	Bond Future	2,030.2900	2.0303	2,385.5200	2.3855	17.497	0	0	0
2013/11/20	2037	06/02/2014	9.37	Call	Bond Future	1,855.5700	1.8556	2,210.8000	2.2108	19.144	0	0	0
2013/11/20	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	2037	08/05/2014			Bond Future	9.2623	95.1934	9.2218	95.5534	(0.437)	0.0000	0.0000	0
2013/11/20	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	2037	08/05/2014	9.38	Call	Bond Future	1,034.8600	1.0349	1,394.8600	1.3949	34.787	0	0	0
2013/11/20	2037	08/05/2014	9.39	Call	Bond Future	1,121.9200	1.1219	1,481.9200	1.4819	32.088	0	0	0
2013/11/20	2037	08/05/2014	9.37	Call	Bond Future	947.6600	0.9477	1,307.6600	1.3077	37.988	0	0	0
2013/11/20	2037	07/08/2014	9.06	Put	Bond Future	2,676.9800	2.6770	2,312.5100	2.3125	(13.615)	0	0	0
2013/11/20	2037	07/08/2014			Bond Future	9.3602	92.2577	9.3186	92.6222	(0.446)	0.0000	0.0000	0
2013/11/20	2037	07/08/2014	9.05	Put	Bond Future	2,768.2800	2.7683	2,403.8100	2.4038	(13.166)	0	0	0
2013/11/20	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	2037	07/08/2014	9.04	Put	Bond Future	2,859.7200	2.8597	2,495.2500	2.4953	(12.745)	0	0	0
2013/11/20	2038	06/02/2014	107.00	Call	Bond Future	45.1700	0.0452	50.2900	0.0503	11.335	0	0	0
2013/11/20	2038	06/02/2014			Bond Future	107.0452	107.0452	107.0503	107.0503	0.005	0.0000	0.0000	24
2013/11/20	2038	06/02/2014	107.01	Call	Bond Future	35.1700	0.0352	40.2900	0.0403	14.558	0	0	0
2013/11/20	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	2038	06/02/2014	106.99	Call	Bond Future	55.1700	0.0552	60.2900	0.0603	9.280	0	0	0
2013/11/20	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	2050	06/02/2014			Bond Future	111.4615	111.4615	111.4671	111.4671	0.005	0.0000	0.0000	472
2013/11/20	2050	06/02/2014	110.00	Call	Bond Future	1,461.4800	1.4615	1,467.1200	1.4671	0.386	0	0	0
2013/11/20	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	2050	06/02/2014	110.01	Call	Bond Future	1,451.4800	1.4515	1,457.1200	1.4571	0.389	0	0	0
2013/11/20	2050	06/02/2014	109.99	Call	Bond Future	1,471.4800	1.4715	1,477.1200	1.4771	0.383	0	0	0
2013/11/20	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
2013/11/20	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	AL37	06/02/2014			Index Future	415.3330	415.3330	416.2390	416.2390	0.218	0.0000	0.0000	0
2013/11/20	AL37	08/05/2014			Index Future	420.8010	420.8010	421.7190	421.7190	0.218	0.0000	0.0000	0
2013/11/20	AL7T	06/02/2014			Index Future	489.6310	489.6310	490.5380	490.5380	0.185	0.0000	0.0000	1
2013/11/20	AL7T	08/05/2014			Index Future	496.0780	496.0780	496.9960	496.9960	0.185	0.0000	0.0000	0
2013/11/20	ALBI	06/02/2014			Index Future	440.0590	440.0590	441.0590	441.0590	0.227	0.0000	0.0000	790
2013/11/20	ALBI	08/05/2014			Index Future	445.8530	445.8530	446.8650	446.8650	0.227	0.0000	0.0000	85
2013/11/20	ALBI	07/08/2014			Index Future	452.0400	452.0400	453.0660	453.0660	0.227	0.0000	0.0000	0
2013/11/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	C206	15/01/2014			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
2013/11/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/11/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/20	EL28	06/02/2014			Bond Future	113.0550	113.0550	113.0612	113.0612	0.006	0.0000	0.0000	0
2013/11/20	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	EL28	06/02/2014	111.01	Call	Bond Future	2,044.9600	2.0450	2,051.2400	2.0512	0.307	0	0	0
2013/11/20	EL28	06/02/2014	110.99	Call	Bond Future	2,064.9600	2.0650	2,071.2400	2.0712	0.304	0	0	0
2013/11/20	EL28	06/02/2014	111.00	Call	Bond Future	2,054.9600	2.0550	2,061.2400	2.0612	0.306	0	0	0
2013/11/20	ES33	06/02/2014	9.54	Put	Bond Future	1,207.0600	1.2071	910.7500	0.9108	(24.548)	0	0	0
2013/11/20	ES33	06/02/2014			Bond Future	9.7015	83.9291	9.6615	84.2254	(0.412)	0.0000	0.0000	6,292
2013/11/20	ES33	06/02/2014	9.56	Put	Bond Future	1,056.1100	1.0561	759.8000	0.7598	(28.057)	0	0	0
2013/11/20	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	ES33	06/02/2014	9.55	Put	Bond Future	1,131.5300	1.1315	835.2200	0.8352	(26.187)	0	0	0
2013/11/20	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	ES33	08/05/2014	9.55	Put	Bond Future	1,998.9700	1.9990	1,698.6900	1.6987	(15.022)	0	0	0
2013/11/20	ES33	08/05/2014			Bond Future	9.8208	81.2519	9.7794	81.5522	(0.421)	0.0000	0.0000	0
2013/11/20	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	ES33	08/05/2014	9.54	Put	Bond Future	2,074.2600	2.0743	1,773.9800	1.7740	(14.476)	0	0	0
2013/11/20	ES33	08/05/2014	9.56	Put	Bond Future	1,923.7800	1.9238	1,623.5000	1.6235	(15.609)	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
2013/11/20	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	5,670.0000	0.5670	100.000	0	0	0
2013/11/20	GOVI	06/02/2014			GOVI	439.6180	439.6180	440.5570	440.5570	0.214	0.0000	0.0000	373
2013/11/20	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	5,570.0000	0.5570	100.000	0	0	0
2013/11/20	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	5,470.0000	0.5470	100.000	0	0	0
2013/11/20	GOVI	06/02/2014	439.99	Put	GOVI	3,720.0000	0.3720	0.0000	0.0000	(100.000)	0	0	0
2013/11/20	GOVI	06/02/2014	440.01	Put	GOVI	3,920.0000	0.3920	0.0000	0.0000	(100.000)	0	0	0
2013/11/20	GOVI	06/02/2014	440.00	Put	GOVI	3,820.0000	0.3820	0.0000	0.0000	(100.000)	0	0	0
2013/11/20	GOVI	08/05/2014	442.00	Call	GOVI	34,060.0000	3.4060	43,570.0000	4.3570	27.921	0	0	0
2013/11/20	GOVI	08/05/2014			GOVI	445.4060	445.4060	446.3570	446.3570	0.214	0.0000	0.0000	0
2013/11/20	GOVI	08/05/2014	442.01	Call	GOVI	33,960.0000	3.3960	43,470.0000	4.3470	28.004	0	0	0
2013/11/20	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	GOVI	08/05/2014	441.99	Call	GOVI	34,160.0000	3.4160	43,670.0000	4.3670	27.840	0	0	0
2013/11/20	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	GOVI	07/08/2014			GOVI	451.5870	451.5870	452.5510	452.5510	0.213	0.0000	0.0000	0
2013/11/20	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	GOVI	07/08/2014	459.99	Put	GOVI	84,030.0000	8.4030	74,390.0000	7.4390	(11.472)	0	0	0
2013/11/20	GOVI	07/08/2014	460.01	Put	GOVI	84,230.0000	8.4230	74,590.0000	7.4590	(11.445)	0	0	0
2013/11/20	GOVI	07/08/2014	460.00	Put	GOVI	84,130.0000	8.4130	74,490.0000	7.4490	(11.458)	0	0	0
2013/11/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/11/20	IGOV	06/02/2014			Index Future	201.0070	201.0070	200.8900	200.8900	(0.058)	0.0000	0.0000	1,328
2013/11/20	IGOV	08/05/2014			Index Future	203.6770	203.6770	203.5590	203.5590	(0.058)	0.0000	0.0000	7
2013/11/20	ILBI	06/02/2014			Index Future	544.4400	544.4400	544.3180	544.3180	(0.022)	0.0000	0.0000	190
2013/11/20	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/11/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/11/20	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/11/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/11/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/11/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/11/20	JBAF	20/11/2013			Jibar Tradeable Future	5.1900	94.8100	5.1920	94.8080	0.039	0.0000	0.0000	0
2013/11/20	JBAF	18/12/2013			Jibar Tradeable Future	5.2200	94.7800	5.1800	94.8200	(0.766)	0.0000	0.0000	1,500
2013/11/20	JBAF	15/01/2014			Jibar Tradeable Future	5.2300	94.7700	5.1900	94.8100	(0.765)	0.0000	0.0000	1,000
2013/11/20	JBAF	19/02/2014			Jibar Tradeable Future	5.2500	94.7500	5.2200	94.7800	(0.571)	0.0000	0.0000	0
2013/11/20	JBAF	19/03/2014			Jibar Tradeable Future	5.2600	94.7400	5.2300	94.7700	(0.570)	0.0000	0.0000	400
2013/11/20	JBAF	16/04/2014			Jibar Tradeable Future	5.3400	94.6600	5.2900	94.7100	(0.936)	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
2013/11/20	JBAF	18/06/2014			Jibar Tradeable Future	5.5800	94.4200	5.5300	94.4700	(0.896)	0.0000	0.0000	4,000
2013/11/20	JBAF	17/09/2014			Jibar Tradeable Future	5.9400	94.0600	5.8700	94.1300	(1.178)	0.0000	0.0000	1,000
2013/11/20	JBAF	17/12/2014			Jibar Tradeable Future	6.2500	93.7500	6.1800	93.8200	(1.120)	0.0000	0.0000	0
2013/11/20	JBAF	18/03/2015			Jibar Tradeable Future	6.5700	93.4300	6.5100	93.4900	(0.913)	0.0000	0.0000	150
2013/11/20	JBAF	17/06/2015			Jibar Tradeable Future	6.8700	93.1300	6.8000	93.2000	(1.019)	0.0000	0.0000	3,200
2013/11/20	JBAF	16/09/2015			Jibar Tradeable Future	7.1600	92.8400	7.0900	92.9100	(0.978)	0.0000	0.0000	0
2013/11/20	R023	06/02/2014			Bond Future	7.9053	102.5143	7.8657	102.7658	(0.501)	0.0000	0.0000	11,259
2013/11/20	R023	06/02/2014	7.84	Put	Bond Future	414.8700	0.4149	163.3800	0.1634	(60.619)	0	0	0
2013/11/20	R023	06/02/2014	7.86	Put	Bond Future	287.5500	0.2875	36.0600	0.0361	(87.460)	0	0	0
2013/11/20	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	R023	06/02/2014	7.85	Put	Bond Future	351.1900	0.3512	99.7000	0.0997	(71.611)	0	0	0
2013/11/20	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	R023	08/05/2014			Bond Future	8.0057	99.9473	7.9644	100.2023	(0.515)	0.0000	0.0000	0
2013/11/20	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	R023	08/05/2014	7.59	Put	Bond Future	2,607.3500	2.6074	2,352.4000	2.3524	(9.778)	0	0	0
2013/11/20	R023	08/05/2014	7.61	Put	Bond Future	2,479.9000	2.4799	2,224.9500	2.2250	(10.281)	0	0	0
2013/11/20	R023	08/05/2014	7.60	Put	Bond Future	2,543.6000	2.5436	2,288.6500	2.2887	(10.023)	0	0	0
2013/11/20	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	R157	06/02/2014	5.64	Call	Bond Future	176.4300	0.1764	195.3400	0.1953	10.718	0	0	0
2013/11/20	R157	06/02/2014	5.65	Put	Bond Future	939.4200	0.9394	858.7500	0.8588	(8.587)	0	0	0
2013/11/20	R157	06/02/2014			Bond Future	6.1206	116.5518	6.0583	116.6518	(1.017)	0.0000	0.0000	32,109
2013/11/20	R157	06/02/2014	5.65	Call	Bond Future	180.7100	0.1807	200.0300	0.2000	10.691	0	0	0
2013/11/20	R157	06/02/2014	5.66	Call	Bond Future	185.0600	0.1851	204.7900	0.2048	10.661	0	0	0
2013/11/20	R157	06/02/2014	5.64	Put	Bond Future	951.3400	0.9513	870.2600	0.8703	(8.523)	0	0	0
2013/11/20	R157	06/02/2014	5.66	Put	Bond Future	927.5800	0.9276	847.3200	0.8473	(8.653)	0	0	0
2013/11/20	R157	08/05/2014	5.20	Call	Bond Future	145.7800	0.1458	163.1600	0.1632	11.922	0	0	0
2013/11/20	R157	08/05/2014			Bond Future	6.2824	111.2784	6.2073	111.3799	(1.196)	0.0000	0.0000	0
2013/11/20	R157	08/05/2014	5.21	Call	Bond Future	148.1500	0.1481	165.7600	0.1658	11.887	0	0	0
2013/11/20	R157	08/05/2014	5.19	Call	Bond Future	143.4400	0.1434	160.5900	0.1606	11.956	0	0	0
2013/11/20	R157	08/05/2014	5.20	Put	Bond Future	1,621.1800	1.6212	1,537.0800	1.5371	(5.188)	0	0	0
2013/11/20	R157	08/05/2014	5.19	Put	Bond Future	1,632.6000	1.6326	1,548.2700	1.5483	(5.165)	0	0	0
2013/11/20	R157	08/05/2014	5.21	Put	Bond Future	1,609.7900	1.6098	1,525.9200	1.5259	(5.210)	0	0	0
2013/11/20	R157	07/08/2014	6.76	Put	Bond Future	529.1600	0.5292	471.5100	0.4715	(10.895)	0	0	0
2013/11/20	R157	07/08/2014			Bond Future	6.4362	112.8246	6.3432	112.9268	(1.446)	0.0000	0.0000	0
2013/11/20	R157	07/08/2014	6.75	Put	Bond Future	533.4100	0.5334	475.8500	0.4759	(10.791)	0	0	0
2013/11/20	R157	07/08/2014	6.74	Call	Bond Future	870.7100	0.8707	914.7200	0.9147	5.054	0	0	0
2013/11/20	R157	07/08/2014	6.75	Call	Bond Future	876.9800	0.8770	921.6400	0.9216	5.092	0	0	0
2013/11/20	R157	07/08/2014	6.76	Call	Bond Future	883.6500	0.8836	928.2200	0.9282	5.044	0	0	0
2013/11/20	R157	07/08/2014	6.74	Put	Bond Future	538.0600	0.5381	479.8500	0.4798	(10.818)	0	0	0
2013/11/20	R157	06/11/2014	6.19	Put	Bond Future	904.0900	0.9041	823.4000	0.8234	(8.925)	0	0	0
2013/11/20	R157	06/11/2014			Bond Future	6.7129	107.5726	6.5905	107.6762	(1.825)	0.0000	0.0000	0
2013/11/20	R157	06/11/2014	6.21	Put	Bond Future	893.7700	0.8938	814.2800	0.8143	(8.894)	0	0	0
2013/11/20	R157	06/11/2014	6.20	Put	Bond Future	898.9200	0.8989	818.8300	0.8188	(8.910)	0	0	0
2013/11/20	R157	06/11/2014	6.21	Call	Bond Future	467.4000	0.4674	491.5000	0.4915	5.156	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
2013/11/20	R157	06/11/2014	6.19	Call	Bond Future	460.7100	0.4607	483.6100	0.4836	4.971	0	0	0
2013/11/20	R157	06/11/2014	6.20	Call	Bond Future	464.0500	0.4641	487.5500	0.4876	5.064	0	0	0
2013/11/20	R186	06/02/2014	8.75	Put	Bond Future	1,195.1900	1.1952	1,114.6300	1.1146	(6.740)	0	0	250
2013/11/20	R186	06/02/2014			Bond Future	8.2246	119.3293	8.2008	119.5395	(0.290)	0.0000	0.0000	59,540
2013/11/20	R186	06/02/2014	7.75	Call	Bond Future	1,268.8500	1.2689	1,295.7500	1.2957	2.120	0	0	0
2013/11/20	R186	06/02/2014	7.74	Put	Bond Future	5,620.7600	5.6208	5,436.8000	5.4368	(3.273)	0	0	0
2013/11/20	R186	06/02/2014	7.76	Put	Bond Future	5,487.0600	5.4871	5,304.4400	5.3044	(3.328)	0	0	0
2013/11/20	R186	06/02/2014	7.75	Put	Bond Future	5,553.6800	5.5537	5,370.3800	5.3704	(3.301)	0	0	0
2013/11/20	R186	06/02/2014	8.75	Call	Bond Future	5,697.6000	5.6976	5,827.2400	5.8272	2.275	0	0	0
2013/11/20	R186	06/02/2014	7.76	Call	Bond Future	1,294.7400	1.2947	1,322.3200	1.3223	2.130	0	0	0
2013/11/20	R186	06/02/2014	7.74	Call	Bond Future	1,243.3300	1.2433	1,269.5700	1.2696	2.110	0	0	0
2013/11/20	R186	08/05/2014	7.50	Put	Bond Future	9,013.7000	9.0137	8,846.9700	8.8470	(1.850)	0	0	0
2013/11/20	R186	08/05/2014			Bond Future	8.3238	120.9002	8.2991	121.1133	(0.297)	0.0000	0.0000	640
2013/11/20	R186	08/05/2014	7.09	Put	Bond Future	12,206.3200	12.2063	12,020.7700	12.0208	(1.520)	0	0	0
2013/11/20	R186	08/05/2014	7.10	Call	Bond Future	897.0800	0.8971	925.0600	0.9251	3.119	0	0	0
2013/11/20	R186	08/05/2014	7.11	Call	Bond Future	911.3300	0.9113	939.7100	0.9397	3.114	0	0	0
2013/11/20	R186	08/05/2014	8.50	Call	Bond Future	5,102.8000	5.1028	5,213.2100	5.2132	2.164	0	0	0
2013/11/20	R186	08/05/2014	7.09	Call	Bond Future	882.9900	0.8830	910.5900	0.9106	3.126	0	0	0
2013/11/20	R186	08/05/2014	7.11	Put	Bond Future	12,039.2900	12.0393	11,854.5200	11.8545	(1.535)	0	0	0
2013/11/20	R186	08/05/2014	7.50	Call	Bond Future	1,615.1900	1.6152	1,661.6100	1.6616	2.874	0	0	1,933
2013/11/20	R186	08/05/2014	8.50	Put	Bond Future	3,600.3000	3.6003	3,497.5600	3.4976	(2.854)	0	0	1,933
2013/11/20	R186	08/05/2014	7.10	Put	Bond Future	12,122.6700	12.1227	11,937.5000	11.9375	(1.527)	0	0	0
2013/11/20	R186	07/08/2014	8.31	Call	Bond Future	4,779.3100	4.7793	4,829.1400	4.8291	1.043	0	0	0
2013/11/20	R186	07/08/2014			Bond Future	8.4164	117.2881	8.3909	117.5036	(0.304)	0.0000	0.0000	0
2013/11/20	R186	07/08/2014	8.92	Put	Bond Future	3,390.3900	3.3904	3,273.7500	3.2738	(3.440)	0	0	840
2013/11/20	R186	07/08/2014	8.29	Call	Bond Future	4,699.8700	4.6999	4,748.5800	4.7486	1.036	0	0	0
2013/11/20	R186	07/08/2014	8.30	Call	Bond Future	4,739.5000	4.7395	4,788.7600	4.7888	1.039	0	0	0
2013/11/20	R186	07/08/2014	8.29	Put	Bond Future	5,770.6700	5.7707	5,603.9500	5.6039	(2.889)	0	0	0
2013/11/20	R186	07/08/2014	8.92	Call	Bond Future	7,521.5100	7.5215	7,620.3000	7.6203	1.313	0	0	0
2013/11/20	R186	07/08/2014	8.31	Put	Bond Future	5,679.8300	5.6798	5,514.2300	5.5142	(2.916)	0	0	0
2013/11/20	R186	07/08/2014	8.30	Put	Bond Future	5,725.1200	5.7251	5,558.9500	5.5589	(2.902)	0	0	0
2013/11/20	R186	06/11/2014	8.14	Call	Bond Future	4,555.8200	4.5558	4,591.4400	4.5914	0.782	0	0	0
2013/11/20	R186	06/11/2014	8.15	Put	Bond Future	7,644.3900	7.6444	7,461.6500	7.4616	(2.391)	0	0	0
2013/11/20	R186	06/11/2014			Bond Future	8.5146	118.9059	8.4881	119.1242	(0.311)	0.0000	0.0000	0
2013/11/20	R186	06/11/2014	9.17	Call	Bond Future	8,941.0900	8.9411	9,043.8200	9.0438	1.149	0	0	0
2013/11/20	R186	06/11/2014	8.15	Call	Bond Future	4,591.3000	4.5913	4,626.9000	4.6269	0.775	0	0	0
2013/11/20	R186	06/11/2014	8.16	Call	Bond Future	4,626.4600	4.6265	4,662.5100	4.6625	0.779	0	0	0
2013/11/20	R186	06/11/2014	9.17	Put	Bond Future	3,723.9300	3.7239	3,608.3200	3.6083	(3.105)	0	0	2,010
2013/11/20	R186	06/11/2014	8.14	Put	Bond Future	7,694.2200	7.6942	7,511.5000	7.5115	(2.375)	0	0	0
2013/11/20	R186	06/11/2014	8.16	Put	Bond Future	7,594.3300	7.5943	7,412.0400	7.4120	(2.400)	0	0	0
2013/11/20	R197	06/02/2014			Bond Future	277.7757	277.7757	277.7735	277.7735	(0.001)	0.0000	0.0000	2,049
2013/11/20	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	R197	06/02/2014	279.99	Put	Bond Future	2,214.2800	2.2143	2,216.4800	2.2165	0.099	0	0	0
2013/11/20	R197	06/02/2014	280.01	Put	Bond Future	2,234.2800	2.2343	2,236.4800	2.2365	0.098	0	0	0
2013/11/20	R197	06/02/2014	280.00	Put	Bond Future	2,224.2800	2.2243	2,226.4800	2.2265	0.099	0	0	0
2013/11/20	R197	06/02/2014	280.01	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
2013/11/20	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	R201	06/02/2014	5.24	Put	Bond Future	16.5700	0.0166	11.9300	0.0119	(28.002)	0	0	0
2013/11/20	R201	06/02/2014			Bond Future	4.2279	105.0084	4.1670	105.0608	(1.440)	0.0000	0.0000	0
2013/11/20	R201	06/02/2014	5.26	Put	Bond Future	15.5300	0.0155	11.1400	0.0111	(28.268)	0	0	0
2013/11/20	R201	06/02/2014	5.24	Call	Bond Future	881.5600	0.8816	929.3200	0.9293	5.418	0	0	0
2013/11/20	R201	06/02/2014	5.25	Put	Bond Future	16.0100	0.0160	11.5600	0.0116	(27.795)	0	0	0
2013/11/20	R201	06/02/2014	5.25	Call	Bond Future	889.4900	0.8895	937.4400	0.9374	5.391	0	0	0
2013/11/20	R201	06/02/2014	5.26	Call	Bond Future	897.5000	0.8975	945.5100	0.9455	5.349	0	0	0
2013/11/20	R201	08/05/2014			Bond Future	3.7725	106.3908	3.6857	106.4440	(2.302)	0.0000	0.0000	0
2013/11/20	R201	08/05/2014	4.75	Call	Bond Future	661.3200	0.6613	704.9300	0.7049	6.594	0	0	0
2013/11/20	R201	08/05/2014	4.76	Call	Bond Future	666.2800	0.6663	710.0200	0.7100	6.565	0	0	0
2013/11/20	R201	08/05/2014	4.74	Call	Bond Future	656.3900	0.6564	699.8700	0.6999	6.624	0	0	0
2013/11/20	R201	08/05/2014	4.76	Put	Bond Future	64.5800	0.0646	55.0900	0.0551	(14.695)	0	0	0
2013/11/20	R201	08/05/2014	4.75	Put	Bond Future	65.6800	0.0657	56.0600	0.0561	(14.647)	0	0	0
2013/11/20	R201	08/05/2014	4.74	Put	Bond Future	66.8100	0.0668	57.0600	0.0571	(14.594)	0	0	0
2013/11/20	R201	07/08/2014	5.31	Put	Bond Future	6.2400	0.0062	2.1300	0.0021	(65.865)	0	0	0
2013/11/20	R201	07/08/2014			Bond Future	2.4669	103.4590	2.3220	103.5124	(5.875)	0.0000	0.0000	0
2013/11/20	R201	07/08/2014	5.30	Put	Bond Future	6.3500	0.0064	2.1800	0.0022	(65.669)	0	0	0
2013/11/20	R201	07/08/2014	5.31	Call	Bond Future	1,042.1700	1.0422	1,091.4300	1.0914	4.727	0	0	0
2013/11/20	R201	07/08/2014	5.29	Call	Bond Future	1,035.1700	1.0352	1,084.3100	1.0843	4.747	0	0	0
2013/11/20	R201	07/08/2014	5.30	Call	Bond Future	1,038.6800	1.0387	1,087.8800	1.0879	4.737	0	0	0
2013/11/20	R201	07/08/2014	5.29	Put	Bond Future	6.4500	0.0065	2.2200	0.0022	(65.581)	0	0	0
2013/11/20	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	R202	06/02/2014			Bond Future	209.3433	209.3433	209.3507	209.3507	0.004	0.0000	0.0000	43,449
2013/11/20	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	R202	06/02/2014	208.99	Call	Bond Future	353.2800	0.3533	360.7200	0.3607	2.106	0	0	0
2013/11/20	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	R202	06/02/2014	209.00	Call	Bond Future	343.2800	0.3433	350.7200	0.3507	2.167	0	0	0
2013/11/20	R202	06/02/2014	209.01	Call	Bond Future	333.2800	0.3333	340.7200	0.3407	2.232	0	0	0
2013/11/20	R203	06/02/2014			Bond Future	6.8922	107.6378	6.8023	107.9273	(1.304)	0.0000	0.0000	8,517
2013/11/20	R203	06/02/2014	5.95	Put	Bond Future	3,181.1800	3.1812	2,906.7600	2.9068	(8.626)	0	0	0
2013/11/20	R203	06/02/2014	6.14	Put	Bond Future	2,622.2800	2.6223	2,361.3500	2.3613	(9.951)	0	0	0
2013/11/20	R203	06/02/2014	6.16	Put	Bond Future	2,565.7000	2.5657	2,306.5700	2.3066	(10.100)	0	0	0
2013/11/20	R203	06/02/2014	6.84	Put	Bond Future	1,010.2900	1.0103	841.9100	0.8419	(16.667)	0	0	0
2013/11/20	R203	06/02/2014	6.15	Put	Bond Future	2,593.9300	2.5939	2,333.8900	2.3339	(10.025)	0	0	0
2013/11/20	R203	06/02/2014	5.95	Call	Bond Future	97.7700	0.0978	112.7800	0.1128	15.352	0	0	16
2013/11/20	R203	06/02/2014	6.16	Call	Bond Future	179.1200	0.1791	209.4200	0.2094	16.916	0	0	0
2013/11/20	R203	06/02/2014	6.84	Call	Bond Future	842.3000	0.8423	963.3500	0.9633	14.371	0	0	13
2013/11/20	R203	06/02/2014	6.14	Call	Bond Future	169.5700	0.1696	198.0700	0.1981	16.807	0	0	0
2013/11/20	R203	06/02/2014	6.15	Call	Bond Future	174.2900	0.1743	203.6800	0.2037	16.863	0	0	0
2013/11/20	R203	08/05/2014	7.40	Put	Bond Future	874.3000	0.8743	767.9800	0.7680	(12.161)	0	0	0
2013/11/20	R203	08/05/2014	5.76	Call	Bond Future	209.4100	0.2094	247.5900	0.2476	18.232	0	0	0
2013/11/20	R203	08/05/2014	6.84	Call	Bond Future	1,085.3700	1.0854	1,215.6800	1.2157	12.006	0	0	13
2013/11/20	R203	08/05/2014	5.74	Call	Bond Future	201.8900	0.2019	238.9400	0.2389	18.352	0	0	0
2013/11/20	R203	08/05/2014			Bond Future	7.0262	104.8945	6.9285	105.1879	(1.390)	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/20	R203	08/05/2014	5.76	Put	Bond Future	4,092.6300		4.0926	3,837.4400	3.8374	(6.235)	0	0	0
2013/11/20	R203	08/05/2014	6.84	Put	Bond Future	1,645.4900		1.6455	1,482.4300	1.4824	(9.910)	0	0	0
2013/11/20	R203	08/05/2014	5.75	Put	Bond Future	4,120.2200		4.1202	3,864.4700	3.8645	(6.207)	0	0	0
2013/11/20	R203	08/05/2014	5.74	Put	Bond Future	4,147.8700		4.1479	3,891.5500	3.8915	(6.180)	0	0	0
2013/11/20	R203	08/05/2014	7.40	Call	Bond Future	1,987.4100		1.9874	2,174.4600	2.1745	9.412	0	0	16
2013/11/20	R203	08/05/2014	5.75	Call	Bond Future	205.6200		0.2056	243.2400	0.2432	18.296	0	0	0
2013/11/20	R203	07/08/2014	7.30	Call	Bond Future	1,785.7600		1.7858	1,911.4600	1.9115	7.039	0	0	0
2013/11/20	R203	07/08/2014			Bond Future	7.1516		106.3515	7.0451	106.6484	(1.489)	0.0000	0.0000	0
2013/11/20	R203	07/08/2014	7.31	Call	Bond Future	1,801.3000		1.8013	1,927.8700	1.9279	7.027	0	0	0
2013/11/20	R203	07/08/2014	6.84	Put	Bond Future	2,034.5700		2.0346	1,824.3900	1.8244	(10.330)	0	0	0
2013/11/20	R203	07/08/2014	7.29	Put	Bond Future	1,386.0000		1.3860	1,213.9700	1.2140	(12.412)	0	0	0
2013/11/20	R203	07/08/2014	7.31	Put	Bond Future	1,361.6300		1.3616	1,191.3500	1.1914	(12.506)	0	0	0
2013/11/20	R203	07/08/2014	7.30	Put	Bond Future	1,373.7700		1.3738	1,202.6200	1.2026	(12.458)	0	0	0
2013/11/20	R203	07/08/2014	7.29	Call	Bond Future	1,770.2900		1.7703	1,895.1100	1.8951	7.051	0	0	0
2013/11/20	R203	07/08/2014	6.84	Call	Bond Future	1,162.9100		1.1629	1,249.5800	1.2496	7.453	0	0	30
2013/11/20	R203	06/11/2014	6.86	Call	Bond Future	1,182.0100		1.1820	1,268.2900	1.2683	7.299	0	0	0
2013/11/20	R203	06/11/2014			Bond Future	7.3097		103.6578	7.1925	103.9587	(1.602)	0.0000	0.0000	0
2013/11/20	R203	06/11/2014	6.84	Call	Bond Future	1,161.3200		1.1613	1,246.2600	1.2463	7.314	0	0	0
2013/11/20	R203	06/11/2014	6.85	Call	Bond Future	1,171.6400		1.1716	1,257.2500	1.2572	7.307	0	0	0
2013/11/20	R203	06/11/2014	6.84	Put	Bond Future	2,374.7300		2.3747	2,158.7900	2.1588	(9.093)	0	0	0
2013/11/20	R203	06/11/2014	6.86	Put	Bond Future	2,343.3800		2.3434	2,128.7800	2.1288	(9.158)	0	0	0
2013/11/20	R203	06/11/2014	6.85	Put	Bond Future	2,359.0300		2.3590	2,143.7600	2.1438	(9.125)	0	0	0
2013/11/20	R204	06/02/2014	6.39	Call	Bond Future	307.6300		0.3076	327.9300	0.3279	6.599	0	0	0
2013/11/20	R204	06/02/2014			Bond Future	7.1480		104.5735	7.0811	104.8505	(0.937)	0.0000	0.0000	28,279
2013/11/20	R204	06/02/2014	6.40	Call	Bond Future	314.8600		0.3149	336.0200	0.3360	6.720	0	0	0
2013/11/20	R204	06/02/2014	6.41	Call	Bond Future	322.2300		0.3222	344.2500	0.3442	6.834	0	0	0
2013/11/20	R204	06/02/2014	6.39	Put	Bond Future	3,497.0700		3.4971	3,240.3700	3.2404	(7.340)	0	0	0
2013/11/20	R204	06/02/2014	6.41	Put	Bond Future	3,425.9900		3.4260	3,171.0100	3.1710	(7.443)	0	0	0
2013/11/20	R204	06/02/2014	6.40	Put	Bond Future	3,461.4500		3.4614	3,205.6100	3.2056	(7.391)	0	0	0
2013/11/20	R204	08/05/2014			Bond Future	7.2689		105.9501	7.1975	106.2309	(0.983)	0.0000	0.0000	0
2013/11/20	R204	08/05/2014	6.05	Call	Bond Future	338.3200		0.3383	378.6700	0.3787	11.927	0	0	0
2013/11/20	R204	08/05/2014	6.06	Call	Bond Future	344.1100		0.3441	385.0200	0.3850	11.889	0	0	0
2013/11/20	R204	08/05/2014	6.04	Call	Bond Future	332.6100		0.3326	372.4000	0.3724	11.963	0	0	0
2013/11/20	R204	08/05/2014	6.05	Put	Bond Future	5,260.5000		5.2605	5,020.0400	5.0200	(4.571)	0	0	0
2013/11/20	R204	08/05/2014	6.04	Put	Bond Future	5,296.3400		5.2963	5,055.3200	5.0553	(4.551)	0	0	0
2013/11/20	R204	08/05/2014	6.06	Put	Bond Future	5,224.7500		5.2248	4,984.8500	4.9849	(4.592)	0	0	0
2013/11/20	R204	07/08/2014			Bond Future	7.3818		103.3901	7.3057	103.6742	(1.032)	0.0000	0.0000	0
2013/11/20	R204	07/08/2014	7.44	Put	Bond Future	2,174.7500		2.1747	1,980.3000	1.9803	(8.941)	0	0	0
2013/11/20	R204	07/08/2014	7.46	Put	Bond Future	2,139.5200		2.1395	1,946.6300	1.9466	(9.016)	0	0	0
2013/11/20	R204	07/08/2014	7.45	Put	Bond Future	2,157.0800		2.1571	1,963.4100	1.9634	(8.978)	0	0	0
2013/11/20	R204	07/08/2014	7.78	Call	Bond Future	3,100.1700		3.1002	3,219.6300	3.2196	3.853	0	0	0
2013/11/20	R204	07/08/2014	7.46	Call	Bond Future	2,429.8900		2.4299	2,521.0900	2.5211	3.753	0	0	0
2013/11/20	R204	07/08/2014	7.44	Call	Bond Future	2,390.9100		2.3909	2,480.5500	2.4806	3.749	0	0	0
2013/11/20	R204	07/08/2014	7.78	Put	Bond Future	1,631.3000		1.6313	1,466.6700	1.4667	(10.092)	0	0	530
2013/11/20	R204	07/08/2014	7.45	Call	Bond Future	2,410.3500		2.4103	2,500.7700	2.5008	3.751	0	0	0
2013/11/20	R204	06/11/2014	7.99	Put	Bond Future	1,875.4800		1.8755	1,704.2700	1.7043	(9.129)	0	0	1,270
2013/11/20	R204	06/11/2014			Bond Future	7.5106		104.8162	7.4289	105.1042	(1.088)	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
2013/11/20	R204	06/11/2014	6.99	Put	Bond Future	3,622.5400	3.6225	3,384.2600	3.3843	(6.578)	0	0	0
2013/11/20	R204	06/11/2014	7.01	Put	Bond Future	3,579.4300	3.5794	3,342.2400	3.3422	(6.626)	0	0	0
2013/11/20	R204	06/11/2014	6.99	Call	Bond Future	1,770.6700	1.7707	1,820.3500	1.8203	2.806	0	0	0
2013/11/20	R204	06/11/2014	7.00	Put	Bond Future	3,600.9400	3.6009	3,363.2100	3.3632	(6.602)	0	0	0
2013/11/20	R204	06/11/2014	7.99	Call	Bond Future	3,545.0000	3.5450	3,661.7500	3.6618	3.293	0	0	0
2013/11/20	R204	06/11/2014	7.00	Call	Bond Future	1,785.0200	1.7850	1,835.2500	1.8353	2.814	0	0	0
2013/11/20	R204	06/11/2014	7.01	Call	Bond Future	1,799.4600	1.7995	1,850.2300	1.8502	2.821	0	0	0
2013/11/20	R207	06/02/2014			Bond Future	7.4614	99.5346	7.4212	99.7234	(0.539)	0.0000	0.0000	18,702
2013/11/20	R207	06/02/2014	6.65	Call	Bond Future	323.8900	0.3239	335.0200	0.3350	3.436	0	0	0
2013/11/20	R207	06/02/2014	6.64	Put	Bond Future	4,263.5400	4.2635	4,085.2800	4.0853	(4.181)	0	0	0
2013/11/20	R207	06/02/2014	6.66	Put	Bond Future	4,180.3200	4.1803	4,003.2100	4.0032	(4.237)	0	0	0
2013/11/20	R207	06/02/2014	6.65	Put	Bond Future	4,221.8400	4.2218	4,044.1500	4.0442	(4.209)	0	0	0
2013/11/20	R207	06/02/2014	6.66	Call	Bond Future	331.5300	0.3315	343.2400	0.3432	3.532	0	0	0
2013/11/20	R207	06/02/2014	6.64	Call	Bond Future	316.3900	0.3164	326.9500	0.3270	3.338	0	0	0
2013/11/20	R207	08/05/2014	6.19	Put	Bond Future	6,845.4400	6.8454	6,675.5100	6.6755	(2.482)	0	0	0
2013/11/20	R207	08/05/2014	6.21	Put	Bond Future	6,759.5600	6.7596	6,590.2600	6.5903	(2.505)	0	0	0
2013/11/20	R207	08/05/2014			Bond Future	7.5809	100.8448	7.5384	101.0363	(0.560)	0.0000	0.0000	0
2013/11/20	R207	08/05/2014	6.20	Put	Bond Future	6,802.4500	6.8025	6,632.8300	6.6328	(2.494)	0	0	0
2013/11/20	R207	08/05/2014	6.20	Call	Bond Future	337.8100	0.3378	359.6200	0.3596	6.456	0	0	0
2013/11/20	R207	08/05/2014	6.21	Call	Bond Future	343.5600	0.3436	365.6900	0.3657	6.441	0	0	0
2013/11/20	R207	08/05/2014	6.19	Call	Bond Future	332.1400	0.3321	353.6400	0.3536	6.473	0	0	0
2013/11/20	R207	07/08/2014	7.69	Call	Bond Future	2,675.4600	2.6755	2,730.1200	2.7301	2.043	0	0	0
2013/11/20	R207	07/08/2014	7.70	Put	Bond Future	2,670.0700	2.6701	2,531.7200	2.5317	(5.182)	0	0	0
2013/11/20	R207	07/08/2014			Bond Future	7.6937	98.6050	7.6489	98.7985	(0.582)	0.0000	0.0000	0
2013/11/20	R207	07/08/2014	7.70	Call	Bond Future	2,697.1300	2.6971	2,752.3000	2.7523	2.046	0	0	0
2013/11/20	R207	07/08/2014	7.71	Call	Bond Future	2,718.9000	2.7189	2,774.5800	2.7746	2.048	0	0	0
2013/11/20	R207	07/08/2014	7.69	Put	Bond Future	2,691.5600	2.6916	2,552.7000	2.5527	(5.159)	0	0	0
2013/11/20	R207	07/08/2014	7.71	Put	Bond Future	2,648.7000	2.6487	2,510.8600	2.5109	(5.204)	0	0	0
2013/11/20	R207	06/11/2014	7.36	Put	Bond Future	4,186.5100	4.1865	4,020.7600	4.0208	(3.959)	0	0	0
2013/11/20	R207	06/11/2014			Bond Future	7.8139	99.9650	7.7664	100.1612	(0.607)	0.0000	0.0000	0
2013/11/20	R207	06/11/2014	7.35	Put	Bond Future	4,211.6000	4.2116	4,045.4900	4.0455	(3.944)	0	0	0
2013/11/20	R207	06/11/2014	7.36	Call	Bond Future	2,288.6200	2.2886	2,319.0500	2.3191	1.330	0	0	0
2013/11/20	R207	06/11/2014	7.34	Call	Bond Future	2,254.2500	2.2543	2,283.9600	2.2840	1.318	0	0	0
2013/11/20	R207	06/11/2014	7.35	Call	Bond Future	2,271.3900	2.2714	2,301.4600	2.3015	1.324	0	0	0
2013/11/20	R207	06/11/2014	7.34	Put	Bond Future	4,236.8000	4.2368	4,070.3300	4.0703	(3.929)	0	0	0
2013/11/20	R208	06/02/2014	6.74	Put	Bond Future	5,121.0900	5.1211	4,959.7200	4.9597	(3.151)	0	0	0
2013/11/20	R208	06/02/2014			Bond Future	7.6310	97.6954	7.6015	97.8503	(0.385)	7.6656	7.6656	11,100
2013/11/20	R208	06/02/2014	6.75	Put	Bond Future	5,072.3700	5.0724	4,911.0600	4.9111	(3.180)	0	0	0
2013/11/20	R208	06/02/2014	6.76	Put	Bond Future	5,024.1400	5.0241	4,862.8800	4.8629	(3.210)	0	0	0
2013/11/20	R208	06/02/2014	6.74	Call	Bond Future	286.6300	0.2866	280.1500	0.2802	(2.261)	0	0	0
2013/11/20	R208	06/02/2014	6.75	Call	Bond Future	293.8200	0.2938	287.4000	0.2874	(2.185)	0	0	0
2013/11/20	R208	06/02/2014	6.76	Call	Bond Future	301.4600	0.3015	295.0900	0.2951	(2.113)	0	0	0
2013/11/20	R208	08/05/2014	6.31	Call	Bond Future	325.1700	0.3252	340.1200	0.3401	4.598	0	0	0
2013/11/20	R208	08/05/2014			Bond Future	7.7379	95.5855	7.7071	95.7426	(0.398)	0.0000	0.0000	0
2013/11/20	R208	08/05/2014	6.29	Call	Bond Future	313.7700	0.3138	328.2600	0.3283	4.618	0	0	0
2013/11/20	R208	08/05/2014	6.31	Put	Bond Future	7,949.3200	7.9493	7,807.2000	7.8072	(1.788)	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
2013/11/20	R208	08/05/2014	6.30	Put	Bond Future	7,999.5600	7.9996	7,857.2200	7.8572	(1.779)	0	0	0
2013/11/20	R208	08/05/2014	6.29	Put	Bond Future	8,049.9200	8.0499	7,907.3400	7.9073	(1.771)	0	0	0
2013/11/20	R208	08/05/2014	6.30	Call	Bond Future	319.4200	0.3194	334.1500	0.3341	4.611	0	0	0
2013/11/20	R208	07/08/2014	8.28	Call	Bond Future	4,129.2600	4.1293	4,181.4600	4.1815	1.264	0	0	0
2013/11/20	R208	07/08/2014			Bond Future	7.8379	96.9132	7.8057	97.0719	(0.411)	0.0000	0.0000	0
2013/11/20	R208	07/08/2014	7.80	Call	Bond Future	2,827.2700	2.8273	2,851.5300	2.8515	0.858	0	0	0
2013/11/20	R208	07/08/2014	7.79	Put	Bond Future	3,039.1100	3.0391	2,903.9000	2.9039	(4.449)	0	0	0
2013/11/20	R208	07/08/2014	7.81	Put	Bond Future	2,989.2300	2.9892	2,855.5500	2.8556	(4.472)	0	0	0
2013/11/20	R208	07/08/2014	7.80	Put	Bond Future	3,014.0900	3.0141	2,879.6500	2.8796	(4.460)	0	0	0
2013/11/20	R208	07/08/2014	8.28	Put	Bond Future	1,983.0000	1.9830	1,876.5000	1.8765	(5.371)	0	0	630
2013/11/20	R208	07/08/2014	7.81	Call	Bond Future	2,851.7400	2.8517	2,876.7600	2.8768	0.877	0	0	0
2013/11/20	R208	07/08/2014	7.79	Call	Bond Future	2,802.9200	2.8029	2,826.4100	2.8264	0.838	0	0	0
2013/11/20	R208	06/11/2014	7.46	Call	Bond Future	2,298.5800	2.2986	2,280.1400	2.2801	(0.802)	0	0	0
2013/11/20	R208	06/11/2014			Bond Future	7.9490	94.8534	7.9152	95.0143	(0.425)	0.0000	0.0000	0
2013/11/20	R208	06/11/2014	7.44	Call	Bond Future	2,260.0900	2.2601	2,241.1500	2.2412	(0.838)	0	0	0
2013/11/20	R208	06/11/2014	7.45	Call	Bond Future	2,279.2800	2.2793	2,260.5900	2.2606	(0.820)	0	0	0
2013/11/20	R208	06/11/2014	8.50	Put	Bond Future	2,235.4600	2.2355	2,100.2400	2.1002	(6.049)	0	0	1,520
2013/11/20	R208	06/11/2014	7.44	Put	Bond Future	4,717.7300	4.7177	4,537.9300	4.5379	(3.811)	0	0	0
2013/11/20	R208	06/11/2014	7.46	Put	Bond Future	4,658.1800	4.6582	4,478.8800	4.4789	(3.849)	0	0	0
2013/11/20	R208	06/11/2014	8.50	Call	Bond Future	4,810.2600	4.8103	4,835.9000	4.8359	0.533	0	0	0
2013/11/20	R208	06/11/2014	7.45	Put	Bond Future	4,687.8900	4.6879	4,508.3400	4.5083	(3.830)	0	0	0
2013/11/20	R209	06/02/2014	8.56	Call	Bond Future	1,321.3800	1.3214	1,398.2800	1.3983	5.820	0	0	0
2013/11/20	R209	06/02/2014			Bond Future	9.0247	75.9004	8.9858	76.1932	(0.431)	0.0000	0.0000	23,202
2013/11/20	R209	06/02/2014	8.54	Call	Bond Future	1,274.5300	1.2745	1,349.2000	1.3492	5.859	0	0	0
2013/11/20	R209	06/02/2014	8.55	Call	Bond Future	1,297.8200	1.2978	1,373.5900	1.3736	5.838	0	0	0
2013/11/20	R209	06/02/2014	8.54	Put	Bond Future	5,060.0600	5.0601	4,841.9700	4.8420	(4.310)	0	0	0
2013/11/20	R209	06/02/2014	8.56	Put	Bond Future	4,944.7900	4.9448	4,728.9300	4.7289	(4.365)	0	0	0
2013/11/20	R209	06/02/2014	8.55	Put	Bond Future	5,002.2200	5.0022	4,785.2300	4.7852	(4.338)	0	0	0
2013/11/20	R209	08/05/2014			Bond Future	9.1157	73.7551	9.0756	74.0519	(0.439)	0.0000	0.0000	0
2013/11/20	R209	08/05/2014	7.85	Call	Bond Future	918.2800	0.9183	965.3000	0.9653	5.120	0	0	0
2013/11/20	R209	08/05/2014	7.86	Call	Bond Future	931.7500	0.9317	979.3500	0.9794	5.109	0	0	0
2013/11/20	R209	08/05/2014	7.84	Call	Bond Future	904.9500	0.9050	951.3900	0.9514	5.132	0	0	0
2013/11/20	R209	08/05/2014	7.85	Put	Bond Future	11,284.5700	11.2846	11,034.8100	11.0348	(2.213)	0	0	0
2013/11/20	R209	08/05/2014	7.84	Put	Bond Future	11,361.9000	11.3619	11,111.5600	11.1116	(2.203)	0	0	0
2013/11/20	R209	08/05/2014	7.86	Put	Bond Future	11,207.5200	11.2075	10,958.3400	10.9583	(2.223)	0	0	0
2013/11/20	R209	07/08/2014	9.04	Put	Bond Future	5,540.1900	5.5402	5,379.7900	5.3798	(2.895)	0	0	0
2013/11/20	R209	07/08/2014			Bond Future	9.2014	74.7797	9.1603	75.0802	(0.447)	0.0000	0.0000	0
2013/11/20	R209	07/08/2014	9.06	Put	Bond Future	5,458.0100	5.4580	5,299.0500	5.2990	(2.912)	0	0	0
2013/11/20	R209	07/08/2014	9.05	Put	Bond Future	5,498.9800	5.4990	5,339.3000	5.3393	(2.904)	0	0	0
2013/11/20	R209	07/08/2014	9.05	Call	Bond Future	4,383.9700	4.3840	4,524.7600	4.5248	3.211	0	0	0
2013/11/20	R209	07/08/2014	9.06	Call	Bond Future	4,417.4600	4.4175	4,558.9700	4.5590	3.203	0	0	0
2013/11/20	R209	07/08/2014	9.04	Call	Bond Future	4,350.6000	4.3506	4,490.6700	4.4907	3.220	0	0	0
2013/11/20	R209	06/11/2014			Bond Future	9.2918	72.6663	9.2494	72.9708	(0.456)	0.0000	0.0000	0
2013/11/20	R209	06/11/2014	8.99	Put	Bond Future	6,857.7500	6.8577	6,691.6900	6.6917	(2.421)	0	0	0
2013/11/20	R209	06/11/2014	9.01	Put	Bond Future	6,771.0500	6.7711	6,606.2600	6.6063	(2.434)	0	0	0
2013/11/20	R209	06/11/2014	9.00	Put	Bond Future	6,814.3000	6.8143	6,648.8600	6.6489	(2.428)	0	0	0
2013/11/20	R209	06/11/2014	8.99	Call	Bond Future	4,645.0500	4.6450	4,783.5700	4.7836	2.982	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/20	R209	06/11/2014	9.00	Call	Bond Future	4,676.6000		4.6766	4,815.7400	4.8157	2.975	0	0	0
2013/11/20	R209	06/11/2014	9.01	Call	Bond Future	4,708.2400		4.7082	4,848.0300	4.8480	2.969	0	0	0
2013/11/20	R210	06/02/2014	161.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	R210	06/02/2014			Bond Future	162.3240		162.3240	161.7430	161.7430	(0.358)	0.0000	0.0000	1,319
2013/11/20	R210	06/02/2014	161.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	R210	06/02/2014	161.51	Call	Bond Future	813.9900		0.8140	233.0300	0.2330	(71.372)	0	0	0
2013/11/20	R210	06/02/2014	161.49	Call	Bond Future	833.9900		0.8340	253.0300	0.2530	(69.660)	0	0	0
2013/11/20	R210	06/02/2014	161.50	Call	Bond Future	823.9900		0.8240	243.0300	0.2430	(70.506)	0	0	0
2013/11/20	R210	06/02/2014	161.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	R211	06/02/2014	129.00	Call	Bond Future	65.7100		0.0657	49.6900	0.0497	(24.380)	0	0	0
2013/11/20	R211	06/02/2014			Bond Future	129.0657		129.0657	129.0497	129.0497	(0.012)	0.0000	0.0000	522
2013/11/20	R211	06/02/2014	129.01	Call	Bond Future	55.7100		0.0557	39.6900	0.0397	(28.756)	0	0	0
2013/11/20	R211	06/02/2014	128.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	R211	06/02/2014	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	R211	06/02/2014	128.99	Call	Bond Future	75.7100		0.0757	59.6900	0.0597	(21.160)	0	0	0
2013/11/20	R211	06/02/2014	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	R212	06/02/2014			Bond Future	131.6507		131.6507	131.6479	131.6479	(0.002)	0.0000	0.0000	21,791
2013/11/20	R212	06/02/2014	132.99	Put	Bond Future	1,339.3400		1.3393	1,342.0800	1.3421	0.205	0	0	0
2013/11/20	R212	06/02/2014	133.01	Put	Bond Future	1,359.3400		1.3593	1,362.0800	1.3621	0.202	0	0	0
2013/11/20	R212	06/02/2014	133.00	Put	Bond Future	1,349.3400		1.3493	1,352.0800	1.3521	0.203	0	0	0
2013/11/20	R212	06/02/2014	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	R212	06/02/2014	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	R212	06/02/2014	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	R213	06/02/2014			Bond Future	8.8359		87.1456	8.8122	87.3286	(0.269)	0.0000	0.0000	21,021
2013/11/20	R213	06/02/2014	8.29	Put	Bond Future	5,493.2800		5.4933	5,339.1100	5.3391	(2.807)	0	0	0
2013/11/20	R213	06/02/2014	8.31	Put	Bond Future	5,371.7500		5.3717	5,218.8700	5.2189	(2.846)	0	0	0
2013/11/20	R213	06/02/2014	8.29	Call	Bond Future	1,138.1200		1.1381	1,166.9500	1.1669	2.533	0	0	0
2013/11/20	R213	06/02/2014	8.30	Put	Bond Future	5,432.3200		5.4323	5,278.8600	5.2789	(2.825)	0	0	0
2013/11/20	R213	06/02/2014	8.30	Call	Bond Future	1,159.8400		1.1598	1,189.3800	1.1894	2.547	0	0	0
2013/11/20	R213	06/02/2014	8.31	Call	Bond Future	1,181.8400		1.1818	1,211.9600	1.2120	2.549	0	0	0
2013/11/20	R213	08/05/2014	7.65	Put	Bond Future	11,480.4700		11.4805	11,320.7100	11.3207	(1.392)	0	0	0
2013/11/20	R213	08/05/2014			Bond Future	8.9303		84.7553	8.9058	84.9407	(0.274)	0.0000	0.0000	0
2013/11/20	R213	08/05/2014	7.64	Put	Bond Future	11,556.8500		11.5568	11,396.7600	11.3968	(1.385)	0	0	0
2013/11/20	R213	08/05/2014	7.66	Put	Bond Future	11,404.3700		11.4044	11,244.9400	11.2449	(1.398)	0	0	0
2013/11/20	R213	08/05/2014	7.65	Call	Bond Future	933.2800		0.9333	958.9800	0.9590	2.754	0	0	0
2013/11/20	R213	08/05/2014	7.64	Call	Bond Future	919.9600		0.9200	945.3300	0.9453	2.758	0	0	0
2013/11/20	R213	08/05/2014	7.66	Call	Bond Future	946.7600		0.9468	972.7900	0.9728	2.749	0	0	0
2013/11/20	R213	07/08/2014	8.86	Call	Bond Future	4,496.2700		4.4963	4,557.3300	4.5573	1.358	0	0	0
2013/11/20	R213	07/08/2014			Bond Future	9.0205		85.9325	8.9953	86.1201	(0.279)	0.0000	0.0000	0
2013/11/20	R213	07/08/2014	8.84	Call	Bond Future	4,428.4900		4.4285	4,488.6600	4.4887	1.359	0	0	0
2013/11/20	R213	07/08/2014	8.85	Call	Bond Future	4,462.3100		4.4623	4,522.9300	4.5229	1.358	0	0	0
2013/11/20	R213	07/08/2014	8.84	Put	Bond Future	5,785.4700		5.7855	5,658.0200	5.6580	(2.203)	0	0	0
2013/11/20	R213	07/08/2014	8.86	Put	Bond Future	5,701.3200		5.7013	5,574.7600	5.5748	(2.220)	0	0	0
2013/11/20	R213	07/08/2014	8.85	Put	Bond Future	5,743.2800		5.7433	5,616.2800	5.6163	(2.211)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/20	R213	06/11/2014	8.84	Call	Bond Future	4,860.2900		4.8603	4,884.5900	4.8846	0.500	0	0	0
2013/11/20	R213	06/11/2014	8.85	Put	Bond Future	6,878.4700		6.8785	6,713.0100	6.7130	(2.405)	0	0	0
2013/11/20	R213	06/11/2014			Bond Future	9.1174		83.5796	9.0913	83.7697	(0.285)	0.0000	0.0000	0
2013/11/20	R213	06/11/2014	8.85	Call	Bond Future	4,892.6800		4.8927	4,917.3500	4.9174	0.504	0	0	0
2013/11/20	R213	06/11/2014	8.86	Call	Bond Future	4,925.1800		4.9252	4,950.2300	4.9502	0.509	0	0	0
2013/11/20	R213	06/11/2014	8.84	Put	Bond Future	6,921.6900		6.9217	6,755.8600	6.7559	(2.396)	0	0	0
2013/11/20	R213	06/11/2014	8.86	Put	Bond Future	6,835.4500		6.8354	6,670.3700	6.6704	(2.415)	0	0	0
2013/11/20	R214	06/02/2014			Bond Future	9.1928		76.2227	9.1383	76.6428	(0.592)	0.0000	0.0000	2,927
2013/11/20	R214	06/02/2014	8.99	Put	Bond Future	3,785.1600		3.7852	3,526.3800	3.5264	(6.837)	0	0	0
2013/11/20	R214	06/02/2014	9.01	Put	Bond Future	3,691.1800		3.6912	3,435.9300	3.4359	(6.915)	0	0	0
2013/11/20	R214	06/02/2014	8.99	Call	Bond Future	2,199.3400		2.1993	2,360.6300	2.3606	7.334	0	0	0
2013/11/20	R214	06/02/2014	9.00	Put	Bond Future	3,737.9600		3.7380	3,480.9400	3.4809	(6.876)	0	0	0
2013/11/20	R214	06/02/2014	9.00	Call	Bond Future	2,231.7000		2.2317	2,394.7500	2.3947	7.306	0	0	0
2013/11/20	R214	06/02/2014	9.01	Call	Bond Future	2,264.3300		2.2643	2,429.1500	2.4291	7.279	0	0	0
2013/11/20	R214	08/05/2014			Bond Future	9.2834		73.9413	9.2274	74.3670	(0.604)	0.0000	0.0000	0
2013/11/20	R214	08/05/2014	9.00	Call	Bond Future	3,269.7700		3.2698	3,451.0100	3.4510	5.543	0	0	0
2013/11/20	R214	08/05/2014	8.99	Put	Bond Future	5,512.9400		5.5129	5,267.2800	5.2673	(4.456)	0	0	0
2013/11/20	R214	08/05/2014	9.01	Put	Bond Future	5,418.2400		5.4182	5,175.0500	5.1750	(4.488)	0	0	0
2013/11/20	R214	08/05/2014	9.00	Put	Bond Future	5,465.4400		5.4654	5,221.0100	5.2210	(4.472)	0	0	0
2013/11/20	R214	08/05/2014	9.01	Call	Bond Future	3,301.9200		3.3019	3,484.4000	3.4844	5.526	0	0	0
2013/11/20	R214	08/05/2014	8.99	Call	Bond Future	3,237.7900		3.2378	3,417.8000	3.4178	5.560	0	0	0
2013/11/20	R248	06/02/2014	9.11	Put	Bond Future	1,546.0000		1.5460	1,007.8600	1.0079	(34.809)	0	0	0
2013/11/20	R248	06/02/2014			Bond Future	9.2653		98.6484	9.2108	99.1865	(0.589)	0.0000	0.0000	10,220
2013/11/20	R248	06/02/2014	9.10	Put	Bond Future	1,647.0800		1.6471	1,108.9400	1.1089	(32.672)	0	0	0
2013/11/20	R248	06/02/2014	9.11	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	R248	06/02/2014	9.09	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	R248	06/02/2014	9.10	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	R248	06/02/2014	9.09	Put	Bond Future	1,748.3500		1.7484	1,210.2100	1.2102	(30.780)	0	0	0
2013/11/20	R248	08/05/2014	9.04	Put	Bond Future	3,164.8100		3.1648	2,619.5000	2.6195	(17.230)	0	0	0
2013/11/20	R248	08/05/2014			Bond Future	9.3589		95.5251	9.3026	96.0704	(0.602)	0.0000	0.0000	0
2013/11/20	R248	08/05/2014	9.06	Put	Bond Future	2,960.7400		2.9607	2,415.4300	2.4154	(18.418)	0	0	0
2013/11/20	R248	08/05/2014	9.04	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	R248	08/05/2014	9.05	Put	Bond Future	3,062.6800		3.0627	2,517.3700	2.5174	(17.805)	0	0	0
2013/11/20	R248	08/05/2014	9.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/20	R248	08/05/2014	9.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**330114**