



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 27/12/2013 to 27/12/2013

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
2013/12/27	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	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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2013/12/27	2025	06/02/2014			Bond Future	110.3484	110.3484	110.3564	110.3564	0.007	0.0000	0.0000	0
2013/12/27	2025	06/02/2014	110.99	Put	Bond Future	641.5500	0.6416	633.6400	0.6336	(1.233)	0	0	0
2013/12/27	2025	06/02/2014	111.01	Put	Bond Future	661.5500	0.6616	653.6400	0.6536	(1.196)	0	0	0
2013/12/27	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	2025	06/02/2014	111.00	Put	Bond Future	651.5500	0.6516	643.6400	0.6436	(1.214)	0	0	0
2013/12/27	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	2037	06/02/2014			Bond Future	9.0742	94.7494	9.1025	94.4906	0.312	0.0000	0.0000	2,022
2013/12/27	2037	06/02/2014	9.38	Call	Bond Future	2,735.8200	2.7358	2,476.9700	2.4770	(9.462)	0	0	0
2013/12/27	2037	06/02/2014	9.39	Call	Bond Future	2,823.1100	2.8231	2,564.2600	2.5643	(9.169)	0	0	0
2013/12/27	2037	06/02/2014	9.37	Call	Bond Future	2,648.3900	2.6484	2,389.5400	2.3895	(9.774)	0	0	0
2013/12/27	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	2037	08/05/2014			Bond Future	9.1726	95.9945	9.2018	95.7325	0.318	0.0000	0.0000	0
2013/12/27	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	2037	08/05/2014	9.38	Call	Bond Future	1,836.0500	1.8360	1,574.0500	1.5741	(14.270)	0	0	0
2013/12/27	2037	08/05/2014	9.39	Call	Bond Future	1,923.1100	1.9231	1,661.1100	1.6611	(13.624)	0	0	0
2013/12/27	2037	08/05/2014	9.37	Call	Bond Future	1,748.8500	1.7488	1,486.8500	1.4869	(14.981)	0	0	0
2013/12/27	2037	07/08/2014	9.06	Put	Bond Future	1,892.4800	1.8925	2,159.6500	2.1597	14.117	0	0	0
2013/12/27	2037	07/08/2014			Bond Future	9.2708	93.0422	9.3011	92.7751	0.327	0.0000	0.0000	0
2013/12/27	2037	07/08/2014	9.05	Put	Bond Future	1,983.7800	1.9838	2,250.9500	2.2509	13.468	0	0	0
2013/12/27	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	2037	07/08/2014	9.04	Put	Bond Future	2,075.2200	2.0752	2,342.3900	2.3424	12.874	0	0	0
2013/12/27	2038	06/02/2014	107.00	Call	Bond Future	692.5500	0.6925	702.8500	0.7028	1.487	0	0	0
2013/12/27	2038	06/02/2014			Bond Future	107.6925	107.6925	107.7028	107.7028	0.010	0.0000	0.0000	24
2013/12/27	2038	06/02/2014	107.01	Call	Bond Future	682.5500	0.6825	692.8500	0.6928	1.509	0	0	0
2013/12/27	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	2038	06/02/2014	106.99	Call	Bond Future	702.5500	0.7025	712.8500	0.7128	1.466	0	0	0
2013/12/27	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	2050	06/02/2014			Bond Future	113.3702	113.3702	113.3818	113.3818	0.010	0.0000	0.0000	472
2013/12/27	2050	06/02/2014	110.00	Call	Bond Future	3,370.2500	3.3702	3,381.7900	3.3818	0.342	0	0	0
2013/12/27	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	2050	06/02/2014	110.01	Call	Bond Future	3,360.2500	3.3602	3,371.7900	3.3718	0.343	0	0	0
2013/12/27	2050	06/02/2014	109.99	Call	Bond Future	3,380.2500	3.3802	3,391.7900	3.3918	0.341	0	0	0
2013/12/27	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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2013/12/27	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	AL37	06/02/2014			Index Future	415.6330	415.6330	415.2500	415.2500	(0.092)	0.0000	0.0000	0
2013/12/27	AL37	08/05/2014			Index Future	421.0940	421.0940	420.7080	420.7080	(0.092)	0.0000	0.0000	0
2013/12/27	AL7T	06/02/2014			Index Future	490.9740	490.9740	490.3600	490.3600	(0.125)	0.0000	0.0000	1
2013/12/27	AL7T	08/05/2014			Index Future	497.4260	497.4260	496.8060	496.8060	(0.125)	0.0000	0.0000	0
2013/12/27	ALBI	06/02/2014			Index Future	441.3450	441.3450	440.6610	440.6610	(0.155)	0.0000	0.0000	802
2013/12/27	ALBI	08/05/2014			Index Future	447.1450	447.1450	446.4530	446.4530	(0.155)	0.0000	0.0000	35
2013/12/27	ALBI	07/08/2014			Index Future	453.2250	453.2250	452.5160	452.5160	(0.156)	0.0000	0.0000	0
2013/12/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	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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2013/12/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/12/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/27	EL28	06/02/2014			Bond Future	114.1432	114.1432	114.1545	114.1545	0.010	0.0000	0.0000	0
2013/12/27	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	EL28	06/02/2014	111.01	Call	Bond Future	3,133.1900	3.1332	3,144.5400	3.1445	0.362	0	0	0
2013/12/27	EL28	06/02/2014	110.99	Call	Bond Future	3,153.1900	3.1532	3,164.5400	3.1645	0.360	0	0	0
2013/12/27	EL28	06/02/2014	111.00	Call	Bond Future	3,143.1900	3.1432	3,154.5400	3.1545	0.361	0	0	0
2013/12/27	ES33	06/02/2014	9.54	Put	Bond Future	827.4000	0.8274	1,034.0700	1.0341	24.978	0	0	0
2013/12/27	ES33	06/02/2014			Bond Future	9.6503	84.3088	9.6782	84.1021	0.288	0.0000	0.0000	6,292
2013/12/27	ES33	06/02/2014	9.56	Put	Bond Future	676.4500	0.6764	883.1200	0.8831	30.552	0	0	0
2013/12/27	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	ES33	06/02/2014	9.55	Put	Bond Future	751.8700	0.7519	958.5400	0.9585	27.487	0	0	0
2013/12/27	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	ES33	08/05/2014	9.55	Put	Bond Future	1,616.1600	1.6162	1,825.2900	1.8253	12.940	0	0	0
2013/12/27	ES33	08/05/2014			Bond Future	9.7681	81.6348	9.7968	81.4256	0.294	0.0000	0.0000	0
2013/12/27	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	ES33	08/05/2014	9.54	Put	Bond Future	1,691.4500	1.6915	1,900.5800	1.9006	12.364	0	0	0
2013/12/27	ES33	08/05/2014	9.56	Put	Bond Future	1,540.9700	1.5410	1,750.1000	1.7501	13.571	0	0	0

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2013/12/27	GOVI	06/02/2014	439.99	Call	GOVI	6,890.0000	0.6890	340.0000	0.0340	(95.065)	0	0	0
2013/12/27	GOVI	06/02/2014			GOVI	440.6790	440.6790	440.0240	440.0240	(0.149)	0.0000	0.0000	477
2013/12/27	GOVI	06/02/2014	440.00	Call	GOVI	6,790.0000	0.6790	240.0000	0.0240	(96.465)	0	0	0
2013/12/27	GOVI	06/02/2014	440.01	Call	GOVI	6,690.0000	0.6690	140.0000	0.0140	(97.907)	0	0	0
2013/12/27	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	GOVI	08/05/2014	442.00	Call	GOVI	44,700.0000	4.4700	38,080.0000	3.8080	(14.810)	0	0	0
2013/12/27	GOVI	08/05/2014			GOVI	446.4700	446.4700	445.8080	445.8080	(0.148)	0.0000	0.0000	0
2013/12/27	GOVI	08/05/2014	442.01	Call	GOVI	44,600.0000	4.4600	37,980.0000	3.7980	(14.843)	0	0	0
2013/12/27	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	GOVI	08/05/2014	441.99	Call	GOVI	44,800.0000	4.4800	38,180.0000	3.8180	(14.777)	0	0	0
2013/12/27	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	GOVI	07/08/2014			GOVI	452.5410	452.5410	451.8620	451.8620	(0.150)	0.0000	0.0000	0
2013/12/27	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	GOVI	07/08/2014	459.99	Put	GOVI	74,490.0000	7.4490	81,280.0000	8.1280	9.115	0	0	0
2013/12/27	GOVI	07/08/2014	460.01	Put	GOVI	74,690.0000	7.4690	81,480.0000	8.1480	9.091	0	0	0
2013/12/27	GOVI	07/08/2014	460.00	Put	GOVI	74,590.0000	7.4590	81,380.0000	8.1380	9.103	0	0	0
2013/12/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/12/27	IGOV	06/02/2014			Index Future	201.8610	201.8610	201.8960	201.8960	0.017	0.0000	0.0000	1,331
2013/12/27	IGOV	08/05/2014			Index Future	204.5390	204.5390	204.5750	204.5750	0.018	0.0000	0.0000	7
2013/12/27	ILBI	06/02/2014			Index Future	546.3790	546.3790	546.3790	546.3790	0.000	0.0000	0.0000	190
2013/12/27	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/12/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/12/27	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/12/27	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/12/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/12/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/12/27	JBAF	15/01/2014			Jibar Tradeable Future	5.2000	94.8000	5.2000	94.8000	0.000	0.0000	0.0000	1,000
2013/12/27	JBAF	19/02/2014			Jibar Tradeable Future	5.2600	94.7400	5.2300	94.7700	(0.570)	0.0000	0.0000	0
2013/12/27	JBAF	19/03/2014			Jibar Tradeable Future	5.2900	94.7100	5.2600	94.7400	(0.567)	0.0000	0.0000	0
2013/12/27	JBAF	16/04/2014			Jibar Tradeable Future	5.3500	94.6500	5.3300	94.6700	(0.374)	0.0000	0.0000	0
2013/12/27	JBAF	21/05/2014			Jibar Tradeable Future	5.4500	94.5500	5.4700	94.5300	0.367	0.0000	0.0000	0
2013/12/27	JBAF	18/06/2014			Jibar Tradeable Future	5.5700	94.4300	5.5600	94.4400	(0.180)	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
2013/12/27	JBAF	17/09/2014			Jibar Tradeable Future	5.9200	94.0800	5.8900	94.1100	(0.507)	0.0000	0.0000	1,000
2013/12/27	JBAF	17/12/2014			Jibar Tradeable Future	6.2600	93.7400	6.2400	93.7600	(0.319)	0.0000	0.0000	0
2013/12/27	JBAF	18/03/2015			Jibar Tradeable Future	6.5800	93.4200	6.5500	93.4500	(0.456)	0.0000	0.0000	150
2013/12/27	JBAF	17/06/2015			Jibar Tradeable Future	6.8800	93.1200	6.8500	93.1500	(0.436)	0.0000	0.0000	3,200
2013/12/27	JBAF	16/09/2015			Jibar Tradeable Future	7.1600	92.8400	7.1300	92.8700	(0.419)	0.0000	0.0000	0
2013/12/27	JBAF	15/12/2015			Jibar Tradeable Future	7.4300	92.5700	7.4100	92.5900	(0.269)	0.0000	0.0000	0
2013/12/27	R023	06/02/2014			Bond Future	7.8366	102.9511	7.8598	102.8030	0.297	0.0000	0.0000	11,257
2013/12/27	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	126.2400	0.1262	100.000	0	0	0
2013/12/27	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	R023	06/02/2014	7.84	Call	Bond Future	21.9200	0.0219	0.0000	0.0000	(100.000)	0	0	0
2013/12/27	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	62.5600	0.0626	100.000	0	0	0
2013/12/27	R023	06/02/2014	7.85	Call	Bond Future	85.6000	0.0856	0.0000	0.0000	(100.000)	0	0	0
2013/12/27	R023	06/02/2014	7.86	Call	Bond Future	149.2400	0.1492	1.0800	0.0011	(99.276)	0	0	0
2013/12/27	R023	08/05/2014			Bond Future	7.9345	100.3876	7.9587	100.2379	0.304	0.0000	0.0000	0
2013/12/27	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	R023	08/05/2014	7.59	Put	Bond Future	2,167.0000	2.1670	2,316.7400	2.3167	6.910	0	0	0
2013/12/27	R023	08/05/2014	7.61	Put	Bond Future	2,039.5500	2.0396	2,189.2900	2.1893	7.342	0	0	0
2013/12/27	R023	08/05/2014	7.60	Put	Bond Future	2,103.2500	2.1032	2,252.9900	2.2530	7.119	0	0	0
2013/12/27	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	R157	06/02/2014	5.64	Call	Bond Future	93.4200	0.0934	78.3300	0.0783	(16.153)	0	0	0
2013/12/27	R157	06/02/2014	5.65	Put	Bond Future	842.0700	0.8421	864.9600	0.8650	2.718	0	0	0
2013/12/27	R157	06/02/2014			Bond Future	6.1123	116.5652	6.1362	116.5268	0.391	0.0000	0.0000	32,191
2013/12/27	R157	06/02/2014	5.65	Call	Bond Future	96.6800	0.0967	81.2500	0.0813	(15.960)	0	0	0
2013/12/27	R157	06/02/2014	5.66	Call	Bond Future	100.0200	0.1000	84.2500	0.0843	(15.767)	0	0	0
2013/12/27	R157	06/02/2014	5.64	Put	Bond Future	855.0100	0.8550	878.2400	0.8782	2.717	0	0	0
2013/12/27	R157	06/02/2014	5.66	Put	Bond Future	829.2200	0.8292	851.7700	0.8518	2.719	0	0	0
2013/12/27	R157	08/05/2014	5.20	Call	Bond Future	109.1500	0.1091	99.9300	0.0999	(8.447)	0	0	0
2013/12/27	R157	08/05/2014			Bond Future	6.2742	111.2894	6.3027	111.2510	0.454	0.0000	0.0000	0
2013/12/27	R157	08/05/2014	5.21	Call	Bond Future	111.2000	0.1112	101.8600	0.1019	(8.399)	0	0	0
2013/12/27	R157	08/05/2014	5.19	Call	Bond Future	107.1300	0.1071	98.0300	0.0980	(8.494)	0	0	0
2013/12/27	R157	08/05/2014	5.20	Put	Bond Future	1,573.5000	1.5735	1,602.7300	1.6027	1.858	0	0	0
2013/12/27	R157	08/05/2014	5.19	Put	Bond Future	1,585.2400	1.5852	1,614.5900	1.6146	1.851	0	0	0
2013/12/27	R157	08/05/2014	5.21	Put	Bond Future	1,561.7900	1.5618	1,590.9000	1.5909	1.864	0	0	0
2013/12/27	R157	07/08/2014	6.76	Put	Bond Future	504.5300	0.5045	517.4900	0.5175	2.569	0	0	0
2013/12/27	R157	07/08/2014			Bond Future	6.4558	112.8031	6.4931	112.7622	0.578	0.0000	0.0000	0
2013/12/27	R157	07/08/2014	6.75	Put	Bond Future	509.1600	0.5092	522.2300	0.5222	2.567	0	0	0
2013/12/27	R157	07/08/2014	6.74	Call	Bond Future	824.6500	0.8247	796.8800	0.7969	(3.367)	0	0	0
2013/12/27	R157	07/08/2014	6.75	Call	Bond Future	831.2600	0.8313	803.3900	0.8034	(3.353)	0	0	0
2013/12/27	R157	07/08/2014	6.76	Call	Bond Future	837.5500	0.8375	809.5700	0.8096	(3.341)	0	0	0
2013/12/27	R157	07/08/2014	6.74	Put	Bond Future	513.4700	0.5135	526.6400	0.5266	2.565	0	0	0
2013/12/27	R157	06/11/2014	6.19	Put	Bond Future	890.0200	0.8900	911.6200	0.9116	2.427	0	0	0
2013/12/27	R157	06/11/2014			Bond Future	6.7201	107.5666	6.7675	107.5266	0.705	0.0000	0.0000	0
2013/12/27	R157	06/11/2014	6.21	Put	Bond Future	879.6300	0.8796	901.0600	0.9011	2.436	0	0	0
2013/12/27	R157	06/11/2014	6.20	Put	Bond Future	884.8100	0.8848	906.3300	0.9063	2.432	0	0	0
2013/12/27	R157	06/11/2014	6.21	Call	Bond Future	447.2500	0.4473	428.6600	0.4287	(4.157)	0	0	0

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2013/12/27	R157	06/11/2014	6.19	Call	Bond Future	440.6300		0.4406	422.2100	0.4222	(4.180)	0	0	0
2013/12/27	R157	06/11/2014	6.20	Call	Bond Future	443.9300		0.4439	425.4300	0.4254	(4.167)	0	0	0
2013/12/27	R186	06/02/2014	8.75	Put	Bond Future	624.8500		0.6248	617.9100	0.6179	(1.111)	0	0	250
2013/12/27	R186	06/02/2014			Bond Future	8.1836		119.6912	8.2120	119.4402	0.347	0.0000	0.0000	61,496
2013/12/27	R186	06/02/2014	7.75	Call	Bond Future	836.4100		0.8364	714.5400	0.7145	(14.571)	0	0	0
2013/12/27	R186	06/02/2014	7.74	Put	Bond Future	4,829.5900		4.8296	4,960.6900	4.9607	2.715	0	0	0
2013/12/27	R186	06/02/2014	7.76	Put	Bond Future	4,689.7900		4.6898	4,816.8800	4.8169	2.710	0	0	0
2013/12/27	R186	06/02/2014	7.75	Put	Bond Future	4,759.4200		4.7594	4,888.5200	4.8885	2.713	0	0	0
2013/12/27	R186	06/02/2014	8.75	Call	Bond Future	5,489.0800		5.4891	5,231.1700	5.2312	(4.699)	0	0	0
2013/12/27	R186	06/02/2014	7.76	Call	Bond Future	859.2900		0.8593	735.4100	0.7354	(14.417)	0	0	0
2013/12/27	R186	06/02/2014	7.74	Call	Bond Future	813.9800		0.8140	694.1100	0.6941	(14.726)	0	0	0
2013/12/27	R186	08/05/2014	7.50	Put	Bond Future	8,643.1500		8.6432	8,793.0900	8.7931	1.735	0	0	0
2013/12/27	R186	08/05/2014	8.25	Put	Bond Future	4,331.2100		4.3312	4,410.9000	4.4109	1.840	0	0	0
2013/12/27	R186	08/05/2014			Bond Future	8.2816		121.2641	8.3110	121.0102	0.355	0.0000	0.0000	740
2013/12/27	R186	08/05/2014	9.25	Put	Bond Future	1,364.5500		1.3646	1,383.4000	1.3834	1.381	0	0	8,000
2013/12/27	R186	08/05/2014	7.09	Put	Bond Future	11,807.9000		11.8079	11,993.9500	11.9939	1.576	0	0	0
2013/12/27	R186	08/05/2014	9.00	Put	Bond Future	1,867.2700		1.8673	1,896.4900	1.8965	1.565	0	0	400
2013/12/27	R186	08/05/2014	7.10	Call	Bond Future	862.5400		0.8625	793.9400	0.7939	(7.953)	0	0	0
2013/12/27	R186	08/05/2014	8.50	Call	Bond Future	5,193.0100		5.1930	4,998.8200	4.9988	(3.739)	0	0	0
2013/12/27	R186	08/05/2014	7.11	Call	Bond Future	876.7800		0.8768	807.4000	0.8074	(7.913)	0	0	0
2013/12/27	R186	08/05/2014	9.25	Call	Bond Future	9,332.0700		9.3321	9,097.0600	9.0971	(2.518)	0	0	0
2013/12/27	R186	08/05/2014	8.25	Call	Bond Future	4,057.6800		4.0577	3,883.5100	3.8835	(4.292)	0	0	8,000
2013/12/27	R186	08/05/2014	7.09	Call	Bond Future	848.4700		0.8485	780.6600	0.7807	(7.992)	0	0	0
2013/12/27	R186	08/05/2014	8.50	Put	Bond Future	3,326.6100		3.3266	3,386.2800	3.3863	1.794	0	0	1,933
2013/12/27	R186	08/05/2014	7.11	Put	Bond Future	11,640.8400		11.6408	11,825.3200	11.8253	1.585	0	0	0
2013/12/27	R186	08/05/2014	7.50	Call	Bond Future	1,608.5400		1.6085	1,504.6200	1.5046	(6.461)	0	0	1,933
2013/12/27	R186	08/05/2014	9.00	Call	Bond Future	7,852.6700		7.8527	7,628.0300	7.6280	(2.861)	0	0	0
2013/12/27	R186	08/05/2014	7.10	Put	Bond Future	11,724.2300		11.7242	11,909.4900	11.9095	1.580	0	0	0
2013/12/27	R186	07/08/2014	8.31	Call	Bond Future	4,728.1900		4.7282	4,565.5300	4.5655	(3.440)	0	0	0
2013/12/27	R186	07/08/2014			Bond Future	8.3768		117.6224	8.4075	117.3631	0.367	0.0000	0.0000	0
2013/12/27	R186	07/08/2014	8.92	Put	Bond Future	3,083.4100		3.0834	3,141.3600	3.1414	1.879	0	0	840
2013/12/27	R186	07/08/2014	8.29	Call	Bond Future	4,647.2200		4.6472	4,485.9900	4.4860	(3.469)	0	0	0
2013/12/27	R186	07/08/2014	8.30	Call	Bond Future	4,687.6100		4.6876	4,525.6600	4.5257	(3.455)	0	0	0
2013/12/27	R186	07/08/2014	8.29	Put	Bond Future	5,383.7300		5.3837	5,481.8700	5.4819	1.823	0	0	0
2013/12/27	R186	07/08/2014	8.92	Call	Bond Future	7,548.8200		7.5488	7,347.4000	7.3474	(2.668)	0	0	0
2013/12/27	R186	07/08/2014	8.31	Put	Bond Future	5,294.4200		5.2944	5,391.1300	5.3911	1.827	0	0	0
2013/12/27	R186	07/08/2014	8.30	Put	Bond Future	5,338.9400		5.3389	5,436.3600	5.4364	1.825	0	0	0
2013/12/27	R186	06/11/2014	8.14	Call	Bond Future	4,458.0300		4.4580	4,315.5800	4.3156	(3.195)	0	0	0
2013/12/27	R186	06/11/2014	8.15	Put	Bond Future	7,191.6600		7.1917	7,309.9900	7.3100	1.645	0	0	0
2013/12/27	R186	06/11/2014			Bond Future	8.4715		119.2614	8.5032	118.9999	0.374	0.0000	0.0000	0
2013/12/27	R186	06/11/2014	9.17	Call	Bond Future	8,960.7000		8.9607	8,760.1700	8.7602	(2.238)	0	0	0
2013/12/27	R186	06/11/2014	8.15	Call	Bond Future	4,494.0300		4.4940	4,350.9300	4.3509	(3.184)	0	0	0
2013/12/27	R186	06/11/2014	8.16	Call	Bond Future	4,530.1800		4.5302	4,386.4400	4.3864	(3.173)	0	0	0
2013/12/27	R186	06/11/2014	9.17	Put	Bond Future	3,388.0800		3.3881	3,448.9800	3.4490	1.797	0	0	2,010
2013/12/27	R186	06/11/2014	8.14	Put	Bond Future	7,240.9700		7.2410	7,359.9500	7.3600	1.643	0	0	0
2013/12/27	R186	06/11/2014	8.16	Put	Bond Future	7,142.5900		7.1426	7,260.2800	7.2603	1.648	0	0	0

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2013/12/27	R197	06/02/2014			Bond Future	277.1093	277.1093	277.1273	277.1273	0.006	0.0000	0.0000	2,049
2013/12/27	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	R197	06/02/2014	279.99	Put	Bond Future	2,880.7200	2.8807	2,862.7200	2.8627	(0.625)	0	0	0
2013/12/27	R197	06/02/2014	280.01	Put	Bond Future	2,900.7200	2.9007	2,882.7200	2.8827	(0.621)	0	0	0
2013/12/27	R197	06/02/2014	280.00	Put	Bond Future	2,890.7200	2.8907	2,872.7200	2.8727	(0.623)	0	0	0
2013/12/27	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	R201	06/02/2014	5.24	Put	Bond Future	55.8100	0.0558	56.1300	0.0561	0.573	0	0	0
2013/12/27	R201	06/02/2014			Bond Future	4.8514	104.4742	4.8765	104.4527	0.519	0.0000	0.0000	0
2013/12/27	R201	06/02/2014	5.26	Put	Bond Future	52.2100	0.0522	52.4200	0.0524	0.402	0	0	0
2013/12/27	R201	06/02/2014	5.24	Call	Bond Future	386.5900	0.3866	365.4200	0.3654	(5.476)	0	0	0
2013/12/27	R201	06/02/2014	5.25	Put	Bond Future	54.0400	0.0540	54.3000	0.0543	0.481	0	0	0
2013/12/27	R201	06/02/2014	5.25	Call	Bond Future	393.3100	0.3933	372.0800	0.3721	(5.398)	0	0	0
2013/12/27	R201	06/02/2014	5.26	Call	Bond Future	399.9700	0.4000	378.6900	0.3787	(5.320)	0	0	0
2013/12/27	R201	08/05/2014			Bond Future	4.6642	105.8472	4.6995	105.8257	0.757	0.0000	0.0000	0
2013/12/27	R201	08/05/2014	4.75	Call	Bond Future	270.8100	0.2708	256.7700	0.2568	(5.184)	0	0	0
2013/12/27	R201	08/05/2014	4.76	Call	Bond Future	274.0500	0.2741	259.9200	0.2599	(5.156)	0	0	0
2013/12/27	R201	08/05/2014	4.74	Call	Bond Future	267.5900	0.2676	253.6300	0.2536	(5.217)	0	0	0
2013/12/27	R201	08/05/2014	4.76	Put	Bond Future	215.9600	0.2160	223.2600	0.2233	3.380	0	0	0
2013/12/27	R201	08/05/2014	4.75	Put	Bond Future	218.7800	0.2188	226.1700	0.2262	3.378	0	0	0
2013/12/27	R201	08/05/2014	4.74	Put	Bond Future	221.6200	0.2216	229.0900	0.2291	3.371	0	0	0
2013/12/27	R201	07/08/2014	5.31	Put	Bond Future	60.5900	0.0606	64.3900	0.0644	6.272	0	0	0
2013/12/27	R201	07/08/2014			Bond Future	4.0553	102.8776	4.1200	102.8541	1.595	0.0000	0.0000	0
2013/12/27	R201	07/08/2014	5.30	Put	Bond Future	61.3200	0.0613	65.1600	0.0652	6.262	0	0	0
2013/12/27	R201	07/08/2014	5.31	Call	Bond Future	515.1900	0.5152	495.4600	0.4955	(3.830)	0	0	0
2013/12/27	R201	07/08/2014	5.29	Call	Bond Future	509.4400	0.5094	489.7900	0.4898	(3.857)	0	0	0
2013/12/27	R201	07/08/2014	5.30	Call	Bond Future	512.3200	0.5123	492.6300	0.4926	(3.843)	0	0	0
2013/12/27	R201	07/08/2014	5.29	Put	Bond Future	62.0500	0.0621	65.9300	0.0659	6.253	0	0	0
2013/12/27	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	R202	06/02/2014			Bond Future	214.0822	214.0822	214.1000	214.1000	0.008	0.0000	0.0000	44,679
2013/12/27	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	R202	06/02/2014	208.99	Call	Bond Future	5,092.1900	5.0922	5,110.0400	5.1100	0.351	0	0	0
2013/12/27	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	R202	06/02/2014	209.00	Call	Bond Future	5,082.1900	5.0822	5,100.0400	5.1000	0.351	0	0	0
2013/12/27	R202	06/02/2014	209.01	Call	Bond Future	5,072.1900	5.0722	5,090.0400	5.0900	0.352	0	0	0
2013/12/27	R203	06/02/2014			Bond Future	6.8854	107.6598	6.9085	107.5856	0.335	0.0000	0.0000	10,389
2013/12/27	R203	06/02/2014	5.95	Put	Bond Future	3,086.1300	3.0861	3,153.6300	3.1536	2.187	0	0	0
2013/12/27	R203	06/02/2014	6.14	Put	Bond Future	2,490.1700	2.4902	2,551.0500	2.5510	2.445	0	0	0
2013/12/27	R203	06/02/2014	6.16	Put	Bond Future	2,429.3700	2.4294	2,489.3700	2.4894	2.470	0	0	0
2013/12/27	R203	06/02/2014	6.84	Put	Bond Future	762.5000	0.7625	778.8900	0.7789	2.150	0	0	0
2013/12/27	R203	06/02/2014	6.15	Put	Bond Future	2,459.7200	2.4597	2,520.1600	2.5202	2.457	0	0	0
2013/12/27	R203	06/02/2014	5.95	Call	Bond Future	24.6800	0.0247	17.9700	0.0180	(27.188)	0	0	16
2013/12/27	R203	06/02/2014	6.16	Call	Bond Future	64.7500	0.0647	50.5400	0.0505	(21.946)	0	0	0
2013/12/27	R203	06/02/2014	6.84	Call	Bond Future	616.4700	0.6165	558.6500	0.5587	(9.379)	0	0	13
2013/12/27	R203	06/02/2014	6.14	Call	Bond Future	59.4200	0.0594	46.0900	0.0461	(22.434)	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
2013/12/27	R203	06/02/2014	6.15	Call	Bond Future	62.0400	0.0620	48.2700	0.0483	(22.195)	0	0	0
2013/12/27	R203	08/05/2014	7.40	Put	Bond Future	729.4100	0.7294	743.1600	0.7432	1.885	0	0	0
2013/12/27	R203	08/05/2014	5.76	Call	Bond Future	138.2000	0.1382	125.3100	0.1253	(9.327)	0	0	0
2013/12/27	R203	08/05/2014	6.84	Call	Bond Future	948.8600	0.9489	903.5900	0.9036	(4.771)	0	0	29
2013/12/27	R203	08/05/2014	5.74	Call	Bond Future	132.3100	0.1323	119.8300	0.1198	(9.432)	0	0	0
2013/12/27	R203	08/05/2014			Bond Future	7.0196	104.9144	7.0446	104.8396	0.356	0.0000	0.0000	0
2013/12/27	R203	08/05/2014	5.76	Put	Bond Future	4,001.5100	4.0015	4,063.4900	4.0635	1.549	0	0	0
2013/12/27	R203	08/05/2014	6.84	Put	Bond Future	1,489.0700	1.4891	1,518.6700	1.5187	1.988	0	0	0
2013/12/27	R203	08/05/2014	5.75	Put	Bond Future	4,029.9200	4.0299	4,092.1100	4.0921	1.543	0	0	0
2013/12/27	R203	08/05/2014	5.74	Put	Bond Future	4,058.3800	4.0584	4,120.7700	4.1208	1.537	0	0	0
2013/12/27	R203	08/05/2014	7.40	Call	Bond Future	1,862.4300	1.8624	1,801.3100	1.8013	(3.282)	0	0	16
2013/12/27	R203	08/05/2014	5.75	Call	Bond Future	135.2300	0.1352	122.5500	0.1226	(9.377)	0	0	0
2013/12/27	R203	07/08/2014	7.30	Call	Bond Future	1,667.6200	1.6676	1,615.4900	1.6155	(3.126)	0	0	0
2013/12/27	R203	07/08/2014			Bond Future	7.1553	106.3412	7.1832	106.2635	0.390	0.0000	0.0000	0
2013/12/27	R203	07/08/2014	7.31	Call	Bond Future	1,682.8500	1.6828	1,630.5000	1.6305	(3.111)	0	0	0
2013/12/27	R203	07/08/2014	6.84	Put	Bond Future	1,928.6300	1.9286	1,965.4900	1.9655	1.911	0	0	0
2013/12/27	R203	07/08/2014	7.29	Put	Bond Future	1,278.4800	1.2785	1,304.3000	1.3043	2.020	0	0	0
2013/12/27	R203	07/08/2014	7.31	Put	Bond Future	1,253.5000	1.2535	1,278.8600	1.2789	2.023	0	0	0
2013/12/27	R203	07/08/2014	7.30	Put	Bond Future	1,265.9500	1.2659	1,291.5300	1.2915	2.021	0	0	0
2013/12/27	R203	07/08/2014	7.29	Call	Bond Future	1,652.4500	1.6525	1,600.5600	1.6006	(3.140)	0	0	0
2013/12/27	R203	07/08/2014	6.84	Call	Bond Future	1,046.6500	1.0467	1,005.8000	1.0058	(3.903)	0	0	46
2013/12/27	R203	06/11/2014	6.86	Call	Bond Future	1,096.5500	1.0966	1,059.0400	1.0590	(3.421)	0	0	0
2013/12/27	R203	06/11/2014			Bond Future	7.3080	103.6620	7.3382	103.5847	0.413	0.0000	0.0000	0
2013/12/27	R203	06/11/2014	6.84	Call	Bond Future	1,076.1800	1.0762	1,039.0800	1.0391	(3.447)	0	0	45
2013/12/27	R203	06/11/2014	6.85	Call	Bond Future	1,086.3300	1.0863	1,049.0200	1.0490	(3.434)	0	0	0
2013/12/27	R203	06/11/2014	6.84	Put	Bond Future	2,285.4100	2.2854	2,325.6800	2.3257	1.762	0	0	0
2013/12/27	R203	06/11/2014	6.86	Put	Bond Future	2,253.7400	2.2537	2,293.6000	2.2936	1.769	0	0	0
2013/12/27	R203	06/11/2014	6.85	Put	Bond Future	2,269.5400	2.2695	2,309.6000	2.3096	1.765	0	0	0
2013/12/27	R204	06/02/2014	6.39	Call	Bond Future	108.3400	0.1083	86.2200	0.0862	(20.417)	0	0	0
2013/12/27	R204	06/02/2014			Bond Future	7.1318	104.6408	7.1550	104.5446	0.326	0.0000	0.0000	29,549
2013/12/27	R204	06/02/2014	6.40	Call	Bond Future	112.5700	0.1126	89.8300	0.0898	(20.201)	0	0	0
2013/12/27	R204	06/02/2014	6.41	Call	Bond Future	116.9400	0.1169	93.5700	0.0936	(19.985)	0	0	0
2013/12/27	R204	06/02/2014	6.39	Put	Bond Future	3,230.5600	3.2306	3,304.5700	3.3046	2.291	0	0	0
2013/12/27	R204	06/02/2014	6.41	Put	Bond Future	3,153.4800	3.1535	3,226.2400	3.2262	2.307	0	0	0
2013/12/27	R204	06/02/2014	6.40	Put	Bond Future	3,191.9400	3.1919	3,265.3300	3.2653	2.299	0	0	0
2013/12/27	R204	08/05/2014			Bond Future	7.2522	106.0159	7.2769	105.9188	0.341	0.0000	0.0000	0
2013/12/27	R204	08/05/2014	6.05	Call	Bond Future	245.5600	0.2456	224.7900	0.2248	(8.458)	0	0	0
2013/12/27	R204	08/05/2014	6.06	Call	Bond Future	250.4500	0.2505	229.3800	0.2294	(8.413)	0	0	0
2013/12/27	R204	08/05/2014	6.04	Call	Bond Future	240.7500	0.2407	220.2800	0.2203	(8.503)	0	0	0
2013/12/27	R204	08/05/2014	6.05	Put	Bond Future	5,101.9900	5.1020	5,178.2800	5.1783	1.495	0	0	0
2013/12/27	R204	08/05/2014	6.04	Put	Bond Future	5,138.7300	5.1387	5,215.3200	5.2153	1.490	0	0	0
2013/12/27	R204	08/05/2014	6.06	Put	Bond Future	5,065.3400	5.0653	5,141.3300	5.1413	1.500	0	0	0
2013/12/27	R204	07/08/2014			Bond Future	7.3721	103.4266	7.3990	103.3264	0.365	0.0000	0.0000	0
2013/12/27	R204	07/08/2014	7.44	Put	Bond Future	1,989.5400	1.9895	2,023.0200	2.0230	1.683	0	0	0
2013/12/27	R204	07/08/2014	7.46	Put	Bond Future	1,954.5900	1.9546	1,987.5100	1.9875	1.684	0	0	0
2013/12/27	R204	07/08/2014	7.45	Put	Bond Future	1,972.0100	1.9720	2,005.2100	2.0052	1.684	0	0	0
2013/12/27	R204	07/08/2014	7.78	Call	Bond Future	2,962.9100	2.9629	2,887.3900	2.8874	(2.549)	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
2013/12/27	R204	07/08/2014	7.46	Call	Bond Future	2,281.3700	2.2814	2,214.1100	2.2141	(2.948)	0	0	0
2013/12/27	R204	07/08/2014	7.44	Call	Bond Future	2,242.1100	2.2421	2,175.4100	2.1754	(2.975)	0	0	0
2013/12/27	R204	07/08/2014	7.78	Put	Bond Future	1,457.6300	1.4576	1,482.2900	1.4823	1.692	0	0	530
2013/12/27	R204	07/08/2014	7.45	Call	Bond Future	2,261.6900	2.2617	2,194.7100	2.1947	(2.962)	0	0	0
2013/12/27	R204	06/11/2014	7.99	Put	Bond Future	1,745.0100	1.7450	1,771.9400	1.7719	1.543	0	0	1,270
2013/12/27	R204	06/11/2014			Bond Future	7.4960	104.8676	7.5245	104.7674	0.380	0.0000	0.0000	0
2013/12/27	R204	06/11/2014	6.99	Put	Bond Future	3,479.8500	3.4799	3,529.3700	3.5294	1.423	0	0	0
2013/12/27	R204	06/11/2014	7.01	Put	Bond Future	3,436.5600	3.4366	3,485.5800	3.4856	1.426	0	0	0
2013/12/27	R204	06/11/2014	6.99	Call	Bond Future	1,679.3600	1.6794	1,628.6900	1.6287	(3.017)	0	0	0
2013/12/27	R204	06/11/2014	7.00	Put	Bond Future	3,458.1700	3.4582	3,507.4400	3.5074	1.425	0	0	0
2013/12/27	R204	06/11/2014	7.99	Call	Bond Future	3,465.9100	3.4659	3,392.6500	3.3926	(2.114)	0	0	0
2013/12/27	R204	06/11/2014	7.00	Call	Bond Future	1,693.6300	1.6936	1,642.7100	1.6427	(3.007)	0	0	0
2013/12/27	R204	06/11/2014	7.01	Call	Bond Future	1,707.9700	1.7080	1,656.8000	1.6568	(2.996)	0	0	0
2013/12/27	R207	06/02/2014			Bond Future	7.4259	99.7014	7.4542	99.5682	0.382	0.0000	0.0000	22,098
2013/12/27	R207	06/02/2014	6.65	Call	Bond Future	144.0000	0.1440	113.8300	0.1138	(20.951)	0	0	0
2013/12/27	R207	06/02/2014	6.64	Put	Bond Future	3,919.3600	3.9194	4,023.1300	4.0231	2.648	0	0	0
2013/12/27	R207	06/02/2014	6.66	Put	Bond Future	3,831.1000	3.8311	3,933.3200	3.9333	2.668	0	0	0
2013/12/27	R207	06/02/2014	6.65	Put	Bond Future	3,875.1300	3.8751	3,978.1400	3.9781	2.658	0	0	0
2013/12/27	R207	06/02/2014	6.66	Call	Bond Future	149.1300	0.1491	118.1700	0.1182	(20.760)	0	0	0
2013/12/27	R207	06/02/2014	6.64	Call	Bond Future	139.0300	0.1390	109.6200	0.1096	(21.154)	0	0	0
2013/12/27	R207	08/05/2014	6.19	Put	Bond Future	6,606.1000	6.6061	6,716.1100	6.7161	1.665	0	0	0
2013/12/27	R207	08/05/2014	6.21	Put	Bond Future	6,518.8800	6.5189	6,628.1800	6.6282	1.677	0	0	0
2013/12/27	R207	08/05/2014			Bond Future	7.5439	101.0116	7.5737	100.8770	0.396	0.0000	0.0000	0
2013/12/27	R207	08/05/2014	6.20	Put	Bond Future	6,562.4400	6.5624	6,672.1000	6.6721	1.671	0	0	0
2013/12/27	R207	08/05/2014	6.20	Call	Bond Future	264.5800	0.2646	239.6600	0.2397	(9.419)	0	0	0
2013/12/27	R207	08/05/2014	6.21	Call	Bond Future	269.6600	0.2697	244.3800	0.2444	(9.375)	0	0	0
2013/12/27	R207	08/05/2014	6.19	Call	Bond Future	259.5800	0.2596	235.0100	0.2350	(9.465)	0	0	0
2013/12/27	R207	07/08/2014	7.69	Call	Bond Future	2,604.1200	2.6041	2,515.8800	2.5159	(3.388)	0	0	0
2013/12/27	R207	07/08/2014	7.70	Put	Bond Future	2,459.0400	2.4590	2,508.5900	2.5086	2.015	0	0	0
2013/12/27	R207	07/08/2014			Bond Future	7.6613	98.7450	7.6933	98.6069	0.417	0.0000	0.0000	0
2013/12/27	R207	07/08/2014	7.70	Call	Bond Future	2,626.1600	2.6262	2,537.5500	2.5375	(3.374)	0	0	0
2013/12/27	R207	07/08/2014	7.71	Call	Bond Future	2,648.3000	2.6483	2,559.3200	2.5593	(3.360)	0	0	0
2013/12/27	R207	07/08/2014	7.69	Put	Bond Future	2,480.1600	2.4802	2,530.0800	2.5301	2.013	0	0	0
2013/12/27	R207	07/08/2014	7.71	Put	Bond Future	2,438.0400	2.4380	2,487.2200	2.4872	2.017	0	0	0
2013/12/27	R207	06/11/2014	7.36	Put	Bond Future	3,985.4800	3.9855	4,051.9400	4.0519	1.668	0	0	0
2013/12/27	R207	06/11/2014			Bond Future	7.7762	100.1210	7.8097	99.9822	0.431	0.0000	0.0000	0
2013/12/27	R207	06/11/2014	7.35	Put	Bond Future	4,010.4000	4.0104	4,077.1900	4.0772	1.665	0	0	0
2013/12/27	R207	06/11/2014	7.36	Call	Bond Future	2,243.5100	2.2435	2,171.2000	2.1712	(3.223)	0	0	0
2013/12/27	R207	06/11/2014	7.34	Call	Bond Future	2,208.8000	2.2088	2,137.1400	2.1371	(3.244)	0	0	0
2013/12/27	R207	06/11/2014	7.35	Call	Bond Future	2,226.1100	2.2261	2,154.1300	2.1541	(3.233)	0	0	0
2013/12/27	R207	06/11/2014	7.34	Put	Bond Future	4,035.4300	4.0354	4,102.5400	4.1025	1.663	0	0	0
2013/12/27	R208	06/02/2014	6.74	Put	Bond Future	4,758.6900	4.7587	4,859.2500	4.8593	2.113	0	0	0
2013/12/27	R208	06/02/2014			Bond Future	7.5976	97.8710	7.6209	97.7483	0.306	0.0000	0.0000	11,157
2013/12/27	R208	06/02/2014	6.75	Put	Bond Future	4,706.6900	4.7067	4,806.6000	4.8066	2.123	0	0	0
2013/12/27	R208	06/02/2014	6.76	Put	Bond Future	4,655.0100	4.6550	4,754.2400	4.7542	2.132	0	0	0
2013/12/27	R208	06/02/2014	6.74	Call	Bond Future	99.8000	0.0998	77.6500	0.0776	(22.194)	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
2013/12/27	R208	06/02/2014	6.75	Call	Bond Future	103.7100		0.1037	80.9100	0.0809	(21.984)	0	0	0
2013/12/27	R208	06/02/2014	6.76	Call	Bond Future	107.9000		0.1079	84.4200	0.0844	(21.761)	0	0	0
2013/12/27	R208	08/05/2014	6.31	Call	Bond Future	243.9600		0.2440	222.0600	0.2221	(8.977)	0	0	0
2013/12/27	R208	08/05/2014			Bond Future	7.7035		95.7612	7.7278	95.6372	0.316	0.0000	0.0000	0
2013/12/27	R208	08/05/2014	6.29	Call	Bond Future	234.2400		0.2342	212.9900	0.2130	(9.072)	0	0	0
2013/12/27	R208	08/05/2014	6.31	Put	Bond Future	7,692.4200		7.6924	7,794.4700	7.7945	1.327	0	0	0
2013/12/27	R208	08/05/2014	6.30	Put	Bond Future	7,743.5100		7.7435	7,845.8800	7.8459	1.322	0	0	0
2013/12/27	R208	08/05/2014	6.29	Put	Bond Future	7,794.7000		7.7947	7,897.4000	7.8974	1.318	0	0	0
2013/12/27	R208	08/05/2014	6.30	Call	Bond Future	239.0600		0.2391	217.4800	0.2175	(9.027)	0	0	0
2013/12/27	R208	07/08/2014	8.28	Call	Bond Future	4,059.5300		4.0595	3,960.5600	3.9606	(2.438)	0	0	0
2013/12/27	R208	07/08/2014			Bond Future	7.8074		97.0635	7.8332	96.9362	0.331	0.0000	0.0000	0
2013/12/27	R208	07/08/2014	7.80	Call	Bond Future	2,728.8900		2.7289	2,645.9100	2.6459	(3.041)	0	0	0
2013/12/27	R208	07/08/2014	7.79	Put	Bond Future	2,790.1000		2.7901	2,834.7900	2.8348	1.602	0	0	0
2013/12/27	R208	07/08/2014	7.81	Put	Bond Future	2,740.9700		2.7410	2,784.9200	2.7849	1.603	0	0	0
2013/12/27	R208	07/08/2014	7.80	Put	Bond Future	2,765.4500		2.7655	2,809.7800	2.8098	1.603	0	0	0
2013/12/27	R208	07/08/2014	8.28	Put	Bond Future	1,763.0100		1.7630	1,791.3500	1.7913	1.607	0	0	630
2013/12/27	R208	07/08/2014	7.81	Call	Bond Future	2,753.7400		2.7537	2,670.3800	2.6704	(3.027)	0	0	0
2013/12/27	R208	07/08/2014	7.79	Call	Bond Future	2,704.1700		2.7042	2,621.5500	2.6215	(3.055)	0	0	0
2013/12/27	R208	06/11/2014	7.46	Call	Bond Future	2,188.0300		2.1880	2,122.0500	2.1221	(3.015)	0	0	0
2013/12/27	R208	06/11/2014			Bond Future	7.9142		95.0192	7.9410	94.8914	0.339	0.0000	0.0000	0
2013/12/27	R208	06/11/2014	7.44	Call	Bond Future	2,149.4100		2.1494	2,084.0900	2.0841	(3.039)	0	0	0
2013/12/27	R208	06/11/2014	7.45	Call	Bond Future	2,168.6600		2.1687	2,103.0100	2.1030	(3.027)	0	0	0
2013/12/27	R208	06/11/2014	8.50	Put	Bond Future	2,003.4500		2.0034	2,034.2500	2.0343	1.537	0	0	1,520
2013/12/27	R208	06/11/2014	7.44	Put	Bond Future	4,441.2900		4.4413	4,503.8000	4.5038	1.407	0	0	0
2013/12/27	R208	06/11/2014	7.46	Put	Bond Future	4,381.8700		4.3819	4,443.7200	4.4437	1.411	0	0	0
2013/12/27	R208	06/11/2014	8.50	Call	Bond Future	4,744.0100		4.7440	4,646.9800	4.6470	(2.045)	0	0	0
2013/12/27	R208	06/11/2014	7.45	Put	Bond Future	4,411.5100		4.4115	4,473.6900	4.4737	1.409	0	0	0
2013/12/27	R209	06/02/2014	8.56	Call	Bond Future	851.7700		0.8518	736.0300	0.7360	(13.588)	0	0	0
2013/12/27	R209	06/02/2014			Bond Future	8.9814		76.2271	9.0098	76.0125	0.317	0.0000	0.0000	23,535
2013/12/27	R209	06/02/2014	8.54	Call	Bond Future	810.3700		0.8104	697.9800	0.6980	(13.869)	0	0	0
2013/12/27	R209	06/02/2014	8.55	Call	Bond Future	830.8900		0.8309	716.8300	0.7168	(13.727)	0	0	0
2013/12/27	R209	06/02/2014	8.54	Put	Bond Future	4,269.2700		4.2693	4,371.4700	4.3715	2.394	0	0	0
2013/12/27	R209	06/02/2014	8.56	Put	Bond Future	4,148.5500		4.1486	4,247.4000	4.2474	2.383	0	0	0
2013/12/27	R209	06/02/2014	8.55	Put	Bond Future	4,208.6600		4.2087	4,309.1900	4.3092	2.389	0	0	0
2013/12/27	R209	08/05/2014	9.63	Call	Bond Future	5,910.5900		5.9106	5,724.4600	5.7245	(3.149)	0	0	0
2013/12/27	R209	08/05/2014			Bond Future	9.0712		74.0844	9.1005	73.8673	0.322	0.0000	0.0000	0
2013/12/27	R209	08/05/2014	9.00	Put	Bond Future	3,896.4000		3.8964	3,965.5500	3.9656	1.775	0	0	0
2013/12/27	R209	08/05/2014	9.50	Call	Bond Future	5,334.1700		5.3342	5,154.4700	5.1545	(3.369)	0	0	0
2013/12/27	R209	08/05/2014	7.85	Call	Bond Future	704.8800		0.7049	647.7000	0.6477	(8.112)	0	0	0
2013/12/27	R209	08/05/2014	9.75	Put	Bond Future	1,670.5500		1.6706	1,696.3100	1.6963	1.542	0	0	7,262
2013/12/27	R209	08/05/2014	9.85	Put	Bond Future	1,477.0300		1.4770	1,498.8900	1.4989	1.480	0	0	10,000
2013/12/27	R209	08/05/2014	8.50	Put	Bond Future	6,319.3600		6.3194	6,428.4900	6.4285	1.727	0	0	0
2013/12/27	R209	08/05/2014	7.86	Call	Bond Future	716.8900		0.7169	659.0200	0.6590	(8.072)	0	0	0
2013/12/27	R209	08/05/2014	9.50	Put	Bond Future	2,249.2200		2.2492	2,286.6700	2.2867	1.665	0	0	640
2013/12/27	R209	08/05/2014	7.84	Call	Bond Future	693.0200		0.6930	636.5300	0.6365	(8.151)	0	0	0
2013/12/27	R209	08/05/2014	7.85	Put	Bond Future	10,741.8800		10.7419	10,901.8500	10.9018	1.489	0	0	0
2013/12/27	R209	08/05/2014	9.63	Put	Bond Future	1,930.5300		1.9305	1,961.5500	1.9616	1.607	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
2013/12/27	R209	08/05/2014	9.85	Call	Bond Future	6,931.2500		6.9313	6,735.9600	6.7360	(2.818)	0	0	0
2013/12/27	R209	08/05/2014	7.84	Put	Bond Future	10,820.6800		10.8207	10,981.3400	10.9813	1.485	0	0	0
2013/12/27	R209	08/05/2014	9.75	Call	Bond Future	6,460.9300		6.4609	6,269.5400	6.2695	(2.962)	0	0	0
2013/12/27	R209	08/05/2014	8.50	Call	Bond Future	1,869.5300		1.8695	1,761.5100	1.7615	(5.778)	0	0	640
2013/12/27	R209	08/05/2014	9.00	Call	Bond Future	3,363.3000		3.3633	3,215.3000	3.2153	(4.400)	0	0	640
2013/12/27	R209	08/05/2014	7.86	Put	Bond Future	10,663.3700		10.6634	10,822.6500	10.8227	1.494	0	0	0
2013/12/27	R209	07/08/2014	9.04	Put	Bond Future	5,130.0500		5.1300	5,210.4000	5.2104	1.566	0	0	0
2013/12/27	R209	07/08/2014			Bond Future	9.1587		75.0919	9.1889	74.8706	0.331	0.0000	0.0000	0
2013/12/27	R209	07/08/2014	9.06	Put	Bond Future	5,049.2300		5.0492	5,128.4400	5.1284	1.569	0	0	0
2013/12/27	R209	07/08/2014	9.05	Put	Bond Future	5,089.5100		5.0895	5,169.2900	5.1693	1.568	0	0	0
2013/12/27	R209	07/08/2014	9.05	Call	Bond Future	4,286.7700		4.2868	4,145.1800	4.1452	(3.303)	0	0	0
2013/12/27	R209	07/08/2014	9.06	Call	Bond Future	4,320.9500		4.3210	4,178.7900	4.1788	(3.290)	0	0	0
2013/12/27	R209	07/08/2014	9.04	Call	Bond Future	4,252.7300		4.2527	4,111.7100	4.1117	(3.316)	0	0	0
2013/12/27	R209	06/11/2014			Bond Future	9.2463		72.9933	9.2773	72.7697	0.336	0.0000	0.0000	0
2013/12/27	R209	06/11/2014	8.99	Put	Bond Future	6,441.7200		6.4417	6,532.8700	6.5329	1.415	0	0	0
2013/12/27	R209	06/11/2014	9.01	Put	Bond Future	6,356.1500		6.3562	6,446.2900	6.4463	1.418	0	0	0
2013/12/27	R209	06/11/2014	9.00	Put	Bond Future	6,398.8200		6.3988	6,489.4700	6.4895	1.417	0	0	0
2013/12/27	R209	06/11/2014	8.99	Call	Bond Future	4,556.0300		4.5560	4,423.6300	4.4236	(2.906)	0	0	0
2013/12/27	R209	06/11/2014	9.00	Call	Bond Future	4,588.1300		4.5881	4,455.2300	4.4552	(2.897)	0	0	0
2013/12/27	R209	06/11/2014	9.01	Call	Bond Future	4,620.3500		4.6204	4,486.9400	4.4869	(2.887)	0	0	0
2013/12/27	R210	06/02/2014	161.51	Put	Bond Future	29.4300		0.0294	16.3000	0.0163	(44.614)	0	0	0
2013/12/27	R210	06/02/2014			Bond Future	161.4806		161.4806	161.4937	161.4937	0.008	0.0000	0.0000	1,319
2013/12/27	R210	06/02/2014	161.50	Put	Bond Future	19.4300		0.0194	6.3000	0.0063	(67.576)	0	0	0
2013/12/27	R210	06/02/2014	161.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	R210	06/02/2014	161.49	Call	Bond Future	0.0000		0.0000	3.7000	0.0037	100.000	0	0	0
2013/12/27	R210	06/02/2014	161.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	R210	06/02/2014	161.49	Put	Bond Future	9.4300		0.0094	0.0000	0.0000	(100.000)	0	0	0
2013/12/27	R211	06/02/2014	129.00	Call	Bond Future	80.0200		0.0800	78.0500	0.0780	(2.462)	0	0	0
2013/12/27	R211	06/02/2014			Bond Future	129.0800		129.0800	129.0781	129.0781	(0.002)	0.0000	0.0000	2,022
2013/12/27	R211	06/02/2014	129.01	Call	Bond Future	70.0200		0.0700	68.0500	0.0680	(2.813)	0	0	0
2013/12/27	R211	06/02/2014	128.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	R211	06/02/2014	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	R211	06/02/2014	128.99	Call	Bond Future	90.0200		0.0900	88.0500	0.0880	(2.188)	0	0	0
2013/12/27	R211	06/02/2014	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	R212	06/02/2014			Bond Future	131.2660		131.2660	131.2734	131.2734	0.006	0.0000	0.0000	21,791
2013/12/27	R212	06/02/2014	132.99	Put	Bond Future	1,724.0100		1.7240	1,716.5600	1.7166	(0.432)	0	0	0
2013/12/27	R212	06/02/2014	133.01	Put	Bond Future	1,744.0100		1.7440	1,736.5600	1.7366	(0.427)	0	0	0
2013/12/27	R212	06/02/2014	133.00	Put	Bond Future	1,734.0100		1.7340	1,726.5600	1.7266	(0.430)	0	0	0
2013/12/27	R212	06/02/2014	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	R212	06/02/2014	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	R212	06/02/2014	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	R213	06/02/2014			Bond Future	8.7896		87.5028	8.8179	87.2842	0.322	0.0000	0.0000	21,284
2013/12/27	R213	06/02/2014	8.29	Put	Bond Future	4,726.0500		4.7261	4,838.8000	4.8388	2.386	0	0	0
2013/12/27	R213	06/02/2014	8.31	Put	Bond Future	4,599.0100		4.5990	4,708.4200	4.7084	2.379	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
2013/12/27	R213	06/02/2014	8.29	Call	Bond Future	728.1200	0.7281	622.2300	0.6222	(14.543)	0	0	0
2013/12/27	R213	06/02/2014	8.30	Put	Bond Future	4,662.3500	4.6624	4,773.4200	4.7734	2.382	0	0	0
2013/12/27	R213	06/02/2014	8.30	Call	Bond Future	747.1000	0.7471	639.5300	0.6395	(14.398)	0	0	0
2013/12/27	R213	06/02/2014	8.31	Call	Bond Future	766.3300	0.7663	657.1000	0.6571	(14.254)	0	0	0
2013/12/27	R213	08/05/2014	7.65	Put	Bond Future	10,947.7500	10.9478	11,108.9300	11.1089	1.472	0	0	0
2013/12/27	R213	08/05/2014			Bond Future	8.8828	85.1153	8.9120	84.8941	0.328	0.0000	0.0000	0
2013/12/27	R213	08/05/2014	7.64	Put	Bond Future	11,025.2100	11.0252	11,187.0700	11.1871	1.468	0	0	0
2013/12/27	R213	08/05/2014	7.66	Put	Bond Future	10,870.5700	10.8706	11,031.0700	11.0311	1.476	0	0	0
2013/12/27	R213	08/05/2014	7.65	Call	Bond Future	760.5900	0.7606	700.5100	0.7005	(7.899)	0	0	0
2013/12/27	R213	08/05/2014	7.64	Call	Bond Future	748.3500	0.7483	688.9500	0.6889	(7.937)	0	0	0
2013/12/27	R213	08/05/2014	7.66	Call	Bond Future	772.9900	0.7730	712.2300	0.7122	(7.860)	0	0	0
2013/12/27	R213	07/08/2014	8.86	Call	Bond Future	4,431.1000	4.4311	4,287.0400	4.2870	(3.251)	0	0	0
2013/12/27	R213	07/08/2014			Bond Future	8.9748	86.2728	9.0051	86.0470	0.337	0.0000	0.0000	0
2013/12/27	R213	07/08/2014	8.84	Call	Bond Future	4,361.8700	4.3619	4,218.9600	4.2190	(3.276)	0	0	0
2013/12/27	R213	07/08/2014	8.85	Call	Bond Future	4,396.4200	4.3964	4,252.9200	4.2529	(3.264)	0	0	0
2013/12/27	R213	07/08/2014	8.84	Put	Bond Future	5,378.5100	5.3785	5,461.4000	5.4614	1.541	0	0	0
2013/12/27	R213	07/08/2014	8.86	Put	Bond Future	5,295.8100	5.2958	5,377.5500	5.3775	1.543	0	0	0
2013/12/27	R213	07/08/2014	8.85	Put	Bond Future	5,337.0500	5.3371	5,419.3500	5.4193	1.542	0	0	0
2013/12/27	R213	06/11/2014	8.84	Call	Bond Future	4,762.3100	4.7623	4,626.6500	4.6267	(2.849)	0	0	0
2013/12/27	R213	06/11/2014	8.85	Put	Bond Future	6,424.1700	6.4242	6,515.8000	6.5158	1.426	0	0	0
2013/12/27	R213	06/11/2014			Bond Future	9.0686	83.9365	9.0997	83.7087	0.343	0.0000	0.0000	0
2013/12/27	R213	06/11/2014	8.85	Call	Bond Future	4,795.3300	4.7953	4,659.1600	4.6592	(2.840)	0	0	0
2013/12/27	R213	06/11/2014	8.86	Call	Bond Future	4,828.4600	4.8285	4,691.7900	4.6918	(2.831)	0	0	0
2013/12/27	R213	06/11/2014	8.84	Put	Bond Future	6,466.7600	6.4668	6,558.9000	6.5589	1.425	0	0	0
2013/12/27	R213	06/11/2014	8.86	Put	Bond Future	6,381.7800	6.3818	6,472.9100	6.4729	1.428	0	0	0
2013/12/27	R214	06/02/2014			Bond Future	9.0820	77.0820	9.1104	76.8599	0.313	0.0000	0.0000	5,455
2013/12/27	R214	06/02/2014	8.99	Put	Bond Future	2,636.7700	2.6368	2,680.7400	2.6807	1.668	0	0	0
2013/12/27	R214	06/02/2014	9.01	Put	Bond Future	2,548.8100	2.5488	2,590.0000	2.5900	1.616	0	0	0
2013/12/27	R214	06/02/2014	8.99	Call	Bond Future	1,910.1800	1.9102	1,732.0700	1.7321	(9.324)	0	0	0
2013/12/27	R214	06/02/2014	9.00	Put	Bond Future	2,592.5200	2.5925	2,635.1000	2.6351	1.642	0	0	0
2013/12/27	R214	06/02/2014	9.00	Call	Bond Future	1,945.4900	1.9455	1,765.9900	1.7660	(9.226)	0	0	0
2013/12/27	R214	06/02/2014	9.01	Call	Bond Future	1,981.1900	1.9812	1,800.3000	1.8003	(9.130)	0	0	0
2013/12/27	R214	08/05/2014			Bond Future	9.1696	74.8102	9.1988	74.5855	0.319	0.0000	0.0000	0
2013/12/27	R214	08/05/2014	9.00	Call	Bond Future	3,327.9600	3.3280	3,179.1800	3.1792	(4.471)	0	0	0
2013/12/27	R214	08/05/2014	8.99	Put	Bond Future	4,700.0000	4.7000	4,776.7000	4.7767	1.632	0	0	0
2013/12/27	R214	08/05/2014	9.01	Put	Bond Future	4,609.8400	4.6098	4,685.0300	4.6850	1.631	0	0	0
2013/12/27	R214	08/05/2014	9.00	Put	Bond Future	4,654.7600	4.6548	4,730.7100	4.7307	1.632	0	0	0
2013/12/27	R214	08/05/2014	9.01	Call	Bond Future	3,362.3900	3.3624	3,212.8500	3.2129	(4.447)	0	0	0
2013/12/27	R214	08/05/2014	8.99	Call	Bond Future	3,293.7200	3.2937	3,145.6900	3.1457	(4.494)	0	0	0
2013/12/27	R248	06/02/2014	9.11	Put	Bond Future	282.5100	0.2825	566.9400	0.5669	100.680	0	0	0
2013/12/27	R248	06/02/2014			Bond Future	9.1380	99.9119	9.1664	99.6274	0.311	0.0000	0.0000	12,135
2013/12/27	R248	06/02/2014	9.10	Put	Bond Future	383.5900	0.3836	668.0200	0.6680	74.149	0	0	0
2013/12/27	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	R248	06/02/2014	9.09	Put	Bond Future	484.8600	0.4849	769.2900	0.7693	58.662	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
2013/12/27	R248	08/05/2014	9.04	Put	Bond Future	1,886.8700	1.8869	2,174.7000	2.1747	15.254	0	0	0
2013/12/27	R248	08/05/2014			Bond Future	9.2278	96.8030	9.2571	96.5152	0.317	0.0000	0.0000	1,375
2013/12/27	R248	08/05/2014	9.06	Put	Bond Future	1,682.8000	1.6828	1,970.6300	1.9706	17.104	0	0	0
2013/12/27	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	R248	08/05/2014	9.05	Put	Bond Future	1,784.7400	1.7847	2,072.5700	2.0726	16.127	0	0	0
2013/12/27	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/27	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total												380070	