



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 10/12/2013 to 10/12/2013

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
2013/12/10	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	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
2013/12/10	2025	06/02/2014			Bond Future	110.0018	110.0018	110.0081	110.0081	0.006	0.0000	0.0000	0
2013/12/10	2025	06/02/2014	110.99	Put	Bond Future	988.2300	0.9882	981.8600	0.9819	(0.645)	0	0	0
2013/12/10	2025	06/02/2014	111.01	Put	Bond Future	1,008.2300	1.0082	1,001.8600	1.0019	(0.632)	0	0	0
2013/12/10	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	2025	06/02/2014	111.00	Put	Bond Future	998.2300	0.9982	991.8600	0.9919	(0.638)	0	0	0
2013/12/10	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	2037	06/02/2014			Bond Future	9.1707	93.8717	9.2003	93.6054	0.323	0.0000	0.0000	1,652
2013/12/10	2037	06/02/2014	9.38	Call	Bond Future	1,858.1100	1.8581	1,591.8100	1.5918	(14.332)	0	0	0
2013/12/10	2037	06/02/2014	9.39	Call	Bond Future	1,945.4000	1.9454	1,679.1000	1.6791	(13.689)	0	0	0
2013/12/10	2037	06/02/2014	9.37	Call	Bond Future	1,770.6800	1.7707	1,504.3800	1.5044	(15.039)	0	0	0
2013/12/10	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	2037	08/05/2014			Bond Future	9.2724	95.1038	9.3029	94.8344	0.329	0.0000	0.0000	0
2013/12/10	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	2037	08/05/2014	9.38	Call	Bond Future	945.3200	0.9453	675.9500	0.6759	(28.495)	0	0	0
2013/12/10	2037	08/05/2014	9.39	Call	Bond Future	1,032.3800	1.0324	763.0100	0.7630	(26.092)	0	0	0
2013/12/10	2037	08/05/2014	9.37	Call	Bond Future	858.1200	0.8581	588.7500	0.5888	(31.391)	0	0	0
2013/12/10	2037	07/08/2014	9.06	Put	Bond Future	2,784.7400	2.7847	3,059.4700	3.0595	9.866	0	0	0
2013/12/10	2037	07/08/2014			Bond Future	9.3726	92.1500	9.4043	91.8752	0.338	0.0000	0.0000	0
2013/12/10	2037	07/08/2014	9.05	Put	Bond Future	2,876.0400	2.8760	3,150.7700	3.1508	9.552	0	0	0
2013/12/10	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	2037	07/08/2014	9.04	Put	Bond Future	2,967.4800	2.9675	3,242.2100	3.2422	9.258	0	0	0
2013/12/10	2038	06/02/2014	107.00	Call	Bond Future	743.4900	0.7435	751.0200	0.7510	1.013	0	0	0
2013/12/10	2038	06/02/2014			Bond Future	107.7435	107.7435	107.7510	107.7510	0.007	0.0000	0.0000	24
2013/12/10	2038	06/02/2014	107.01	Call	Bond Future	733.4900	0.7335	741.0200	0.7410	1.027	0	0	0
2013/12/10	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	2038	06/02/2014	106.99	Call	Bond Future	753.4900	0.7535	761.0200	0.7610	0.999	0	0	0
2013/12/10	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	2050	06/02/2014			Bond Future	111.5696	111.5696	111.5776	111.5776	0.007	0.0000	0.0000	472
2013/12/10	2050	06/02/2014	110.00	Call	Bond Future	1,569.5600	1.5696	1,577.6300	1.5776	0.514	0	0	0
2013/12/10	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	2050	06/02/2014	110.01	Call	Bond Future	1,559.5600	1.5596	1,567.6300	1.5676	0.517	0	0	0
2013/12/10	2050	06/02/2014	109.99	Call	Bond Future	1,579.5600	1.5796	1,587.6300	1.5876	0.511	0	0	0
2013/12/10	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
2013/12/10	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	AL37	06/02/2014			Index Future	412.9070	412.9070	412.7590	412.7590	(0.036)	0.0000	0.0000	0
2013/12/10	AL37	08/05/2014			Index Future	418.3270	418.3270	418.1790	418.1790	(0.035)	0.0000	0.0000	0
2013/12/10	AL7T	06/02/2014			Index Future	485.8090	485.8090	486.1140	486.1140	0.063	0.0000	0.0000	1
2013/12/10	AL7T	08/05/2014			Index Future	492.1860	492.1860	492.4970	492.4970	0.063	0.0000	0.0000	0
2013/12/10	ALBI	06/02/2014			Index Future	437.8230	437.8230	437.5330	437.5330	(0.066)	0.0000	0.0000	789
2013/12/10	ALBI	08/05/2014			Index Future	443.5700	443.5700	443.2780	443.2780	(0.066)	0.0000	0.0000	35
2013/12/10	ALBI	07/08/2014			Index Future	449.6480	449.6480	449.3450	449.3450	(0.067)	0.0000	0.0000	0
2013/12/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	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
2013/12/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/12/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/10	EL28	06/02/2014			Bond Future	113.1659	113.1659	113.1742	113.1742	0.007	0.0000	0.0000	0
2013/12/10	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	EL28	06/02/2014	111.01	Call	Bond Future	2,155.8600	2.1559	2,164.1500	2.1641	0.385	0	0	0
2013/12/10	EL28	06/02/2014	110.99	Call	Bond Future	2,175.8600	2.1759	2,184.1500	2.1841	0.381	0	0	0
2013/12/10	EL28	06/02/2014	111.00	Call	Bond Future	2,165.8600	2.1659	2,174.1500	2.1741	0.383	0	0	0
2013/12/10	ES33	06/02/2014	9.54	Put	Bond Future	1,465.9200	1.4659	1,681.3500	1.6813	14.696	0	0	0
2013/12/10	ES33	06/02/2014			Bond Future	9.7367	83.6702	9.7660	83.4548	0.302	0.0000	0.0000	6,292
2013/12/10	ES33	06/02/2014	9.56	Put	Bond Future	1,314.9700	1.3150	1,530.4000	1.5304	16.383	0	0	0
2013/12/10	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	ES33	06/02/2014	9.55	Put	Bond Future	1,390.3900	1.3904	1,605.8200	1.6058	15.494	0	0	0
2013/12/10	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	ES33	08/05/2014	9.55	Put	Bond Future	2,264.3800	2.2644	2,482.2500	2.4822	9.622	0	0	0
2013/12/10	ES33	08/05/2014			Bond Future	9.8575	80.9865	9.8878	80.7687	0.307	0.0000	0.0000	0
2013/12/10	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	ES33	08/05/2014	9.54	Put	Bond Future	2,339.6700	2.3397	2,557.5400	2.5575	9.312	0	0	0
2013/12/10	ES33	08/05/2014	9.56	Put	Bond Future	2,189.1900	2.1892	2,407.0600	2.4071	9.952	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
2013/12/10	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	GOVI	06/02/2014			GOVI	437.2460	437.2460	437.0230	437.0230	(0.051)	0.0000	0.0000	469
2013/12/10	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	GOVI	06/02/2014	439.99	Put	GOVI	27,440.0000	2.7440	29,670.0000	2.9670	8.127	0	0	0
2013/12/10	GOVI	06/02/2014	440.01	Put	GOVI	27,640.0000	2.7640	29,870.0000	2.9870	8.068	0	0	0
2013/12/10	GOVI	06/02/2014	440.00	Put	GOVI	27,540.0000	2.7540	29,770.0000	2.9770	8.097	0	0	0
2013/12/10	GOVI	08/05/2014	442.00	Call	GOVI	9,860.0000	0.9860	7,620.0000	0.7620	(22.718)	0	0	0
2013/12/10	GOVI	08/05/2014			GOVI	442.9860	442.9860	442.7620	442.7620	(0.051)	0.0000	0.0000	0
2013/12/10	GOVI	08/05/2014	442.01	Call	GOVI	9,760.0000	0.9760	7,520.0000	0.7520	(22.951)	0	0	0
2013/12/10	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	GOVI	08/05/2014	441.99	Call	GOVI	9,960.0000	0.9960	7,720.0000	0.7720	(22.490)	0	0	0
2013/12/10	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	GOVI	07/08/2014			GOVI	449.0560	449.0560	448.8210	448.8210	(0.052)	0.0000	0.0000	0
2013/12/10	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	GOVI	07/08/2014	459.99	Put	GOVI	109,340.0000	10.9340	111,690.0000	11.1690	2.149	0	0	0
2013/12/10	GOVI	07/08/2014	460.01	Put	GOVI	109,540.0000	10.9540	111,890.0000	11.1890	2.145	0	0	0
2013/12/10	GOVI	07/08/2014	460.00	Put	GOVI	109,440.0000	10.9440	111,790.0000	11.1790	2.147	0	0	0
2013/12/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/12/10	IGOV	06/02/2014			Index Future	200.0240	200.0240	200.0350	200.0350	0.005	0.0000	0.0000	1,332
2013/12/10	IGOV	08/05/2014			Index Future	202.6740	202.6740	202.6860	202.6860	0.006	0.0000	0.0000	7
2013/12/10	ILBI	06/02/2014			Index Future	541.7470	541.7470	541.8250	541.8250	0.014	0.0000	0.0000	190
2013/12/10	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/12/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/12/10	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/12/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/12/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/12/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/12/10	JBAF	18/12/2013			Jibar Tradeable Future	5.2200	94.7800	5.2200	94.7800	0.000	0.0000	0.0000	1,500
2013/12/10	JBAF	15/01/2014			Jibar Tradeable Future	5.2400	94.7600	5.2400	94.7600	0.000	0.0000	0.0000	1,000
2013/12/10	JBAF	19/02/2014			Jibar Tradeable Future	5.3200	94.6800	5.3200	94.6800	0.000	0.0000	0.0000	0
2013/12/10	JBAF	19/03/2014			Jibar Tradeable Future	5.3700	94.6300	5.3600	94.6400	(0.186)	0.0000	0.0000	0
2013/12/10	JBAF	16/04/2014			Jibar Tradeable Future	5.4600	94.5400	5.4500	94.5500	(0.183)	0.0000	0.0000	0
2013/12/10	JBAF	21/05/2014			Jibar Tradeable Future	5.5700	94.4300	5.5500	94.4500	(0.359)	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
2013/12/10	JBAF	18/06/2014			Jibar Tradeable Future	5.7000	94.3000	5.7000	94.3000	0.000	0.0000	0.0000	6,000
2013/12/10	JBAF	17/09/2014			Jibar Tradeable Future	6.0300	93.9700	6.0100	93.9900	(0.332)	0.0000	0.0000	1,000
2013/12/10	JBAF	17/12/2014			Jibar Tradeable Future	6.4200	93.5800	6.4000	93.6000	(0.312)	0.0000	0.0000	0
2013/12/10	JBAF	18/03/2015			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	150
2013/12/10	JBAF	17/06/2015			Jibar Tradeable Future	7.0600	92.9400	7.0400	92.9600	(0.283)	0.0000	0.0000	3,200
2013/12/10	JBAF	16/09/2015			Jibar Tradeable Future	7.3500	92.6500	7.3300	92.6700	(0.272)	0.0000	0.0000	0
2013/12/10	R023	06/02/2014			Bond Future	8.0373	101.6821	8.0208	101.7858	(0.206)	0.0000	0.0000	11,257
2013/12/10	R023	06/02/2014	7.84	Put	Bond Future	1,247.1300	1.2471	1,143.3700	1.1434	(8.320)	0	0	0
2013/12/10	R023	06/02/2014	7.86	Put	Bond Future	1,119.8100	1.1198	1,016.0500	1.0161	(9.266)	0	0	0
2013/12/10	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	R023	06/02/2014	7.85	Put	Bond Future	1,183.4500	1.1834	1,079.6900	1.0797	(8.768)	0	0	0
2013/12/10	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	R023	08/05/2014			Bond Future	8.1437	99.1003	8.1264	99.2059	(0.212)	0.0000	0.0000	0
2013/12/10	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	R023	08/05/2014	7.59	Put	Bond Future	3,454.3300	3.4543	3,348.7100	3.3487	(3.058)	0	0	0
2013/12/10	R023	08/05/2014	7.61	Put	Bond Future	3,326.8800	3.3269	3,221.2600	3.2213	(3.175)	0	0	0
2013/12/10	R023	08/05/2014	7.60	Put	Bond Future	3,390.5800	3.3906	3,284.9600	3.2850	(3.115)	0	0	0
2013/12/10	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	R157	06/02/2014	5.64	Call	Bond Future	82.8700	0.0829	83.9700	0.0840	1.327	0	0	0
2013/12/10	R157	06/02/2014	5.65	Put	Bond Future	1,120.7400	1.1207	1,101.4500	1.1014	(1.721)	0	0	0
2013/12/10	R157	06/02/2014			Bond Future	6.2932	116.2753	6.2804	116.2957	(0.203)	0.0000	0.0000	32,002
2013/12/10	R157	06/02/2014	5.65	Call	Bond Future	85.4900	0.0855	86.6400	0.0866	1.345	0	0	0
2013/12/10	R157	06/02/2014	5.66	Call	Bond Future	88.1700	0.0882	89.3700	0.0894	1.361	0	0	0
2013/12/10	R157	06/02/2014	5.64	Put	Bond Future	1,134.3200	1.1343	1,114.9800	1.1150	(1.705)	0	0	0
2013/12/10	R157	06/02/2014	5.66	Put	Bond Future	1,107.2300	1.1072	1,087.9900	1.0880	(1.738)	0	0	0
2013/12/10	R157	08/05/2014	5.20	Call	Bond Future	93.0100	0.0930	94.6400	0.0946	1.752	0	0	0
2013/12/10	R157	08/05/2014			Bond Future	6.4934	110.9940	6.4776	111.0152	(0.243)	0.0000	0.0000	0
2013/12/10	R157	08/05/2014	5.21	Call	Bond Future	94.7000	0.0947	96.3600	0.0964	1.753	0	0	0
2013/12/10	R157	08/05/2014	5.19	Call	Bond Future	91.3400	0.0913	92.9500	0.0929	1.763	0	0	0
2013/12/10	R157	08/05/2014	5.20	Put	Bond Future	1,852.8200	1.8528	1,833.1900	1.8332	(1.059)	0	0	0
2013/12/10	R157	08/05/2014	5.19	Put	Bond Future	1,864.9100	1.8649	1,845.2600	1.8453	(1.054)	0	0	0
2013/12/10	R157	08/05/2014	5.21	Put	Bond Future	1,840.7500	1.8407	1,821.1500	1.8212	(1.065)	0	0	0
2013/12/10	R157	07/08/2014	6.76	Put	Bond Future	666.4300	0.6664	655.5500	0.6556	(1.633)	0	0	0
2013/12/10	R157	07/08/2014			Bond Future	6.7178	112.5162	6.7000	112.5357	(0.266)	0.0000	0.0000	0
2013/12/10	R157	07/08/2014	6.75	Put	Bond Future	671.8300	0.6718	660.9000	0.6609	(1.627)	0	0	0
2013/12/10	R157	07/08/2014	6.74	Call	Bond Future	701.1000	0.7011	709.6400	0.7096	1.218	0	0	0
2013/12/10	R157	07/08/2014	6.75	Call	Bond Future	706.9700	0.7070	715.5600	0.7156	1.215	0	0	0
2013/12/10	R157	07/08/2014	6.76	Call	Bond Future	712.4900	0.7125	721.1300	0.7211	1.213	0	0	0
2013/12/10	R157	07/08/2014	6.74	Put	Bond Future	676.8800	0.6769	665.9000	0.6659	(1.622)	0	0	0
2013/12/10	R157	06/11/2014	6.19	Put	Bond Future	1,110.2200	1.1102	1,096.5700	1.0966	(1.229)	0	0	0
2013/12/10	R157	06/11/2014			Bond Future	7.0731	107.2690	7.0504	107.2881	(0.321)	0.0000	0.0000	0
2013/12/10	R157	06/11/2014	6.21	Put	Bond Future	1,098.7900	1.0988	1,085.2000	1.0852	(1.237)	0	0	0
2013/12/10	R157	06/11/2014	6.20	Put	Bond Future	1,104.4900	1.1045	1,090.8700	1.0909	(1.233)	0	0	0
2013/12/10	R157	06/11/2014	6.21	Call	Bond Future	368.7900	0.3688	374.3000	0.3743	1.494	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
2013/12/10	R157	06/11/2014	6.19	Call	Bond Future	363.2100	0.3632	368.6600	0.3687	1.501	0	0	0
2013/12/10	R157	06/11/2014	6.20	Call	Bond Future	365.9900	0.3660	371.4700	0.3715	1.497	0	0	0
2013/12/10	R186	06/02/2014	8.75	Put	Bond Future	1,187.2300	1.1872	1,165.7500	1.1658	(1.809)	0	0	250
2013/12/10	R186	06/02/2014			Bond Future	8.3259	118.4417	8.3249	118.4506	(0.012)	0.0000	0.0000	60,693
2013/12/10	R186	06/02/2014	7.75	Call	Bond Future	809.6400	0.8096	795.2700	0.7953	(1.775)	0	0	0
2013/12/10	R186	06/02/2014	7.74	Put	Bond Future	6,055.0400	6.0550	6,031.9300	6.0319	(0.382)	0	0	0
2013/12/10	R186	06/02/2014	7.76	Put	Bond Future	5,909.4300	5.9094	5,886.0300	5.8860	(0.396)	0	0	0
2013/12/10	R186	06/02/2014	7.75	Put	Bond Future	5,982.0800	5.9821	5,958.8200	5.9588	(0.389)	0	0	0
2013/12/10	R186	06/02/2014	8.75	Call	Bond Future	4,802.0300	4.8020	4,789.4400	4.7894	(0.262)	0	0	0
2013/12/10	R186	06/02/2014	7.76	Call	Bond Future	829.5000	0.8295	814.9900	0.8150	(1.749)	0	0	0
2013/12/10	R186	06/02/2014	7.74	Call	Bond Future	790.0000	0.7900	775.7800	0.7758	(1.800)	0	0	0
2013/12/10	R186	08/05/2014	7.50	Put	Bond Future	9,721.0900	9.7211	9,702.8800	9.7029	(0.187)	0	0	0
2013/12/10	R186	08/05/2014	8.25	Put	Bond Future	5,148.9400	5.1489	5,129.4900	5.1295	(0.378)	0	0	0
2013/12/10	R186	08/05/2014			Bond Future	8.4294	119.9964	8.4283	120.0060	(0.013)	0.0000	0.0000	740
2013/12/10	R186	08/05/2014	9.25	Put	Bond Future	1,771.4600	1.7715	1,757.1600	1.7572	(0.807)	0	0	8,000
2013/12/10	R186	08/05/2014	7.09	Put	Bond Future	12,992.5200	12.9925	12,976.2900	12.9763	(0.125)	0	0	0
2013/12/10	R186	08/05/2014	9.00	Put	Bond Future	2,365.8100	2.3658	2,349.7000	2.3497	(0.681)	0	0	400
2013/12/10	R186	08/05/2014	7.10	Call	Bond Future	777.9100	0.7779	771.1600	0.7712	(0.868)	0	0	0
2013/12/10	R186	08/05/2014	8.50	Call	Bond Future	4,629.9800	4.6300	4,620.7200	4.6207	(0.200)	0	0	0
2013/12/10	R186	08/05/2014	7.11	Call	Bond Future	790.5300	0.7905	783.7200	0.7837	(0.861)	0	0	0
2013/12/10	R186	08/05/2014	9.25	Call	Bond Future	8,471.3400	8.4713	8,466.5700	8.4666	(0.056)	0	0	0
2013/12/10	R186	08/05/2014	8.25	Call	Bond Future	3,607.7700	3.6078	3,597.8500	3.5979	(0.275)	0	0	8,000
2013/12/10	R186	08/05/2014	7.09	Call	Bond Future	765.4500	0.7655	758.7500	0.7588	(0.875)	0	0	0
2013/12/10	R186	08/05/2014	8.50	Put	Bond Future	4,031.2200	4.0312	4,012.4300	4.0124	(0.466)	0	0	1,933
2013/12/10	R186	08/05/2014	7.11	Put	Bond Future	12,822.2300	12.8222	12,805.8900	12.8059	(0.127)	0	0	0
2013/12/10	R186	08/05/2014	7.50	Call	Bond Future	1,418.8400	1.4188	1,410.1600	1.4102	(0.612)	0	0	1,933
2013/12/10	R186	08/05/2014	9.00	Call	Bond Future	7,083.5700	7.0836	7,076.9900	7.0770	(0.093)	0	0	0
2013/12/10	R186	08/05/2014	7.10	Put	Bond Future	12,907.2400	12.9072	12,890.9600	12.8910	(0.126)	0	0	0
2013/12/10	R186	07/08/2014	8.31	Call	Bond Future	4,274.6800	4.2747	4,267.6400	4.2676	(0.165)	0	0	0
2013/12/10	R186	07/08/2014			Bond Future	8.5285	116.3506	8.5276	116.3581	(0.011)	0.0000	0.0000	0
2013/12/10	R186	07/08/2014	8.92	Put	Bond Future	3,681.0500	3.6811	3,667.8700	3.6679	(0.358)	0	0	840
2013/12/10	R186	07/08/2014	8.29	Call	Bond Future	4,200.3000	4.2003	4,193.2400	4.1932	(0.168)	0	0	0
2013/12/10	R186	07/08/2014	8.30	Call	Bond Future	4,237.4000	4.2374	4,230.3500	4.2304	(0.166)	0	0	0
2013/12/10	R186	07/08/2014	8.29	Put	Bond Future	6,208.6600	6.2087	6,194.0300	6.1940	(0.236)	0	0	0
2013/12/10	R186	07/08/2014	8.92	Call	Bond Future	6,874.6100	6.8746	6,869.0000	6.8690	(0.082)	0	0	0
2013/12/10	R186	07/08/2014	8.31	Put	Bond Future	6,112.7600	6.1128	6,098.1500	6.0982	(0.239)	0	0	0
2013/12/10	R186	07/08/2014	8.30	Put	Bond Future	6,160.5800	6.1606	6,145.9600	6.1460	(0.237)	0	0	0
2013/12/10	R186	06/11/2014	8.14	Call	Bond Future	4,082.7700	4.0828	4,077.1200	4.0771	(0.138)	0	0	0
2013/12/10	R186	06/11/2014	8.15	Put	Bond Future	8,110.2100	8.1102	8,097.5800	8.0976	(0.156)	0	0	0
2013/12/10	R186	06/11/2014			Bond Future	8.6298	117.9648	8.6289	117.9718	(0.010)	0.0000	0.0000	0
2013/12/10	R186	06/11/2014	9.17	Call	Bond Future	8,259.1200	8.2591	8,255.1000	8.2551	(0.049)	0	0	0
2013/12/10	R186	06/11/2014	8.15	Call	Bond Future	4,116.0000	4.1160	4,110.3600	4.1104	(0.137)	0	0	0
2013/12/10	R186	06/11/2014	8.16	Call	Bond Future	4,148.9500	4.1489	4,143.3100	4.1433	(0.136)	0	0	0
2013/12/10	R186	06/11/2014	9.17	Put	Bond Future	3,983.0800	3.9831	3,972.0700	3.9721	(0.276)	0	0	2,010
2013/12/10	R186	06/11/2014	8.14	Put	Bond Future	8,162.2900	8.1623	8,149.6500	8.1497	(0.155)	0	0	0
2013/12/10	R186	06/11/2014	8.16	Put	Bond Future	8,057.9400	8.0579	8,045.3100	8.0453	(0.157)	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
2013/12/10	R197	06/02/2014			Bond Future	275.8070	275.8070	275.8221	275.8221	0.005	0.0000	0.0000	2,049
2013/12/10	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	R197	06/02/2014	279.99	Put	Bond Future	4,182.9700	4.1830	4,167.9100	4.1679	(0.360)	0	0	0
2013/12/10	R197	06/02/2014	280.01	Put	Bond Future	4,202.9700	4.2030	4,187.9100	4.1879	(0.358)	0	0	0
2013/12/10	R197	06/02/2014	280.00	Put	Bond Future	4,192.9700	4.1930	4,177.9100	4.1779	(0.359)	0	0	0
2013/12/10	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	R201	06/02/2014	5.24	Put	Bond Future	69.4400	0.0694	72.1900	0.0722	3.960	0	0	0
2013/12/10	R201	06/02/2014			Bond Future	4.8275	104.4946	4.8471	104.4778	0.407	0.0000	0.0000	0
2013/12/10	R201	06/02/2014	5.26	Put	Bond Future	65.5900	0.0656	68.1900	0.0682	3.964	0	0	0
2013/12/10	R201	06/02/2014	5.24	Call	Bond Future	420.6100	0.4206	406.6000	0.4066	(3.331)	0	0	0
2013/12/10	R201	06/02/2014	5.25	Put	Bond Future	67.5600	0.0676	70.2300	0.0702	3.952	0	0	0
2013/12/10	R201	06/02/2014	5.25	Call	Bond Future	427.2200	0.4272	413.1300	0.4131	(3.298)	0	0	0
2013/12/10	R201	06/02/2014	5.26	Call	Bond Future	433.7400	0.4337	419.5800	0.4196	(3.265)	0	0	0
2013/12/10	R201	08/05/2014			Bond Future	4.6327	105.8663	4.6599	105.8498	0.587	0.0000	0.0000	0
2013/12/10	R201	08/05/2014	4.75	Call	Bond Future	288.8700	0.2889	279.1100	0.2791	(3.379)	0	0	0
2013/12/10	R201	08/05/2014	4.76	Call	Bond Future	292.1800	0.2922	282.3600	0.2824	(3.361)	0	0	0
2013/12/10	R201	08/05/2014	4.74	Call	Bond Future	285.5900	0.2856	275.8900	0.2759	(3.396)	0	0	0
2013/12/10	R201	08/05/2014	4.76	Put	Bond Future	214.9900	0.2150	221.6700	0.2217	3.107	0	0	0
2013/12/10	R201	08/05/2014	4.75	Put	Bond Future	217.7400	0.2177	224.4800	0.2245	3.095	0	0	0
2013/12/10	R201	08/05/2014	4.74	Put	Bond Future	220.5200	0.2205	227.3200	0.2273	3.084	0	0	0
2013/12/10	R201	07/08/2014	5.31	Put	Bond Future	50.5400	0.0505	53.6200	0.0536	6.094	0	0	0
2013/12/10	R201	07/08/2014			Bond Future	3.9706	102.9085	4.0216	102.8899	1.284	0.0000	0.0000	0
2013/12/10	R201	07/08/2014	5.30	Put	Bond Future	51.1800	0.0512	54.2900	0.0543	6.077	0	0	0
2013/12/10	R201	07/08/2014	5.31	Call	Bond Future	535.9700	0.5360	520.4900	0.5205	(2.888)	0	0	0
2013/12/10	R201	07/08/2014	5.29	Call	Bond Future	530.0600	0.5301	514.6400	0.5146	(2.909)	0	0	0
2013/12/10	R201	07/08/2014	5.30	Call	Bond Future	533.0100	0.5330	517.5600	0.5176	(2.899)	0	0	0
2013/12/10	R201	07/08/2014	5.29	Put	Bond Future	51.8400	0.0518	54.9800	0.0550	6.057	0	0	0
2013/12/10	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	R202	06/02/2014			Bond Future	209.2100	209.2100	209.2240	209.2240	0.007	0.0000	0.0000	44,679
2013/12/10	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	R202	06/02/2014	208.99	Call	Bond Future	220.0200	0.2200	233.9700	0.2340	6.340	0	0	0
2013/12/10	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	R202	06/02/2014	209.00	Call	Bond Future	210.0200	0.2100	223.9700	0.2240	6.642	0	0	0
2013/12/10	R202	06/02/2014	209.01	Call	Bond Future	200.0200	0.2000	213.9700	0.2140	6.974	0	0	0
2013/12/10	R203	06/02/2014			Bond Future	7.0549	107.1166	7.0745	107.0538	0.279	0.0000	0.0000	8,612
2013/12/10	R203	06/02/2014	5.95	Put	Bond Future	3,634.4900	3.6345	3,693.6800	3.6937	1.629	0	0	0
2013/12/10	R203	06/02/2014	6.14	Put	Bond Future	3,036.0000	3.0360	3,092.2800	3.0923	1.854	0	0	0
2013/12/10	R203	06/02/2014	6.16	Put	Bond Future	2,974.5400	2.9745	3,030.4400	3.0304	1.879	0	0	0
2013/12/10	R203	06/02/2014	6.84	Put	Bond Future	1,199.4400	1.1994	1,232.9100	1.2329	2.790	0	0	0
2013/12/10	R203	06/02/2014	6.15	Put	Bond Future	3,005.2300	3.0052	3,061.3300	3.0613	1.867	0	0	0
2013/12/10	R203	06/02/2014	5.95	Call	Bond Future	29.8700	0.0299	26.2800	0.0263	(12.019)	0	0	16
2013/12/10	R203	06/02/2014	6.16	Call	Bond Future	66.7500	0.0667	59.8700	0.0599	(10.307)	0	0	0
2013/12/10	R203	06/02/2014	6.84	Call	Bond Future	510.2400	0.5102	480.9300	0.4809	(5.744)	0	0	13
2013/12/10	R203	06/02/2014	6.14	Call	Bond Future	62.0800	0.0621	55.5800	0.0556	(10.470)	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
2013/12/10	R203	06/02/2014	6.15	Call	Bond Future	64.3800		0.0644	57.7000	0.0577	(10.376)	0	0	0
2013/12/10	R203	08/05/2014	7.40	Put	Bond Future	1,029.9500		1.0300	1,052.6000	1.0526	2.199	0	0	0
2013/12/10	R203	08/05/2014	5.76	Call	Bond Future	127.4600		0.1275	120.3500	0.1204	(5.578)	0	0	0
2013/12/10	R203	08/05/2014	6.84	Call	Bond Future	817.4900		0.8175	790.1100	0.7901	(3.349)	0	0	13
2013/12/10	R203	08/05/2014	5.74	Call	Bond Future	122.3100		0.1223	115.4300	0.1154	(5.625)	0	0	0
2013/12/10	R203	08/05/2014			Bond Future	7.2043		104.3625	7.2254	104.2994	0.294	0.0000	0.0000	0
2013/12/10	R203	08/05/2014	5.76	Put	Bond Future	4,542.7300		4.5427	4,598.7200	4.5987	1.233	0	0	0
2013/12/10	R203	08/05/2014	6.84	Put	Bond Future	1,909.6600		1.9097	1,945.3800	1.9454	1.870	0	0	0
2013/12/10	R203	08/05/2014	5.75	Put	Bond Future	4,571.5100		4.5715	4,627.6200	4.6276	1.227	0	0	0
2013/12/10	R203	08/05/2014	5.74	Put	Bond Future	4,600.3400		4.6003	4,656.5600	4.6566	1.222	0	0	0
2013/12/10	R203	08/05/2014	7.40	Call	Bond Future	1,611.0100		1.6110	1,570.5600	1.5706	(2.511)	0	0	16
2013/12/10	R203	08/05/2014	5.75	Call	Bond Future	124.8600		0.1249	117.8700	0.1179	(5.598)	0	0	0
2013/12/10	R203	07/08/2014	7.30	Call	Bond Future	1,464.0500		1.4641	1,428.7000	1.4287	(2.415)	0	0	0
2013/12/10	R203	07/08/2014			Bond Future	7.3528		105.7934	7.3766	105.7275	0.324	0.0000	0.0000	0
2013/12/10	R203	07/08/2014	7.31	Call	Bond Future	1,477.6500		1.4776	1,442.1100	1.4421	(2.405)	0	0	0
2013/12/10	R203	07/08/2014	6.84	Put	Bond Future	2,346.5900		2.3466	2,385.9300	2.3859	1.676	0	0	0
2013/12/10	R203	07/08/2014	7.29	Put	Bond Future	1,624.3700		1.6244	1,655.0300	1.6550	1.888	0	0	0
2013/12/10	R203	07/08/2014	7.31	Put	Bond Future	1,596.1300		1.5961	1,626.4100	1.6264	1.897	0	0	0
2013/12/10	R203	07/08/2014	7.30	Put	Bond Future	1,610.2100		1.6102	1,640.6800	1.6407	1.892	0	0	0
2013/12/10	R203	07/08/2014	7.29	Call	Bond Future	1,450.5100		1.4505	1,415.3500	1.4153	(2.424)	0	0	0
2013/12/10	R203	07/08/2014	6.84	Call	Bond Future	916.7800		0.9168	890.3000	0.8903	(2.888)	0	0	30
2013/12/10	R203	06/11/2014	6.86	Call	Bond Future	964.1900		0.9642	938.5100	0.9385	(2.663)	0	0	0
2013/12/10	R203	06/11/2014			Bond Future	7.5277		103.1004	7.5542	103.0330	0.352	0.0000	0.0000	0
2013/12/10	R203	06/11/2014	6.84	Call	Bond Future	946.1700		0.9462	920.8000	0.9208	(2.681)	0	0	0
2013/12/10	R203	06/11/2014	6.85	Call	Bond Future	955.1500		0.9552	929.6200	0.9296	(2.673)	0	0	0
2013/12/10	R203	06/11/2014	6.84	Put	Bond Future	2,717.0500		2.7170	2,759.0800	2.7591	1.547	0	0	0
2013/12/10	R203	06/11/2014	6.86	Put	Bond Future	2,683.0300		2.6830	2,724.7500	2.7248	1.555	0	0	0
2013/12/10	R203	06/11/2014	6.85	Put	Bond Future	2,700.0100		2.7000	2,741.8800	2.7419	1.551	0	0	0
2013/12/10	R204	06/02/2014	6.39	Call	Bond Future	114.9900		0.1150	109.7400	0.1097	(4.566)	0	0	0
2013/12/10	R204	06/02/2014			Bond Future	7.3162		103.8819	7.3202	103.8656	0.055	0.0000	0.0000	28,343
2013/12/10	R204	06/02/2014	6.40	Call	Bond Future	118.6900		0.1187	113.3200	0.1133	(4.524)	0	0	0
2013/12/10	R204	06/02/2014	6.41	Call	Bond Future	122.4900		0.1225	117.0000	0.1170	(4.482)	0	0	0
2013/12/10	R204	06/02/2014	6.39	Put	Bond Future	3,996.0600		3.9961	4,007.1500	4.0071	0.278	0	0	0
2013/12/10	R204	06/02/2014	6.41	Put	Bond Future	3,917.8800		3.9179	3,928.7300	3.9287	0.277	0	0	0
2013/12/10	R204	06/02/2014	6.40	Put	Bond Future	3,956.9100		3.9569	3,967.8800	3.9679	0.277	0	0	0
2013/12/10	R204	08/05/2014			Bond Future	7.4492		105.2455	7.4534	105.2295	0.055	0.0000	0.0000	0
2013/12/10	R204	08/05/2014	6.05	Call	Bond Future	228.9600		0.2290	224.4700	0.2245	(1.961)	0	0	0
2013/12/10	R204	08/05/2014	6.06	Call	Bond Future	233.2400		0.2332	228.6900	0.2287	(1.951)	0	0	0
2013/12/10	R204	08/05/2014	6.04	Call	Bond Future	224.7500		0.2248	220.3100	0.2203	(1.976)	0	0	0
2013/12/10	R204	08/05/2014	6.05	Put	Bond Future	5,855.7700		5.8558	5,867.3100	5.8673	0.197	0	0	0
2013/12/10	R204	08/05/2014	6.04	Put	Bond Future	5,893.1100		5.8931	5,904.7000	5.9047	0.197	0	0	0
2013/12/10	R204	08/05/2014	6.06	Put	Bond Future	5,818.5100		5.8185	5,829.9900	5.8300	0.197	0	0	0
2013/12/10	R204	07/08/2014			Bond Future	7.5797		102.6571	7.5846	102.6390	0.065	0.0000	0.0000	0
2013/12/10	R204	07/08/2014	7.44	Put	Bond Future	2,505.5700		2.5056	2,510.4800	2.5105	0.196	0	0	0
2013/12/10	R204	07/08/2014	7.46	Put	Bond Future	2,466.4600		2.4665	2,471.2700	2.4713	0.195	0	0	0
2013/12/10	R204	07/08/2014	7.45	Put	Bond Future	2,485.9600		2.4860	2,490.8200	2.4908	0.195	0	0	0
2013/12/10	R204	07/08/2014	7.78	Call	Bond Future	2,633.9600		2.6340	2,619.1600	2.6192	(0.562)	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
2013/12/10	R204	07/08/2014	7.46	Call	Bond Future	2,023.8100	2.0238	2,010.5100	2.0105	(0.657)	0	0	0
2013/12/10	R204	07/08/2014	7.44	Call	Bond Future	1,988.7100	1.9887	1,975.5100	1.9755	(0.664)	0	0	0
2013/12/10	R204	07/08/2014	7.78	Put	Bond Future	1,898.1100	1.8981	1,901.4200	1.9014	0.174	0	0	530
2013/12/10	R204	07/08/2014	7.45	Call	Bond Future	2,006.2100	2.0062	1,992.9600	1.9930	(0.660)	0	0	0
2013/12/10	R204	06/11/2014	7.99	Put	Bond Future	2,199.0700	2.1991	2,203.3600	2.2034	0.195	0	0	1,270
2013/12/10	R204	06/11/2014			Bond Future	7.7204	104.0813	7.7259	104.0623	0.071	0.0000	0.0000	0
2013/12/10	R204	06/11/2014	6.99	Put	Bond Future	4,103.6000	4.1036	4,112.2100	4.1122	0.210	0	0	0
2013/12/10	R204	06/11/2014	7.01	Put	Bond Future	4,057.4100	4.0574	4,065.9200	4.0659	0.210	0	0	0
2013/12/10	R204	06/11/2014	6.99	Call	Bond Future	1,516.8100	1.5168	1,506.3800	1.5064	(0.688)	0	0	0
2013/12/10	R204	06/11/2014	7.00	Put	Bond Future	4,080.4700	4.0805	4,089.0300	4.0890	0.210	0	0	0
2013/12/10	R204	06/11/2014	7.99	Call	Bond Future	3,133.6700	3.1337	3,118.9200	3.1189	(0.471)	0	0	0
2013/12/10	R204	06/11/2014	7.00	Call	Bond Future	1,529.6300	1.5296	1,519.1500	1.5191	(0.685)	0	0	0
2013/12/10	R204	06/11/2014	7.01	Call	Bond Future	1,542.5200	1.5425	1,531.9900	1.5320	(0.683)	0	0	0
2013/12/10	R207	06/02/2014			Bond Future	7.5986	98.8935	7.6077	98.8510	0.120	0.0000	0.0000	22,339
2013/12/10	R207	06/02/2014	6.65	Call	Bond Future	153.0000	0.1530	144.0600	0.1441	(5.843)	0	0	0
2013/12/10	R207	06/02/2014	6.64	Put	Bond Future	4,736.7400	4.7367	4,770.5200	4.7705	0.713	0	0	0
2013/12/10	R207	06/02/2014	6.66	Put	Bond Future	4,647.4000	4.6474	4,680.8100	4.6808	0.719	0	0	0
2013/12/10	R207	06/02/2014	6.65	Put	Bond Future	4,692.0000	4.6920	4,725.5900	4.7256	0.716	0	0	0
2013/12/10	R207	06/02/2014	6.66	Call	Bond Future	157.5600	0.1576	148.4400	0.1484	(5.788)	0	0	0
2013/12/10	R207	06/02/2014	6.64	Call	Bond Future	148.5400	0.1485	139.7900	0.1398	(5.891)	0	0	0
2013/12/10	R207	08/05/2014	6.19	Put	Bond Future	7,409.4800	7.4095	7,444.8700	7.4449	0.478	0	0	0
2013/12/10	R207	08/05/2014	6.21	Put	Bond Future	7,321.1300	7.3211	7,356.3300	7.3563	0.481	0	0	0
2013/12/10	R207	08/05/2014			Bond Future	7.7265	100.1916	7.7361	100.1490	0.124	0.0000	0.0000	0
2013/12/10	R207	08/05/2014	6.20	Put	Bond Future	7,365.2600	7.3653	7,400.5600	7.4006	0.479	0	0	0
2013/12/10	R207	08/05/2014	6.20	Call	Bond Future	247.4100	0.2474	240.0700	0.2401	(2.967)	0	0	0
2013/12/10	R207	08/05/2014	6.21	Call	Bond Future	251.9200	0.2519	244.4800	0.2445	(2.953)	0	0	0
2013/12/10	R207	08/05/2014	6.19	Call	Bond Future	242.9700	0.2430	235.7200	0.2357	(2.984)	0	0	0
2013/12/10	R207	07/08/2014	7.69	Call	Bond Future	2,328.4800	2.3285	2,301.8100	2.3018	(1.145)	0	0	0
2013/12/10	R207	07/08/2014	7.70	Put	Bond Future	3,001.3800	3.0014	3,019.6000	3.0196	0.607	0	0	0
2013/12/10	R207	07/08/2014			Bond Future	7.8520	97.9249	7.8625	97.8799	0.134	0.0000	0.0000	0
2013/12/10	R207	07/08/2014	7.70	Call	Bond Future	2,348.3800	2.3484	2,321.5800	2.3216	(1.141)	0	0	0
2013/12/10	R207	07/08/2014	7.71	Call	Bond Future	2,368.3800	2.3684	2,341.4600	2.3415	(1.137)	0	0	0
2013/12/10	R207	07/08/2014	7.69	Put	Bond Future	3,024.6400	3.0246	3,042.9900	3.0430	0.607	0	0	0
2013/12/10	R207	07/08/2014	7.71	Put	Bond Future	2,978.2400	2.9782	2,996.3400	2.9963	0.608	0	0	0
2013/12/10	R207	06/11/2014	7.36	Put	Bond Future	4,594.5600	4.5946	4,618.5300	4.6185	0.522	0	0	0
2013/12/10	R207	06/11/2014			Bond Future	7.9795	99.2835	7.9908	99.2373	0.141	0.0000	0.0000	0
2013/12/10	R207	06/11/2014	7.35	Put	Bond Future	4,621.1000	4.6211	4,645.1700	4.6452	0.521	0	0	0
2013/12/10	R207	06/11/2014	7.36	Call	Bond Future	2,015.1700	2.0152	1,992.8900	1.9929	(1.106)	0	0	0
2013/12/10	R207	06/11/2014	7.34	Call	Bond Future	1,983.6900	1.9837	1,961.6100	1.9616	(1.113)	0	0	0
2013/12/10	R207	06/11/2014	7.35	Call	Bond Future	1,999.3900	1.9994	1,977.2100	1.9772	(1.109)	0	0	0
2013/12/10	R207	06/11/2014	7.34	Put	Bond Future	4,647.7400	4.6477	4,671.9100	4.6719	0.520	0	0	0
2013/12/10	R208	06/02/2014	6.74	Put	Bond Future	5,723.2400	5.7232	5,688.5000	5.6885	(0.607)	0	0	0
2013/12/10	R208	06/02/2014			Bond Future	7.7788	96.9210	7.7725	96.9538	(0.081)	0.0000	0.0000	11,034
2013/12/10	R208	06/02/2014	6.75	Put	Bond Future	5,671.0800	5.6711	5,636.3200	5.6363	(0.613)	0	0	0
2013/12/10	R208	06/02/2014	6.76	Put	Bond Future	5,619.0700	5.6191	5,584.2800	5.5843	(0.619)	0	0	0
2013/12/10	R208	06/02/2014	6.74	Call	Bond Future	114.3600	0.1144	112.4500	0.1124	(1.670)	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
2013/12/10	R208	06/02/2014	6.75	Call	Bond Future	118.1100	0.1181	116.1800	0.1162	(1.634)	0	0	0
2013/12/10	R208	06/02/2014	6.76	Call	Bond Future	121.9700	0.1220	120.0100	0.1200	(1.607)	0	0	0
2013/12/10	R208	08/05/2014	6.31	Call	Bond Future	231.4000	0.2314	231.2600	0.2313	(0.061)	0	0	0
2013/12/10	R208	08/05/2014			Bond Future	7.8936	94.7973	7.8869	94.8310	(0.085)	0.0000	0.0000	0
2013/12/10	R208	08/05/2014	6.29	Call	Bond Future	222.7300	0.2227	222.5700	0.2226	(0.072)	0	0	0
2013/12/10	R208	08/05/2014	6.31	Put	Bond Future	8,643.7800	8.6438	8,609.9200	8.6099	(0.392)	0	0	0
2013/12/10	R208	08/05/2014	6.30	Put	Bond Future	8,695.4000	8.6954	8,661.5300	8.6615	(0.390)	0	0	0
2013/12/10	R208	08/05/2014	6.29	Put	Bond Future	8,747.1100	8.7471	8,713.2300	8.7132	(0.387)	0	0	0
2013/12/10	R208	08/05/2014	6.30	Call	Bond Future	227.0300	0.2270	226.8800	0.2269	(0.066)	0	0	0
2013/12/10	R208	07/08/2014	8.28	Call	Bond Future	3,590.1600	3.5902	3,603.4300	3.6034	0.370	0	0	0
2013/12/10	R208	07/08/2014			Bond Future	8.0046	96.0970	7.9979	96.1295	(0.083)	0.0000	0.0000	0
2013/12/10	R208	07/08/2014	7.80	Call	Bond Future	2,395.3000	2.3953	2,404.3500	2.4044	0.378	0	0	0
2013/12/10	R208	07/08/2014	7.79	Put	Bond Future	3,425.6000	3.4256	3,402.0700	3.4021	(0.687)	0	0	0
2013/12/10	R208	07/08/2014	7.81	Put	Bond Future	3,371.1900	3.3712	3,347.8300	3.3478	(0.693)	0	0	0
2013/12/10	R208	07/08/2014	7.80	Put	Bond Future	3,398.3200	3.3983	3,374.8700	3.3749	(0.690)	0	0	0
2013/12/10	R208	07/08/2014	8.28	Put	Bond Future	2,260.1000	2.2601	2,240.8700	2.2409	(0.851)	0	0	630
2013/12/10	R208	07/08/2014	7.81	Call	Bond Future	2,417.5000	2.4175	2,426.6400	2.4266	0.378	0	0	0
2013/12/10	R208	07/08/2014	7.79	Call	Bond Future	2,373.2100	2.3732	2,382.1800	2.3822	0.378	0	0	0
2013/12/10	R208	06/11/2014	7.46	Call	Bond Future	1,983.2300	1.9832	1,990.4700	1.9905	0.365	0	0	0
2013/12/10	R208	06/11/2014			Bond Future	8.1224	94.0336	8.1155	94.0659	(0.085)	0.0000	0.0000	0
2013/12/10	R208	06/11/2014	7.44	Call	Bond Future	1,948.4900	1.9485	1,955.6100	1.9556	0.365	0	0	0
2013/12/10	R208	06/11/2014	7.45	Call	Bond Future	1,965.8100	1.9658	1,972.9900	1.9730	0.365	0	0	0
2013/12/10	R208	06/11/2014	8.50	Put	Bond Future	2,547.1500	2.5472	2,529.3200	2.5293	(0.700)	0	0	1,520
2013/12/10	R208	06/11/2014	7.44	Put	Bond Future	5,225.9700	5.2260	5,200.7800	5.2008	(0.482)	0	0	0
2013/12/10	R208	06/11/2014	7.46	Put	Bond Future	5,162.6700	5.1627	5,137.6000	5.1376	(0.486)	0	0	0
2013/12/10	R208	06/11/2014	8.50	Call	Bond Future	4,302.1100	4.3021	4,316.5900	4.3166	0.337	0	0	0
2013/12/10	R208	06/11/2014	7.45	Put	Bond Future	5,194.2600	5.1943	5,169.1300	5.1691	(0.484)	0	0	0
2013/12/10	R209	06/02/2014	8.56	Call	Bond Future	965.8600	0.9659	890.2200	0.8902	(7.831)	0	0	0
2013/12/10	R209	06/02/2014			Bond Future	9.0612	75.6270	9.0908	75.4064	0.327	0.0000	0.0000	23,356
2013/12/10	R209	06/02/2014	8.54	Call	Bond Future	925.1700	0.9252	851.7100	0.8517	(7.940)	0	0	0
2013/12/10	R209	06/02/2014	8.55	Call	Bond Future	945.3600	0.9454	870.8100	0.8708	(7.886)	0	0	0
2013/12/10	R209	06/02/2014	8.54	Put	Bond Future	4,984.1100	4.9841	5,131.3000	5.1313	2.953	0	0	0
2013/12/10	R209	06/02/2014	8.56	Put	Bond Future	4,862.6800	4.8627	5,007.6900	5.0077	2.982	0	0	0
2013/12/10	R209	06/02/2014	8.55	Put	Bond Future	4,923.1700	4.9232	5,069.2700	5.0693	2.968	0	0	0
2013/12/10	R209	08/05/2014	9.63	Call	Bond Future	5,708.4100	5.7084	5,549.4300	5.5494	(2.785)	0	0	0
2013/12/10	R209	08/05/2014			Bond Future	9.1536	73.4753	9.1841	73.2521	0.333	0.0000	0.0000	0
2013/12/10	R209	08/05/2014	7.85	Call	Bond Future	744.7400	0.7447	702.3500	0.7023	(5.692)	0	0	0
2013/12/10	R209	08/05/2014	9.75	Put	Bond Future	2,050.5200	2.0505	2,108.1700	2.1082	2.811	0	0	7,262
2013/12/10	R209	08/05/2014	9.85	Put	Bond Future	1,834.5800	1.8346	1,887.1100	1.8871	2.863	0	0	10,000
2013/12/10	R209	08/05/2014	7.86	Call	Bond Future	756.6500	0.7567	713.7400	0.7137	(5.671)	0	0	0
2013/12/10	R209	08/05/2014	7.84	Call	Bond Future	732.9800	0.7330	691.1000	0.6911	(5.714)	0	0	0
2013/12/10	R209	08/05/2014	7.85	Put	Bond Future	11,390.8200	11.3908	11,571.6100	11.5716	1.587	0	0	0
2013/12/10	R209	08/05/2014	9.63	Put	Bond Future	2,337.4300	2.3374	2,401.6300	2.4016	2.747	0	0	845
2013/12/10	R209	08/05/2014	9.85	Call	Bond Future	6,679.7200	6.6797	6,509.0700	6.5091	(2.555)	0	0	0
2013/12/10	R209	08/05/2014	7.84	Put	Bond Future	11,469.7200	11.4697	11,651.0200	11.6510	1.581	0	0	0
2013/12/10	R209	08/05/2014	9.75	Call	Bond Future	6,231.8200	6.2318	6,066.2900	6.0663	(2.656)	0	0	0
2013/12/10	R209	08/05/2014	7.86	Put	Bond Future	11,312.2100	11.3122	11,492.4800	11.4925	1.594	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
2013/12/10	R209	07/08/2014	9.04	Put	Bond Future	5,583.1700	5.5832	5,691.8900	5.6919	1.947	0	0	0
2013/12/10	R209	07/08/2014			Bond Future	9.2424	74.4828	9.2739	74.2552	0.341	0.0000	0.0000	0
2013/12/10	R209	07/08/2014	9.06	Put	Bond Future	5,499.4000	5.4994	5,606.9900	5.6070	1.956	0	0	0
2013/12/10	R209	07/08/2014	9.05	Put	Bond Future	5,541.1600	5.5412	5,649.3100	5.6493	1.952	0	0	0
2013/12/10	R209	07/08/2014	9.05	Call	Bond Future	4,129.2700	4.1293	4,009.8700	4.0099	(2.892)	0	0	0
2013/12/10	R209	07/08/2014	9.06	Call	Bond Future	4,161.9700	4.1620	4,042.0100	4.0420	(2.882)	0	0	0
2013/12/10	R209	07/08/2014	9.04	Call	Bond Future	4,096.7000	4.0967	3,977.8700	3.9779	(2.901)	0	0	0
2013/12/10	R209	06/11/2014			Bond Future	9.3331	72.3712	9.3657	72.1400	0.349	0.0000	0.0000	0
2013/12/10	R209	06/11/2014	8.99	Put	Bond Future	6,896.8700	6.8969	7,012.9100	7.0129	1.683	0	0	0
2013/12/10	R209	06/11/2014	9.01	Put	Bond Future	6,808.7600	6.8088	6,923.8100	6.9238	1.690	0	0	0
2013/12/10	R209	06/11/2014	9.00	Put	Bond Future	6,852.7000	6.8527	6,968.2500	6.9683	1.686	0	0	0
2013/12/10	R209	06/11/2014	8.99	Call	Bond Future	4,389.1300	4.3891	4,273.9900	4.2740	(2.623)	0	0	0
2013/12/10	R209	06/11/2014	9.00	Call	Bond Future	4,419.9600	4.4200	4,304.3300	4.3043	(2.616)	0	0	0
2013/12/10	R209	06/11/2014	9.01	Call	Bond Future	4,450.9100	4.4509	4,334.7800	4.3348	(2.609)	0	0	0
2013/12/10	R210	06/02/2014	161.51	Put	Bond Future	1,379.9500	1.3800	1,369.7800	1.3698	(0.737)	0	0	0
2013/12/10	R210	06/02/2014			Bond Future	160.1300	160.1300	160.1402	160.1402	0.006	0.0000	0.0000	1,319
2013/12/10	R210	06/02/2014	161.50	Put	Bond Future	1,369.9500	1.3700	1,359.7800	1.3598	(0.742)	0	0	0
2013/12/10	R210	06/02/2014	161.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	R210	06/02/2014	161.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	R210	06/02/2014	161.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	R210	06/02/2014	161.49	Put	Bond Future	1,359.9500	1.3600	1,349.7800	1.3498	(0.748)	0	0	0
2013/12/10	R211	06/02/2014	129.00	Call	Bond Future	39.3200	0.0393	41.1100	0.0411	4.552	0	0	0
2013/12/10	R211	06/02/2014			Bond Future	129.0393	129.0393	129.0411	129.0411	0.001	0.0000	0.0000	2,022
2013/12/10	R211	06/02/2014	129.01	Call	Bond Future	29.3200	0.0293	31.1100	0.0311	6.105	0	0	0
2013/12/10	R211	06/02/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	R211	06/02/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	R211	06/02/2014	128.99	Call	Bond Future	49.3200	0.0493	51.1100	0.0511	3.629	0	0	0
2013/12/10	R211	06/02/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	R212	06/02/2014			Bond Future	130.8936	130.8936	130.9002	130.9002	0.005	0.0000	0.0000	21,791
2013/12/10	R212	06/02/2014	132.99	Put	Bond Future	2,096.4100	2.0964	2,089.8300	2.0898	(0.314)	0	0	0
2013/12/10	R212	06/02/2014	133.01	Put	Bond Future	2,116.4100	2.1164	2,109.8300	2.1098	(0.311)	0	0	0
2013/12/10	R212	06/02/2014	133.00	Put	Bond Future	2,106.4100	2.1064	2,099.8300	2.0998	(0.312)	0	0	0
2013/12/10	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	R213	06/02/2014			Bond Future	8.8863	86.7594	8.9006	86.6506	0.160	0.0000	0.0000	21,203
2013/12/10	R213	06/02/2014	8.29	Put	Bond Future	5,554.2900	5.5543	5,622.0800	5.6221	1.220	0	0	0
2013/12/10	R213	06/02/2014	8.31	Put	Bond Future	5,425.9500	5.4260	5,492.5600	5.4926	1.228	0	0	0
2013/12/10	R213	06/02/2014	8.29	Call	Bond Future	812.9200	0.8129	771.8900	0.7719	(5.047)	0	0	0
2013/12/10	R213	06/02/2014	8.30	Put	Bond Future	5,489.9200	5.4899	5,557.1200	5.5571	1.224	0	0	0
2013/12/10	R213	06/02/2014	8.30	Call	Bond Future	831.2300	0.8312	789.6100	0.7896	(5.007)	0	0	0
2013/12/10	R213	06/02/2014	8.31	Call	Bond Future	849.8300	0.8498	807.6200	0.8076	(4.967)	0	0	0
2013/12/10	R213	08/05/2014	7.65	Put	Bond Future	11,723.9400	11.7239	11,808.6000	11.8086	0.722	0	0	0
2013/12/10	R213	08/05/2014			Bond Future	8.9827	84.3608	8.9974	84.2509	0.163	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/12/10	R213	08/05/2014	7.64	Put	Bond Future	11,801.7500	11.8017	11,886.6800	11.8867	0.720	0	0	0
2013/12/10	R213	08/05/2014	7.66	Put	Bond Future	11,646.4000	11.6464	11,730.7700	11.7308	0.724	0	0	0
2013/12/10	R213	08/05/2014	7.65	Call	Bond Future	782.3200	0.7823	757.0500	0.7570	(3.230)	0	0	0
2013/12/10	R213	08/05/2014	7.64	Call	Bond Future	770.4300	0.7704	745.4300	0.7454	(3.245)	0	0	0
2013/12/10	R213	08/05/2014	7.66	Call	Bond Future	794.3600	0.7944	768.8000	0.7688	(3.218)	0	0	0
2013/12/10	R213	07/08/2014	8.86	Call	Bond Future	4,216.3800	4.2164	4,152.4900	4.1525	(1.515)	0	0	0
2013/12/10	R213	07/08/2014			Bond Future	9.0766	85.5174	9.0919	85.4045	0.169	0.0000	0.0000	0
2013/12/10	R213	07/08/2014	8.84	Call	Bond Future	4,150.7200	4.1507	4,087.3900	4.0874	(1.526)	0	0	0
2013/12/10	R213	07/08/2014	8.85	Call	Bond Future	4,183.4800	4.1835	4,119.8700	4.1199	(1.521)	0	0	0
2013/12/10	R213	07/08/2014	8.84	Put	Bond Future	5,922.7800	5.9228	5,972.3300	5.9723	0.837	0	0	0
2013/12/10	R213	07/08/2014	8.86	Put	Bond Future	5,836.5100	5.8365	5,885.5000	5.8855	0.839	0	0	0
2013/12/10	R213	07/08/2014	8.85	Put	Bond Future	5,879.5300	5.8795	5,928.8000	5.9288	0.838	0	0	0
2013/12/10	R213	06/11/2014	8.84	Call	Bond Future	4,572.2300	4.5722	4,510.4500	4.5105	(1.351)	0	0	0
2013/12/10	R213	06/11/2014	8.85	Put	Bond Future	7,003.5200	7.0035	7,056.4800	7.0565	0.756	0	0	0
2013/12/10	R213	06/11/2014			Bond Future	9.1743	83.1656	9.1901	83.0506	0.173	0.0000	0.0000	0
2013/12/10	R213	06/11/2014	8.85	Call	Bond Future	4,603.6900	4.6037	4,541.6700	4.5417	(1.347)	0	0	0
2013/12/10	R213	06/11/2014	8.86	Call	Bond Future	4,635.2700	4.6353	4,573.0000	4.5730	(1.343)	0	0	0
2013/12/10	R213	06/11/2014	8.84	Put	Bond Future	7,047.6700	7.0477	7,100.8700	7.1009	0.755	0	0	0
2013/12/10	R213	06/11/2014	8.86	Put	Bond Future	6,959.5800	6.9596	7,012.2900	7.0123	0.757	0	0	0
2013/12/10	R214	06/02/2014			Bond Future	9.1877	76.2616	9.2224	75.9954	0.378	0.0000	0.0000	5,155
2013/12/10	R214	06/02/2014	8.99	Put	Bond Future	3,453.0800	3.4531	3,587.5000	3.5875	3.893	0	0	0
2013/12/10	R214	06/02/2014	9.01	Put	Bond Future	3,358.0600	3.3581	3,489.8400	3.4898	3.924	0	0	0
2013/12/10	R214	06/02/2014	8.99	Call	Bond Future	1,906.0800	1.9061	1,774.3500	1.7744	(6.911)	0	0	0
2013/12/10	R214	06/02/2014	9.00	Put	Bond Future	3,405.3400	3.4053	3,538.4400	3.5384	3.909	0	0	0
2013/12/10	R214	06/02/2014	9.00	Call	Bond Future	1,937.9000	1.9379	1,804.8500	1.8049	(6.866)	0	0	0
2013/12/10	R214	06/02/2014	9.01	Call	Bond Future	1,970.0300	1.9700	1,835.6600	1.8357	(6.821)	0	0	0
2013/12/10	R214	08/05/2014			Bond Future	9.2786	73.9778	9.3143	73.7085	0.385	0.0000	0.0000	0
2013/12/10	R214	08/05/2014	9.00	Call	Bond Future	3,154.1800	3.1542	3,022.3500	3.0224	(4.180)	0	0	0
2013/12/10	R214	08/05/2014	8.99	Put	Bond Future	5,360.9300	5.3609	5,499.2000	5.4992	2.579	0	0	0
2013/12/10	R214	08/05/2014	9.01	Put	Bond Future	5,266.0600	5.2661	5,402.6800	5.4027	2.594	0	0	0
2013/12/10	R214	08/05/2014	9.00	Put	Bond Future	5,313.3400	5.3133	5,450.7900	5.4508	2.587	0	0	0
2013/12/10	R214	08/05/2014	9.01	Call	Bond Future	3,186.2500	3.1863	3,053.5900	3.0536	(4.164)	0	0	0
2013/12/10	R214	08/05/2014	8.99	Call	Bond Future	3,122.2900	3.1223	2,991.2800	2.9913	(4.196)	0	0	0
2013/12/10	R248	06/02/2014	9.11	Put	Bond Future	1,238.8500	1.2389	1,680.4200	1.6804	35.644	0	0	0
2013/12/10	R248	06/02/2014			Bond Future	9.2341	98.9555	9.2790	98.5140	0.487	0.0000	0.0000	12,106
2013/12/10	R248	06/02/2014	9.10	Put	Bond Future	1,339.9300	1.3399	1,781.5000	1.7815	32.955	0	0	0
2013/12/10	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	R248	06/02/2014	9.09	Put	Bond Future	1,441.2000	1.4412	1,882.7700	1.8828	30.639	0	0	0
2013/12/10	R248	08/05/2014	9.04	Put	Bond Future	2,857.2600	2.8573	3,304.2200	3.3042	15.643	0	0	0
2013/12/10	R248	08/05/2014			Bond Future	9.3271	95.8326	9.3734	95.3857	0.497	0.0000	0.0000	1,375
2013/12/10	R248	08/05/2014	9.06	Put	Bond Future	2,653.1900	2.6532	3,100.1500	3.1001	16.846	0	0	0
2013/12/10	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/10	R248	08/05/2014	9.05	Put	Bond Future	2,755.1300	2.7551	3,202.0900	3.2021	16.223	0	0	0
2013/12/10	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/12/10	R248 08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total												379699