



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 30/12/2013 to 30/12/2013

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
2013/12/30	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	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
2013/12/30	2025	06/02/2014			Bond Future	110.3564	110.3564	110.3577	110.3577	0.001	0.0000	0.0000	0
2013/12/30	2025	06/02/2014	110.99	Put	Bond Future	633.6400	0.6336	632.3400	0.6323	(0.205)	0	0	0
2013/12/30	2025	06/02/2014	111.01	Put	Bond Future	653.6400	0.6536	652.3400	0.6523	(0.199)	0	0	0
2013/12/30	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	2025	06/02/2014	111.00	Put	Bond Future	643.6400	0.6436	642.3400	0.6423	(0.202)	0	0	0
2013/12/30	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	2037	06/02/2014			Bond Future	9.1025	94.4906	9.1825	93.7650	0.879	0.0000	0.0000	2,022
2013/12/30	2037	06/02/2014	9.38	Call	Bond Future	2,476.9700	2.4770	1,751.4600	1.7515	(29.290)	0	0	0
2013/12/30	2037	06/02/2014	9.39	Call	Bond Future	2,564.2600	2.5643	1,838.7500	1.8388	(28.293)	0	0	0
2013/12/30	2037	06/02/2014	9.37	Call	Bond Future	2,389.5400	2.3895	1,664.0300	1.6640	(30.362)	0	0	0
2013/12/30	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	2037	08/05/2014			Bond Future	9.2018	95.7325	9.2844	94.9979	0.897	0.0000	0.0000	0
2013/12/30	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	2037	08/05/2014	9.38	Call	Bond Future	1,574.0500	1.5741	839.3800	0.8394	(46.674)	0	0	0
2013/12/30	2037	08/05/2014	9.39	Call	Bond Future	1,661.1100	1.6611	926.4400	0.9264	(44.228)	0	0	0
2013/12/30	2037	08/05/2014	9.37	Call	Bond Future	1,486.8500	1.4869	752.1800	0.7522	(49.411)	0	0	0
2013/12/30	2037	07/08/2014	9.06	Put	Bond Future	2,159.6500	2.1597	2,905.8300	2.9058	34.551	0	0	0
2013/12/30	2037	07/08/2014			Bond Future	9.3011	92.7751	9.3866	92.0289	0.918	0.0000	0.0000	0
2013/12/30	2037	07/08/2014	9.05	Put	Bond Future	2,250.9500	2.2509	2,997.1300	2.9971	33.150	0	0	0
2013/12/30	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	2037	07/08/2014	9.04	Put	Bond Future	2,342.3900	2.3424	3,088.5700	3.0886	31.855	0	0	0
2013/12/30	2038	06/02/2014	107.00	Call	Bond Future	702.8500	0.7028	705.4300	0.7054	0.367	0	0	0
2013/12/30	2038	06/02/2014			Bond Future	107.7028	107.7028	107.7054	107.7054	0.002	0.0000	0.0000	24
2013/12/30	2038	06/02/2014	107.01	Call	Bond Future	692.8500	0.6928	695.4300	0.6954	0.372	0	0	0
2013/12/30	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	2038	06/02/2014	106.99	Call	Bond Future	712.8500	0.7128	715.4300	0.7154	0.362	0	0	0
2013/12/30	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	2050	06/02/2014			Bond Future	113.3818	113.3818	113.3845	113.3845	0.002	0.0000	0.0000	472
2013/12/30	2050	06/02/2014	110.00	Call	Bond Future	3,381.7900	3.3818	3,384.5400	3.3845	0.081	0	0	0
2013/12/30	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	2050	06/02/2014	110.01	Call	Bond Future	3,371.7900	3.3718	3,374.5400	3.3745	0.082	0	0	0
2013/12/30	2050	06/02/2014	109.99	Call	Bond Future	3,391.7900	3.3918	3,394.5400	3.3945	0.081	0	0	0
2013/12/30	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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2013/12/30	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	AL37	06/02/2014			Index Future	415.2500	415.2500	414.0470	414.0470	(0.290)	0.0000	0.0000	0
2013/12/30	AL37	08/05/2014			Index Future	420.7080	420.7080	419.4900	419.4900	(0.290)	0.0000	0.0000	0
2013/12/30	AL7T	06/02/2014			Index Future	490.3600	490.3600	488.1950	488.1950	(0.442)	0.0000	0.0000	1
2013/12/30	AL7T	08/05/2014			Index Future	496.8060	496.8060	494.6130	494.6130	(0.441)	0.0000	0.0000	0
2013/12/30	ALBI	06/02/2014			Index Future	440.6610	440.6610	438.6160	438.6160	(0.464)	0.0000	0.0000	802
2013/12/30	ALBI	08/05/2014			Index Future	446.4530	446.4530	444.3830	444.3830	(0.464)	0.0000	0.0000	35
2013/12/30	ALBI	07/08/2014			Index Future	452.5160	452.5160	450.4100	450.4100	(0.465)	0.0000	0.0000	0
2013/12/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	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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2013/12/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/12/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/30	EL28	06/02/2014			Bond Future	114.1545	114.1545	114.1574	114.1574	0.002	0.0000	0.0000	0
2013/12/30	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	EL28	06/02/2014	111.01	Call	Bond Future	3,144.5400	3.1445	3,147.3700	3.1474	0.090	0	0	0
2013/12/30	EL28	06/02/2014	110.99	Call	Bond Future	3,164.5400	3.1645	3,167.3700	3.1674	0.089	0	0	0
2013/12/30	EL28	06/02/2014	111.00	Call	Bond Future	3,154.5400	3.1545	3,157.3700	3.1574	0.090	0	0	0
2013/12/30	ES33	06/02/2014	9.54	Put	Bond Future	1,034.0700	1.0341	1,622.5400	1.6225	56.908	0	0	0
2013/12/30	ES33	06/02/2014			Bond Future	9.6782	84.1021	9.7580	83.5136	0.825	0.0000	0.0000	6,292
2013/12/30	ES33	06/02/2014	9.56	Put	Bond Future	883.1200	0.8831	1,471.5900	1.4716	66.635	0	0	0
2013/12/30	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	ES33	06/02/2014	9.55	Put	Bond Future	958.5400	0.9585	1,547.0100	1.5470	61.392	0	0	0
2013/12/30	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	ES33	08/05/2014	9.55	Put	Bond Future	1,825.2900	1.8253	2,421.3000	2.4213	32.653	0	0	0
2013/12/30	ES33	08/05/2014			Bond Future	9.7968	81.4256	9.8793	80.8296	0.842	0.0000	0.0000	0
2013/12/30	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	ES33	08/05/2014	9.54	Put	Bond Future	1,900.5800	1.9006	2,496.5900	2.4966	31.359	0	0	0
2013/12/30	ES33	08/05/2014	9.56	Put	Bond Future	1,750.1000	1.7501	2,346.1100	2.3461	34.056	0	0	0

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2013/12/30	GOVI	06/02/2014	439.99	Call	GOVI	340.0000	0.0340	0.0000	0.0000	(100.000)	0	0	0
2013/12/30	GOVI	06/02/2014			GOVI	440.0240	440.0240	438.0660	438.0660	(0.445)	0.0000	0.0000	477
2013/12/30	GOVI	06/02/2014	440.00	Call	GOVI	240.0000	0.0240	0.0000	0.0000	(100.000)	0	0	0
2013/12/30	GOVI	06/02/2014	440.01	Call	GOVI	140.0000	0.0140	0.0000	0.0000	(100.000)	0	0	0
2013/12/30	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	19,240.0000	1.9240	100.000	0	0	0
2013/12/30	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	19,440.0000	1.9440	100.000	0	0	0
2013/12/30	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	19,340.0000	1.9340	100.000	0	0	0
2013/12/30	GOVI	08/05/2014	442.00	Call	GOVI	38,080.0000	3.8080	18,260.0000	1.8260	(52.048)	0	0	0
2013/12/30	GOVI	08/05/2014			GOVI	445.8080	445.8080	443.8260	443.8260	(0.445)	0.0000	0.0000	0
2013/12/30	GOVI	08/05/2014	442.01	Call	GOVI	37,980.0000	3.7980	18,160.0000	1.8160	(52.185)	0	0	0
2013/12/30	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	GOVI	08/05/2014	441.99	Call	GOVI	38,180.0000	3.8180	18,360.0000	1.8360	(51.912)	0	0	0
2013/12/30	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	GOVI	07/08/2014			GOVI	451.8620	451.8620	449.8450	449.8450	(0.446)	0.0000	0.0000	0
2013/12/30	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	GOVI	07/08/2014	459.99	Put	GOVI	81,280.0000	8.1280	101,450.0000	10.1450	24.815	0	0	0
2013/12/30	GOVI	07/08/2014	460.01	Put	GOVI	81,480.0000	8.1480	101,650.0000	10.1650	24.755	0	0	0
2013/12/30	GOVI	07/08/2014	460.00	Put	GOVI	81,380.0000	8.1380	101,550.0000	10.1550	24.785	0	0	0
2013/12/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/12/30	IGOV	06/02/2014			Index Future	201.8960	201.8960	201.9310	201.9310	0.017	0.0000	0.0000	1,331
2013/12/30	IGOV	08/05/2014			Index Future	204.5750	204.5750	204.6110	204.6110	0.018	0.0000	0.0000	7
2013/12/30	ILBI	06/02/2014			Index Future	546.3790	546.3790	546.3710	546.3710	(0.001)	0.0000	0.0000	190
2013/12/30	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/12/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/12/30	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/12/30	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/12/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/12/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/12/30	JBAF	15/01/2014			Jibar Tradeable Future	5.2000	94.8000	5.2500	94.7500	0.962	0.0000	0.0000	1,000
2013/12/30	JBAF	19/02/2014			Jibar Tradeable Future	5.2300	94.7700	5.2800	94.7200	0.956	0.0000	0.0000	0
2013/12/30	JBAF	19/03/2014			Jibar Tradeable Future	5.2600	94.7400	5.3100	94.6900	0.951	0.0000	0.0000	0
2013/12/30	JBAF	16/04/2014			Jibar Tradeable Future	5.3300	94.6700	5.3800	94.6200	0.938	0.0000	0.0000	0
2013/12/30	JBAF	21/05/2014			Jibar Tradeable Future	5.4700	94.5300	5.5200	94.4800	0.914	0.0000	0.0000	0
2013/12/30	JBAF	18/06/2014			Jibar Tradeable Future	5.5600	94.4400	5.6100	94.3900	0.899	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
2013/12/30	JBAF	17/09/2014			Jibar Tradeable Future	5.8900	94.1100	5.9400	94.0600	0.849	0.0000	0.0000	1,000
2013/12/30	JBAF	17/12/2014			Jibar Tradeable Future	6.2400	93.7600	6.2900	93.7100	0.801	0.0000	0.0000	0
2013/12/30	JBAF	18/03/2015			Jibar Tradeable Future	6.5500	93.4500	6.6000	93.4000	0.763	0.0000	0.0000	150
2013/12/30	JBAF	17/06/2015			Jibar Tradeable Future	6.8500	93.1500	6.9000	93.1000	0.730	0.0000	0.0000	3,200
2013/12/30	JBAF	16/09/2015			Jibar Tradeable Future	7.1300	92.8700	7.1800	92.8200	0.701	0.0000	0.0000	0
2013/12/30	JBAF	15/12/2015			Jibar Tradeable Future	7.4100	92.5900	7.4600	92.5400	0.675	0.0000	0.0000	0
2013/12/30	R023	06/02/2014			Bond Future	7.8598	102.8030	7.9401	102.2937	1.022	0.0000	0.0000	11,257
2013/12/30	R023	06/02/2014	7.84	Put	Bond Future	126.2400	0.1262	635.4700	0.6355	403.382	0	0	0
2013/12/30	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	508.1500	0.5081	100.000	0	0	0
2013/12/30	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	R023	06/02/2014	7.85	Put	Bond Future	62.5600	0.0626	571.7900	0.5718	813.987	0	0	0
2013/12/30	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	R023	06/02/2014	7.86	Call	Bond Future	1.0800	0.0011	0.0000	0.0000	(100.000)	0	0	0
2013/12/30	R023	08/05/2014			Bond Future	7.9587	100.2379	8.0422	99.7222	1.050	0.0000	0.0000	0
2013/12/30	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	R023	08/05/2014	7.59	Put	Bond Future	2,316.7400	2.3167	2,832.4300	2.8324	22.259	0	0	0
2013/12/30	R023	08/05/2014	7.61	Put	Bond Future	2,189.2900	2.1893	2,704.9800	2.7050	23.555	0	0	0
2013/12/30	R023	08/05/2014	7.60	Put	Bond Future	2,252.9900	2.2530	2,768.6800	2.7687	22.889	0	0	0
2013/12/30	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	R157	06/02/2014	5.64	Call	Bond Future	78.3300	0.0783	51.8900	0.0519	(33.755)	0	0	0
2013/12/30	R157	06/02/2014	5.65	Put	Bond Future	864.9600	0.8650	964.7900	0.9648	11.542	0	0	0
2013/12/30	R157	06/02/2014			Bond Future	6.1362	116.5268	6.2154	116.3998	1.291	0.0000	0.0000	32,191
2013/12/30	R157	06/02/2014	5.65	Call	Bond Future	81.2500	0.0813	54.0600	0.0541	(33.465)	0	0	0
2013/12/30	R157	06/02/2014	5.66	Call	Bond Future	84.2500	0.0843	56.3000	0.0563	(33.175)	0	0	0
2013/12/30	R157	06/02/2014	5.64	Put	Bond Future	878.2400	0.8782	978.8200	0.9788	11.452	0	0	0
2013/12/30	R157	06/02/2014	5.66	Put	Bond Future	851.7700	0.8518	950.8400	0.9508	11.631	0	0	0
2013/12/30	R157	08/05/2014	5.20	Call	Bond Future	99.9300	0.0999	79.8200	0.0798	(20.124)	0	0	0
2013/12/30	R157	08/05/2014			Bond Future	6.3027	111.2510	6.3979	111.1226	1.510	0.0000	0.0000	0
2013/12/30	R157	08/05/2014	5.21	Call	Bond Future	101.8600	0.1019	81.4500	0.0814	(20.037)	0	0	0
2013/12/30	R157	08/05/2014	5.19	Call	Bond Future	98.0300	0.0980	78.2300	0.0782	(20.198)	0	0	0
2013/12/30	R157	08/05/2014	5.20	Put	Bond Future	1,602.7300	1.6027	1,711.0000	1.7110	6.755	0	0	0
2013/12/30	R157	08/05/2014	5.19	Put	Bond Future	1,614.5900	1.6146	1,723.1700	1.7232	6.725	0	0	0
2013/12/30	R157	08/05/2014	5.21	Put	Bond Future	1,590.9000	1.5909	1,698.8700	1.6989	6.787	0	0	0
2013/12/30	R157	07/08/2014	6.76	Put	Bond Future	517.4900	0.5175	571.4400	0.5714	10.425	0	0	0
2013/12/30	R157	07/08/2014			Bond Future	6.4931	112.7622	6.6135	112.6303	1.854	0.0000	0.0000	0
2013/12/30	R157	07/08/2014	6.75	Put	Bond Future	522.2300	0.5222	576.5200	0.5765	10.396	0	0	0
2013/12/30	R157	07/08/2014	6.74	Call	Bond Future	796.8800	0.7969	719.6100	0.7196	(9.697)	0	0	0
2013/12/30	R157	07/08/2014	6.75	Call	Bond Future	803.3900	0.8034	725.7700	0.7258	(9.662)	0	0	0
2013/12/30	R157	07/08/2014	6.76	Call	Bond Future	809.5700	0.8096	731.6100	0.7316	(9.630)	0	0	0
2013/12/30	R157	07/08/2014	6.74	Put	Bond Future	526.6400	0.5266	581.2800	0.5813	10.375	0	0	0
2013/12/30	R157	06/11/2014	6.19	Put	Bond Future	911.6200	0.9116	992.5000	0.9925	8.872	0	0	0
2013/12/30	R157	06/11/2014			Bond Future	6.7675	107.5266	6.9241	107.3944	2.315	0.0000	0.0000	0
2013/12/30	R157	06/11/2014	6.21	Put	Bond Future	901.0600	0.9011	981.3900	0.9814	8.915	0	0	0
2013/12/30	R157	06/11/2014	6.20	Put	Bond Future	906.3300	0.9063	986.9300	0.9869	8.893	0	0	0
2013/12/30	R157	06/11/2014	6.21	Call	Bond Future	428.6600	0.4287	376.8100	0.3768	(12.096)	0	0	0

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2013/12/30	R157	06/11/2014	6.19	Call	Bond Future	422.2100	0.4222	370.9100	0.3709	(12.150)	0	0	0
2013/12/30	R157	06/11/2014	6.20	Call	Bond Future	425.4300	0.4254	373.8500	0.3738	(12.124)	0	0	0
2013/12/30	R186	06/02/2014	8.75	Put	Bond Future	617.9100	0.6179	704.7600	0.7048	14.055	0	0	250
2013/12/30	R186	06/02/2014			Bond Future	8.2120	119.4402	8.2922	118.7360	0.977	0.0000	0.0000	61,496
2013/12/30	R186	06/02/2014	7.75	Call	Bond Future	714.5400	0.7145	510.7800	0.5108	(28.516)	0	0	0
2013/12/30	R186	06/02/2014	7.74	Put	Bond Future	4,960.6900	4.9607	5,465.3800	5.4654	10.174	0	0	0
2013/12/30	R186	06/02/2014	7.76	Put	Bond Future	4,816.8800	4.8169	5,313.0600	5.3131	10.301	0	0	0
2013/12/30	R186	06/02/2014	7.75	Put	Bond Future	4,888.5200	4.8885	5,388.9800	5.3890	10.237	0	0	0
2013/12/30	R186	06/02/2014	8.75	Call	Bond Future	5,231.1700	5.2312	4,613.8000	4.6138	(11.802)	0	0	0
2013/12/30	R186	06/02/2014	7.76	Call	Bond Future	735.4100	0.7354	527.3700	0.5274	(28.289)	0	0	0
2013/12/30	R186	06/02/2014	7.74	Call	Bond Future	694.1100	0.6941	494.5800	0.4946	(28.746)	0	0	0
2013/12/30	R186	08/05/2014	7.50	Put	Bond Future	8,793.0900	8.7931	9,295.9100	9.2959	5.718	0	0	0
2013/12/30	R186	08/05/2014	8.25	Put	Bond Future	4,410.9000	4.4109	4,732.6800	4.7327	7.295	0	0	0
2013/12/30	R186	08/05/2014			Bond Future	8.3110	121.0102	8.3941	120.2971	1.000	0.0000	0.0000	740
2013/12/30	R186	08/05/2014	9.25	Put	Bond Future	1,383.4000	1.3834	1,506.9400	1.5069	8.930	0	0	8,000
2013/12/30	R186	08/05/2014	7.09	Put	Bond Future	11,993.9500	11.9939	12,578.1000	12.5781	4.870	0	0	0
2013/12/30	R186	08/05/2014	9.00	Put	Bond Future	1,896.4900	1.8965	2,059.3600	2.0594	8.588	0	0	400
2013/12/30	R186	08/05/2014	7.10	Call	Bond Future	793.9400	0.7939	663.2800	0.6633	(16.457)	0	0	0
2013/12/30	R186	08/05/2014	8.50	Call	Bond Future	4,998.8200	4.9988	4,548.7500	4.5488	(9.004)	0	0	0
2013/12/30	R186	08/05/2014	7.11	Call	Bond Future	807.4000	0.8074	675.0300	0.6750	(16.395)	0	0	0
2013/12/30	R186	08/05/2014	9.25	Call	Bond Future	9,097.0600	9.0971	8,507.4900	8.5075	(6.481)	0	0	0
2013/12/30	R186	08/05/2014	8.25	Call	Bond Future	3,883.5100	3.8835	3,492.1800	3.4922	(10.077)	0	0	8,000
2013/12/30	R186	08/05/2014	7.09	Call	Bond Future	780.6600	0.7807	651.7000	0.6517	(16.519)	0	0	0
2013/12/30	R186	08/05/2014	8.50	Put	Bond Future	3,386.2800	3.3863	3,649.3200	3.6493	7.768	0	0	1,933
2013/12/30	R186	08/05/2014	7.11	Put	Bond Future	11,825.3200	11.8253	12,406.0600	12.4061	4.911	0	0	0
2013/12/30	R186	08/05/2014	7.50	Call	Bond Future	1,504.6200	1.5046	1,294.3300	1.2943	(13.976)	0	0	1,933
2013/12/30	R186	08/05/2014	9.00	Call	Bond Future	7,628.0300	7.6280	7,077.7900	7.0778	(7.213)	0	0	0
2013/12/30	R186	08/05/2014	7.10	Put	Bond Future	11,909.4900	11.9095	12,491.9400	12.4919	4.891	0	0	0
2013/12/30	R186	07/08/2014	8.31	Call	Bond Future	4,565.5300	4.5655	4,182.3500	4.1824	(8.393)	0	0	0
2013/12/30	R186	07/08/2014			Bond Future	8.4075	117.3631	8.4940	116.6383	1.028	0.0000	0.0000	0
2013/12/30	R186	07/08/2014	8.92	Put	Bond Future	3,141.3600	3.1414	3,368.9000	3.3689	7.243	0	0	840
2013/12/30	R186	07/08/2014	8.29	Call	Bond Future	4,485.9900	4.4860	4,106.8300	4.1068	(8.452)	0	0	0
2013/12/30	R186	07/08/2014	8.30	Call	Bond Future	4,525.6600	4.5257	4,144.4900	4.1445	(8.422)	0	0	0
2013/12/30	R186	07/08/2014	8.29	Put	Bond Future	5,481.8700	5.4819	5,827.4300	5.8274	6.304	0	0	0
2013/12/30	R186	07/08/2014	8.92	Call	Bond Future	7,347.4000	7.3474	6,850.2200	6.8502	(6.767)	0	0	0
2013/12/30	R186	07/08/2014	8.31	Put	Bond Future	5,391.1300	5.3911	5,732.6700	5.7327	6.335	0	0	0
2013/12/30	R186	07/08/2014	8.30	Put	Bond Future	5,436.3600	5.4364	5,779.9100	5.7799	6.319	0	0	0
2013/12/30	R186	06/11/2014	8.14	Call	Bond Future	4,315.5800	4.3156	3,974.8700	3.9749	(7.895)	0	0	0
2013/12/30	R186	06/11/2014	8.15	Put	Bond Future	7,309.9900	7.3100	7,700.6300	7.7006	5.344	0	0	0
2013/12/30	R186	06/11/2014			Bond Future	8.5032	118.9999	8.5927	118.2668	1.052	0.0000	0.0000	0
2013/12/30	R186	06/11/2014	9.17	Call	Bond Future	8,760.1700	8.7602	8,251.9100	8.2519	(5.802)	0	0	0
2013/12/30	R186	06/11/2014	8.15	Call	Bond Future	4,350.9300	4.3509	4,008.4600	4.0085	(7.871)	0	0	0
2013/12/30	R186	06/11/2014	8.16	Call	Bond Future	4,386.4400	4.3864	4,042.2100	4.0422	(7.848)	0	0	0
2013/12/30	R186	06/11/2014	9.17	Put	Bond Future	3,448.9800	3.4490	3,673.8300	3.6738	6.519	0	0	2,010
2013/12/30	R186	06/11/2014	8.14	Put	Bond Future	7,359.9500	7.3600	7,752.3500	7.7524	5.332	0	0	0
2013/12/30	R186	06/11/2014	8.16	Put	Bond Future	7,260.2800	7.2603	7,649.1600	7.6492	5.356	0	0	0

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2013/12/30	R197	06/02/2014			Bond Future	277.1273	277.1273	277.1293	277.1293	0.001	0.0000	0.0000	2,049
2013/12/30	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	R197	06/02/2014	279.99	Put	Bond Future	2,862.7200	2.8627	2,860.7400	2.8607	(0.069)	0	0	0
2013/12/30	R197	06/02/2014	280.01	Put	Bond Future	2,882.7200	2.8827	2,880.7400	2.8807	(0.069)	0	0	0
2013/12/30	R197	06/02/2014	280.00	Put	Bond Future	2,872.7200	2.8727	2,870.7400	2.8707	(0.069)	0	0	0
2013/12/30	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	R201	06/02/2014	5.24	Put	Bond Future	56.1300	0.0561	69.7000	0.0697	24.176	0	0	0
2013/12/30	R201	06/02/2014			Bond Future	4.8765	104.4527	4.9625	104.3794	1.763	0.0000	0.0000	0
2013/12/30	R201	06/02/2014	5.26	Put	Bond Future	52.4200	0.0524	65.1700	0.0652	24.323	0	0	0
2013/12/30	R201	06/02/2014	5.24	Call	Bond Future	365.4200	0.3654	305.7100	0.3057	(16.340)	0	0	0
2013/12/30	R201	06/02/2014	5.25	Put	Bond Future	54.3000	0.0543	67.4600	0.0675	24.236	0	0	0
2013/12/30	R201	06/02/2014	5.25	Call	Bond Future	372.0800	0.3721	311.9600	0.3120	(16.158)	0	0	0
2013/12/30	R201	06/02/2014	5.26	Call	Bond Future	378.6900	0.3787	318.1600	0.3182	(15.984)	0	0	0
2013/12/30	R201	08/05/2014			Bond Future	4.6995	105.8257	4.8215	105.7518	2.596	0.0000	0.0000	0
2013/12/30	R201	08/05/2014	4.75	Call	Bond Future	256.7700	0.2568	217.2800	0.2173	(15.380)	0	0	0
2013/12/30	R201	08/05/2014	4.76	Call	Bond Future	259.9200	0.2599	220.1400	0.2201	(15.305)	0	0	0
2013/12/30	R201	08/05/2014	4.74	Call	Bond Future	253.6300	0.2536	214.4400	0.2144	(15.452)	0	0	0
2013/12/30	R201	08/05/2014	4.76	Put	Bond Future	223.2600	0.2233	257.4100	0.2574	15.296	0	0	0
2013/12/30	R201	08/05/2014	4.75	Put	Bond Future	226.1700	0.2262	260.6100	0.2606	15.227	0	0	0
2013/12/30	R201	08/05/2014	4.74	Put	Bond Future	229.0900	0.2291	263.8300	0.2638	15.164	0	0	0
2013/12/30	R201	07/08/2014	5.31	Put	Bond Future	64.3900	0.0644	80.9900	0.0810	25.780	0	0	0
2013/12/30	R201	07/08/2014			Bond Future	4.1200	102.8541	4.3308	102.7775	5.116	0.0000	0.0000	0
2013/12/30	R201	07/08/2014	5.30	Put	Bond Future	65.1600	0.0652	81.9100	0.0819	25.706	0	0	0
2013/12/30	R201	07/08/2014	5.31	Call	Bond Future	495.4600	0.4955	435.4500	0.4355	(12.112)	0	0	0
2013/12/30	R201	07/08/2014	5.29	Call	Bond Future	489.7900	0.4898	430.0900	0.4301	(12.189)	0	0	0
2013/12/30	R201	07/08/2014	5.30	Call	Bond Future	492.6300	0.4926	432.7700	0.4328	(12.151)	0	0	0
2013/12/30	R201	07/08/2014	5.29	Put	Bond Future	65.9300	0.0659	82.8400	0.0828	25.648	0	0	0
2013/12/30	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	R202	06/02/2014			Bond Future	214.1000	214.1000	214.1039	214.1039	0.002	0.0000	0.0000	44,679
2013/12/30	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	R202	06/02/2014	208.99	Call	Bond Future	5,110.0400	5.1100	5,113.8600	5.1139	0.075	0	0	0
2013/12/30	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	R202	06/02/2014	209.00	Call	Bond Future	5,100.0400	5.1000	5,103.8600	5.1039	0.075	0	0	0
2013/12/30	R202	06/02/2014	209.01	Call	Bond Future	5,090.0400	5.0900	5,093.8600	5.0939	0.075	0	0	0
2013/12/30	R203	06/02/2014			Bond Future	6.9085	107.5856	6.9847	107.3409	1.104	0.0000	0.0000	10,389
2013/12/30	R203	06/02/2014	5.95	Put	Bond Future	3,153.6300	3.1536	3,389.5900	3.3896	7.482	0	0	0
2013/12/30	R203	06/02/2014	6.14	Put	Bond Future	2,551.0500	2.5510	2,776.1700	2.7762	8.825	0	0	0
2013/12/30	R203	06/02/2014	6.16	Put	Bond Future	2,489.3700	2.4894	2,712.9200	2.7129	8.980	0	0	0
2013/12/30	R203	06/02/2014	6.84	Put	Bond Future	778.8900	0.7789	896.7500	0.8967	15.132	0	0	0
2013/12/30	R203	06/02/2014	6.15	Put	Bond Future	2,520.1600	2.5202	2,744.5100	2.7445	8.902	0	0	0
2013/12/30	R203	06/02/2014	5.95	Call	Bond Future	17.9700	0.0180	9.2800	0.0093	(48.358)	0	0	16
2013/12/30	R203	06/02/2014	6.16	Call	Bond Future	50.5400	0.0505	29.4400	0.0294	(41.749)	0	0	0
2013/12/30	R203	06/02/2014	6.84	Call	Bond Future	558.6500	0.5587	431.8600	0.4319	(22.696)	0	0	13
2013/12/30	R203	06/02/2014	6.14	Call	Bond Future	46.0900	0.0461	26.5600	0.0266	(42.374)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/12/30	R203	06/02/2014	6.15	Call	Bond Future	48.2700		0.0483	27.9700	0.0280	(42.055)	0	0	0
2013/12/30	R203	08/05/2014	7.40	Put	Bond Future	743.1600		0.7432	822.1600	0.8222	10.630	0	0	0
2013/12/30	R203	08/05/2014	5.76	Call	Bond Future	125.3100		0.1253	99.0000	0.0990	(20.996)	0	0	0
2013/12/30	R203	08/05/2014	6.84	Call	Bond Future	903.5900		0.9036	789.7900	0.7898	(12.594)	0	0	29
2013/12/30	R203	08/05/2014	5.74	Call	Bond Future	119.8300		0.1198	94.4600	0.0945	(21.172)	0	0	0
2013/12/30	R203	08/05/2014			Bond Future	7.0446		104.8396	7.1273	104.5920	1.175	0.0000	0.0000	0
2013/12/30	R203	08/05/2014	5.76	Put	Bond Future	4,063.4900		4.0635	4,284.7300	4.2847	5.445	0	0	0
2013/12/30	R203	08/05/2014	6.84	Put	Bond Future	1,518.6700		1.5187	1,652.4200	1.6524	8.807	0	0	0
2013/12/30	R203	08/05/2014	5.75	Put	Bond Future	4,092.1100		4.0921	4,313.8100	4.3138	5.418	0	0	0
2013/12/30	R203	08/05/2014	5.74	Put	Bond Future	4,120.7700		4.1208	4,342.9500	4.3430	5.392	0	0	0
2013/12/30	R203	08/05/2014	7.40	Call	Bond Future	1,801.3100		1.8013	1,632.7600	1.6328	(9.357)	0	0	16
2013/12/30	R203	08/05/2014	5.75	Call	Bond Future	122.5500		0.1226	96.7000	0.0967	(21.093)	0	0	0
2013/12/30	R203	07/08/2014	7.30	Call	Bond Future	1,615.4900		1.6155	1,472.2300	1.4722	(8.868)	0	0	0
2013/12/30	R203	07/08/2014			Bond Future	7.1832		106.2635	7.2742	106.0109	1.267	0.0000	0.0000	0
2013/12/30	R203	07/08/2014	7.31	Call	Bond Future	1,630.5000		1.6305	1,486.4700	1.4865	(8.833)	0	0	0
2013/12/30	R203	07/08/2014	6.84	Put	Bond Future	1,965.4900		1.9655	2,111.0300	2.1110	7.405	0	0	0
2013/12/30	R203	07/08/2014	7.29	Put	Bond Future	1,304.3000		1.3043	1,414.4200	1.4144	8.443	0	0	0
2013/12/30	R203	07/08/2014	7.31	Put	Bond Future	1,278.8600		1.2789	1,387.4500	1.3875	8.491	0	0	0
2013/12/30	R203	07/08/2014	7.30	Put	Bond Future	1,291.5300		1.2915	1,400.8900	1.4009	8.467	0	0	0
2013/12/30	R203	07/08/2014	7.29	Call	Bond Future	1,600.5600		1.6006	1,458.0600	1.4581	(8.903)	0	0	0
2013/12/30	R203	07/08/2014	6.84	Call	Bond Future	1,005.8000		1.0058	898.7200	0.8987	(10.646)	0	0	46
2013/12/30	R203	06/11/2014	6.86	Call	Bond Future	1,059.0400		1.0590	956.5500	0.9566	(9.678)	0	0	0
2013/12/30	R203	06/11/2014			Bond Future	7.3382		103.5847	7.4377	103.3300	1.356	0.0000	0.0000	0
2013/12/30	R203	06/11/2014	6.84	Call	Bond Future	1,039.0800		1.0391	937.8900	0.9379	(9.738)	0	0	45
2013/12/30	R203	06/11/2014	6.85	Call	Bond Future	1,049.0200		1.0490	947.1900	0.9472	(9.707)	0	0	0
2013/12/30	R203	06/11/2014	6.84	Put	Bond Future	2,325.6800		2.3257	2,479.1400	2.4791	6.599	0	0	0
2013/12/30	R203	06/11/2014	6.86	Put	Bond Future	2,293.6000		2.2936	2,445.7600	2.4458	6.634	0	0	0
2013/12/30	R203	06/11/2014	6.85	Put	Bond Future	2,309.6000		2.3096	2,462.4200	2.4624	6.617	0	0	0
2013/12/30	R204	06/02/2014	6.39	Call	Bond Future	86.2200		0.0862	53.0200	0.0530	(38.506)	0	0	0
2013/12/30	R204	06/02/2014			Bond Future	7.1550		104.5446	7.2308	104.2323	1.059	0.0000	0.0000	29,549
2013/12/30	R204	06/02/2014	6.40	Call	Bond Future	89.8300		0.0898	55.4900	0.0555	(38.228)	0	0	0
2013/12/30	R204	06/02/2014	6.41	Call	Bond Future	93.5700		0.0936	58.0700	0.0581	(37.940)	0	0	0
2013/12/30	R204	06/02/2014	6.39	Put	Bond Future	3,304.5700		3.3046	3,583.7400	3.5837	8.448	0	0	0
2013/12/30	R204	06/02/2014	6.41	Put	Bond Future	3,226.2400		3.2262	3,503.1100	3.5031	8.582	0	0	0
2013/12/30	R204	06/02/2014	6.40	Put	Bond Future	3,265.3300		3.2653	3,543.3600	3.5434	8.515	0	0	0
2013/12/30	R204	08/05/2014			Bond Future	7.2769		105.9188	7.3577	105.6026	1.110	0.0000	0.0000	0
2013/12/30	R204	08/05/2014	6.05	Call	Bond Future	224.7900		0.2248	182.2200	0.1822	(18.938)	0	0	0
2013/12/30	R204	08/05/2014	6.06	Call	Bond Future	229.3800		0.2294	186.1100	0.1861	(18.864)	0	0	0
2013/12/30	R204	08/05/2014	6.04	Call	Bond Future	220.2800		0.2203	178.3900	0.1784	(19.017)	0	0	0
2013/12/30	R204	08/05/2014	6.05	Put	Bond Future	5,178.2800		5.1783	5,451.9100	5.4519	5.284	0	0	0
2013/12/30	R204	08/05/2014	6.04	Put	Bond Future	5,215.3200		5.2153	5,489.6300	5.4896	5.260	0	0	0
2013/12/30	R204	08/05/2014	6.06	Put	Bond Future	5,141.3300		5.1413	5,414.2600	5.4143	5.309	0	0	0
2013/12/30	R204	07/08/2014			Bond Future	7.3990		103.3264	7.4858	103.0042	1.173	0.0000	0.0000	0
2013/12/30	R204	07/08/2014	7.44	Put	Bond Future	2,023.0200		2.0230	2,166.9200	2.1669	7.113	0	0	0
2013/12/30	R204	07/08/2014	7.46	Put	Bond Future	1,987.5100		1.9875	2,129.5900	2.1296	7.149	0	0	0
2013/12/30	R204	07/08/2014	7.45	Put	Bond Future	2,005.2100		2.0052	2,148.2000	2.1482	7.131	0	0	0
2013/12/30	R204	07/08/2014	7.78	Call	Bond Future	2,887.3900		2.8874	2,679.2100	2.6792	(7.210)	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
2013/12/30	R204	07/08/2014	7.46	Call	Bond Future	2,214.1100	2.2141	2,034.0200	2.0340	(8.134)	0	0	0
2013/12/30	R204	07/08/2014	7.44	Call	Bond Future	2,175.4100	2.1754	1,997.1400	1.9971	(8.195)	0	0	0
2013/12/30	R204	07/08/2014	7.78	Put	Bond Future	1,482.2900	1.4823	1,596.2800	1.5963	7.690	0	0	530
2013/12/30	R204	07/08/2014	7.45	Call	Bond Future	2,194.7100	2.1947	2,015.5300	2.0155	(8.164)	0	0	0
2013/12/30	R204	06/11/2014	7.99	Put	Bond Future	1,771.9400	1.7719	1,889.1100	1.8891	6.613	0	0	1,270
2013/12/30	R204	06/11/2014			Bond Future	7.5245	104.7674	7.6172	104.4422	1.232	0.0000	0.0000	0
2013/12/30	R204	06/11/2014	6.99	Put	Bond Future	3,529.3700	3.5294	3,719.9200	3.7199	5.399	0	0	0
2013/12/30	R204	06/11/2014	7.01	Put	Bond Future	3,485.5800	3.4856	3,674.6300	3.6746	5.424	0	0	0
2013/12/30	R204	06/11/2014	6.99	Call	Bond Future	1,628.6900	1.6287	1,494.0500	1.4941	(8.267)	0	0	0
2013/12/30	R204	06/11/2014	7.00	Put	Bond Future	3,507.4400	3.5074	3,697.2300	3.6972	5.411	0	0	0
2013/12/30	R204	06/11/2014	7.99	Call	Bond Future	3,392.6500	3.3926	3,184.6300	3.1846	(6.131)	0	0	0
2013/12/30	R204	06/11/2014	7.00	Call	Bond Future	1,642.7100	1.6427	1,507.3100	1.5073	(8.242)	0	0	0
2013/12/30	R204	06/11/2014	7.01	Call	Bond Future	1,656.8000	1.6568	1,520.6600	1.5207	(8.217)	0	0	0
2013/12/30	R207	06/02/2014			Bond Future	7.4542	99.5682	7.5349	99.1906	1.082	0.0000	0.0000	22,098
2013/12/30	R207	06/02/2014	6.65	Call	Bond Future	113.8300	0.1138	70.8100	0.0708	(37.793)	0	0	0
2013/12/30	R207	06/02/2014	6.64	Put	Bond Future	4,023.1300	4.0231	4,359.0600	4.3591	8.350	0	0	0
2013/12/30	R207	06/02/2014	6.66	Put	Bond Future	3,933.3200	3.9333	4,266.6200	4.2666	8.474	0	0	0
2013/12/30	R207	06/02/2014	6.65	Put	Bond Future	3,978.1400	3.9781	4,312.7700	4.3128	8.412	0	0	0
2013/12/30	R207	06/02/2014	6.66	Call	Bond Future	118.1700	0.1182	73.8200	0.0738	(37.531)	0	0	0
2013/12/30	R207	06/02/2014	6.64	Call	Bond Future	109.6200	0.1096	67.9000	0.0679	(38.059)	0	0	0
2013/12/30	R207	08/05/2014	6.19	Put	Bond Future	6,716.1100	6.7161	7,052.7200	7.0527	5.012	0	0	0
2013/12/30	R207	08/05/2014	6.21	Put	Bond Future	6,628.1800	6.6282	6,963.3300	6.9633	5.056	0	0	0
2013/12/30	R207	08/05/2014			Bond Future	7.5737	100.8770	7.6588	100.4947	1.123	0.0000	0.0000	0
2013/12/30	R207	08/05/2014	6.20	Put	Bond Future	6,672.1000	6.6721	7,007.9800	7.0080	5.034	0	0	0
2013/12/30	R207	08/05/2014	6.20	Call	Bond Future	239.6600	0.2397	193.1800	0.1932	(19.394)	0	0	0
2013/12/30	R207	08/05/2014	6.21	Call	Bond Future	244.3800	0.2444	197.1700	0.1972	(19.318)	0	0	0
2013/12/30	R207	08/05/2014	6.19	Call	Bond Future	235.0100	0.2350	189.2600	0.1893	(19.467)	0	0	0
2013/12/30	R207	07/08/2014	7.69	Call	Bond Future	2,515.8800	2.5159	2,304.5000	2.3045	(8.402)	0	0	0
2013/12/30	R207	07/08/2014	7.70	Put	Bond Future	2,508.5900	2.5086	2,685.2800	2.6853	7.043	0	0	0
2013/12/30	R207	07/08/2014			Bond Future	7.6933	98.6069	7.7837	98.2177	1.175	0.0000	0.0000	0
2013/12/30	R207	07/08/2014	7.70	Call	Bond Future	2,537.5500	2.5375	2,325.0900	2.3251	(8.373)	0	0	0
2013/12/30	R207	07/08/2014	7.71	Call	Bond Future	2,559.3200	2.5593	2,345.8000	2.3458	(8.343)	0	0	0
2013/12/30	R207	07/08/2014	7.69	Put	Bond Future	2,530.0800	2.5301	2,707.8500	2.7079	7.026	0	0	0
2013/12/30	R207	07/08/2014	7.71	Put	Bond Future	2,487.2200	2.4872	2,662.8500	2.6629	7.061	0	0	0
2013/12/30	R207	06/11/2014	7.36	Put	Bond Future	4,051.9400	4.0519	4,271.6000	4.2716	5.421	0	0	0
2013/12/30	R207	06/11/2014			Bond Future	7.8097	99.9822	7.9050	99.5891	1.221	0.0000	0.0000	0
2013/12/30	R207	06/11/2014	7.35	Put	Bond Future	4,077.1900	4.0772	4,297.7300	4.2977	5.409	0	0	0
2013/12/30	R207	06/11/2014	7.36	Call	Bond Future	2,171.2000	2.1712	1,997.7100	1.9977	(7.991)	0	0	0
2013/12/30	R207	06/11/2014	7.34	Call	Bond Future	2,137.1400	2.1371	1,965.4100	1.9654	(8.036)	0	0	0
2013/12/30	R207	06/11/2014	7.35	Call	Bond Future	2,154.1300	2.1541	1,981.5200	1.9815	(8.013)	0	0	0
2013/12/30	R207	06/11/2014	7.34	Put	Bond Future	4,102.5400	4.1025	4,323.9600	4.3240	5.397	0	0	0
2013/12/30	R208	06/02/2014	6.74	Put	Bond Future	4,859.2500	4.8593	5,249.5200	5.2495	8.031	0	0	0
2013/12/30	R208	06/02/2014			Bond Future	7.6209	97.7483	7.7014	97.3256	1.056	0.0000	0.0000	11,157
2013/12/30	R208	06/02/2014	6.75	Put	Bond Future	4,806.6000	4.8066	5,195.7300	5.1957	8.096	0	0	0
2013/12/30	R208	06/02/2014	6.76	Put	Bond Future	4,754.2400	4.7542	5,142.1500	5.1422	8.159	0	0	0
2013/12/30	R208	06/02/2014	6.74	Call	Bond Future	77.6500	0.0776	45.2100	0.0452	(41.777)	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
2013/12/30	R208	06/02/2014	6.75	Call	Bond Future	80.9100	0.0809	47.3300	0.0473	(41.503)	0	0	0
2013/12/30	R208	06/02/2014	6.76	Call	Bond Future	84.4200	0.0844	49.6200	0.0496	(41.222)	0	0	0
2013/12/30	R208	08/05/2014	6.31	Call	Bond Future	222.0600	0.2221	176.8600	0.1769	(20.355)	0	0	0
2013/12/30	R208	08/05/2014			Bond Future	7.7278	95.6372	7.8120	95.2092	1.090	0.0000	0.0000	0
2013/12/30	R208	08/05/2014	6.29	Call	Bond Future	212.9900	0.2130	169.3100	0.1693	(20.508)	0	0	0
2013/12/30	R208	08/05/2014	6.31	Put	Bond Future	7,794.4700	7.7945	8,177.2900	8.1773	4.911	0	0	0
2013/12/30	R208	08/05/2014	6.30	Put	Bond Future	7,845.8800	7.8459	8,229.4700	8.2295	4.889	0	0	0
2013/12/30	R208	08/05/2014	6.29	Put	Bond Future	7,897.4000	7.8974	8,281.7400	8.2817	4.867	0	0	0
2013/12/30	R208	08/05/2014	6.30	Call	Bond Future	217.4800	0.2175	173.0500	0.1730	(20.429)	0	0	0
2013/12/30	R208	07/08/2014	8.28	Call	Bond Future	3,960.5600	3.9606	3,670.3700	3.6704	(7.327)	0	0	0
2013/12/30	R208	07/08/2014			Bond Future	7.8332	96.9362	7.9219	96.5008	1.132	0.0000	0.0000	0
2013/12/30	R208	07/08/2014	7.80	Call	Bond Future	2,645.9100	2.6459	2,413.5300	2.4135	(8.783)	0	0	0
2013/12/30	R208	07/08/2014	7.79	Put	Bond Future	2,834.7900	2.8348	3,039.0100	3.0390	7.204	0	0	0
2013/12/30	R208	07/08/2014	7.81	Put	Bond Future	2,784.9200	2.7849	2,986.6000	2.9866	7.242	0	0	0
2013/12/30	R208	07/08/2014	7.80	Put	Bond Future	2,809.7800	2.8098	3,012.7200	3.0127	7.223	0	0	0
2013/12/30	R208	07/08/2014	8.28	Put	Bond Future	1,791.3500	1.7913	1,936.4800	1.9365	8.102	0	0	630
2013/12/30	R208	07/08/2014	7.81	Call	Bond Future	2,670.3800	2.6704	2,436.7400	2.4367	(8.749)	0	0	0
2013/12/30	R208	07/08/2014	7.79	Call	Bond Future	2,621.5500	2.6215	2,390.4500	2.3904	(8.815)	0	0	0
2013/12/30	R208	06/11/2014	7.46	Call	Bond Future	2,122.0500	2.1221	1,936.6400	1.9366	(8.737)	0	0	0
2013/12/30	R208	06/11/2014			Bond Future	7.9410	94.8914	8.0338	94.4513	1.169	0.0000	0.0000	0
2013/12/30	R208	06/11/2014	7.44	Call	Bond Future	2,084.0900	2.0841	1,900.8500	1.9009	(8.792)	0	0	0
2013/12/30	R208	06/11/2014	7.45	Call	Bond Future	2,103.0100	2.1030	1,918.6900	1.9187	(8.765)	0	0	0
2013/12/30	R208	06/11/2014	8.50	Put	Bond Future	2,034.2500	2.0343	2,180.5200	2.1805	7.190	0	0	1,520
2013/12/30	R208	06/11/2014	7.44	Put	Bond Future	4,503.8000	4.5038	4,760.6200	4.7606	5.702	0	0	0
2013/12/30	R208	06/11/2014	7.46	Put	Bond Future	4,443.7200	4.4437	4,698.3700	4.6984	5.731	0	0	0
2013/12/30	R208	06/11/2014	8.50	Call	Bond Future	4,646.9800	4.6470	4,353.1900	4.3532	(6.322)	0	0	0
2013/12/30	R208	06/11/2014	7.45	Put	Bond Future	4,473.6900	4.4737	4,729.4300	4.7294	5.717	0	0	0
2013/12/30	R209	06/02/2014	8.56	Call	Bond Future	736.0300	0.7360	541.2500	0.5413	(26.464)	0	0	0
2013/12/30	R209	06/02/2014			Bond Future	9.0098	76.0125	9.0899	75.4137	0.888	0.0000	0.0000	23,535
2013/12/30	R209	06/02/2014	8.54	Call	Bond Future	697.9800	0.6980	510.3700	0.5104	(26.879)	0	0	0
2013/12/30	R209	06/02/2014	8.55	Call	Bond Future	716.8300	0.7168	525.6400	0.5256	(26.672)	0	0	0
2013/12/30	R209	06/02/2014	8.54	Put	Bond Future	4,371.4700	4.3715	4,782.6700	4.7827	9.406	0	0	0
2013/12/30	R209	06/02/2014	8.56	Put	Bond Future	4,247.4000	4.2474	4,651.4300	4.6514	9.512	0	0	0
2013/12/30	R209	06/02/2014	8.55	Put	Bond Future	4,309.1900	4.3092	4,716.8100	4.7168	9.459	0	0	0
2013/12/30	R209	08/05/2014	9.63	Call	Bond Future	5,724.4600	5.7245	5,277.6300	5.2776	(7.806)	0	0	0
2013/12/30	R209	08/05/2014			Bond Future	9.1005	73.8673	9.1829	73.2608	0.906	0.0000	0.0000	0
2013/12/30	R209	08/05/2014	9.00	Put	Bond Future	3,965.5500	3.9656	4,242.4300	4.2424	6.982	0	0	0
2013/12/30	R209	08/05/2014	9.50	Call	Bond Future	5,154.4700	5.1545	4,729.1500	4.7292	(8.251)	0	0	0
2013/12/30	R209	08/05/2014	7.85	Call	Bond Future	647.7000	0.6477	540.0500	0.5401	(16.620)	0	0	0
2013/12/30	R209	08/05/2014	9.75	Put	Bond Future	1,696.3100	1.6963	1,837.5900	1.8376	8.329	0	0	7,262
2013/12/30	R209	08/05/2014	9.85	Put	Bond Future	1,498.8900	1.4989	1,625.9800	1.6260	8.479	0	0	10,000
2013/12/30	R209	08/05/2014	8.50	Put	Bond Future	6,428.4900	6.4285	6,810.4700	6.8105	5.942	0	0	0
2013/12/30	R209	08/05/2014	7.86	Call	Bond Future	659.0200	0.6590	549.9100	0.5499	(16.556)	0	0	0
2013/12/30	R209	08/05/2014	9.50	Put	Bond Future	2,286.6700	2.2867	2,467.8400	2.4678	7.923	0	0	640
2013/12/30	R209	08/05/2014	7.84	Call	Bond Future	636.5300	0.6365	530.3200	0.5303	(16.686)	0	0	0
2013/12/30	R209	08/05/2014	7.85	Put	Bond Future	10,901.8500	10.9018	11,400.6900	11.4007	4.576	0	0	0
2013/12/30	R209	08/05/2014	9.63	Put	Bond Future	1,961.5500	1.9616	2,121.2100	2.1212	8.139	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
2013/12/30	R209	08/05/2014	9.85	Call	Bond Future	6,735.9600		6.7360	6,256.5600	6.2566	(7.117)	0	0	0
2013/12/30	R209	08/05/2014	7.84	Put	Bond Future	10,981.3400		10.9813	11,481.6200	11.4816	4.556	0	0	0
2013/12/30	R209	08/05/2014	9.75	Call	Bond Future	6,269.5400		6.2695	5,804.3300	5.8043	(7.420)	0	0	0
2013/12/30	R209	08/05/2014	8.50	Call	Bond Future	1,761.5100		1.7615	1,537.0000	1.5370	(12.745)	0	0	640
2013/12/30	R209	08/05/2014	9.00	Call	Bond Future	3,215.3000		3.2153	2,885.6900	2.8857	(10.251)	0	0	640
2013/12/30	R209	08/05/2014	7.86	Put	Bond Future	10,822.6500		10.8227	11,320.0300	11.3200	4.596	0	0	0
2013/12/30	R209	07/08/2014	9.04	Put	Bond Future	5,210.4000		5.2104	5,498.3300	5.4983	5.526	0	0	0
2013/12/30	R209	07/08/2014			Bond Future	9.1889		74.8706	9.2740	74.2547	0.925	0.0000	0.0000	0
2013/12/30	R209	07/08/2014	9.06	Put	Bond Future	5,128.4400		5.1284	5,413.1800	5.4132	5.552	0	0	0
2013/12/30	R209	07/08/2014	9.05	Put	Bond Future	5,169.2900		5.1693	5,455.6300	5.4556	5.539	0	0	0
2013/12/30	R209	07/08/2014	9.05	Call	Bond Future	4,145.1800		4.1452	3,815.6200	3.8156	(7.950)	0	0	0
2013/12/30	R209	07/08/2014	9.06	Call	Bond Future	4,178.7900		4.1788	3,847.6300	3.8476	(7.925)	0	0	0
2013/12/30	R209	07/08/2014	9.04	Call	Bond Future	4,111.7100		4.1117	3,783.7400	3.7837	(7.976)	0	0	0
2013/12/30	R209	06/11/2014			Bond Future	9.2773		72.7697	9.3648	72.1463	0.943	0.0000	0.0000	0
2013/12/30	R209	06/11/2014	8.99	Put	Bond Future	6,532.8700		6.5329	6,840.8400	6.8408	4.714	0	0	0
2013/12/30	R209	06/11/2014	9.01	Put	Bond Future	6,446.2900		6.4463	6,751.4900	6.7515	4.735	0	0	0
2013/12/30	R209	06/11/2014	9.00	Put	Bond Future	6,489.4700		6.4895	6,796.0500	6.7961	4.724	0	0	0
2013/12/30	R209	06/11/2014	8.99	Call	Bond Future	4,423.6300		4.4236	4,108.2200	4.1082	(7.130)	0	0	0
2013/12/30	R209	06/11/2014	9.00	Call	Bond Future	4,455.2300		4.4552	4,138.4300	4.1384	(7.111)	0	0	0
2013/12/30	R209	06/11/2014	9.01	Call	Bond Future	4,486.9400		4.4869	4,168.7600	4.1688	(7.091)	0	0	0
2013/12/30	R210	06/02/2014	161.51	Put	Bond Future	16.3000		0.0163	13.6300	0.0136	(16.380)	0	0	0
2013/12/30	R210	06/02/2014			Bond Future	161.4937		161.4937	161.4964	161.4964	0.002	0.0000	0.0000	1,319
2013/12/30	R210	06/02/2014	161.50	Put	Bond Future	6.3000		0.0063	3.6300	0.0036	(42.381)	0	0	0
2013/12/30	R210	06/02/2014	161.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	R210	06/02/2014	161.49	Call	Bond Future	3.7000		0.0037	6.3700	0.0064	72.162	0	0	0
2013/12/30	R210	06/02/2014	161.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	R210	06/02/2014	161.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	R211	06/02/2014	129.00	Call	Bond Future	78.0500		0.0780	73.8100	0.0738	(5.432)	0	0	0
2013/12/30	R211	06/02/2014			Bond Future	129.0781		129.0781	129.0738	129.0738	(0.003)	0.0000	0.0000	2,022
2013/12/30	R211	06/02/2014	129.01	Call	Bond Future	68.0500		0.0680	63.8100	0.0638	(6.231)	0	0	0
2013/12/30	R211	06/02/2014	128.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	R211	06/02/2014	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	R211	06/02/2014	128.99	Call	Bond Future	88.0500		0.0880	83.8100	0.0838	(4.815)	0	0	0
2013/12/30	R211	06/02/2014	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	R212	06/02/2014			Bond Future	131.2734		131.2734	131.2739	131.2739	0.000	0.0000	0.0000	21,791
2013/12/30	R212	06/02/2014	132.99	Put	Bond Future	1,716.5600		1.7166	1,716.0900	1.7161	(0.027)	0	0	0
2013/12/30	R212	06/02/2014	133.01	Put	Bond Future	1,736.5600		1.7366	1,736.0900	1.7361	(0.027)	0	0	0
2013/12/30	R212	06/02/2014	133.00	Put	Bond Future	1,726.5600		1.7266	1,726.0900	1.7261	(0.027)	0	0	0
2013/12/30	R212	06/02/2014	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	R212	06/02/2014	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	R212	06/02/2014	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	R213	06/02/2014			Bond Future	8.8179		87.2842	8.8979	86.6705	0.908	0.0000	0.0000	21,284
2013/12/30	R213	06/02/2014	8.29	Put	Bond Future	4,838.8000		4.8388	5,279.2300	5.2792	9.102	0	0	0
2013/12/30	R213	06/02/2014	8.31	Put	Bond Future	4,708.4200		4.7084	5,141.9000	5.1419	9.206	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
2013/12/30	R213	06/02/2014	8.29	Call	Bond Future	622.2300	0.6222	448.9400	0.4489	(27.850)	0	0	0
2013/12/30	R213	06/02/2014	8.30	Put	Bond Future	4,773.4200	4.7734	5,210.3900	5.2104	9.154	0	0	0
2013/12/30	R213	06/02/2014	8.30	Call	Bond Future	639.5300	0.6395	462.7800	0.4628	(27.637)	0	0	0
2013/12/30	R213	06/02/2014	8.31	Call	Bond Future	657.1000	0.6571	476.8600	0.4769	(27.430)	0	0	0
2013/12/30	R213	08/05/2014	7.65	Put	Bond Future	11,108.9300	11.1089	11,616.9000	11.6169	4.573	0	0	0
2013/12/30	R213	08/05/2014			Bond Future	8.9120	84.8941	8.9945	84.2725	0.926	0.0000	0.0000	0
2013/12/30	R213	08/05/2014	7.64	Put	Bond Future	11,187.0700	11.1871	11,696.4900	11.6965	4.554	0	0	0
2013/12/30	R213	08/05/2014	7.66	Put	Bond Future	11,031.0700	11.0311	11,537.5700	11.5376	4.592	0	0	0
2013/12/30	R213	08/05/2014	7.65	Call	Bond Future	700.5100	0.7005	586.9300	0.5869	(16.214)	0	0	0
2013/12/30	R213	08/05/2014	7.64	Call	Bond Future	688.9500	0.6889	576.8200	0.5768	(16.275)	0	0	0
2013/12/30	R213	08/05/2014	7.66	Call	Bond Future	712.2300	0.7122	597.1800	0.5972	(16.153)	0	0	0
2013/12/30	R213	07/08/2014	8.86	Call	Bond Future	4,287.0400	4.2870	3,951.2300	3.9512	(7.833)	0	0	0
2013/12/30	R213	07/08/2014			Bond Future	9.0051	86.0470	9.0904	85.4157	0.947	0.0000	0.0000	0
2013/12/30	R213	07/08/2014	8.84	Call	Bond Future	4,218.9600	4.2190	3,886.3600	3.8864	(7.883)	0	0	0
2013/12/30	R213	07/08/2014	8.85	Call	Bond Future	4,252.9200	4.2529	3,918.7200	3.9187	(7.858)	0	0	0
2013/12/30	R213	07/08/2014	8.84	Put	Bond Future	5,461.4000	5.4614	5,760.1100	5.7601	5.469	0	0	0
2013/12/30	R213	07/08/2014	8.86	Put	Bond Future	5,377.5500	5.3775	5,673.0500	5.6730	5.495	0	0	0
2013/12/30	R213	07/08/2014	8.85	Put	Bond Future	5,419.3500	5.4193	5,716.4600	5.7165	5.482	0	0	0
2013/12/30	R213	06/11/2014	8.84	Call	Bond Future	4,626.6500	4.6267	4,301.7100	4.3017	(7.023)	0	0	0
2013/12/30	R213	06/11/2014	8.85	Put	Bond Future	6,515.8000	6.5158	6,828.3700	6.8284	4.797	0	0	0
2013/12/30	R213	06/11/2014			Bond Future	9.0997	83.7087	9.1875	83.0698	0.965	0.0000	0.0000	0
2013/12/30	R213	06/11/2014	8.85	Call	Bond Future	4,659.1600	4.6592	4,332.8100	4.3328	(7.004)	0	0	0
2013/12/30	R213	06/11/2014	8.86	Call	Bond Future	4,691.7900	4.6918	4,364.0400	4.3640	(6.986)	0	0	0
2013/12/30	R213	06/11/2014	8.84	Put	Bond Future	6,558.9000	6.5589	6,872.8800	6.8729	4.787	0	0	0
2013/12/30	R213	06/11/2014	8.86	Put	Bond Future	6,472.9100	6.4729	6,784.0800	6.7841	4.807	0	0	0
2013/12/30	R214	06/02/2014			Bond Future	9.1104	76.8599	9.1905	76.2402	0.879	0.0000	0.0000	5,455
2013/12/30	R214	06/02/2014	8.99	Put	Bond Future	2,680.7400	2.6807	2,961.5200	2.9615	10.474	0	0	0
2013/12/30	R214	06/02/2014	9.01	Put	Bond Future	2,590.0000	2.5900	2,863.1000	2.8631	10.544	0	0	0
2013/12/30	R214	06/02/2014	8.99	Call	Bond Future	1,732.0700	1.7321	1,393.1500	1.3931	(19.567)	0	0	0
2013/12/30	R214	06/02/2014	9.00	Put	Bond Future	2,635.1000	2.6351	2,912.0300	2.9120	10.509	0	0	0
2013/12/30	R214	06/02/2014	9.00	Call	Bond Future	1,765.9900	1.7660	1,423.2200	1.4232	(19.410)	0	0	0
2013/12/30	R214	06/02/2014	9.01	Call	Bond Future	1,800.3000	1.8003	1,453.7000	1.4537	(19.252)	0	0	0
2013/12/30	R214	08/05/2014			Bond Future	9.1988	74.5855	9.2812	73.9579	0.896	0.0000	0.0000	0
2013/12/30	R214	08/05/2014	9.00	Call	Bond Future	3,179.1800	3.1792	2,853.5100	2.8535	(10.244)	0	0	0
2013/12/30	R214	08/05/2014	8.99	Put	Bond Future	4,776.7000	4.7767	5,080.7000	5.0807	6.364	0	0	0
2013/12/30	R214	08/05/2014	9.01	Put	Bond Future	4,685.0300	4.6850	4,984.8800	4.9849	6.400	0	0	0
2013/12/30	R214	08/05/2014	9.00	Put	Bond Future	4,730.7100	4.7307	5,032.6300	5.0326	6.382	0	0	0
2013/12/30	R214	08/05/2014	9.01	Call	Bond Future	3,212.8500	3.2129	2,885.1100	2.8851	(10.201)	0	0	0
2013/12/30	R214	08/05/2014	8.99	Call	Bond Future	3,145.6900	3.1457	2,822.1000	2.8221	(10.287)	0	0	0
2013/12/30	R248	06/02/2014	9.11	Put	Bond Future	566.9400	0.5669	1,361.2600	1.3613	140.107	0	0	0
2013/12/30	R248	06/02/2014			Bond Future	9.1664	99.6274	9.2465	98.8331	0.874	0.0000	0.0000	12,135
2013/12/30	R248	06/02/2014	9.10	Put	Bond Future	668.0200	0.6680	1,462.3400	1.4623	118.907	0	0	0
2013/12/30	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	R248	06/02/2014	9.09	Put	Bond Future	769.2900	0.7693	1,563.6100	1.5636	103.254	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
2013/12/30	R248	08/05/2014	9.04	Put	Bond Future	2,174.7000	2.1747	2,979.2200	2.9792	36.995	0	0	0
2013/12/30	R248	08/05/2014			Bond Future	9.2571	96.5152	9.3397	95.7107	0.892	0.0000	0.0000	1,375
2013/12/30	R248	08/05/2014	9.06	Put	Bond Future	1,970.6300	1.9706	2,775.1500	2.7751	40.826	0	0	0
2013/12/30	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	R248	08/05/2014	9.05	Put	Bond Future	2,072.5700	2.0726	2,877.0900	2.8771	38.818	0	0	0
2013/12/30	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/30	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total												380070	