



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 03/12/2013 to 03/12/2013

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
2013/12/03	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/12/03	2025	06/02/2014			Bond Future	110.8383		110.8383		0.006	0.0000	0.0000	0
2013/12/03	2025	06/02/2014	110.99	Put	Bond Future	151.6800	0.1517	144.9300	0.1449	(4.450)	0	0	0
2013/12/03	2025	06/02/2014	111.01	Put	Bond Future	171.6800	0.1717	164.9300	0.1649	(3.932)	0	0	0
2013/12/03	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	2025	06/02/2014	111.00	Put	Bond Future	161.6800	0.1617	154.9300	0.1549	(4.175)	0	0	0
2013/12/03	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	2037	06/02/2014			Bond Future	9.3882	91.9423	9.3204	92.5362	(0.721)	0.0000	0.0000	1,652
2013/12/03	2037	06/02/2014	9.38	Call	Bond Future	0.0000	0.0000	522.6100	0.5226	100.000	0	0	0
2013/12/03	2037	06/02/2014	9.39	Call	Bond Future	15.9700	0.0160	609.9000	0.6099	3719.036	0	0	0
2013/12/03	2037	06/02/2014	9.37	Call	Bond Future	0.0000	0.0000	435.1800	0.4352	100.000	0	0	0
2013/12/03	2037	06/02/2014	9.38	Put	Bond Future	71.3200	0.0713	0.0000	0.0000	(100.000)	0	0	0
2013/12/03	2037	06/02/2014	9.37	Put	Bond Future	158.7500	0.1588	0.0000	0.0000	(100.000)	0	0	0
2013/12/03	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	2037	08/05/2014	9.39	Put	Bond Future	920.5500	0.9206	319.8600	0.3199	(65.253)	0	0	0
2013/12/03	2037	08/05/2014			Bond Future	9.4967	93.1509	9.4269	93.7516	(0.735)	0.0000	0.0000	0
2013/12/03	2037	08/05/2014	9.38	Put	Bond Future	1,007.6100	1.0076	406.9200	0.4069	(59.615)	0	0	0
2013/12/03	2037	08/05/2014	9.37	Put	Bond Future	1,094.8100	1.0948	494.1200	0.4941	(54.867)	0	0	0
2013/12/03	2037	08/05/2014	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	2037	08/05/2014	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	2037	08/05/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	2037	07/08/2014	9.06	Put	Bond Future	4,760.2100	4.7602	4,150.3700	4.1504	(12.811)	0	0	0
2013/12/03	2037	07/08/2014			Bond Future	9.6038	90.1745	9.5316	90.7843	(0.752)	0.0000	0.0000	0
2013/12/03	2037	07/08/2014	9.05	Put	Bond Future	4,851.5100	4.8515	4,241.6700	4.2417	(12.570)	0	0	0
2013/12/03	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	2037	07/08/2014	9.04	Put	Bond Future	4,942.9500	4.9430	4,333.1100	4.3331	(12.338)	0	0	0
2013/12/03	2038	06/02/2014	107.00	Call	Bond Future	90.0400	0.0900	97.9100	0.0979	8.741	0	0	0
2013/12/03	2038	06/02/2014			Bond Future	107.0900	107.0900	107.0979	107.0979	0.007	0.0000	0.0000	24
2013/12/03	2038	06/02/2014	107.01	Call	Bond Future	80.0400	0.0800	87.9100	0.0879	9.833	0	0	0
2013/12/03	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	2038	06/02/2014	106.99	Call	Bond Future	100.0400	0.1000	107.9100	0.1079	7.867	0	0	0
2013/12/03	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	2050	06/02/2014			Bond Future	111.5109	111.5109	111.5193	111.5193	0.007	0.0000	0.0000	472
2013/12/03	2050	06/02/2014	110.00	Call	Bond Future	1,510.9300	1.5109	1,519.2700	1.5193	0.552	0	0	0
2013/12/03	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	2050	06/02/2014	110.01	Call	Bond Future	1,500.9300	1.5009	1,509.2700	1.5093	0.556	0	0	0
2013/12/03	2050	06/02/2014	109.99	Call	Bond Future	1,520.9300	1.5209	1,529.2700	1.5293	0.548	0	0	0
2013/12/03	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/12/03	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	AL37	06/02/2014			Index Future	410.9970	410.9970	411.0780	411.0780	0.020	0.0000	0.0000	0
2013/12/03	AL37	08/05/2014			Index Future	416.4010	416.4010	416.4780	416.4780	0.018	0.0000	0.0000	0
2013/12/03	AL7T	06/02/2014			Index Future	482.3130	482.3130	482.6290	482.6290	0.066	0.0000	0.0000	1
2013/12/03	AL7T	08/05/2014			Index Future	488.6540	488.6540	488.9690	488.9690	0.064	0.0000	0.0000	0
2013/12/03	ALBI	06/02/2014			Index Future	433.4810	433.4810	434.4760	434.4760	0.230	0.0000	0.0000	790
2013/12/03	ALBI	08/05/2014			Index Future	439.1800	439.1800	440.1840	440.1840	0.229	0.0000	0.0000	85
2013/12/03	ALBI	07/08/2014			Index Future	445.2170	445.2170	446.2390	446.2390	0.230	0.0000	0.0000	0
2013/12/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/12/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/12/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/03	EL28	06/02/2014			Bond Future	113.1061	113.1061	113.1148	113.1148	0.008	0.0000	0.0000	0
2013/12/03	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	EL28	06/02/2014	111.01	Call	Bond Future	2,096.1200	2.0961	2,104.8100	2.1048	0.415	0	0	0
2013/12/03	EL28	06/02/2014	110.99	Call	Bond Future	2,116.1200	2.1161	2,124.8100	2.1248	0.411	0	0	0
2013/12/03	EL28	06/02/2014	111.00	Call	Bond Future	2,106.1200	2.1061	2,114.8100	2.1148	0.413	0	0	0
2013/12/03	ES33	06/02/2014	9.54	Put	Bond Future	2,981.9800	2.9820	2,493.9000	2.4939	(16.368)	0	0	0
2013/12/03	ES33	06/02/2014			Bond Future	9.9460	82.1542	9.8779	82.6423	(0.684)	0.0000	0.0000	6,292
2013/12/03	ES33	06/02/2014	9.56	Put	Bond Future	2,831.0300	2.8310	2,342.9500	2.3429	(17.240)	0	0	0
2013/12/03	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	ES33	06/02/2014	9.55	Put	Bond Future	2,906.4500	2.9064	2,418.3700	2.4184	(16.793)	0	0	0
2013/12/03	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	ES33	08/05/2014	9.55	Put	Bond Future	3,798.8200	3.7988	3,305.1400	3.3051	(12.996)	0	0	0
2013/12/03	ES33	08/05/2014			Bond Future	10.0737	79.4521	10.0034	79.9458	(0.698)	0.0000	0.0000	0
2013/12/03	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	ES33	08/05/2014	9.54	Put	Bond Future	3,874.1100	3.8741	3,380.4300	3.3804	(12.743)	0	0	0
2013/12/03	ES33	08/05/2014	9.56	Put	Bond Future	3,723.6300	3.7236	3,229.9500	3.2300	(13.258)	0	0	0

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2013/12/03	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	GOVI	06/02/2014			GOVI	433.2050	433.2050	434.1140	434.1140	0.210	0.0000	0.0000	465
2013/12/03	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	GOVI	06/02/2014	439.99	Put	GOVI	67,850.0000	6.7850	58,760.0000	5.8760	(13.397)	0	0	0
2013/12/03	GOVI	06/02/2014	440.01	Put	GOVI	68,050.0000	6.8050	58,960.0000	5.8960	(13.358)	0	0	0
2013/12/03	GOVI	06/02/2014	440.00	Put	GOVI	67,950.0000	6.7950	58,860.0000	5.8860	(13.377)	0	0	0
2013/12/03	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	GOVI	08/05/2014			GOVI	438.9010	438.9010	439.8170	439.8170	0.209	0.0000	0.0000	0
2013/12/03	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	GOVI	08/05/2014	441.99	Put	GOVI	30,890.0000	3.0890	21,730.0000	2.1730	(29.654)	0	0	0
2013/12/03	GOVI	08/05/2014	442.01	Put	GOVI	31,090.0000	3.1090	21,930.0000	2.1930	(29.463)	0	0	0
2013/12/03	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	GOVI	08/05/2014	442.00	Put	GOVI	30,990.0000	3.0990	21,830.0000	2.1830	(29.558)	0	0	0
2013/12/03	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	GOVI	07/08/2014			GOVI	444.9340	444.9340	445.8670	445.8670	0.210	0.0000	0.0000	0
2013/12/03	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	GOVI	07/08/2014	459.99	Put	GOVI	150,560.0000	15.0560	141,230.0000	14.1230	(6.197)	0	0	0
2013/12/03	GOVI	07/08/2014	460.01	Put	GOVI	150,760.0000	15.0760	141,430.0000	14.1430	(6.189)	0	0	0
2013/12/03	GOVI	07/08/2014	460.00	Put	GOVI	150,660.0000	15.0660	141,330.0000	14.1330	(6.193)	0	0	0
2013/12/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/12/03	IGOV	06/02/2014			Index Future	200.6740	200.6740	200.6140	200.6140	(0.030)	0.0000	0.0000	1,330
2013/12/03	IGOV	08/05/2014			Index Future	203.3370	203.3370	203.2740	203.2740	(0.031)	0.0000	0.0000	7
2013/12/03	ILBI	06/02/2014			Index Future	543.5140	543.5140	543.5450	543.5450	0.006	0.0000	0.0000	190
2013/12/03	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/12/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/12/03	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/12/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/12/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/12/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/12/03	JBAF	18/12/2013			Jibar Tradeable Future	5.2100	94.7900	5.2100	94.7900	0.000	0.0000	0.0000	1,500
2013/12/03	JBAF	15/01/2014			Jibar Tradeable Future	5.2400	94.7600	5.2400	94.7600	0.000	0.0000	0.0000	1,000
2013/12/03	JBAF	19/02/2014			Jibar Tradeable Future	5.3100	94.6900	5.3300	94.6700	0.377	0.0000	0.0000	0
2013/12/03	JBAF	19/03/2014			Jibar Tradeable Future	5.3900	94.6100	5.4100	94.5900	0.371	0.0000	0.0000	0
2013/12/03	JBAF	16/04/2014			Jibar Tradeable Future	5.4800	94.5200	5.5000	94.5000	0.365	0.0000	0.0000	0
2013/12/03	JBAF	21/05/2014			Jibar Tradeable Future	5.6300	94.3700	5.6400	94.3600	0.178	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
2013/12/03	JBAF	18/06/2014			Jibar Tradeable Future	5.7300	94.2700	5.7500	94.2500	0.349	0.0000	0.0000	6,000
2013/12/03	JBAF	17/09/2014			Jibar Tradeable Future	6.1000	93.9000	6.1000	93.9000	0.000	0.0000	0.0000	1,000
2013/12/03	JBAF	17/12/2014			Jibar Tradeable Future	6.5200	93.4800	6.5200	93.4800	0.000	0.0000	0.0000	0
2013/12/03	JBAF	18/03/2015			Jibar Tradeable Future	6.8500	93.1500	6.8500	93.1500	0.000	0.0000	0.0000	150
2013/12/03	JBAF	17/06/2015			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	2,200
2013/12/03	JBAF	16/09/2015			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2013/12/03	R023	06/02/2014			Bond Future	8.1641	100.8913	8.1526	100.9630	(0.141)	0.0000	0.0000	11,259
2013/12/03	R023	06/02/2014	7.84	Put	Bond Future	2,037.9500	2.0379	1,966.2600	1.9663	(3.518)	0	0	0
2013/12/03	R023	06/02/2014	7.86	Put	Bond Future	1,910.6300	1.9106	1,838.9400	1.8389	(3.752)	0	0	0
2013/12/03	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	R023	06/02/2014	7.85	Put	Bond Future	1,974.2700	1.9743	1,902.5800	1.9026	(3.631)	0	0	0
2013/12/03	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	R023	08/05/2014			Bond Future	8.2754	98.3010	8.2636	98.3727	(0.143)	0.0000	0.0000	0
2013/12/03	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	R023	08/05/2014	7.59	Put	Bond Future	4,253.6500	4.2537	4,181.9500	4.1819	(1.686)	0	0	0
2013/12/03	R023	08/05/2014	7.61	Put	Bond Future	4,126.2000	4.1262	4,054.5000	4.0545	(1.738)	0	0	0
2013/12/03	R023	08/05/2014	7.60	Put	Bond Future	4,189.9000	4.1899	4,118.2000	4.1182	(1.711)	0	0	0
2013/12/03	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	R157	06/02/2014	5.64	Call	Bond Future	74.8000	0.0748	74.7000	0.0747	(0.134)	0	0	0
2013/12/03	R157	06/02/2014	5.65	Put	Bond Future	1,232.2700	1.2323	1,219.9300	1.2199	(1.001)	0	0	0
2013/12/03	R157	06/02/2014			Bond Future	6.3682	116.1554	6.3606	116.1677	(0.120)	0.0000	0.0000	32,090
2013/12/03	R157	06/02/2014	5.65	Call	Bond Future	77.1500	0.0771	77.0600	0.0771	(0.117)	0	0	0
2013/12/03	R157	06/02/2014	5.66	Call	Bond Future	79.5500	0.0796	79.4800	0.0795	(0.088)	0	0	0
2013/12/03	R157	06/02/2014	5.64	Put	Bond Future	1,246.1200	1.2461	1,233.7700	1.2338	(0.991)	0	0	0
2013/12/03	R157	06/02/2014	5.66	Put	Bond Future	1,218.4800	1.2185	1,206.1600	1.2062	(1.011)	0	0	0
2013/12/03	R157	08/05/2014	5.20	Call	Bond Future	76.0500	0.0761	76.3800	0.0764	0.434	0	0	0
2013/12/03	R157	08/05/2014			Bond Future	6.5821	110.8747	6.5738	110.8860	(0.127)	0.0000	0.0000	0
2013/12/03	R157	08/05/2014	5.21	Call	Bond Future	77.5000	0.0775	77.8400	0.0778	0.439	0	0	0
2013/12/03	R157	08/05/2014	5.19	Call	Bond Future	74.6200	0.0746	74.9400	0.0749	0.429	0	0	0
2013/12/03	R157	08/05/2014	5.20	Put	Bond Future	1,955.1200	1.9551	1,944.2000	1.9442	(0.559)	0	0	0
2013/12/03	R157	08/05/2014	5.19	Put	Bond Future	1,967.4500	1.9675	1,956.5200	1.9565	(0.556)	0	0	0
2013/12/03	R157	08/05/2014	5.21	Put	Bond Future	1,942.8100	1.9428	1,931.9000	1.9319	(0.562)	0	0	0
2013/12/03	R157	07/08/2014	6.76	Put	Bond Future	727.2000	0.7272	719.4400	0.7194	(1.067)	0	0	0
2013/12/03	R157	07/08/2014			Bond Future	6.8239	112.4004	6.8125	112.4128	(0.167)	0.0000	0.0000	0
2013/12/03	R157	07/08/2014	6.75	Put	Bond Future	732.5100	0.7325	724.7200	0.7247	(1.063)	0	0	0
2013/12/03	R157	07/08/2014	6.74	Call	Bond Future	646.6400	0.6466	651.2600	0.6513	0.714	0	0	0
2013/12/03	R157	07/08/2014	6.75	Call	Bond Future	651.8500	0.6519	656.5000	0.6565	0.713	0	0	0
2013/12/03	R157	07/08/2014	6.76	Call	Bond Future	657.4600	0.6575	662.1400	0.6621	0.712	0	0	0
2013/12/03	R157	07/08/2014	6.74	Put	Bond Future	738.2200	0.7382	730.4000	0.7304	(1.059)	0	0	0
2013/12/03	R157	06/11/2014	6.19	Put	Bond Future	1,186.9500	1.1869	1,177.3700	1.1774	(0.807)	0	0	0
2013/12/03	R157	06/11/2014			Bond Future	7.2153	107.1495	7.2004	107.1620	(0.207)	0.0000	0.0000	0
2013/12/03	R157	06/11/2014	6.21	Put	Bond Future	1,175.0600	1.1751	1,165.5200	1.1655	(0.812)	0	0	0
2013/12/03	R157	06/11/2014	6.20	Put	Bond Future	1,180.9900	1.1810	1,171.4300	1.1714	(0.809)	0	0	0
2013/12/03	R157	06/11/2014	6.21	Call	Bond Future	325.5500	0.3255	328.5700	0.3286	0.928	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
2013/12/03	R157	06/11/2014	6.19	Call	Bond Future	320.4300	0.3204	323.4100	0.3234	0.930	0	0	0
2013/12/03	R157	06/11/2014	6.20	Call	Bond Future	322.9800	0.3230	325.9800	0.3260	0.929	0	0	0
2013/12/03	R186	06/02/2014	8.75	Put	Bond Future	1,775.8800	1.7759	1,627.5300	1.6275	(8.354)	0	0	250
2013/12/03	R186	06/02/2014			Bond Future	8.4984	116.9519	8.4562	117.3144	(0.497)	8.5030	8.5030	60,360
2013/12/03	R186	06/02/2014	7.75	Call	Bond Future	596.3400	0.5963	647.6600	0.6477	8.606	0	0	0
2013/12/03	R186	06/02/2014	7.74	Put	Bond Future	7,336.2200	7.3362	7,023.9700	7.0240	(4.256)	0	0	0
2013/12/03	R186	06/02/2014	7.76	Put	Bond Future	7,181.3300	7.1813	6,871.3000	6.8713	(4.317)	0	0	0
2013/12/03	R186	06/02/2014	7.75	Put	Bond Future	7,258.5800	7.2586	6,947.4300	6.9474	(4.287)	0	0	0
2013/12/03	R186	06/02/2014	8.75	Call	Bond Future	3,900.8800	3.9009	4,115.0000	4.1150	5.489	0	0	0
2013/12/03	R186	06/02/2014	7.76	Call	Bond Future	611.6000	0.6116	664.0400	0.6640	8.574	0	0	0
2013/12/03	R186	06/02/2014	7.74	Call	Bond Future	581.3800	0.5814	631.6000	0.6316	8.638	0	0	0
2013/12/03	R186	08/05/2014	7.50	Put	Bond Future	10,767.1800	10.7672	10,461.2800	10.4613	(2.841)	0	0	0
2013/12/03	R186	08/05/2014	8.25	Put	Bond Future	5,811.7200	5.8117	5,582.0100	5.5820	(3.953)	0	0	0
2013/12/03	R186	08/05/2014			Bond Future	8.6081	118.4893	8.5644	118.8553	(0.508)	0.0000	0.0000	640
2013/12/03	R186	08/05/2014	9.25	Put	Bond Future	2,016.7100	2.0167	1,900.9200	1.9009	(5.742)	0	0	8,000
2013/12/03	R186	08/05/2014	7.09	Put	Bond Future	14,210.0200	14.2100	13,877.1300	13.8771	(2.343)	0	0	0
2013/12/03	R186	08/05/2014	7.10	Call	Bond Future	484.6100	0.4846	518.2900	0.5183	6.950	0	0	0
2013/12/03	R186	08/05/2014	8.50	Call	Bond Future	3,662.2700	3.6623	3,828.2400	3.8282	4.532	0	0	0
2013/12/03	R186	08/05/2014	7.11	Call	Bond Future	493.5300	0.4935	527.7500	0.5277	6.934	0	0	0
2013/12/03	R186	08/05/2014	9.25	Call	Bond Future	7,209.4600	7.2095	7,459.7100	7.4597	3.471	0	0	0
2013/12/03	R186	08/05/2014	8.25	Call	Bond Future	2,763.4200	2.7634	2,899.7500	2.8998	4.933	0	0	8,000
2013/12/03	R186	08/05/2014	7.09	Call	Bond Future	475.8200	0.4758	508.9700	0.5090	6.967	0	0	0
2013/12/03	R186	08/05/2014	8.50	Put	Bond Future	4,570.6400	4.5706	4,370.5700	4.3706	(4.377)	0	0	1,933
2013/12/03	R186	08/05/2014	7.11	Put	Bond Future	14,032.3600	14.0324	13,700.5400	13.7005	(2.365)	0	0	0
2013/12/03	R186	08/05/2014	7.50	Call	Bond Future	957.8000	0.9578	1,017.9400	1.0179	6.279	0	0	1,933
2013/12/03	R186	08/05/2014	7.10	Put	Bond Future	14,121.0700	14.1211	13,788.7100	13.7887	(2.354)	0	0	0
2013/12/03	R186	07/08/2014	8.31	Call	Bond Future	3,688.5200	3.6885	3,836.7000	3.8367	4.017	0	0	0
2013/12/03	R186	07/08/2014			Bond Future	8.7132	114.8282	8.6677	115.2003	(0.522)	0.0000	0.0000	0
2013/12/03	R186	07/08/2014	8.92	Put	Bond Future	4,396.7800	4.3968	4,229.8000	4.2298	(3.798)	0	0	840
2013/12/03	R186	07/08/2014	8.29	Call	Bond Future	3,621.8100	3.6218	3,768.1300	3.7681	4.040	0	0	0
2013/12/03	R186	07/08/2014	8.30	Call	Bond Future	3,655.0700	3.6551	3,802.3200	3.8023	4.029	0	0	0
2013/12/03	R186	07/08/2014	8.29	Put	Bond Future	7,152.5400	7.1525	6,926.7100	6.9267	(3.157)	0	0	0
2013/12/03	R186	07/08/2014	8.31	Put	Bond Future	7,048.9700	7.0490	6,825.0000	6.8250	(3.177)	0	0	0
2013/12/03	R186	07/08/2014	8.92	Call	Bond Future	6,067.9700	6.0680	6,273.1400	6.2731	3.381	0	0	0
2013/12/03	R186	07/08/2014	8.30	Put	Bond Future	7,100.6200	7.1006	6,875.7200	6.8757	(3.167)	0	0	0
2013/12/03	R186	06/11/2014	8.14	Call	Bond Future	3,521.4200	3.5214	3,656.8000	3.6568	3.844	0	0	0
2013/12/03	R186	06/11/2014	8.15	Put	Bond Future	9,091.1100	9.0911	8,850.0000	8.8500	(2.652)	0	0	0
2013/12/03	R186	06/11/2014			Bond Future	8.8217	116.4192	8.7745	116.7965	(0.535)	0.0000	0.0000	0
2013/12/03	R186	06/11/2014	9.17	Call	Bond Future	7,354.3300	7.3543	7,573.4200	7.5734	2.979	0	0	0
2013/12/03	R186	06/11/2014	8.15	Call	Bond Future	3,551.3100	3.5513	3,687.5100	3.6875	3.835	0	0	0
2013/12/03	R186	06/11/2014	8.16	Call	Bond Future	3,580.9300	3.5809	3,717.9300	3.7179	3.826	0	0	0
2013/12/03	R186	06/11/2014	9.17	Put	Bond Future	4,623.8800	4.6239	4,465.6600	4.4657	(3.422)	0	0	2,010
2013/12/03	R186	06/11/2014	8.14	Put	Bond Future	9,146.5300	9.1465	8,904.6000	8.9046	(2.645)	0	0	0
2013/12/03	R186	06/11/2014	8.16	Put	Bond Future	9,035.5100	9.0355	8,795.2000	8.7952	(2.660)	0	0	0
2013/12/03	R197	06/02/2014			Bond Future	276.2550	276.2550	276.2712	276.2712	0.006	0.0000	0.0000	2,049
2013/12/03	R197	06/02/2014	280.00	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/12/03	R197	06/02/2014	279.99	Put	Bond Future	3,734.9800	3.7350	3,718.7900	3.7188	(0.433)	0	0	0
2013/12/03	R197	06/02/2014	280.01	Put	Bond Future	3,754.9800	3.7550	3,738.7900	3.7388	(0.431)	0	0	0
2013/12/03	R197	06/02/2014	280.00	Put	Bond Future	3,744.9800	3.7450	3,728.7900	3.7288	(0.432)	0	0	0
2013/12/03	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	R201	06/02/2014	5.24	Put	Bond Future	33.6000	0.0336	32.9900	0.0330	(1.815)	0	0	0
2013/12/03	R201	06/02/2014			Bond Future	4.5601	104.7232	4.5620	104.7216	0.043	0.0000	0.0000	0
2013/12/03	R201	06/02/2014	5.26	Put	Bond Future	31.5300	0.0315	30.9400	0.0309	(1.871)	0	0	0
2013/12/03	R201	06/02/2014	5.24	Call	Bond Future	613.3800	0.6134	611.1100	0.6111	(0.370)	0	0	0
2013/12/03	R201	06/02/2014	5.25	Put	Bond Future	32.5100	0.0325	31.9000	0.0319	(1.876)	0	0	0
2013/12/03	R201	06/02/2014	5.25	Call	Bond Future	620.7800	0.6208	618.5100	0.6185	(0.366)	0	0	0
2013/12/03	R201	06/02/2014	5.26	Call	Bond Future	628.2900	0.6283	626.0400	0.6260	(0.358)	0	0	0
2013/12/03	R201	08/05/2014			Bond Future	4.2486	106.0999	4.2531	106.0971	0.107	0.0000	0.0000	0
2013/12/03	R201	08/05/2014	4.75	Call	Bond Future	433.3700	0.4334	430.7600	0.4308	(0.602)	0	0	0
2013/12/03	R201	08/05/2014	4.76	Call	Bond Future	437.5300	0.4375	434.9100	0.4349	(0.599)	0	0	0
2013/12/03	R201	08/05/2014	4.74	Call	Bond Future	429.2300	0.4292	426.6300	0.4266	(0.606)	0	0	0
2013/12/03	R201	08/05/2014	4.76	Put	Bond Future	126.7300	0.1267	126.8700	0.1269	0.110	0	0	0
2013/12/03	R201	08/05/2014	4.75	Put	Bond Future	128.6300	0.1286	128.7800	0.1288	0.117	0	0	0
2013/12/03	R201	08/05/2014	4.74	Put	Bond Future	130.5500	0.1305	130.7100	0.1307	0.123	0	0	0
2013/12/03	R201	07/08/2014	5.31	Put	Bond Future	17.4300	0.0174	17.4200	0.0174	(0.057)	0	0	0
2013/12/03	R201	07/08/2014			Bond Future	3.3086	103.1501	3.3136	103.1483	0.151	0.0000	0.0000	0
2013/12/03	R201	07/08/2014	5.30	Put	Bond Future	17.7100	0.0177	17.7000	0.0177	(0.056)	0	0	0
2013/12/03	R201	07/08/2014	5.31	Call	Bond Future	744.5000	0.7445	742.6600	0.7427	(0.247)	0	0	0
2013/12/03	R201	07/08/2014	5.29	Call	Bond Future	737.8500	0.7378	736.0200	0.7360	(0.248)	0	0	0
2013/12/03	R201	07/08/2014	5.30	Call	Bond Future	741.1800	0.7412	739.3400	0.7393	(0.248)	0	0	0
2013/12/03	R201	07/08/2014	5.29	Put	Bond Future	17.9900	0.0180	17.9900	0.0180	0.000	0	0	0
2013/12/03	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	R202	06/02/2014			Bond Future	210.3672	210.3672	210.0662	210.0662	(0.143)	0.0000	0.0000	44,679
2013/12/03	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	R202	06/02/2014	208.99	Call	Bond Future	1,377.2200	1.3772	1,076.2100	1.0762	(21.856)	0	0	0
2013/12/03	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	R202	06/02/2014	209.00	Call	Bond Future	1,367.2200	1.3672	1,066.2100	1.0662	(22.016)	0	0	0
2013/12/03	R202	06/02/2014	209.01	Call	Bond Future	1,357.2200	1.3572	1,056.2100	1.0562	(22.178)	0	0	0
2013/12/03	R203	06/02/2014			Bond Future	7.1824	106.7102	7.1754	106.7324	(0.097)	0.0000	0.0000	8,517
2013/12/03	R203	06/02/2014	5.95	Put	Bond Future	4,035.1100	4.0351	4,012.5100	4.0125	(0.560)	0	0	0
2013/12/03	R203	06/02/2014	6.14	Put	Bond Future	3,429.7900	3.4298	3,407.0500	3.4070	(0.663)	0	0	0
2013/12/03	R203	06/02/2014	6.16	Put	Bond Future	3,367.3400	3.3673	3,344.6000	3.3446	(0.675)	0	0	0
2013/12/03	R203	06/02/2014	6.84	Put	Bond Future	1,506.1100	1.5061	1,485.0900	1.4851	(1.396)	0	0	0
2013/12/03	R203	06/02/2014	6.15	Put	Bond Future	3,398.5300	3.3985	3,375.7900	3.3758	(0.669)	0	0	0
2013/12/03	R203	06/02/2014	5.95	Call	Bond Future	24.0400	0.0240	23.6300	0.0236	(1.705)	0	0	16
2013/12/03	R203	06/02/2014	6.16	Call	Bond Future	53.1000	0.0531	52.5500	0.0525	(1.036)	0	0	0
2013/12/03	R203	06/02/2014	6.84	Call	Bond Future	410.4600	0.4105	411.6300	0.4116	0.285	0	0	13
2013/12/03	R203	06/02/2014	6.14	Call	Bond Future	49.4200	0.0494	48.8700	0.0489	(1.113)	0	0	0
2013/12/03	R203	06/02/2014	6.15	Call	Bond Future	51.2300	0.0512	50.6800	0.0507	(1.074)	0	0	0
2013/12/03	R203	08/05/2014	7.40	Put	Bond Future	1,216.2200	1.2162	1,201.9800	1.2020	(1.171)	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
2013/12/03	R203	08/05/2014	5.76	Call	Bond Future	95.9000	0.0959	96.0400	0.0960	0.146	0	0	0
2013/12/03	R203	08/05/2014	6.84	Call	Bond Future	674.4800	0.6745	677.8000	0.6778	0.492	0	0	13
2013/12/03	R203	08/05/2014	5.74	Call	Bond Future	91.8500	0.0919	91.9800	0.0920	0.142	0	0	0
2013/12/03	R203	08/05/2014			Bond Future	7.3422	103.9527	7.3349	103.9741	(0.098)	0.0000	0.0000	0
2013/12/03	R203	08/05/2014	5.76	Put	Bond Future	4,920.9500	4.9210	4,899.6800	4.8997	(0.432)	0	0	0
2013/12/03	R203	08/05/2014	6.84	Put	Bond Future	2,176.4300	2.1764	2,158.3400	2.1583	(0.831)	0	0	0
2013/12/03	R203	08/05/2014	5.75	Put	Bond Future	4,950.2900	4.9503	4,929.0100	4.9290	(0.430)	0	0	0
2013/12/03	R203	08/05/2014	5.74	Put	Bond Future	4,979.6600	4.9797	4,958.3800	4.9584	(0.427)	0	0	0
2013/12/03	R203	08/05/2014	7.40	Call	Bond Future	1,387.5000	1.3875	1,394.6700	1.3947	0.517	0	0	16
2013/12/03	R203	08/05/2014	5.75	Call	Bond Future	93.8600	0.0939	93.9900	0.0940	0.139	0	0	0
2013/12/03	R203	07/08/2014	7.30	Call	Bond Future	1,278.8100	1.2788	1,285.9700	1.2860	0.560	0	0	0
2013/12/03	R203	07/08/2014			Bond Future	7.5018	105.3827	7.4935	105.4054	(0.110)	0.0000	0.0000	0
2013/12/03	R203	07/08/2014	7.31	Call	Bond Future	1,291.2500	1.2913	1,298.4700	1.2985	0.559	0	0	0
2013/12/03	R203	07/08/2014	6.84	Put	Bond Future	2,624.3100	2.6243	2,606.1900	2.6062	(0.690)	0	0	0
2013/12/03	R203	07/08/2014	7.29	Put	Bond Future	1,850.9600	1.8510	1,835.3600	1.8354	(0.843)	0	0	0
2013/12/03	R203	07/08/2014	7.31	Put	Bond Future	1,820.3800	1.8204	1,804.9100	1.8049	(0.850)	0	0	0
2013/12/03	R203	07/08/2014	7.30	Put	Bond Future	1,835.6200	1.8356	1,820.0900	1.8201	(0.846)	0	0	0
2013/12/03	R203	07/08/2014	7.29	Call	Bond Future	1,266.4500	1.2664	1,273.5400	1.2735	0.560	0	0	0
2013/12/03	R203	07/08/2014	6.84	Call	Bond Future	783.8500	0.7839	788.4200	0.7884	0.583	0	0	30
2013/12/03	R203	06/11/2014	6.86	Call	Bond Future	835.8500	0.8358	840.8800	0.8409	0.602	0	0	0
2013/12/03	R203	06/11/2014			Bond Future	7.6924	102.6821	7.6833	102.7050	(0.118)	0.0000	0.0000	0
2013/12/03	R203	06/11/2014	6.84	Call	Bond Future	818.9300	0.8189	823.8800	0.8239	0.604	0	0	0
2013/12/03	R203	06/11/2014	6.85	Call	Bond Future	827.3600	0.8274	832.3500	0.8323	0.603	0	0	0
2013/12/03	R203	06/11/2014	6.84	Put	Bond Future	3,008.1100	3.0081	2,990.1200	2.9901	(0.598)	0	0	0
2013/12/03	R203	06/11/2014	6.86	Put	Bond Future	2,972.9900	2.9730	2,955.0800	2.9551	(0.602)	0	0	0
2013/12/03	R203	06/11/2014	6.85	Put	Bond Future	2,990.5200	2.9905	2,972.5700	2.9726	(0.600)	0	0	0
2013/12/03	R204	06/02/2014	6.39	Call	Bond Future	109.9100	0.1099	106.9600	0.1070	(2.684)	0	0	0
2013/12/03	R204	06/02/2014			Bond Future	7.4308	103.4139	7.4293	103.4198	(0.020)	0.0000	0.0000	28,279
2013/12/03	R204	06/02/2014	6.40	Call	Bond Future	113.2500	0.1132	110.2400	0.1102	(2.658)	0	0	0
2013/12/03	R204	06/02/2014	6.41	Call	Bond Future	116.6700	0.1167	113.6100	0.1136	(2.623)	0	0	0
2013/12/03	R204	06/02/2014	6.39	Put	Bond Future	4,458.9900	4.4590	4,450.1300	4.4501	(0.199)	0	0	0
2013/12/03	R204	06/02/2014	6.41	Put	Bond Future	4,380.0700	4.3801	4,371.1000	4.3711	(0.205)	0	0	0
2013/12/03	R204	06/02/2014	6.40	Put	Bond Future	4,419.4800	4.4195	4,410.5600	4.4106	(0.202)	0	0	0
2013/12/03	R204	08/05/2014			Bond Future	7.5709	104.7734	7.5697	104.7783	(0.017)	0.0000	0.0000	0
2013/12/03	R204	08/05/2014	6.05	Call	Bond Future	168.0400	0.1680	166.3100	0.1663	(1.030)	0	0	0
2013/12/03	R204	08/05/2014	6.06	Call	Bond Future	171.4100	0.1714	169.6600	0.1697	(1.021)	0	0	0
2013/12/03	R204	08/05/2014	6.04	Call	Bond Future	164.7300	0.1647	163.0200	0.1630	(1.038)	0	0	0
2013/12/03	R204	08/05/2014	6.05	Put	Bond Future	6,267.0000	6.2670	6,260.3500	6.2603	(0.106)	0	0	0
2013/12/03	R204	08/05/2014	6.04	Put	Bond Future	6,305.2400	6.3052	6,298.6100	6.2986	(0.105)	0	0	0
2013/12/03	R204	08/05/2014	6.06	Put	Bond Future	6,228.8300	6.2288	6,222.1600	6.2222	(0.107)	0	0	0
2013/12/03	R204	07/08/2014			Bond Future	7.7085	102.1833	7.7068	102.1892	(0.021)	0.0000	0.0000	0
2013/12/03	R204	07/08/2014	7.44	Put	Bond Future	2,764.5200	2.7645	2,756.7600	2.7568	(0.281)	0	0	0
2013/12/03	R204	07/08/2014	7.46	Put	Bond Future	2,722.9300	2.7229	2,715.1900	2.7152	(0.284)	0	0	0
2013/12/03	R204	07/08/2014	7.45	Put	Bond Future	2,743.6700	2.7437	2,735.9200	2.7359	(0.282)	0	0	0
2013/12/03	R204	07/08/2014	7.78	Call	Bond Future	2,376.9100	2.3769	2,375.5400	2.3755	(0.058)	0	0	0
2013/12/03	R204	07/08/2014	7.46	Call	Bond Future	1,806.4100	1.8064	1,804.6100	1.8046	(0.100)	0	0	0
2013/12/03	R204	07/08/2014	7.44	Call	Bond Future	1,773.7900	1.7738	1,771.9700	1.7720	(0.103)	0	0	0

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2013/12/03	R204	07/08/2014	7.78	Put	Bond Future	2,114.9300	2.1149	2,107.6200	2.1076	(0.346)	0	0	530
2013/12/03	R204	07/08/2014	7.45	Call	Bond Future	1,790.0500	1.7900	1,788.2400	1.7882	(0.101)	0	0	0
2013/12/03	R204	06/11/2014	7.99	Put	Bond Future	2,405.8900	2.4059	2,399.2800	2.3993	(0.275)	0	0	1,270
2013/12/03	R204	06/11/2014			Bond Future	7.8592	103.5990	7.8575	103.6050	(0.022)	0.0000	0.0000	0
2013/12/03	R204	06/11/2014	6.99	Put	Bond Future	4,411.9300	4.4119	4,404.5100	4.4045	(0.168)	0	0	0
2013/12/03	R204	06/11/2014	7.01	Put	Bond Future	4,363.7300	4.3637	4,356.3100	4.3563	(0.170)	0	0	0
2013/12/03	R204	06/11/2014	6.99	Call	Bond Future	1,342.8100	1.3428	1,341.3600	1.3414	(0.108)	0	0	0
2013/12/03	R204	06/11/2014	7.00	Put	Bond Future	4,387.8000	4.3878	4,380.3700	4.3804	(0.169)	0	0	0
2013/12/03	R204	06/11/2014	7.99	Call	Bond Future	2,858.1600	2.8582	2,857.5200	2.8575	(0.022)	0	0	0
2013/12/03	R204	06/11/2014	7.00	Call	Bond Future	1,354.6300	1.3546	1,353.1700	1.3532	(0.108)	0	0	0
2013/12/03	R204	06/11/2014	7.01	Call	Bond Future	1,366.5100	1.3665	1,365.0600	1.3651	(0.106)	0	0	0
2013/12/03	R207	06/02/2014			Bond Future	7.7218	98.3219	7.7153	98.3522	(0.085)	0.0000	0.0000	19,992
2013/12/03	R207	06/02/2014	6.65	Call	Bond Future	131.1600	0.1312	129.5600	0.1296	(1.220)	0	0	0
2013/12/03	R207	06/02/2014	6.64	Put	Bond Future	5,287.2400	5.2872	5,255.3400	5.2553	(0.603)	0	0	0
2013/12/03	R207	06/02/2014	6.66	Put	Bond Future	5,196.4600	5.1965	5,164.5300	5.1645	(0.614)	0	0	0
2013/12/03	R207	06/02/2014	6.65	Put	Bond Future	5,241.7900	5.2418	5,209.8700	5.2099	(0.609)	0	0	0
2013/12/03	R207	06/02/2014	6.66	Call	Bond Future	134.9900	0.1350	133.3800	0.1334	(1.193)	0	0	0
2013/12/03	R207	06/02/2014	6.64	Call	Bond Future	127.4100	0.1274	125.8300	0.1258	(1.240)	0	0	0
2013/12/03	R207	08/05/2014	6.19	Put	Bond Future	7,915.8600	7.9159	7,886.1100	7.8861	(0.376)	0	0	0
2013/12/03	R207	08/05/2014	6.21	Put	Bond Future	7,825.4100	7.8254	7,795.6800	7.7957	(0.380)	0	0	0
2013/12/03	R207	08/05/2014			Bond Future	7.8562	99.6144	7.8495	99.6441	(0.085)	0.0000	0.0000	0
2013/12/03	R207	08/05/2014	6.20	Put	Bond Future	7,870.6000	7.8706	7,840.8600	7.8409	(0.378)	0	0	0
2013/12/03	R207	08/05/2014	6.20	Call	Bond Future	175.5200	0.1755	175.4500	0.1755	(0.040)	0	0	0
2013/12/03	R207	08/05/2014	6.21	Call	Bond Future	178.9700	0.1790	178.9100	0.1789	(0.034)	0	0	0
2013/12/03	R207	08/05/2014	6.19	Call	Bond Future	172.1200	0.1721	172.0400	0.1720	(0.046)	0	0	0
2013/12/03	R207	07/08/2014	7.69	Call	Bond Future	2,064.1500	2.0641	2,072.4600	2.0725	0.403	0	0	0
2013/12/03	R207	07/08/2014	7.70	Put	Bond Future	3,316.2000	3.3162	3,293.6000	3.2936	(0.682)	0	0	0
2013/12/03	R207	07/08/2014			Bond Future	7.9881	97.3443	7.9808	97.3753	(0.091)	0.0000	0.0000	0
2013/12/03	R207	07/08/2014	7.70	Call	Bond Future	2,082.5600	2.0826	2,090.9400	2.0909	0.402	0	0	0
2013/12/03	R207	07/08/2014	7.71	Call	Bond Future	2,101.0700	2.1011	2,109.5300	2.1095	0.403	0	0	0
2013/12/03	R207	07/08/2014	7.69	Put	Bond Future	3,340.9500	3.3410	3,318.2800	3.3183	(0.679)	0	0	0
2013/12/03	R207	07/08/2014	7.71	Put	Bond Future	3,291.5700	3.2916	3,269.0500	3.2690	(0.684)	0	0	0
2013/12/03	R207	06/11/2014	7.36	Put	Bond Future	5,027.7500	5.0277	5,003.3400	5.0033	(0.486)	0	0	0
2013/12/03	R207	06/11/2014			Bond Future	8.1241	98.6930	8.1164	98.7244	(0.095)	0.0000	0.0000	0
2013/12/03	R207	06/11/2014	7.35	Put	Bond Future	5,055.3600	5.0554	5,030.9000	5.0309	(0.484)	0	0	0
2013/12/03	R207	06/11/2014	7.36	Call	Bond Future	1,857.8200	1.8578	1,864.8100	1.8648	0.376	0	0	0
2013/12/03	R207	06/11/2014	7.34	Call	Bond Future	1,828.4900	1.8285	1,835.3700	1.8354	0.376	0	0	0
2013/12/03	R207	06/11/2014	7.35	Call	Bond Future	1,843.1100	1.8431	1,850.0500	1.8500	0.377	0	0	0
2013/12/03	R207	06/11/2014	7.34	Put	Bond Future	5,083.0800	5.0831	5,058.5600	5.0586	(0.482)	0	0	0
2013/12/03	R208	06/02/2014	6.74	Put	Bond Future	6,368.2400	6.3682	6,308.3000	6.3083	(0.941)	0	0	0
2013/12/03	R208	06/02/2014			Bond Future	7.9062	96.2601	7.8946	96.3202	(0.147)	7.8384	7.8384	10,961
2013/12/03	R208	06/02/2014	6.75	Put	Bond Future	6,315.4700	6.3155	6,255.5600	6.2556	(0.949)	0	0	0
2013/12/03	R208	06/02/2014	6.76	Put	Bond Future	6,262.9900	6.2630	6,203.1000	6.2031	(0.956)	0	0	0
2013/12/03	R208	06/02/2014	6.74	Call	Bond Future	98.5000	0.0985	98.6100	0.0986	0.112	0	0	0
2013/12/03	R208	06/02/2014	6.75	Call	Bond Future	101.6400	0.1016	101.7800	0.1018	0.138	0	0	0
2013/12/03	R208	06/02/2014	6.76	Call	Bond Future	105.0300	0.1050	105.1900	0.1052	0.152	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
2013/12/03	R208	08/05/2014	6.31	Call	Bond Future	158.5000	0.1585	160.1500	0.1602	1.041	0	0	0
2013/12/03	R208	08/05/2014			Bond Future	8.0266	94.1296	8.0147	94.1894	(0.149)	0.0000	0.0000	0
2013/12/03	R208	08/05/2014	6.29	Call	Bond Future	152.0700	0.1521	153.6400	0.1536	1.032	0	0	0
2013/12/03	R208	08/05/2014	6.31	Put	Bond Future	9,238.5700	9.2386	9,180.3600	9.1804	(0.630)	0	0	0
2013/12/03	R208	08/05/2014	6.30	Put	Bond Future	9,291.3200	9.2913	9,233.0700	9.2331	(0.627)	0	0	0
2013/12/03	R208	08/05/2014	6.29	Put	Bond Future	9,344.1400	9.3441	9,285.8500	9.2859	(0.624)	0	0	0
2013/12/03	R208	08/05/2014	6.30	Call	Bond Future	155.2600	0.1553	156.8700	0.1569	1.037	0	0	0
2013/12/03	R208	07/08/2014	8.28	Call	Bond Future	3,207.9800	3.2080	3,236.2900	3.2363	0.882	0	0	0
2013/12/03	R208	07/08/2014			Bond Future	8.1432	95.4245	8.1305	95.4861	(0.157)	0.0000	0.0000	0
2013/12/03	R208	07/08/2014	7.80	Call	Bond Future	2,095.3200	2.0953	2,115.7900	2.1158	0.977	0	0	0
2013/12/03	R208	07/08/2014	7.79	Put	Bond Future	3,800.2800	3.8003	3,759.0100	3.7590	(1.086)	0	0	0
2013/12/03	R208	07/08/2014	7.81	Put	Bond Future	3,741.6100	3.7416	3,700.6500	3.7006	(1.095)	0	0	0
2013/12/03	R208	07/08/2014	7.80	Put	Bond Future	3,770.8700	3.7709	3,729.7500	3.7298	(1.090)	0	0	0
2013/12/03	R208	07/08/2014	8.28	Put	Bond Future	2,550.4500	2.5504	2,517.1700	2.5172	(1.305)	0	0	630
2013/12/03	R208	07/08/2014	7.81	Call	Bond Future	2,115.3900	2.1154	2,136.0200	2.1360	0.975	0	0	0
2013/12/03	R208	07/08/2014	7.79	Call	Bond Future	2,075.3600	2.0754	2,095.6800	2.0957	0.979	0	0	0
2013/12/03	R208	06/11/2014	7.46	Call	Bond Future	1,711.0000	1.7110	1,727.6400	1.7276	0.973	0	0	0
2013/12/03	R208	06/11/2014			Bond Future	8.2685	93.3500	8.2551	93.4124	(0.162)	0.0000	0.0000	0
2013/12/03	R208	06/11/2014	7.44	Call	Bond Future	1,679.4000	1.6794	1,695.7900	1.6958	0.976	0	0	0
2013/12/03	R208	06/11/2014	7.45	Call	Bond Future	1,695.1500	1.6951	1,711.6700	1.7117	0.975	0	0	0
2013/12/03	R208	06/11/2014	8.50	Put	Bond Future	2,798.7100	2.7987	2,767.0900	2.7671	(1.130)	0	0	1,520
2013/12/03	R208	06/11/2014	7.44	Put	Bond Future	5,640.5000	5.6405	5,594.5200	5.5945	(0.815)	0	0	0
2013/12/03	R208	06/11/2014	7.46	Put	Bond Future	5,574.0600	5.5741	5,528.3300	5.5283	(0.820)	0	0	0
2013/12/03	R208	06/11/2014	8.50	Call	Bond Future	3,870.0500	3.8700	3,900.8000	3.9008	0.795	0	0	0
2013/12/03	R208	06/11/2014	7.45	Put	Bond Future	5,607.2200	5.6072	5,561.3700	5.5614	(0.818)	0	0	0
2013/12/03	R209	06/02/2014	8.56	Call	Bond Future	696.0000	0.6960	789.8900	0.7899	13.490	0	0	0
2013/12/03	R209	06/02/2014			Bond Future	9.2676	74.1110	9.2001	74.6016	(0.729)	0.0000	0.0000	23,302
2013/12/03	R209	06/02/2014	8.54	Call	Bond Future	665.5100	0.6655	756.0600	0.7561	13.606	0	0	0
2013/12/03	R209	06/02/2014	8.55	Call	Bond Future	680.6300	0.6806	772.8500	0.7728	13.549	0	0	0
2013/12/03	R209	06/02/2014	8.54	Put	Bond Future	6,240.4300	6.2404	5,840.4000	5.8404	(6.410)	0	0	0
2013/12/03	R209	06/02/2014	8.56	Put	Bond Future	6,108.8000	6.1088	5,712.1100	5.7121	(6.494)	0	0	0
2013/12/03	R209	06/02/2014	8.55	Put	Bond Future	6,174.4200	6.1744	5,776.0600	5.7761	(6.452)	0	0	0
2013/12/03	R209	08/05/2014			Bond Future	9.3661	71.9409	9.2966	72.4371	(0.742)	0.0000	0.0000	0
2013/12/03	R209	08/05/2014	7.85	Call	Bond Future	550.9200	0.5509	609.6300	0.6096	10.657	0	0	0
2013/12/03	R209	08/05/2014	9.85	Put	Bond Future	0.0000	0.0000	2,176.8600	2.1769	100.000	0	0	10,000
2013/12/03	R209	08/05/2014	7.86	Call	Bond Future	560.1400	0.5601	619.6800	0.6197	10.629	0	0	0
2013/12/03	R209	08/05/2014	7.84	Call	Bond Future	541.8200	0.5418	599.7200	0.5997	10.686	0	0	0
2013/12/03	R209	08/05/2014	7.85	Put	Bond Future	12,731.4700	12.7315	12,293.9600	12.2940	(3.436)	0	0	0
2013/12/03	R209	08/05/2014	9.85	Call	Bond Future	0.0000	0.0000	5,983.7500	5.9838	100.000	0	0	0
2013/12/03	R209	08/05/2014	7.84	Put	Bond Future	12,813.0300	12.8130	12,374.7100	12.3747	(3.421)	0	0	0
2013/12/03	R209	08/05/2014	7.86	Put	Bond Future	12,650.1700	12.6502	12,213.4900	12.2135	(3.452)	0	0	0
2013/12/03	R209	07/08/2014	9.04	Put	Bond Future	6,509.6700	6.5097	6,218.6600	6.2187	(4.470)	0	0	0
2013/12/03	R209	07/08/2014			Bond Future	9.4607	72.9306	9.3890	73.4344	(0.758)	0.0000	0.0000	0
2013/12/03	R209	07/08/2014	9.06	Put	Bond Future	6,418.4800	6.4185	6,129.8800	6.1299	(4.496)	0	0	0
2013/12/03	R209	07/08/2014	9.05	Put	Bond Future	6,463.9500	6.4639	6,174.1500	6.1741	(4.483)	0	0	0
2013/12/03	R209	07/08/2014	9.06	Call	Bond Future	3,528.8200	3.5288	3,744.0000	3.7440	6.098	0	0	0
2013/12/03	R209	07/08/2014	9.05	Call	Bond Future	3,499.8300	3.4998	3,713.8100	3.7138	6.114	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
2013/12/03	R209	07/08/2014	9.04	Call	Bond Future	3,470.9700	3.4710	3,683.7400	3.6837	6.130	0	0	0
2013/12/03	R209	06/11/2014			Bond Future	9.5583	70.7961	9.4844	71.3068	(0.773)	0.0000	0.0000	0
2013/12/03	R209	06/11/2014	8.99	Put	Bond Future	7,828.9800	7.8290	7,529.5100	7.5295	(3.825)	0	0	0
2013/12/03	R209	06/11/2014	9.01	Put	Bond Future	7,734.3300	7.7343	7,436.9800	7.4370	(3.845)	0	0	0
2013/12/03	R209	06/11/2014	9.00	Put	Bond Future	7,781.5500	7.7815	7,483.1400	7.4831	(3.835)	0	0	0
2013/12/03	R209	06/11/2014	8.99	Call	Bond Future	3,746.1200	3.7461	3,957.3600	3.9574	5.639	0	0	0
2013/12/03	R209	06/11/2014	9.00	Call	Bond Future	3,773.6900	3.7737	3,985.9900	3.9860	5.626	0	0	0
2013/12/03	R209	06/11/2014	9.01	Call	Bond Future	3,801.3600	3.8014	4,014.7200	4.0147	5.613	0	0	0
2013/12/03	R210	06/02/2014	161.51	Put	Bond Future	301.4600	0.3015	290.8200	0.2908	(3.529)	0	0	0
2013/12/03	R210	06/02/2014			Bond Future	161.2085	161.2085	161.2192	161.2192	0.007	0.0000	0.0000	1,319
2013/12/03	R210	06/02/2014	161.50	Put	Bond Future	291.4600	0.2915	280.8200	0.2808	(3.651)	0	0	0
2013/12/03	R210	06/02/2014	161.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	R210	06/02/2014	161.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	R210	06/02/2014	161.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	R210	06/02/2014	161.49	Put	Bond Future	281.4600	0.2815	270.8200	0.2708	(3.780)	0	0	0
2013/12/03	R211	06/02/2014	129.00	Call	Bond Future	24.3500	0.0244	26.6600	0.0267	9.487	0	0	0
2013/12/03	R211	06/02/2014			Bond Future	129.0243	129.0243	129.0267	129.0267	0.002	0.0000	0.0000	2,022
2013/12/03	R211	06/02/2014	129.01	Call	Bond Future	14.3500	0.0144	16.6600	0.0167	16.098	0	0	0
2013/12/03	R211	06/02/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	R211	06/02/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	R211	06/02/2014	128.99	Call	Bond Future	34.3500	0.0344	36.6600	0.0367	6.725	0	0	0
2013/12/03	R211	06/02/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	R212	06/02/2014			Bond Future	131.5218	131.5218	131.5288	131.5288	0.005	0.0000	0.0000	21,791
2013/12/03	R212	06/02/2014	132.99	Put	Bond Future	1,468.2100	1.4682	1,461.2100	1.4612	(0.477)	0	0	0
2013/12/03	R212	06/02/2014	133.01	Put	Bond Future	1,488.2100	1.4882	1,481.2100	1.4812	(0.470)	0	0	0
2013/12/03	R212	06/02/2014	133.00	Put	Bond Future	1,478.2100	1.4782	1,471.2100	1.4712	(0.474)	0	0	0
2013/12/03	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	R213	06/02/2014			Bond Future	9.0884	85.2360	9.0207	85.7418	(0.745)	0.0000	0.0000	21,077
2013/12/03	R213	06/02/2014	8.29	Put	Bond Future	6,846.4500	6.8464	6,422.3900	6.4224	(6.194)	0	0	0
2013/12/03	R213	06/02/2014	8.31	Put	Bond Future	6,708.7100	6.7087	6,287.8000	6.2878	(6.274)	0	0	0
2013/12/03	R213	06/02/2014	8.29	Call	Bond Future	581.7100	0.5817	663.4300	0.6634	14.048	0	0	0
2013/12/03	R213	06/02/2014	8.30	Put	Bond Future	6,777.4000	6.7774	6,354.9100	6.3549	(6.234)	0	0	0
2013/12/03	R213	06/02/2014	8.30	Call	Bond Future	595.3400	0.5953	678.6300	0.6786	13.990	0	0	0
2013/12/03	R213	06/02/2014	8.31	Call	Bond Future	609.2200	0.6092	694.0900	0.6941	13.931	0	0	0
2013/12/03	R213	08/05/2014	7.65	Put	Bond Future	13,034.7200	13.0347	12,582.2200	12.5822	(3.471)	0	0	0
2013/12/03	R213	08/05/2014			Bond Future	9.1910	82.8190	9.1212	83.3306	(0.759)	0.0000	0.0000	0
2013/12/03	R213	08/05/2014	7.64	Put	Bond Future	13,115.4400	13.1154	12,662.1300	12.6621	(3.456)	0	0	0
2013/12/03	R213	08/05/2014	7.66	Put	Bond Future	12,954.2400	12.9542	12,502.5600	12.5026	(3.487)	0	0	0
2013/12/03	R213	08/05/2014	7.65	Call	Bond Future	551.2900	0.5513	610.3100	0.6103	10.706	0	0	0
2013/12/03	R213	08/05/2014	7.64	Call	Bond Future	542.3100	0.5423	600.5200	0.6005	10.734	0	0	0
2013/12/03	R213	08/05/2014	7.66	Call	Bond Future	560.3900	0.5604	620.2300	0.6202	10.678	0	0	0
2013/12/03	R213	07/08/2014	8.86	Call	Bond Future	3,584.6700	3.5847	3,801.8100	3.8018	6.057	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
2013/12/03	R213	07/08/2014			Bond Future	9.2909	83.9583	9.2188	84.4776	(0.776)	0.0000	0.0000	0
2013/12/03	R213	07/08/2014	8.84	Call	Bond Future	3,526.3100	3.5263	3,741.0200	3.7410	6.089	0	0	0
2013/12/03	R213	07/08/2014	8.85	Call	Bond Future	3,555.4200	3.5554	3,771.3500	3.7713	6.073	0	0	0
2013/12/03	R213	07/08/2014	8.84	Put	Bond Future	6,857.4800	6.8575	6,552.8200	6.5528	(4.443)	0	0	0
2013/12/03	R213	07/08/2014	8.86	Put	Bond Future	6,763.9100	6.7639	6,461.6800	6.4617	(4.468)	0	0	0
2013/12/03	R213	07/08/2014	8.85	Put	Bond Future	6,810.5800	6.8106	6,507.1400	6.5071	(4.455)	0	0	0
2013/12/03	R213	06/11/2014	8.84	Call	Bond Future	3,934.3900	3.9344	4,152.4300	4.1524	5.542	0	0	0
2013/12/03	R213	06/11/2014	8.85	Put	Bond Future	7,944.7600	7.9448	7,637.3600	7.6374	(3.869)	0	0	0
2013/12/03	R213	06/11/2014			Bond Future	9.3957	81.5833	9.3213	82.1098	(0.792)	0.0000	0.0000	0
2013/12/03	R213	06/11/2014	8.85	Call	Bond Future	3,962.6500	3.9626	4,181.7600	4.1818	5.529	0	0	0
2013/12/03	R213	06/11/2014	8.86	Call	Bond Future	3,991.0200	3.9910	4,211.1900	4.2112	5.517	0	0	0
2013/12/03	R213	06/11/2014	8.84	Put	Bond Future	7,992.1100	7.9921	7,683.6400	7.6836	(3.860)	0	0	0
2013/12/03	R213	06/11/2014	8.86	Put	Bond Future	7,897.6100	7.8976	7,591.2700	7.5913	(3.879)	0	0	0
2013/12/03	R214	06/02/2014			Bond Future	9.4098	74.5868	9.3371	75.1282	(0.773)	0.0000	0.0000	5,098
2013/12/03	R214	06/02/2014	8.99	Put	Bond Future	4,617.8000	4.6178	4,246.0200	4.2460	(8.051)	0	0	0
2013/12/03	R214	06/02/2014	9.01	Put	Bond Future	4,508.6200	4.5086	4,141.3300	4.1413	(8.146)	0	0	0
2013/12/03	R214	06/02/2014	8.99	Call	Bond Future	1,396.0200	1.3960	1,565.6100	1.5656	12.148	0	0	0
2013/12/03	R214	06/02/2014	9.00	Put	Bond Future	4,563.0000	4.5630	4,193.4600	4.1935	(8.099)	0	0	0
2013/12/03	R214	06/02/2014	9.00	Call	Bond Future	1,420.7800	1.4208	1,592.6100	1.5926	12.094	0	0	0
2013/12/03	R214	06/02/2014	9.01	Call	Bond Future	1,445.8100	1.4458	1,619.8900	1.6199	12.040	0	0	0
2013/12/03	R214	08/05/2014			Bond Future	9.5073	72.2825	9.4324	72.8302	(0.788)	0.0000	0.0000	0
2013/12/03	R214	08/05/2014	9.00	Call	Bond Future	2,425.7600	2.4258	2,626.5500	2.6265	8.277	0	0	0
2013/12/03	R214	08/05/2014	8.99	Put	Bond Future	6,332.9000	6.3329	5,984.3600	5.9844	(5.504)	0	0	0
2013/12/03	R214	08/05/2014	9.01	Put	Bond Future	6,227.9000	6.2279	5,882.5300	5.8825	(5.546)	0	0	0
2013/12/03	R214	08/05/2014	9.00	Put	Bond Future	6,280.2500	6.2802	5,933.2900	5.9333	(5.525)	0	0	0
2013/12/03	R214	08/05/2014	9.01	Call	Bond Future	2,452.7600	2.4528	2,655.1400	2.6551	8.251	0	0	0
2013/12/03	R214	08/05/2014	8.99	Call	Bond Future	2,398.9300	2.3989	2,598.1400	2.5981	8.304	0	0	0
2013/12/03	R248	06/02/2014	9.11	Put	Bond Future	3,438.0100	3.4380	2,842.3000	2.8423	(17.327)	0	0	0
2013/12/03	R248	06/02/2014			Bond Future	9.4617	96.7564	9.3991	97.3521	(0.662)	0.0000	0.0000	10,380
2013/12/03	R248	06/02/2014	9.10	Put	Bond Future	3,539.0900	3.5391	2,943.3800	2.9434	(16.832)	0	0	0
2013/12/03	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	R248	06/02/2014	9.09	Put	Bond Future	3,640.3600	3.6404	3,044.6500	3.0446	(16.364)	0	0	0
2013/12/03	R248	08/05/2014	9.04	Put	Bond Future	5,083.4600	5.0835	4,480.9400	4.4809	(11.853)	0	0	0
2013/12/03	R248	08/05/2014			Bond Future	9.5618	93.6065	9.4973	94.2090	(0.675)	0.0000	0.0000	0
2013/12/03	R248	08/05/2014	9.06	Put	Bond Future	4,879.3900	4.8794	4,276.8700	4.2769	(12.348)	0	0	0
2013/12/03	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	R248	08/05/2014	9.05	Put	Bond Future	4,981.3300	4.9813	4,378.8100	4.3788	(12.096)	0	0	0
2013/12/03	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/03	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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