



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 29/11/2013 to 29/11/2013

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/29	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/29	2025	06/02/2014			Bond Future	110.7152	110.7152	110.8322	110.8322	0.106	0.0000	0.0000	0
2013/11/29	2025	06/02/2014	110.99	Put	Bond Future	274.8300	0.2748	157.7700	0.1578	(42.594)	0	0	0
2013/11/29	2025	06/02/2014	111.01	Put	Bond Future	294.8300	0.2948	177.7700	0.1778	(39.704)	0	0	0
2013/11/29	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	2025	06/02/2014	111.00	Put	Bond Future	284.8300	0.2848	167.7700	0.1678	(41.098)	0	0	0
2013/11/29	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	2037	06/02/2014			Bond Future	9.2879	92.8240	9.2715	92.9697	(0.177)	0.0000	0.0000	1,652
2013/11/29	2037	06/02/2014	9.38	Call	Bond Future	810.3900	0.8104	956.1600	0.9562	17.988	0	0	0
2013/11/29	2037	06/02/2014	9.39	Call	Bond Future	897.6800	0.8977	1,043.4500	1.0434	16.239	0	0	0
2013/11/29	2037	06/02/2014	9.37	Call	Bond Future	722.9600	0.7230	868.7300	0.8687	20.163	0	0	0
2013/11/29	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	2037	08/05/2014	9.39	Put	Bond Future	27.3100	0.0273	0.0000	0.0000	(100.000)	0	0	0
2013/11/29	2037	08/05/2014			Bond Future	9.3931	94.0441	9.3761	94.1924	(0.181)	0.0000	0.0000	0
2013/11/29	2037	08/05/2014	9.38	Put	Bond Future	114.3700	0.1144	0.0000	0.0000	(100.000)	0	0	0
2013/11/29	2037	08/05/2014	9.37	Put	Bond Future	201.5700	0.2016	53.3000	0.0533	(73.558)	0	0	0
2013/11/29	2037	08/05/2014	9.38	Call	Bond Future	0.0000	0.0000	33.9000	0.0339	100.000	0	0	0
2013/11/29	2037	08/05/2014	9.39	Call	Bond Future	0.0000	0.0000	120.9600	0.1210	100.000	0	0	0
2013/11/29	2037	08/05/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	2037	07/08/2014	9.06	Put	Bond Future	3,848.9900	3.8490	3,700.4800	3.7005	(3.858)	0	0	0
2013/11/29	2037	07/08/2014			Bond Future	9.4962	91.0857	9.4788	91.2342	(0.183)	0.0000	0.0000	0
2013/11/29	2037	07/08/2014	9.05	Put	Bond Future	3,940.2900	3.9403	3,791.7800	3.7918	(3.769)	0	0	0
2013/11/29	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	2037	07/08/2014	9.04	Put	Bond Future	4,031.7300	4.0317	3,883.2200	3.8832	(3.684)	0	0	0
2013/11/29	2038	06/02/2014	107.00	Call	Bond Future	0.0000	0.0000	82.5600	0.0826	100.000	0	0	0
2013/11/29	2038	06/02/2014			Bond Future	106.9756	106.9756	107.0826	107.0826	0.100	0.0000	0.0000	24
2013/11/29	2038	06/02/2014	107.01	Call	Bond Future	0.0000	0.0000	72.5600	0.0726	100.000	0	0	0
2013/11/29	2038	06/02/2014	106.99	Put	Bond Future	14.4400	0.0144	0.0000	0.0000	(100.000)	0	0	0
2013/11/29	2038	06/02/2014	107.01	Put	Bond Future	34.4400	0.0344	0.0000	0.0000	(100.000)	0	0	0
2013/11/29	2038	06/02/2014	106.99	Call	Bond Future	0.0000	0.0000	92.5600	0.0926	100.000	0	0	0
2013/11/29	2038	06/02/2014	107.00	Put	Bond Future	24.4400	0.0244	0.0000	0.0000	(100.000)	0	0	0
2013/11/29	2050	06/02/2014			Bond Future	111.4948	111.4948	111.5029	111.5029	0.007	0.0000	0.0000	472
2013/11/29	2050	06/02/2014	110.00	Call	Bond Future	1,494.8000	1.4948	1,502.8700	1.5029	0.540	0	0	0
2013/11/29	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	2050	06/02/2014	110.01	Call	Bond Future	1,484.8000	1.4848	1,492.8700	1.4929	0.544	0	0	0
2013/11/29	2050	06/02/2014	109.99	Call	Bond Future	1,504.8000	1.5048	1,512.8700	1.5129	0.536	0	0	0
2013/11/29	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/29	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	AL37	06/02/2014			Index Future	411.9770	411.9770	412.2450	412.2450	0.065	0.0000	0.0000	0
2013/11/29	AL37	08/05/2014			Index Future	417.3930	417.3930	417.6660	417.6660	0.065	0.0000	0.0000	0
2013/11/29	AL7T	06/02/2014			Index Future	484.1490	484.1490	484.6700	484.6700	0.108	0.0000	0.0000	1
2013/11/29	AL7T	08/05/2014			Index Future	490.5130	490.5130	491.0450	491.0450	0.108	0.0000	0.0000	0
2013/11/29	ALBI	06/02/2014			Index Future	435.6510	435.6510	436.0690	436.0690	0.096	0.0000	0.0000	790
2013/11/29	ALBI	08/05/2014			Index Future	441.3790	441.3790	441.8040	441.8040	0.096	0.0000	0.0000	85
2013/11/29	ALBI	07/08/2014			Index Future	447.4740	447.4740	447.8970	447.8970	0.095	0.0000	0.0000	0
2013/11/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/11/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/29	EL28	06/02/2014			Bond Future	113.0897	113.0897	113.0978	113.0978	0.007	0.0000	0.0000	0
2013/11/29	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	EL28	06/02/2014	111.01	Call	Bond Future	2,079.6900	2.0797	2,087.8400	2.0878	0.392	0	0	0
2013/11/29	EL28	06/02/2014	110.99	Call	Bond Future	2,099.6900	2.0997	2,107.8400	2.1078	0.388	0	0	0
2013/11/29	EL28	06/02/2014	111.00	Call	Bond Future	2,089.6900	2.0897	2,097.8400	2.0978	0.390	0	0	0
2013/11/29	ES33	06/02/2014	9.54	Put	Bond Future	2,264.0500	2.2641	2,180.1000	2.1801	(3.708)	0	0	0
2013/11/29	ES33	06/02/2014			Bond Future	9.8461	82.8721	9.8345	82.9561	(0.118)	0.0000	0.0000	6,292
2013/11/29	ES33	06/02/2014	9.56	Put	Bond Future	2,113.1000	2.1131	2,029.1500	2.0291	(3.973)	0	0	0
2013/11/29	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	ES33	06/02/2014	9.55	Put	Bond Future	2,188.5200	2.1885	2,104.5700	2.1046	(3.836)	0	0	0
2013/11/29	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	ES33	08/05/2014	9.55	Put	Bond Future	3,071.3400	3.0713	2,985.8800	2.9859	(2.782)	0	0	0
2013/11/29	ES33	08/05/2014			Bond Future	9.9704	80.1796	9.9584	80.2650	(0.121)	0.0000	0.0000	0
2013/11/29	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	ES33	08/05/2014	9.54	Put	Bond Future	3,146.6300	3.1466	3,061.1700	3.0612	(2.716)	0	0	0
2013/11/29	ES33	08/05/2014	9.56	Put	Bond Future	2,996.1500	2.9962	2,910.6900	2.9107	(2.852)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/29	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	GOVI	06/02/2014			GOVI	435.2550	435.2550	435.6530	435.6530	0.091	0.0000	0.0000	460
2013/11/29	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	GOVI	06/02/2014	439.99	Put	GOVI	47,350.0000	4.7350	43,370.0000	4.3370	(8.405)	0	0	0
2013/11/29	GOVI	06/02/2014	440.01	Put	GOVI	47,550.0000	4.7550	43,570.0000	4.3570	(8.370)	0	0	0
2013/11/29	GOVI	06/02/2014	440.00	Put	GOVI	47,450.0000	4.7450	43,470.0000	4.3470	(8.388)	0	0	0
2013/11/29	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	GOVI	08/05/2014			GOVI	440.9770	440.9770	441.3830	441.3830	0.092	0.0000	0.0000	0
2013/11/29	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	GOVI	08/05/2014	441.99	Put	GOVI	10,130.0000	1.0130	6,070.0000	0.6070	(40.079)	0	0	0
2013/11/29	GOVI	08/05/2014	442.01	Put	GOVI	10,330.0000	1.0330	6,270.0000	0.6270	(39.303)	0	0	0
2013/11/29	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	GOVI	08/05/2014	442.00	Put	GOVI	10,230.0000	1.0230	6,170.0000	0.6170	(39.687)	0	0	0
2013/11/29	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	GOVI	07/08/2014			GOVI	447.0670	447.0670	447.4700	447.4700	0.090	0.0000	0.0000	0
2013/11/29	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	GOVI	07/08/2014	459.99	Put	GOVI	129,230.0000	12.9230	125,200.0000	12.5200	(3.118)	0	0	0
2013/11/29	GOVI	07/08/2014	460.01	Put	GOVI	129,430.0000	12.9430	125,400.0000	12.5400	(3.114)	0	0	0
2013/11/29	GOVI	07/08/2014	460.00	Put	GOVI	129,330.0000	12.9330	125,300.0000	12.5300	(3.116)	0	0	0
2013/11/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/11/29	IGOV	06/02/2014			Index Future	200.7950	200.7950	200.6630	200.6630	(0.066)	0.0000	0.0000	1,328
2013/11/29	IGOV	08/05/2014			Index Future	203.4600	203.4600	203.3270	203.3270	(0.065)	0.0000	0.0000	7
2013/11/29	ILBI	06/02/2014			Index Future	543.9960	543.9960	543.8350	543.8350	(0.030)	0.0000	0.0000	190
2013/11/29	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/11/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/11/29	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/11/29	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/11/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/11/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/11/29	JBAF	18/12/2013			Jibar Tradeable Future	5.2000	94.8000	5.2000	94.8000	0.000	0.0000	0.0000	1,500
2013/11/29	JBAF	15/01/2014			Jibar Tradeable Future	5.2300	94.7700	5.2300	94.7700	0.000	0.0000	0.0000	1,000
2013/11/29	JBAF	19/02/2014			Jibar Tradeable Future	5.3000	94.7000	5.2900	94.7100	(0.189)	0.0000	0.0000	0
2013/11/29	JBAF	19/03/2014			Jibar Tradeable Future	5.4100	94.5900	5.3800	94.6200	(0.555)	0.0000	0.0000	0
2013/11/29	JBAF	16/04/2014			Jibar Tradeable Future	5.4900	94.5100	5.4600	94.5400	(0.546)	0.0000	0.0000	0
2013/11/29	JBAF	21/05/2014			Jibar Tradeable Future	5.6400	94.3600	5.6200	94.3800	(0.355)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/29	JBAF	18/06/2014			Jibar Tradeable Future	5.7200	94.2800	5.7000	94.3000	(0.350)	0.0000	0.0000	5,000
2013/11/29	JBAF	17/09/2014			Jibar Tradeable Future	6.1100	93.8900	6.0700	93.9300	(0.655)	0.0000	0.0000	1,000
2013/11/29	JBAF	17/12/2014			Jibar Tradeable Future	6.4900	93.5100	6.4600	93.5400	(0.462)	0.0000	0.0000	0
2013/11/29	JBAF	18/03/2015			Jibar Tradeable Future	6.8200	93.1800	6.7900	93.2100	(0.440)	0.0000	0.0000	150
2013/11/29	JBAF	17/06/2015			Jibar Tradeable Future	7.1300	92.8700	7.1000	92.9000	(0.421)	0.0000	0.0000	2,200
2013/11/29	JBAF	16/09/2015			Jibar Tradeable Future	7.4200	92.5800	7.4000	92.6000	(0.270)	0.0000	0.0000	0
2013/11/29	R023	06/02/2014			Bond Future	8.0942	101.3261	8.0725	101.4620	(0.269)	0.0000	0.0000	11,259
2013/11/29	R023	06/02/2014	7.84	Put	Bond Future	1,603.0800	1.6031	1,467.1800	1.4672	(8.477)	0	0	0
2013/11/29	R023	06/02/2014	7.86	Put	Bond Future	1,475.7600	1.4758	1,339.8600	1.3399	(9.209)	0	0	0
2013/11/29	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	R023	06/02/2014	7.85	Put	Bond Future	1,539.4000	1.5394	1,403.5000	1.4035	(8.828)	0	0	0
2013/11/29	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	R023	08/05/2014			Bond Future	8.2027	98.7416	8.1799	98.8799	(0.277)	0.0000	0.0000	0
2013/11/29	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	R023	08/05/2014	7.59	Put	Bond Future	3,813.0300	3.8130	3,674.7600	3.6748	(3.626)	0	0	0
2013/11/29	R023	08/05/2014	7.61	Put	Bond Future	3,685.5800	3.6856	3,547.3100	3.5473	(3.752)	0	0	0
2013/11/29	R023	08/05/2014	7.60	Put	Bond Future	3,749.2800	3.7493	3,611.0100	3.6110	(3.688)	0	0	0
2013/11/29	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	R157	06/02/2014	5.64	Call	Bond Future	88.3600	0.0884	98.1800	0.0982	11.114	0	0	0
2013/11/29	R157	06/02/2014	5.65	Put	Bond Future	1,187.8400	1.1878	1,140.9100	1.1409	(3.951)	0	0	0
2013/11/29	R157	06/02/2014			Bond Future	6.3317	116.2137	6.2961	116.2707	(0.563)	0.0000	0.0000	32,109
2013/11/29	R157	06/02/2014	5.65	Call	Bond Future	91.0000	0.0910	101.0400	0.1010	11.033	0	0	0
2013/11/29	R157	06/02/2014	5.66	Call	Bond Future	93.7000	0.0937	103.9600	0.1040	10.950	0	0	0
2013/11/29	R157	06/02/2014	5.64	Put	Bond Future	1,201.4000	1.2014	1,154.2500	1.1542	(3.925)	0	0	0
2013/11/29	R157	06/02/2014	5.66	Put	Bond Future	1,174.3500	1.1744	1,127.6400	1.1276	(3.978)	0	0	0
2013/11/29	R157	08/05/2014	5.20	Call	Bond Future	86.2700	0.0863	92.3700	0.0924	7.071	0	0	0
2013/11/29	R157	08/05/2014			Bond Future	6.5382	110.9338	6.4948	110.9921	(0.664)	0.0000	0.0000	0
2013/11/29	R157	08/05/2014	5.21	Call	Bond Future	87.8600	0.0879	94.0600	0.0941	7.057	0	0	0
2013/11/29	R157	08/05/2014	5.19	Call	Bond Future	84.7000	0.0847	90.7100	0.0907	7.096	0	0	0
2013/11/29	R157	08/05/2014	5.20	Put	Bond Future	1,906.2800	1.9063	1,854.0300	1.8540	(2.741)	0	0	0
2013/11/29	R157	08/05/2014	5.19	Put	Bond Future	1,918.4700	1.9185	1,866.1300	1.8661	(2.728)	0	0	0
2013/11/29	R157	08/05/2014	5.21	Put	Bond Future	1,894.1100	1.8941	1,841.9600	1.8420	(2.753)	0	0	0
2013/11/29	R157	07/08/2014	6.76	Put	Bond Future	669.2600	0.6693	669.6900	0.6697	0.064	0	0	0
2013/11/29	R157	07/08/2014			Bond Future	6.7628	112.4670	6.7106	112.5240	(0.772)	0.0000	0.0000	0
2013/11/29	R157	07/08/2014	6.75	Put	Bond Future	674.4000	0.6744	674.6900	0.6747	0.043	0	0	0
2013/11/29	R157	07/08/2014	6.74	Call	Bond Future	655.0100	0.6550	712.1800	0.7122	8.728	0	0	0
2013/11/29	R157	07/08/2014	6.75	Call	Bond Future	660.3800	0.6604	717.7000	0.7177	8.680	0	0	0
2013/11/29	R157	07/08/2014	6.76	Call	Bond Future	666.1600	0.6662	723.6200	0.7236	8.626	0	0	0
2013/11/29	R157	07/08/2014	6.74	Put	Bond Future	679.9500	0.6800	680.0900	0.6801	0.021	0	0	0
2013/11/29	R157	06/11/2014	6.19	Put	Bond Future	1,119.0800	1.1191	1,106.2400	1.1062	(1.147)	0	0	0
2013/11/29	R157	06/11/2014			Bond Future	7.1379	107.2145	7.0700	107.2716	(0.952)	0.0000	0.0000	0
2013/11/29	R157	06/11/2014	6.21	Put	Bond Future	1,107.3100	1.1073	1,094.8100	1.0948	(1.129)	0	0	0
2013/11/29	R157	06/11/2014	6.20	Put	Bond Future	1,113.1800	1.1132	1,100.5100	1.1005	(1.138)	0	0	0
2013/11/29	R157	06/11/2014	6.21	Call	Bond Future	322.8200	0.3228	367.4700	0.3675	13.831	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/29	R157	06/11/2014	6.19	Call	Bond Future	317.5800	0.3176	361.8900	0.3619	13.952	0	0	0
2013/11/29	R157	06/11/2014	6.20	Call	Bond Future	320.1900	0.3202	364.6700	0.3647	13.892	0	0	0
2013/11/29	R186	06/02/2014	8.75	Put	Bond Future	1,504.7000	1.5047	1,503.5200	1.5035	(0.078)	0	0	250
2013/11/29	R186	06/02/2014			Bond Future	8.4030	117.7725	8.3865	117.9152	(0.196)	0.0000	0.0000	60,360
2013/11/29	R186	06/02/2014	7.75	Call	Bond Future	751.8200	0.7518	824.3100	0.8243	9.642	0	0	0
2013/11/29	R186	06/02/2014	7.74	Put	Bond Future	6,668.1800	6.6682	6,596.9400	6.5969	(1.068)	0	0	0
2013/11/29	R186	06/02/2014	7.76	Put	Bond Future	6,519.3100	6.5193	6,450.0600	6.4501	(1.062)	0	0	0
2013/11/29	R186	06/02/2014	7.75	Put	Bond Future	6,593.5400	6.5935	6,523.2900	6.5233	(1.065)	0	0	0
2013/11/29	R186	06/02/2014	8.75	Call	Bond Future	4,450.2200	4.4502	4,591.7800	4.5918	3.181	0	0	0
2013/11/29	R186	06/02/2014	7.76	Call	Bond Future	770.1000	0.7701	843.5900	0.8436	9.543	0	0	0
2013/11/29	R186	06/02/2014	7.74	Call	Bond Future	733.8600	0.7339	805.3600	0.8054	9.743	0	0	0
2013/11/29	R186	08/05/2014	7.50	Put	Bond Future	10,133.8900	10.1339	10,010.1400	10.0101	(1.221)	0	0	0
2013/11/29	R186	08/05/2014	8.25	Put	Bond Future	0.0000	0.0000	5,282.4900	5.2825	100.000	0	0	0
2013/11/29	R186	08/05/2014			Bond Future	8.5091	119.3207	8.4919	119.4660	(0.202)	0.0000	0.0000	640
2013/11/29	R186	08/05/2014	9.25	Put	Bond Future	0.0000	0.0000	1,780.1700	1.7802	100.000	0	0	8,000
2013/11/29	R186	08/05/2014	7.09	Put	Bond Future	13,496.7500	13.4967	13,362.9900	13.3630	(0.991)	0	0	0
2013/11/29	R186	08/05/2014	7.10	Call	Bond Future	604.4100	0.6044	616.1000	0.6161	1.934	0	0	0
2013/11/29	R186	08/05/2014	8.50	Call	Bond Future	4,128.5200	4.1285	4,190.6900	4.1907	1.506	0	0	0
2013/11/29	R186	08/05/2014	7.11	Call	Bond Future	615.0100	0.6150	626.8900	0.6269	1.932	0	0	0
2013/11/29	R186	08/05/2014	9.25	Call	Bond Future	0.0000	0.0000	7,949.5900	7.9496	100.000	0	0	0
2013/11/29	R186	08/05/2014	8.25	Call	Bond Future	0.0000	0.0000	3,210.8600	3.2109	100.000	0	0	8,000
2013/11/29	R186	08/05/2014	7.09	Call	Bond Future	593.9700	0.5940	605.4600	0.6055	1.934	0	0	0
2013/11/29	R186	08/05/2014	8.50	Put	Bond Future	4,205.4700	4.2055	4,122.3900	4.1224	(1.976)	0	0	1,933
2013/11/29	R186	08/05/2014	7.11	Put	Bond Future	13,322.4200	13.3224	13,189.0500	13.1890	(1.001)	0	0	0
2013/11/29	R186	08/05/2014	7.50	Call	Bond Future	1,155.9300	1.1559	1,177.4300	1.1774	1.860	0	0	1,933
2013/11/29	R186	08/05/2014	7.10	Put	Bond Future	13,409.4500	13.4094	13,275.8900	13.2759	(0.996)	0	0	0
2013/11/29	R186	07/08/2014	8.31	Call	Bond Future	3,927.4200	3.9274	4,152.4100	4.1524	5.729	0	0	0
2013/11/29	R186	07/08/2014			Bond Future	8.6097	115.6781	8.5921	115.8232	(0.204)	0.0000	0.0000	0
2013/11/29	R186	07/08/2014	8.92	Put	Bond Future	3,918.9100	3.9189	4,017.9500	4.0180	2.527	0	0	840
2013/11/29	R186	07/08/2014	8.29	Call	Bond Future	3,856.5900	3.8566	4,080.5300	4.0805	5.807	0	0	0
2013/11/29	R186	07/08/2014	8.30	Call	Bond Future	3,891.9100	3.8919	4,116.3800	4.1164	5.768	0	0	0
2013/11/29	R186	07/08/2014	8.29	Put	Bond Future	6,537.4000	6.5374	6,616.3100	6.6163	1.207	0	0	0
2013/11/29	R186	07/08/2014	8.31	Put	Bond Future	6,437.9500	6.4379	6,517.9100	6.5179	1.242	0	0	0
2013/11/29	R186	07/08/2014	8.92	Call	Bond Future	6,440.0200	6.4400	6,684.0900	6.6841	3.790	0	0	0
2013/11/29	R186	07/08/2014	8.30	Put	Bond Future	6,487.5400	6.4875	6,566.9800	6.5670	1.225	0	0	0
2013/11/29	R186	06/11/2014	8.14	Call	Bond Future	3,757.5700	3.7576	3,937.3100	3.9373	4.783	0	0	0
2013/11/29	R186	06/11/2014	8.15	Put	Bond Future	8,469.4900	8.4695	8,503.8100	8.5038	0.405	0	0	0
2013/11/29	R186	06/11/2014			Bond Future	8.7146	117.2783	8.6964	117.4246	(0.208)	0.0000	0.0000	0
2013/11/29	R186	06/11/2014	9.17	Call	Bond Future	7,781.7700	7.7818	7,994.1600	7.9942	2.729	0	0	0
2013/11/29	R186	06/11/2014	8.15	Call	Bond Future	3,788.7900	3.7888	3,969.4600	3.9695	4.769	0	0	0
2013/11/29	R186	06/11/2014	8.16	Call	Bond Future	3,820.1600	3.8202	4,001.3300	4.0013	4.742	0	0	0
2013/11/29	R186	06/11/2014	9.17	Put	Bond Future	4,192.2200	4.1922	4,258.2600	4.2583	1.575	0	0	2,010
2013/11/29	R186	06/11/2014	8.14	Put	Bond Future	8,523.5800	8.5236	8,556.9700	8.5570	0.392	0	0	0
2013/11/29	R186	06/11/2014	8.16	Put	Bond Future	8,415.6400	8.4156	8,450.4600	8.4505	0.414	0	0	0
2013/11/29	R197	06/02/2014			Bond Future	276.6743	276.6743	276.2404	276.2404	(0.157)	0.0000	0.0000	2,049
2013/11/29	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/29	R197	06/02/2014	279.99	Put	Bond Future	3,315.7000		3.3157	3,749.6300	3.7496	13.087	0	0	0
2013/11/29	R197	06/02/2014	280.01	Put	Bond Future	3,335.7000		3.3357	3,769.6300	3.7696	13.009	0	0	0
2013/11/29	R197	06/02/2014	280.00	Put	Bond Future	3,325.7000		3.3257	3,759.6300	3.7596	13.048	0	0	0
2013/11/29	R197	06/02/2014	280.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	R197	06/02/2014	279.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	R201	06/02/2014	5.24	Put	Bond Future	24.9900		0.0250	30.5100	0.0305	22.089	0	0	0
2013/11/29	R201	06/02/2014			Bond Future	4.4319		104.8331	4.5085	104.7675	1.727	0.0000	0.0000	0
2013/11/29	R201	06/02/2014	5.26	Put	Bond Future	23.3500		0.0234	28.6300	0.0286	22.612	0	0	0
2013/11/29	R201	06/02/2014	5.24	Call	Bond Future	714.6600		0.7147	654.5400	0.6545	(8.412)	0	0	0
2013/11/29	R201	06/02/2014	5.25	Put	Bond Future	24.1600		0.0242	29.5100	0.0295	22.144	0	0	0
2013/11/29	R201	06/02/2014	5.25	Call	Bond Future	722.3200		0.7223	662.0300	0.6620	(8.347)	0	0	0
2013/11/29	R201	06/02/2014	5.26	Call	Bond Future	730.0000		0.7300	669.6400	0.6696	(8.268)	0	0	0
2013/11/29	R201	08/05/2014			Bond Future	4.0661		106.2113	4.1741	106.1453	2.658	0.0000	0.0000	0
2013/11/29	R201	08/05/2014	4.75	Call	Bond Future	515.7400		0.5157	467.1700	0.4672	(9.418)	0	0	0
2013/11/29	R201	08/05/2014	4.76	Call	Bond Future	520.2400		0.5202	471.4600	0.4715	(9.376)	0	0	0
2013/11/29	R201	08/05/2014	4.74	Call	Bond Future	511.2600		0.5113	462.8900	0.4629	(9.461)	0	0	0
2013/11/29	R201	08/05/2014	4.76	Put	Bond Future	98.0600		0.0981	115.2400	0.1152	17.520	0	0	0
2013/11/29	R201	08/05/2014	4.75	Put	Bond Future	99.6200		0.0996	117.0100	0.1170	17.456	0	0	0
2013/11/29	R201	08/05/2014	4.74	Put	Bond Future	101.2000		0.1012	118.7900	0.1188	17.381	0	0	0
2013/11/29	R201	07/08/2014	5.31	Put	Bond Future	8.9000		0.0089	14.3300	0.0143	61.011	0	0	0
2013/11/29	R201	07/08/2014			Bond Future	2.9832		103.2693	3.1710	103.2005	6.296	0.0000	0.0000	0
2013/11/29	R201	07/08/2014	5.30	Put	Bond Future	9.0600		0.0091	14.5600	0.0146	60.706	0	0	0
2013/11/29	R201	07/08/2014	5.31	Call	Bond Future	855.1800		0.8552	791.7800	0.7918	(7.414)	0	0	0
2013/11/29	R201	07/08/2014	5.29	Call	Bond Future	848.2900		0.8483	785.0400	0.7850	(7.456)	0	0	0
2013/11/29	R201	07/08/2014	5.30	Call	Bond Future	851.7400		0.8517	788.4100	0.7884	(7.435)	0	0	0
2013/11/29	R201	07/08/2014	5.29	Put	Bond Future	9.2200		0.0092	14.8000	0.0148	60.521	0	0	0
2013/11/29	R202	06/02/2014	208.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	R202	06/02/2014			Bond Future	210.0239		210.0239	210.3535	210.3535	0.157	0.0000	0.0000	43,449
2013/11/29	R202	06/02/2014	209.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	R202	06/02/2014	208.99	Call	Bond Future	1,033.8800		1.0339	1,363.5000	1.3635	31.882	0	0	0
2013/11/29	R202	06/02/2014	209.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	R202	06/02/2014	209.00	Call	Bond Future	1,023.8800		1.0239	1,353.5000	1.3535	32.193	0	0	0
2013/11/29	R202	06/02/2014	209.01	Call	Bond Future	1,013.8800		1.0139	1,343.5000	1.3435	32.511	0	0	0
2013/11/29	R203	06/02/2014			Bond Future	7.1163		106.9206	7.0989	106.9760	(0.244)	0.0000	0.0000	8,517
2013/11/29	R203	06/02/2014	5.95	Put	Bond Future	3,833.0700		3.8331	3,782.6500	3.7826	(1.315)	0	0	0
2013/11/29	R203	06/02/2014	6.14	Put	Bond Future	3,235.6000		3.2356	3,187.5100	3.1875	(1.486)	0	0	0
2013/11/29	R203	06/02/2014	6.16	Put	Bond Future	3,174.2400		3.1742	3,126.4000	3.1264	(1.507)	0	0	0
2013/11/29	R203	06/02/2014	6.84	Put	Bond Future	1,375.6900		1.3757	1,345.4700	1.3455	(2.197)	0	0	0
2013/11/29	R203	06/02/2014	6.15	Put	Bond Future	3,204.8800		3.2049	3,156.9200	3.1569	(1.496)	0	0	0
2013/11/29	R203	06/02/2014	5.95	Call	Bond Future	32.4000		0.0324	37.4300	0.0374	15.525	0	0	16
2013/11/29	R203	06/02/2014	6.16	Call	Bond Future	70.4000		0.0704	78.0100	0.0780	10.810	0	0	0
2013/11/29	R203	06/02/2014	6.84	Call	Bond Future	490.4400		0.4904	515.6700	0.5157	5.144	0	0	13
2013/11/29	R203	06/02/2014	6.14	Call	Bond Future	65.6300		0.0656	72.9900	0.0730	11.214	0	0	0
2013/11/29	R203	06/02/2014	6.15	Call	Bond Future	67.9800		0.0680	75.4700	0.0755	11.018	0	0	0
2013/11/29	R203	08/05/2014	7.40	Put	Bond Future	1,134.5400		1.1345	1,105.2800	1.1053	(2.579)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/29	R203	08/05/2014	5.76	Call	Bond Future	117.7000		0.1177	120.8700	0.1209	2.693	0	0	0
2013/11/29	R203	08/05/2014	6.84	Call	Bond Future	761.7700		0.7618	778.1800	0.7782	2.154	0	0	13
2013/11/29	R203	08/05/2014	5.74	Call	Bond Future	112.9400		0.1129	115.9900	0.1160	2.701	0	0	0
2013/11/29	R203	08/05/2014			Bond Future	7.2703		104.1659	7.2512	104.2226	(0.263)	0.0000	0.0000	0
2013/11/29	R203	08/05/2014	5.76	Put	Bond Future	4,729.5500		4.7295	4,675.9700	4.6760	(1.133)	0	0	0
2013/11/29	R203	08/05/2014	6.84	Put	Bond Future	2,050.5200		2.0505	2,010.1800	2.0102	(1.967)	0	0	0
2013/11/29	R203	08/05/2014	5.75	Put	Bond Future	4,758.5300		4.7585	4,704.8900	4.7049	(1.127)	0	0	0
2013/11/29	R203	08/05/2014	5.74	Put	Bond Future	4,787.5500		4.7875	4,733.8500	4.7338	(1.122)	0	0	0
2013/11/29	R203	08/05/2014	7.40	Call	Bond Future	1,519.0200		1.5190	1,546.5100	1.5465	1.810	0	0	16
2013/11/29	R203	08/05/2014	5.75	Call	Bond Future	115.3000		0.1153	118.4100	0.1184	2.697	0	0	0
2013/11/29	R203	07/08/2014	7.30	Call	Bond Future	1,366.5600		1.3666	1,417.1600	1.4172	3.703	0	0	0
2013/11/29	R203	07/08/2014			Bond Future	7.4210		105.6052	7.4009	105.6607	(0.271)	0.0000	0.0000	0
2013/11/29	R203	07/08/2014	7.31	Call	Bond Future	1,379.9700		1.3800	1,430.4000	1.4304	3.654	0	0	0
2013/11/29	R203	07/08/2014	6.84	Put	Bond Future	2,459.0900		2.4591	2,448.0700	2.4481	(0.448)	0	0	0
2013/11/29	R203	07/08/2014	7.29	Put	Bond Future	1,715.2600		1.7153	1,710.4900	1.7105	(0.278)	0	0	0
2013/11/29	R203	07/08/2014	7.31	Put	Bond Future	1,686.6400		1.6866	1,681.5100	1.6815	(0.304)	0	0	0
2013/11/29	R203	07/08/2014	7.30	Put	Bond Future	1,700.9100		1.7009	1,695.9500	1.6959	(0.292)	0	0	0
2013/11/29	R203	07/08/2014	7.29	Call	Bond Future	1,353.2100		1.3532	1,404.0000	1.4040	3.753	0	0	0
2013/11/29	R203	07/08/2014	6.84	Call	Bond Future	841.0900		0.8411	885.6300	0.8856	5.296	0	0	30
2013/11/29	R203	06/11/2014	6.86	Call	Bond Future	870.1400		0.8701	933.7300	0.9337	7.308	0	0	0
2013/11/29	R203	06/11/2014			Bond Future	7.6044		102.9053	7.5825	102.9610	(0.288)	0.0000	0.0000	0
2013/11/29	R203	06/11/2014	6.84	Call	Bond Future	852.4200		0.8524	915.5100	0.9155	7.401	0	0	0
2013/11/29	R203	06/11/2014	6.85	Call	Bond Future	861.2500		0.8613	924.5900	0.9246	7.354	0	0	0
2013/11/29	R203	06/11/2014	6.84	Put	Bond Future	2,818.4000		2.8184	2,825.7900	2.8258	0.262	0	0	0
2013/11/29	R203	06/11/2014	6.86	Put	Bond Future	2,784.0800		2.7841	2,791.9700	2.7920	0.283	0	0	0
2013/11/29	R203	06/11/2014	6.85	Put	Bond Future	2,801.2100		2.8012	2,808.8500	2.8088	0.273	0	0	0
2013/11/29	R204	06/02/2014	6.39	Call	Bond Future	137.0700		0.1371	152.2900	0.1523	11.104	0	0	0
2013/11/29	R204	06/02/2014			Bond Future	7.3652		103.6811	7.3483	103.7506	(0.231)	0.0000	0.0000	28,279
2013/11/29	R204	06/02/2014	6.40	Call	Bond Future	141.2100		0.1412	156.5800	0.1566	10.884	0	0	0
2013/11/29	R204	06/02/2014	6.41	Call	Bond Future	145.4600		0.1455	160.9700	0.1610	10.663	0	0	0
2013/11/29	R204	06/02/2014	6.39	Put	Bond Future	4,218.9100		4.2189	4,164.6300	4.1646	(1.287)	0	0	0
2013/11/29	R204	06/02/2014	6.41	Put	Bond Future	4,141.6200		4.1416	4,087.6300	4.0876	(1.304)	0	0	0
2013/11/29	R204	06/02/2014	6.40	Put	Bond Future	4,180.2000		4.1802	4,126.0700	4.1261	(1.295)	0	0	0
2013/11/29	R204	08/05/2014			Bond Future	7.5011		105.0442	7.4828	105.1151	(0.244)	0.0000	0.0000	0
2013/11/29	R204	08/05/2014	6.05	Call	Bond Future	202.3100		0.2023	207.0800	0.2071	2.358	0	0	0
2013/11/29	R204	08/05/2014	6.06	Call	Bond Future	206.2000		0.2062	211.0600	0.2111	2.357	0	0	0
2013/11/29	R204	08/05/2014	6.04	Call	Bond Future	198.4900		0.1985	203.1700	0.2032	2.358	0	0	0
2013/11/29	R204	08/05/2014	6.05	Put	Bond Future	6,030.4800		6.0305	5,964.3000	5.9643	(1.097)	0	0	0
2013/11/29	R204	08/05/2014	6.04	Put	Bond Future	6,068.2100		6.0682	6,001.9400	6.0019	(1.092)	0	0	0
2013/11/29	R204	08/05/2014	6.06	Put	Bond Future	5,992.8300		5.9928	5,926.7400	5.9267	(1.103)	0	0	0
2013/11/29	R204	07/08/2014			Bond Future	7.6321		102.4640	7.6131	102.5340	(0.249)	0.0000	0.0000	0
2013/11/29	R204	07/08/2014	7.44	Put	Bond Future	2,584.1400		2.5841	2,586.0800	2.5861	0.075	0	0	0
2013/11/29	R204	07/08/2014	7.46	Put	Bond Future	2,544.0100		2.5440	2,546.3600	2.5464	0.092	0	0	0
2013/11/29	R204	07/08/2014	7.45	Put	Bond Future	2,564.0200		2.5640	2,566.1700	2.5662	0.084	0	0	0
2013/11/29	R204	07/08/2014	7.78	Call	Bond Future	2,506.1900		2.5062	2,580.4200	2.5804	2.962	0	0	0
2013/11/29	R204	07/08/2014	7.46	Call	Bond Future	1,908.2200		1.9082	1,980.5400	1.9805	3.790	0	0	0
2013/11/29	R204	07/08/2014	7.44	Call	Bond Future	1,874.1400		1.8741	1,946.0500	1.9460	3.837	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/29	R204	07/08/2014	7.78	Put	Bond Future	1,963.4800	1.9635	1,967.7400	1.9677	0.217	0	0	530
2013/11/29	R204	07/08/2014	7.45	Call	Bond Future	1,891.1300	1.8911	1,963.2500	1.9632	3.814	0	0	0
2013/11/29	R204	06/11/2014	7.99	Put	Bond Future	2,190.4000	2.1904	2,258.9300	2.2589	3.129	0	0	1,270
2013/11/29	R204	06/11/2014			Bond Future	7.7779	103.8813	7.7577	103.9516	(0.260)	0.0000	0.0000	0
2013/11/29	R204	06/11/2014	6.99	Put	Bond Future	4,142.5700	4.1426	4,189.5600	4.1896	1.134	0	0	0
2013/11/29	R204	06/11/2014	7.01	Put	Bond Future	4,095.1600	4.0952	4,142.8600	4.1429	1.165	0	0	0
2013/11/29	R204	06/11/2014	6.99	Call	Bond Future	1,355.8000	1.3558	1,473.0900	1.4731	8.651	0	0	0
2013/11/29	R204	06/11/2014	7.00	Put	Bond Future	4,118.8300	4.1188	4,166.1700	4.1662	1.149	0	0	0
2013/11/29	R204	06/11/2014	7.99	Call	Bond Future	2,925.0200	2.9250	3,063.8500	3.0638	4.746	0	0	0
2013/11/29	R204	06/11/2014	7.00	Call	Bond Future	1,368.0100	1.3680	1,485.6500	1.4856	8.599	0	0	0
2013/11/29	R204	06/11/2014	7.01	Call	Bond Future	1,380.2900	1.3803	1,498.2900	1.4983	8.549	0	0	0
2013/11/29	R207	06/02/2014			Bond Future	7.6567	98.6236	7.6399	98.7018	(0.220)	0.0000	0.0000	19,842
2013/11/29	R207	06/02/2014	6.65	Call	Bond Future	156.4100	0.1564	180.0000	0.1800	15.082	0	0	0
2013/11/29	R207	06/02/2014	6.64	Put	Bond Future	5,009.9200	5.0099	4,955.1700	4.9552	(1.093)	0	0	0
2013/11/29	R207	06/02/2014	6.66	Put	Bond Future	4,920.8100	4.9208	4,866.5100	4.8665	(1.103)	0	0	0
2013/11/29	R207	06/02/2014	6.65	Put	Bond Future	4,965.2900	4.9653	4,910.7700	4.9108	(1.098)	0	0	0
2013/11/29	R207	06/02/2014	6.66	Call	Bond Future	161.0900	0.1611	184.9000	0.1849	14.781	0	0	0
2013/11/29	R207	06/02/2014	6.64	Call	Bond Future	151.8400	0.1518	175.2000	0.1752	15.385	0	0	0
2013/11/29	R207	08/05/2014	6.19	Put	Bond Future	7,645.0800	7.6451	7,569.8800	7.5699	(0.984)	0	0	0
2013/11/29	R207	08/05/2014	6.21	Put	Bond Future	7,555.7000	7.5557	7,480.6600	7.4807	(0.993)	0	0	0
2013/11/29	R207	08/05/2014			Bond Future	7.7874	99.9201	7.7695	99.9998	(0.230)	0.0000	0.0000	0
2013/11/29	R207	08/05/2014	6.20	Put	Bond Future	7,600.3500	7.6003	7,525.2300	7.5252	(0.988)	0	0	0
2013/11/29	R207	08/05/2014	6.20	Call	Bond Future	210.9900	0.2110	215.5500	0.2155	2.161	0	0	0
2013/11/29	R207	08/05/2014	6.21	Call	Bond Future	214.9800	0.2150	219.6200	0.2196	2.158	0	0	0
2013/11/29	R207	08/05/2014	6.19	Call	Bond Future	207.0600	0.2071	211.5400	0.2115	2.164	0	0	0
2013/11/29	R207	07/08/2014	7.69	Call	Bond Future	2,158.8000	2.1588	2,257.3100	2.2573	4.563	0	0	0
2013/11/29	R207	07/08/2014	7.70	Put	Bond Future	3,095.7500	3.0957	3,115.5900	3.1156	0.641	0	0	0
2013/11/29	R207	07/08/2014			Bond Future	7.9139	97.6602	7.8954	97.7391	(0.234)	0.0000	0.0000	0
2013/11/29	R207	07/08/2014	7.70	Call	Bond Future	2,178.0000	2.1780	2,276.7500	2.2768	4.534	0	0	0
2013/11/29	R207	07/08/2014	7.71	Call	Bond Future	2,197.3000	2.1973	2,296.2900	2.2963	4.505	0	0	0
2013/11/29	R207	07/08/2014	7.69	Put	Bond Future	3,119.7100	3.1197	3,139.3100	3.1393	0.628	0	0	0
2013/11/29	R207	07/08/2014	7.71	Put	Bond Future	3,071.9100	3.0719	3,091.9900	3.0920	0.654	0	0	0
2013/11/29	R207	06/11/2014	7.36	Put	Bond Future	4,691.9500	4.6919	4,790.8600	4.7909	2.108	0	0	0
2013/11/29	R207	06/11/2014			Bond Future	8.0461	99.0111	8.0266	99.0905	(0.241)	0.0000	0.0000	0
2013/11/29	R207	06/11/2014	7.35	Put	Bond Future	4,719.1700	4.7192	4,817.6500	4.8176	2.087	0	0	0
2013/11/29	R207	06/11/2014	7.36	Call	Bond Future	1,840.1200	1.8401	2,018.4100	2.0184	9.689	0	0	0
2013/11/29	R207	06/11/2014	7.34	Call	Bond Future	1,810.0000	1.8100	1,987.4400	1.9874	9.803	0	0	0
2013/11/29	R207	06/11/2014	7.35	Call	Bond Future	1,825.0200	1.8250	2,002.8800	2.0029	9.746	0	0	0
2013/11/29	R207	06/11/2014	7.34	Put	Bond Future	4,746.4900	4.7465	4,844.5500	4.8445	2.066	0	0	0
2013/11/29	R208	06/02/2014	6.74	Put	Bond Future	6,030.5400	6.0305	5,961.6200	5.9616	(1.143)	0	0	0
2013/11/29	R208	06/02/2014			Bond Future	7.8361	96.6232	7.8194	96.7098	(0.213)	0.0000	0.0000	11,400
2013/11/29	R208	06/02/2014	6.75	Put	Bond Future	5,978.4500	5.9785	5,909.9000	5.9099	(1.147)	0	0	0
2013/11/29	R208	06/02/2014	6.76	Put	Bond Future	5,926.6700	5.9267	5,858.5300	5.8585	(1.150)	0	0	0
2013/11/29	R208	06/02/2014	6.74	Call	Bond Future	123.8300	0.1238	141.5300	0.1415	14.294	0	0	0
2013/11/29	R208	06/02/2014	6.75	Call	Bond Future	127.6500	0.1277	145.7200	0.1457	14.156	0	0	0
2013/11/29	R208	06/02/2014	6.76	Call	Bond Future	131.7400	0.1317	150.2200	0.1502	14.028	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
2013/11/29	R208	08/05/2014	6.31	Call	Bond Future	194.5100	0.1945	198.7900	0.1988	2.200	0	0	0
2013/11/29	R208	08/05/2014			Bond Future	7.9532	94.4974	7.9356	94.5857	(0.221)	0.0000	0.0000	0
2013/11/29	R208	08/05/2014	6.29	Call	Bond Future	186.9300	0.1869	191.0600	0.1911	2.209	0	0	0
2013/11/29	R208	08/05/2014	6.31	Put	Bond Future	8,906.7400	8.9067	8,822.7300	8.8227	(0.943)	0	0	0
2013/11/29	R208	08/05/2014	6.30	Put	Bond Future	8,958.9100	8.9589	8,874.8200	8.8748	(0.939)	0	0	0
2013/11/29	R208	08/05/2014	6.29	Put	Bond Future	9,011.1600	9.0112	8,927.0000	8.9270	(0.934)	0	0	0
2013/11/29	R208	08/05/2014	6.30	Call	Bond Future	190.6900	0.1907	194.8900	0.1949	2.203	0	0	0
2013/11/29	R208	07/08/2014	8.28	Call	Bond Future	3,377.9100	3.3779	3,488.1700	3.4882	3.264	0	0	0
2013/11/29	R208	07/08/2014			Bond Future	8.0650	95.8031	8.0470	95.8908	(0.224)	0.0000	0.0000	0
2013/11/29	R208	07/08/2014	7.80	Call	Bond Future	2,216.2700	2.2163	2,315.1000	2.3151	4.459	0	0	0
2013/11/29	R208	07/08/2014	7.79	Put	Bond Future	3,541.3100	3.5413	3,552.4600	3.5525	0.315	0	0	0
2013/11/29	R208	07/08/2014	7.81	Put	Bond Future	3,485.2400	3.4852	3,496.3600	3.4964	0.319	0	0	0
2013/11/29	R208	07/08/2014	7.80	Put	Bond Future	3,513.1900	3.5132	3,524.3300	3.5243	0.317	0	0	0
2013/11/29	R208	07/08/2014	8.28	Put	Bond Future	2,341.7500	2.3418	2,364.3200	2.3643	0.964	0	0	630
2013/11/29	R208	07/08/2014	7.81	Call	Bond Future	2,237.6500	2.2376	2,336.4600	2.3365	4.416	0	0	0
2013/11/29	R208	07/08/2014	7.79	Call	Bond Future	2,195.0200	2.1950	2,293.8600	2.2939	4.503	0	0	0
2013/11/29	R208	06/11/2014	7.46	Call	Bond Future	1,802.7100	1.8027	1,887.0200	1.8870	4.677	0	0	0
2013/11/29	R208	06/11/2014			Bond Future	8.1867	93.7318	8.1679	93.8201	(0.230)	0.0000	0.0000	0
2013/11/29	R208	06/11/2014	7.44	Call	Bond Future	1,769.6100	1.7696	1,853.2800	1.8533	4.728	0	0	0
2013/11/29	R208	06/11/2014	7.45	Call	Bond Future	1,786.1100	1.7861	1,870.1000	1.8701	4.702	0	0	0
2013/11/29	R208	06/11/2014	8.50	Put	Bond Future	2,603.7000	2.6037	2,615.6600	2.6157	0.459	0	0	1,520
2013/11/29	R208	06/11/2014	7.44	Put	Bond Future	5,348.9300	5.3489	5,344.2700	5.3443	(0.087)	0	0	0
2013/11/29	R208	06/11/2014	7.46	Put	Bond Future	5,283.9900	5.2840	5,279.9700	5.2800	(0.076)	0	0	0
2013/11/29	R208	06/11/2014	8.50	Call	Bond Future	4,056.8200	4.0568	4,157.1100	4.1571	2.472	0	0	0
2013/11/29	R208	06/11/2014	7.45	Put	Bond Future	5,316.4000	5.3164	5,312.0600	5.3121	(0.082)	0	0	0
2013/11/29	R209	06/02/2014	8.56	Call	Bond Future	893.8500	0.8939	926.1100	0.9261	3.609	0	0	0
2013/11/29	R209	06/02/2014			Bond Future	9.1673	74.8414	9.1561	74.9238	(0.122)	0.0000	0.0000	23,302
2013/11/29	R209	06/02/2014	8.54	Call	Bond Future	857.3200	0.8573	888.7600	0.8888	3.667	0	0	0
2013/11/29	R209	06/02/2014	8.55	Call	Bond Future	875.4500	0.8755	907.3000	0.9073	3.638	0	0	0
2013/11/29	R209	06/02/2014	8.54	Put	Bond Future	5,701.9100	5.7019	5,650.9000	5.6509	(0.895)	0	0	0
2013/11/29	R209	06/02/2014	8.56	Put	Bond Future	5,576.3200	5.5763	5,526.1300	5.5261	(0.900)	0	0	0
2013/11/29	R209	06/02/2014	8.55	Put	Bond Future	5,638.9100	5.6389	5,588.3100	5.5883	(0.897)	0	0	0
2013/11/29	R209	08/05/2014			Bond Future	9.2627	72.6808	9.2511	72.7648	(0.125)	0.0000	0.0000	0
2013/11/29	R209	08/05/2014	7.85	Call	Bond Future	677.3800	0.6774	682.9200	0.6829	0.818	0	0	0
2013/11/29	R209	08/05/2014	7.86	Call	Bond Future	688.1800	0.6882	693.8200	0.6938	0.820	0	0	0
2013/11/29	R209	08/05/2014	7.84	Call	Bond Future	666.7200	0.6667	672.1600	0.6722	0.816	0	0	0
2013/11/29	R209	08/05/2014	7.85	Put	Bond Future	12,117.9800	12.1180	12,039.5500	12.0395	(0.647)	0	0	0
2013/11/29	R209	08/05/2014	7.84	Put	Bond Future	12,197.9800	12.1980	12,119.4500	12.1194	(0.644)	0	0	0
2013/11/29	R209	08/05/2014	7.86	Put	Bond Future	12,038.2600	12.0383	11,959.9300	11.9599	(0.651)	0	0	0
2013/11/29	R209	07/08/2014	9.04	Put	Bond Future	6,044.5200	6.0445	6,074.7800	6.0748	0.501	0	0	0
2013/11/29	R209	07/08/2014			Bond Future	9.3536	73.6852	9.3419	73.7689	(0.126)	0.0000	0.0000	0
2013/11/29	R209	07/08/2014	9.06	Put	Bond Future	5,956.9400	5.9569	5,987.6800	5.9877	0.516	0	0	0
2013/11/29	R209	07/08/2014	9.05	Put	Bond Future	6,000.6100	6.0006	6,031.1100	6.0311	0.508	0	0	0
2013/11/29	R209	07/08/2014	9.05	Call	Bond Future	3,791.1100	3.7911	3,905.3200	3.9053	3.013	0	0	0
2013/11/29	R209	07/08/2014	9.06	Call	Bond Future	3,821.9000	3.8219	3,936.3500	3.9363	2.995	0	0	0
2013/11/29	R209	07/08/2014	9.04	Call	Bond Future	3,760.4400	3.7604	3,874.4100	3.8744	3.031	0	0	0
2013/11/29	R209	06/11/2014			Bond Future	9.4482	71.5595	9.4361	71.6440	(0.128)	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
2013/11/29	R209	06/11/2014	8.99	Put	Bond Future	7,364.7800	7.3648	7,373.0400	7.3730	0.112	0	0	0
2013/11/29	R209	06/11/2014	9.01	Put	Bond Future	7,273.3000	7.2733	7,281.9900	7.2820	0.119	0	0	0
2013/11/29	R209	06/11/2014	9.00	Put	Bond Future	7,318.9300	7.3189	7,327.4100	7.3274	0.116	0	0	0
2013/11/29	R209	06/11/2014	8.99	Call	Bond Future	4,045.3200	4.0453	4,138.0300	4.1380	2.292	0	0	0
2013/11/29	R209	06/11/2014	9.00	Call	Bond Future	4,074.4700	4.0745	4,167.4000	4.1674	2.281	0	0	0
2013/11/29	R209	06/11/2014	9.01	Call	Bond Future	4,103.7300	4.1037	4,196.8700	4.1969	2.270	0	0	0
2013/11/29	R210	06/02/2014	161.51	Put	Bond Future	0.0000	0.0000	311.3400	0.3113	100.000	0	0	0
2013/11/29	R210	06/02/2014			Bond Future	161.7690	161.7690	161.1987	161.1987	(0.353)	0.0000	0.0000	1,319
2013/11/29	R210	06/02/2014	161.50	Put	Bond Future	0.0000	0.0000	301.3400	0.3013	100.000	0	0	0
2013/11/29	R210	06/02/2014	161.51	Call	Bond Future	258.9600	0.2590	0.0000	0.0000	(100.000)	0	0	0
2013/11/29	R210	06/02/2014	161.49	Call	Bond Future	278.9600	0.2790	0.0000	0.0000	(100.000)	0	0	0
2013/11/29	R210	06/02/2014	161.50	Call	Bond Future	268.9600	0.2690	0.0000	0.0000	(100.000)	0	0	0
2013/11/29	R210	06/02/2014	161.49	Put	Bond Future	0.0000	0.0000	291.3400	0.2913	100.000	0	0	0
2013/11/29	R211	06/02/2014	129.00	Call	Bond Future	20.9400	0.0209	22.6100	0.0226	7.975	0	0	0
2013/11/29	R211	06/02/2014			Bond Future	129.0209	129.0209	129.0226	129.0226	0.001	0.0000	0.0000	522
2013/11/29	R211	06/02/2014	129.01	Call	Bond Future	10.9400	0.0109	12.6100	0.0126	15.265	0	0	0
2013/11/29	R211	06/02/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	R211	06/02/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	R211	06/02/2014	128.99	Call	Bond Future	30.9400	0.0309	32.6100	0.0326	5.398	0	0	0
2013/11/29	R211	06/02/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	R212	06/02/2014			Bond Future	131.6549	131.6549	131.5155	131.5155	(0.106)	0.0000	0.0000	21,791
2013/11/29	R212	06/02/2014	132.99	Put	Bond Future	1,335.0800	1.3351	1,474.5400	1.4745	10.446	0	0	0
2013/11/29	R212	06/02/2014	133.01	Put	Bond Future	1,355.0800	1.3551	1,494.5400	1.4945	10.292	0	0	0
2013/11/29	R212	06/02/2014	133.00	Put	Bond Future	1,345.0800	1.3451	1,484.5400	1.4845	10.368	0	0	0
2013/11/29	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	R213	06/02/2014			Bond Future	8.9830	86.0251	8.9666	86.1493	(0.183)	0.0000	0.0000	21,077
2013/11/29	R213	06/02/2014	8.29	Put	Bond Future	6,200.0500	6.2000	6,155.3400	6.1553	(0.721)	0	0	0
2013/11/29	R213	06/02/2014	8.31	Put	Bond Future	6,067.8100	6.0678	6,024.8000	6.0248	(0.709)	0	0	0
2013/11/29	R213	06/02/2014	8.29	Call	Bond Future	724.4500	0.7244	803.8500	0.8039	10.960	0	0	0
2013/11/29	R213	06/02/2014	8.30	Put	Bond Future	6,133.7400	6.1337	6,089.8800	6.0899	(0.715)	0	0	0
2013/11/29	R213	06/02/2014	8.30	Call	Bond Future	740.8200	0.7408	821.0700	0.8211	10.833	0	0	0
2013/11/29	R213	06/02/2014	8.31	Call	Bond Future	757.4600	0.7575	838.5600	0.8386	10.707	0	0	0
2013/11/29	R213	08/05/2014	7.65	Put	Bond Future	12,367.7100	12.3677	12,252.9300	12.2529	(0.928)	0	0	0
2013/11/29	R213	08/05/2014			Bond Future	9.0823	83.6186	9.0652	83.7448	(0.187)	0.0000	0.0000	0
2013/11/29	R213	08/05/2014	7.64	Put	Bond Future	12,446.8100	12.4468	12,331.8500	12.3318	(0.924)	0	0	0
2013/11/29	R213	08/05/2014	7.66	Put	Bond Future	12,288.8700	12.2889	12,174.2600	12.1743	(0.933)	0	0	0
2013/11/29	R213	08/05/2014	7.65	Call	Bond Future	683.8400	0.6838	695.2100	0.6952	1.663	0	0	0
2013/11/29	R213	08/05/2014	7.64	Call	Bond Future	673.2400	0.6732	684.4300	0.6844	1.662	0	0	0
2013/11/29	R213	08/05/2014	7.66	Call	Bond Future	694.5800	0.6946	706.1200	0.7061	1.661	0	0	0
2013/11/29	R213	07/08/2014	8.86	Call	Bond Future	3,856.3400	3.8563	4,032.6700	4.0327	4.572	0	0	0
2013/11/29	R213	07/08/2014			Bond Future	9.1780	84.7738	9.1607	84.9002	(0.189)	0.0000	0.0000	0
2013/11/29	R213	07/08/2014	8.84	Call	Bond Future	3,794.2400	3.7942	3,969.8000	3.9698	4.627	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/29	R213	07/08/2014	8.85	Call	Bond Future	3,825.2200	3.8252	4,001.1700	4.0012	4.600	0	0	0
2013/11/29	R213	07/08/2014	8.84	Put	Bond Future	6,309.8300	6.3098	6,359.0200	6.3590	0.780	0	0	0
2013/11/29	R213	07/08/2014	8.86	Put	Bond Future	6,220.0000	6.2200	6,269.9600	6.2700	0.803	0	0	0
2013/11/29	R213	07/08/2014	8.85	Put	Bond Future	6,264.8000	6.2648	6,314.3800	6.3144	0.791	0	0	0
2013/11/29	R213	06/11/2014	8.84	Call	Bond Future	4,208.5700	4.2086	4,374.2400	4.3742	3.936	0	0	0
2013/11/29	R213	06/11/2014	8.85	Put	Bond Future	7,395.5500	7.3955	7,433.9900	7.4340	0.520	0	0	0
2013/11/29	R213	06/11/2014			Bond Future	9.2795	82.4083	9.2616	82.5359	(0.192)	0.0000	0.0000	0
2013/11/29	R213	06/11/2014	8.85	Call	Bond Future	4,238.4600	4.2385	4,404.4700	4.4045	3.917	0	0	0
2013/11/29	R213	06/11/2014	8.86	Call	Bond Future	4,268.4700	4.2685	4,434.8100	4.4348	3.897	0	0	0
2013/11/29	R213	06/11/2014	8.84	Put	Bond Future	7,441.2700	7.4413	7,479.3700	7.4794	0.512	0	0	0
2013/11/29	R213	06/11/2014	8.86	Put	Bond Future	7,350.0400	7.3500	7,388.8100	7.3888	0.527	0	0	0
2013/11/29	R214	06/02/2014			Bond Future	9.2993	75.4122	9.2880	75.4973	(0.121)	0.0000	0.0000	5,098
2013/11/29	R214	06/02/2014	8.99	Put	Bond Future	4,096.3600	4.0964	4,091.8900	4.0919	(0.109)	0	0	0
2013/11/29	R214	06/02/2014	9.01	Put	Bond Future	3,994.4300	3.9944	3,991.0000	3.9910	(0.086)	0	0	0
2013/11/29	R214	06/02/2014	8.99	Call	Bond Future	1,700.0100	1.7000	1,780.6000	1.7806	4.741	0	0	0
2013/11/29	R214	06/02/2014	9.00	Put	Bond Future	4,045.1700	4.0452	4,041.2300	4.0412	(0.097)	0	0	0
2013/11/29	R214	06/02/2014	9.00	Call	Bond Future	1,728.3800	1.7284	1,809.5000	1.8095	4.693	0	0	0
2013/11/29	R214	06/02/2014	9.01	Call	Bond Future	1,757.0500	1.7571	1,838.6800	1.8387	4.646	0	0	0
2013/11/29	R214	08/05/2014			Bond Future	9.3933	73.1188	9.3817	73.2053	(0.124)	0.0000	0.0000	0
2013/11/29	R214	08/05/2014	9.00	Call	Bond Future	2,805.3200	2.8053	2,828.8000	2.8288	0.837	0	0	0
2013/11/29	R214	08/05/2014	8.99	Put	Bond Future	5,873.5800	5.8736	5,810.3000	5.8103	(1.077)	0	0	0
2013/11/29	R214	08/05/2014	9.01	Put	Bond Future	5,773.7200	5.7737	5,710.9100	5.7109	(1.088)	0	0	0
2013/11/29	R214	08/05/2014	9.00	Put	Bond Future	5,823.4900	5.8235	5,760.4500	5.7604	(1.083)	0	0	0
2013/11/29	R214	08/05/2014	9.01	Call	Bond Future	2,834.9000	2.8349	2,858.6100	2.8586	0.836	0	0	0
2013/11/29	R214	08/05/2014	8.99	Call	Bond Future	2,775.9300	2.7759	2,799.1700	2.7992	0.837	0	0	0
2013/11/29	R248	06/02/2014	9.11	Put	Bond Future	2,430.3200	2.4303	2,271.6000	2.2716	(6.531)	0	0	0
2013/11/29	R248	06/02/2014			Bond Future	9.3562	97.7641	9.3398	97.9228	(0.176)	0.0000	0.0000	10,220
2013/11/29	R248	06/02/2014	9.10	Put	Bond Future	2,531.4000	2.5314	2,372.6800	2.3727	(6.270)	0	0	0
2013/11/29	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	R248	06/02/2014	9.09	Put	Bond Future	2,632.6700	2.6327	2,473.9500	2.4740	(6.029)	0	0	0
2013/11/29	R248	08/05/2014	9.04	Put	Bond Future	4,062.5100	4.0625	3,901.2000	3.9012	(3.971)	0	0	0
2013/11/29	R248	08/05/2014			Bond Future	9.4529	94.6274	9.4359	94.7887	(0.180)	0.0000	0.0000	0
2013/11/29	R248	08/05/2014	9.06	Put	Bond Future	3,858.4400	3.8584	3,697.1300	3.6971	(4.181)	0	0	0
2013/11/29	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	R248	08/05/2014	9.05	Put	Bond Future	3,960.3800	3.9604	3,799.0700	3.7991	(4.073)	0	0	0
2013/11/29	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/29	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total** **350388**