



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 06/12/2013 to 06/12/2013

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
2013/12/06	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	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
2013/12/06	2025	06/02/2014			Bond Future	109.8788	109.8788	109.9954	109.9954	0.106	0.0000	0.0000	0
2013/12/06	2025	06/02/2014	110.99	Put	Bond Future	1,111.2100	1.1112	994.6000	0.9946	(10.494)	0	0	0
2013/12/06	2025	06/02/2014	111.01	Put	Bond Future	1,131.2100	1.1312	1,014.6000	1.0146	(10.308)	0	0	0
2013/12/06	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	2025	06/02/2014	111.00	Put	Bond Future	1,121.2100	1.1212	1,004.6000	1.0046	(10.400)	0	0	0
2013/12/06	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	2037	06/02/2014			Bond Future	9.3568	92.2162	9.2688	92.9931	(0.941)	0.0000	0.0000	1,652
2013/12/06	2037	06/02/2014	9.38	Call	Bond Future	202.5900	0.2026	979.5300	0.9795	383.504	0	0	0
2013/12/06	2037	06/02/2014	9.39	Call	Bond Future	289.8800	0.2899	1,066.8200	1.0668	268.021	0	0	0
2013/12/06	2037	06/02/2014	9.37	Call	Bond Future	115.1600	0.1152	892.1000	0.8921	674.661	0	0	0
2013/12/06	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	2037	08/05/2014	9.39	Put	Bond Future	643.4200	0.6434	0.0000	0.0000	(100.000)	0	0	0
2013/12/06	2037	08/05/2014			Bond Future	9.4644	93.4280	9.3736	94.2142	(0.959)	0.0000	0.0000	0
2013/12/06	2037	08/05/2014	9.38	Put	Bond Future	730.4800	0.7305	0.0000	0.0000	(100.000)	0	0	0
2013/12/06	2037	08/05/2014	9.37	Put	Bond Future	817.6800	0.8177	31.5000	0.0315	(96.148)	0	0	0
2013/12/06	2037	08/05/2014	9.38	Call	Bond Future	0.0000	0.0000	55.7000	0.0557	100.000	0	0	0
2013/12/06	2037	08/05/2014	9.39	Call	Bond Future	0.0000	0.0000	142.7600	0.1428	100.000	0	0	0
2013/12/06	2037	08/05/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	2037	07/08/2014	9.06	Put	Bond Future	4,480.5200	4.4805	3,684.2200	3.6842	(17.772)	0	0	0
2013/12/06	2037	07/08/2014			Bond Future	9.5706	90.4542	9.4769	91.2505	(0.979)	0.0000	0.0000	0
2013/12/06	2037	07/08/2014	9.05	Put	Bond Future	4,571.8200	4.5718	3,775.5200	3.7755	(17.418)	0	0	0
2013/12/06	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	2037	07/08/2014	9.04	Put	Bond Future	4,663.2600	4.6633	3,866.9600	3.8670	(17.076)	0	0	0
2013/12/06	2038	06/02/2014	107.00	Call	Bond Future	528.0400	0.5280	535.9500	0.5359	1.498	0	0	0
2013/12/06	2038	06/02/2014			Bond Future	107.5280	107.5280	107.5359	107.5359	0.007	0.0000	0.0000	24
2013/12/06	2038	06/02/2014	107.01	Call	Bond Future	518.0400	0.5180	525.9500	0.5259	1.527	0	0	0
2013/12/06	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	2038	06/02/2014	106.99	Call	Bond Future	538.0400	0.5380	545.9500	0.5459	1.470	0	0	0
2013/12/06	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	2050	06/02/2014			Bond Future	111.5532	111.5532	111.5615	111.5615	0.007	0.0000	0.0000	472
2013/12/06	2050	06/02/2014	110.00	Call	Bond Future	1,553.1500	1.5531	1,561.4900	1.5615	0.537	0	0	0
2013/12/06	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	2050	06/02/2014	110.01	Call	Bond Future	1,543.1500	1.5431	1,551.4900	1.5515	0.540	0	0	0
2013/12/06	2050	06/02/2014	109.99	Call	Bond Future	1,563.1500	1.5631	1,571.4900	1.5715	0.534	0	0	0
2013/12/06	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
2013/12/06	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	AL37	06/02/2014			Index Future	409.8220	409.8220	410.8220	410.8220	0.244	0.0000	0.0000	0
2013/12/06	AL37	08/05/2014			Index Future	415.2080	415.2080	416.2160	416.2160	0.243	0.0000	0.0000	0
2013/12/06	AL7T	06/02/2014			Index Future	480.1280	480.1280	482.1150	482.1150	0.414	0.0000	0.0000	1
2013/12/06	AL7T	08/05/2014			Index Future	486.4380	486.4380	488.4470	488.4470	0.413	0.0000	0.0000	0
2013/12/06	ALBI	06/02/2014			Index Future	432.6730	432.6730	434.6620	434.6620	0.460	0.0000	0.0000	790
2013/12/06	ALBI	08/05/2014			Index Future	438.3590	438.3590	440.3700	440.3700	0.459	0.0000	0.0000	35
2013/12/06	ALBI	07/08/2014			Index Future	444.3810	444.3810	446.4160	446.4160	0.458	0.0000	0.0000	0
2013/12/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	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
2013/12/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/12/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/06	EL28	06/02/2014			Bond Future	113.1490	113.1490	113.1577	113.1577	0.008	0.0000	0.0000	0
2013/12/06	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	EL28	06/02/2014	111.01	Call	Bond Future	2,139.0200	2.1390	2,147.7100	2.1477	0.406	0	0	0
2013/12/06	EL28	06/02/2014	110.99	Call	Bond Future	2,159.0200	2.1590	2,167.7100	2.1677	0.402	0	0	0
2013/12/06	EL28	06/02/2014	111.00	Call	Bond Future	2,149.0200	2.1490	2,157.7100	2.1577	0.404	0	0	0
2013/12/06	ES33	06/02/2014	9.54	Put	Bond Future	2,858.3800	2.8584	2,221.9900	2.2220	(22.264)	0	0	0
2013/12/06	ES33	06/02/2014			Bond Future	9.9287	82.2778	9.8403	82.9142	(0.890)	0.0000	0.0000	6,292
2013/12/06	ES33	06/02/2014	9.56	Put	Bond Future	2,707.4300	2.7074	2,071.0400	2.0710	(23.505)	0	0	0
2013/12/06	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	ES33	06/02/2014	9.55	Put	Bond Future	2,782.8500	2.7829	2,146.4600	2.1465	(22.868)	0	0	0
2013/12/06	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	ES33	08/05/2014	9.55	Put	Bond Future	3,673.8700	3.6739	3,029.9100	3.0299	(17.528)	0	0	0
2013/12/06	ES33	08/05/2014			Bond Future	10.0559	79.5770	9.9646	80.2210	(0.908)	0.0000	0.0000	0
2013/12/06	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	ES33	08/05/2014	9.54	Put	Bond Future	3,749.1600	3.7492	3,105.2000	3.1052	(17.176)	0	0	0
2013/12/06	ES33	08/05/2014	9.56	Put	Bond Future	3,598.6800	3.5987	2,954.7200	2.9547	(17.894)	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
2013/12/06	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	GOVI	06/02/2014			GOVI	432.3360	432.3360	434.2000	434.2000	0.431	0.0000	0.0000	465
2013/12/06	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	GOVI	06/02/2014	439.99	Put	GOVI	76,540.0000	7.6540	57,900.0000	5.7900	(24.353)	0	0	0
2013/12/06	GOVI	06/02/2014	440.01	Put	GOVI	76,740.0000	7.6740	58,100.0000	5.8100	(24.290)	0	0	0
2013/12/06	GOVI	06/02/2014	440.00	Put	GOVI	76,640.0000	7.6640	58,000.0000	5.8000	(24.322)	0	0	0
2013/12/06	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	GOVI	08/05/2014			GOVI	438.0180	438.0180	439.9020	439.9020	0.430	0.0000	0.0000	0
2013/12/06	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	GOVI	08/05/2014	441.99	Put	GOVI	39,720.0000	3.9720	20,880.0000	2.0880	(47.432)	0	0	0
2013/12/06	GOVI	08/05/2014	442.01	Put	GOVI	39,920.0000	3.9920	21,080.0000	2.1080	(47.194)	0	0	0
2013/12/06	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	GOVI	08/05/2014	442.00	Put	GOVI	39,820.0000	3.9820	20,980.0000	2.0980	(47.313)	0	0	0
2013/12/06	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	GOVI	07/08/2014			GOVI	444.0340	444.0340	445.9420	445.9420	0.430	0.0000	0.0000	0
2013/12/06	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	GOVI	07/08/2014	459.99	Put	GOVI	159,560.0000	15.9560	140,480.0000	14.0480	(11.958)	0	0	0
2013/12/06	GOVI	07/08/2014	460.01	Put	GOVI	159,760.0000	15.9760	140,680.0000	14.0680	(11.943)	0	0	0
2013/12/06	GOVI	07/08/2014	460.00	Put	GOVI	159,660.0000	15.9660	140,580.0000	14.0580	(11.950)	0	0	0
2013/12/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/12/06	IGOV	06/02/2014			Index Future	199.9590	199.9590	199.9710	199.9710	0.006	0.0000	0.0000	1,330
2013/12/06	IGOV	08/05/2014			Index Future	202.6120	202.6120	202.6220	202.6220	0.005	0.0000	0.0000	7
2013/12/06	ILBI	06/02/2014			Index Future	543.4810	543.4810	541.7150	541.7150	(0.325)	0.0000	0.0000	190
2013/12/06	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/12/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/12/06	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/12/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/12/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/12/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/12/06	JBAF	18/12/2013			Jibar Tradeable Future	5.2200	94.7800	5.2200	94.7800	0.000	0.0000	0.0000	1,500
2013/12/06	JBAF	15/01/2014			Jibar Tradeable Future	5.2600	94.7400	5.2600	94.7400	0.000	0.0000	0.0000	1,000
2013/12/06	JBAF	19/02/2014			Jibar Tradeable Future	5.3600	94.6400	5.3600	94.6400	0.000	0.0000	0.0000	0
2013/12/06	JBAF	19/03/2014			Jibar Tradeable Future	5.4400	94.5600	5.4300	94.5700	(0.184)	0.0000	0.0000	0
2013/12/06	JBAF	16/04/2014			Jibar Tradeable Future	5.5500	94.4500	5.5200	94.4800	(0.541)	0.0000	0.0000	0
2013/12/06	JBAF	21/05/2014			Jibar Tradeable Future	5.6900	94.3100	5.6600	94.3400	(0.527)	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
2013/12/06	JBAF	18/06/2014			Jibar Tradeable Future	5.8100	94.1900	5.7800	94.2200	(0.516)	94.2400	94.2400	6,000
2013/12/06	JBAF	17/09/2014			Jibar Tradeable Future	6.1500	93.8500	6.1100	93.8900	(0.650)	0.0000	0.0000	1,000
2013/12/06	JBAF	17/12/2014			Jibar Tradeable Future	6.5400	93.4600	6.5200	93.4800	(0.306)	0.0000	0.0000	0
2013/12/06	JBAF	18/03/2015			Jibar Tradeable Future	6.8700	93.1300	6.8600	93.1400	(0.146)	0.0000	0.0000	150
2013/12/06	JBAF	17/06/2015			Jibar Tradeable Future	7.2000	92.8000	7.1800	92.8200	(0.278)	92.7900	92.7900	3,200
2013/12/06	JBAF	16/09/2015			Jibar Tradeable Future	7.4900	92.5100	7.4800	92.5200	(0.134)	0.0000	0.0000	0
2013/12/06	R023	06/02/2014			Bond Future	8.2505	100.3569	8.1721	100.8416	(0.950)	0.0000	0.0000	11,257
2013/12/06	R023	06/02/2014	7.84	Put	Bond Future	2,572.2600	2.5723	2,087.6300	2.0876	(18.841)	0	0	0
2013/12/06	R023	06/02/2014	7.86	Put	Bond Future	2,444.9400	2.4449	1,960.3100	1.9603	(19.822)	0	0	0
2013/12/06	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	R023	06/02/2014	7.85	Put	Bond Future	2,508.5800	2.5086	2,023.9500	2.0240	(19.319)	0	0	0
2013/12/06	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	R023	08/05/2014			Bond Future	8.3655	97.7593	8.2840	98.2494	(0.974)	0.0000	0.0000	0
2013/12/06	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	R023	08/05/2014	7.59	Put	Bond Future	4,795.3000	4.7953	4,305.2500	4.3052	(10.219)	0	0	0
2013/12/06	R023	08/05/2014	7.61	Put	Bond Future	4,667.8500	4.6679	4,177.8000	4.1778	(10.498)	0	0	0
2013/12/06	R023	08/05/2014	7.60	Put	Bond Future	4,731.5500	4.7315	4,241.5000	4.2415	(10.357)	0	0	0
2013/12/06	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	R157	06/02/2014	5.64	Call	Bond Future	54.3900	0.0544	63.4300	0.0634	16.621	0	0	0
2013/12/06	R157	06/02/2014	5.65	Put	Bond Future	1,366.1100	1.3661	1,282.4600	1.2825	(6.123)	0	0	0
2013/12/06	R157	06/02/2014			Bond Future	6.4652	116.0007	6.4070	116.0936	(0.901)	0.0000	0.0000	32,002
2013/12/06	R157	06/02/2014	5.65	Call	Bond Future	56.2200	0.0562	65.5000	0.0655	16.507	0	0	0
2013/12/06	R157	06/02/2014	5.66	Call	Bond Future	58.0900	0.0581	67.6400	0.0676	16.440	0	0	0
2013/12/06	R157	06/02/2014	5.64	Put	Bond Future	1,380.4800	1.3805	1,296.5900	1.2966	(6.077)	0	0	0
2013/12/06	R157	06/02/2014	5.66	Put	Bond Future	1,351.7900	1.3518	1,268.4100	1.2684	(6.168)	0	0	0
2013/12/06	R157	08/05/2014	5.20	Call	Bond Future	66.6300	0.0666	74.9600	0.0750	12.502	0	0	0
2013/12/06	R157	08/05/2014			Bond Future	6.6993	110.7175	6.6300	110.8105	(1.035)	0.0000	0.0000	0
2013/12/06	R157	08/05/2014	5.21	Call	Bond Future	67.9000	0.0679	76.3700	0.0764	12.474	0	0	0
2013/12/06	R157	08/05/2014	5.19	Call	Bond Future	65.3700	0.0654	73.5700	0.0736	12.544	0	0	0
2013/12/06	R157	08/05/2014	5.20	Put	Bond Future	2,102.9300	2.1029	2,018.2300	2.0182	(4.028)	0	0	0
2013/12/06	R157	08/05/2014	5.19	Put	Bond Future	2,115.4300	2.1154	2,030.6000	2.0306	(4.010)	0	0	0
2013/12/06	R157	08/05/2014	5.21	Put	Bond Future	2,090.4400	2.0904	2,005.8800	2.0059	(4.045)	0	0	0
2013/12/06	R157	07/08/2014	6.76	Put	Bond Future	815.5000	0.8155	763.7000	0.7637	(6.352)	0	0	0
2013/12/06	R157	07/08/2014			Bond Future	6.9716	112.2394	6.8858	112.3329	(1.231)	0.0000	0.0000	0
2013/12/06	R157	07/08/2014	6.75	Put	Bond Future	821.5800	0.8216	769.5500	0.7695	(6.333)	0	0	0
2013/12/06	R157	07/08/2014	6.74	Call	Bond Future	574.7900	0.5748	616.0000	0.6160	7.170	0	0	0
2013/12/06	R157	07/08/2014	6.75	Call	Bond Future	579.9600	0.5800	621.4000	0.6214	7.145	0	0	0
2013/12/06	R157	07/08/2014	6.76	Call	Bond Future	584.8000	0.5848	626.4700	0.6265	7.126	0	0	0
2013/12/06	R157	07/08/2014	6.74	Put	Bond Future	827.3300	0.8273	775.0700	0.7751	(6.317)	0	0	0
2013/12/06	R157	06/11/2014	6.19	Put	Bond Future	1,311.6400	1.3116	1,241.5700	1.2416	(5.342)	0	0	0
2013/12/06	R157	06/11/2014			Bond Future	7.4110	106.9854	7.2958	107.0819	(1.555)	0.0000	0.0000	0
2013/12/06	R157	06/11/2014	6.21	Put	Bond Future	1,299.2300	1.2992	1,229.4800	1.2295	(5.369)	0	0	0
2013/12/06	R157	06/11/2014	6.20	Put	Bond Future	1,305.4200	1.3054	1,235.5200	1.2355	(5.355)	0	0	0
2013/12/06	R157	06/11/2014	6.21	Call	Bond Future	285.6200	0.2856	312.4500	0.3125	9.394	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
2013/12/06	R157	06/11/2014	6.19	Call	Bond Future	281.0200	0.2810	307.5300	0.3075	9.433	0	0	0
2013/12/06	R157	06/11/2014	6.20	Call	Bond Future	283.3100	0.2833	309.9900	0.3100	9.417	0	0	0
2013/12/06	R186	06/02/2014	8.75	Put	Bond Future	1,841.2100	1.8412	1,578.8300	1.5788	(14.250)	0	0	250
2013/12/06	R186	06/02/2014			Bond Future	8.5284	116.6957	8.4499	117.3687	(0.921)	0.0000	0.0000	60,693
2013/12/06	R186	06/02/2014	7.75	Call	Bond Future	535.2700	0.5353	637.1400	0.6371	19.032	0	0	0
2013/12/06	R186	06/02/2014	7.74	Put	Bond Future	7,532.5200	7.5325	6,959.2600	6.9593	(7.610)	0	0	0
2013/12/06	R186	06/02/2014	7.76	Put	Bond Future	7,375.2700	7.3753	6,806.3200	6.8063	(7.714)	0	0	0
2013/12/06	R186	06/02/2014	7.75	Put	Bond Future	7,453.7700	7.4538	6,882.6500	6.8826	(7.662)	0	0	0
2013/12/06	R186	06/02/2014	8.75	Call	Bond Future	3,709.9500	3.7100	4,120.5600	4.1206	11.068	0	0	0
2013/12/06	R186	06/02/2014	7.76	Call	Bond Future	549.2800	0.5493	653.3200	0.6533	18.941	0	0	0
2013/12/06	R186	06/02/2014	7.74	Call	Bond Future	521.4200	0.5214	621.1500	0.6212	19.127	0	0	0
2013/12/06	R186	08/05/2014	7.50	Put	Bond Future	11,149.4100	11.1494	10,595.9200	10.5959	(4.964)	0	0	0
2013/12/06	R186	08/05/2014	8.25	Put	Bond Future	6,212.2600	6.2123	5,797.3900	5.7974	(6.678)	0	0	0
2013/12/06	R186	08/05/2014			Bond Future	8.6392	118.2293	8.5579	118.9100	(0.942)	0.0000	0.0000	740
2013/12/06	R186	08/05/2014	9.25	Put	Bond Future	2,316.3100	2.3163	2,101.1000	2.1011	(9.291)	0	0	8,000
2013/12/06	R186	08/05/2014	7.09	Put	Bond Future	14,560.1800	14.5602	13,954.2800	13.9543	(4.161)	0	0	0
2013/12/06	R186	08/05/2014	9.00	Put	Bond Future	3,028.9600	3.0290	2,767.8800	2.7679	(8.619)	0	0	400
2013/12/06	R186	08/05/2014	7.10	Call	Bond Future	575.6000	0.5756	651.4700	0.6515	13.181	0	0	0
2013/12/06	R186	08/05/2014	8.50	Call	Bond Future	3,789.6300	3.7896	4,107.7000	4.1077	8.393	0	0	0
2013/12/06	R186	08/05/2014	7.11	Call	Bond Future	585.3500	0.5853	662.2900	0.6623	13.144	0	0	0
2013/12/06	R186	08/05/2014	9.25	Call	Bond Future	7,249.0600	7.2491	7,714.5500	7.7146	6.421	0	0	0
2013/12/06	R186	08/05/2014	8.25	Call	Bond Future	2,903.9600	2.9040	3,169.7900	3.1698	9.154	0	0	8,000
2013/12/06	R186	08/05/2014	7.09	Call	Bond Future	565.9800	0.5660	640.7800	0.6408	13.216	0	0	0
2013/12/06	R186	08/05/2014	8.50	Put	Bond Future	4,958.0000	4.9580	4,595.3700	4.5954	(7.314)	0	0	1,933
2013/12/06	R186	08/05/2014	7.11	Put	Bond Future	14,384.1800	14.3842	13,780.4200	13.7804	(4.197)	0	0	0
2013/12/06	R186	08/05/2014	7.50	Call	Bond Future	1,080.0300	1.0800	1,207.2400	1.2072	11.778	0	0	1,933
2013/12/06	R186	08/05/2014	9.00	Call	Bond Future	5,979.5900	5.9796	6,399.2100	6.3992	7.018	0	0	0
2013/12/06	R186	08/05/2014	7.10	Put	Bond Future	14,472.0600	14.4721	13,867.2300	13.8672	(4.179)	0	0	0
2013/12/06	R186	07/08/2014	8.31	Call	Bond Future	3,533.3100	3.5333	3,813.4000	3.8134	7.927	0	0	0
2013/12/06	R186	07/08/2014			Bond Future	8.7458	114.5629	8.6614	115.2520	(0.964)	0.0000	0.0000	0
2013/12/06	R186	07/08/2014	8.92	Put	Bond Future	4,450.1800	4.4502	4,147.8400	4.1478	(6.794)	0	0	840
2013/12/06	R186	07/08/2014	8.29	Call	Bond Future	3,468.1100	3.4681	3,744.6800	3.7447	7.975	0	0	0
2013/12/06	R186	07/08/2014	8.30	Call	Bond Future	3,500.6200	3.5006	3,778.9500	3.7789	7.951	0	0	0
2013/12/06	R186	07/08/2014	8.29	Put	Bond Future	7,264.1300	7.2641	6,851.5600	6.8516	(5.680)	0	0	0
2013/12/06	R186	07/08/2014	8.92	Call	Bond Future	5,856.0800	5.8561	6,242.8800	6.2429	6.605	0	0	0
2013/12/06	R186	07/08/2014	8.31	Put	Bond Future	7,159.0500	7.1590	6,750.0000	6.7500	(5.714)	0	0	0
2013/12/06	R186	07/08/2014	8.30	Put	Bond Future	7,211.4600	7.2115	6,800.6500	6.8007	(5.697)	0	0	0
2013/12/06	R186	06/11/2014	8.14	Call	Bond Future	3,405.2600	3.4053	3,661.2300	3.6612	7.517	0	0	0
2013/12/06	R186	06/11/2014	8.15	Put	Bond Future	9,244.1600	9.2442	8,801.2000	8.8012	(4.792)	0	0	0
2013/12/06	R186	06/11/2014			Bond Future	8.8556	116.1494	8.7679	116.8498	(0.991)	0.0000	0.0000	0
2013/12/06	R186	06/11/2014	9.17	Call	Bond Future	7,176.7900	7.1768	7,588.9000	7.5889	5.742	0	0	0
2013/12/06	R186	06/11/2014	8.15	Call	Bond Future	3,434.5300	3.4345	3,692.0200	3.6920	7.497	0	0	0
2013/12/06	R186	06/11/2014	8.16	Call	Bond Future	3,463.5300	3.4635	3,722.5400	3.7225	7.478	0	0	0
2013/12/06	R186	06/11/2014	9.17	Put	Bond Future	4,716.1700	4.7162	4,427.8300	4.4278	(6.114)	0	0	2,010
2013/12/06	R186	06/11/2014	8.14	Put	Bond Future	9,300.2000	9.3002	8,855.7200	8.8557	(4.779)	0	0	0
2013/12/06	R186	06/11/2014	8.16	Put	Bond Future	9,187.9400	9.1879	8,746.5000	8.7465	(4.805)	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
2013/12/06	R197	06/02/2014			Bond Future	275.7758	275.7758	275.7920	275.7920	0.006	0.0000	0.0000	2,049
2013/12/06	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	R197	06/02/2014	279.99	Put	Bond Future	4,214.1900	4.2142	4,198.0400	4.1980	(0.383)	0	0	0
2013/12/06	R197	06/02/2014	280.01	Put	Bond Future	4,234.1900	4.2342	4,218.0400	4.2180	(0.381)	0	0	0
2013/12/06	R197	06/02/2014	280.00	Put	Bond Future	4,224.1900	4.2242	4,208.0400	4.2080	(0.382)	0	0	0
2013/12/06	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	R201	06/02/2014	5.24	Put	Bond Future	71.4000	0.0714	83.4500	0.0835	16.877	0	0	0
2013/12/06	R201	06/02/2014			Bond Future	4.8119	104.5079	4.8739	104.4550	1.287	0.0000	0.0000	0
2013/12/06	R201	06/02/2014	5.26	Put	Bond Future	67.5700	0.0676	79.1000	0.0791	17.064	0	0	0
2013/12/06	R201	06/02/2014	5.24	Call	Bond Future	435.8200	0.4358	395.0100	0.3950	(9.364)	0	0	0
2013/12/06	R201	06/02/2014	5.25	Put	Bond Future	69.5300	0.0695	81.3200	0.0813	16.957	0	0	0
2013/12/06	R201	06/02/2014	5.25	Call	Bond Future	442.4400	0.4424	401.3700	0.4014	(9.283)	0	0	0
2013/12/06	R201	06/02/2014	5.26	Call	Bond Future	448.9700	0.4490	407.6400	0.4076	(9.206)	0	0	0
2013/12/06	R201	08/05/2014			Bond Future	4.6080	105.8813	4.6979	105.8267	1.952	0.0000	0.0000	0
2013/12/06	R201	08/05/2014	4.75	Call	Bond Future	300.4600	0.3005	270.2800	0.2703	(10.045)	0	0	0
2013/12/06	R201	08/05/2014	4.76	Call	Bond Future	303.8100	0.3038	273.4300	0.2734	(10.000)	0	0	0
2013/12/06	R201	08/05/2014	4.74	Call	Bond Future	297.1200	0.2971	267.1500	0.2671	(10.087)	0	0	0
2013/12/06	R201	08/05/2014	4.76	Put	Bond Future	211.5900	0.2116	235.7800	0.2358	11.432	0	0	0
2013/12/06	R201	08/05/2014	4.75	Put	Bond Future	214.3000	0.2143	238.6900	0.2387	11.381	0	0	0
2013/12/06	R201	08/05/2014	4.74	Put	Bond Future	217.0200	0.2170	241.6200	0.2416	11.335	0	0	0
2013/12/06	R201	07/08/2014	5.31	Put	Bond Future	48.4200	0.0484	58.4600	0.0585	20.735	0	0	0
2013/12/06	R201	07/08/2014			Bond Future	3.9196	102.9271	4.0739	102.8709	3.937	0.0000	0.0000	0
2013/12/06	R201	07/08/2014	5.30	Put	Bond Future	49.0400	0.0490	59.1800	0.0592	20.677	0	0	0
2013/12/06	R201	07/08/2014	5.31	Call	Bond Future	552.4400	0.5524	506.3100	0.5063	(8.350)	0	0	0
2013/12/06	R201	07/08/2014	5.29	Call	Bond Future	546.4800	0.5465	500.5500	0.5005	(8.405)	0	0	0
2013/12/06	R201	07/08/2014	5.30	Call	Bond Future	549.4600	0.5495	503.4300	0.5034	(8.377)	0	0	0
2013/12/06	R201	07/08/2014	5.29	Put	Bond Future	49.6700	0.0497	59.9100	0.0599	20.616	0	0	0
2013/12/06	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	R202	06/02/2014			Bond Future	209.1812	209.1812	209.1961	209.1961	0.007	0.0000	0.0000	44,679
2013/12/06	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	R202	06/02/2014	208.99	Call	Bond Future	191.2200	0.1912	206.0900	0.2061	7.776	0	0	0
2013/12/06	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	R202	06/02/2014	209.00	Call	Bond Future	181.2200	0.1812	196.0900	0.1961	8.205	0	0	0
2013/12/06	R202	06/02/2014	209.01	Call	Bond Future	171.2200	0.1712	186.0900	0.1861	8.685	0	0	0
2013/12/06	R203	06/02/2014			Bond Future	7.2535	106.4845	7.1883	106.6913	(0.898)	0.0000	0.0000	8,612
2013/12/06	R203	06/02/2014	5.95	Put	Bond Future	4,252.6700	4.2527	4,049.9100	4.0499	(4.768)	0	0	0
2013/12/06	R203	06/02/2014	6.14	Put	Bond Future	3,640.4700	3.6405	3,441.6800	3.4417	(5.461)	0	0	0
2013/12/06	R203	06/02/2014	6.16	Put	Bond Future	3,577.0900	3.5771	3,378.8600	3.3789	(5.542)	0	0	0
2013/12/06	R203	06/02/2014	6.84	Put	Bond Future	1,655.0800	1.6551	1,501.1700	1.5012	(9.299)	0	0	0
2013/12/06	R203	06/02/2014	6.15	Put	Bond Future	3,608.7500	3.6088	3,410.2400	3.4102	(5.501)	0	0	0
2013/12/06	R203	06/02/2014	5.95	Call	Bond Future	15.9800	0.0160	19.9500	0.0200	24.844	0	0	16
2013/12/06	R203	06/02/2014	6.16	Call	Bond Future	37.2300	0.0372	45.7300	0.0457	22.831	0	0	0
2013/12/06	R203	06/02/2014	6.84	Call	Bond Future	333.8100	0.3338	386.6300	0.3866	15.823	0	0	13
2013/12/06	R203	06/02/2014	6.14	Call	Bond Future	34.4800	0.0345	42.4200	0.0424	23.028	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
2013/12/06	R203	06/02/2014	6.15	Call	Bond Future	35.8300	0.0358	44.0500	0.0441	22.942	0	0	0
2013/12/06	R203	08/05/2014	7.40	Put	Bond Future	1,342.1000	1.3421	1,236.1200	1.2361	(7.897)	0	0	0
2013/12/06	R203	08/05/2014	5.76	Call	Bond Future	85.5500	0.0855	98.0600	0.0981	14.623	0	0	0
2013/12/06	R203	08/05/2014	6.84	Call	Bond Future	617.0700	0.6171	678.9100	0.6789	10.022	0	0	13
2013/12/06	R203	08/05/2014	5.74	Call	Bond Future	81.9200	0.0819	93.9700	0.0940	14.709	0	0	0
2013/12/06	R203	08/05/2014			Bond Future	7.4195	103.7237	7.3491	103.9321	(0.949)	0.0000	0.0000	0
2013/12/06	R203	08/05/2014	5.76	Put	Bond Future	5,139.5700	5.1396	4,943.6800	4.9437	(3.811)	0	0	0
2013/12/06	R203	08/05/2014	6.84	Put	Bond Future	2,347.9900	2.3480	2,201.4300	2.2014	(6.242)	0	0	0
2013/12/06	R203	08/05/2014	5.75	Put	Bond Future	5,169.1200	5.1691	4,972.9900	4.9730	(3.794)	0	0	0
2013/12/06	R203	08/05/2014	5.74	Put	Bond Future	5,198.7000	5.1987	5,002.3500	5.0024	(3.777)	0	0	0
2013/12/06	R203	08/05/2014	7.40	Call	Bond Future	1,284.4100	1.2844	1,386.8300	1.3868	7.974	0	0	16
2013/12/06	R203	08/05/2014	5.75	Call	Bond Future	83.7200	0.0837	95.9900	0.0960	14.656	0	0	0
2013/12/06	R203	07/08/2014	7.30	Call	Bond Future	1,180.8900	1.1809	1,269.7500	1.2697	7.525	0	0	0
2013/12/06	R203	07/08/2014			Bond Future	7.5868	105.1491	7.5101	105.3596	(1.010)	0.0000	0.0000	0
2013/12/06	R203	07/08/2014	7.31	Call	Bond Future	1,192.6600	1.1927	1,282.1200	1.2821	7.501	0	0	0
2013/12/06	R203	07/08/2014	6.84	Put	Bond Future	2,789.1300	2.7891	2,641.2700	2.6413	(5.301)	0	0	0
2013/12/06	R203	07/08/2014	7.29	Put	Bond Future	1,987.2600	1.9873	1,865.0300	1.8650	(6.151)	0	0	0
2013/12/06	R203	07/08/2014	7.31	Put	Bond Future	1,955.3600	1.9554	1,834.3200	1.8343	(6.190)	0	0	0
2013/12/06	R203	07/08/2014	7.30	Put	Bond Future	1,971.2700	1.9713	1,849.6300	1.8496	(6.171)	0	0	0
2013/12/06	R203	07/08/2014	7.29	Call	Bond Future	1,169.1800	1.1692	1,257.4500	1.2575	7.550	0	0	0
2013/12/06	R203	07/08/2014	6.84	Call	Bond Future	715.1000	0.7151	777.7400	0.7777	8.760	0	0	30
2013/12/06	R203	06/11/2014	6.86	Call	Bond Future	762.1000	0.7621	825.1900	0.8252	8.278	0	0	0
2013/12/06	R203	06/11/2014			Bond Future	7.7863	102.4444	7.7013	102.6595	(1.092)	0.0000	0.0000	0
2013/12/06	R203	06/11/2014	6.84	Call	Bond Future	746.9300	0.7469	809.1000	0.8091	8.323	0	0	0
2013/12/06	R203	06/11/2014	6.85	Call	Bond Future	754.4900	0.7545	817.1200	0.8171	8.301	0	0	0
2013/12/06	R203	06/11/2014	6.84	Put	Bond Future	3,173.7600	3.1738	3,020.8300	3.0208	(4.819)	0	0	0
2013/12/06	R203	06/11/2014	6.86	Put	Bond Future	3,136.8900	3.1369	2,984.8800	2.9849	(4.846)	0	0	0
2013/12/06	R203	06/11/2014	6.85	Put	Bond Future	3,155.3000	3.1553	3,002.8300	3.0028	(4.832)	0	0	0
2013/12/06	R204	06/02/2014	6.39	Call	Bond Future	69.9200	0.0699	84.8700	0.0849	21.382	0	0	0
2013/12/06	R204	06/02/2014			Bond Future	7.5123	103.0823	7.4425	103.3661	(0.930)	0.0000	0.0000	28,343
2013/12/06	R204	06/02/2014	6.40	Call	Bond Future	72.2800	0.0723	87.6700	0.0877	21.292	0	0	0
2013/12/06	R204	06/02/2014	6.41	Call	Bond Future	74.7100	0.0747	90.5500	0.0905	21.202	0	0	0
2013/12/06	R204	06/02/2014	6.39	Put	Bond Future	4,750.6500	4.7506	4,481.7600	4.4818	(5.660)	0	0	0
2013/12/06	R204	06/02/2014	6.41	Put	Bond Future	4,669.7600	4.6698	4,401.7600	4.4018	(5.739)	0	0	0
2013/12/06	R204	06/02/2014	6.40	Put	Bond Future	4,710.1600	4.7102	4,441.7100	4.4417	(5.699)	0	0	0
2013/12/06	R204	08/05/2014			Bond Future	7.6580	104.4369	7.5838	104.7235	(0.969)	0.0000	0.0000	0
2013/12/06	R204	08/05/2014	6.05	Call	Bond Future	161.7200	0.1617	184.2400	0.1842	13.925	0	0	0
2013/12/06	R204	08/05/2014	6.06	Call	Bond Future	164.8800	0.1649	187.7800	0.1878	13.889	0	0	0
2013/12/06	R204	08/05/2014	6.04	Call	Bond Future	158.6000	0.1586	180.7500	0.1807	13.966	0	0	0
2013/12/06	R204	08/05/2014	6.05	Put	Bond Future	6,597.0900	6.5971	6,333.0600	6.3331	(4.002)	0	0	0
2013/12/06	R204	08/05/2014	6.04	Put	Bond Future	6,635.5200	6.6355	6,371.1200	6.3711	(3.985)	0	0	0
2013/12/06	R204	08/05/2014	6.06	Put	Bond Future	6,558.7100	6.5587	6,295.0600	6.2951	(4.020)	0	0	0
2013/12/06	R204	07/08/2014			Bond Future	7.8020	101.8408	7.7229	102.1304	(1.014)	0.0000	0.0000	0
2013/12/06	R204	07/08/2014	7.44	Put	Bond Future	2,976.4000	2.9764	2,806.0200	2.8060	(5.724)	0	0	0
2013/12/06	R204	07/08/2014	7.46	Put	Bond Future	2,933.0600	2.9331	2,764.1700	2.7642	(5.758)	0	0	0
2013/12/06	R204	07/08/2014	7.45	Put	Bond Future	2,954.6800	2.9547	2,785.0400	2.7850	(5.741)	0	0	0
2013/12/06	R204	07/08/2014	7.78	Call	Bond Future	2,216.4300	2.2164	2,361.1300	2.3611	6.529	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
2013/12/06	R204	07/08/2014	7.46	Call	Bond Future	1,674.0800	1.6741	1,794.8000	1.7948	7.211	0	0	0
2013/12/06	R204	07/08/2014	7.44	Call	Bond Future	1,643.2100	1.6432	1,762.4400	1.7624	7.256	0	0	0
2013/12/06	R204	07/08/2014	7.78	Put	Bond Future	2,296.9100	2.2969	2,152.0000	2.1520	(6.309)	0	0	530
2013/12/06	R204	07/08/2014	7.45	Call	Bond Future	1,658.6000	1.6586	1,778.5700	1.7786	7.233	0	0	0
2013/12/06	R204	06/11/2014	7.99	Put	Bond Future	2,593.5500	2.5936	2,450.2100	2.4502	(5.527)	0	0	1,270
2013/12/06	R204	06/11/2014			Bond Future	7.9598	103.2509	7.8744	103.5462	(1.073)	0.0000	0.0000	0
2013/12/06	R204	06/11/2014	6.99	Put	Bond Future	4,670.1700	4.6702	4,465.9400	4.4659	(4.373)	0	0	0
2013/12/06	R204	06/11/2014	7.01	Put	Bond Future	4,620.6800	4.6207	4,417.6100	4.4176	(4.395)	0	0	0
2013/12/06	R204	06/11/2014	6.99	Call	Bond Future	1,252.9900	1.2530	1,344.0500	1.3441	7.267	0	0	0
2013/12/06	R204	06/11/2014	7.00	Put	Bond Future	4,645.3900	4.6454	4,441.7400	4.4417	(4.384)	0	0	0
2013/12/06	R204	06/11/2014	7.99	Call	Bond Future	2,697.7600	2.6978	2,849.7100	2.8497	5.632	0	0	0
2013/12/06	R204	06/11/2014	7.00	Call	Bond Future	1,264.1600	1.2642	1,355.8000	1.3558	7.249	0	0	0
2013/12/06	R204	06/11/2014	7.01	Call	Bond Future	1,275.4000	1.2754	1,367.6200	1.3676	7.231	0	0	0
2013/12/06	R207	06/02/2014			Bond Future	7.7878	98.0179	7.7293	98.2873	(0.750)	0.0000	0.0000	20,161
2013/12/06	R207	06/02/2014	6.65	Call	Bond Future	98.9400	0.0989	114.2100	0.1142	15.434	0	0	0
2013/12/06	R207	06/02/2014	6.64	Put	Bond Future	5,559.7900	5.5598	5,305.2800	5.3053	(4.578)	0	0	0
2013/12/06	R207	06/02/2014	6.66	Put	Bond Future	5,467.5000	5.4675	5,213.8300	5.2138	(4.640)	0	0	0
2013/12/06	R207	06/02/2014	6.65	Put	Bond Future	5,513.5900	5.5136	5,259.4900	5.2595	(4.609)	0	0	0
2013/12/06	R207	06/02/2014	6.66	Call	Bond Future	102.0100	0.1020	117.7100	0.1177	15.391	0	0	0
2013/12/06	R207	06/02/2014	6.64	Call	Bond Future	95.9400	0.0959	110.8000	0.1108	15.489	0	0	0
2013/12/06	R207	08/05/2014	6.19	Put	Bond Future	8,228.8900	8.2289	7,975.9900	7.9760	(3.073)	0	0	0
2013/12/06	R207	08/05/2014	6.21	Put	Bond Future	8,138.3700	8.1384	7,886.1000	7.8861	(3.100)	0	0	0
2013/12/06	R207	08/05/2014			Bond Future	7.9259	99.3060	7.8645	99.5779	(0.775)	0.0000	0.0000	0
2013/12/06	R207	08/05/2014	6.20	Put	Bond Future	8,183.6000	8.1836	7,931.0100	7.9310	(3.087)	0	0	0
2013/12/06	R207	08/05/2014	6.20	Call	Bond Future	180.1300	0.1801	199.4400	0.1994	10.720	0	0	0
2013/12/06	R207	08/05/2014	6.21	Call	Bond Future	183.5400	0.1835	203.1700	0.2032	10.695	0	0	0
2013/12/06	R207	08/05/2014	6.19	Call	Bond Future	176.7600	0.1768	195.7600	0.1958	10.749	0	0	0
2013/12/06	R207	07/08/2014	7.69	Call	Bond Future	1,951.4300	1.9514	2,063.6000	2.0636	5.748	0	0	0
2013/12/06	R207	07/08/2014	7.70	Put	Bond Future	3,516.7200	3.5167	3,354.7000	3.3547	(4.607)	0	0	0
2013/12/06	R207	07/08/2014			Bond Future	8.0622	97.0303	7.9973	97.3051	(0.804)	0.0000	0.0000	0
2013/12/06	R207	07/08/2014	7.70	Call	Bond Future	1,969.0700	1.9691	2,081.9300	2.0819	5.732	0	0	0
2013/12/06	R207	07/08/2014	7.71	Call	Bond Future	1,986.8000	1.9868	2,100.3500	2.1003	5.715	0	0	0
2013/12/06	R207	07/08/2014	7.69	Put	Bond Future	3,542.2400	3.5422	3,379.5300	3.3795	(4.593)	0	0	0
2013/12/06	R207	07/08/2014	7.71	Put	Bond Future	3,491.3100	3.4913	3,329.9800	3.3300	(4.621)	0	0	0
2013/12/06	R207	06/11/2014	7.36	Put	Bond Future	5,189.9500	5.1900	5,003.4300	5.0034	(3.594)	0	0	0
2013/12/06	R207	06/11/2014			Bond Future	8.2027	98.3739	8.1337	98.6542	(0.842)	0.0000	0.0000	0
2013/12/06	R207	06/11/2014	7.35	Put	Bond Future	5,218.2900	5.2183	5,031.2200	5.0312	(3.585)	0	0	0
2013/12/06	R207	06/11/2014	7.36	Call	Bond Future	1,700.8800	1.7009	1,794.6600	1.7947	5.514	0	0	0
2013/12/06	R207	06/11/2014	7.34	Call	Bond Future	1,673.0000	1.6730	1,765.6800	1.7657	5.540	0	0	0
2013/12/06	R207	06/11/2014	7.35	Call	Bond Future	1,686.9000	1.6869	1,780.1300	1.7801	5.527	0	0	0
2013/12/06	R207	06/11/2014	7.34	Put	Bond Future	5,246.7300	5.2467	5,059.1100	5.0591	(3.576)	0	0	0
2013/12/06	R208	06/02/2014	6.74	Put	Bond Future	6,705.3800	6.7054	6,367.4600	6.3675	(5.040)	0	0	0
2013/12/06	R208	06/02/2014			Bond Future	7.9773	95.8938	7.9089	96.2461	(0.857)	0.0000	0.0000	11,034
2013/12/06	R208	06/02/2014	6.75	Put	Bond Future	6,651.8400	6.6518	6,314.3600	6.3144	(5.073)	0	0	0
2013/12/06	R208	06/02/2014	6.76	Put	Bond Future	6,598.4200	6.5984	6,261.3900	6.2614	(5.108)	0	0	0
2013/12/06	R208	06/02/2014	6.74	Call	Bond Future	69.2900	0.0693	83.6700	0.0837	20.753	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
2013/12/06	R208	06/02/2014	6.75	Call	Bond Future	71.6600	0.0717	86.4800	0.0865	20.681	0	0	0
2013/12/06	R208	06/02/2014	6.76	Call	Bond Future	74.1100	0.0741	89.3800	0.0894	20.605	0	0	0
2013/12/06	R208	08/05/2014	6.31	Call	Bond Future	163.0700	0.1631	185.1400	0.1851	13.534	0	0	0
2013/12/06	R208	08/05/2014			Bond Future	8.1012	93.7580	8.0298	94.1140	(0.882)	0.0000	0.0000	0
2013/12/06	R208	08/05/2014	6.29	Call	Bond Future	156.7000	0.1567	178.0300	0.1780	13.612	0	0	0
2013/12/06	R208	08/05/2014	6.31	Put	Bond Future	9,614.7300	9.6147	9,280.7500	9.2808	(3.474)	0	0	0
2013/12/06	R208	08/05/2014	6.30	Put	Bond Future	9,667.5100	9.6675	9,333.1500	9.3332	(3.459)	0	0	0
2013/12/06	R208	08/05/2014	6.29	Put	Bond Future	9,720.3600	9.7204	9,385.6400	9.3856	(3.443)	0	0	0
2013/12/06	R208	08/05/2014	6.30	Call	Bond Future	159.8600	0.1599	181.5500	0.1816	13.568	0	0	0
2013/12/06	R208	07/08/2014	8.28	Call	Bond Future	3,026.1300	3.0261	3,214.9000	3.2149	6.238	0	0	0
2013/12/06	R208	07/08/2014			Bond Future	8.2217	95.0465	8.1469	95.4067	(0.910)	0.0000	0.0000	0
2013/12/06	R208	07/08/2014	7.80	Call	Bond Future	1,965.9500	1.9659	2,108.6800	2.1087	7.260	0	0	0
2013/12/06	R208	07/08/2014	7.79	Put	Bond Future	4,049.5400	4.0495	3,831.1400	3.8311	(5.393)	0	0	0
2013/12/06	R208	07/08/2014	7.81	Put	Bond Future	3,989.5200	3.9895	3,773.0300	3.7730	(5.426)	0	0	0
2013/12/06	R208	07/08/2014	7.80	Put	Bond Future	4,019.4500	4.0194	3,802.0000	3.8020	(5.410)	0	0	0
2013/12/06	R208	07/08/2014	8.28	Put	Bond Future	2,746.5500	2.7465	2,575.1400	2.5751	(6.241)	0	0	630
2013/12/06	R208	07/08/2014	7.81	Call	Bond Future	1,985.3500	1.9853	2,129.0400	2.1290	7.238	0	0	0
2013/12/06	R208	07/08/2014	7.79	Call	Bond Future	1,946.6700	1.9467	2,088.4500	2.0884	7.283	0	0	0
2013/12/06	R208	06/11/2014	7.46	Call	Bond Future	1,633.4000	1.6334	1,749.7600	1.7498	7.124	0	0	0
2013/12/06	R208	06/11/2014			Bond Future	8.3511	92.9660	8.2722	93.3327	(0.945)	0.0000	0.0000	0
2013/12/06	R208	06/11/2014	7.44	Call	Bond Future	1,603.2000	1.6032	1,718.0200	1.7180	7.162	0	0	0
2013/12/06	R208	06/11/2014	7.45	Call	Bond Future	1,618.2600	1.6183	1,733.8400	1.7338	7.142	0	0	0
2013/12/06	R208	06/11/2014	8.50	Put	Bond Future	3,020.1700	3.0202	2,853.5400	2.8535	(5.517)	0	0	1,520
2013/12/06	R208	06/11/2014	7.44	Put	Bond Future	5,948.2500	5.9483	5,696.3600	5.6964	(4.235)	0	0	0
2013/12/06	R208	06/11/2014	7.46	Put	Bond Future	5,880.4100	5.8804	5,630.0600	5.6301	(4.257)	0	0	0
2013/12/06	R208	06/11/2014	8.50	Call	Bond Future	3,707.5600	3.7076	3,907.6400	3.9076	5.397	0	0	0
2013/12/06	R208	06/11/2014	7.45	Put	Bond Future	5,914.2800	5.9143	5,663.1500	5.6632	(4.246)	0	0	0
2013/12/06	R209	06/02/2014	8.56	Call	Bond Future	688.7100	0.6887	817.9500	0.8180	18.766	0	0	0
2013/12/06	R209	06/02/2014			Bond Future	9.2520	74.2235	9.1642	74.8641	(0.949)	0.0000	0.0000	23,356
2013/12/06	R209	06/02/2014	8.54	Call	Bond Future	658.0600	0.6581	782.7300	0.7827	18.945	0	0	0
2013/12/06	R209	06/02/2014	8.55	Call	Bond Future	673.2600	0.6733	800.2000	0.8002	18.855	0	0	0
2013/12/06	R209	06/02/2014	8.54	Put	Bond Future	6,120.4800	6.1205	5,604.5600	5.6046	(8.429)	0	0	0
2013/12/06	R209	06/02/2014	8.56	Put	Bond Future	5,989.0100	5.9890	5,477.6600	5.4777	(8.538)	0	0	0
2013/12/06	R209	06/02/2014	8.55	Put	Bond Future	6,054.5500	6.0546	5,540.9000	5.5409	(8.484)	0	0	0
2013/12/06	R209	08/05/2014			Bond Future	9.3501	72.0545	9.2597	72.7028	(0.967)	0.0000	0.0000	0
2013/12/06	R209	08/05/2014	7.85	Call	Bond Future	568.2200	0.5682	649.6600	0.6497	14.332	0	0	0
2013/12/06	R209	08/05/2014	9.75	Put	Bond Future	2,569.9200	2.5699	2,332.7300	2.3327	(9.229)	0	0	7,262
2013/12/06	R209	08/05/2014	9.85	Put	Bond Future	2,316.6400	2.3166	2,096.4300	2.0964	(9.506)	0	0	10,000
2013/12/06	R209	08/05/2014	7.86	Call	Bond Future	577.6700	0.5777	660.2300	0.6602	14.292	0	0	0
2013/12/06	R209	08/05/2014	7.84	Call	Bond Future	558.9000	0.5589	639.2300	0.6392	14.373	0	0	0
2013/12/06	R209	08/05/2014	7.85	Put	Bond Future	12,635.1200	12.6351	12,068.2400	12.0682	(4.487)	0	0	0
2013/12/06	R209	08/05/2014	9.85	Call	Bond Future	5,740.9600	5.7410	6,169.0700	6.1691	7.457	0	0	0
2013/12/06	R209	08/05/2014	7.84	Put	Bond Future	12,716.4600	12.7165	12,148.4700	12.1485	(4.467)	0	0	0
2013/12/06	R209	08/05/2014	9.75	Call	Bond Future	5,330.4000	5.3304	5,741.5300	5.7415	7.713	0	0	0
2013/12/06	R209	08/05/2014	7.86	Put	Bond Future	12,554.0500	12.5540	11,988.2900	11.9883	(4.507)	0	0	0
2013/12/06	R209	07/08/2014	9.04	Put	Bond Future	6,399.6600	6.3997	6,026.5300	6.0265	(5.830)	0	0	0
2013/12/06	R209	07/08/2014			Bond Future	9.4444	73.0448	9.3513	73.7015	(0.985)	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
2013/12/06	R209	07/08/2014	9.06	Put	Bond Future	6,308.9200		6.3089	5,938.9800	5.9390	(5.864)	0	0	0
2013/12/06	R209	07/08/2014	9.05	Put	Bond Future	6,354.1700		6.3542	5,982.6300	5.9826	(5.847)	0	0	0
2013/12/06	R209	07/08/2014	9.05	Call	Bond Future	3,504.3100		3.5043	3,789.4800	3.7895	8.138	0	0	0
2013/12/06	R209	07/08/2014	9.06	Call	Bond Future	3,533.5200		3.5335	3,820.2900	3.8203	8.116	0	0	0
2013/12/06	R209	07/08/2014	9.04	Call	Bond Future	3,475.2200		3.4752	3,758.8000	3.7588	8.160	0	0	0
2013/12/06	R209	06/11/2014			Bond Future	9.5416		70.9114	9.4455	71.5783	(1.007)	0.0000	0.0000	0
2013/12/06	R209	06/11/2014	8.99	Put	Bond Future	7,738.9500		7.7389	7,353.5100	7.3535	(4.981)	0	0	0
2013/12/06	R209	06/11/2014	9.01	Put	Bond Future	7,644.7200		7.6447	7,262.0700	7.2621	(5.005)	0	0	0
2013/12/06	R209	06/11/2014	9.00	Put	Bond Future	7,691.7300		7.6917	7,307.6800	7.3077	(4.993)	0	0	0
2013/12/06	R209	06/11/2014	8.99	Call	Bond Future	3,771.3500		3.7713	4,052.8600	4.0529	7.464	0	0	0
2013/12/06	R209	06/11/2014	9.00	Call	Bond Future	3,799.1300		3.7991	4,082.0300	4.0820	7.446	0	0	0
2013/12/06	R209	06/11/2014	9.01	Call	Bond Future	3,827.0100		3.8270	4,111.3100	4.1113	7.429	0	0	0
2013/12/06	R210	06/02/2014	161.51	Put	Bond Future	1,400.8700		1.4009	1,390.1300	1.3901	(0.767)	0	0	0
2013/12/06	R210	06/02/2014			Bond Future	160.1091		160.1091	160.1199	160.1199	0.007	0.0000	0.0000	1,319
2013/12/06	R210	06/02/2014	161.50	Put	Bond Future	1,390.8700		1.3909	1,380.1300	1.3801	(0.772)	0	0	0
2013/12/06	R210	06/02/2014	161.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	R210	06/02/2014	161.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	R210	06/02/2014	161.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	R210	06/02/2014	161.49	Put	Bond Future	1,380.8700		1.3809	1,370.1300	1.3701	(0.778)	0	0	0
2013/12/06	R211	06/02/2014	129.00	Call	Bond Future	35.3100		0.0353	37.5800	0.0376	6.429	0	0	0
2013/12/06	R211	06/02/2014			Bond Future	129.0353		129.0353	129.0376	129.0376	0.002	0.0000	0.0000	2,022
2013/12/06	R211	06/02/2014	129.01	Call	Bond Future	25.3100		0.0253	27.5800	0.0276	8.969	0	0	0
2013/12/06	R211	06/02/2014	128.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	R211	06/02/2014	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	R211	06/02/2014	128.99	Call	Bond Future	45.3100		0.0453	47.5800	0.0476	5.010	0	0	0
2013/12/06	R211	06/02/2014	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	R212	06/02/2014			Bond Future	130.9280		130.9280	130.8870	130.8870	(0.031)	0.0000	0.0000	21,791
2013/12/06	R212	06/02/2014	132.99	Put	Bond Future	2,061.9800		2.0620	2,103.0000	2.1030	1.989	0	0	0
2013/12/06	R212	06/02/2014	133.01	Put	Bond Future	2,081.9800		2.0820	2,123.0000	2.1230	1.970	0	0	0
2013/12/06	R212	06/02/2014	133.00	Put	Bond Future	2,071.9800		2.0720	2,113.0000	2.1130	1.980	0	0	0
2013/12/06	R212	06/02/2014	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	R212	06/02/2014	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	R212	06/02/2014	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	R213	06/02/2014			Bond Future	9.0929		85.2028	9.0049	85.8609	(0.968)	0.0000	0.0000	21,203
2013/12/06	R213	06/02/2014	8.29	Put	Bond Future	6,852.1200		6.8521	6,302.8100	6.3028	(8.017)	0	0	0
2013/12/06	R213	06/02/2014	8.31	Put	Bond Future	6,713.6300		6.7136	6,168.5300	6.1685	(8.119)	0	0	0
2013/12/06	R213	06/02/2014	8.29	Call	Bond Future	554.2200		0.5542	662.9800	0.6630	19.624	0	0	0
2013/12/06	R213	06/02/2014	8.30	Put	Bond Future	6,782.7000		6.7827	6,235.4800	6.2355	(8.068)	0	0	0
2013/12/06	R213	06/02/2014	8.30	Call	Bond Future	567.4800		0.5675	678.3300	0.6783	19.534	0	0	0
2013/12/06	R213	06/02/2014	8.31	Call	Bond Future	580.9800		0.5810	693.9500	0.6939	19.445	0	0	0
2013/12/06	R213	08/05/2014	7.65	Put	Bond Future	13,103.1400		13.1031	12,519.5900	12.5196	(4.454)	0	0	0
2013/12/06	R213	08/05/2014			Bond Future	9.1956		82.7851	9.1049	83.4510	(0.986)	0.0000	0.0000	0
2013/12/06	R213	08/05/2014	7.64	Put	Bond Future	13,183.5500		13.1836	12,598.9200	12.5989	(4.435)	0	0	0
2013/12/06	R213	08/05/2014	7.66	Put	Bond Future	13,022.9600		13.0230	12,440.5100	12.4405	(4.472)	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
2013/12/06	R213	08/05/2014	7.65	Call	Bond Future	585.7600	0.5858	668.1000	0.6681	14.057	0	0	0
2013/12/06	R213	08/05/2014	7.64	Call	Bond Future	576.4700	0.5765	657.7300	0.6577	14.096	0	0	0
2013/12/06	R213	08/05/2014	7.66	Call	Bond Future	595.1600	0.5952	678.6000	0.6786	14.020	0	0	0
2013/12/06	R213	07/08/2014	8.86	Call	Bond Future	3,535.7700	3.5358	3,820.9500	3.8210	8.066	0	0	0
2013/12/06	R213	07/08/2014			Bond Future	9.2959	83.9228	9.2024	84.5972	(1.006)	0.0000	0.0000	0
2013/12/06	R213	07/08/2014	8.84	Call	Bond Future	3,477.6600	3.4777	3,759.6600	3.7597	8.109	0	0	0
2013/12/06	R213	07/08/2014	8.85	Call	Bond Future	3,506.6500	3.5067	3,790.2300	3.7902	8.087	0	0	0
2013/12/06	R213	07/08/2014	8.84	Put	Bond Future	6,844.3300	6.8443	6,451.9300	6.4519	(5.733)	0	0	0
2013/12/06	R213	07/08/2014	8.86	Put	Bond Future	6,750.5100	6.7505	6,361.2900	6.3613	(5.766)	0	0	0
2013/12/06	R213	07/08/2014	8.85	Put	Bond Future	6,797.3100	6.7973	6,406.4900	6.4065	(5.750)	0	0	0
2013/12/06	R213	06/11/2014	8.84	Call	Bond Future	3,888.4400	3.8884	4,174.8700	4.1749	7.366	0	0	0
2013/12/06	R213	06/11/2014	8.85	Put	Bond Future	7,935.3800	7.9354	7,538.1200	7.5381	(5.006)	0	0	0
2013/12/06	R213	06/11/2014			Bond Future	9.4009	81.5466	9.3042	82.2317	(1.029)	0.0000	0.0000	0
2013/12/06	R213	06/11/2014	8.85	Call	Bond Future	3,916.5800	3.9166	4,204.4100	4.2044	7.349	0	0	0
2013/12/06	R213	06/11/2014	8.86	Call	Bond Future	3,944.8400	3.9448	4,234.0700	4.2341	7.332	0	0	0
2013/12/06	R213	06/11/2014	8.84	Put	Bond Future	7,982.8500	7.9828	7,584.1900	7.5842	(4.994)	0	0	0
2013/12/06	R213	06/11/2014	8.86	Put	Bond Future	7,888.1200	7.8881	7,492.2600	7.4923	(5.018)	0	0	0
2013/12/06	R214	06/02/2014			Bond Future	9.3736	74.8551	9.2908	75.4759	(0.884)	0.0000	0.0000	5,155
2013/12/06	R214	06/02/2014	8.99	Put	Bond Future	4,401.6100	4.4016	3,986.1000	3.9861	(9.440)	0	0	0
2013/12/06	R214	06/02/2014	9.01	Put	Bond Future	4,294.3400	4.2943	3,884.1700	3.8842	(9.551)	0	0	0
2013/12/06	R214	06/02/2014	8.99	Call	Bond Future	1,448.0900	1.4481	1,653.4400	1.6534	14.181	0	0	0
2013/12/06	R214	06/02/2014	9.00	Put	Bond Future	4,347.7600	4.3478	3,934.9100	3.9349	(9.496)	0	0	0
2013/12/06	R214	06/02/2014	9.00	Call	Bond Future	1,473.8000	1.4738	1,681.8100	1.6818	14.114	0	0	0
2013/12/06	R214	06/02/2014	9.01	Call	Bond Future	1,499.7900	1.4998	1,710.4800	1.7105	14.048	0	0	0
2013/12/06	R214	08/05/2014			Bond Future	9.4700	72.5540	9.3848	73.1822	(0.900)	0.0000	0.0000	0
2013/12/06	R214	08/05/2014	9.00	Call	Bond Future	2,610.8000	2.6108	2,851.7000	2.8517	9.227	0	0	0
2013/12/06	R214	08/05/2014	8.99	Put	Bond Future	6,245.4600	6.2455	5,856.3400	5.8563	(6.230)	0	0	0
2013/12/06	R214	08/05/2014	9.01	Put	Bond Future	6,142.3800	6.1424	5,756.8700	5.7569	(6.276)	0	0	0
2013/12/06	R214	08/05/2014	9.00	Put	Bond Future	6,193.7700	6.1938	5,806.4500	5.8064	(6.253)	0	0	0
2013/12/06	R214	08/05/2014	9.01	Call	Bond Future	2,638.7600	2.6388	2,881.4700	2.8815	9.198	0	0	0
2013/12/06	R214	08/05/2014	8.99	Call	Bond Future	2,583.0100	2.5830	2,822.1100	2.8221	9.257	0	0	0
2013/12/06	R248	06/02/2014	9.11	Put	Bond Future	3,190.4200	3.1904	2,297.2300	2.2972	(27.996)	0	0	0
2013/12/06	R248	06/02/2014			Bond Future	9.4356	97.0040	9.3425	97.8972	(0.987)	0.0000	0.0000	11,637
2013/12/06	R248	06/02/2014	9.10	Put	Bond Future	3,291.5000	3.2915	2,398.3100	2.3983	(27.136)	0	0	0
2013/12/06	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	R248	06/02/2014	9.09	Put	Bond Future	3,392.7700	3.3928	2,499.5800	2.4996	(26.326)	0	0	0
2013/12/06	R248	08/05/2014	9.04	Put	Bond Future	4,833.0600	4.8331	3,929.0200	3.9290	(18.705)	0	0	0
2013/12/06	R248	08/05/2014			Bond Future	9.5349	93.8568	9.4388	94.7609	(1.008)	0.0000	0.0000	1,844
2013/12/06	R248	08/05/2014	9.06	Put	Bond Future	4,628.9900	4.6290	3,724.9500	3.7250	(19.530)	0	0	0
2013/12/06	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	R248	08/05/2014	9.05	Put	Bond Future	4,730.9300	4.7309	3,826.8900	3.8269	(19.109)	0	0	0
2013/12/06	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/06	R248	08/05/2014	9.06	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
-----------	------------------	--------	-----	---------	--------------------------------	--------------------------------	--------------------------	--------------------------	----------------------	--------------	-------------	---------------

Total												376671
--------------	--	--	--	--	--	--	--	--	--	--	--	---------------