



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 19/12/2013 to 19/12/2013

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
2013/12/19	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	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
2013/12/19	2025	06/02/2014			Bond Future	110.5148	110.5148	110.5212	110.5212	0.006	0.0000	0.0000	0
2013/12/19	2025	06/02/2014	110.99	Put	Bond Future	475.2300	0.4752	468.8300	0.4688	(1.347)	0	0	0
2013/12/19	2025	06/02/2014	111.01	Put	Bond Future	495.2300	0.4952	488.8300	0.4888	(1.292)	0	0	0
2013/12/19	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	2025	06/02/2014	111.00	Put	Bond Future	485.2300	0.4852	478.8300	0.4788	(1.319)	0	0	0
2013/12/19	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	2037	06/02/2014			Bond Future	9.1640	93.9325	9.0816	94.6818	(0.899)	0.0000	0.0000	1,652
2013/12/19	2037	06/02/2014	9.38	Call	Bond Future	1,918.9600	1.9190	2,668.2600	2.6683	39.047	0	0	0
2013/12/19	2037	06/02/2014	9.39	Call	Bond Future	2,006.2500	2.0063	2,755.5500	2.7556	37.348	0	0	0
2013/12/19	2037	06/02/2014	9.37	Call	Bond Future	1,831.5300	1.8315	2,580.8300	2.5808	40.911	0	0	0
2013/12/19	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	2037	08/05/2014			Bond Future	9.2654	95.1661	9.1803	95.9255	(0.918)	0.0000	0.0000	0
2013/12/19	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	2037	08/05/2014	9.38	Call	Bond Future	1,007.6300	1.0076	1,767.0000	1.7670	75.362	0	0	0
2013/12/19	2037	08/05/2014	9.39	Call	Bond Future	1,094.6900	1.0947	1,854.0600	1.8541	69.368	0	0	0
2013/12/19	2037	08/05/2014	9.37	Call	Bond Future	920.4300	0.9204	1,679.8000	1.6798	82.502	0	0	0
2013/12/19	2037	07/08/2014	9.06	Put	Bond Future	2,728.1800	2.7282	1,958.5900	1.9586	(28.209)	0	0	0
2013/12/19	2037	07/08/2014			Bond Future	9.3661	92.2065	9.2783	92.9761	(0.938)	0.0000	0.0000	0
2013/12/19	2037	07/08/2014	9.05	Put	Bond Future	2,819.4800	2.8195	2,049.8900	2.0499	(27.295)	0	0	0
2013/12/19	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	2037	07/08/2014	9.04	Put	Bond Future	2,910.9200	2.9109	2,141.3300	2.1413	(26.438)	0	0	0
2013/12/19	2038	06/02/2014	107.00	Call	Bond Future	829.5700	0.8296	837.1100	0.8371	0.909	0	0	0
2013/12/19	2038	06/02/2014			Bond Future	107.8296	107.8296	107.8371	107.8371	0.007	0.0000	0.0000	24
2013/12/19	2038	06/02/2014	107.01	Call	Bond Future	819.5700	0.8196	827.1100	0.8271	0.920	0	0	0
2013/12/19	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	2038	06/02/2014	106.99	Call	Bond Future	839.5700	0.8396	847.1100	0.8471	0.898	0	0	0
2013/12/19	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	2050	06/02/2014			Bond Future	113.3043	113.3043	113.3123	113.3123	0.007	0.0000	0.0000	472
2013/12/19	2050	06/02/2014	110.00	Call	Bond Future	3,304.3500	3.3044	3,312.3100	3.3123	0.241	0	0	0
2013/12/19	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	2050	06/02/2014	110.01	Call	Bond Future	3,294.3500	3.2944	3,302.3100	3.3023	0.242	0	0	0
2013/12/19	2050	06/02/2014	109.99	Call	Bond Future	3,314.3500	3.3144	3,322.3100	3.3223	0.240	0	0	0
2013/12/19	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/12/19	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	AL37	06/02/2014			Index Future	414.4530	414.4530	415.4490	415.4490	0.240	0.0000	0.0000	0
2013/12/19	AL37	08/05/2014			Index Future	419.8960	419.8960	420.9060	420.9060	0.241	0.0000	0.0000	0
2013/12/19	AL7T	06/02/2014			Index Future	489.1360	489.1360	490.9540	490.9540	0.372	0.0000	0.0000	1
2013/12/19	AL7T	08/05/2014			Index Future	495.5600	495.5600	497.4030	497.4030	0.372	0.0000	0.0000	0
2013/12/19	ALBI	06/02/2014			Index Future	439.2510	439.2510	441.1620	441.1620	0.435	0.0000	0.0000	802
2013/12/19	ALBI	08/05/2014			Index Future	445.0190	445.0190	446.9570	446.9570	0.435	0.0000	0.0000	35
2013/12/19	ALBI	07/08/2014			Index Future	451.0880	451.0880	453.0510	453.0510	0.435	0.0000	0.0000	0
2013/12/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/12/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/12/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/19	EL28	06/02/2014			Bond Future	114.0757	114.0757	114.0838	114.0838	0.007	0.0000	0.0000	0
2013/12/19	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	EL28	06/02/2014	111.01	Call	Bond Future	3,065.7000	3.0657	3,073.8000	3.0738	0.264	0	0	0
2013/12/19	EL28	06/02/2014	110.99	Call	Bond Future	3,085.7000	3.0857	3,093.8000	3.0938	0.263	0	0	0
2013/12/19	EL28	06/02/2014	111.00	Call	Bond Future	3,075.7000	3.0757	3,083.8000	3.0838	0.263	0	0	0
2013/12/19	ES33	06/02/2014	9.54	Put	Bond Future	1,507.5800	1.5076	858.2700	0.8583	(43.070)	0	0	0
2013/12/19	ES33	06/02/2014			Bond Future	9.7423	83.6286	9.6545	84.2779	(0.902)	0.0000	0.0000	6,292
2013/12/19	ES33	06/02/2014	9.56	Put	Bond Future	1,356.6300	1.3566	707.3200	0.7073	(47.862)	0	0	0
2013/12/19	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	ES33	06/02/2014	9.55	Put	Bond Future	1,432.0500	1.4321	782.7400	0.7827	(45.341)	0	0	0
2013/12/19	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	ES33	08/05/2014	9.55	Put	Bond Future	2,306.0100	2.3060	1,647.8900	1.6479	(28.539)	0	0	0
2013/12/19	ES33	08/05/2014			Bond Future	9.8633	80.9449	9.7725	81.6030	(0.921)	0.0000	0.0000	0
2013/12/19	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	ES33	08/05/2014	9.54	Put	Bond Future	2,381.3000	2.3813	1,723.1800	1.7232	(27.637)	0	0	0
2013/12/19	ES33	08/05/2014	9.56	Put	Bond Future	2,230.8200	2.2308	1,572.7000	1.5727	(29.501)	0	0	0

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2013/12/19	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	5,070.0000	0.5070	100.000	0	0	0
2013/12/19	GOVI	06/02/2014			GOVI	438.7030	438.7030	440.4970	440.4970	0.409	0.0000	0.0000	479
2013/12/19	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	4,970.0000	0.4970	100.000	0	0	0
2013/12/19	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	4,870.0000	0.4870	100.000	0	0	0
2013/12/19	GOVI	06/02/2014	439.99	Put	GOVI	12,870.0000	1.2870	0.0000	0.0000	(100.000)	0	0	0
2013/12/19	GOVI	06/02/2014	440.01	Put	GOVI	13,070.0000	1.3070	0.0000	0.0000	(100.000)	0	0	0
2013/12/19	GOVI	06/02/2014	440.00	Put	GOVI	12,970.0000	1.2970	0.0000	0.0000	(100.000)	0	0	0
2013/12/19	GOVI	08/05/2014	442.00	Call	GOVI	24,640.0000	2.4640	42,840.0000	4.2840	73.864	0	0	0
2013/12/19	GOVI	08/05/2014			GOVI	444.4640	444.4640	446.2840	446.2840	0.409	0.0000	0.0000	0
2013/12/19	GOVI	08/05/2014	442.01	Call	GOVI	24,540.0000	2.4540	42,740.0000	4.2740	74.165	0	0	0
2013/12/19	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	GOVI	08/05/2014	441.99	Call	GOVI	24,740.0000	2.4740	42,940.0000	4.2940	73.565	0	0	0
2013/12/19	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	GOVI	07/08/2014			GOVI	450.5250	450.5250	452.3690	452.3690	0.409	0.0000	0.0000	0
2013/12/19	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	GOVI	07/08/2014	459.99	Put	GOVI	94,650.0000	9.4650	76,210.0000	7.6210	(19.482)	0	0	0
2013/12/19	GOVI	07/08/2014	460.01	Put	GOVI	94,850.0000	9.4850	76,410.0000	7.6410	(19.441)	0	0	0
2013/12/19	GOVI	07/08/2014	460.00	Put	GOVI	94,750.0000	9.4750	76,310.0000	7.6310	(19.462)	0	0	0
2013/12/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/12/19	IGOV	06/02/2014			Index Future	201.7870	201.7870	201.7250	201.7250	(0.031)	0.0000	0.0000	1,331
2013/12/19	IGOV	08/05/2014			Index Future	204.4620	204.4620	204.4000	204.4000	(0.030)	0.0000	0.0000	7
2013/12/19	ILBI	06/02/2014			Index Future	546.2820	546.2820	546.2820	546.2820	0.000	0.0000	0.0000	190
2013/12/19	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/12/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/12/19	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/12/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/12/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/12/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/12/19	JBAF	15/01/2014			Jibar Tradeable Future	5.2100	94.7900	5.1800	94.8200	(0.576)	0.0000	0.0000	1,000
2013/12/19	JBAF	19/02/2014			Jibar Tradeable Future	5.2800	94.7200	5.2500	94.7500	(0.568)	0.0000	0.0000	0
2013/12/19	JBAF	19/03/2014			Jibar Tradeable Future	5.3200	94.6800	5.2700	94.7300	(0.940)	0.0000	0.0000	0
2013/12/19	JBAF	16/04/2014			Jibar Tradeable Future	5.4200	94.5800	5.3400	94.6600	(1.476)	0.0000	0.0000	0
2013/12/19	JBAF	21/05/2014			Jibar Tradeable Future	5.5100	94.4900	5.4300	94.5700	(1.452)	0.0000	0.0000	0
2013/12/19	JBAF	18/06/2014			Jibar Tradeable Future	5.6700	94.3300	5.5900	94.4100	(1.411)	0.0000	0.0000	1,000

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
2013/12/19	JBAF	17/09/2014			Jibar Tradeable Future	5.9600	94.0400	5.9300	94.0700	(0.503)	0.0000	0.0000	1,000
2013/12/19	JBAF	17/12/2014			Jibar Tradeable Future	6.3600	93.6400	6.2400	93.7600	(1.887)	0.0000	0.0000	0
2013/12/19	JBAF	18/03/2015			Jibar Tradeable Future	6.6600	93.3400	6.5400	93.4600	(1.802)	0.0000	0.0000	150
2013/12/19	JBAF	17/06/2015			Jibar Tradeable Future	6.9600	93.0400	6.8500	93.1500	(1.580)	0.0000	0.0000	3,200
2013/12/19	JBAF	16/09/2015			Jibar Tradeable Future	7.2500	92.7500	7.1300	92.8700	(1.655)	0.0000	0.0000	0
2013/12/19	JBAF	15/12/2015			Jibar Tradeable Future	7.5500	7.5500	7.3800	92.6200	(2.252)	0.0000	0.0000	0
2013/12/19	R023	06/02/2014			Bond Future	7.9016	102.5375	7.8392	102.9342	(0.790)	0.0000	0.0000	11,257
2013/12/19	R023	06/02/2014	7.84	Put	Bond Future	391.6700	0.3917	0.0000	0.0000	(100.000)	0	0	0
2013/12/19	R023	06/02/2014	7.86	Put	Bond Future	264.3500	0.2643	0.0000	0.0000	(100.000)	0	0	0
2013/12/19	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	4.9700	0.0050	100.000	0	0	0
2013/12/19	R023	06/02/2014	7.85	Put	Bond Future	327.9900	0.3280	0.0000	0.0000	(100.000)	0	0	0
2013/12/19	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	68.6500	0.0687	100.000	0	0	0
2013/12/19	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	132.2900	0.1323	100.000	0	0	0
2013/12/19	R023	08/05/2014			Bond Future	8.0024	99.9677	7.9373	100.3700	(0.813)	0.0000	0.0000	0
2013/12/19	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	R023	08/05/2014	7.59	Put	Bond Future	2,586.9900	2.5870	2,184.6800	2.1847	(15.551)	0	0	0
2013/12/19	R023	08/05/2014	7.61	Put	Bond Future	2,459.5400	2.4595	2,057.2300	2.0572	(16.357)	0	0	0
2013/12/19	R023	08/05/2014	7.60	Put	Bond Future	2,523.2400	2.5232	2,120.9300	2.1209	(15.944)	0	0	0
2013/12/19	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	R157	06/02/2014	5.64	Call	Bond Future	88.7700	0.0888	103.2900	0.1033	16.357	0	0	0
2013/12/19	R157	06/02/2014	5.65	Put	Bond Future	945.4300	0.9454	870.0700	0.8701	(7.971)	0	0	0
2013/12/19	R157	06/02/2014			Bond Future	6.1798	116.4569	6.1235	116.5472	(0.911)	0.0000	0.0000	32,191
2013/12/19	R157	06/02/2014	5.65	Call	Bond Future	91.7600	0.0918	106.6700	0.1067	16.249	0	0	0
2013/12/19	R157	06/02/2014	5.66	Call	Bond Future	94.8200	0.0948	110.1400	0.1101	16.157	0	0	0
2013/12/19	R157	06/02/2014	5.64	Put	Bond Future	958.6400	0.9586	882.8900	0.8829	(7.902)	0	0	0
2013/12/19	R157	06/02/2014	5.66	Put	Bond Future	932.3000	0.9323	857.3500	0.8573	(8.039)	0	0	0
2013/12/19	R157	08/05/2014	5.20	Call	Bond Future	100.1300	0.1001	112.3300	0.1123	12.184	0	0	0
2013/12/19	R157	08/05/2014			Bond Future	6.3563	111.1787	6.2882	111.2706	(1.072)	0.0000	0.0000	0
2013/12/19	R157	08/05/2014	5.21	Call	Bond Future	102.0200	0.1020	114.4000	0.1144	12.135	0	0	0
2013/12/19	R157	08/05/2014	5.19	Call	Bond Future	98.2800	0.0983	110.2900	0.1103	12.220	0	0	0
2013/12/19	R157	08/05/2014	5.20	Put	Bond Future	1,675.2200	1.6752	1,595.5200	1.5955	(4.758)	0	0	0
2013/12/19	R157	08/05/2014	5.19	Put	Bond Future	1,687.1300	1.6871	1,607.2400	1.6072	(4.735)	0	0	0
2013/12/19	R157	08/05/2014	5.21	Put	Bond Future	1,663.3500	1.6634	1,583.8300	1.5838	(4.781)	0	0	0
2013/12/19	R157	07/08/2014	6.76	Put	Bond Future	559.3700	0.5594	517.7500	0.5177	(7.441)	0	0	0
2013/12/19	R157	07/08/2014			Bond Future	6.5539	112.6955	6.4691	112.7885	(1.294)	0.0000	0.0000	0
2013/12/19	R157	07/08/2014	6.75	Put	Bond Future	564.2900	0.5643	522.4300	0.5224	(7.418)	0	0	0
2013/12/19	R157	07/08/2014	6.74	Call	Bond Future	772.4700	0.7725	823.3600	0.8234	6.588	0	0	0
2013/12/19	R157	07/08/2014	6.75	Call	Bond Future	778.7900	0.7788	829.9300	0.8299	6.567	0	0	0
2013/12/19	R157	07/08/2014	6.76	Call	Bond Future	784.7900	0.7848	836.1700	0.8362	6.547	0	0	0
2013/12/19	R157	07/08/2014	6.74	Put	Bond Future	568.8900	0.5689	526.7800	0.5268	(7.402)	0	0	0
2013/12/19	R157	06/11/2014	6.19	Put	Bond Future	965.1000	0.9651	905.5800	0.9056	(6.167)	0	0	0
2013/12/19	R157	06/11/2014			Bond Future	6.8525	107.4548	6.7409	107.5490	(1.629)	0.0000	0.0000	0
2013/12/19	R157	06/11/2014	6.21	Put	Bond Future	954.2800	0.9543	895.1300	0.8951	(6.198)	0	0	0
2013/12/19	R157	06/11/2014	6.20	Put	Bond Future	959.6800	0.9597	900.3400	0.9003	(6.183)	0	0	0
2013/12/19	R157	06/11/2014	6.21	Call	Bond Future	410.0900	0.4101	445.1400	0.4451	8.547	0	0	0

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2013/12/19	R157	06/11/2014	6.19	Call	Bond Future	403.9000	0.4039	438.5800	0.4386	8.586	0	0	0
2013/12/19	R157	06/11/2014	6.20	Call	Bond Future	406.9900	0.4070	441.8500	0.4419	8.565	0	0	0
2013/12/19	R186	06/02/2014	8.75	Put	Bond Future	886.7700	0.8868	736.4400	0.7364	(16.953)	0	0	250
2013/12/19	R186	06/02/2014			Bond Future	8.2632	118.9898	8.1960	119.5818	(0.814)	0.0000	0.0000	62,145
2013/12/19	R186	06/02/2014	7.75	Call	Bond Future	782.2600	0.7823	908.5600	0.9086	16.146	0	0	0
2013/12/19	R186	06/02/2014	7.74	Put	Bond Future	5,478.9400	5.4789	5,010.5600	5.0106	(8.549)	0	0	0
2013/12/19	R186	06/02/2014	7.76	Put	Bond Future	5,334.8900	5.3349	4,871.7600	4.8718	(8.681)	0	0	0
2013/12/19	R186	06/02/2014	7.75	Put	Bond Future	5,406.6700	5.4067	4,940.9000	4.9409	(8.615)	0	0	0
2013/12/19	R186	06/02/2014	8.75	Call	Bond Future	5,049.6000	5.0496	5,491.3400	5.4913	8.748	0	0	0
2013/12/19	R186	06/02/2014	7.76	Call	Bond Future	802.9900	0.8030	931.9300	0.9319	16.057	0	0	0
2013/12/19	R186	06/02/2014	7.74	Call	Bond Future	761.9300	0.7619	885.6200	0.8856	16.234	0	0	0
2013/12/19	R186	08/05/2014	7.50	Put	Bond Future	9,243.8000	9.2438	8,786.9400	8.7869	(4.942)	0	0	0
2013/12/19	R186	08/05/2014	8.25	Put	Bond Future	4,783.2000	4.7832	4,463.1900	4.4632	(6.690)	0	0	0
2013/12/19	R186	08/05/2014			Bond Future	8.3643	120.5524	8.2945	121.1527	(0.834)	0.0000	0.0000	740
2013/12/19	R186	08/05/2014	9.25	Put	Bond Future	1,594.6700	1.5947	1,446.8200	1.4468	(9.272)	0	0	8,000
2013/12/19	R186	08/05/2014	7.09	Put	Bond Future	12,461.5800	12.4616	11,947.4500	11.9474	(4.126)	0	0	0
2013/12/19	R186	08/05/2014	9.00	Put	Bond Future	2,148.5100	2.1485	1,963.5700	1.9636	(8.608)	0	0	400
2013/12/19	R186	08/05/2014	7.10	Call	Bond Future	803.5300	0.8035	890.8400	0.8908	10.866	0	0	0
2013/12/19	R186	08/05/2014	8.50	Call	Bond Future	4,875.5600	4.8756	5,203.6100	5.2036	6.728	0	0	0
2013/12/19	R186	08/05/2014	7.11	Call	Bond Future	816.7400	0.8167	905.2400	0.9052	10.836	0	0	0
2013/12/19	R186	08/05/2014	9.25	Call	Bond Future	8,850.5200	8.8505	9,302.9300	9.3029	5.112	0	0	0
2013/12/19	R186	08/05/2014	8.25	Call	Bond Future	3,798.0000	3.7980	4,078.2500	4.0782	7.379	0	0	8,000
2013/12/19	R186	08/05/2014	7.09	Call	Bond Future	790.4800	0.7905	876.6100	0.8766	10.896	0	0	0
2013/12/19	R186	08/05/2014	8.50	Put	Bond Future	3,720.8300	3.7208	3,448.6200	3.4486	(7.316)	0	0	1,933
2013/12/19	R186	08/05/2014	7.11	Put	Bond Future	12,292.4700	12.2925	11,780.7100	11.7807	(4.163)	0	0	0
2013/12/19	R186	08/05/2014	7.50	Call	Bond Future	1,497.5200	1.4975	1,640.9200	1.6409	9.576	0	0	1,933
2013/12/19	R186	08/05/2014	9.00	Call	Bond Future	7,422.2400	7.4222	7,837.5600	7.8376	5.596	0	0	0
2013/12/19	R186	08/05/2014	7.10	Put	Bond Future	12,376.8900	12.3769	11,863.9400	11.8639	(4.144)	0	0	0
2013/12/19	R186	07/08/2014	8.31	Call	Bond Future	4,441.2000	4.4412	4,728.8600	4.7289	6.477	0	0	0
2013/12/19	R186	07/08/2014			Bond Future	8.4620	116.9059	8.3896	117.5143	(0.855)	0.0000	0.0000	0
2013/12/19	R186	07/08/2014	8.92	Put	Bond Future	3,397.8600	3.3979	3,172.2000	3.1722	(6.641)	0	0	840
2013/12/19	R186	07/08/2014	8.29	Call	Bond Future	4,364.0300	4.3640	4,648.4400	4.6484	6.517	0	0	0
2013/12/19	R186	07/08/2014	8.30	Call	Bond Future	4,402.5200	4.4025	4,688.5600	4.6886	6.497	0	0	0
2013/12/19	R186	07/08/2014	8.29	Put	Bond Future	5,817.0400	5.8170	5,493.1000	5.4931	(5.569)	0	0	0
2013/12/19	R186	07/08/2014	8.92	Call	Bond Future	7,146.7700	7.1468	7,529.4600	7.5295	5.355	0	0	0
2013/12/19	R186	07/08/2014	8.31	Put	Bond Future	5,723.9300	5.7239	5,403.2400	5.4032	(5.603)	0	0	0
2013/12/19	R186	07/08/2014	8.30	Put	Bond Future	5,770.3500	5.7703	5,448.0400	5.4480	(5.586)	0	0	0
2013/12/19	R186	06/11/2014	8.14	Call	Bond Future	4,191.8000	4.1918	4,452.0100	4.4520	6.208	0	0	0
2013/12/19	R186	06/11/2014	8.15	Put	Bond Future	7,653.0700	7.6531	7,298.0600	7.2981	(4.639)	0	0	0
2013/12/19	R186	06/11/2014			Bond Future	8.5602	118.5321	8.4851	119.1487	(0.877)	0.0000	0.0000	0
2013/12/19	R186	06/11/2014	9.17	Call	Bond Future	8,527.3800	8.5274	8,927.0300	8.9270	4.687	0	0	0
2013/12/19	R186	06/11/2014	8.15	Call	Bond Future	4,226.1500	4.2262	4,487.7900	4.4878	6.191	0	0	0
2013/12/19	R186	06/11/2014	8.16	Call	Bond Future	4,260.6700	4.2607	4,523.7300	4.5237	6.174	0	0	0
2013/12/19	R186	06/11/2014	9.17	Put	Bond Future	3,684.0500	3.6840	3,467.0500	3.4670	(5.890)	0	0	2,010
2013/12/19	R186	06/11/2014	8.14	Put	Bond Future	7,704.0300	7.7040	7,347.5900	7.3476	(4.627)	0	0	0
2013/12/19	R186	06/11/2014	8.16	Put	Bond Future	7,602.3700	7.6024	7,248.7800	7.2488	(4.651)	0	0	0

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2013/12/19	R197	06/02/2014			Bond Future	276.9844	276.9844	276.9993	276.9993	0.005	0.0000	0.0000	2,049
2013/12/19	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	R197	06/02/2014	279.99	Put	Bond Future	3,005.6200	3.0056	2,990.7000	2.9907	(0.496)	0	0	0
2013/12/19	R197	06/02/2014	280.01	Put	Bond Future	3,025.6200	3.0256	3,010.7000	3.0107	(0.493)	0	0	0
2013/12/19	R197	06/02/2014	280.00	Put	Bond Future	3,015.6200	3.0156	3,000.7000	3.0007	(0.495)	0	0	0
2013/12/19	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	R201	06/02/2014	5.24	Put	Bond Future	69.7900	0.0698	60.3500	0.0604	(13.526)	0	0	0
2013/12/19	R201	06/02/2014			Bond Future	4.8767	104.4526	4.8375	104.4861	(0.804)	0.0000	0.0000	0
2013/12/19	R201	06/02/2014	5.26	Put	Bond Future	65.7200	0.0657	56.6900	0.0567	(13.740)	0	0	0
2013/12/19	R201	06/02/2014	5.24	Call	Bond Future	378.9700	0.3790	402.9700	0.4030	6.333	0	0	0
2013/12/19	R201	06/02/2014	5.25	Put	Bond Future	67.7900	0.0678	58.5600	0.0586	(13.616)	0	0	0
2013/12/19	R201	06/02/2014	5.25	Call	Bond Future	385.4600	0.3855	409.6700	0.4097	6.281	0	0	0
2013/12/19	R201	06/02/2014	5.26	Call	Bond Future	391.8800	0.3919	416.2900	0.4163	6.229	0	0	0
2013/12/19	R201	08/05/2014			Bond Future	4.7018	105.8244	4.6453	105.8586	(1.201)	0.0000	0.0000	0
2013/12/19	R201	08/05/2014	4.75	Call	Bond Future	264.1400	0.2641	281.4500	0.2814	6.553	0	0	0
2013/12/19	R201	08/05/2014	4.76	Call	Bond Future	267.2800	0.2673	284.7300	0.2847	6.529	0	0	0
2013/12/19	R201	08/05/2014	4.74	Call	Bond Future	261.0100	0.2610	278.1900	0.2782	6.582	0	0	0
2013/12/19	R201	08/05/2014	4.76	Put	Bond Future	231.9800	0.2320	215.1500	0.2152	(7.255)	0	0	0
2013/12/19	R201	08/05/2014	4.75	Put	Bond Future	234.9000	0.2349	217.9300	0.2179	(7.224)	0	0	0
2013/12/19	R201	08/05/2014	4.74	Put	Bond Future	237.8300	0.2378	220.7300	0.2207	(7.190)	0	0	0
2013/12/19	R201	07/08/2014	5.31	Put	Bond Future	66.5200	0.0665	59.1400	0.0591	(11.094)	0	0	0
2013/12/19	R201	07/08/2014			Bond Future	4.1071	102.8588	4.0121	102.8934	(2.315)	0.0000	0.0000	0
2013/12/19	R201	07/08/2014	5.30	Put	Bond Future	67.2900	0.0673	59.8500	0.0599	(11.057)	0	0	0
2013/12/19	R201	07/08/2014	5.31	Call	Bond Future	502.2600	0.5023	529.4900	0.5295	5.421	0	0	0
2013/12/19	R201	07/08/2014	5.29	Call	Bond Future	496.6000	0.4966	523.7100	0.5237	5.459	0	0	0
2013/12/19	R201	07/08/2014	5.30	Call	Bond Future	499.4300	0.4994	526.6000	0.5266	5.440	0	0	0
2013/12/19	R201	07/08/2014	5.29	Put	Bond Future	68.0700	0.0681	60.5700	0.0606	(11.018)	0	0	0
2013/12/19	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	R202	06/02/2014			Bond Future	213.8090	213.8090	213.5017	213.5017	(0.144)	0.0000	0.0000	44,679
2013/12/19	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	R202	06/02/2014	208.99	Call	Bond Future	4,819.0400	4.8190	4,511.6900	4.5117	(6.378)	0	0	0
2013/12/19	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	R202	06/02/2014	209.00	Call	Bond Future	4,809.0400	4.8090	4,501.6900	4.5017	(6.391)	0	0	0
2013/12/19	R202	06/02/2014	209.01	Call	Bond Future	4,799.0400	4.7990	4,491.6900	4.4917	(6.404)	0	0	0
2013/12/19	R203	06/02/2014			Bond Future	6.9595	107.4218	6.9007	107.6106	(0.845)	0.0000	0.0000	10,389
2013/12/19	R203	06/02/2014	5.95	Put	Bond Future	3,324.3400	3.3243	3,141.3100	3.1413	(5.506)	0	0	0
2013/12/19	R203	06/02/2014	6.14	Put	Bond Future	2,726.0700	2.7261	2,549.4200	2.5494	(6.480)	0	0	0
2013/12/19	R203	06/02/2014	6.16	Put	Bond Future	2,664.8400	2.6648	2,489.1000	2.4891	(6.595)	0	0	0
2013/12/19	R203	06/02/2014	6.84	Put	Bond Future	939.5600	0.9396	826.6000	0.8266	(12.023)	0	0	0
2013/12/19	R203	06/02/2014	6.15	Put	Bond Future	2,695.4100	2.6954	2,519.2100	2.5192	(6.537)	0	0	0
2013/12/19	R203	06/02/2014	5.95	Call	Bond Future	24.8800	0.0249	30.7100	0.0307	23.432	0	0	16
2013/12/19	R203	06/02/2014	6.16	Call	Bond Future	62.2100	0.0622	75.3300	0.0753	21.090	0	0	0
2013/12/19	R203	06/02/2014	6.84	Call	Bond Future	555.5200	0.5555	631.4200	0.6314	13.663	0	0	13
2013/12/19	R203	06/02/2014	6.14	Call	Bond Future	57.3100	0.0573	69.5200	0.0695	21.305	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
2013/12/19	R203	06/02/2014	6.15	Call	Bond Future	59.7200	0.0597	72.3800	0.0724	21.199	0	0	0
2013/12/19	R203	08/05/2014	7.40	Put	Bond Future	843.0700	0.8431	768.0500	0.7681	(8.898)	0	0	0
2013/12/19	R203	08/05/2014	5.76	Call	Bond Future	125.9500	0.1260	142.6400	0.1426	13.251	0	0	0
2013/12/19	R203	08/05/2014	6.84	Call	Bond Future	873.0100	0.8730	948.7400	0.9487	8.675	0	0	29
2013/12/19	R203	08/05/2014	5.74	Call	Bond Future	120.5900	0.1206	136.6800	0.1367	13.343	0	0	0
2013/12/19	R203	08/05/2014			Bond Future	7.1004	104.6724	7.0364	104.8641	(0.902)	0.0000	0.0000	0
2013/12/19	R203	08/05/2014	5.76	Put	Bond Future	4,231.3500	4.2313	4,056.3100	4.0563	(4.137)	0	0	0
2013/12/19	R203	08/05/2014	6.84	Put	Bond Future	1,655.3100	1.6553	1,539.3100	1.5393	(7.008)	0	0	0
2013/12/19	R203	08/05/2014	5.75	Put	Bond Future	4,260.0200	4.2600	4,084.6800	4.0847	(4.116)	0	0	0
2013/12/19	R203	08/05/2014	5.74	Put	Bond Future	4,288.7500	4.2888	4,113.1100	4.1131	(4.095)	0	0	0
2013/12/19	R203	08/05/2014	7.40	Call	Bond Future	1,734.0000	1.7340	1,850.7100	1.8507	6.731	0	0	16
2013/12/19	R203	08/05/2014	5.75	Call	Bond Future	123.2400	0.1232	139.6300	0.1396	13.299	0	0	0
2013/12/19	R203	07/08/2014	7.30	Call	Bond Future	1,557.2300	1.5572	1,657.9000	1.6579	6.465	0	0	0
2013/12/19	R203	07/08/2014			Bond Future	7.2421	106.1001	7.1721	106.2943	(0.965)	0.0000	0.0000	0
2013/12/19	R203	07/08/2014	7.31	Call	Bond Future	1,571.7300	1.5717	1,672.9900	1.6730	6.443	0	0	0
2013/12/19	R203	07/08/2014	6.84	Put	Bond Future	2,092.0300	2.0920	1,971.7500	1.9718	(5.749)	0	0	0
2013/12/19	R203	07/08/2014	7.29	Put	Bond Future	1,409.9000	1.4099	1,315.7700	1.3158	(6.676)	0	0	0
2013/12/19	R203	07/08/2014	7.31	Put	Bond Future	1,383.4500	1.3834	1,290.4900	1.2905	(6.719)	0	0	0
2013/12/19	R203	07/08/2014	7.30	Put	Bond Future	1,396.6300	1.3966	1,303.0800	1.3031	(6.698)	0	0	0
2013/12/19	R203	07/08/2014	7.29	Call	Bond Future	1,542.8000	1.5428	1,642.8900	1.6429	6.488	0	0	0
2013/12/19	R203	07/08/2014	6.84	Call	Bond Future	968.9800	0.9690	1,042.9200	1.0429	7.631	0	0	46
2013/12/19	R203	06/11/2014	6.86	Call	Bond Future	1,016.3000	1.0163	1,089.0000	1.0890	7.153	0	0	0
2013/12/19	R203	06/11/2014			Bond Future	7.4044	103.4151	7.3276	103.6119	(1.038)	0.0000	0.0000	0
2013/12/19	R203	06/11/2014	6.84	Call	Bond Future	997.0700	0.9971	1,068.8200	1.0688	7.196	0	0	45
2013/12/19	R203	06/11/2014	6.85	Call	Bond Future	1,006.6500	1.0067	1,078.8800	1.0789	7.175	0	0	0
2013/12/19	R203	06/11/2014	6.84	Put	Bond Future	2,453.2300	2.4532	2,328.1500	2.3281	(5.099)	0	0	0
2013/12/19	R203	06/11/2014	6.86	Put	Bond Future	2,420.4200	2.4204	2,296.2900	2.2963	(5.128)	0	0	0
2013/12/19	R203	06/11/2014	6.85	Put	Bond Future	2,436.7900	2.4368	2,312.1900	2.3122	(5.113)	0	0	0
2013/12/19	R204	06/02/2014	6.39	Call	Bond Future	104.5300	0.1045	125.7900	0.1258	20.339	0	0	0
2013/12/19	R204	06/02/2014			Bond Future	7.2088	104.3231	7.1456	104.5837	(0.877)	0.0000	0.0000	29,549
2013/12/19	R204	06/02/2014	6.40	Call	Bond Future	108.4300	0.1084	130.3700	0.1304	20.234	0	0	0
2013/12/19	R204	06/02/2014	6.41	Call	Bond Future	112.4500	0.1124	135.0900	0.1351	20.133	0	0	0
2013/12/19	R204	06/02/2014	6.39	Put	Bond Future	3,544.4600	3.5445	3,305.0300	3.3050	(6.755)	0	0	0
2013/12/19	R204	06/02/2014	6.41	Put	Bond Future	3,466.7000	3.4667	3,228.6500	3.2287	(6.867)	0	0	0
2013/12/19	R204	06/02/2014	6.40	Put	Bond Future	3,505.5100	3.5055	3,266.7600	3.2668	(6.811)	0	0	0
2013/12/19	R204	08/05/2014			Bond Future	7.3345	105.6931	7.2670	105.9576	(0.920)	0.0000	0.0000	0
2013/12/19	R204	08/05/2014	6.05	Call	Bond Future	224.8100	0.2248	253.5700	0.2536	12.793	0	0	0
2013/12/19	R204	08/05/2014	6.06	Call	Bond Future	229.2800	0.2293	258.5100	0.2585	12.749	0	0	0
2013/12/19	R204	08/05/2014	6.04	Call	Bond Future	220.4200	0.2204	248.7100	0.2487	12.835	0	0	0
2013/12/19	R204	08/05/2014	6.05	Put	Bond Future	5,404.0600	5.4041	5,168.2900	5.1683	(4.363)	0	0	0
2013/12/19	R204	08/05/2014	6.04	Put	Bond Future	5,441.2200	5.4412	5,204.9800	5.2050	(4.342)	0	0	0
2013/12/19	R204	08/05/2014	6.06	Put	Bond Future	5,366.9900	5.3670	5,131.6900	5.1317	(4.384)	0	0	0
2013/12/19	R204	07/08/2014			Bond Future	7.4590	103.1036	7.3868	103.3716	(0.967)	0.0000	0.0000	0
2013/12/19	R204	07/08/2014	7.44	Put	Bond Future	2,173.3300	2.1733	2,038.7600	2.0388	(6.192)	0	0	0
2013/12/19	R204	07/08/2014	7.46	Put	Bond Future	2,136.5800	2.1366	2,003.4900	2.0035	(6.229)	0	0	0
2013/12/19	R204	07/08/2014	7.45	Put	Bond Future	2,154.9000	2.1549	2,021.0700	2.0211	(6.210)	0	0	0
2013/12/19	R204	07/08/2014	7.78	Call	Bond Future	2,793.3500	2.7933	2,951.4100	2.9514	5.658	0	0	0

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2013/12/19	R204	07/08/2014	7.46	Call	Bond Future	2,140.4000	2.1404	2,275.2900	2.2753	6.302	0	0	0
2013/12/19	R204	07/08/2014	7.44	Call	Bond Future	2,102.9400	2.1029	2,236.3500	2.2363	6.344	0	0	0
2013/12/19	R204	07/08/2014	7.78	Put	Bond Future	1,611.0300	1.6110	1,501.1100	1.5011	(6.823)	0	0	530
2013/12/19	R204	07/08/2014	7.45	Call	Bond Future	2,121.6200	2.1216	2,255.7700	2.2558	6.323	0	0	0
2013/12/19	R204	06/11/2014	7.99	Put	Bond Future	1,896.9800	1.8970	1,786.3800	1.7864	(5.830)	0	0	1,270
2013/12/19	R204	06/11/2014			Bond Future	7.5899	104.5376	7.5126	104.8093	(1.019)	0.0000	0.0000	0
2013/12/19	R204	06/11/2014	6.99	Put	Bond Future	3,704.1200	3.7041	3,533.7200	3.5337	(4.600)	0	0	0
2013/12/19	R204	06/11/2014	7.01	Put	Bond Future	3,659.4400	3.6594	3,490.2400	3.4902	(4.624)	0	0	0
2013/12/19	R204	06/11/2014	6.99	Call	Bond Future	1,573.6700	1.5737	1,674.8900	1.6749	6.432	0	0	0
2013/12/19	R204	06/11/2014	7.00	Put	Bond Future	3,681.7400	3.6817	3,511.9400	3.5119	(4.612)	0	0	0
2013/12/19	R204	06/11/2014	7.99	Call	Bond Future	3,287.9200	3.2879	3,448.9400	3.4489	4.897	0	0	0
2013/12/19	R204	06/11/2014	7.00	Call	Bond Future	1,587.2400	1.5872	1,689.0600	1.6891	6.415	0	0	0
2013/12/19	R204	06/11/2014	7.01	Call	Bond Future	1,600.8900	1.6009	1,703.3100	1.7033	6.398	0	0	0
2013/12/19	R207	06/02/2014			Bond Future	7.5023	99.3430	7.4394	99.6379	(0.838)	0.0000	0.0000	22,098
2013/12/19	R207	06/02/2014	6.65	Call	Bond Future	141.3900	0.1414	167.0400	0.1670	18.141	0	0	0
2013/12/19	R207	06/02/2014	6.64	Put	Bond Future	4,275.4500	4.2755	4,005.4700	4.0055	(6.315)	0	0	0
2013/12/19	R207	06/02/2014	6.66	Put	Bond Future	4,186.5400	4.1865	3,918.0300	3.9180	(6.414)	0	0	0
2013/12/19	R207	06/02/2014	6.65	Put	Bond Future	4,230.9100	4.2309	3,961.6600	3.9617	(6.364)	0	0	0
2013/12/19	R207	06/02/2014	6.66	Call	Bond Future	146.1800	0.1462	172.5700	0.1726	18.053	0	0	0
2013/12/19	R207	06/02/2014	6.64	Call	Bond Future	136.7300	0.1367	161.6500	0.1616	18.226	0	0	0
2013/12/19	R207	08/05/2014	6.19	Put	Bond Future	6,951.1500	6.9512	6,680.9000	6.6809	(3.888)	0	0	0
2013/12/19	R207	08/05/2014	6.21	Put	Bond Future	6,863.1400	6.8631	6,593.8400	6.5938	(3.924)	0	0	0
2013/12/19	R207	08/05/2014			Bond Future	7.6247	100.6477	7.5582	100.9468	(0.872)	0.0000	0.0000	0
2013/12/19	R207	08/05/2014	6.20	Put	Bond Future	6,907.1000	6.9071	6,637.3200	6.6373	(3.906)	0	0	0
2013/12/19	R207	08/05/2014	6.20	Call	Bond Future	245.2900	0.2453	274.6500	0.2746	11.970	0	0	0
2013/12/19	R207	08/05/2014	6.21	Call	Bond Future	249.9700	0.2500	279.8100	0.2798	11.937	0	0	0
2013/12/19	R207	08/05/2014	6.19	Call	Bond Future	240.6800	0.2407	269.5700	0.2696	12.003	0	0	0
2013/12/19	R207	07/08/2014	7.69	Call	Bond Future	2,451.7600	2.4518	2,600.0300	2.6000	6.047	0	0	0
2013/12/19	R207	07/08/2014	7.70	Put	Bond Future	2,670.5500	2.6706	2,516.5400	2.5165	(5.767)	0	0	0
2013/12/19	R207	07/08/2014			Bond Future	7.7459	98.3802	7.6756	98.6833	(0.907)	0.0000	0.0000	0
2013/12/19	R207	07/08/2014	7.70	Call	Bond Future	2,472.8200	2.4728	2,621.8900	2.6219	6.028	0	0	0
2013/12/19	R207	07/08/2014	7.71	Call	Bond Future	2,493.9800	2.4940	2,643.8700	2.6439	6.010	0	0	0
2013/12/19	R207	07/08/2014	7.69	Put	Bond Future	2,692.6500	2.6926	2,537.8400	2.5378	(5.749)	0	0	0
2013/12/19	R207	07/08/2014	7.71	Put	Bond Future	2,648.5700	2.6486	2,495.3800	2.4954	(5.784)	0	0	0
2013/12/19	R207	06/11/2014	7.36	Put	Bond Future	4,230.9100	4.2309	4,046.2500	4.0463	(4.365)	0	0	0
2013/12/19	R207	06/11/2014			Bond Future	7.8663	99.7486	7.7919	100.0559	(0.946)	0.0000	0.0000	0
2013/12/19	R207	06/11/2014	7.35	Put	Bond Future	4,256.6000	4.2566	4,071.2800	4.0713	(4.354)	0	0	0
2013/12/19	R207	06/11/2014	7.36	Call	Bond Future	2,116.6200	2.1166	2,239.1700	2.2392	5.790	0	0	0
2013/12/19	R207	06/11/2014	7.34	Call	Bond Future	2,083.4500	2.0834	2,204.6800	2.2047	5.819	0	0	0
2013/12/19	R207	06/11/2014	7.35	Call	Bond Future	2,099.9900	2.1000	2,221.8800	2.2219	5.804	0	0	0
2013/12/19	R207	06/11/2014	7.34	Put	Bond Future	4,282.4000	4.2824	4,096.4200	4.0964	(4.343)	0	0	0
2013/12/19	R208	06/02/2014	6.74	Put	Bond Future	5,131.2600	5.1313	4,797.5000	4.7975	(6.504)	0	0	0
2013/12/19	R208	06/02/2014			Bond Future	7.6682	97.4997	7.6004	97.8561	(0.883)	0.0000	0.0000	11,157
2013/12/19	R208	06/02/2014	6.75	Put	Bond Future	5,079.1000	5.0791	4,746.0600	4.7461	(6.557)	0	0	0
2013/12/19	R208	06/02/2014	6.76	Put	Bond Future	5,027.2400	5.0272	4,694.9800	4.6950	(6.609)	0	0	0
2013/12/19	R208	06/02/2014	6.74	Call	Bond Future	101.1000	0.1011	123.7400	0.1237	22.394	0	0	0

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2013/12/19	R208	06/02/2014	6.75	Call	Bond Future	104.8500	0.1048	128.2100	0.1282	22.279	0	0	0
2013/12/19	R208	06/02/2014	6.76	Call	Bond Future	108.8600	0.1089	133.0000	0.1330	22.175	0	0	0
2013/12/19	R208	08/05/2014	6.31	Call	Bond Future	228.3800	0.2284	259.8200	0.2598	13.767	0	0	0
2013/12/19	R208	08/05/2014			Bond Future	7.7775	95.3842	7.7065	95.7456	(0.913)	0.0000	0.0000	0
2013/12/19	R208	08/05/2014	6.29	Call	Bond Future	219.3500	0.2193	249.7300	0.2497	13.850	0	0	0
2013/12/19	R208	08/05/2014	6.31	Put	Bond Future	8,053.8200	8.0538	7,723.8400	7.7238	(4.097)	0	0	0
2013/12/19	R208	08/05/2014	6.30	Put	Bond Future	8,105.2600	8.1053	7,774.7400	7.7747	(4.078)	0	0	0
2013/12/19	R208	08/05/2014	6.29	Put	Bond Future	8,156.7900	8.1568	7,825.7500	7.8258	(4.058)	0	0	0
2013/12/19	R208	08/05/2014	6.30	Call	Bond Future	223.8300	0.2238	254.7300	0.2547	13.805	0	0	0
2013/12/19	R208	07/08/2014	8.28	Call	Bond Future	3,854.9700	3.8550	4,080.6100	4.0806	5.853	0	0	0
2013/12/19	R208	07/08/2014			Bond Future	7.8843	96.6853	7.8098	97.0515	(0.944)	0.0000	0.0000	0
2013/12/19	R208	07/08/2014	7.80	Call	Bond Future	2,575.4700	2.5755	2,752.9900	2.7530	6.893	0	0	0
2013/12/19	R208	07/08/2014	7.79	Put	Bond Future	3,015.9100	3.0159	2,826.1700	2.8262	(6.291)	0	0	0
2013/12/19	R208	07/08/2014	7.81	Put	Bond Future	2,964.6500	2.9646	2,776.9800	2.7770	(6.330)	0	0	0
2013/12/19	R208	07/08/2014	7.80	Put	Bond Future	2,990.2000	2.9902	2,801.4900	2.8015	(6.311)	0	0	0
2013/12/19	R208	07/08/2014	8.28	Put	Bond Future	1,936.6200	1.9366	1,796.0300	1.7960	(7.260)	0	0	630
2013/12/19	R208	07/08/2014	7.81	Call	Bond Future	2,599.2500	2.5993	2,777.8100	2.7778	6.870	0	0	0
2013/12/19	R208	07/08/2014	7.79	Call	Bond Future	2,551.8100	2.5518	2,728.3000	2.7283	6.916	0	0	0
2013/12/19	R208	06/11/2014	7.46	Call	Bond Future	2,062.8900	2.0629	2,206.0300	2.2060	6.939	0	0	0
2013/12/19	R208	06/11/2014			Bond Future	7.9954	94.6334	7.9172	95.0047	(0.977)	0.0000	0.0000	0
2013/12/19	R208	06/11/2014	7.44	Call	Bond Future	2,025.9900	2.0260	2,167.3900	2.1674	6.979	0	0	0
2013/12/19	R208	06/11/2014	7.45	Call	Bond Future	2,044.3800	2.0444	2,186.6600	2.1867	6.960	0	0	0
2013/12/19	R208	06/11/2014	8.50	Put	Bond Future	2,170.5600	2.1706	2,032.1600	2.0322	(6.376)	0	0	1,520
2013/12/19	R208	06/11/2014	7.44	Put	Bond Future	4,703.6600	4.7037	4,473.7900	4.4738	(4.887)	0	0	0
2013/12/19	R208	06/11/2014	7.46	Put	Bond Future	4,642.5200	4.6425	4,414.3900	4.4144	(4.914)	0	0	0
2013/12/19	R208	06/11/2014	8.50	Call	Bond Future	4,525.3300	4.5253	4,758.2000	4.7582	5.146	0	0	0
2013/12/19	R208	06/11/2014	7.45	Put	Bond Future	4,673.0200	4.6730	4,444.0300	4.4440	(4.900)	0	0	0
2013/12/19	R209	06/02/2014	8.56	Call	Bond Future	786.0900	0.7861	944.2500	0.9442	20.120	0	0	0
2013/12/19	R209	06/02/2014			Bond Future	9.0705	75.5575	8.9832	76.2132	(0.963)	0.0000	0.0000	23,425
2013/12/19	R209	06/02/2014	8.54	Call	Bond Future	748.9400	0.7489	901.2700	0.9013	20.339	0	0	0
2013/12/19	R209	06/02/2014	8.55	Call	Bond Future	767.3600	0.7674	922.5900	0.9226	20.229	0	0	0
2013/12/19	R209	06/02/2014	8.54	Put	Bond Future	4,877.4200	4.8774	4,374.0100	4.3740	(10.321)	0	0	0
2013/12/19	R209	06/02/2014	8.56	Put	Bond Future	4,752.4500	4.7525	4,254.8700	4.2549	(10.470)	0	0	0
2013/12/19	R209	06/02/2014	8.55	Put	Bond Future	4,814.7100	4.8147	4,314.2000	4.3142	(10.395)	0	0	0
2013/12/19	R209	08/05/2014	9.63	Call	Bond Future	5,521.5100	5.5215	5,960.0600	5.9601	7.943	0	0	0
2013/12/19	R209	08/05/2014			Bond Future	9.1632	73.4054	9.0732	74.0700	(0.982)	0.0000	0.0000	0
2013/12/19	R209	08/05/2014	9.00	Put	Bond Future	4,323.9100	4.3239	3,969.8900	3.9699	(8.187)	0	0	0
2013/12/19	R209	08/05/2014	9.50	Call	Bond Future	4,972.7000	4.9727	5,386.6700	5.3867	8.325	0	0	0
2013/12/19	R209	08/05/2014	7.85	Call	Bond Future	646.9800	0.6470	742.4700	0.7425	14.759	0	0	0
2013/12/19	R209	08/05/2014	9.75	Put	Bond Future	1,935.8500	1.9359	1,731.3000	1.7313	(10.566)	0	0	7,262
2013/12/19	R209	08/05/2014	9.85	Put	Bond Future	1,722.5400	1.7225	1,534.9700	1.5350	(10.889)	0	0	10,000
2013/12/19	R209	08/05/2014	8.50	Put	Bond Future	6,848.2200	6.8482	6,388.9200	6.3889	(6.707)	0	0	0
2013/12/19	R209	08/05/2014	7.86	Call	Bond Future	657.9700	0.6580	754.8000	0.7548	14.716	0	0	0
2013/12/19	R209	08/05/2014	9.50	Put	Bond Future	2,566.7800	2.5668	2,316.1500	2.3162	(9.764)	0	0	640
2013/12/19	R209	08/05/2014	7.84	Call	Bond Future	636.1200	0.6361	730.3000	0.7303	14.805	0	0	0
2013/12/19	R209	08/05/2014	7.85	Put	Bond Future	11,363.0100	11.3630	10,793.9000	10.7939	(5.008)	0	0	0
2013/12/19	R209	08/05/2014	9.63	Put	Bond Future	2,220.4800	2.2205	1,994.4300	1.9944	(10.180)	0	0	883

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
2013/12/19	R209	08/05/2014	9.85	Call	Bond Future	6,497.7300		6.4977	6,974.7600	6.9748	7.341	0	0	0
2013/12/19	R209	08/05/2014	7.84	Put	Bond Future	11,442.8100		11.4428	10,872.3900	10.8724	(4.985)	0	0	0
2013/12/19	R209	08/05/2014	9.75	Call	Bond Future	6,047.2000		6.0472	6,507.2500	6.5073	7.608	0	0	0
2013/12/19	R209	08/05/2014	8.50	Call	Bond Future	1,719.3600		1.7194	1,924.6600	1.9247	11.940	0	0	640
2013/12/19	R209	08/05/2014	9.00	Call	Bond Future	3,111.7800		3.1118	3,422.3600	3.4224	9.981	0	0	640
2013/12/19	R209	08/05/2014	7.86	Put	Bond Future	11,283.4800		11.2835	10,715.7100	10.7157	(5.032)	0	0	0
2013/12/19	R209	07/08/2014	9.04	Put	Bond Future	5,540.6300		5.5406	5,187.0400	5.1870	(6.382)	0	0	0
2013/12/19	R209	07/08/2014			Bond Future	9.2529		74.4067	9.1602	75.0804	(1.001)	0.0000	0.0000	0
2013/12/19	R209	07/08/2014	9.06	Put	Bond Future	5,456.4100		5.4564	5,106.1800	5.1062	(6.419)	0	0	0
2013/12/19	R209	07/08/2014	9.05	Put	Bond Future	5,498.3900		5.4984	5,146.4900	5.1465	(6.400)	0	0	0
2013/12/19	R209	07/08/2014	9.05	Call	Bond Future	4,010.4300		4.0104	4,332.1700	4.3322	8.023	0	0	0
2013/12/19	R209	07/08/2014	9.06	Call	Bond Future	4,042.9100		4.0429	4,366.3200	4.3663	7.999	0	0	0
2013/12/19	R209	07/08/2014	9.04	Call	Bond Future	3,978.0900		3.9781	4,298.1400	4.2981	8.045	0	0	0
2013/12/19	R209	06/11/2014			Bond Future	9.3436		72.2967	9.2482	72.9796	(1.021)	0.0000	0.0000	0
2013/12/19	R209	06/11/2014	8.99	Put	Bond Future	6,859.8200		6.8598	6,491.0400	6.4910	(5.376)	0	0	0
2013/12/19	R209	06/11/2014	9.01	Put	Bond Future	6,771.2800		6.7713	6,405.4500	6.4054	(5.403)	0	0	0
2013/12/19	R209	06/11/2014	9.00	Put	Bond Future	6,815.4400		6.8154	6,448.1300	6.4481	(5.389)	0	0	0
2013/12/19	R209	06/11/2014	8.99	Call	Bond Future	4,277.5600		4.2776	4,591.7200	4.5917	7.344	0	0	0
2013/12/19	R209	06/11/2014	9.00	Call	Bond Future	4,308.1800		4.3082	4,623.8100	4.6238	7.326	0	0	0
2013/12/19	R209	06/11/2014	9.01	Call	Bond Future	4,338.9100		4.3389	4,656.0200	4.6560	7.309	0	0	0
2013/12/19	R210	06/02/2014	161.51	Put	Bond Future	113.1300		0.1131	103.0500	0.1030	(8.910)	0	0	0
2013/12/19	R210	06/02/2014			Bond Future	161.3969		161.3969	161.4069	161.4069	0.006	0.0000	0.0000	1,319
2013/12/19	R210	06/02/2014	161.50	Put	Bond Future	103.1300		0.1031	93.0500	0.0930	(9.774)	0	0	0
2013/12/19	R210	06/02/2014	161.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	R210	06/02/2014	161.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	R210	06/02/2014	161.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	R210	06/02/2014	161.49	Put	Bond Future	93.1300		0.0931	83.0500	0.0830	(10.824)	0	0	0
2013/12/19	R211	06/02/2014	129.00	Call	Bond Future	62.9200		0.0629	64.7000	0.0647	2.829	0	0	0
2013/12/19	R211	06/02/2014			Bond Future	129.0629		129.0629	129.0647	129.0647	0.001	0.0000	0.0000	2,022
2013/12/19	R211	06/02/2014	129.01	Call	Bond Future	52.9200		0.0529	54.7000	0.0547	3.364	0	0	0
2013/12/19	R211	06/02/2014	128.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	R211	06/02/2014	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	R211	06/02/2014	128.99	Call	Bond Future	72.9200		0.0729	74.7000	0.0747	2.441	0	0	0
2013/12/19	R211	06/02/2014	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	R212	06/02/2014			Bond Future	131.2106		131.2106	131.2172	131.2172	0.005	0.0000	0.0000	21,791
2013/12/19	R212	06/02/2014	132.99	Put	Bond Future	1,779.3900		1.7794	1,772.7900	1.7728	(0.371)	0	0	0
2013/12/19	R212	06/02/2014	133.01	Put	Bond Future	1,799.3900		1.7994	1,792.7900	1.7928	(0.367)	0	0	0
2013/12/19	R212	06/02/2014	133.00	Put	Bond Future	1,789.3900		1.7894	1,782.7900	1.7828	(0.369)	0	0	0
2013/12/19	R212	06/02/2014	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	R212	06/02/2014	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	R212	06/02/2014	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	R213	06/02/2014			Bond Future	8.8744		86.8505	8.8021	87.4059	(0.814)	0.0000	0.0000	21,284
2013/12/19	R213	06/02/2014	8.29	Put	Bond Future	5,334.5300		5.3345	4,891.2200	4.8912	(8.310)	0	0	0
2013/12/19	R213	06/02/2014	8.31	Put	Bond Future	5,203.9700		5.2040	4,765.1900	4.7652	(8.432)	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
2013/12/19	R213	06/02/2014	8.29	Call	Bond Future	684.2800	0.6843	796.4200	0.7964	16.388	0	0	0
2013/12/19	R213	06/02/2014	8.30	Put	Bond Future	5,269.0800	5.2691	4,828.0300	4.8280	(8.371)	0	0	0
2013/12/19	R213	06/02/2014	8.30	Call	Bond Future	701.5100	0.7015	815.9100	0.8159	16.308	0	0	0
2013/12/19	R213	06/02/2014	8.31	Call	Bond Future	718.9700	0.7190	835.6400	0.8356	16.227	0	0	0
2013/12/19	R213	08/05/2014	7.65	Put	Bond Future	11,554.2200	11.5542	11,072.2000	11.0722	(4.172)	0	0	0
2013/12/19	R213	08/05/2014			Bond Future	8.9703	84.4537	8.8958	85.0168	(0.831)	0.0000	0.0000	0
2013/12/19	R213	08/05/2014	7.64	Put	Bond Future	11,632.6100	11.6326	11,149.5100	11.1495	(4.153)	0	0	0
2013/12/19	R213	08/05/2014	7.66	Put	Bond Future	11,476.1000	11.4761	10,995.1600	10.9952	(4.191)	0	0	0
2013/12/19	R213	08/05/2014	7.65	Call	Bond Future	705.4400	0.7054	786.4900	0.7865	11.489	0	0	0
2013/12/19	R213	08/05/2014	7.64	Call	Bond Future	694.1300	0.6941	774.1000	0.7741	11.521	0	0	0
2013/12/19	R213	08/05/2014	7.66	Call	Bond Future	716.9000	0.7169	799.0300	0.7990	11.456	0	0	0
2013/12/19	R213	07/08/2014	8.86	Call	Bond Future	4,168.1900	4.1682	4,436.1000	4.4361	6.427	0	0	0
2013/12/19	R213	07/08/2014			Bond Future	9.0646	85.6056	8.9878	86.1762	(0.848)	0.0000	0.0000	0
2013/12/19	R213	07/08/2014	8.84	Call	Bond Future	4,102.2100	4.1022	4,367.3100	4.3673	6.462	0	0	0
2013/12/19	R213	07/08/2014	8.85	Call	Bond Future	4,135.1300	4.1351	4,401.6300	4.4016	6.445	0	0	0
2013/12/19	R213	07/08/2014	8.84	Put	Bond Future	5,786.0600	5.7861	5,480.5100	5.4805	(5.281)	0	0	0
2013/12/19	R213	07/08/2014	8.86	Put	Bond Future	5,700.1100	5.7001	5,397.3700	5.3974	(5.311)	0	0	0
2013/12/19	R213	07/08/2014	8.85	Put	Bond Future	5,742.9700	5.7430	5,438.8200	5.4388	(5.296)	0	0	0
2013/12/19	R213	06/11/2014	8.84	Call	Bond Future	4,491.7700	4.4918	4,757.3000	4.7573	5.911	0	0	0
2013/12/19	R213	06/11/2014	8.85	Put	Bond Future	6,830.7000	6.8307	6,519.0000	6.5190	(4.563)	0	0	0
2013/12/19	R213	06/11/2014			Bond Future	9.1615	83.2580	9.0822	83.8365	(0.865)	0.0000	0.0000	0
2013/12/19	R213	06/11/2014	8.85	Call	Bond Future	4,523.3500	4.5233	4,790.1100	4.7901	5.897	0	0	0
2013/12/19	R213	06/11/2014	8.86	Call	Bond Future	4,555.0600	4.5551	4,823.0500	4.8231	5.883	0	0	0
2013/12/19	R213	06/11/2014	8.84	Put	Bond Future	6,874.7300	6.8747	6,561.8000	6.5618	(4.552)	0	0	0
2013/12/19	R213	06/11/2014	8.86	Put	Bond Future	6,786.8900	6.7869	6,476.4200	6.4764	(4.575)	0	0	0
2013/12/19	R214	06/02/2014			Bond Future	9.1764	76.3485	9.0890	77.0270	(0.952)	0.0000	0.0000	5,825
2013/12/19	R214	06/02/2014	8.99	Put	Bond Future	3,192.8100	3.1928	2,789.8100	2.7898	(12.622)	0	0	0
2013/12/19	R214	06/02/2014	9.01	Put	Bond Future	3,097.5700	3.0976	2,701.5800	2.7016	(12.784)	0	0	0
2013/12/19	R214	06/02/2014	8.99	Call	Bond Future	1,732.7000	1.7327	2,008.2600	2.0083	15.904	0	0	0
2013/12/19	R214	06/02/2014	9.00	Put	Bond Future	3,144.9400	3.1449	2,745.4400	2.7454	(12.703)	0	0	0
2013/12/19	R214	06/02/2014	9.00	Call	Bond Future	1,764.3900	1.7644	2,043.4500	2.0434	15.816	0	0	0
2013/12/19	R214	06/02/2014	9.01	Call	Bond Future	1,796.4300	1.7964	2,079.0000	2.0790	15.730	0	0	0
2013/12/19	R214	08/05/2014			Bond Future	9.2669	74.0663	9.1768	74.7542	(0.972)	0.0000	0.0000	0
2013/12/19	R214	08/05/2014	9.00	Call	Bond Future	3,071.9400	3.0719	3,373.3100	3.3733	9.810	0	0	0
2013/12/19	R214	08/05/2014	8.99	Put	Bond Future	5,190.0900	5.1901	4,801.4700	4.8015	(7.488)	0	0	0
2013/12/19	R214	08/05/2014	9.01	Put	Bond Future	5,095.4400	5.0954	4,711.0700	4.7111	(7.543)	0	0	0
2013/12/19	R214	08/05/2014	9.00	Put	Bond Future	5,142.6000	5.1426	4,756.1100	4.7561	(7.515)	0	0	0
2013/12/19	R214	08/05/2014	9.01	Call	Bond Future	3,104.1300	3.1041	3,407.6200	3.4076	9.777	0	0	0
2013/12/19	R214	08/05/2014	8.99	Call	Bond Future	3,039.9500	3.0400	3,339.1900	3.3392	9.844	0	0	0
2013/12/19	R248	06/02/2014	9.11	Put	Bond Future	1,225.4300	1.2254	354.6900	0.3547	(71.056)	0	0	0
2013/12/19	R248	06/02/2014			Bond Future	9.2327	98.9690	9.1452	99.8397	(0.948)	0.0000	0.0000	12,135
2013/12/19	R248	06/02/2014	9.10	Put	Bond Future	1,326.5100	1.3265	455.7700	0.4558	(65.641)	0	0	0
2013/12/19	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	R248	06/02/2014	9.09	Put	Bond Future	1,427.7800	1.4278	557.0400	0.5570	(60.986)	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
2013/12/19	R248	08/05/2014	9.04	Put	Bond Future	2,843.0100	2.8430	1,960.4600	1.9605	(31.043)	0	0	0
2013/12/19	R248	08/05/2014			Bond Future	9.3256	95.8469	9.2353	96.7294	(0.968)	0.0000	0.0000	1,375
2013/12/19	R248	08/05/2014	9.06	Put	Bond Future	2,638.9400	2.6389	1,756.3900	1.7564	(33.443)	0	0	0
2013/12/19	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	R248	08/05/2014	9.05	Put	Bond Future	2,740.8800	2.7409	1,858.3300	1.8583	(32.200)	0	0	0
2013/12/19	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/19	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total												380611	