



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 18/12/2013 to 18/12/2013

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
2013/12/18	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/12/18	2025	06/02/2014			Bond Future	110.4946	110.4946	110.5148	110.5148	0.018	0.0000	0.0000	0
2013/12/18	2025	06/02/2014	110.99	Put	Bond Future	495.4200	0.4954	475.2300	0.4752	(4.075)	0	0	0
2013/12/18	2025	06/02/2014	111.01	Put	Bond Future	515.4200	0.5154	495.2300	0.4952	(3.917)	0	0	0
2013/12/18	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	2025	06/02/2014	111.00	Put	Bond Future	505.4200	0.5054	485.2300	0.4852	(3.995)	0	0	0
2013/12/18	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	2037	06/02/2014			Bond Future	9.1418	94.1334	9.1640	93.9325	0.243	0.0000	0.0000	1,652
2013/12/18	2037	06/02/2014	9.38	Call	Bond Future	2,119.8400	2.1198	1,918.9600	1.9190	(9.476)	0	0	0
2013/12/18	2037	06/02/2014	9.39	Call	Bond Future	2,207.1300	2.2071	2,006.2500	2.0063	(9.101)	0	0	0
2013/12/18	2037	06/02/2014	9.37	Call	Bond Future	2,032.4100	2.0324	1,831.5300	1.8315	(9.884)	0	0	0
2013/12/18	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	2037	08/05/2014			Bond Future	9.2425	95.3695	9.2654	95.1661	0.248	0.0000	0.0000	0
2013/12/18	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	2037	08/05/2014	9.38	Call	Bond Future	1,210.9800	1.2110	1,007.6300	1.0076	(16.792)	0	0	0
2013/12/18	2037	08/05/2014	9.39	Call	Bond Future	1,298.0400	1.2980	1,094.6900	1.0947	(15.666)	0	0	0
2013/12/18	2037	08/05/2014	9.37	Call	Bond Future	1,123.7800	1.1238	920.4300	0.9204	(18.095)	0	0	0
2013/12/18	2037	07/08/2014	9.06	Put	Bond Future	2,521.6800	2.5217	2,728.1800	2.7282	8.189	0	0	0
2013/12/18	2037	07/08/2014			Bond Future	9.3425	92.4130	9.3661	92.2065	0.253	0.0000	0.0000	0
2013/12/18	2037	07/08/2014	9.05	Put	Bond Future	2,612.9800	2.6130	2,819.4800	2.8195	7.903	0	0	0
2013/12/18	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	2037	07/08/2014	9.04	Put	Bond Future	2,704.4200	2.7044	2,910.9200	2.9109	7.636	0	0	0
2013/12/18	2038	06/02/2014	107.00	Call	Bond Future	805.7600	0.8058	829.5700	0.8296	2.955	0	0	0
2013/12/18	2038	06/02/2014			Bond Future	107.8058	107.8058	107.8296	107.8296	0.022	0.0000	0.0000	24
2013/12/18	2038	06/02/2014	107.01	Call	Bond Future	795.7600	0.7958	819.5700	0.8196	2.992	0	0	0
2013/12/18	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	2038	06/02/2014	106.99	Call	Bond Future	815.7600	0.8158	839.5700	0.8396	2.919	0	0	0
2013/12/18	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	2050	06/02/2014			Bond Future	112.1802	112.1802	113.3043	113.3043	1.002	0.0000	0.0000	472
2013/12/18	2050	06/02/2014	110.00	Call	Bond Future	2,180.2400	2.1802	3,304.3500	3.3044	51.559	0	0	0
2013/12/18	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	2050	06/02/2014	110.01	Call	Bond Future	2,170.2400	2.1702	3,294.3500	3.2944	51.797	0	0	0
2013/12/18	2050	06/02/2014	109.99	Call	Bond Future	2,190.2400	2.1902	3,314.3500	3.3144	51.324	0	0	0
2013/12/18	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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2013/12/18	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	AL37	06/02/2014			Index Future	414.9230	414.9230	414.4530	414.4530	(0.113)	0.0000	0.0000	0
2013/12/18	AL37	08/05/2014			Index Future	420.3720	420.3720	419.8960	419.8960	(0.113)	0.0000	0.0000	0
2013/12/18	AL7T	06/02/2014			Index Future	490.0230	490.0230	489.1360	489.1360	(0.181)	0.0000	0.0000	1
2013/12/18	AL7T	08/05/2014			Index Future	496.4580	496.4580	495.5600	495.5600	(0.181)	0.0000	0.0000	0
2013/12/18	ALBI	06/02/2014			Index Future	439.8980	439.8980	439.2510	439.2510	(0.147)	0.0000	0.0000	802
2013/12/18	ALBI	08/05/2014			Index Future	445.6750	445.6750	445.0190	445.0190	(0.147)	0.0000	0.0000	35
2013/12/18	ALBI	07/08/2014			Index Future	451.7530	451.7530	451.0880	451.0880	(0.147)	0.0000	0.0000	0
2013/12/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	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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2013/12/18	C207	15/01/2020			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	C208	31/03/2021			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	C209	31/03/2036			Price Contribution	6.2500		6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/12/18	C210	31/03/2028			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	C211	31/01/2017			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/18	EL28	06/02/2014			Bond Future	113.5052		113.5052	114.0757	114.0757	0.503	0.0000	0.0000	0
2013/12/18	EL28	06/02/2014	110.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	EL28	06/02/2014	111.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	EL28	06/02/2014	111.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	EL28	06/02/2014	111.01	Call	Bond Future	2,495.2200		2.4952	3,065.7000	3.0657	22.863	0	0	0
2013/12/18	EL28	06/02/2014	110.99	Call	Bond Future	2,515.2200		2.5152	3,085.7000	3.0857	22.681	0	0	0
2013/12/18	EL28	06/02/2014	111.00	Call	Bond Future	2,505.2200		2.5052	3,075.7000	3.0757	22.772	0	0	0
2013/12/18	ES33	06/02/2014	9.54	Put	Bond Future	1,350.0200		1.3500	1,507.5800	1.5076	11.671	0	0	0
2013/12/18	ES33	06/02/2014			Bond Future	9.7209		83.7861	9.7423	83.6286	0.220	0.0000	0.0000	6,292
2013/12/18	ES33	06/02/2014	9.56	Put	Bond Future	1,199.0700		1.1991	1,356.6300	1.3566	13.140	0	0	0
2013/12/18	ES33	06/02/2014	9.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	ES33	06/02/2014	9.55	Put	Bond Future	1,274.4900		1.2745	1,432.0500	1.4321	12.363	0	0	0
2013/12/18	ES33	06/02/2014	9.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	ES33	06/02/2014	9.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	ES33	08/05/2014	9.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	ES33	08/05/2014	9.55	Put	Bond Future	2,146.4400		2.1464	2,306.0100	2.3060	7.434	0	0	0
2013/12/18	ES33	08/05/2014			Bond Future	9.8412		81.1045	9.8633	80.9449	0.225	0.0000	0.0000	0
2013/12/18	ES33	08/05/2014	9.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	ES33	08/05/2014	9.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	ES33	08/05/2014	9.54	Put	Bond Future	2,221.7300		2.2217	2,381.3000	2.3813	7.182	0	0	0
2013/12/18	ES33	08/05/2014	9.56	Put	Bond Future	2,071.2500		2.0713	2,230.8200	2.2308	7.704	0	0	0

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2013/12/18	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	GOVI	06/02/2014			GOVI	439.3280	439.3280	438.7030	438.7030	(0.142)	0.0000	0.0000	479
2013/12/18	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	GOVI	06/02/2014	439.99	Put	GOVI	6,620.0000	0.6620	12,870.0000	1.2870	94.411	0	0	0
2013/12/18	GOVI	06/02/2014	440.01	Put	GOVI	6,820.0000	0.6820	13,070.0000	1.3070	91.642	0	0	0
2013/12/18	GOVI	06/02/2014	440.00	Put	GOVI	6,720.0000	0.6720	12,970.0000	1.2970	93.006	0	0	0
2013/12/18	GOVI	08/05/2014	442.00	Call	GOVI	30,980.0000	3.0980	24,640.0000	2.4640	(20.465)	0	0	0
2013/12/18	GOVI	08/05/2014			GOVI	445.0980	445.0980	444.4640	444.4640	(0.142)	0.0000	0.0000	0
2013/12/18	GOVI	08/05/2014	442.01	Call	GOVI	30,880.0000	3.0880	24,540.0000	2.4540	(20.531)	0	0	0
2013/12/18	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	GOVI	08/05/2014	441.99	Call	GOVI	31,080.0000	3.1080	24,740.0000	2.4740	(20.399)	0	0	0
2013/12/18	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	GOVI	07/08/2014			GOVI	451.1680	451.1680	450.5250	450.5250	(0.143)	0.0000	0.0000	0
2013/12/18	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	GOVI	07/08/2014	459.99	Put	GOVI	88,220.0000	8.8220	94,650.0000	9.4650	7.289	0	0	0
2013/12/18	GOVI	07/08/2014	460.01	Put	GOVI	88,420.0000	8.8420	94,850.0000	9.4850	7.272	0	0	0
2013/12/18	GOVI	07/08/2014	460.00	Put	GOVI	88,320.0000	8.8320	94,750.0000	9.4750	7.280	0	0	0
2013/12/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/12/18	IGOV	06/02/2014			Index Future	201.6890	201.6890	201.7870	201.7870	0.049	0.0000	0.0000	1,331
2013/12/18	IGOV	08/05/2014			Index Future	204.3620	204.3620	204.4620	204.4620	0.049	0.0000	0.0000	7
2013/12/18	ILBI	06/02/2014			Index Future	544.1000	544.1000	546.2820	546.2820	0.401	0.0000	0.0000	190
2013/12/18	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/12/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/12/18	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/12/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/12/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/12/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/12/18	JBAF	18/12/2013			Jibar Tradeable Future	5.2100	94.7900	5.2200	94.7800	0.192	0.0000	0.0000	0
2013/12/18	JBAF	15/01/2014			Jibar Tradeable Future	5.2000	94.8000	5.2100	94.7900	0.192	0.0000	0.0000	1,000
2013/12/18	JBAF	19/02/2014			Jibar Tradeable Future	5.2700	94.7300	5.2800	94.7200	0.190	0.0000	0.0000	0
2013/12/18	JBAF	19/03/2014			Jibar Tradeable Future	5.3100	94.6900	5.3200	94.6800	0.188	0.0000	0.0000	0
2013/12/18	JBAF	16/04/2014			Jibar Tradeable Future	5.4100	94.5900	5.4200	94.5800	0.185	0.0000	0.0000	0
2013/12/18	JBAF	21/05/2014			Jibar Tradeable Future	5.5000	94.5000	5.5100	94.4900	0.182	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
2013/12/18	JBAF	18/06/2014			Jibar Tradeable Future	5.6400	94.3600	5.6700	94.3300	0.532	0.0000	0.0000	1,000
2013/12/18	JBAF	17/09/2014			Jibar Tradeable Future	5.9500	94.0500	5.9600	94.0400	0.168	0.0000	0.0000	1,000
2013/12/18	JBAF	17/12/2014			Jibar Tradeable Future	6.3500	93.6500	6.3600	93.6400	0.157	0.0000	0.0000	0
2013/12/18	JBAF	18/03/2015			Jibar Tradeable Future	6.6500	93.3500	6.6600	93.3400	0.150	0.0000	0.0000	150
2013/12/18	JBAF	17/06/2015			Jibar Tradeable Future	6.9500	93.0500	6.9600	93.0400	0.144	0.0000	0.0000	3,200
2013/12/18	JBAF	16/09/2015			Jibar Tradeable Future	7.2400	92.7600	7.2500	92.7500	0.138	0.0000	0.0000	0
2013/12/18	R023	06/02/2014			Bond Future	7.8692	102.7433	7.9016	102.5375	0.412	0.0000	0.0000	11,257
2013/12/18	R023	06/02/2014	7.84	Put	Bond Future	185.9400	0.1859	391.6700	0.3917	110.643	0	0	0
2013/12/18	R023	06/02/2014	7.86	Put	Bond Future	58.6200	0.0586	264.3500	0.2643	350.955	0	0	0
2013/12/18	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	R023	06/02/2014	7.85	Put	Bond Future	122.2600	0.1223	327.9900	0.3280	168.273	0	0	0
2013/12/18	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	R023	08/05/2014			Bond Future	7.9687	100.1760	8.0024	99.9677	0.423	0.0000	0.0000	0
2013/12/18	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	R023	08/05/2014	7.59	Put	Bond Future	2,378.6400	2.3786	2,586.9900	2.5870	8.759	0	0	0
2013/12/18	R023	08/05/2014	7.61	Put	Bond Future	2,251.1900	2.2512	2,459.5400	2.4595	9.255	0	0	0
2013/12/18	R023	08/05/2014	7.60	Put	Bond Future	2,314.8900	2.3149	2,523.2400	2.5232	9.000	0	0	0
2013/12/18	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	R157	06/02/2014	5.64	Call	Bond Future	101.8900	0.1019	88.7700	0.0888	(12.877)	0	0	0
2013/12/18	R157	06/02/2014	5.65	Put	Bond Future	914.1100	0.9141	945.4300	0.9454	3.426	0	0	0
2013/12/18	R157	06/02/2014			Bond Future	6.1519	116.5016	6.1798	116.4569	0.454	0.0000	0.0000	32,191
2013/12/18	R157	06/02/2014	5.65	Call	Bond Future	105.1700	0.1052	91.7600	0.0918	(12.751)	0	0	0
2013/12/18	R157	06/02/2014	5.66	Call	Bond Future	108.5200	0.1085	94.8200	0.0948	(12.624)	0	0	0
2013/12/18	R157	06/02/2014	5.64	Put	Bond Future	927.0300	0.9270	958.6400	0.9586	3.410	0	0	0
2013/12/18	R157	06/02/2014	5.66	Put	Bond Future	901.2700	0.9013	932.3000	0.9323	3.443	0	0	0
2013/12/18	R157	08/05/2014	5.20	Call	Bond Future	112.5300	0.1125	100.1300	0.1001	(11.019)	0	0	0
2013/12/18	R157	08/05/2014			Bond Future	6.3227	111.2239	6.3563	111.1787	0.530	0.0000	0.0000	0
2013/12/18	R157	08/05/2014	5.21	Call	Bond Future	114.5700	0.1146	102.0200	0.1020	(10.954)	0	0	0
2013/12/18	R157	08/05/2014	5.19	Call	Bond Future	110.5200	0.1105	98.2800	0.0983	(11.075)	0	0	0
2013/12/18	R157	08/05/2014	5.20	Put	Bond Future	1,642.4200	1.6424	1,675.2200	1.6752	1.997	0	0	0
2013/12/18	R157	08/05/2014	5.19	Put	Bond Future	1,654.1700	1.6542	1,687.1300	1.6871	1.993	0	0	0
2013/12/18	R157	08/05/2014	5.21	Put	Bond Future	1,630.7000	1.6307	1,663.3500	1.6634	2.002	0	0	0
2013/12/18	R157	07/08/2014	6.76	Put	Bond Future	544.4200	0.5444	559.3700	0.5594	2.746	0	0	0
2013/12/18	R157	07/08/2014			Bond Future	6.5117	112.7418	6.5539	112.6955	0.648	0.0000	0.0000	0
2013/12/18	R157	07/08/2014	6.75	Put	Bond Future	548.8700	0.5489	564.2900	0.5643	2.809	0	0	0
2013/12/18	R157	07/08/2014	6.74	Call	Bond Future	803.5600	0.8036	772.4700	0.7725	(3.869)	0	0	0
2013/12/18	R157	07/08/2014	6.75	Call	Bond Future	809.6400	0.8096	778.7900	0.7788	(3.810)	0	0	0
2013/12/18	R157	07/08/2014	6.76	Call	Bond Future	816.1100	0.8161	784.7900	0.7848	(3.838)	0	0	0
2013/12/18	R157	07/08/2014	6.74	Put	Bond Future	553.7100	0.5537	568.8900	0.5689	2.742	0	0	0
2013/12/18	R157	06/11/2014	6.19	Put	Bond Future	946.8600	0.9469	965.1000	0.9651	1.926	0	0	0
2013/12/18	R157	06/11/2014			Bond Future	6.7966	107.5020	6.8525	107.4548	0.823	0.0000	0.0000	0
2013/12/18	R157	06/11/2014	6.21	Put	Bond Future	937.0300	0.9370	954.2800	0.9543	1.841	0	0	0
2013/12/18	R157	06/11/2014	6.20	Put	Bond Future	941.9300	0.9419	959.6800	0.9597	1.884	0	0	0
2013/12/18	R157	06/11/2014	6.21	Call	Bond Future	440.0400	0.4400	410.0900	0.4101	(6.806)	0	0	0

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2013/12/18	R157	06/11/2014	6.19	Call	Bond Future	432.8600	0.4329	403.9000	0.4039	(6.690)	0	0	0
2013/12/18	R157	06/11/2014	6.20	Call	Bond Future	436.4400	0.4364	406.9900	0.4070	(6.748)	0	0	0
2013/12/18	R186	06/02/2014	8.75	Put	Bond Future	856.5300	0.8565	886.7700	0.8868	3.531	0	0	250
2013/12/18	R186	06/02/2014			Bond Future	8.2460	119.1408	8.2632	118.9898	0.209	0.0000	0.0000	62,145
2013/12/18	R186	06/02/2014	7.75	Call	Bond Future	826.5000	0.8265	782.2600	0.7823	(5.353)	0	0	0
2013/12/18	R186	06/02/2014	7.74	Put	Bond Future	5,371.3000	5.3713	5,478.9400	5.4789	2.004	0	0	0
2013/12/18	R186	06/02/2014	7.76	Put	Bond Future	5,228.8500	5.2288	5,334.8900	5.3349	2.028	0	0	0
2013/12/18	R186	06/02/2014	7.75	Put	Bond Future	5,299.8300	5.2998	5,406.6700	5.4067	2.016	0	0	0
2013/12/18	R186	06/02/2014	8.75	Call	Bond Future	5,170.4400	5.1704	5,049.6000	5.0496	(2.337)	0	0	0
2013/12/18	R186	06/02/2014	7.76	Call	Bond Future	848.0300	0.8480	802.9900	0.8030	(5.311)	0	0	0
2013/12/18	R186	06/02/2014	7.74	Call	Bond Future	805.3700	0.8054	761.9300	0.7619	(5.394)	0	0	0
2013/12/18	R186	08/05/2014	7.50	Put	Bond Future	9,073.9500	9.0739	9,243.8000	9.2438	1.872	0	0	0
2013/12/18	R186	08/05/2014	8.25	Put	Bond Future	4,632.2900	4.6323	4,783.2000	4.7832	3.258	0	0	0
2013/12/18	R186	08/05/2014			Bond Future	8.3465	120.7053	8.3643	120.5524	0.214	0.0000	0.0000	740
2013/12/18	R186	08/05/2014	9.25	Put	Bond Future	1,484.3200	1.4843	1,594.6700	1.5947	7.434	0	0	8,000
2013/12/18	R186	08/05/2014	7.09	Put	Bond Future	12,306.9500	12.3069	12,461.5800	12.4616	1.256	0	0	0
2013/12/18	R186	08/05/2014	9.00	Put	Bond Future	2,021.7500	2.0218	2,148.5100	2.1485	6.270	0	0	400
2013/12/18	R186	08/05/2014	7.10	Call	Bond Future	801.9200	0.8019	803.5300	0.8035	0.201	0	0	0
2013/12/18	R186	08/05/2014	8.50	Call	Bond Future	4,878.9900	4.8790	4,875.5600	4.8756	(0.070)	0	0	0
2013/12/18	R186	08/05/2014	7.11	Call	Bond Future	815.2300	0.8152	816.7400	0.8167	0.185	0	0	0
2013/12/18	R186	08/05/2014	9.25	Call	Bond Future	8,893.1000	8.8931	8,850.5200	8.8505	(0.479)	0	0	0
2013/12/18	R186	08/05/2014	8.25	Call	Bond Future	3,800.0200	3.8000	3,798.0000	3.7980	(0.053)	0	0	8,000
2013/12/18	R186	08/05/2014	7.09	Call	Bond Future	788.7800	0.7888	790.4800	0.7905	0.216	0	0	0
2013/12/18	R186	08/05/2014	8.50	Put	Bond Future	3,571.3300	3.5713	3,720.8300	3.7208	4.186	0	0	1,933
2013/12/18	R186	08/05/2014	7.11	Put	Bond Future	12,138.0300	12.1380	12,292.4700	12.2925	1.272	0	0	0
2013/12/18	R186	08/05/2014	7.50	Call	Bond Future	1,480.6000	1.4806	1,497.5200	1.4975	1.143	0	0	1,933
2013/12/18	R186	08/05/2014	9.00	Call	Bond Future	7,448.4100	7.4484	7,422.2400	7.4222	(0.351)	0	0	0
2013/12/18	R186	08/05/2014	7.10	Put	Bond Future	12,222.3500	12.2223	12,376.8900	12.3769	1.264	0	0	0
2013/12/18	R186	07/08/2014	8.31	Call	Bond Future	4,523.5200	4.5235	4,441.2000	4.4412	(1.820)	0	0	0
2013/12/18	R186	07/08/2014			Bond Future	8.4434	117.0614	8.4620	116.9059	0.220	0.0000	0.0000	0
2013/12/18	R186	07/08/2014	8.92	Put	Bond Future	3,346.5700	3.3466	3,397.8600	3.3979	1.533	0	0	840
2013/12/18	R186	07/08/2014	8.29	Call	Bond Future	4,445.5100	4.4455	4,364.0300	4.3640	(1.833)	0	0	0
2013/12/18	R186	07/08/2014	8.30	Call	Bond Future	4,484.4200	4.4844	4,402.5200	4.4025	(1.826)	0	0	0
2013/12/18	R186	07/08/2014	8.29	Put	Bond Future	5,743.0100	5.7430	5,817.0400	5.8170	1.289	0	0	0
2013/12/18	R186	07/08/2014	8.92	Call	Bond Future	7,250.9900	7.2510	7,146.7700	7.1468	(1.437)	0	0	0
2013/12/18	R186	07/08/2014	8.31	Put	Bond Future	5,650.7400	5.6507	5,723.9300	5.7239	1.295	0	0	0
2013/12/18	R186	07/08/2014	8.30	Put	Bond Future	5,696.7400	5.6967	5,770.3500	5.7703	1.292	0	0	0
2013/12/18	R186	06/11/2014	8.14	Call	Bond Future	4,259.6100	4.2596	4,191.8000	4.1918	(1.592)	0	0	0
2013/12/18	R186	06/11/2014	8.15	Put	Bond Future	7,563.3000	7.5633	7,653.0700	7.6531	1.187	0	0	0
2013/12/18	R186	06/11/2014			Bond Future	8.5409	118.6900	8.5602	118.5321	0.226	0.0000	0.0000	0
2013/12/18	R186	06/11/2014	9.17	Call	Bond Future	8,600.8400	8.6008	8,527.3800	8.5274	(0.854)	0	0	0
2013/12/18	R186	06/11/2014	8.15	Call	Bond Future	4,294.3400	4.2943	4,226.1500	4.2262	(1.588)	0	0	0
2013/12/18	R186	06/11/2014	8.16	Call	Bond Future	4,328.7800	4.3288	4,260.6700	4.2607	(1.573)	0	0	0
2013/12/18	R186	06/11/2014	9.17	Put	Bond Future	3,599.5500	3.5995	3,684.0500	3.6840	2.348	0	0	2,010
2013/12/18	R186	06/11/2014	8.14	Put	Bond Future	7,613.8800	7.6139	7,704.0300	7.7040	1.184	0	0	0
2013/12/18	R186	06/11/2014	8.16	Put	Bond Future	7,512.5200	7.5125	7,602.3700	7.6024	1.196	0	0	0

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2013/12/18	R197	06/02/2014			Bond Future	276.9365	276.9365	276.9844	276.9844	0.017	0.0000	0.0000	2,049
2013/12/18	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	R197	06/02/2014	279.99	Put	Bond Future	3,053.4500	3.0535	3,005.6200	3.0056	(1.566)	0	0	0
2013/12/18	R197	06/02/2014	280.01	Put	Bond Future	3,073.4500	3.0735	3,025.6200	3.0256	(1.556)	0	0	0
2013/12/18	R197	06/02/2014	280.00	Put	Bond Future	3,063.4500	3.0635	3,015.6200	3.0156	(1.561)	0	0	0
2013/12/18	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	R201	06/02/2014	5.24	Put	Bond Future	64.5100	0.0645	69.7900	0.0698	8.185	0	0	0
2013/12/18	R201	06/02/2014			Bond Future	4.8443	104.4803	4.8767	104.4526	0.669	0.0000	0.0000	0
2013/12/18	R201	06/02/2014	5.26	Put	Bond Future	60.7100	0.0607	65.7200	0.0657	8.252	0	0	0
2013/12/18	R201	06/02/2014	5.24	Call	Bond Future	401.3600	0.4014	378.9700	0.3790	(5.579)	0	0	0
2013/12/18	R201	06/02/2014	5.25	Put	Bond Future	62.6400	0.0626	67.7900	0.0678	8.222	0	0	0
2013/12/18	R201	06/02/2014	5.25	Call	Bond Future	407.9800	0.4080	385.4600	0.3855	(5.520)	0	0	0
2013/12/18	R201	06/02/2014	5.26	Call	Bond Future	414.5400	0.4145	391.8800	0.3919	(5.466)	0	0	0
2013/12/18	R201	08/05/2014			Bond Future	4.6558	105.8523	4.7018	105.8244	0.988	0.0000	0.0000	0
2013/12/18	R201	08/05/2014	4.75	Call	Bond Future	279.7800	0.2798	264.1400	0.2641	(5.590)	0	0	0
2013/12/18	R201	08/05/2014	4.76	Call	Bond Future	283.0300	0.2830	267.2800	0.2673	(5.565)	0	0	0
2013/12/18	R201	08/05/2014	4.74	Call	Bond Future	276.5400	0.2765	261.0100	0.2610	(5.616)	0	0	0
2013/12/18	R201	08/05/2014	4.76	Put	Bond Future	219.8100	0.2198	231.9800	0.2320	5.537	0	0	0
2013/12/18	R201	08/05/2014	4.75	Put	Bond Future	222.6200	0.2226	234.9000	0.2349	5.516	0	0	0
2013/12/18	R201	08/05/2014	4.74	Put	Bond Future	225.4400	0.2254	237.8300	0.2378	5.496	0	0	0
2013/12/18	R201	07/08/2014	5.31	Put	Bond Future	60.9600	0.0610	66.5200	0.0665	9.121	0	0	0
2013/12/18	R201	07/08/2014			Bond Future	4.0283	102.8875	4.1071	102.8588	1.958	0.0000	0.0000	0
2013/12/18	R201	07/08/2014	5.30	Put	Bond Future	61.6800	0.0617	67.2900	0.0673	9.095	0	0	0
2013/12/18	R201	07/08/2014	5.31	Call	Bond Future	525.4100	0.5254	502.2600	0.5023	(4.406)	0	0	0
2013/12/18	R201	07/08/2014	5.29	Call	Bond Future	519.6500	0.5197	496.6000	0.4966	(4.436)	0	0	0
2013/12/18	R201	07/08/2014	5.30	Call	Bond Future	522.5300	0.5225	499.4300	0.4994	(4.421)	0	0	0
2013/12/18	R201	07/08/2014	5.29	Put	Bond Future	62.4100	0.0624	68.0700	0.0681	9.069	0	0	0
2013/12/18	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	R202	06/02/2014			Bond Future	213.7661	213.7661	213.8090	213.8090	0.020	0.0000	0.0000	44,679
2013/12/18	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	R202	06/02/2014	208.99	Call	Bond Future	4,776.1000	4.7761	4,819.0400	4.8190	0.899	0	0	0
2013/12/18	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	R202	06/02/2014	209.00	Call	Bond Future	4,766.1000	4.7661	4,809.0400	4.8090	0.901	0	0	0
2013/12/18	R202	06/02/2014	209.01	Call	Bond Future	4,756.1000	4.7561	4,799.0400	4.7990	0.903	0	0	0
2013/12/18	R203	06/02/2014			Bond Future	6.9326	107.5081	6.9595	107.4218	0.388	0.0000	0.0000	10,389
2013/12/18	R203	06/02/2014	5.95	Put	Bond Future	3,244.8900	3.2449	3,324.3400	3.3243	2.448	0	0	0
2013/12/18	R203	06/02/2014	6.14	Put	Bond Future	2,652.8900	2.6529	2,726.0700	2.7261	2.759	0	0	0
2013/12/18	R203	06/02/2014	6.16	Put	Bond Future	2,592.5900	2.5926	2,664.8400	2.6648	2.787	0	0	0
2013/12/18	R203	06/02/2014	6.84	Put	Bond Future	908.1100	0.9081	939.5600	0.9396	3.463	0	0	0
2013/12/18	R203	06/02/2014	6.15	Put	Bond Future	2,622.6900	2.6227	2,695.4100	2.6954	2.773	0	0	0
2013/12/18	R203	06/02/2014	5.95	Call	Bond Future	31.7800	0.0318	24.8800	0.0249	(21.712)	0	0	16
2013/12/18	R203	06/02/2014	6.16	Call	Bond Future	76.3100	0.0763	62.2100	0.0622	(18.477)	0	0	0
2013/12/18	R203	06/02/2014	6.84	Call	Bond Future	610.4200	0.6104	555.5200	0.5555	(8.994)	0	0	13
2013/12/18	R203	06/02/2014	6.14	Call	Bond Future	70.4800	0.0705	57.3100	0.0573	(18.686)	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
2013/12/18	R203	06/02/2014	6.15	Call	Bond Future	73.3500	0.0734	59.7200	0.0597	(18.582)	0	0	0
2013/12/18	R203	08/05/2014	7.40	Put	Bond Future	822.7900	0.8228	843.0700	0.8431	2.465	0	0	0
2013/12/18	R203	08/05/2014	5.76	Call	Bond Future	145.1000	0.1451	125.9500	0.1260	(13.198)	0	0	0
2013/12/18	R203	08/05/2014	6.84	Call	Bond Future	925.8600	0.9259	873.0100	0.8730	(5.708)	0	0	13
2013/12/18	R203	08/05/2014	5.74	Call	Bond Future	139.1700	0.1392	120.5900	0.1206	(13.351)	0	0	0
2013/12/18	R203	08/05/2014			Bond Future	7.0712	104.7597	7.1004	104.6724	0.413	0.0000	0.0000	0
2013/12/18	R203	08/05/2014	5.76	Put	Bond Future	4,163.1400	4.1631	4,231.3500	4.2313	1.638	0	0	0
2013/12/18	R203	08/05/2014	6.84	Put	Bond Future	1,620.8000	1.6208	1,655.3100	1.6553	2.129	0	0	0
2013/12/18	R203	08/05/2014	5.75	Put	Bond Future	4,191.5300	4.1915	4,260.0200	4.2600	1.634	0	0	0
2013/12/18	R203	08/05/2014	5.74	Put	Bond Future	4,219.9700	4.2200	4,288.7500	4.2888	1.630	0	0	0
2013/12/18	R203	08/05/2014	7.40	Call	Bond Future	1,801.0800	1.8011	1,734.0000	1.7340	(3.724)	0	0	16
2013/12/18	R203	08/05/2014	5.75	Call	Bond Future	142.1100	0.1421	123.2400	0.1232	(13.278)	0	0	0
2013/12/18	R203	07/08/2014	7.30	Call	Bond Future	1,620.9600	1.6210	1,557.2300	1.5572	(3.932)	0	0	0
2013/12/18	R203	07/08/2014			Bond Future	7.2100	106.1891	7.2421	106.1001	0.445	0.0000	0.0000	0
2013/12/18	R203	07/08/2014	7.31	Call	Bond Future	1,635.7200	1.6357	1,571.7300	1.5717	(3.912)	0	0	0
2013/12/18	R203	07/08/2014	6.84	Put	Bond Future	2,057.2200	2.0572	2,092.0300	2.0920	1.692	0	0	0
2013/12/18	R203	07/08/2014	7.29	Put	Bond Future	1,384.4000	1.3844	1,409.9000	1.4099	1.842	0	0	0
2013/12/18	R203	07/08/2014	7.31	Put	Bond Future	1,358.4700	1.3585	1,383.4500	1.3834	1.839	0	0	0
2013/12/18	R203	07/08/2014	7.30	Put	Bond Future	1,371.3900	1.3714	1,396.6300	1.3966	1.840	0	0	0
2013/12/18	R203	07/08/2014	7.29	Call	Bond Future	1,606.2700	1.6063	1,542.8000	1.5428	(3.951)	0	0	0
2013/12/18	R203	07/08/2014	6.84	Call	Bond Future	1,023.1400	1.0231	968.9800	0.9690	(5.294)	0	0	30
2013/12/18	R203	06/11/2014	6.86	Call	Bond Future	1,082.5100	1.0825	1,016.3000	1.0163	(6.116)	0	0	0
2013/12/18	R203	06/11/2014			Bond Future	7.3691	103.5056	7.4044	103.4151	0.480	0.0000	0.0000	0
2013/12/18	R203	06/11/2014	6.84	Call	Bond Future	1,062.7200	1.0627	997.0700	0.9971	(6.178)	0	0	0
2013/12/18	R203	06/11/2014	6.85	Call	Bond Future	1,072.5800	1.0726	1,006.6500	1.0067	(6.147)	0	0	0
2013/12/18	R203	06/11/2014	6.84	Put	Bond Future	2,428.4100	2.4284	2,453.2300	2.4532	1.022	0	0	0
2013/12/18	R203	06/11/2014	6.86	Put	Bond Future	2,396.1600	2.3962	2,420.4200	2.4204	1.012	0	0	0
2013/12/18	R203	06/11/2014	6.85	Put	Bond Future	2,412.2500	2.4122	2,436.7900	2.4368	1.017	0	0	0
2013/12/18	R204	06/02/2014	6.39	Call	Bond Future	129.9800	0.1300	104.5300	0.1045	(19.580)	0	0	0
2013/12/18	R204	06/02/2014			Bond Future	7.1815	104.4353	7.2088	104.3231	0.379	0.0000	0.0000	29,549
2013/12/18	R204	06/02/2014	6.40	Call	Bond Future	134.5300	0.1345	108.4300	0.1084	(19.401)	0	0	0
2013/12/18	R204	06/02/2014	6.41	Call	Bond Future	139.2000	0.1392	112.4500	0.1124	(19.217)	0	0	0
2013/12/18	R204	06/02/2014	6.39	Put	Bond Future	3,457.6700	3.4577	3,544.4600	3.5445	2.510	0	0	0
2013/12/18	R204	06/02/2014	6.41	Put	Bond Future	3,381.2100	3.3812	3,466.7000	3.4667	2.528	0	0	0
2013/12/18	R204	06/02/2014	6.40	Put	Bond Future	3,419.3700	3.4194	3,505.5100	3.5055	2.519	0	0	0
2013/12/18	R204	08/05/2014			Bond Future	7.3055	105.8067	7.3345	105.6931	0.397	0.0000	0.0000	0
2013/12/18	R204	08/05/2014	6.05	Call	Bond Future	259.7700	0.2598	224.8100	0.2248	(13.458)	0	0	0
2013/12/18	R204	08/05/2014	6.06	Call	Bond Future	264.6900	0.2647	229.2800	0.2293	(13.378)	0	0	0
2013/12/18	R204	08/05/2014	6.04	Call	Bond Future	254.9300	0.2549	220.4200	0.2204	(13.537)	0	0	0
2013/12/18	R204	08/05/2014	6.05	Put	Bond Future	5,325.3700	5.3254	5,404.0600	5.4041	1.478	0	0	0
2013/12/18	R204	08/05/2014	6.04	Put	Bond Future	5,362.0800	5.3621	5,441.2200	5.4412	1.476	0	0	0
2013/12/18	R204	08/05/2014	6.06	Put	Bond Future	5,288.7500	5.2888	5,366.9900	5.3670	1.479	0	0	0
2013/12/18	R204	07/08/2014			Bond Future	7.4278	103.2192	7.4590	103.1036	0.419	0.0000	0.0000	0
2013/12/18	R204	07/08/2014	7.44	Put	Bond Future	2,167.2600	2.1673	2,173.3300	2.1733	0.280	0	0	0
2013/12/18	R204	07/08/2014	7.46	Put	Bond Future	2,131.1200	2.1311	2,136.5800	2.1366	0.256	0	0	0
2013/12/18	R204	07/08/2014	7.45	Put	Bond Future	2,149.1400	2.1491	2,154.9000	2.1549	0.268	0	0	0
2013/12/18	R204	07/08/2014	7.78	Call	Bond Future	2,912.1400	2.9121	2,793.3500	2.7933	(4.079)	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
2013/12/18	R204	07/08/2014	7.46	Call	Bond Future	2,250.5300	2.2505	2,140.4000	2.1404	(4.894)	0	0	0
2013/12/18	R204	07/08/2014	7.44	Call	Bond Future	2,212.4600	2.2125	2,102.9400	2.1029	(4.950)	0	0	0
2013/12/18	R204	07/08/2014	7.78	Put	Bond Future	1,614.2300	1.6142	1,611.0300	1.6110	(0.198)	0	0	530
2013/12/18	R204	07/08/2014	7.45	Call	Bond Future	2,231.4500	2.2315	2,121.6200	2.1216	(4.922)	0	0	0
2013/12/18	R204	06/11/2014	7.99	Put	Bond Future	1,892.0300	1.8920	1,896.9800	1.8970	0.262	0	0	1,270
2013/12/18	R204	06/11/2014			Bond Future	7.5565	104.6551	7.5899	104.5376	0.443	0.0000	0.0000	0
2013/12/18	R204	06/11/2014	6.99	Put	Bond Future	3,676.6600	3.6767	3,704.1200	3.7041	0.747	0	0	0
2013/12/18	R204	06/11/2014	7.01	Put	Bond Future	3,632.6500	3.6326	3,659.4400	3.6594	0.737	0	0	0
2013/12/18	R204	06/11/2014	6.99	Call	Bond Future	1,663.6500	1.6637	1,573.6700	1.5737	(5.409)	0	0	0
2013/12/18	R204	06/11/2014	7.00	Put	Bond Future	3,654.6200	3.6546	3,681.7400	3.6817	0.742	0	0	0
2013/12/18	R204	06/11/2014	7.99	Call	Bond Future	3,400.4100	3.4004	3,287.9200	3.2879	(3.308)	0	0	0
2013/12/18	R204	06/11/2014	7.00	Call	Bond Future	1,677.5600	1.6776	1,587.2400	1.5872	(5.384)	0	0	0
2013/12/18	R204	06/11/2014	7.01	Call	Bond Future	1,691.5400	1.6915	1,600.8900	1.6009	(5.359)	0	0	0
2013/12/18	R207	06/02/2014			Bond Future	7.4751	99.4704	7.5023	99.3430	0.364	0.0000	0.0000	22,098
2013/12/18	R207	06/02/2014	6.65	Call	Bond Future	167.0700	0.1671	141.3900	0.1414	(15.371)	0	0	0
2013/12/18	R207	06/02/2014	6.64	Put	Bond Future	4,173.1200	4.1731	4,275.4500	4.2755	2.452	0	0	0
2013/12/18	R207	06/02/2014	6.66	Put	Bond Future	4,085.4100	4.0854	4,186.5400	4.1865	2.475	0	0	0
2013/12/18	R207	06/02/2014	6.65	Put	Bond Future	4,129.1800	4.1292	4,230.9100	4.2309	2.464	0	0	0
2013/12/18	R207	06/02/2014	6.66	Call	Bond Future	172.4600	0.1725	146.1800	0.1462	(15.238)	0	0	0
2013/12/18	R207	06/02/2014	6.64	Call	Bond Future	161.8100	0.1618	136.7300	0.1367	(15.500)	0	0	0
2013/12/18	R207	08/05/2014	6.19	Put	Bond Future	6,850.8400	6.8508	6,951.1500	6.9512	1.464	0	0	0
2013/12/18	R207	08/05/2014	6.21	Put	Bond Future	6,763.6000	6.7636	6,863.1400	6.8631	1.472	0	0	0
2013/12/18	R207	08/05/2014			Bond Future	7.5960	100.7766	7.6247	100.6477	0.378	0.0000	0.0000	0
2013/12/18	R207	08/05/2014	6.20	Put	Bond Future	6,807.1700	6.8072	6,907.1000	6.9071	1.468	0	0	0
2013/12/18	R207	08/05/2014	6.20	Call	Bond Future	274.2900	0.2743	245.2900	0.2453	(10.573)	0	0	0
2013/12/18	R207	08/05/2014	6.21	Call	Bond Future	279.3600	0.2794	249.9700	0.2500	(10.520)	0	0	0
2013/12/18	R207	08/05/2014	6.19	Call	Bond Future	269.3000	0.2693	240.6800	0.2407	(10.628)	0	0	0
2013/12/18	R207	07/08/2014	7.69	Call	Bond Future	2,558.3100	2.5583	2,451.7600	2.4518	(4.165)	0	0	0
2013/12/18	R207	07/08/2014	7.70	Put	Bond Future	2,646.3200	2.6463	2,670.5500	2.6706	0.916	0	0	0
2013/12/18	R207	07/08/2014			Bond Future	7.7154	98.5113	7.7459	98.3802	0.395	0.0000	0.0000	0
2013/12/18	R207	07/08/2014	7.70	Call	Bond Future	2,579.7200	2.5797	2,472.8200	2.4728	(4.144)	0	0	0
2013/12/18	R207	07/08/2014	7.71	Call	Bond Future	2,601.2200	2.6012	2,493.9800	2,4940	(4.123)	0	0	0
2013/12/18	R207	07/08/2014	7.69	Put	Bond Future	2,668.0700	2.6681	2,692.6500	2.6926	0.921	0	0	0
2013/12/18	R207	07/08/2014	7.71	Put	Bond Future	2,624.6800	2.6247	2,648.5700	2.6486	0.910	0	0	0
2013/12/18	R207	06/11/2014	7.36	Put	Bond Future	4,181.0200	4.1810	4,230.9100	4.2309	1.193	0	0	0
2013/12/18	R207	06/11/2014			Bond Future	7.8340	99.8818	7.8663	99.7486	0.412	0.0000	0.0000	0
2013/12/18	R207	06/11/2014	7.35	Put	Bond Future	4,206.3900	4.2064	4,256.6000	4.2566	1.194	0	0	0
2013/12/18	R207	06/11/2014	7.36	Call	Bond Future	2,199.9300	2.1999	2,116.6200	2.1166	(3.787)	0	0	0
2013/12/18	R207	06/11/2014	7.34	Call	Bond Future	2,166.1100	2.1661	2,083.4500	2,0834	(3.816)	0	0	0
2013/12/18	R207	06/11/2014	7.35	Call	Bond Future	2,182.9800	2.1830	2,099.9900	2.1000	(3.802)	0	0	0
2013/12/18	R207	06/11/2014	7.34	Put	Bond Future	4,231.8600	4.2319	4,282.4000	4.2824	1.194	0	0	0
2013/12/18	R208	06/02/2014	6.74	Put	Bond Future	5,012.9500	5.0130	5,131.2600	5.1313	2.360	0	0	0
2013/12/18	R208	06/02/2014			Bond Future	7.6409	97.6431	7.6682	97.4997	0.357	0.0000	0.0000	11,157
2013/12/18	R208	06/02/2014	6.75	Put	Bond Future	4,961.4400	4.9614	5,079.1000	5.0791	2.371	0	0	0
2013/12/18	R208	06/02/2014	6.76	Put	Bond Future	4,910.2700	4.9103	5,027.2400	5.0272	2.382	0	0	0
2013/12/18	R208	06/02/2014	6.74	Call	Bond Future	126.1900	0.1262	101.1000	0.1011	(19.883)	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
2013/12/18	R208	06/02/2014	6.75	Call	Bond Future	130.5900	0.1306	104.8500	0.1048	(19.711)	0	0	0
2013/12/18	R208	06/02/2014	6.76	Call	Bond Future	135.2900	0.1353	108.8600	0.1089	(19.536)	0	0	0
2013/12/18	R208	08/05/2014	6.31	Call	Bond Future	262.8400	0.2628	228.3800	0.2284	(13.111)	0	0	0
2013/12/18	R208	08/05/2014			Bond Future	7.7490	95.5294	7.7775	95.3842	0.369	0.0000	0.0000	0
2013/12/18	R208	08/05/2014	6.29	Call	Bond Future	252.8600	0.2529	219.3500	0.2193	(13.252)	0	0	0
2013/12/18	R208	08/05/2014	6.31	Put	Bond Future	7,943.1200	7.9431	8,053.8200	8.0538	1.394	0	0	0
2013/12/18	R208	08/05/2014	6.30	Put	Bond Future	7,994.0800	7.9941	8,105.2600	8.1053	1.391	0	0	0
2013/12/18	R208	08/05/2014	6.29	Put	Bond Future	8,045.1400	8.0451	8,156.7900	8.1568	1.388	0	0	0
2013/12/18	R208	08/05/2014	6.30	Call	Bond Future	257.8100	0.2578	223.8300	0.2238	(13.180)	0	0	0
2013/12/18	R208	07/08/2014	8.28	Call	Bond Future	3,979.3900	3.9794	3,854.9700	3.8550	(3.127)	0	0	0
2013/12/18	R208	07/08/2014			Bond Future	7.8542	96.8328	7.8843	96.6853	0.382	0.0000	0.0000	0
2013/12/18	R208	07/08/2014	7.80	Call	Bond Future	2,684.7100	2.6847	2,575.4700	2.5755	(4.069)	0	0	0
2013/12/18	R208	07/08/2014	7.79	Put	Bond Future	2,977.1800	2.9772	3,015.9100	3.0159	1.301	0	0	0
2013/12/18	R208	07/08/2014	7.81	Put	Bond Future	2,926.7600	2.9268	2,964.6500	2.9646	1.295	0	0	0
2013/12/18	R208	07/08/2014	7.80	Put	Bond Future	2,951.8900	2.9519	2,990.2000	2.9902	1.298	0	0	0
2013/12/18	R208	07/08/2014	8.28	Put	Bond Future	1,913.4900	1.9135	1,936.6200	1.9366	1.209	0	0	630
2013/12/18	R208	07/08/2014	7.81	Call	Bond Future	2,708.9100	2.7089	2,599.2500	2.5993	(4.048)	0	0	0
2013/12/18	R208	07/08/2014	7.79	Call	Bond Future	2,660.6300	2.6606	2,551.8100	2.5518	(4.090)	0	0	0
2013/12/18	R208	06/11/2014	7.46	Call	Bond Future	2,175.0700	2.1751	2,062.8900	2.0629	(5.158)	0	0	0
2013/12/18	R208	06/11/2014			Bond Future	7.9638	94.7833	7.9954	94.6334	0.397	0.0000	0.0000	0
2013/12/18	R208	06/11/2014	7.44	Call	Bond Future	2,137.9700	2.1380	2,025.9900	2.0260	(5.238)	0	0	0
2013/12/18	R208	06/11/2014	7.45	Call	Bond Future	2,156.4700	2.1565	2,044.3800	2.0444	(5.198)	0	0	0
2013/12/18	R208	06/11/2014	8.50	Put	Bond Future	2,164.1100	2.1641	2,170.5600	2.1706	0.298	0	0	1,520
2013/12/18	R208	06/11/2014	7.44	Put	Bond Future	4,665.7800	4.6658	4,703.6600	4.7037	0.812	0	0	0
2013/12/18	R208	06/11/2014	7.46	Put	Bond Future	4,604.8400	4.6048	4,642.5200	4.6425	0.818	0	0	0
2013/12/18	R208	06/11/2014	8.50	Call	Bond Future	4,668.7400	4.6687	4,525.3300	4.5253	(3.072)	0	0	0
2013/12/18	R208	06/11/2014	7.45	Put	Bond Future	4,635.2500	4.6352	4,673.0200	4.6730	0.815	0	0	0
2013/12/18	R209	06/02/2014	8.56	Call	Bond Future	856.6100	0.8566	786.0900	0.7861	(8.232)	0	0	0
2013/12/18	R209	06/02/2014			Bond Future	9.0482	75.7246	9.0705	75.5575	0.247	0.0000	0.0000	23,425
2013/12/18	R209	06/02/2014	8.54	Call	Bond Future	817.4200	0.8174	748.9400	0.7489	(8.378)	0	0	0
2013/12/18	R209	06/02/2014	8.55	Call	Bond Future	836.8500	0.8369	767.3600	0.7674	(8.304)	0	0	0
2013/12/18	R209	06/02/2014	8.54	Put	Bond Future	4,778.7400	4.7787	4,877.4200	4.8774	2.065	0	0	0
2013/12/18	R209	06/02/2014	8.56	Put	Bond Future	4,655.8100	4.6558	4,752.4500	4.7525	2.076	0	0	0
2013/12/18	R209	06/02/2014	8.55	Put	Bond Future	4,717.0400	4.7170	4,814.7100	4.8147	2.071	0	0	0
2013/12/18	R209	08/05/2014	9.63	Call	Bond Future	5,662.3500	5.6624	5,521.5100	5.5215	(2.487)	0	0	0
2013/12/18	R209	08/05/2014			Bond Future	9.1401	73.5747	9.1632	73.4054	0.252	0.0000	0.0000	0
2013/12/18	R209	08/05/2014	9.00	Put	Bond Future	0.0000	0.0000	4,323.9100	4.3239	100.000	0	0	0
2013/12/18	R209	08/05/2014	9.50	Call	Bond Future	0.0000	0.0000	4,972.7000	4.9727	100.000	0	0	0
2013/12/18	R209	08/05/2014	7.85	Call	Bond Future	688.4100	0.6884	646.9800	0.6470	(6.018)	0	0	0
2013/12/18	R209	08/05/2014	9.75	Put	Bond Future	1,912.4800	1.9125	1,935.8500	1.9359	1.222	0	0	7,262
2013/12/18	R209	08/05/2014	9.85	Put	Bond Future	1,702.3500	1.7024	1,722.5400	1.7225	1.186	0	0	10,000
2013/12/18	R209	08/05/2014	8.50	Put	Bond Future	0.0000	0.0000	6,848.2200	6.8482	100.000	0	0	0
2013/12/18	R209	08/05/2014	7.86	Call	Bond Future	699.9000	0.6999	657.9700	0.6580	(5.991)	0	0	0
2013/12/18	R209	08/05/2014	9.50	Put	Bond Future	0.0000	0.0000	2,566.7800	2.5668	100.000	0	0	640
2013/12/18	R209	08/05/2014	7.84	Call	Bond Future	677.0700	0.6771	636.1200	0.6361	(6.048)	0	0	0
2013/12/18	R209	08/05/2014	7.85	Put	Bond Future	11,235.1600	11.2352	11,363.0100	11.3630	1.138	0	0	0
2013/12/18	R209	08/05/2014	9.63	Put	Bond Future	2,192.0400	2.1920	2,220.4800	2.2205	1.297	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
2013/12/18	R209	08/05/2014	9.85	Call	Bond Future	6,646.8200		6.6468	6,497.7300	6.4977	(2.243)	0	0	0
2013/12/18	R209	08/05/2014	7.84	Put	Bond Future	11,314.4800		11.3145	11,442.8100	11.4428	1.134	0	0	0
2013/12/18	R209	08/05/2014	9.75	Call	Bond Future	6,193.1100		6.1931	6,047.2000	6.0472	(2.356)	0	0	0
2013/12/18	R209	08/05/2014	8.50	Call	Bond Future	0.0000		0.0000	1,719.3600	1.7194	100.000	0	0	640
2013/12/18	R209	08/05/2014	9.00	Call	Bond Future	0.0000		0.0000	3,111.7800	3.1118	100.000	0	0	640
2013/12/18	R209	08/05/2014	7.86	Put	Bond Future	11,156.1300		11.1561	11,283.4800	11.2835	1.142	0	0	0
2013/12/18	R209	07/08/2014	9.04	Put	Bond Future	5,482.9900		5.4830	5,540.6300	5.5406	1.051	0	0	0
2013/12/18	R209	07/08/2014			Bond Future	9.2291		74.5786	9.2529	74.4067	0.258	0.0000	0.0000	0
2013/12/18	R209	07/08/2014	9.06	Put	Bond Future	5,399.6500		5.3997	5,456.4100	5.4564	1.051	0	0	0
2013/12/18	R209	07/08/2014	9.05	Put	Bond Future	5,441.2000		5.4412	5,498.3900	5.4984	1.051	0	0	0
2013/12/18	R209	07/08/2014	9.05	Call	Bond Future	4,125.1400		4.1251	4,010.4300	4.0104	(2.781)	0	0	0
2013/12/18	R209	07/08/2014	9.06	Call	Bond Future	4,158.0500		4.1581	4,042.9100	4.0429	(2.769)	0	0	0
2013/12/18	R209	07/08/2014	9.04	Call	Bond Future	4,092.3500		4.0924	3,978.0900	3.9781	(2.792)	0	0	0
2013/12/18	R209	06/11/2014			Bond Future	9.3191		72.4712	9.3436	72.2967	0.263	0.0000	0.0000	0
2013/12/18	R209	06/11/2014	8.99	Put	Bond Future	6,755.7800		6.7558	6,859.8200	6.8598	1.540	0	0	0
2013/12/18	R209	06/11/2014	9.01	Put	Bond Future	6,667.9900		6.6680	6,771.2800	6.7713	1.549	0	0	0
2013/12/18	R209	06/11/2014	9.00	Put	Bond Future	6,711.7700		6.7118	6,815.4400	6.8154	1.545	0	0	0
2013/12/18	R209	06/11/2014	8.99	Call	Bond Future	4,347.9800		4.3480	4,277.5600	4.2776	(1.620)	0	0	0
2013/12/18	R209	06/11/2014	9.00	Call	Bond Future	4,378.9700		4.3790	4,308.1800	4.3082	(1.617)	0	0	0
2013/12/18	R209	06/11/2014	9.01	Call	Bond Future	4,410.0800		4.4101	4,338.9100	4.3389	(1.614)	0	0	0
2013/12/18	R210	06/02/2014	161.51	Put	Bond Future	145.0700		0.1451	113.1300	0.1131	(22.017)	0	0	0
2013/12/18	R210	06/02/2014			Bond Future	161.3649		161.3649	161.3969	161.3969	0.020	0.0000	0.0000	1,319
2013/12/18	R210	06/02/2014	161.50	Put	Bond Future	135.0700		0.1351	103.1300	0.1031	(23.647)	0	0	0
2013/12/18	R210	06/02/2014	161.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	R210	06/02/2014	161.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	R210	06/02/2014	161.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	R210	06/02/2014	161.49	Put	Bond Future	125.0700		0.1251	93.1300	0.0931	(25.538)	0	0	0
2013/12/18	R211	06/02/2014	129.00	Call	Bond Future	56.0800		0.0561	62.9200	0.0629	12.197	0	0	0
2013/12/18	R211	06/02/2014			Bond Future	129.0561		129.0561	129.0629	129.0629	0.005	0.0000	0.0000	2,022
2013/12/18	R211	06/02/2014	129.01	Call	Bond Future	46.0800		0.0461	52.9200	0.0529	14.844	0	0	0
2013/12/18	R211	06/02/2014	128.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	R211	06/02/2014	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	R211	06/02/2014	128.99	Call	Bond Future	66.0800		0.0661	72.9200	0.0729	10.351	0	0	0
2013/12/18	R211	06/02/2014	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	R212	06/02/2014			Bond Future	131.2857		131.2857	131.2106	131.2106	(0.057)	0.0000	0.0000	21,791
2013/12/18	R212	06/02/2014	132.99	Put	Bond Future	1,704.2900		1.7043	1,779.3900	1.7794	4.407	0	0	0
2013/12/18	R212	06/02/2014	133.01	Put	Bond Future	1,724.2900		1.7243	1,799.3900	1.7994	4.355	0	0	0
2013/12/18	R212	06/02/2014	133.00	Put	Bond Future	1,714.2900		1.7143	1,789.3900	1.7894	4.381	0	0	0
2013/12/18	R212	06/02/2014	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	R212	06/02/2014	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	R212	06/02/2014	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	R213	06/02/2014			Bond Future	8.8573		86.9814	8.8744	86.8505	0.193	0.0000	0.0000	21,284
2013/12/18	R213	06/02/2014	8.29	Put	Bond Future	5,242.8800		5.2429	5,334.5300	5.3345	1.748	0	0	0
2013/12/18	R213	06/02/2014	8.31	Put	Bond Future	5,113.5700		5.1136	5,203.9700	5.2040	1.768	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
2013/12/18	R213	06/02/2014	8.29	Call	Bond Future	723.5400	0.7235	684.2800	0.6843	(5.426)	0	0	0
2013/12/18	R213	06/02/2014	8.30	Put	Bond Future	5,178.0100	5.1780	5,269.0800	5.2691	1.759	0	0	0
2013/12/18	R213	06/02/2014	8.30	Call	Bond Future	741.3500	0.7414	701.5100	0.7015	(5.374)	0	0	0
2013/12/18	R213	06/02/2014	8.31	Call	Bond Future	759.4800	0.7595	718.9700	0.7190	(5.334)	0	0	0
2013/12/18	R213	08/05/2014	7.65	Put	Bond Future	11,455.0800	11.4551	11,554.2200	11.5542	0.865	0	0	0
2013/12/18	R213	08/05/2014			Bond Future	8.9527	84.5862	8.9703	84.4537	0.197	0.0000	0.0000	0
2013/12/18	R213	08/05/2014	7.64	Put	Bond Future	11,533.0900	11.5331	11,632.6100	11.6326	0.863	0	0	0
2013/12/18	R213	08/05/2014	7.66	Put	Bond Future	11,377.3300	11.3773	11,476.1000	11.4761	0.868	0	0	0
2013/12/18	R213	08/05/2014	7.65	Call	Bond Future	738.7700	0.7388	705.4400	0.7054	(4.512)	0	0	0
2013/12/18	R213	08/05/2014	7.64	Call	Bond Future	727.0800	0.7271	694.1300	0.6941	(4.532)	0	0	0
2013/12/18	R213	08/05/2014	7.66	Call	Bond Future	750.6000	0.7506	716.9000	0.7169	(4.490)	0	0	0
2013/12/18	R213	07/08/2014	8.86	Call	Bond Future	4,254.3400	4.2543	4,168.1900	4.1682	(2.025)	0	0	0
2013/12/18	R213	07/08/2014			Bond Future	9.0464	85.7403	9.0646	85.6056	0.201	0.0000	0.0000	0
2013/12/18	R213	07/08/2014	8.84	Call	Bond Future	4,187.6800	4.1877	4,102.2100	4.1022	(2.041)	0	0	0
2013/12/18	R213	07/08/2014	8.85	Call	Bond Future	4,220.9400	4.2209	4,135.1300	4.1351	(2.033)	0	0	0
2013/12/18	R213	07/08/2014	8.84	Put	Bond Future	5,736.8400	5.7368	5,786.0600	5.7861	0.858	0	0	0
2013/12/18	R213	07/08/2014	8.86	Put	Bond Future	5,651.5700	5.6516	5,700.1100	5.7001	0.859	0	0	0
2013/12/18	R213	07/08/2014	8.85	Put	Bond Future	5,694.0900	5.6941	5,742.9700	5.7430	0.858	0	0	0
2013/12/18	R213	06/11/2014	8.84	Call	Bond Future	4,576.7400	4.5767	4,491.7700	4.4918	(1.857)	0	0	0
2013/12/18	R213	06/11/2014	8.85	Put	Bond Future	6,779.2700	6.7793	6,830.7000	6.8307	0.759	0	0	0
2013/12/18	R213	06/11/2014			Bond Future	9.1427	83.3947	9.1615	83.2580	0.206	0.0000	0.0000	0
2013/12/18	R213	06/11/2014	8.85	Call	Bond Future	4,608.6300	4.6086	4,523.3500	4.5233	(1.850)	0	0	0
2013/12/18	R213	06/11/2014	8.86	Call	Bond Future	4,640.6300	4.6406	4,555.0600	4.5551	(1.844)	0	0	0
2013/12/18	R213	06/11/2014	8.84	Put	Bond Future	6,822.9900	6.8230	6,874.7300	6.8747	0.758	0	0	0
2013/12/18	R213	06/11/2014	8.86	Put	Bond Future	6,735.7500	6.7358	6,786.8900	6.7869	0.759	0	0	0
2013/12/18	R214	06/02/2014			Bond Future	9.1541	76.5209	9.1764	76.3485	0.244	0.0000	0.0000	5,825
2013/12/18	R214	06/02/2014	8.99	Put	Bond Future	3,120.2500	3.1202	3,192.8100	3.1928	2.325	0	0	0
2013/12/18	R214	06/02/2014	9.01	Put	Bond Future	3,026.9100	3.0269	3,097.5700	3.0976	2.334	0	0	0
2013/12/18	R214	06/02/2014	8.99	Call	Bond Future	1,832.5900	1.8326	1,732.7000	1.7327	(5.451)	0	0	0
2013/12/18	R214	06/02/2014	9.00	Put	Bond Future	3,073.3300	3.0733	3,144.9400	3.1449	2.330	0	0	0
2013/12/18	R214	06/02/2014	9.00	Call	Bond Future	1,865.2300	1.8652	1,764.3900	1.7644	(5.406)	0	0	0
2013/12/18	R214	06/02/2014	9.01	Call	Bond Future	1,898.2200	1.8982	1,796.4300	1.7964	(5.362)	0	0	0
2013/12/18	R214	08/05/2014			Bond Future	9.2439	74.2410	9.2669	74.0663	0.249	0.0000	0.0000	0
2013/12/18	R214	08/05/2014	9.00	Call	Bond Future	3,171.6100	3.1716	3,071.9400	3.0719	(3.143)	0	0	0
2013/12/18	R214	08/05/2014	8.99	Put	Bond Future	5,114.5500	5.1145	5,190.0900	5.1901	1.477	0	0	0
2013/12/18	R214	08/05/2014	9.01	Put	Bond Future	5,021.0300	5.0210	5,095.4400	5.0954	1.482	0	0	0
2013/12/18	R214	08/05/2014	9.00	Put	Bond Future	5,067.6300	5.0676	5,142.6000	5.1426	1.479	0	0	0
2013/12/18	R214	08/05/2014	9.01	Call	Bond Future	3,204.3600	3.2044	3,104.1300	3.1041	(3.128)	0	0	0
2013/12/18	R214	08/05/2014	8.99	Call	Bond Future	3,139.0500	3.1390	3,039.9500	3.0400	(3.157)	0	0	0
2013/12/18	R248	06/02/2014	9.11	Put	Bond Future	1,055.5100	1.0555	1,225.4300	1.2254	16.098	0	0	0
2013/12/18	R248	06/02/2014			Bond Future	9.2156	99.1389	9.2327	98.9690	0.187	0.0000	0.0000	12,135
2013/12/18	R248	06/02/2014	9.10	Put	Bond Future	1,156.5900	1.1566	1,326.5100	1.3265	14.691	0	0	0
2013/12/18	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	R248	06/02/2014	9.09	Put	Bond Future	1,257.8600	1.2579	1,427.7800	1.4278	13.509	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
2013/12/18	R248	08/05/2014	9.04	Put	Bond Future	2,670.9700	2.6710	2,843.0100	2.8430	6.441	0	0	0
2013/12/18	R248	08/05/2014			Bond Future	9.3079	96.0189	9.3256	95.8469	0.190	0.0000	0.0000	1,375
2013/12/18	R248	08/05/2014	9.06	Put	Bond Future	2,466.9000	2.4669	2,638.9400	2.6389	6.974	0	0	0
2013/12/18	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	R248	08/05/2014	9.05	Put	Bond Future	2,568.8400	2.5688	2,740.8800	2.7409	6.697	0	0	0
2013/12/18	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/18	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total												380534	