



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 11/12/2013 to 11/12/2013

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
2013/12/11	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	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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2013/12/11	2025	06/02/2014			Bond Future	110.0081	110.0081	110.3101	110.3101	0.274	0.0000	0.0000	0
2013/12/11	2025	06/02/2014	110.99	Put	Bond Future	981.8600	0.9819	679.8900	0.6799	(30.755)	0	0	0
2013/12/11	2025	06/02/2014	111.01	Put	Bond Future	1,001.8600	1.0019	699.8900	0.6999	(30.141)	0	0	0
2013/12/11	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	2025	06/02/2014	111.00	Put	Bond Future	991.8600	0.9919	689.8900	0.6899	(30.445)	0	0	0
2013/12/11	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	2037	06/02/2014			Bond Future	9.2003	93.6054	9.1704	93.8743	(0.325)	0.0000	0.0000	1,652
2013/12/11	2037	06/02/2014	9.38	Call	Bond Future	1,591.8100	1.5918	1,860.7300	1.8607	16.894	0	0	0
2013/12/11	2037	06/02/2014	9.39	Call	Bond Future	1,679.1000	1.6791	1,948.0200	1.9480	16.016	0	0	0
2013/12/11	2037	06/02/2014	9.37	Call	Bond Future	1,504.3800	1.5044	1,773.3000	1.7733	17.876	0	0	0
2013/12/11	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	2037	08/05/2014			Bond Future	9.3029	94.8344	9.2720	95.1071	(0.332)	0.0000	0.0000	0
2013/12/11	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	2037	08/05/2014	9.38	Call	Bond Future	675.9500	0.6759	948.6000	0.9486	40.336	0	0	0
2013/12/11	2037	08/05/2014	9.39	Call	Bond Future	763.0100	0.7630	1,035.6600	1.0357	35.733	0	0	0
2013/12/11	2037	08/05/2014	9.37	Call	Bond Future	588.7500	0.5888	861.4000	0.8614	46.310	0	0	0
2013/12/11	2037	07/08/2014	9.06	Put	Bond Future	3,059.4700	3.0595	2,783.6000	2.7836	(9.017)	0	0	0
2013/12/11	2037	07/08/2014			Bond Future	9.4043	91.8752	9.3725	92.1511	(0.338)	0.0000	0.0000	0
2013/12/11	2037	07/08/2014	9.05	Put	Bond Future	3,150.7700	3.1508	2,874.9000	2.8749	(8.756)	0	0	0
2013/12/11	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	2037	07/08/2014	9.04	Put	Bond Future	3,242.2100	3.2422	2,966.3400	2.9663	(8.509)	0	0	0
2013/12/11	2038	06/02/2014	107.00	Call	Bond Future	751.0200	0.7510	782.7500	0.7828	4.225	0	0	0
2013/12/11	2038	06/02/2014			Bond Future	107.7510	107.7510	107.7827	107.7827	0.029	0.0000	0.0000	24
2013/12/11	2038	06/02/2014	107.01	Call	Bond Future	741.0200	0.7410	772.7500	0.7728	4.282	0	0	0
2013/12/11	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	2038	06/02/2014	106.99	Call	Bond Future	761.0200	0.7610	792.7500	0.7928	4.169	0	0	0
2013/12/11	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	2050	06/02/2014			Bond Future	111.5776	111.5776	111.6118	111.6118	0.031	0.0000	0.0000	472
2013/12/11	2050	06/02/2014	110.00	Call	Bond Future	1,577.6300	1.5776	1,611.8000	1.6118	2.166	0	0	0
2013/12/11	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	2050	06/02/2014	110.01	Call	Bond Future	1,567.6300	1.5676	1,601.8000	1.6018	2.180	0	0	0
2013/12/11	2050	06/02/2014	109.99	Call	Bond Future	1,587.6300	1.5876	1,621.8000	1.6218	2.152	0	0	0
2013/12/11	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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2013/12/11	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	AL37	06/02/2014			Index Future	412.7590	412.7590	413.8200	413.8200	0.257	0.0000	0.0000	0
2013/12/11	AL37	08/05/2014			Index Future	418.1790	418.1790	419.2550	419.2550	0.257	0.0000	0.0000	0
2013/12/11	AL7T	06/02/2014			Index Future	486.1140	486.1140	488.6200	488.6200	0.516	0.0000	0.0000	1
2013/12/11	AL7T	08/05/2014			Index Future	492.4970	492.4970	495.0360	495.0360	0.516	0.0000	0.0000	0
2013/12/11	ALBI	06/02/2014			Index Future	437.5330	437.5330	438.7370	438.7370	0.275	0.0000	0.0000	789
2013/12/11	ALBI	08/05/2014			Index Future	443.2780	443.2780	444.4990	444.4990	0.275	0.0000	0.0000	35
2013/12/11	ALBI	07/08/2014			Index Future	449.3450	449.3450	450.5810	450.5810	0.275	0.0000	0.0000	0
2013/12/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	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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2013/12/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/12/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/11	EL28	06/02/2014			Bond Future	113.1742	113.1742	113.2088	113.2088	0.031	0.0000	0.0000	0
2013/12/11	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	EL28	06/02/2014	111.01	Call	Bond Future	2,164.1500	2.1641	2,198.7900	2.1988	1.601	0	0	0
2013/12/11	EL28	06/02/2014	110.99	Call	Bond Future	2,184.1500	2.1841	2,218.7900	2.2188	1.586	0	0	0
2013/12/11	EL28	06/02/2014	111.00	Call	Bond Future	2,174.1500	2.1741	2,208.7900	2.2088	1.593	0	0	0
2013/12/11	ES33	06/02/2014	9.54	Put	Bond Future	1,681.3500	1.6813	1,566.6700	1.5667	(6.821)	0	0	0
2013/12/11	ES33	06/02/2014			Bond Future	9.7660	83.4548	9.7504	83.5695	(0.160)	0.0000	0.0000	6,292
2013/12/11	ES33	06/02/2014	9.56	Put	Bond Future	1,530.4000	1.5304	1,415.7200	1.4157	(7.493)	0	0	0
2013/12/11	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	ES33	06/02/2014	9.55	Put	Bond Future	1,605.8200	1.6058	1,491.1400	1.4911	(7.142)	0	0	0
2013/12/11	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	ES33	08/05/2014	9.55	Put	Bond Future	2,482.2500	2.4822	2,365.9500	2.3659	(4.685)	0	0	0
2013/12/11	ES33	08/05/2014			Bond Future	9.8878	80.7687	9.8716	80.8850	(0.164)	0.0000	0.0000	0
2013/12/11	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	ES33	08/05/2014	9.54	Put	Bond Future	2,557.5400	2.5575	2,441.2400	2.4412	(4.547)	0	0	0
2013/12/11	ES33	08/05/2014	9.56	Put	Bond Future	2,407.0600	2.4071	2,290.7600	2.2908	(4.832)	0	0	0

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2013/12/11	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	GOVI	06/02/2014			GOVI	437.0230	437.0230	438.1930	438.1930	0.268	0.0000	0.0000	469
2013/12/11	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	GOVI	06/02/2014	439.99	Put	GOVI	29,670.0000	2.9670	17,970.0000	1.7970	(39.434)	0	0	0
2013/12/11	GOVI	06/02/2014	440.01	Put	GOVI	29,870.0000	2.9870	18,170.0000	1.8170	(39.170)	0	0	0
2013/12/11	GOVI	06/02/2014	440.00	Put	GOVI	29,770.0000	2.9770	18,070.0000	1.8070	(39.301)	0	0	0
2013/12/11	GOVI	08/05/2014	442.00	Call	GOVI	7,620.0000	0.7620	19,470.0000	1.9470	155.512	0	0	0
2013/12/11	GOVI	08/05/2014			GOVI	442.7620	442.7620	443.9470	443.9470	0.268	0.0000	0.0000	0
2013/12/11	GOVI	08/05/2014	442.01	Call	GOVI	7,520.0000	0.7520	19,370.0000	1.9370	157.580	0	0	0
2013/12/11	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	GOVI	08/05/2014	441.99	Call	GOVI	7,720.0000	0.7720	19,570.0000	1.9570	153.497	0	0	0
2013/12/11	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	GOVI	07/08/2014			GOVI	448.8210	448.8210	450.0220	450.0220	0.268	0.0000	0.0000	0
2013/12/11	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	GOVI	07/08/2014	459.99	Put	GOVI	111,690.0000	11.1690	99,680.0000	9.9680	(10.753)	0	0	0
2013/12/11	GOVI	07/08/2014	460.01	Put	GOVI	111,890.0000	11.1890	99,880.0000	9.9880	(10.734)	0	0	0
2013/12/11	GOVI	07/08/2014	460.00	Put	GOVI	111,790.0000	11.1790	99,780.0000	9.9780	(10.743)	0	0	0
2013/12/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/12/11	IGOV	06/02/2014			Index Future	200.0350	200.0350	200.6260	200.6260	0.295	0.0000	0.0000	1,332
2013/12/11	IGOV	08/05/2014			Index Future	202.6860	202.6860	203.2850	203.2850	0.296	0.0000	0.0000	7
2013/12/11	ILBI	06/02/2014			Index Future	541.8250	541.8250	541.9520	541.9520	0.023	0.0000	0.0000	190
2013/12/11	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/12/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/12/11	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/12/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/12/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/12/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/12/11	JBAF	18/12/2013			Jibar Tradeable Future	5.2200	94.7800	5.2200	94.7800	0.000	0.0000	0.0000	1,500
2013/12/11	JBAF	15/01/2014			Jibar Tradeable Future	5.2400	94.7600	5.2100	94.7900	(0.573)	0.0000	0.0000	1,000
2013/12/11	JBAF	19/02/2014			Jibar Tradeable Future	5.3200	94.6800	5.2800	94.7200	(0.752)	0.0000	0.0000	0
2013/12/11	JBAF	19/03/2014			Jibar Tradeable Future	5.3600	94.6400	5.3200	94.6800	(0.746)	0.0000	0.0000	0
2013/12/11	JBAF	16/04/2014			Jibar Tradeable Future	5.4500	94.5500	5.4200	94.5800	(0.550)	0.0000	0.0000	0
2013/12/11	JBAF	21/05/2014			Jibar Tradeable Future	5.5500	94.4500	5.5100	94.4900	(0.721)	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
2013/12/11	JBAF	18/06/2014			Jibar Tradeable Future	5.7000	94.3000	5.6500	94.3500	(0.877)	0.0000	0.0000	6,000
2013/12/11	JBAF	17/09/2014			Jibar Tradeable Future	6.0100	93.9900	5.9700	94.0300	(0.666)	0.0000	0.0000	1,000
2013/12/11	JBAF	17/12/2014			Jibar Tradeable Future	6.4000	93.6000	6.3600	93.6400	(0.625)	0.0000	0.0000	0
2013/12/11	JBAF	18/03/2015			Jibar Tradeable Future	6.7300	93.2700	6.6700	93.3300	(0.892)	0.0000	0.0000	150
2013/12/11	JBAF	17/06/2015			Jibar Tradeable Future	7.0400	92.9600	6.9800	93.0200	(0.852)	0.0000	0.0000	3,200
2013/12/11	JBAF	16/09/2015			Jibar Tradeable Future	7.3300	92.6700	7.2600	92.7400	(0.955)	0.0000	0.0000	0
2013/12/11	R023	06/02/2014			Bond Future	8.0208	101.7858	7.9186	102.4299	(1.274)	0.0000	0.0000	11,257
2013/12/11	R023	06/02/2014	7.84	Put	Bond Future	1,143.3700	1.1434	499.3000	0.4993	(56.331)	0	0	0
2013/12/11	R023	06/02/2014	7.86	Put	Bond Future	1,016.0500	1.0161	371.9800	0.3720	(63.390)	0	0	0
2013/12/11	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	R023	06/02/2014	7.85	Put	Bond Future	1,079.6900	1.0797	435.6200	0.4356	(59.653)	0	0	0
2013/12/11	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	R023	08/05/2014			Bond Future	8.1264	99.2059	8.0200	99.8586	(1.309)	0.0000	0.0000	0
2013/12/11	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	R023	08/05/2014	7.59	Put	Bond Future	3,348.7100	3.3487	2,696.0000	2.6960	(19.491)	0	0	0
2013/12/11	R023	08/05/2014	7.61	Put	Bond Future	3,221.2600	3.2213	2,568.5500	2.5686	(20.263)	0	0	0
2013/12/11	R023	08/05/2014	7.60	Put	Bond Future	3,284.9600	3.2850	2,632.2500	2.6323	(19.870)	0	0	0
2013/12/11	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	R157	06/02/2014	5.64	Call	Bond Future	83.9700	0.0840	95.2900	0.0953	13.481	0	0	0
2013/12/11	R157	06/02/2014	5.65	Put	Bond Future	1,101.4500	1.1014	1,021.0900	1.0211	(7.296)	0	0	0
2013/12/11	R157	06/02/2014			Bond Future	6.2804	116.2957	6.2230	116.3877	(0.915)	0.0000	0.0000	32,191
2013/12/11	R157	06/02/2014	5.65	Call	Bond Future	86.6400	0.0866	98.2700	0.0983	13.423	0	0	0
2013/12/11	R157	06/02/2014	5.66	Call	Bond Future	89.3700	0.0894	101.3200	0.1013	13.371	0	0	0
2013/12/11	R157	06/02/2014	5.64	Put	Bond Future	1,114.9800	1.1150	1,034.3100	1.0343	(7.235)	0	0	0
2013/12/11	R157	06/02/2014	5.66	Put	Bond Future	1,087.9900	1.0880	1,007.9500	1.0080	(7.357)	0	0	0
2013/12/11	R157	08/05/2014	5.20	Call	Bond Future	94.6400	0.0946	102.8700	0.1029	8.696	0	0	0
2013/12/11	R157	08/05/2014			Bond Future	6.4776	111.0152	6.4083	111.1086	(1.071)	0.0000	0.0000	0
2013/12/11	R157	08/05/2014	5.21	Call	Bond Future	96.3600	0.0964	104.7400	0.1047	8.697	0	0	0
2013/12/11	R157	08/05/2014	5.19	Call	Bond Future	92.9500	0.0929	101.0400	0.1010	8.704	0	0	0
2013/12/11	R157	08/05/2014	5.20	Put	Bond Future	1,833.1900	1.8332	1,748.0300	1.7480	(4.645)	0	0	0
2013/12/11	R157	08/05/2014	5.19	Put	Bond Future	1,845.2600	1.8453	1,759.9600	1.7600	(4.623)	0	0	0
2013/12/11	R157	08/05/2014	5.21	Put	Bond Future	1,821.1500	1.8212	1,736.1400	1.7361	(4.668)	0	0	0
2013/12/11	R157	07/08/2014	6.76	Put	Bond Future	655.5500	0.6556	602.9700	0.6030	(8.021)	0	0	0
2013/12/11	R157	07/08/2014			Bond Future	6.7000	112.5357	6.6140	112.6297	(1.283)	0.0000	0.0000	0
2013/12/11	R157	07/08/2014	6.75	Put	Bond Future	660.9000	0.6609	607.7100	0.6077	(8.048)	0	0	0
2013/12/11	R157	07/08/2014	6.74	Call	Bond Future	709.6400	0.7096	750.6000	0.7506	5.772	0	0	0
2013/12/11	R157	07/08/2014	6.75	Call	Bond Future	715.5600	0.7156	756.3900	0.7564	5.706	0	0	0
2013/12/11	R157	07/08/2014	6.76	Call	Bond Future	721.1300	0.7211	762.5700	0.7626	5.747	0	0	0
2013/12/11	R157	07/08/2014	6.74	Put	Bond Future	665.9000	0.6659	612.8400	0.6128	(7.968)	0	0	0
2013/12/11	R157	06/11/2014	6.19	Put	Bond Future	1,096.5700	1.0966	1,027.7600	1.0278	(6.275)	0	0	0
2013/12/11	R157	06/11/2014			Bond Future	7.0504	107.2881	6.9375	107.3831	(1.601)	0.0000	0.0000	0
2013/12/11	R157	06/11/2014	6.21	Put	Bond Future	1,085.2000	1.0852	1,017.4800	1.0175	(6.240)	0	0	0
2013/12/11	R157	06/11/2014	6.20	Put	Bond Future	1,090.8700	1.0909	1,022.6100	1.0226	(6.257)	0	0	0
2013/12/11	R157	06/11/2014	6.21	Call	Bond Future	374.3000	0.3743	401.6000	0.4016	7.294	0	0	0

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2013/12/11	R157	06/11/2014	6.19	Call	Bond Future	368.6600	0.3687	394.8700	0.3949	7.110	0	0	0
2013/12/11	R157	06/11/2014	6.20	Call	Bond Future	371.4700	0.3715	398.2300	0.3982	7.204	0	0	0
2013/12/11	R186	06/02/2014	8.75	Put	Bond Future	1,165.7500	1.1658	1,039.8000	1.0398	(10.804)	0	0	250
2013/12/11	R186	06/02/2014			Bond Future	8.3249	118.4506	8.2797	118.8453	(0.543)	0.0000	0.0000	60,693
2013/12/11	R186	06/02/2014	7.75	Call	Bond Future	795.2700	0.7953	862.1300	0.8621	8.407	0	0	0
2013/12/11	R186	06/02/2014	7.74	Put	Bond Future	6,031.9300	6.0319	5,702.7100	5.7027	(5.458)	0	0	0
2013/12/11	R186	06/02/2014	7.76	Put	Bond Future	5,886.0300	5.8860	5,559.8500	5.5599	(5.542)	0	0	0
2013/12/11	R186	06/02/2014	7.75	Put	Bond Future	5,958.8200	5.9588	5,631.0400	5.6310	(5.501)	0	0	0
2013/12/11	R186	06/02/2014	8.75	Call	Bond Future	4,789.4400	4.7894	5,058.1300	5.0581	5.610	0	0	0
2013/12/11	R186	06/02/2014	7.76	Call	Bond Future	814.9900	0.8150	883.4500	0.8834	8.400	0	0	0
2013/12/11	R186	06/02/2014	7.74	Call	Bond Future	775.7800	0.7758	841.2000	0.8412	8.433	0	0	0
2013/12/11	R186	08/05/2014	7.50	Put	Bond Future	9,702.8800	9.7029	9,367.0300	9.3670	(3.461)	0	0	0
2013/12/11	R186	08/05/2014	8.25	Put	Bond Future	5,129.4900	5.1295	4,875.1000	4.8751	(4.959)	0	0	0
2013/12/11	R186	08/05/2014			Bond Future	8.4283	120.0060	8.3814	120.4060	(0.556)	0.0000	0.0000	740
2013/12/11	R186	08/05/2014	9.25	Put	Bond Future	1,757.1600	1.7572	1,623.0900	1.6231	(7.630)	0	0	8,000
2013/12/11	R186	08/05/2014	7.09	Put	Bond Future	12,976.2900	12.9763	12,611.4000	12.6114	(2.812)	0	0	0
2013/12/11	R186	08/05/2014	9.00	Put	Bond Future	2,349.7000	2.3497	2,186.9000	2.1869	(6.929)	0	0	400
2013/12/11	R186	08/05/2014	7.10	Call	Bond Future	771.1600	0.7712	806.8800	0.8069	4.632	0	0	0
2013/12/11	R186	08/05/2014	8.50	Call	Bond Future	4,620.7200	4.6207	4,798.1100	4.7981	3.839	0	0	0
2013/12/11	R186	08/05/2014	7.11	Call	Bond Future	783.7200	0.7837	820.0200	0.8200	4.632	0	0	0
2013/12/11	R186	08/05/2014	9.25	Call	Bond Future	8,466.5700	8.4666	8,732.5400	8.7325	3.141	0	0	0
2013/12/11	R186	08/05/2014	8.25	Call	Bond Future	3,597.8500	3.5979	3,743.5000	3.7435	4.048	0	0	8,000
2013/12/11	R186	08/05/2014	7.09	Call	Bond Future	758.7500	0.7588	793.9000	0.7939	4.633	0	0	0
2013/12/11	R186	08/05/2014	8.50	Put	Bond Future	4,012.4300	4.0124	3,789.7800	3.7898	(5.549)	0	0	1,933
2013/12/11	R186	08/05/2014	7.11	Put	Bond Future	12,805.8900	12.8059	12,442.1500	12.4421	(2.840)	0	0	0
2013/12/11	R186	08/05/2014	7.50	Call	Bond Future	1,410.1600	1.4102	1,474.3500	1.4744	4.552	0	0	1,933
2013/12/11	R186	08/05/2014	9.00	Call	Bond Future	7,076.9900	7.0770	7,314.2300	7.3142	3.352	0	0	0
2013/12/11	R186	08/05/2014	7.10	Put	Bond Future	12,890.9600	12.8910	12,526.6400	12.5266	(2.826)	0	0	0
2013/12/11	R186	07/08/2014	8.31	Call	Bond Future	4,267.6400	4.2676	4,444.1100	4.4441	4.135	0	0	0
2013/12/11	R186	07/08/2014			Bond Future	8.5276	116.3581	8.4791	116.7630	(0.569)	0.0000	0.0000	0
2013/12/11	R186	07/08/2014	8.92	Put	Bond Future	3,667.8700	3.6679	3,516.8800	3.5169	(4.117)	0	0	840
2013/12/11	R186	07/08/2014	8.29	Call	Bond Future	4,193.2400	4.1932	4,367.6000	4.3676	4.158	0	0	0
2013/12/11	R186	07/08/2014	8.30	Call	Bond Future	4,230.3500	4.2304	4,405.7700	4.4058	4.147	0	0	0
2013/12/11	R186	07/08/2014	8.29	Put	Bond Future	6,194.0300	6.1940	5,963.5400	5.9635	(3.721)	0	0	0
2013/12/11	R186	07/08/2014	8.92	Call	Bond Future	6,869.0000	6.8690	7,122.8600	7.1229	3.696	0	0	0
2013/12/11	R186	07/08/2014	8.31	Put	Bond Future	6,098.1500	6.0982	5,869.7700	5.8698	(3.745)	0	0	0
2013/12/11	R186	07/08/2014	8.30	Put	Bond Future	6,145.9600	6.1460	5,916.5300	5.9165	(3.733)	0	0	0
2013/12/11	R186	06/11/2014	8.14	Call	Bond Future	4,077.1200	4.0771	4,179.2900	4.1793	2.506	0	0	0
2013/12/11	R186	06/11/2014	8.15	Put	Bond Future	8,097.5800	8.0976	7,790.4400	7.7904	(3.793)	0	0	0
2013/12/11	R186	06/11/2014			Bond Future	8.6289	117.9718	8.5786	118.3819	(0.583)	0.0000	0.0000	0
2013/12/11	R186	06/11/2014	9.17	Call	Bond Future	8,255.1000	8.2551	8,449.3500	8.4493	2.353	0	0	0
2013/12/11	R186	06/11/2014	8.15	Call	Bond Future	4,110.3600	4.1104	4,213.3800	4.2134	2.506	0	0	0
2013/12/11	R186	06/11/2014	8.16	Call	Bond Future	4,143.3100	4.1433	4,247.1800	4.2472	2.507	0	0	0
2013/12/11	R186	06/11/2014	9.17	Put	Bond Future	3,972.0700	3.9721	3,756.1600	3.7562	(5.436)	0	0	2,010
2013/12/11	R186	06/11/2014	8.14	Put	Bond Future	8,149.6500	8.1497	7,841.6600	7.8417	(3.779)	0	0	0
2013/12/11	R186	06/11/2014	8.16	Put	Bond Future	8,045.3100	8.0453	7,739.0200	7.7390	(3.807)	0	0	0

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2013/12/11	R197	06/02/2014			Bond Future	275.8221	275.8221	275.8869	275.8869	0.024	0.0000	0.0000	2,049
2013/12/11	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	R197	06/02/2014	279.99	Put	Bond Future	4,167.9100	4.1679	4,103.0500	4.1031	(1.556)	0	0	0
2013/12/11	R197	06/02/2014	280.01	Put	Bond Future	4,187.9100	4.1879	4,123.0500	4.1231	(1.549)	0	0	0
2013/12/11	R197	06/02/2014	280.00	Put	Bond Future	4,177.9100	4.1779	4,113.0500	4.1131	(1.552)	0	0	0
2013/12/11	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	R201	06/02/2014	5.24	Put	Bond Future	72.1900	0.0722	78.3000	0.0783	8.464	0	0	0
2013/12/11	R201	06/02/2014			Bond Future	4.8471	104.4778	4.8694	104.4588	0.460	0.0000	0.0000	0
2013/12/11	R201	06/02/2014	5.26	Put	Bond Future	68.1900	0.0682	74.0700	0.0741	8.623	0	0	0
2013/12/11	R201	06/02/2014	5.24	Call	Bond Future	406.6000	0.4066	393.6800	0.3937	(3.178)	0	0	0
2013/12/11	R201	06/02/2014	5.25	Put	Bond Future	70.2300	0.0702	76.2300	0.0762	8.543	0	0	0
2013/12/11	R201	06/02/2014	5.25	Call	Bond Future	413.1300	0.4131	400.1000	0.4001	(3.154)	0	0	0
2013/12/11	R201	06/02/2014	5.26	Call	Bond Future	419.5800	0.4196	406.4300	0.4064	(3.134)	0	0	0
2013/12/11	R201	08/05/2014			Bond Future	4.6599	105.8498	4.6914	105.8307	0.676	0.0000	0.0000	0
2013/12/11	R201	08/05/2014	4.75	Call	Bond Future	279.1100	0.2791	273.5200	0.2735	(2.003)	0	0	0
2013/12/11	R201	08/05/2014	4.76	Call	Bond Future	282.3600	0.2824	276.6900	0.2767	(2.008)	0	0	0
2013/12/11	R201	08/05/2014	4.74	Call	Bond Future	275.8900	0.2759	270.3800	0.2704	(1.997)	0	0	0
2013/12/11	R201	08/05/2014	4.76	Put	Bond Future	221.6700	0.2217	235.1000	0.2351	6.059	0	0	0
2013/12/11	R201	08/05/2014	4.75	Put	Bond Future	224.4800	0.2245	237.9900	0.2380	6.018	0	0	0
2013/12/11	R201	08/05/2014	4.74	Put	Bond Future	227.3200	0.2273	240.9100	0.2409	5.978	0	0	0
2013/12/11	R201	07/08/2014	5.31	Put	Bond Future	53.6200	0.0536	66.5400	0.0665	24.095	0	0	0
2013/12/11	R201	07/08/2014			Bond Future	4.0216	102.8899	4.0765	102.8700	1.364	0.0000	0.0000	0
2013/12/11	R201	07/08/2014	5.30	Put	Bond Future	54.2900	0.0543	67.3000	0.0673	23.964	0	0	0
2013/12/11	R201	07/08/2014	5.31	Call	Bond Future	520.4900	0.5205	513.4400	0.5134	(1.354)	0	0	0
2013/12/11	R201	07/08/2014	5.29	Call	Bond Future	514.6400	0.5146	507.7700	0.5078	(1.335)	0	0	0
2013/12/11	R201	07/08/2014	5.30	Call	Bond Future	517.5600	0.5176	510.6000	0.5106	(1.345)	0	0	0
2013/12/11	R201	07/08/2014	5.29	Put	Bond Future	54.9800	0.0550	68.0800	0.0681	23.827	0	0	0
2013/12/11	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	R202	06/02/2014			Bond Future	209.2240	209.2240	211.6485	211.6485	1.159	0.0000	0.0000	44,679
2013/12/11	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	R202	06/02/2014	208.99	Call	Bond Future	233.9700	0.2340	2,658.4600	2.6585	1036.240	0	0	0
2013/12/11	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	R202	06/02/2014	209.00	Call	Bond Future	223.9700	0.2240	2,648.4600	2.6485	1082.507	0	0	0
2013/12/11	R202	06/02/2014	209.01	Call	Bond Future	213.9700	0.2140	2,638.4600	2.6385	1133.098	0	0	0
2013/12/11	R203	06/02/2014			Bond Future	7.0745	107.0538	7.0103	107.2590	(0.907)	0.0000	0.0000	8,612
2013/12/11	R203	06/02/2014	5.95	Put	Bond Future	3,693.6800	3.6937	3,493.0200	3.4930	(5.433)	0	0	0
2013/12/11	R203	06/02/2014	6.14	Put	Bond Future	3,092.2800	3.0923	2,897.7300	2.8977	(6.291)	0	0	0
2013/12/11	R203	06/02/2014	6.16	Put	Bond Future	3,030.4400	3.0304	2,836.8900	2.8369	(6.387)	0	0	0
2013/12/11	R203	06/02/2014	6.84	Put	Bond Future	1,232.9100	1.2329	1,095.1400	1.0951	(11.174)	0	0	0
2013/12/11	R203	06/02/2014	6.15	Put	Bond Future	3,061.3300	3.0613	2,867.2700	2.8673	(6.339)	0	0	0
2013/12/11	R203	06/02/2014	5.95	Call	Bond Future	26.2800	0.0263	30.7500	0.0308	17.009	0	0	16
2013/12/11	R203	06/02/2014	6.16	Call	Bond Future	59.8700	0.0599	71.4500	0.0714	19.342	0	0	0
2013/12/11	R203	06/02/2014	6.84	Call	Bond Future	480.9300	0.4809	548.2900	0.5483	14.006	0	0	13
2013/12/11	R203	06/02/2014	6.14	Call	Bond Future	55.5800	0.0556	66.1600	0.0662	19.036	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
2013/12/11	R203	06/02/2014	6.15	Call	Bond Future	57.7000	0.0577	68.7700	0.0688	19.185	0	0	0
2013/12/11	R203	08/05/2014	7.40	Put	Bond Future	1,052.6000	1.0526	945.9400	0.9459	(10.133)	0	0	0
2013/12/11	R203	08/05/2014	5.76	Call	Bond Future	120.3500	0.1204	131.6700	0.1317	9.406	0	0	0
2013/12/11	R203	08/05/2014	6.84	Call	Bond Future	790.1100	0.7901	849.2900	0.8493	7.490	0	0	13
2013/12/11	R203	08/05/2014	5.74	Call	Bond Future	115.4300	0.1154	126.3000	0.1263	9.417	0	0	0
2013/12/11	R203	08/05/2014			Bond Future	7.2254	104.2994	7.1557	104.5074	(0.966)	0.0000	0.0000	0
2013/12/11	R203	08/05/2014	5.76	Put	Bond Future	4,598.7200	4.5987	4,402.0400	4.4020	(4.277)	0	0	0
2013/12/11	R203	08/05/2014	6.84	Put	Bond Future	1,945.3800	1.9454	1,796.5600	1.7966	(7.650)	0	0	0
2013/12/11	R203	08/05/2014	5.75	Put	Bond Future	4,627.6200	4.6276	4,430.7100	4.4307	(4.255)	0	0	0
2013/12/11	R203	08/05/2014	5.74	Put	Bond Future	4,656.5600	4.6566	4,459.4300	4.4594	(4.233)	0	0	0
2013/12/11	R203	08/05/2014	7.40	Call	Bond Future	1,570.5600	1.5706	1,671.9000	1.6719	6.452	0	0	16
2013/12/11	R203	08/05/2014	5.75	Call	Bond Future	117.8700	0.1179	128.9600	0.1290	9.409	0	0	0
2013/12/11	R203	07/08/2014	7.30	Call	Bond Future	1,428.7000	1.4287	1,509.2800	1.5093	5.640	0	0	0
2013/12/11	R203	07/08/2014			Bond Future	7.3766	105.7275	7.3006	105.9377	(1.030)	0.0000	0.0000	0
2013/12/11	R203	07/08/2014	7.31	Call	Bond Future	1,442.1100	1.4421	1,523.3000	1.5233	5.630	0	0	0
2013/12/11	R203	07/08/2014	6.84	Put	Bond Future	2,385.9300	2.3859	2,229.8700	2.2299	(6.541)	0	0	0
2013/12/11	R203	07/08/2014	7.29	Put	Bond Future	1,655.0300	1.6550	1,524.8000	1.5248	(7.869)	0	0	0
2013/12/11	R203	07/08/2014	7.31	Put	Bond Future	1,626.4100	1.6264	1,497.3900	1.4974	(7.933)	0	0	0
2013/12/11	R203	07/08/2014	7.30	Put	Bond Future	1,640.6800	1.6407	1,511.0500	1.5110	(7.901)	0	0	0
2013/12/11	R203	07/08/2014	7.29	Call	Bond Future	1,415.3500	1.4153	1,495.3300	1.4953	5.651	0	0	0
2013/12/11	R203	07/08/2014	6.84	Call	Bond Future	890.3000	0.8903	944.4500	0.9444	6.082	0	0	30
2013/12/11	R203	06/11/2014	6.86	Call	Bond Future	938.5100	0.9385	1,000.2000	1.0002	6.573	0	0	0
2013/12/11	R203	06/11/2014			Bond Future	7.5542	103.0330	7.4707	103.2458	(1.106)	0.0000	0.0000	0
2013/12/11	R203	06/11/2014	6.84	Call	Bond Future	920.8000	0.9208	981.5800	0.9816	6.601	0	0	0
2013/12/11	R203	06/11/2014	6.85	Call	Bond Future	929.6200	0.9296	990.8600	0.9909	6.588	0	0	0
2013/12/11	R203	06/11/2014	6.84	Put	Bond Future	2,759.0800	2.7591	2,607.0100	2.6070	(5.512)	0	0	0
2013/12/11	R203	06/11/2014	6.86	Put	Bond Future	2,724.7500	2.7248	2,573.5900	2.5736	(5.548)	0	0	0
2013/12/11	R203	06/11/2014	6.85	Put	Bond Future	2,741.8800	2.7419	2,590.2700	2.5903	(5.529)	0	0	0
2013/12/11	R204	06/02/2014	6.39	Call	Bond Future	109.7400	0.1097	126.5300	0.1265	15.300	0	0	0
2013/12/11	R204	06/02/2014			Bond Future	7.3202	103.8656	7.2526	104.1429	(0.924)	0.0000	0.0000	28,389
2013/12/11	R204	06/02/2014	6.40	Call	Bond Future	113.3200	0.1133	130.7700	0.1308	15.399	0	0	0
2013/12/11	R204	06/02/2014	6.41	Call	Bond Future	117.0000	0.1170	135.1400	0.1351	15.504	0	0	0
2013/12/11	R204	06/02/2014	6.39	Put	Bond Future	4,007.1500	4.0071	3,746.5900	3.7466	(6.502)	0	0	0
2013/12/11	R204	06/02/2014	6.41	Put	Bond Future	3,928.7300	3.9287	3,669.5200	3.6695	(6.598)	0	0	0
2013/12/11	R204	06/02/2014	6.40	Put	Bond Future	3,967.8800	3.9679	3,707.9800	3.7080	(6.550)	0	0	0
2013/12/11	R204	08/05/2014			Bond Future	7.4534	105.2295	7.3812	105.5107	(0.968)	0.0000	0.0000	0
2013/12/11	R204	08/05/2014	6.05	Call	Bond Future	224.4700	0.2245	241.7400	0.2417	7.694	0	0	0
2013/12/11	R204	08/05/2014	6.06	Call	Bond Future	228.6900	0.2287	246.3000	0.2463	7.700	0	0	0
2013/12/11	R204	08/05/2014	6.04	Call	Bond Future	220.3100	0.2203	237.2600	0.2373	7.694	0	0	0
2013/12/11	R204	08/05/2014	6.05	Put	Bond Future	5,867.3100	5.8673	5,603.4100	5.6034	(4.498)	0	0	0
2013/12/11	R204	08/05/2014	6.04	Put	Bond Future	5,904.7000	5.9047	5,640.4800	5.6405	(4.475)	0	0	0
2013/12/11	R204	08/05/2014	6.06	Put	Bond Future	5,829.9900	5.8300	5,566.4300	5.5664	(4.521)	0	0	0
2013/12/11	R204	07/08/2014			Bond Future	7.5846	102.6390	7.5076	102.9234	(1.015)	0.0000	0.0000	0
2013/12/11	R204	07/08/2014	7.44	Put	Bond Future	2,510.4800	2.5105	2,342.1300	2.3421	(6.706)	0	0	0
2013/12/11	R204	07/08/2014	7.46	Put	Bond Future	2,471.2700	2.4713	2,304.4300	2.3044	(6.751)	0	0	0
2013/12/11	R204	07/08/2014	7.45	Put	Bond Future	2,490.8200	2.4908	2,323.2300	2.3232	(6.728)	0	0	0
2013/12/11	R204	07/08/2014	7.78	Call	Bond Future	2,619.1600	2.6192	2,764.4300	2.7644	5.546	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
2013/12/11	R204	07/08/2014	7.46	Call	Bond Future	2,010.5100	2.0105	2,128.1000	2.1281	5.849	0	0	0
2013/12/11	R204	07/08/2014	7.44	Call	Bond Future	1,975.5100	1.9755	2,091.5900	2.0916	5.876	0	0	0
2013/12/11	R204	07/08/2014	7.78	Put	Bond Future	1,901.4200	1.9014	1,762.2600	1.7623	(7.319)	0	0	530
2013/12/11	R204	07/08/2014	7.45	Call	Bond Future	1,992.9600	1.9930	2,109.8000	2.1098	5.863	0	0	0
2013/12/11	R204	06/11/2014	7.99	Put	Bond Future	2,203.3600	2.2034	2,038.6500	2.0387	(7.475)	0	0	1,270
2013/12/11	R204	06/11/2014			Bond Future	7.7259	104.0623	7.6434	104.3504	(1.068)	0.0000	0.0000	0
2013/12/11	R204	06/11/2014	6.99	Put	Bond Future	4,112.2100	4.1122	3,887.9700	3.8880	(5.453)	0	0	0
2013/12/11	R204	06/11/2014	7.01	Put	Bond Future	4,065.9200	4.0659	3,842.7400	3.8427	(5.489)	0	0	0
2013/12/11	R204	06/11/2014	6.99	Call	Bond Future	1,506.3800	1.5064	1,570.2500	1.5703	4.240	0	0	0
2013/12/11	R204	06/11/2014	7.00	Put	Bond Future	4,089.0300	4.0890	3,865.3200	3.8653	(5.471)	0	0	0
2013/12/11	R204	06/11/2014	7.99	Call	Bond Future	3,118.9200	3.1189	3,242.3200	3.2423	3.956	0	0	0
2013/12/11	R204	06/11/2014	7.00	Call	Bond Future	1,519.1500	1.5191	1,583.5500	1.5835	4.239	0	0	0
2013/12/11	R204	06/11/2014	7.01	Call	Bond Future	1,531.9900	1.5320	1,596.9200	1.5969	4.238	0	0	0
2013/12/11	R207	06/02/2014			Bond Future	7.6077	98.8510	7.5303	99.2123	(1.018)	0.0000	0.0000	22,383
2013/12/11	R207	06/02/2014	6.65	Call	Bond Future	144.0600	0.1441	172.4300	0.1724	19.693	0	0	0
2013/12/11	R207	06/02/2014	6.64	Put	Bond Future	4,770.5200	4.7705	4,436.7500	4.4368	(6.997)	0	0	0
2013/12/11	R207	06/02/2014	6.66	Put	Bond Future	4,680.8100	4.6808	4,348.8300	4.3488	(7.092)	0	0	0
2013/12/11	R207	06/02/2014	6.65	Put	Bond Future	4,725.5900	4.7256	4,392.7100	4.3927	(7.044)	0	0	0
2013/12/11	R207	06/02/2014	6.66	Call	Bond Future	148.4400	0.1484	177.7100	0.1777	19.718	0	0	0
2013/12/11	R207	06/02/2014	6.64	Call	Bond Future	139.7900	0.1398	167.2700	0.1673	19.658	0	0	0
2013/12/11	R207	08/05/2014	6.19	Put	Bond Future	7,444.8700	7.4449	7,103.7600	7.1038	(4.582)	0	0	0
2013/12/11	R207	08/05/2014	6.21	Put	Bond Future	7,356.3300	7.3563	7,016.0800	7.0161	(4.625)	0	0	0
2013/12/11	R207	08/05/2014			Bond Future	7.7361	100.1490	7.6542	100.5152	(1.058)	0.0000	0.0000	0
2013/12/11	R207	08/05/2014	6.20	Put	Bond Future	7,400.5600	7.4006	7,059.8700	7.0599	(4.604)	0	0	0
2013/12/11	R207	08/05/2014	6.20	Call	Bond Future	240.0700	0.2401	265.5600	0.2656	10.618	0	0	0
2013/12/11	R207	08/05/2014	6.21	Call	Bond Future	244.4800	0.2445	270.4100	0.2704	10.606	0	0	0
2013/12/11	R207	08/05/2014	6.19	Call	Bond Future	235.7200	0.2357	260.7900	0.2608	10.635	0	0	0
2013/12/11	R207	07/08/2014	7.69	Call	Bond Future	2,301.8100	2.3018	2,461.5800	2.4616	6.941	0	0	0
2013/12/11	R207	07/08/2014	7.70	Put	Bond Future	3,019.6000	3.0196	2,809.7100	2.8097	(6.951)	0	0	0
2013/12/11	R207	07/08/2014			Bond Future	7.8625	97.8799	7.7760	98.2505	(1.099)	0.0000	0.0000	0
2013/12/11	R207	07/08/2014	7.70	Call	Bond Future	2,321.5800	2.3216	2,482.3100	2.4823	6.923	0	0	0
2013/12/11	R207	07/08/2014	7.71	Call	Bond Future	2,341.4600	2.3415	2,503.1500	2.5031	6.906	0	0	0
2013/12/11	R207	07/08/2014	7.69	Put	Bond Future	3,042.9900	3.0430	2,832.1400	2.8321	(6.929)	0	0	0
2013/12/11	R207	07/08/2014	7.71	Put	Bond Future	2,996.3400	2.9963	2,787.4100	2.7874	(6.973)	0	0	0
2013/12/11	R207	06/11/2014	7.36	Put	Bond Future	4,618.5300	4.6185	4,367.7900	4.3678	(5.429)	0	0	0
2013/12/11	R207	06/11/2014			Bond Future	7.9908	99.2373	7.8993	99.6128	(1.145)	0.0000	0.0000	0
2013/12/11	R207	06/11/2014	7.35	Put	Bond Future	4,645.1700	4.6452	4,393.6900	4.3937	(5.414)	0	0	0
2013/12/11	R207	06/11/2014	7.36	Call	Bond Future	1,992.8900	1.9929	2,117.6400	2.1176	6.260	0	0	0
2013/12/11	R207	06/11/2014	7.34	Call	Bond Future	1,961.6100	1.9616	2,084.8700	2.0849	6.284	0	0	0
2013/12/11	R207	06/11/2014	7.35	Call	Bond Future	1,977.2100	1.9772	2,101.2200	2.1012	6.272	0	0	0
2013/12/11	R207	06/11/2014	7.34	Put	Bond Future	4,671.9100	4.6719	4,419.6800	4.4197	(5.399)	0	0	0
2013/12/11	R208	06/02/2014	6.74	Put	Bond Future	5,688.5000	5.6885	5,256.8100	5.2568	(7.589)	0	0	0
2013/12/11	R208	06/02/2014			Bond Future	7.7725	96.9538	7.6854	97.4095	(1.121)	0.0000	0.0000	11,054
2013/12/11	R208	06/02/2014	6.75	Put	Bond Future	5,636.3200	5.6363	5,205.3700	5.2054	(7.646)	0	0	0
2013/12/11	R208	06/02/2014	6.76	Put	Bond Future	5,584.2800	5.5843	5,154.2900	5.1543	(7.700)	0	0	0
2013/12/11	R208	06/02/2014	6.74	Call	Bond Future	112.4500	0.1124	136.4600	0.1365	21.352	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
2013/12/11	R208	06/02/2014	6.75	Call	Bond Future	116.1800	0.1162	140.9300	0.1409	21.303	0	0	0
2013/12/11	R208	06/02/2014	6.76	Call	Bond Future	120.0100	0.1200	145.7200	0.1457	21.423	0	0	0
2013/12/11	R208	08/05/2014	6.31	Call	Bond Future	231.2600	0.2313	259.9400	0.2599	12.402	0	0	0
2013/12/11	R208	08/05/2014			Bond Future	7.8869	94.8310	7.7955	95.2928	(1.158)	0.0000	0.0000	0
2013/12/11	R208	08/05/2014	6.29	Call	Bond Future	222.5700	0.2226	250.2200	0.2502	12.423	0	0	0
2013/12/11	R208	08/05/2014	6.31	Put	Bond Future	8,609.9200	8.6099	8,176.7800	8.1768	(5.031)	0	0	0
2013/12/11	R208	08/05/2014	6.30	Put	Bond Future	8,661.5300	8.6615	8,227.8700	8.2279	(5.007)	0	0	0
2013/12/11	R208	08/05/2014	6.29	Put	Bond Future	8,713.2300	8.7132	8,279.0600	8.2791	(4.983)	0	0	0
2013/12/11	R208	08/05/2014	6.30	Call	Bond Future	226.8800	0.2269	255.0400	0.2550	12.412	0	0	0
2013/12/11	R208	07/08/2014	8.28	Call	Bond Future	3,603.4300	3.6034	3,867.5600	3.8676	7.330	0	0	0
2013/12/11	R208	07/08/2014			Bond Future	7.9979	96.1295	7.9022	96.5971	(1.196)	0.0000	0.0000	0
2013/12/11	R208	07/08/2014	7.80	Call	Bond Future	2,404.3500	2.4044	2,604.4100	2.6044	8.321	0	0	0
2013/12/11	R208	07/08/2014	7.79	Put	Bond Future	3,402.0700	3.4021	3,133.2900	3.1333	(7.900)	0	0	0
2013/12/11	R208	07/08/2014	7.81	Put	Bond Future	3,347.8300	3.3478	3,081.5900	3.0816	(7.953)	0	0	0
2013/12/11	R208	07/08/2014	7.80	Put	Bond Future	3,374.8700	3.3749	3,107.3600	3.1074	(7.927)	0	0	0
2013/12/11	R208	07/08/2014	8.28	Put	Bond Future	2,240.8700	2.2409	2,037.4300	2.0374	(9.079)	0	0	630
2013/12/11	R208	07/08/2014	7.81	Call	Bond Future	2,426.6400	2.4266	2,627.9700	2.6280	8.297	0	0	0
2013/12/11	R208	07/08/2014	7.79	Call	Bond Future	2,382.1800	2.3822	2,580.9700	2.5810	8.345	0	0	0
2013/12/11	R208	06/11/2014	7.46	Call	Bond Future	1,990.4700	1.9905	2,107.6600	2.1077	5.888	0	0	0
2013/12/11	R208	06/11/2014			Bond Future	8.1155	94.0659	8.0151	94.5398	(1.237)	0.0000	0.0000	0
2013/12/11	R208	06/11/2014	7.44	Call	Bond Future	1,955.6100	1.9556	2,071.5800	2.0716	5.930	0	0	0
2013/12/11	R208	06/11/2014	7.45	Call	Bond Future	1,972.9900	1.9730	2,089.5700	2.0896	5.909	0	0	0
2013/12/11	R208	06/11/2014	8.50	Put	Bond Future	2,520.3200	2.5293	2,282.8200	2.2828	(9.746)	0	0	1,520
2013/12/11	R208	06/11/2014	7.44	Put	Bond Future	5,200.7800	5.2008	4,842.8800	4.8429	(6.882)	0	0	0
2013/12/11	R208	06/11/2014	7.46	Put	Bond Future	5,137.6000	5.1376	4,780.9200	4.7809	(6.943)	0	0	0
2013/12/11	R208	06/11/2014	8.50	Call	Bond Future	4,316.5900	4.3166	4,543.9600	4.5440	5.267	0	0	0
2013/12/11	R208	06/11/2014	7.45	Put	Bond Future	5,169.1300	5.1691	4,811.8400	4.8118	(6.912)	0	0	0
2013/12/11	R209	06/02/2014	8.56	Call	Bond Future	890.2200	0.8902	904.1900	0.9042	1.569	0	0	0
2013/12/11	R209	06/02/2014			Bond Future	9.0908	75.4064	9.0766	75.5125	(0.157)	0.0000	0.0000	23,356
2013/12/11	R209	06/02/2014	8.54	Call	Bond Future	851.7100	0.8517	865.0100	0.8650	1.562	0	0	0
2013/12/11	R209	06/02/2014	8.55	Call	Bond Future	870.8100	0.8708	884.4500	0.8844	1.566	0	0	0
2013/12/11	R209	06/02/2014	8.54	Put	Bond Future	5,131.3000	5.1313	5,038.4300	5.0384	(1.810)	0	0	0
2013/12/11	R209	06/02/2014	8.56	Put	Bond Future	5,007.6900	5.0077	4,915.4900	4.9155	(1.841)	0	0	0
2013/12/11	R209	06/02/2014	8.55	Put	Bond Future	5,069.2700	5.0693	4,976.7400	4.9767	(1.825)	0	0	0
2013/12/11	R209	08/05/2014	9.63	Call	Bond Future	5,549.4300	5.5494	5,591.1600	5.5912	0.752	0	0	0
2013/12/11	R209	08/05/2014			Bond Future	9.1841	73.2521	9.1694	73.3599	(0.160)	0.0000	0.0000	0
2013/12/11	R209	08/05/2014	7.85	Call	Bond Future	702.3500	0.7023	700.4000	0.7004	(0.278)	0	0	0
2013/12/11	R209	08/05/2014	9.75	Put	Bond Future	2,108.1700	2.1082	2,046.6400	2.0466	(2.919)	0	0	7,262
2013/12/11	R209	08/05/2014	9.85	Put	Bond Future	1,887.1100	1.8871	1,828.6400	1.8286	(3.098)	0	0	10,000
2013/12/11	R209	08/05/2014	7.86	Call	Bond Future	713.7400	0.7137	711.8500	0.7119	(0.265)	0	0	0
2013/12/11	R209	08/05/2014	7.84	Call	Bond Future	691.1000	0.6911	689.1000	0.6891	(0.289)	0	0	0
2013/12/11	R209	08/05/2014	7.85	Put	Bond Future	11,571.6100	11.5716	11,461.9400	11.4619	(0.948)	0	0	0
2013/12/11	R209	08/05/2014	9.63	Put	Bond Future	2,401.6300	2.4016	2,335.6400	2.3356	(2.748)	0	0	845
2013/12/11	R209	08/05/2014	9.85	Call	Bond Future	6,509.0700	6.5091	6,558.3200	6.5583	0.757	0	0	0
2013/12/11	R209	08/05/2014	7.84	Put	Bond Future	11,651.0200	11.6510	11,541.3000	11.5413	(0.942)	0	0	0
2013/12/11	R209	08/05/2014	9.75	Call	Bond Future	6,066.2900	6.0663	6,112.4800	6.1125	0.761	0	0	0
2013/12/11	R209	08/05/2014	7.86	Put	Bond Future	11,492.4800	11.4925	11,382.8700	11.3829	(0.954)	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
2013/12/11	R209	07/08/2014	9.04	Put	Bond Future	5,691.8900	5.6919	5,654.3500	5.6543	(0.660)	0	0	0
2013/12/11	R209	07/08/2014			Bond Future	9.2739	74.2552	9.2588	74.3640	(0.163)	0.0000	0.0000	0
2013/12/11	R209	07/08/2014	9.06	Put	Bond Future	5,606.9900	5.6070	5,569.9900	5.5700	(0.660)	0	0	0
2013/12/11	R209	07/08/2014	9.05	Put	Bond Future	5,649.3100	5.6493	5,612.0500	5.6121	(0.660)	0	0	0
2013/12/11	R209	07/08/2014	9.05	Call	Bond Future	4,009.8700	4.0099	4,081.3800	4.0814	1.783	0	0	0
2013/12/11	R209	07/08/2014	9.06	Call	Bond Future	4,042.0100	4.0420	4,113.7800	4.1138	1.776	0	0	0
2013/12/11	R209	07/08/2014	9.04	Call	Bond Future	3,977.8700	3.9779	4,049.1000	4.0491	1.791	0	0	0
2013/12/11	R209	06/11/2014			Bond Future	9.3657	72.1400	9.3501	72.2501	(0.166)	0.0000	0.0000	0
2013/12/11	R209	06/11/2014	8.99	Put	Bond Future	7,012.9100	7.0129	6,923.5600	6.9236	(1.274)	0	0	0
2013/12/11	R209	06/11/2014	9.01	Put	Bond Future	6,923.8100	6.9238	6,834.8900	6.8349	(1.284)	0	0	0
2013/12/11	R209	06/11/2014	9.00	Put	Bond Future	6,968.2500	6.9683	6,879.1200	6.8791	(1.279)	0	0	0
2013/12/11	R209	06/11/2014	8.99	Call	Bond Future	4,273.9900	4.2740	4,294.6500	4.2946	0.483	0	0	0
2013/12/11	R209	06/11/2014	9.00	Call	Bond Future	4,304.3300	4.3043	4,325.2100	4.3252	0.485	0	0	0
2013/12/11	R209	06/11/2014	9.01	Call	Bond Future	4,334.7800	4.3348	4,355.8700	4.3559	0.487	0	0	0
2013/12/11	R210	06/02/2014	161.51	Put	Bond Future	1,369.7800	1.3698	1,326.4300	1.3264	(3.165)	0	0	0
2013/12/11	R210	06/02/2014			Bond Future	160.1402	160.1402	160.1836	160.1836	0.027	0.0000	0.0000	1,319
2013/12/11	R210	06/02/2014	161.50	Put	Bond Future	1,359.7800	1.3598	1,316.4300	1.3164	(3.188)	0	0	0
2013/12/11	R210	06/02/2014	161.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	R210	06/02/2014	161.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	R210	06/02/2014	161.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	R210	06/02/2014	161.49	Put	Bond Future	1,349.7800	1.3498	1,306.4300	1.3064	(3.212)	0	0	0
2013/12/11	R211	06/02/2014	129.00	Call	Bond Future	41.1100	0.0411	50.2500	0.0503	22.233	0	0	0
2013/12/11	R211	06/02/2014			Bond Future	129.0411	129.0411	129.0502	129.0502	0.007	0.0000	0.0000	2,022
2013/12/11	R211	06/02/2014	129.01	Call	Bond Future	31.1100	0.0311	40.2500	0.0403	29.380	0	0	0
2013/12/11	R211	06/02/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	R211	06/02/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	R211	06/02/2014	128.99	Call	Bond Future	51.1100	0.0511	60.2500	0.0603	17.883	0	0	0
2013/12/11	R211	06/02/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	R212	06/02/2014			Bond Future	130.9002	130.9002	131.0249	131.0249	0.095	0.0000	0.0000	21,791
2013/12/11	R212	06/02/2014	132.99	Put	Bond Future	2,089.8300	2.0898	1,965.1300	1.9651	(5.967)	0	0	0
2013/12/11	R212	06/02/2014	133.01	Put	Bond Future	2,109.8300	2.1098	1,985.1300	1.9851	(5.910)	0	0	0
2013/12/11	R212	06/02/2014	133.00	Put	Bond Future	2,099.8300	2.0998	1,975.1300	1.9751	(5.939)	0	0	0
2013/12/11	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	R213	06/02/2014			Bond Future	8.9006	86.6506	8.8860	86.7620	(0.164)	0.0000	0.0000	21,203
2013/12/11	R213	06/02/2014	8.29	Put	Bond Future	5,622.0800	5.6221	5,509.9300	5.5099	(1.995)	0	0	0
2013/12/11	R213	06/02/2014	8.31	Put	Bond Future	5,492.5600	5.4926	5,380.7900	5.3808	(2.035)	0	0	0
2013/12/11	R213	06/02/2014	8.29	Call	Bond Future	771.8900	0.7719	771.1600	0.7712	(0.095)	0	0	0
2013/12/11	R213	06/02/2014	8.30	Put	Bond Future	5,557.1200	5.5571	5,445.1500	5.4451	(2.015)	0	0	0
2013/12/11	R213	06/02/2014	8.30	Call	Bond Future	789.6100	0.7896	789.0600	0.7891	(0.070)	0	0	0
2013/12/11	R213	06/02/2014	8.31	Call	Bond Future	807.6200	0.8076	807.2700	0.8073	(0.043)	0	0	0
2013/12/11	R213	08/05/2014	7.65	Put	Bond Future	11,808.6000	11.8086	11,689.9700	11.6900	(1.005)	0	0	0
2013/12/11	R213	08/05/2014			Bond Future	8.9974	84.2509	8.9823	84.3639	(0.167)	0.0000	0.0000	0

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2013/12/11	R213	08/05/2014	7.64	Put	Bond Future	11,886.6800	11.8867	11,768.0300	11.7680	(0.998)	0	0	0
2013/12/11	R213	08/05/2014	7.66	Put	Bond Future	11,730.7700	11.7308	11,612.1800	11.6122	(1.011)	0	0	0
2013/12/11	R213	08/05/2014	7.65	Call	Bond Future	757.0500	0.7570	751.4300	0.7514	(0.742)	0	0	0
2013/12/11	R213	08/05/2014	7.64	Call	Bond Future	745.4300	0.7454	739.7900	0.7398	(0.757)	0	0	0
2013/12/11	R213	08/05/2014	7.66	Call	Bond Future	768.8000	0.7688	763.2200	0.7632	(0.726)	0	0	0
2013/12/11	R213	07/08/2014	8.86	Call	Bond Future	4,152.4900	4.1525	4,210.2100	4.2102	1.390	0	0	0
2013/12/11	R213	07/08/2014			Bond Future	9.0919	85.4045	9.0764	85.5185	(0.170)	0.0000	0.0000	0
2013/12/11	R213	07/08/2014	8.84	Call	Bond Future	4,087.3900	4.0874	4,144.5600	4.1446	1.399	0	0	0
2013/12/11	R213	07/08/2014	8.85	Call	Bond Future	4,119.8700	4.1199	4,177.3100	4.1773	1.394	0	0	0
2013/12/11	R213	07/08/2014	8.84	Put	Bond Future	5,972.3300	5.9723	5,915.4400	5.9154	(0.953)	0	0	0
2013/12/11	R213	07/08/2014	8.86	Put	Bond Future	5,885.5000	5.8855	5,829.1600	5.8292	(0.957)	0	0	0
2013/12/11	R213	07/08/2014	8.85	Put	Bond Future	5,928.8000	5.9288	5,872.1800	5.8722	(0.955)	0	0	0
2013/12/11	R213	06/11/2014	8.84	Call	Bond Future	4,510.4500	4.5105	4,520.9200	4.5209	0.232	0	0	0
2013/12/11	R213	06/11/2014	8.85	Put	Bond Future	7,056.4800	7.0565	6,951.6900	6.9517	(1.485)	0	0	0
2013/12/11	R213	06/11/2014			Bond Future	9.1901	83.0506	9.1742	83.1660	(0.174)	0.0000	0.0000	0
2013/12/11	R213	06/11/2014	8.85	Call	Bond Future	4,541.6700	4.5417	4,552.3600	4.5524	0.235	0	0	0
2013/12/11	R213	06/11/2014	8.86	Call	Bond Future	4,573.0000	4.5730	4,583.9100	4.5839	0.239	0	0	0
2013/12/11	R213	06/11/2014	8.84	Put	Bond Future	7,100.8700	7.1009	6,995.8600	6.9959	(1.479)	0	0	0
2013/12/11	R213	06/11/2014	8.86	Put	Bond Future	7,012.2900	7.0123	6,907.7200	6.9077	(1.491)	0	0	0
2013/12/11	R214	06/02/2014			Bond Future	9.2224	75.9954	9.1826	76.3011	(0.432)	0.0000	0.0000	5,155
2013/12/11	R214	06/02/2014	8.99	Put	Bond Future	3,587.5000	3.5875	3,381.0500	3.3811	(5.755)	0	0	0
2013/12/11	R214	06/02/2014	9.01	Put	Bond Future	3,489.8400	3.4898	3,286.1700	3.2862	(5.836)	0	0	0
2013/12/11	R214	06/02/2014	8.99	Call	Bond Future	1,774.3500	1.7744	1,873.5900	1.8736	5.593	0	0	0
2013/12/11	R214	06/02/2014	9.00	Put	Bond Future	3,538.4400	3.5384	3,333.3700	3.3334	(5.795)	0	0	0
2013/12/11	R214	06/02/2014	9.00	Call	Bond Future	1,804.8500	1.8049	1,905.4700	1.9055	5.575	0	0	0
2013/12/11	R214	06/02/2014	9.01	Call	Bond Future	1,835.6600	1.8357	1,937.6800	1.9377	5.558	0	0	0
2013/12/11	R214	08/05/2014			Bond Future	9.3143	73.7085	9.2732	74.0184	(0.441)	0.0000	0.0000	0
2013/12/11	R214	08/05/2014	9.00	Call	Bond Future	3,022.3500	3.0224	3,154.4600	3.1545	4.371	0	0	0
2013/12/11	R214	08/05/2014	8.99	Put	Bond Future	5,499.2000	5.4992	5,320.5600	5.3206	(3.248)	0	0	0
2013/12/11	R214	08/05/2014	9.01	Put	Bond Future	5,402.6800	5.4027	5,225.8800	5.2259	(3.272)	0	0	0
2013/12/11	R214	08/05/2014	9.00	Put	Bond Future	5,450.7900	5.4508	5,273.0600	5.2731	(3.261)	0	0	0
2013/12/11	R214	08/05/2014	9.01	Call	Bond Future	3,053.5900	3.0536	3,186.6300	3.1866	4.357	0	0	0
2013/12/11	R214	08/05/2014	8.99	Call	Bond Future	2,991.2800	2.9913	3,122.4800	3.1225	4.386	0	0	0
2013/12/11	R248	06/02/2014	9.11	Put	Bond Future	1,680.4200	1.6804	1,337.8300	1.3378	(20.387)	0	0	0
2013/12/11	R248	06/02/2014			Bond Future	9.2790	98.5140	9.2441	98.8566	(0.376)	0.0000	0.0000	12,106
2013/12/11	R248	06/02/2014	9.10	Put	Bond Future	1,781.5000	1.7815	1,438.9100	1.4389	(19.230)	0	0	0
2013/12/11	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	R248	06/02/2014	9.09	Put	Bond Future	1,882.7700	1.8828	1,540.1800	1.5402	(18.196)	0	0	0
2013/12/11	R248	08/05/2014	9.04	Put	Bond Future	3,304.2200	3.3042	2,956.8800	2.9569	(10.512)	0	0	0
2013/12/11	R248	08/05/2014			Bond Future	9.3734	95.3857	9.3374	95.7330	(0.384)	0.0000	0.0000	1,375
2013/12/11	R248	08/05/2014	9.06	Put	Bond Future	3,100.1500	3.1001	2,752.8100	2.7528	(11.204)	0	0	0
2013/12/11	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/11	R248	08/05/2014	9.05	Put	Bond Future	3,202.0900	3.2021	2,854.7500	2.8548	(10.847)	0	0	0
2013/12/11	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2013/12/11	R248 08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total											379998	