



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 24/12/2013 to 24/12/2013

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
2013/12/24	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	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
2013/12/24	2025	06/02/2014			Bond Future	110.3416	110.3416	110.3484	110.3484	0.006	0.0000	0.0000	0
2013/12/24	2025	06/02/2014	110.99	Put	Bond Future	648.3700	0.6484	641.5500	0.6416	(1.052)	0	0	0
2013/12/24	2025	06/02/2014	111.01	Put	Bond Future	668.3700	0.6684	661.5500	0.6616	(1.020)	0	0	0
2013/12/24	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	2025	06/02/2014	111.00	Put	Bond Future	658.3700	0.6584	651.5500	0.6516	(1.036)	0	0	0
2013/12/24	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	2037	06/02/2014			Bond Future	9.0702	94.7862	9.0742	94.7494	0.044	0.0000	0.0000	2,022
2013/12/24	2037	06/02/2014	9.38	Call	Bond Future	2,772.6500	2.7726	2,735.8200	2.7358	(1.328)	0	0	0
2013/12/24	2037	06/02/2014	9.39	Call	Bond Future	2,859.9400	2.8599	2,823.1100	2.8231	(1.288)	0	0	0
2013/12/24	2037	06/02/2014	9.37	Call	Bond Future	2,685.2200	2.6852	2,648.3900	2.6484	(1.372)	0	0	0
2013/12/24	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	2037	08/05/2014			Bond Future	9.1685	96.0318	9.1726	95.9945	0.045	0.0000	0.0000	0
2013/12/24	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	2037	08/05/2014	9.38	Call	Bond Future	1,873.3000	1.8733	1,836.0500	1.8360	(1.988)	0	0	0
2013/12/24	2037	08/05/2014	9.39	Call	Bond Future	1,960.3600	1.9604	1,923.1100	1.9231	(1.900)	0	0	0
2013/12/24	2037	08/05/2014	9.37	Call	Bond Future	1,786.1000	1.7861	1,748.8500	1.7488	(2.086)	0	0	0
2013/12/24	2037	07/08/2014	9.06	Put	Bond Future	1,854.5700	1.8546	1,892.4800	1.8925	2.044	0	0	0
2013/12/24	2037	07/08/2014			Bond Future	9.2665	93.0801	9.2708	93.0422	0.046	0.0000	0.0000	0
2013/12/24	2037	07/08/2014	9.05	Put	Bond Future	1,945.8700	1.9459	1,983.7800	1.9838	1.948	0	0	0
2013/12/24	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	2037	07/08/2014	9.04	Put	Bond Future	2,037.3100	2.0373	2,075.2200	2.0752	1.861	0	0	0
2013/12/24	2038	06/02/2014	107.00	Call	Bond Future	684.6200	0.6846	692.5500	0.6925	1.158	0	0	0
2013/12/24	2038	06/02/2014			Bond Future	107.6846	107.6846	107.6925	107.6925	0.007	0.0000	0.0000	24
2013/12/24	2038	06/02/2014	107.01	Call	Bond Future	674.6200	0.6746	682.5500	0.6825	1.175	0	0	0
2013/12/24	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	2038	06/02/2014	106.99	Call	Bond Future	694.6200	0.6946	702.5500	0.7025	1.142	0	0	0
2013/12/24	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	2050	06/02/2014			Bond Future	113.3620	113.3620	113.3702	113.3702	0.007	0.0000	0.0000	472
2013/12/24	2050	06/02/2014	110.00	Call	Bond Future	3,362.0100	3.3620	3,370.2500	3.3702	0.245	0	0	0
2013/12/24	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	2050	06/02/2014	110.01	Call	Bond Future	3,352.0100	3.3520	3,360.2500	3.3602	0.246	0	0	0
2013/12/24	2050	06/02/2014	109.99	Call	Bond Future	3,372.0100	3.3720	3,380.2500	3.3802	0.244	0	0	0
2013/12/24	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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2013/12/24	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	AL37	06/02/2014			Index Future	415.6130	415.6130	415.6330	415.6330	0.005	0.0000	0.0000	0
2013/12/24	AL37	08/05/2014			Index Future	421.0750	421.0750	421.0940	421.0940	0.005	0.0000	0.0000	0
2013/12/24	AL7T	06/02/2014			Index Future	491.0840	491.0840	490.9740	490.9740	(0.022)	0.0000	0.0000	1
2013/12/24	AL7T	08/05/2014			Index Future	497.5370	497.5370	497.4260	497.4260	(0.022)	0.0000	0.0000	0
2013/12/24	ALBI	06/02/2014			Index Future	441.3790	441.3790	441.3450	441.3450	(0.008)	0.0000	0.0000	802
2013/12/24	ALBI	08/05/2014			Index Future	447.1790	447.1790	447.1450	447.1450	(0.008)	0.0000	0.0000	35
2013/12/24	ALBI	07/08/2014			Index Future	453.2600	453.2600	453.2250	453.2250	(0.008)	0.0000	0.0000	0
2013/12/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	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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2013/12/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/12/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/24	EL28	06/02/2014			Bond Future	114.1345	114.1345	114.1432	114.1432	0.008	0.0000	0.0000	0
2013/12/24	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	EL28	06/02/2014	111.01	Call	Bond Future	3,124.5500	3.1245	3,133.1900	3.1332	0.277	0	0	0
2013/12/24	EL28	06/02/2014	110.99	Call	Bond Future	3,144.5500	3.1445	3,153.1900	3.1532	0.275	0	0	0
2013/12/24	EL28	06/02/2014	111.00	Call	Bond Future	3,134.5500	3.1345	3,143.1900	3.1432	0.276	0	0	0
2013/12/24	ES33	06/02/2014	9.54	Put	Bond Future	799.4900	0.7995	827.4000	0.8274	3.491	0	0	0
2013/12/24	ES33	06/02/2014			Bond Future	9.6466	84.3367	9.6503	84.3088	0.039	0.0000	0.0000	6,292
2013/12/24	ES33	06/02/2014	9.56	Put	Bond Future	648.5400	0.6485	676.4500	0.6764	4.304	0	0	0
2013/12/24	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	ES33	06/02/2014	9.55	Put	Bond Future	723.9600	0.7240	751.8700	0.7519	3.855	0	0	0
2013/12/24	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	ES33	08/05/2014	9.55	Put	Bond Future	1,587.9200	1.5879	1,616.1600	1.6162	1.778	0	0	0
2013/12/24	ES33	08/05/2014			Bond Future	9.7642	81.6630	9.7681	81.6348	0.040	0.0000	0.0000	0
2013/12/24	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	ES33	08/05/2014	9.54	Put	Bond Future	1,663.2100	1.6632	1,691.4500	1.6915	1.698	0	0	0
2013/12/24	ES33	08/05/2014	9.56	Put	Bond Future	1,512.7300	1.5127	1,540.9700	1.5410	1.867	0	0	0

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2013/12/24	GOVI	06/02/2014	439.99	Call	GOVI	7,130.0000		0.7130	6,890.0000	0.6890	(3.366)	0	0	0
2013/12/24	GOVI	06/02/2014			GOVI	440.7030		440.7030	440.6790	440.6790	(0.005)	0.0000	0.0000	482
2013/12/24	GOVI	06/02/2014	440.00	Call	GOVI	7,030.0000		0.7030	6,790.0000	0.6790	(3.414)	0	0	0
2013/12/24	GOVI	06/02/2014	440.01	Call	GOVI	6,930.0000		0.6930	6,690.0000	0.6690	(3.463)	0	0	0
2013/12/24	GOVI	06/02/2014	439.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	GOVI	06/02/2014	440.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	GOVI	06/02/2014	440.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	GOVI	08/05/2014	442.00	Call	GOVI	44,950.0000		4.4950	44,700.0000	4.4700	(0.556)	0	0	0
2013/12/24	GOVI	08/05/2014			GOVI	446.4950		446.4950	446.4700	446.4700	(0.006)	0.0000	0.0000	0
2013/12/24	GOVI	08/05/2014	442.01	Call	GOVI	44,850.0000		4.4850	44,600.0000	4.4600	(0.557)	0	0	0
2013/12/24	GOVI	08/05/2014	441.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	GOVI	08/05/2014	442.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	GOVI	08/05/2014	441.99	Call	GOVI	45,050.0000		4.5050	44,800.0000	4.4800	(0.555)	0	0	0
2013/12/24	GOVI	08/05/2014	442.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	GOVI	07/08/2014	459.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	GOVI	07/08/2014			GOVI	452.5670		452.5670	452.5410	452.5410	(0.006)	0.0000	0.0000	0
2013/12/24	GOVI	07/08/2014	460.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	GOVI	07/08/2014	460.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	GOVI	07/08/2014	459.99	Put	GOVI	74,230.0000		7.4230	74,490.0000	7.4490	0.350	0	0	0
2013/12/24	GOVI	07/08/2014	460.01	Put	GOVI	74,430.0000		7.4430	74,690.0000	7.4690	0.349	0	0	0
2013/12/24	GOVI	07/08/2014	460.00	Put	GOVI	74,330.0000		7.4330	74,590.0000	7.4590	0.350	0	0	0
2013/12/24	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/12/24	IGOV	06/02/2014			Index Future	201.8500		201.8500	201.8610	201.8610	0.005	0.0000	0.0000	1,331
2013/12/24	IGOV	08/05/2014			Index Future	204.5270		204.5270	204.5390	204.5390	0.006	0.0000	0.0000	7
2013/12/24	ILBI	06/02/2014			Index Future	546.0110		546.0110	546.3790	546.3790	0.067	0.0000	0.0000	190
2013/12/24	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/12/24	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/12/24	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/12/24	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/12/24	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/12/24	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/12/24	JBAF	15/01/2014			Jibar Tradeable Future	5.2000		94.8000	5.2000	94.8000	0.000	0.0000	0.0000	1,000
2013/12/24	JBAF	19/02/2014			Jibar Tradeable Future	5.2600		94.7400	5.2600	94.7400	0.000	0.0000	0.0000	0
2013/12/24	JBAF	19/03/2014			Jibar Tradeable Future	5.2900		94.7100	5.2900	94.7100	0.000	0.0000	0.0000	0
2013/12/24	JBAF	16/04/2014			Jibar Tradeable Future	5.3500		94.6500	5.3500	94.6500	0.000	0.0000	0.0000	0
2013/12/24	JBAF	21/05/2014			Jibar Tradeable Future	5.4500		94.5500	5.4500	94.5500	0.000	0.0000	0.0000	0
2013/12/24	JBAF	18/06/2014			Jibar Tradeable Future	5.5900		94.4100	5.5700	94.4300	(0.358)	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
2013/12/24	JBAF	17/09/2014			Jibar Tradeable Future	5.9400	94.0600	5.9200	94.0800	(0.337)	0.0000	0.0000	1,000
2013/12/24	JBAF	17/12/2014			Jibar Tradeable Future	6.2800	93.7200	6.2600	93.7400	(0.318)	0.0000	0.0000	0
2013/12/24	JBAF	18/03/2015			Jibar Tradeable Future	6.5900	93.4100	6.5800	93.4200	(0.152)	0.0000	0.0000	150
2013/12/24	JBAF	17/06/2015			Jibar Tradeable Future	6.8900	93.1100	6.8800	93.1200	(0.145)	0.0000	0.0000	3,200
2013/12/24	JBAF	16/09/2015			Jibar Tradeable Future	7.1700	92.8300	7.1600	92.8400	(0.139)	0.0000	0.0000	0
2013/12/24	JBAF	15/12/2015			Jibar Tradeable Future	7.4500	92.5500	7.4300	92.5700	(0.268)	0.0000	0.0000	0
2013/12/24	R023	06/02/2014			Bond Future	7.8326	102.9765	7.8366	102.9511	0.051	0.0000	0.0000	11,257
2013/12/24	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	R023	06/02/2014	7.84	Call	Bond Future	47.2900	0.0473	21.9200	0.0219	(53.648)	0	0	0
2013/12/24	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	R023	06/02/2014	7.85	Call	Bond Future	110.9700	0.1110	85.6000	0.0856	(22.862)	0	0	0
2013/12/24	R023	06/02/2014	7.86	Call	Bond Future	174.6100	0.1746	149.2400	0.1492	(14.530)	0	0	0
2013/12/24	R023	08/05/2014			Bond Future	7.9304	100.4133	7.9345	100.3876	0.052	0.0000	0.0000	0
2013/12/24	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	R023	08/05/2014	7.59	Put	Bond Future	2,141.3700	2.1414	2,167.0000	2.1670	1.197	0	0	0
2013/12/24	R023	08/05/2014	7.61	Put	Bond Future	2,013.9200	2.0139	2,039.5500	2.0396	1.273	0	0	0
2013/12/24	R023	08/05/2014	7.60	Put	Bond Future	2,077.6200	2.0776	2,103.2500	2.1032	1.234	0	0	0
2013/12/24	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	R157	06/02/2014	5.64	Call	Bond Future	97.3400	0.0973	93.4200	0.0934	(4.027)	0	0	0
2013/12/24	R157	06/02/2014	5.65	Put	Bond Future	839.9900	0.8400	842.0700	0.8421	0.248	0	0	0
2013/12/24	R157	06/02/2014			Bond Future	6.1085	116.5712	6.1123	116.5652	0.062	0.0000	0.0000	32,191
2013/12/24	R157	06/02/2014	5.65	Call	Bond Future	100.6800	0.1007	96.6800	0.0967	(3.973)	0	0	0
2013/12/24	R157	06/02/2014	5.66	Call	Bond Future	104.1000	0.1041	100.0200	0.1000	(3.919)	0	0	0
2013/12/24	R157	06/02/2014	5.64	Put	Bond Future	852.8500	0.8528	855.0100	0.8550	0.253	0	0	0
2013/12/24	R157	06/02/2014	5.66	Put	Bond Future	827.2200	0.8272	829.2200	0.8292	0.242	0	0	0
2013/12/24	R157	08/05/2014	5.20	Call	Bond Future	111.3000	0.1113	109.1500	0.1091	(1.932)	0	0	0
2013/12/24	R157	08/05/2014			Bond Future	6.2697	111.2956	6.2742	111.2894	0.073	0.0000	0.0000	0
2013/12/24	R157	08/05/2014	5.21	Call	Bond Future	113.3800	0.1134	111.2000	0.1112	(1.923)	0	0	0
2013/12/24	R157	08/05/2014	5.19	Call	Bond Future	109.2500	0.1093	107.1300	0.1071	(1.941)	0	0	0
2013/12/24	R157	08/05/2014	5.20	Put	Bond Future	1,569.5100	1.5695	1,573.5000	1.5735	0.254	0	0	0
2013/12/24	R157	08/05/2014	5.19	Put	Bond Future	1,581.2200	1.5812	1,585.2400	1.5852	0.254	0	0	0
2013/12/24	R157	08/05/2014	5.21	Put	Bond Future	1,557.8300	1.5578	1,561.7900	1.5618	0.254	0	0	0
2013/12/24	R157	07/08/2014	6.76	Put	Bond Future	503.3000	0.5033	504.5300	0.5045	0.244	0	0	0
2013/12/24	R157	07/08/2014			Bond Future	6.4500	112.8095	6.4558	112.8031	0.090	0.0000	0.0000	0
2013/12/24	R157	07/08/2014	6.75	Put	Bond Future	507.9200	0.5079	509.1600	0.5092	0.244	0	0	0
2013/12/24	R157	07/08/2014	6.74	Call	Bond Future	829.7600	0.8298	824.6500	0.8247	(0.616)	0	0	0
2013/12/24	R157	07/08/2014	6.75	Call	Bond Future	836.3800	0.8364	831.2600	0.8313	(0.612)	0	0	0
2013/12/24	R157	07/08/2014	6.76	Call	Bond Future	842.6800	0.8427	837.5500	0.8375	(0.609)	0	0	0
2013/12/24	R157	07/08/2014	6.74	Put	Bond Future	512.2200	0.5122	513.4700	0.5135	0.244	0	0	0
2013/12/24	R157	06/11/2014	6.19	Put	Bond Future	887.0200	0.8870	890.0200	0.8900	0.338	0	0	0
2013/12/24	R157	06/11/2014			Bond Future	6.7123	107.5732	6.7201	107.5666	0.116	0.0000	0.0000	0
2013/12/24	R157	06/11/2014	6.21	Put	Bond Future	876.6600	0.8767	879.6300	0.8796	0.339	0	0	0
2013/12/24	R157	06/11/2014	6.20	Put	Bond Future	881.8300	0.8818	884.8100	0.8848	0.338	0	0	0
2013/12/24	R157	06/11/2014	6.21	Call	Bond Future	450.8300	0.4508	447.2500	0.4473	(0.794)	0	0	0

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2013/12/24	R157	06/11/2014	6.19	Call	Bond Future	444.1800	0.4442	440.6300	0.4406	(0.799)	0	0	0
2013/12/24	R157	06/11/2014	6.20	Call	Bond Future	447.5000	0.4475	443.9300	0.4439	(0.798)	0	0	0
2013/12/24	R186	06/02/2014	8.75	Put	Bond Future	644.5900	0.6446	624.8500	0.6248	(3.062)	0	0	250
2013/12/24	R186	06/02/2014			Bond Future	8.1846	119.6819	8.1836	119.6912	(0.013)	0.0000	0.0000	61,496
2013/12/24	R186	06/02/2014	7.75	Call	Bond Future	854.4500	0.8544	836.4100	0.8364	(2.111)	0	0	0
2013/12/24	R186	06/02/2014	7.74	Put	Bond Future	4,856.7400	4.8567	4,829.5900	4.8296	(0.559)	0	0	0
2013/12/24	R186	06/02/2014	7.76	Put	Bond Future	4,717.2800	4.7173	4,689.7900	4.6898	(0.583)	0	0	0
2013/12/24	R186	06/02/2014	7.75	Put	Bond Future	4,786.7400	4.7867	4,759.4200	4.7594	(0.571)	0	0	0
2013/12/24	R186	06/02/2014	8.75	Call	Bond Future	5,499.5400	5.4995	5,489.0800	5.4891	(0.190)	0	0	0
2013/12/24	R186	06/02/2014	7.76	Call	Bond Future	877.5000	0.8775	859.2900	0.8593	(2.075)	0	0	0
2013/12/24	R186	06/02/2014	7.74	Call	Bond Future	831.8500	0.8319	813.9800	0.8140	(2.148)	0	0	0
2013/12/24	R186	08/05/2014	7.50	Put	Bond Future	8,662.5800	8.6626	8,643.1500	8.6432	(0.224)	0	0	0
2013/12/24	R186	08/05/2014	8.25	Put	Bond Future	4,351.3400	4.3513	4,331.2100	4.3312	(0.463)	0	0	0
2013/12/24	R186	08/05/2014			Bond Future	8.2827	121.2547	8.2816	121.2641	(0.013)	0.0000	0.0000	740
2013/12/24	R186	08/05/2014	9.25	Put	Bond Future	1,378.2100	1.3782	1,364.5500	1.3646	(0.991)	0	0	8,000
2013/12/24	R186	08/05/2014	7.09	Put	Bond Future	11,825.1100	11.8251	11,807.9000	11.8079	(0.146)	0	0	0
2013/12/24	R186	08/05/2014	9.00	Put	Bond Future	1,883.0200	1.8830	1,867.2700	1.8673	(0.836)	0	0	400
2013/12/24	R186	08/05/2014	7.10	Call	Bond Future	870.3900	0.8704	862.5400	0.8625	(0.902)	0	0	0
2013/12/24	R186	08/05/2014	8.50	Call	Bond Future	5,202.7300	5.2027	5,193.0100	5.1930	(0.187)	0	0	0
2013/12/24	R186	08/05/2014	7.11	Call	Bond Future	884.6900	0.8847	876.7800	0.8768	(0.894)	0	0	0
2013/12/24	R186	08/05/2014	9.25	Call	Bond Future	9,336.3100	9.3363	9,332.0700	9.3321	(0.045)	0	0	0
2013/12/24	R186	08/05/2014	8.25	Call	Bond Future	4,068.3900	4.0684	4,057.6800	4.0577	(0.263)	0	0	8,000
2013/12/24	R186	08/05/2014	7.09	Call	Bond Future	856.2600	0.8563	848.4700	0.8485	(0.910)	0	0	0
2013/12/24	R186	08/05/2014	8.50	Put	Bond Future	3,345.7500	3.3457	3,326.6100	3.3266	(0.572)	0	0	1,933
2013/12/24	R186	08/05/2014	7.11	Put	Bond Future	11,658.1700	11.6582	11,640.8400	11.6408	(0.149)	0	0	0
2013/12/24	R186	08/05/2014	7.50	Call	Bond Future	1,618.5500	1.6185	1,608.5400	1.6085	(0.618)	0	0	1,933
2013/12/24	R186	08/05/2014	9.00	Call	Bond Future	7,859.0000	7.8590	7,852.6700	7.8527	(0.081)	0	0	0
2013/12/24	R186	08/05/2014	7.10	Put	Bond Future	11,741.5000	11.7415	11,724.2300	11.7242	(0.147)	0	0	0
2013/12/24	R186	07/08/2014	8.31	Call	Bond Future	4,734.5100	4.7345	4,728.1900	4.7282	(0.133)	0	0	0
2013/12/24	R186	07/08/2014			Bond Future	8.3779	117.6130	8.3768	117.6224	(0.013)	0.0000	0.0000	0
2013/12/24	R186	07/08/2014	8.92	Put	Bond Future	3,096.9800	3.0970	3,083.4100	3.0834	(0.438)	0	0	840
2013/12/24	R186	07/08/2014	8.29	Call	Bond Future	4,653.5800	4.6536	4,647.2200	4.6472	(0.137)	0	0	0
2013/12/24	R186	07/08/2014	8.30	Call	Bond Future	4,693.9500	4.6939	4,687.6100	4.6876	(0.135)	0	0	0
2013/12/24	R186	07/08/2014	8.29	Put	Bond Future	5,399.4700	5.3995	5,383.7300	5.3837	(0.292)	0	0	0
2013/12/24	R186	07/08/2014	8.92	Call	Bond Future	7,553.0100	7.5530	7,548.8200	7.5488	(0.055)	0	0	0
2013/12/24	R186	07/08/2014	8.31	Put	Bond Future	5,310.1200	5.3101	5,294.4200	5.2944	(0.296)	0	0	0
2013/12/24	R186	07/08/2014	8.30	Put	Bond Future	5,354.6600	5.3547	5,338.9400	5.3389	(0.294)	0	0	0
2013/12/24	R186	06/11/2014	8.14	Call	Bond Future	4,462.7400	4.4627	4,458.0300	4.4580	(0.106)	0	0	0
2013/12/24	R186	06/11/2014	8.15	Put	Bond Future	7,205.6800	7.2057	7,191.6600	7.1917	(0.195)	0	0	0
2013/12/24	R186	06/11/2014			Bond Future	8.4726	119.2520	8.4715	119.2614	(0.013)	0.0000	0.0000	0
2013/12/24	R186	06/11/2014	9.17	Call	Bond Future	8,962.8200	8.9628	8,960.7000	8.9607	(0.024)	0	0	0
2013/12/24	R186	06/11/2014	8.15	Call	Bond Future	4,498.7200	4.4987	4,494.0300	4.4940	(0.104)	0	0	0
2013/12/24	R186	06/11/2014	8.16	Call	Bond Future	4,534.8600	4.5349	4,530.1800	4.5302	(0.103)	0	0	0
2013/12/24	R186	06/11/2014	9.17	Put	Bond Future	3,399.5300	3.3995	3,388.0800	3.3881	(0.337)	0	0	2,010
2013/12/24	R186	06/11/2014	8.14	Put	Bond Future	7,255.0100	7.2550	7,240.9700	7.2410	(0.194)	0	0	0
2013/12/24	R186	06/11/2014	8.16	Put	Bond Future	7,156.6000	7.1566	7,142.5900	7.1426	(0.196)	0	0	0

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2013/12/24	R197	06/02/2014			Bond Future	277.0935	277.0935	277.1093	277.1093	0.006	0.0000	0.0000	2,049
2013/12/24	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	R197	06/02/2014	279.99	Put	Bond Future	2,896.5300	2.8965	2,880.7200	2.8807	(0.546)	0	0	0
2013/12/24	R197	06/02/2014	280.01	Put	Bond Future	2,916.5300	2.9165	2,900.7200	2.9007	(0.542)	0	0	0
2013/12/24	R197	06/02/2014	280.00	Put	Bond Future	2,906.5300	2.9065	2,890.7200	2.8907	(0.544)	0	0	0
2013/12/24	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	R201	06/02/2014	5.24	Put	Bond Future	55.9800	0.0560	55.8100	0.0558	(0.304)	0	0	0
2013/12/24	R201	06/02/2014			Bond Future	4.8446	104.4800	4.8514	104.4742	0.140	0.0000	0.0000	0
2013/12/24	R201	06/02/2014	5.26	Put	Bond Future	52.4100	0.0524	52.2100	0.0522	(0.382)	0	0	0
2013/12/24	R201	06/02/2014	5.24	Call	Bond Future	392.5600	0.3926	386.5900	0.3866	(1.521)	0	0	0
2013/12/24	R201	06/02/2014	5.25	Put	Bond Future	54.2300	0.0542	54.0400	0.0540	(0.350)	0	0	0
2013/12/24	R201	06/02/2014	5.25	Call	Bond Future	399.3000	0.3993	393.3100	0.3933	(1.500)	0	0	0
2013/12/24	R201	06/02/2014	5.26	Call	Bond Future	405.9700	0.4060	399.9700	0.4000	(1.478)	0	0	0
2013/12/24	R201	08/05/2014			Bond Future	4.6546	105.8530	4.6642	105.8472	0.207	0.0000	0.0000	0
2013/12/24	R201	08/05/2014	4.75	Call	Bond Future	274.8400	0.2748	270.8100	0.2708	(1.466)	0	0	0
2013/12/24	R201	08/05/2014	4.76	Call	Bond Future	278.1100	0.2781	274.0500	0.2741	(1.460)	0	0	0
2013/12/24	R201	08/05/2014	4.74	Call	Bond Future	271.6100	0.2716	267.5900	0.2676	(1.480)	0	0	0
2013/12/24	R201	08/05/2014	4.76	Put	Bond Future	214.1700	0.2142	215.9600	0.2160	0.836	0	0	0
2013/12/24	R201	08/05/2014	4.75	Put	Bond Future	216.9600	0.2170	218.7800	0.2188	0.839	0	0	0
2013/12/24	R201	08/05/2014	4.74	Put	Bond Future	219.7900	0.2198	221.6200	0.2216	0.833	0	0	0
2013/12/24	R201	07/08/2014	5.31	Put	Bond Future	59.7200	0.0597	60.5900	0.0606	1.457	0	0	0
2013/12/24	R201	07/08/2014			Bond Future	4.0387	102.8837	4.0553	102.8776	0.412	0.0000	0.0000	0
2013/12/24	R201	07/08/2014	5.30	Put	Bond Future	60.4400	0.0604	61.3200	0.0613	1.456	0	0	0
2013/12/24	R201	07/08/2014	5.31	Call	Bond Future	520.3800	0.5204	515.1900	0.5152	(0.997)	0	0	0
2013/12/24	R201	07/08/2014	5.29	Call	Bond Future	514.6200	0.5146	509.4400	0.5094	(1.007)	0	0	0
2013/12/24	R201	07/08/2014	5.30	Call	Bond Future	517.5000	0.5175	512.3200	0.5123	(1.001)	0	0	0
2013/12/24	R201	07/08/2014	5.29	Put	Bond Future	61.1700	0.0612	62.0500	0.0621	1.439	0	0	0
2013/12/24	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	R202	06/02/2014			Bond Future	214.0679	214.0679	214.0822	214.0822	0.007	0.0000	0.0000	44,679
2013/12/24	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	R202	06/02/2014	208.99	Call	Bond Future	5,077.8600	5.0779	5,092.1900	5.0922	0.282	0	0	0
2013/12/24	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	R202	06/02/2014	209.00	Call	Bond Future	5,067.8600	5.0679	5,082.1900	5.0822	0.283	0	0	0
2013/12/24	R202	06/02/2014	209.01	Call	Bond Future	5,057.8600	5.0579	5,072.1900	5.0722	0.283	0	0	0
2013/12/24	R203	06/02/2014			Bond Future	6.8868	107.6551	6.8854	107.6598	(0.021)	0.0000	0.0000	10,389
2013/12/24	R203	06/02/2014	5.95	Put	Bond Future	3,092.1500	3.0921	3,086.1300	3.0861	(0.195)	0	0	0
2013/12/24	R203	06/02/2014	6.14	Put	Bond Future	2,497.2500	2.4972	2,490.1700	2.4902	(0.284)	0	0	0
2013/12/24	R203	06/02/2014	6.16	Put	Bond Future	2,436.5900	2.4366	2,429.3700	2.4294	(0.296)	0	0	0
2013/12/24	R203	06/02/2014	6.84	Put	Bond Future	772.6900	0.7727	762.5000	0.7625	(1.319)	0	0	0
2013/12/24	R203	06/02/2014	6.15	Put	Bond Future	2,466.8600	2.4669	2,459.7200	2.4597	(0.289)	0	0	0
2013/12/24	R203	06/02/2014	5.95	Call	Bond Future	26.0700	0.0261	24.6800	0.0247	(5.332)	0	0	16
2013/12/24	R203	06/02/2014	6.16	Call	Bond Future	67.3400	0.0673	64.7500	0.0647	(3.846)	0	0	0
2013/12/24	R203	06/02/2014	6.84	Call	Bond Future	622.0300	0.6220	616.4700	0.6165	(0.894)	0	0	13
2013/12/24	R203	06/02/2014	6.14	Call	Bond Future	61.8700	0.0619	59.4200	0.0594	(3.960)	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
2013/12/24	R203	06/02/2014	6.15	Call	Bond Future	64.5500	0.0646	62.0400	0.0620	(3.888)	0	0	0
2013/12/24	R203	08/05/2014	7.40	Put	Bond Future	735.2600	0.7353	729.4100	0.7294	(0.796)	0	0	0
2013/12/24	R203	08/05/2014	5.76	Call	Bond Future	139.6400	0.1396	138.2000	0.1382	(1.031)	0	0	0
2013/12/24	R203	08/05/2014	6.84	Call	Bond Future	951.1500	0.9511	948.8600	0.9489	(0.241)	0	0	29
2013/12/24	R203	08/05/2014	5.74	Call	Bond Future	133.7100	0.1337	132.3100	0.1323	(1.047)	0	0	0
2013/12/24	R203	08/05/2014			Bond Future	7.0212	104.9097	7.0196	104.9144	(0.023)	0.0000	0.0000	0
2013/12/24	R203	08/05/2014	5.76	Put	Bond Future	4,007.7200	4.0077	4,001.5100	4.0015	(0.155)	0	0	0
2013/12/24	R203	08/05/2014	6.84	Put	Bond Future	1,496.1300	1.4961	1,489.0700	1.4891	(0.472)	0	0	0
2013/12/24	R203	08/05/2014	5.75	Put	Bond Future	4,036.1100	4.0361	4,029.9200	4.0299	(0.153)	0	0	0
2013/12/24	R203	08/05/2014	5.74	Put	Bond Future	4,064.5500	4.0645	4,058.3800	4.0584	(0.152)	0	0	0
2013/12/24	R203	08/05/2014	7.40	Call	Bond Future	1,863.5100	1.8635	1,862.4300	1.8624	(0.058)	0	0	16
2013/12/24	R203	08/05/2014	5.75	Call	Bond Future	136.6500	0.1366	135.2300	0.1352	(1.039)	0	0	0
2013/12/24	R203	07/08/2014	7.30	Call	Bond Future	1,668.2300	1.6682	1,667.6200	1.6676	(0.037)	0	0	0
2013/12/24	R203	07/08/2014			Bond Future	7.1570	106.3365	7.1553	106.3412	(0.024)	0.0000	0.0000	0
2013/12/24	R203	07/08/2014	7.31	Call	Bond Future	1,683.4500	1.6834	1,682.8500	1.6828	(0.036)	0	0	0
2013/12/24	R203	07/08/2014	6.84	Put	Bond Future	1,934.5100	1.9345	1,928.6300	1.9286	(0.304)	0	0	0
2013/12/24	R203	07/08/2014	7.29	Put	Bond Future	1,283.8200	1.2838	1,278.4800	1.2785	(0.416)	0	0	0
2013/12/24	R203	07/08/2014	7.31	Put	Bond Future	1,258.8100	1.2588	1,253.5000	1.2535	(0.422)	0	0	0
2013/12/24	R203	07/08/2014	7.30	Put	Bond Future	1,271.2700	1.2713	1,265.9500	1.2659	(0.418)	0	0	0
2013/12/24	R203	07/08/2014	7.29	Call	Bond Future	1,653.0800	1.6531	1,652.4500	1.6525	(0.038)	0	0	0
2013/12/24	R203	07/08/2014	6.84	Call	Bond Future	1,047.8200	1.0478	1,046.6500	1.0467	(0.112)	0	0	46
2013/12/24	R203	06/11/2014	6.86	Call	Bond Future	1,097.1600	1.0972	1,096.5500	1.0966	(0.056)	0	0	0
2013/12/24	R203	06/11/2014			Bond Future	7.3098	103.6574	7.3080	103.6620	(0.025)	0.0000	0.0000	0
2013/12/24	R203	06/11/2014	6.84	Call	Bond Future	1,076.8000	1.0768	1,076.1800	1.0762	(0.058)	0	0	45
2013/12/24	R203	06/11/2014	6.85	Call	Bond Future	1,086.9400	1.0869	1,086.3300	1.0863	(0.056)	0	0	0
2013/12/24	R203	06/11/2014	6.84	Put	Bond Future	2,290.6700	2.2907	2,285.4100	2.2854	(0.230)	0	0	0
2013/12/24	R203	06/11/2014	6.86	Put	Bond Future	2,258.9900	2.2590	2,253.7400	2.2537	(0.232)	0	0	0
2013/12/24	R203	06/11/2014	6.85	Put	Bond Future	2,274.7900	2.2748	2,269.5400	2.2695	(0.231)	0	0	0
2013/12/24	R204	06/02/2014	6.39	Call	Bond Future	112.4800	0.1125	108.3400	0.1083	(3.681)	0	0	0
2013/12/24	R204	06/02/2014			Bond Future	7.1330	104.6356	7.1318	104.6408	(0.017)	0.0000	0.0000	29,549
2013/12/24	R204	06/02/2014	6.40	Call	Bond Future	116.8100	0.1168	112.5700	0.1126	(3.630)	0	0	0
2013/12/24	R204	06/02/2014	6.41	Call	Bond Future	121.2700	0.1213	116.9400	0.1169	(3.571)	0	0	0
2013/12/24	R204	06/02/2014	6.39	Put	Bond Future	3,239.8300	3.2398	3,230.5600	3.2306	(0.286)	0	0	0
2013/12/24	R204	06/02/2014	6.41	Put	Bond Future	3,162.9400	3.1629	3,153.4800	3.1535	(0.299)	0	0	0
2013/12/24	R204	06/02/2014	6.40	Put	Bond Future	3,201.3100	3.2013	3,191.9400	3.1919	(0.293)	0	0	0
2013/12/24	R204	08/05/2014			Bond Future	7.2535	106.0107	7.2522	106.0159	(0.018)	0.0000	0.0000	0
2013/12/24	R204	08/05/2014	6.05	Call	Bond Future	247.9900	0.2480	245.5600	0.2456	(0.980)	0	0	0
2013/12/24	R204	08/05/2014	6.06	Call	Bond Future	252.9000	0.2529	250.4500	0.2505	(0.969)	0	0	0
2013/12/24	R204	08/05/2014	6.04	Call	Bond Future	243.1600	0.2432	240.7500	0.2407	(0.991)	0	0	0
2013/12/24	R204	08/05/2014	6.05	Put	Bond Future	5,109.6400	5.1096	5,101.9900	5.1020	(0.150)	0	0	0
2013/12/24	R204	08/05/2014	6.04	Put	Bond Future	5,146.3600	5.1464	5,138.7300	5.1387	(0.148)	0	0	0
2013/12/24	R204	08/05/2014	6.06	Put	Bond Future	5,073.0100	5.0730	5,065.3400	5.0653	(0.151)	0	0	0
2013/12/24	R204	07/08/2014			Bond Future	7.3735	103.4214	7.3721	103.4266	(0.019)	0.0000	0.0000	0
2013/12/24	R204	07/08/2014	7.44	Put	Bond Future	1,996.6400	1.9966	1,989.5400	1.9895	(0.356)	0	0	0
2013/12/24	R204	07/08/2014	7.46	Put	Bond Future	1,961.6600	1.9617	1,954.5900	1.9546	(0.360)	0	0	0
2013/12/24	R204	07/08/2014	7.45	Put	Bond Future	1,979.1000	1.9791	1,972.0100	1.9720	(0.358)	0	0	0
2013/12/24	R204	07/08/2014	7.78	Call	Bond Future	2,964.2100	2.9642	2,962.9100	2.9629	(0.044)	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
2013/12/24	R204	07/08/2014	7.46	Call	Bond Future	2,283.2600	2.2833	2,281.3700	2.2814	(0.083)	0	0	0
2013/12/24	R204	07/08/2014	7.44	Call	Bond Future	2,244.0300	2.2440	2,242.1100	2.2421	(0.086)	0	0	0
2013/12/24	R204	07/08/2014	7.78	Put	Bond Future	1,464.1100	1.4641	1,457.6300	1.4576	(0.443)	0	0	530
2013/12/24	R204	07/08/2014	7.45	Call	Bond Future	2,263.6000	2.2636	2,261.6900	2.2617	(0.084)	0	0	0
2013/12/24	R204	06/11/2014	7.99	Put	Bond Future	1,750.7800	1.7508	1,745.0100	1.7450	(0.330)	0	0	1,270
2013/12/24	R204	06/11/2014			Bond Future	7.4975	104.8625	7.4960	104.8676	(0.019)	0.0000	0.0000	0
2013/12/24	R204	06/11/2014	6.99	Put	Bond Future	3,486.6900	3.4867	3,479.8500	3.4799	(0.196)	0	0	0
2013/12/24	R204	06/11/2014	7.01	Put	Bond Future	3,443.3900	3.4434	3,436.5600	3.4366	(0.198)	0	0	0
2013/12/24	R204	06/11/2014	6.99	Call	Bond Future	1,681.0600	1.6811	1,679.3600	1.6794	(0.101)	0	0	0
2013/12/24	R204	06/11/2014	7.00	Put	Bond Future	3,465.0000	3.4650	3,458.1700	3.4582	(0.197)	0	0	0
2013/12/24	R204	06/11/2014	7.99	Call	Bond Future	3,466.5400	3.4665	3,465.9100	3.4659	(0.018)	0	0	0
2013/12/24	R204	06/11/2014	7.00	Call	Bond Future	1,695.3200	1.6953	1,693.6300	1.6936	(0.100)	0	0	0
2013/12/24	R204	06/11/2014	7.01	Call	Bond Future	1,709.6600	1.7097	1,707.9700	1.7080	(0.099)	0	0	0
2013/12/24	R207	06/02/2014			Bond Future	7.4271	99.6958	7.4259	99.7014	(0.016)	0.0000	0.0000	22,098
2013/12/24	R207	06/02/2014	6.65	Call	Bond Future	149.4100	0.1494	144.0000	0.1440	(3.621)	0	0	0
2013/12/24	R207	06/02/2014	6.64	Put	Bond Future	3,930.2900	3.9303	3,919.3600	3.9194	(0.278)	0	0	0
2013/12/24	R207	06/02/2014	6.66	Put	Bond Future	3,842.2500	3.8423	3,831.1000	3.8311	(0.290)	0	0	0
2013/12/24	R207	06/02/2014	6.65	Put	Bond Future	3,886.1800	3.8862	3,875.1300	3.8751	(0.284)	0	0	0
2013/12/24	R207	06/02/2014	6.66	Call	Bond Future	154.6400	0.1546	149.1300	0.1491	(3.563)	0	0	0
2013/12/24	R207	06/02/2014	6.64	Call	Bond Future	144.3200	0.1443	139.0300	0.1390	(3.665)	0	0	0
2013/12/24	R207	08/05/2014	6.19	Put	Bond Future	6,614.6500	6.6147	6,606.1000	6.6061	(0.129)	0	0	0
2013/12/24	R207	08/05/2014	6.21	Put	Bond Future	6,527.4900	6.5275	6,518.8800	6.5189	(0.132)	0	0	0
2013/12/24	R207	08/05/2014			Bond Future	7.5451	101.0059	7.5439	101.0116	(0.017)	0.0000	0.0000	0
2013/12/24	R207	08/05/2014	6.20	Put	Bond Future	6,571.0200	6.5710	6,562.4400	6.5624	(0.131)	0	0	0
2013/12/24	R207	08/05/2014	6.20	Call	Bond Future	267.4300	0.2674	264.5800	0.2646	(1.066)	0	0	0
2013/12/24	R207	08/05/2014	6.21	Call	Bond Future	272.5400	0.2725	269.6600	0.2697	(1.057)	0	0	0
2013/12/24	R207	08/05/2014	6.19	Call	Bond Future	262.4000	0.2624	259.5800	0.2596	(1.075)	0	0	0
2013/12/24	R207	07/08/2014	7.69	Call	Bond Future	2,606.7700	2.6068	2,604.1200	2.6041	(0.102)	0	0	0
2013/12/24	R207	07/08/2014	7.70	Put	Bond Future	2,467.3800	2.4674	2,459.0400	2.4590	(0.338)	0	0	0
2013/12/24	R207	07/08/2014			Bond Future	7.6626	98.7393	7.6613	98.7450	(0.017)	0.0000	0.0000	0
2013/12/24	R207	07/08/2014	7.70	Call	Bond Future	2,628.7900	2.6288	2,626.1600	2.6262	(0.100)	0	0	0
2013/12/24	R207	07/08/2014	7.71	Call	Bond Future	2,650.9100	2.6509	2,648.3000	2.6483	(0.098)	0	0	0
2013/12/24	R207	07/08/2014	7.69	Put	Bond Future	2,488.5200	2.4885	2,480.1600	2.4802	(0.336)	0	0	0
2013/12/24	R207	07/08/2014	7.71	Put	Bond Future	2,446.3600	2.4464	2,438.0400	2.4380	(0.340)	0	0	0
2013/12/24	R207	06/11/2014	7.36	Put	Bond Future	3,993.4300	3.9934	3,985.4800	3.9855	(0.199)	0	0	0
2013/12/24	R207	06/11/2014			Bond Future	7.7775	100.1152	7.7762	100.1210	(0.018)	0.0000	0.0000	0
2013/12/24	R207	06/11/2014	7.35	Put	Bond Future	4,018.3600	4.0184	4,010.4000	4.0104	(0.198)	0	0	0
2013/12/24	R207	06/11/2014	7.36	Call	Bond Future	2,245.7400	2.2457	2,243.5100	2.2435	(0.099)	0	0	0
2013/12/24	R207	06/11/2014	7.34	Call	Bond Future	2,211.0400	2.2110	2,208.8000	2.2088	(0.101)	0	0	0
2013/12/24	R207	06/11/2014	7.35	Call	Bond Future	2,228.3500	2.2284	2,226.1100	2.2261	(0.101)	0	0	0
2013/12/24	R207	06/11/2014	7.34	Put	Bond Future	4,043.3900	4.0434	4,035.4300	4.0354	(0.197)	0	0	0
2013/12/24	R208	06/02/2014	6.74	Put	Bond Future	4,744.3100	4.7443	4,758.6900	4.7587	0.303	0	0	0
2013/12/24	R208	06/02/2014			Bond Future	7.5937	97.8919	7.5976	97.8710	0.052	0.0000	0.0000	11,157
2013/12/24	R208	06/02/2014	6.75	Put	Bond Future	4,692.4900	4.6925	4,706.6900	4.7067	0.303	0	0	0
2013/12/24	R208	06/02/2014	6.76	Put	Bond Future	4,640.9900	4.6410	4,655.0100	4.6550	0.302	0	0	0
2013/12/24	R208	06/02/2014	6.74	Call	Bond Future	106.3100	0.1063	99.8000	0.0998	(6.124)	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
2013/12/24	R208	06/02/2014	6.75	Call	Bond Future	110.4000	0.1104	103.7100	0.1037	(6.060)	0	0	0
2013/12/24	R208	06/02/2014	6.76	Call	Bond Future	114.7700	0.1148	107.9000	0.1079	(5.986)	0	0	0
2013/12/24	R208	08/05/2014	6.31	Call	Bond Future	249.5200	0.2495	243.9600	0.2440	(2.228)	0	0	0
2013/12/24	R208	08/05/2014			Bond Future	7.6993	95.7824	7.7035	95.7612	0.054	0.0000	0.0000	0
2013/12/24	R208	08/05/2014	6.29	Call	Bond Future	239.6500	0.2396	234.2400	0.2342	(2.257)	0	0	0
2013/12/24	R208	08/05/2014	6.31	Put	Bond Future	7,676.8000	7.6768	7,692.4200	7.6924	0.203	0	0	0
2013/12/24	R208	08/05/2014	6.30	Put	Bond Future	7,727.8100	7.7278	7,743.5100	7.7435	0.203	0	0	0
2013/12/24	R208	08/05/2014	6.29	Put	Bond Future	7,778.9300	7.7789	7,794.7000	7.7947	0.203	0	0	0
2013/12/24	R208	08/05/2014	6.30	Call	Bond Future	244.5400	0.2445	239.0600	0.2391	(2.241)	0	0	0
2013/12/24	R208	07/08/2014	8.28	Call	Bond Future	4,079.2200	4.0792	4,059.5300	4.0595	(0.483)	0	0	0
2013/12/24	R208	07/08/2014			Bond Future	7.8030	97.0851	7.8074	97.0635	0.056	0.0000	0.0000	0
2013/12/24	R208	07/08/2014	7.80	Call	Bond Future	2,746.0400	2.7460	2,728.8900	2.7289	(0.625)	0	0	0
2013/12/24	R208	07/08/2014	7.79	Put	Bond Future	2,785.5700	2.7856	2,790.1000	2.7901	0.163	0	0	0
2013/12/24	R208	07/08/2014	7.81	Put	Bond Future	2,736.5700	2.7366	2,740.9700	2.7410	0.161	0	0	0
2013/12/24	R208	07/08/2014	7.80	Put	Bond Future	2,760.9900	2.7610	2,765.4500	2.7655	0.162	0	0	0
2013/12/24	R208	07/08/2014	8.28	Put	Bond Future	1,761.0900	1.7611	1,763.0100	1.7630	0.109	0	0	630
2013/12/24	R208	07/08/2014	7.81	Call	Bond Future	2,770.9500	2.7710	2,753.7400	2.7537	(0.621)	0	0	0
2013/12/24	R208	07/08/2014	7.79	Call	Bond Future	2,721.2500	2.7213	2,704.1700	2.7042	(0.628)	0	0	0
2013/12/24	R208	06/11/2014	7.46	Call	Bond Future	2,201.7800	2.2018	2,188.0300	2.1880	(0.624)	0	0	0
2013/12/24	R208	06/11/2014			Bond Future	7.9096	95.0412	7.9142	95.0192	0.058	0.0000	0.0000	0
2013/12/24	R208	06/11/2014	7.44	Call	Bond Future	2,163.0300	2.1630	2,149.4100	2.1494	(0.630)	0	0	0
2013/12/24	R208	06/11/2014	7.45	Call	Bond Future	2,182.3500	2.1824	2,168.6600	2.1687	(0.627)	0	0	0
2013/12/24	R208	06/11/2014	8.50	Put	Bond Future	2,000.5100	2.0005	2,003.4500	2.0034	0.147	0	0	1,520
2013/12/24	R208	06/11/2014	7.44	Put	Bond Future	4,432.9500	4.4330	4,441.2900	4.4413	0.188	0	0	0
2013/12/24	R208	06/11/2014	7.46	Put	Bond Future	4,373.6600	4.3737	4,381.8700	4.3819	0.188	0	0	0
2013/12/24	R208	06/11/2014	8.50	Call	Bond Future	4,763.0300	4.7630	4,744.0100	4.7440	(0.399)	0	0	0
2013/12/24	R208	06/11/2014	7.45	Put	Bond Future	4,403.2400	4.4032	4,411.5100	4.4115	0.188	0	0	0
2013/12/24	R209	06/02/2014	8.56	Call	Bond Future	879.9800	0.8800	851.7700	0.8518	(3.206)	0	0	0
2013/12/24	R209	06/02/2014			Bond Future	8.9773	76.2579	8.9814	76.2271	0.045	0.0000	0.0000	23,535
2013/12/24	R209	06/02/2014	8.54	Call	Bond Future	837.9100	0.8379	810.3700	0.8104	(3.287)	0	0	0
2013/12/24	R209	06/02/2014	8.55	Call	Bond Future	858.7600	0.8588	830.8900	0.8309	(3.245)	0	0	0
2013/12/24	R209	06/02/2014	8.54	Put	Bond Future	4,265.9500	4.2660	4,269.2700	4.2693	0.078	0	0	0
2013/12/24	R209	06/02/2014	8.56	Put	Bond Future	4,145.9000	4.1459	4,148.5500	4.1486	0.064	0	0	0
2013/12/24	R209	06/02/2014	8.55	Put	Bond Future	4,205.6700	4.2057	4,208.6600	4.2087	0.071	0	0	0
2013/12/24	R209	08/05/2014	9.63	Call	Bond Future	5,944.2400	5.9442	5,910.5900	5.9106	(0.566)	0	0	0
2013/12/24	R209	08/05/2014			Bond Future	9.0670	74.1157	9.0712	74.0844	0.046	0.0000	0.0000	0
2013/12/24	R209	08/05/2014	9.00	Put	Bond Future	3,894.1800	3.8942	3,896.4000	3.8964	0.057	0	0	0
2013/12/24	R209	08/05/2014	9.50	Call	Bond Future	5,367.2000	5.3672	5,334.1700	5.3342	(0.615)	0	0	0
2013/12/24	R209	08/05/2014	7.85	Call	Bond Future	717.8800	0.7179	704.8800	0.7049	(1.811)	0	0	0
2013/12/24	R209	08/05/2014	9.75	Put	Bond Future	1,673.3600	1.6734	1,670.5500	1.6706	(0.168)	0	0	7,262
2013/12/24	R209	08/05/2014	9.85	Put	Bond Future	1,480.1100	1.4801	1,477.0300	1.4770	(0.208)	0	0	10,000
2013/12/24	R209	08/05/2014	8.50	Put	Bond Future	6,310.7300	6.3107	6,319.3600	6.3194	0.137	0	0	0
2013/12/24	R209	08/05/2014	7.86	Call	Bond Future	730.0300	0.7300	716.8900	0.7169	(1.800)	0	0	0
2013/12/24	R209	08/05/2014	9.50	Put	Bond Future	2,250.9900	2.2510	2,249.2200	2.2492	(0.079)	0	0	640
2013/12/24	R209	08/05/2014	7.84	Call	Bond Future	705.8900	0.7059	693.0200	0.6930	(1.823)	0	0	0
2013/12/24	R209	08/05/2014	7.85	Put	Bond Future	10,723.6200	10.7236	10,741.8800	10,741.9	0.170	0	0	0
2013/12/24	R209	08/05/2014	9.63	Put	Bond Future	1,932.9200	1.9329	1,930.5300	1.9305	(0.124)	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
2013/12/24	R209	08/05/2014	9.85	Call	Bond Future	6,965.5900		6.9656	6,931.2500	6.9313	(0.493)	0	0	0
2013/12/24	R209	08/05/2014	7.84	Put	Bond Future	10,802.2900		10.8023	10,820.6800	10.8207	0.170	0	0	0
2013/12/24	R209	08/05/2014	9.75	Call	Bond Future	6,495.0000		6.4950	6,460.9300	6.4609	(0.525)	0	0	0
2013/12/24	R209	08/05/2014	8.50	Call	Bond Future	1,892.1600		1.8922	1,869.5300	1.8695	(1.196)	0	0	640
2013/12/24	R209	08/05/2014	9.00	Call	Bond Future	3,392.3400		3.3923	3,363.3000	3.3633	(0.856)	0	0	640
2013/12/24	R209	08/05/2014	7.86	Put	Bond Future	10,645.2500		10.6453	10,663.3700	10.6634	0.170	0	0	0
2013/12/24	R209	07/08/2014	9.04	Put	Bond Future	5,124.5300		5.1245	5,130.0500	5.1300	0.108	0	0	0
2013/12/24	R209	07/08/2014			Bond Future	9.1543		75.1237	9.1587	75.0919	0.047	0.0000	0.0000	0
2013/12/24	R209	07/08/2014	9.06	Put	Bond Future	5,043.8800		5.0439	5,049.2300	5.0492	0.106	0	0	0
2013/12/24	R209	07/08/2014	9.05	Put	Bond Future	5,084.0800		5.0841	5,089.5100	5.0895	0.107	0	0	0
2013/12/24	R209	07/08/2014	9.05	Call	Bond Future	4,313.0700		4.3131	4,286.7700	4.2868	(0.610)	0	0	0
2013/12/24	R209	07/08/2014	9.06	Call	Bond Future	4,347.3300		4.3473	4,320.9500	4.3210	(0.607)	0	0	0
2013/12/24	R209	07/08/2014	9.04	Call	Bond Future	4,278.9400		4.2789	4,252.7300	4.2527	(0.613)	0	0	0
2013/12/24	R209	06/11/2014			Bond Future	9.2418		73.0255	9.2463	72.9933	0.048	0.0000	0.0000	0
2013/12/24	R209	06/11/2014	8.99	Put	Bond Future	6,433.5100		6.4335	6,441.7200	6.4417	0.128	0	0	0
2013/12/24	R209	06/11/2014	9.01	Put	Bond Future	6,348.0900		6.3481	6,356.1500	6.3562	0.127	0	0	0
2013/12/24	R209	06/11/2014	9.00	Put	Bond Future	6,390.6900		6.3907	6,398.8200	6.3988	0.127	0	0	0
2013/12/24	R209	06/11/2014	8.99	Call	Bond Future	4,580.0700		4.5801	4,556.0300	4.5560	(0.525)	0	0	0
2013/12/24	R209	06/11/2014	9.00	Call	Bond Future	4,612.2500		4.6123	4,588.1300	4.5881	(0.523)	0	0	0
2013/12/24	R209	06/11/2014	9.01	Call	Bond Future	4,644.5400		4.6445	4,620.3500	4.6204	(0.521)	0	0	0
2013/12/24	R210	06/02/2014	161.51	Put	Bond Future	40.0800		0.0401	29.4300	0.0294	(26.572)	0	0	0
2013/12/24	R210	06/02/2014			Bond Future	161.4699		161.4699	161.4806	161.4806	0.007	0.0000	0.0000	1,319
2013/12/24	R210	06/02/2014	161.50	Put	Bond Future	30.0800		0.0301	19.4300	0.0194	(35.406)	0	0	0
2013/12/24	R210	06/02/2014	161.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	R210	06/02/2014	161.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	R210	06/02/2014	161.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	R210	06/02/2014	161.49	Put	Bond Future	20.0800		0.0201	9.4300	0.0094	(53.038)	0	0	0
2013/12/24	R211	06/02/2014	129.00	Call	Bond Future	77.7900		0.0778	80.0200	0.0800	2.867	0	0	0
2013/12/24	R211	06/02/2014			Bond Future	129.0778		129.0778	129.0800	129.0800	0.002	0.0000	0.0000	2,022
2013/12/24	R211	06/02/2014	129.01	Call	Bond Future	67.7900		0.0678	70.0200	0.0700	3.290	0	0	0
2013/12/24	R211	06/02/2014	128.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	R211	06/02/2014	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	R211	06/02/2014	128.99	Call	Bond Future	87.7900		0.0878	90.0200	0.0900	2.540	0	0	0
2013/12/24	R211	06/02/2014	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	R212	06/02/2014			Bond Future	131.2590		131.2590	131.2660	131.2660	0.005	0.0000	0.0000	21,791
2013/12/24	R212	06/02/2014	132.99	Put	Bond Future	1,730.9900		1.7310	1,724.0100	1.7240	(0.403)	0	0	0
2013/12/24	R212	06/02/2014	133.01	Put	Bond Future	1,750.9900		1.7510	1,744.0100	1.7440	(0.399)	0	0	0
2013/12/24	R212	06/02/2014	133.00	Put	Bond Future	1,740.9900		1.7410	1,734.0100	1.7340	(0.401)	0	0	0
2013/12/24	R212	06/02/2014	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	R212	06/02/2014	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	R212	06/02/2014	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	R213	06/02/2014			Bond Future	8.7907		87.4945	8.7896	87.5028	(0.012)	0.0000	0.0000	21,284
2013/12/24	R213	06/02/2014	8.29	Put	Bond Future	4,751.0200		4.7510	4,726.0500	4.7261	(0.526)	0	0	0
2013/12/24	R213	06/02/2014	8.31	Put	Bond Future	4,624.3000		4.6243	4,599.0100	4.5990	(0.547)	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
2013/12/24	R213	06/02/2014	8.29	Call	Bond Future	744.8100	0.7448	728.1200	0.7281	(2.241)	0	0	0
2013/12/24	R213	06/02/2014	8.30	Put	Bond Future	4,687.4800	4.6875	4,662.3500	4.6624	(0.536)	0	0	0
2013/12/24	R213	06/02/2014	8.30	Call	Bond Future	763.9500	0.7639	747.1000	0.7471	(2.206)	0	0	0
2013/12/24	R213	06/02/2014	8.31	Call	Bond Future	783.3400	0.7833	766.3300	0.7663	(2.171)	0	0	0
2013/12/24	R213	08/05/2014	7.65	Put	Bond Future	10,963.2000	10.9632	10,947.7500	10.9478	(0.141)	0	0	0
2013/12/24	R213	08/05/2014			Bond Future	8.8839	85.1069	8.8828	85.1153	(0.012)	0.0000	0.0000	0
2013/12/24	R213	08/05/2014	7.64	Put	Bond Future	11,040.6000	11.0406	11,025.2100	11.0252	(0.139)	0	0	0
2013/12/24	R213	08/05/2014	7.66	Put	Bond Future	10,886.0700	10.8861	10,870.5700	10.8706	(0.142)	0	0	0
2013/12/24	R213	08/05/2014	7.65	Call	Bond Future	767.6800	0.7677	760.5900	0.7606	(0.924)	0	0	0
2013/12/24	R213	08/05/2014	7.64	Call	Bond Future	755.3800	0.7554	748.3500	0.7483	(0.931)	0	0	0
2013/12/24	R213	08/05/2014	7.66	Call	Bond Future	780.1300	0.7801	772.9900	0.7730	(0.915)	0	0	0
2013/12/24	R213	07/08/2014	8.86	Call	Bond Future	4,437.5600	4.4376	4,431.1000	4.4311	(0.146)	0	0	0
2013/12/24	R213	07/08/2014			Bond Future	8.9760	86.2643	8.9748	86.2728	(0.013)	0.0000	0.0000	0
2013/12/24	R213	07/08/2014	8.84	Call	Bond Future	4,368.3600	4.3684	4,361.8700	4.3619	(0.149)	0	0	0
2013/12/24	R213	07/08/2014	8.85	Call	Bond Future	4,402.8900	4.4029	4,396.4200	4.3964	(0.147)	0	0	0
2013/12/24	R213	07/08/2014	8.84	Put	Bond Future	5,393.4500	5.3935	5,378.5100	5.3785	(0.277)	0	0	0
2013/12/24	R213	07/08/2014	8.86	Put	Bond Future	5,310.7200	5.3107	5,295.8100	5.2958	(0.281)	0	0	0
2013/12/24	R213	07/08/2014	8.85	Put	Bond Future	5,351.9700	5.3520	5,337.0500	5.3371	(0.279)	0	0	0
2013/12/24	R213	06/11/2014	8.84	Call	Bond Future	4,766.9200	4.7669	4,762.3100	4.7623	(0.097)	0	0	0
2013/12/24	R213	06/11/2014	8.85	Put	Bond Future	6,437.2100	6.4372	6,424.1700	6.4242	(0.203)	0	0	0
2013/12/24	R213	06/11/2014			Bond Future	9.0698	83.9281	9.0686	83.9365	(0.013)	0.0000	0.0000	0
2013/12/24	R213	06/11/2014	8.85	Call	Bond Future	4,799.9200	4.7999	4,795.3300	4.7953	(0.096)	0	0	0
2013/12/24	R213	06/11/2014	8.86	Call	Bond Future	4,833.0300	4.8330	4,828.4600	4.8285	(0.095)	0	0	0
2013/12/24	R213	06/11/2014	8.84	Put	Bond Future	6,479.8200	6.4798	6,466.7600	6.4668	(0.202)	0	0	0
2013/12/24	R213	06/11/2014	8.86	Put	Bond Future	6,394.8000	6.3948	6,381.7800	6.3818	(0.204)	0	0	0
2013/12/24	R214	06/02/2014			Bond Future	9.0779	77.1138	9.0820	77.0820	0.045	0.0000	0.0000	5,455
2013/12/24	R214	06/02/2014	8.99	Put	Bond Future	2,645.0100	2.6450	2,636.7700	2.6368	(0.312)	0	0	0
2013/12/24	R214	06/02/2014	9.01	Put	Bond Future	2,557.4700	2.5575	2,548.8100	2.5488	(0.339)	0	0	0
2013/12/24	R214	06/02/2014	8.99	Call	Bond Future	1,950.2300	1.9502	1,910.1800	1.9102	(2.054)	0	0	0
2013/12/24	R214	06/02/2014	9.00	Put	Bond Future	2,600.9800	2.6010	2,592.5200	2.5925	(0.325)	0	0	0
2013/12/24	R214	06/02/2014	9.00	Call	Bond Future	1,985.7600	1.9858	1,945.4900	1.9455	(2.028)	0	0	0
2013/12/24	R214	06/02/2014	9.01	Call	Bond Future	2,021.6600	2.0217	1,981.1900	1.9812	(2.002)	0	0	0
2013/12/24	R214	08/05/2014			Bond Future	9.1654	74.8424	9.1696	74.8102	0.046	0.0000	0.0000	0
2013/12/24	R214	08/05/2014	9.00	Call	Bond Future	3,357.7100	3.3577	3,327.9600	3.3280	(0.886)	0	0	0
2013/12/24	R214	08/05/2014	8.99	Put	Bond Future	4,697.4000	4.6974	4,700.0000	4.7000	0.055	0	0	0
2013/12/24	R214	08/05/2014	9.01	Put	Bond Future	4,607.4700	4.6075	4,609.8400	4.6098	0.051	0	0	0
2013/12/24	R214	08/05/2014	9.00	Put	Bond Future	4,652.2800	4.6523	4,654.7600	4.6548	0.053	0	0	0
2013/12/24	R214	08/05/2014	9.01	Call	Bond Future	3,392.2500	3.3923	3,362.3900	3.3624	(0.880)	0	0	0
2013/12/24	R214	08/05/2014	8.99	Call	Bond Future	3,323.3500	3.3233	3,293.7200	3.2937	(0.892)	0	0	0
2013/12/24	R248	06/02/2014	9.11	Put	Bond Future	241.9100	0.2419	282.5100	0.2825	16.783	0	0	0
2013/12/24	R248	06/02/2014			Bond Future	9.1340	99.9525	9.1380	99.9119	0.044	0.0000	0.0000	12,135
2013/12/24	R248	06/02/2014	9.10	Put	Bond Future	342.9900	0.3430	383.5900	0.3836	11.837	0	0	0
2013/12/24	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	R248	06/02/2014	9.09	Put	Bond Future	444.2600	0.4443	484.8600	0.4849	9.139	0	0	0

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2013/12/24	R248	08/05/2014	9.04	Put	Bond Future	1,845.7000	1.8457	1,886.8700	1.8869	2.231	0	0	0
2013/12/24	R248	08/05/2014			Bond Future	9.2237	96.8442	9.2278	96.8030	0.045	0.0000	0.0000	1,375
2013/12/24	R248	08/05/2014	9.06	Put	Bond Future	1,641.6300	1.6416	1,682.8000	1.6828	2.508	0	0	0
2013/12/24	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	R248	08/05/2014	9.05	Put	Bond Future	1,743.5700	1.7436	1,784.7400	1.7847	2.361	0	0	0
2013/12/24	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/24	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
<b>Total</b>												<b>380075</b>	