



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 23/12/2013 to 23/12/2013

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
2013/12/23	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/12/23	2025	06/02/2014			Bond Future	110.3217	110.3217	110.3416	110.3416	0.018	0.0000	0.0000	0
2013/12/23	2025	06/02/2014	110.99	Put	Bond Future	668.3000	0.6683	648.3700	0.6484	(2.982)	0	0	0
2013/12/23	2025	06/02/2014	111.01	Put	Bond Future	688.3000	0.6883	668.3700	0.6684	(2.896)	0	0	0
2013/12/23	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	2025	06/02/2014	111.00	Put	Bond Future	678.3000	0.6783	658.3700	0.6584	(2.938)	0	0	0
2013/12/23	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	2037	06/02/2014			Bond Future	9.1139	94.3863	9.0702	94.7862	(0.480)	0.0000	0.0000	2,022
2013/12/23	2037	06/02/2014	9.38	Call	Bond Future	2,372.7400	2.3727	2,772.6500	2.7726	16.854	0	0	0
2013/12/23	2037	06/02/2014	9.39	Call	Bond Future	2,460.0300	2.4600	2,859.9400	2.8599	16.256	0	0	0
2013/12/23	2037	06/02/2014	9.37	Call	Bond Future	2,285.3100	2.2853	2,685.2200	2.6852	17.499	0	0	0
2013/12/23	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	2037	08/05/2014			Bond Future	9.2137	95.6263	9.1685	96.0318	(0.491)	0.0000	0.0000	0
2013/12/23	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	2037	08/05/2014	9.38	Call	Bond Future	1,467.7600	1.4678	1,873.3000	1.8733	27.630	0	0	0
2013/12/23	2037	08/05/2014	9.39	Call	Bond Future	1,554.8200	1.5548	1,960.3600	1.9604	26.083	0	0	0
2013/12/23	2037	08/05/2014	9.37	Call	Bond Future	1,380.5600	1.3806	1,786.1000	1.7861	29.375	0	0	0
2013/12/23	2037	07/08/2014	9.06	Put	Bond Future	2,263.7400	2.2637	1,854.5700	1.8546	(18.075)	0	0	0
2013/12/23	2037	07/08/2014			Bond Future	9.3130	92.6710	9.2665	93.0801	(0.499)	0.0000	0.0000	0
2013/12/23	2037	07/08/2014	9.05	Put	Bond Future	2,355.0400	2.3550	1,945.8700	1.9459	(17.374)	0	0	0
2013/12/23	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	2037	07/08/2014	9.04	Put	Bond Future	2,446.4800	2.4465	2,037.3100	2.0373	(16.725)	0	0	0
2013/12/23	2038	06/02/2014	107.00	Call	Bond Future	661.0500	0.6611	684.6200	0.6846	3.566	0	0	0
2013/12/23	2038	06/02/2014			Bond Future	107.6610	107.6610	107.6846	107.6846	0.022	0.0000	0.0000	24
2013/12/23	2038	06/02/2014	107.01	Call	Bond Future	651.0500	0.6511	674.6200	0.6746	3.620	0	0	0
2013/12/23	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	2038	06/02/2014	106.99	Call	Bond Future	671.0500	0.6711	694.6200	0.6946	3.512	0	0	0
2013/12/23	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	2050	06/02/2014			Bond Future	113.3373	113.3373	113.3620	113.3620	0.022	0.0000	0.0000	472
2013/12/23	2050	06/02/2014	110.00	Call	Bond Future	3,337.3000	3.3373	3,362.0100	3.3620	0.740	0	0	0
2013/12/23	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	2050	06/02/2014	110.01	Call	Bond Future	3,327.3000	3.3273	3,352.0100	3.3520	0.743	0	0	0
2013/12/23	2050	06/02/2014	109.99	Call	Bond Future	3,347.3000	3.3473	3,372.0100	3.3720	0.738	0	0	0
2013/12/23	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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2013/12/23	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	AL37	06/02/2014			Index Future	414.8880	414.8880	415.6130	415.6130	0.175	0.0000	0.0000	0
2013/12/23	AL37	08/05/2014			Index Future	420.3390	420.3390	421.0750	421.0750	0.175	0.0000	0.0000	0
2013/12/23	AL7T	06/02/2014			Index Future	489.8460	489.8460	491.0840	491.0840	0.253	0.0000	0.0000	1
2013/12/23	AL7T	08/05/2014			Index Future	496.2810	496.2810	497.5370	497.5370	0.253	0.0000	0.0000	0
2013/12/23	ALBI	06/02/2014			Index Future	440.2020	440.2020	441.3790	441.3790	0.267	0.0000	0.0000	802
2013/12/23	ALBI	08/05/2014			Index Future	445.9850	445.9850	447.1790	447.1790	0.268	0.0000	0.0000	35
2013/12/23	ALBI	07/08/2014			Index Future	452.0580	452.0580	453.2600	453.2600	0.266	0.0000	0.0000	0
2013/12/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	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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2013/12/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/12/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/12/23	EL28	06/02/2014			Bond Future	114.1094	114.1094	114.1345	114.1345	0.022	0.0000	0.0000	0
2013/12/23	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	EL28	06/02/2014	111.01	Call	Bond Future	3,099.4400	3.0994	3,124.5500	3.1245	0.810	0	0	0
2013/12/23	EL28	06/02/2014	110.99	Call	Bond Future	3,119.4400	3.1194	3,144.5500	3.1445	0.805	0	0	0
2013/12/23	EL28	06/02/2014	111.00	Call	Bond Future	3,109.4400	3.1094	3,134.5500	3.1345	0.808	0	0	0
2013/12/23	ES33	06/02/2014	9.54	Put	Bond Future	1,130.5500	1.1306	799.4900	0.7995	(29.283)	0	0	0
2013/12/23	ES33	06/02/2014			Bond Future	9.6912	84.0056	9.6466	84.3367	(0.460)	0.0000	0.0000	6,292
2013/12/23	ES33	06/02/2014	9.56	Put	Bond Future	979.6000	0.9796	648.5400	0.6485	(33.795)	0	0	0
2013/12/23	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	ES33	06/02/2014	9.55	Put	Bond Future	1,055.0200	1.0550	723.9600	0.7240	(31.379)	0	0	0
2013/12/23	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	ES33	08/05/2014	9.55	Put	Bond Future	1,923.6700	1.9237	1,587.9200	1.5879	(17.454)	0	0	0
2013/12/23	ES33	08/05/2014			Bond Future	9.8104	81.3273	9.7642	81.6630	(0.470)	0.0000	0.0000	0
2013/12/23	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	ES33	08/05/2014	9.54	Put	Bond Future	1,998.9600	1.9990	1,663.2100	1.6632	(16.796)	0	0	0
2013/12/23	ES33	08/05/2014	9.56	Put	Bond Future	1,848.4800	1.8485	1,512.7300	1.5127	(18.164)	0	0	0

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2013/12/23	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	7,130.0000	0.7130	100.000	0	0	0
2013/12/23	GOVI	06/02/2014			GOVI	439.5790	439.5790	440.7030	440.7030	0.256	0.0000	0.0000	482
2013/12/23	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	7,030.0000	0.7030	100.000	0	0	0
2013/12/23	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	6,930.0000	0.6930	100.000	0	0	0
2013/12/23	GOVI	06/02/2014	439.99	Put	GOVI	4,110.0000	0.4110	0.0000	0.0000	(100.000)	0	0	0
2013/12/23	GOVI	06/02/2014	440.01	Put	GOVI	4,310.0000	0.4310	0.0000	0.0000	(100.000)	0	0	0
2013/12/23	GOVI	06/02/2014	440.00	Put	GOVI	4,210.0000	0.4210	0.0000	0.0000	(100.000)	0	0	0
2013/12/23	GOVI	08/05/2014	442.00	Call	GOVI	33,530.0000	3.3530	44,950.0000	4.4950	34.059	0	0	0
2013/12/23	GOVI	08/05/2014			GOVI	445.3530	445.3530	446.4950	446.4950	0.256	0.0000	0.0000	0
2013/12/23	GOVI	08/05/2014	442.01	Call	GOVI	33,430.0000	3.3430	44,850.0000	4.4850	34.161	0	0	0
2013/12/23	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	GOVI	08/05/2014	441.99	Call	GOVI	33,630.0000	3.3630	45,050.0000	4.5050	33.958	0	0	0
2013/12/23	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	GOVI	07/08/2014			GOVI	451.4180	451.4180	452.5670	452.5670	0.255	0.0000	0.0000	0
2013/12/23	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	GOVI	07/08/2014	459.99	Put	GOVI	85,720.0000	8.5720	74,230.0000	7.4230	(13.404)	0	0	0
2013/12/23	GOVI	07/08/2014	460.01	Put	GOVI	85,920.0000	8.5920	74,430.0000	7.4430	(13.373)	0	0	0
2013/12/23	GOVI	07/08/2014	460.00	Put	GOVI	85,820.0000	8.5820	74,330.0000	7.4330	(13.388)	0	0	0
2013/12/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/12/23	IGOV	06/02/2014			Index Future	201.5570	201.5570	201.8500	201.8500	0.145	0.0000	0.0000	1,331
2013/12/23	IGOV	08/05/2014			Index Future	204.2300	204.2300	204.5270	204.5270	0.145	0.0000	0.0000	7
2013/12/23	ILBI	06/02/2014			Index Future	546.4400	546.4400	546.0110	546.0110	(0.079)	0.0000	0.0000	190
2013/12/23	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/12/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/12/23	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/12/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/12/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/12/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/12/23	JBAF	15/01/2014			Jibar Tradeable Future	5.1800	94.8200	5.2000	94.8000	0.386	0.0000	0.0000	1,000
2013/12/23	JBAF	19/02/2014			Jibar Tradeable Future	5.2600	94.7400	5.2600	94.7400	0.000	0.0000	0.0000	0
2013/12/23	JBAF	19/03/2014			Jibar Tradeable Future	5.2900	94.7100	5.2900	94.7100	0.000	0.0000	0.0000	0
2013/12/23	JBAF	16/04/2014			Jibar Tradeable Future	5.3500	94.6500	5.3500	94.6500	0.000	0.0000	0.0000	0
2013/12/23	JBAF	21/05/2014			Jibar Tradeable Future	5.4300	94.5700	5.4500	94.5500	0.368	0.0000	0.0000	0
2013/12/23	JBAF	18/06/2014			Jibar Tradeable Future	5.6100	94.3900	5.5900	94.4100	(0.357)	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
2013/12/23	JBAF	17/09/2014			Jibar Tradeable Future	5.9600	94.0400	5.9400	94.0600	(0.336)	0.0000	0.0000	1,000
2013/12/23	JBAF	17/12/2014			Jibar Tradeable Future	6.3100	93.6900	6.2800	93.7200	(0.475)	0.0000	0.0000	0
2013/12/23	JBAF	18/03/2015			Jibar Tradeable Future	6.6000	93.4000	6.5900	93.4100	(0.152)	0.0000	0.0000	150
2013/12/23	JBAF	17/06/2015			Jibar Tradeable Future	6.9100	93.0900	6.8900	93.1100	(0.289)	0.0000	0.0000	3,200
2013/12/23	JBAF	16/09/2015			Jibar Tradeable Future	7.1900	92.8100	7.1700	92.8300	(0.278)	0.0000	0.0000	0
2013/12/23	JBAF	15/12/2015			Jibar Tradeable Future	7.4600	92.5400	7.4500	92.5500	(0.134)	0.0000	0.0000	0
2013/12/23	R023	06/02/2014			Bond Future	7.8767	102.6957	7.8326	102.9765	(0.560)	0.0000	0.0000	11,257
2013/12/23	R023	06/02/2014	7.84	Put	Bond Future	233.5300	0.2335	0.0000	0.0000	(100.000)	0	0	0
2013/12/23	R023	06/02/2014	7.86	Put	Bond Future	106.2100	0.1062	0.0000	0.0000	(100.000)	0	0	0
2013/12/23	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	47.2900	0.0473	100.000	0	0	0
2013/12/23	R023	06/02/2014	7.85	Put	Bond Future	169.8500	0.1698	0.0000	0.0000	(100.000)	0	0	0
2013/12/23	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	110.9700	0.1110	100.000	0	0	0
2013/12/23	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	174.6100	0.1746	100.000	0	0	0
2013/12/23	R023	08/05/2014			Bond Future	7.9763	100.1284	7.9304	100.4133	(0.576)	0.0000	0.0000	0
2013/12/23	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	R023	08/05/2014	7.59	Put	Bond Future	2,426.2000	2.4262	2,141.3700	2.1414	(11.740)	0	0	0
2013/12/23	R023	08/05/2014	7.61	Put	Bond Future	2,298.7500	2.2988	2,013.9200	2.0139	(12.391)	0	0	0
2013/12/23	R023	08/05/2014	7.60	Put	Bond Future	2,362.4500	2.3625	2,077.6200	2.0776	(12.057)	0	0	0
2013/12/23	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	R157	06/02/2014	5.64	Call	Bond Future	90.4800	0.0905	97.3400	0.0973	7.582	0	0	0
2013/12/23	R157	06/02/2014	5.65	Put	Bond Future	910.2800	0.9103	839.9900	0.8400	(7.722)	0	0	0
2013/12/23	R157	06/02/2014			Bond Future	6.1568	116.4938	6.1085	116.5712	(0.784)	0.0000	0.0000	32,191
2013/12/23	R157	06/02/2014	5.65	Call	Bond Future	93.5600	0.0936	100.6800	0.1007	7.610	0	0	0
2013/12/23	R157	06/02/2014	5.66	Call	Bond Future	96.7200	0.0967	104.1000	0.1041	7.630	0	0	0
2013/12/23	R157	06/02/2014	5.64	Put	Bond Future	923.4000	0.9234	852.8500	0.8528	(7.640)	0	0	0
2013/12/23	R157	06/02/2014	5.66	Put	Bond Future	897.2500	0.8972	827.2200	0.8272	(7.805)	0	0	0
2013/12/23	R157	08/05/2014	5.20	Call	Bond Future	103.2000	0.1032	111.3000	0.1113	7.849	0	0	0
2013/12/23	R157	08/05/2014			Bond Future	6.3281	111.2167	6.2697	111.2956	(0.924)	0.0000	0.0000	0
2013/12/23	R157	08/05/2014	5.21	Call	Bond Future	105.1400	0.1051	113.3800	0.1134	7.837	0	0	0
2013/12/23	R157	08/05/2014	5.19	Call	Bond Future	101.2900	0.1013	109.2500	0.1093	7.859	0	0	0
2013/12/23	R157	08/05/2014	5.20	Put	Bond Future	1,640.3000	1.6403	1,569.5100	1.5695	(4.316)	0	0	0
2013/12/23	R157	08/05/2014	5.19	Put	Bond Future	1,652.1500	1.6522	1,581.2200	1.5812	(4.293)	0	0	0
2013/12/23	R157	08/05/2014	5.21	Put	Bond Future	1,628.4800	1.6285	1,557.8300	1.5578	(4.338)	0	0	0
2013/12/23	R157	07/08/2014	6.76	Put	Bond Future	540.6500	0.5406	503.3000	0.5033	(6.908)	0	0	0
2013/12/23	R157	07/08/2014			Bond Future	6.5209	112.7317	6.4500	112.8095	(1.088)	0.0000	0.0000	0
2013/12/23	R157	07/08/2014	6.75	Put	Bond Future	545.4800	0.5455	507.9200	0.5079	(6.886)	0	0	0
2013/12/23	R157	07/08/2014	6.74	Call	Bond Future	789.7100	0.7897	829.7600	0.8298	5.071	0	0	0
2013/12/23	R157	07/08/2014	6.75	Call	Bond Future	796.1400	0.7961	836.3800	0.8364	5.054	0	0	0
2013/12/23	R157	07/08/2014	6.76	Call	Bond Future	802.2300	0.8022	842.6800	0.8427	5.042	0	0	0
2013/12/23	R157	07/08/2014	6.74	Put	Bond Future	549.9700	0.5500	512.2200	0.5122	(6.864)	0	0	0
2013/12/23	R157	06/11/2014	6.19	Put	Bond Future	939.2900	0.9393	887.0200	0.8870	(5.565)	0	0	0
2013/12/23	R157	06/11/2014			Bond Future	6.8074	107.4928	6.7123	107.5732	(1.397)	0.0000	0.0000	0
2013/12/23	R157	06/11/2014	6.21	Put	Bond Future	928.6100	0.9286	876.6600	0.8767	(5.594)	0	0	0
2013/12/23	R157	06/11/2014	6.20	Put	Bond Future	933.9400	0.9339	881.8300	0.8818	(5.580)	0	0	0
2013/12/23	R157	06/11/2014	6.21	Call	Bond Future	422.4700	0.4225	450.8300	0.4508	6.713	0	0	0

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2013/12/23	R157	06/11/2014	6.19	Call	Bond Future	416.1400	0.4161	444.1800	0.4442	6.738	0	0	0
2013/12/23	R157	06/11/2014	6.20	Call	Bond Future	419.3000	0.4193	447.5000	0.4475	6.725	0	0	0
2013/12/23	R186	06/02/2014	8.75	Put	Bond Future	779.1800	0.7792	644.5900	0.6446	(17.273)	0	0	250
2013/12/23	R186	06/02/2014			Bond Future	8.2285	119.2954	8.1846	119.6819	(0.532)	0.0000	0.0000	62,165
2013/12/23	R186	06/02/2014	7.75	Call	Bond Future	817.3200	0.8173	854.4500	0.8544	4.543	0	0	0
2013/12/23	R186	06/02/2014	7.74	Put	Bond Future	5,207.3900	5.2074	4,856.7400	4.8567	(6.734)	0	0	0
2013/12/23	R186	06/02/2014	7.76	Put	Bond Future	5,065.3800	5.0654	4,717.2800	4.7173	(6.872)	0	0	0
2013/12/23	R186	06/02/2014	7.75	Put	Bond Future	5,136.1300	5.1361	4,786.7400	4.7867	(6.803)	0	0	0
2013/12/23	R186	06/02/2014	8.75	Call	Bond Future	5,247.6100	5.2476	5,499.5400	5.4995	4.801	0	0	0
2013/12/23	R186	06/02/2014	7.76	Call	Bond Future	839.0800	0.8391	877.5000	0.8775	4.579	0	0	0
2013/12/23	R186	06/02/2014	7.74	Call	Bond Future	795.9800	0.7960	831.8500	0.8319	4.506	0	0	0
2013/12/23	R186	08/05/2014	7.50	Put	Bond Future	8,988.5300	8.9885	8,662.5800	8.6626	(3.626)	0	0	0
2013/12/23	R186	08/05/2014	8.25	Put	Bond Future	4,593.6500	4.5937	4,351.3400	4.3513	(5.275)	0	0	0
2013/12/23	R186	08/05/2014			Bond Future	8.3282	120.8626	8.2827	121.2547	(0.546)	0.0000	0.0000	740
2013/12/23	R186	08/05/2014	9.25	Put	Bond Future	1,499.3300	1.4993	1,378.2100	1.3782	(8.078)	0	0	8,000
2013/12/23	R186	08/05/2014	7.09	Put	Bond Future	12,181.7300	12.1817	11,825.1100	11.8251	(2.927)	0	0	0
2013/12/23	R186	08/05/2014	9.00	Put	Bond Future	2,031.7400	2.0317	1,883.0200	1.8830	(7.320)	0	0	400
2013/12/23	R186	08/05/2014	7.10	Call	Bond Future	834.3300	0.8343	870.3900	0.8704	4.322	0	0	0
2013/12/23	R186	08/05/2014	8.50	Call	Bond Future	5,021.0400	5.0210	5,202.7300	5.2027	3.619	0	0	0
2013/12/23	R186	08/05/2014	7.11	Call	Bond Future	848.0300	0.8480	884.6900	0.8847	4.323	0	0	0
2013/12/23	R186	08/05/2014	9.25	Call	Bond Future	9,065.3500	9.0653	9,336.3100	9.3363	2.989	0	0	0
2013/12/23	R186	08/05/2014	8.25	Call	Bond Future	3,918.6200	3.9186	4,068.3900	4.0684	3.822	0	0	8,000
2013/12/23	R186	08/05/2014	7.09	Call	Bond Future	820.8000	0.8208	856.2600	0.8563	4.320	0	0	0
2013/12/23	R186	08/05/2014	8.50	Put	Bond Future	3,556.1400	3.5561	3,345.7500	3.3457	(5.916)	0	0	1,933
2013/12/23	R186	08/05/2014	7.11	Put	Bond Future	12,013.5900	12.0136	11,658.1700	11.6582	(2.958)	0	0	0
2013/12/23	R186	08/05/2014	7.50	Call	Bond Future	1,552.4200	1.5524	1,618.5500	1.6185	4.260	0	0	1,933
2013/12/23	R186	08/05/2014	9.00	Call	Bond Future	7,615.6400	7.6156	7,859.0000	7.8590	3.196	0	0	0
2013/12/23	R186	08/05/2014	7.10	Put	Bond Future	12,097.5200	12.0975	11,741.5000	11.7415	(2.943)	0	0	0
2013/12/23	R186	07/08/2014	8.31	Call	Bond Future	4,571.0700	4.5711	4,734.5100	4.7345	3.576	0	0	0
2013/12/23	R186	07/08/2014			Bond Future	8.4248	117.2179	8.3779	117.6130	(0.557)	0.0000	0.0000	0
2013/12/23	R186	07/08/2014	8.92	Put	Bond Future	3,265.3400	3.2653	3,096.9800	3.0970	(5.156)	0	0	840
2013/12/23	R186	07/08/2014	8.29	Call	Bond Future	4,492.2500	4.4923	4,653.5800	4.6536	3.591	0	0	0
2013/12/23	R186	07/08/2014	8.30	Call	Bond Future	4,531.5700	4.5316	4,693.9500	4.6939	3.583	0	0	0
2013/12/23	R186	07/08/2014	8.29	Put	Bond Future	5,633.2800	5.6333	5,399.4700	5.3995	(4.151)	0	0	0
2013/12/23	R186	07/08/2014	8.92	Call	Bond Future	7,326.2300	7.3262	7,553.0100	7.5530	3.095	0	0	0
2013/12/23	R186	07/08/2014	8.31	Put	Bond Future	5,541.8200	5.5418	5,310.1200	5.3101	(4.181)	0	0	0
2013/12/23	R186	07/08/2014	8.30	Put	Bond Future	5,587.4200	5.5874	5,354.6600	5.3547	(4.166)	0	0	0
2013/12/23	R186	06/11/2014	8.14	Call	Bond Future	4,311.6300	4.3116	4,462.7400	4.4627	3.505	0	0	0
2013/12/23	R186	06/11/2014	8.15	Put	Bond Future	7,455.8400	7.4558	7,205.6800	7.2057	(3.355)	0	0	0
2013/12/23	R186	06/11/2014			Bond Future	8.5214	118.8499	8.4726	119.2520	(0.573)	0.0000	0.0000	0
2013/12/23	R186	06/11/2014	9.17	Call	Bond Future	8,719.6300	8.7196	8,962.8200	8.9628	2.789	0	0	0
2013/12/23	R186	06/11/2014	8.15	Call	Bond Future	4,346.7000	4.3467	4,498.7200	4.4987	3.497	0	0	0
2013/12/23	R186	06/11/2014	8.16	Call	Bond Future	4,381.9300	4.3819	4,534.8600	4.5349	3.490	0	0	0
2013/12/23	R186	06/11/2014	9.17	Put	Bond Future	3,558.5200	3.5585	3,399.5300	3.3995	(4.468)	0	0	2,010
2013/12/23	R186	06/11/2014	8.14	Put	Bond Future	7,506.0800	7.5061	7,255.0100	7.2550	(3.345)	0	0	0
2013/12/23	R186	06/11/2014	8.16	Put	Bond Future	7,405.8500	7.4059	7,156.6000	7.1566	(3.366)	0	0	0

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2013/12/23	R197	06/02/2014			Bond Future	277.0467	277.0467	277.0935	277.0935	0.017	0.0000	0.0000	2,049
2013/12/23	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	R197	06/02/2014	279.99	Put	Bond Future	2,943.2900	2.9433	2,896.5300	2.8965	(1.589)	0	0	0
2013/12/23	R197	06/02/2014	280.01	Put	Bond Future	2,963.2900	2.9633	2,916.5300	2.9165	(1.578)	0	0	0
2013/12/23	R197	06/02/2014	280.00	Put	Bond Future	2,953.2900	2.9533	2,906.5300	2.9065	(1.583)	0	0	0
2013/12/23	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	R201	06/02/2014	5.24	Put	Bond Future	67.7500	0.0678	55.9800	0.0560	(17.373)	0	0	0
2013/12/23	R201	06/02/2014			Bond Future	4.8811	104.4489	4.8446	104.4800	(0.749)	0.0000	0.0000	0
2013/12/23	R201	06/02/2014	5.26	Put	Bond Future	63.7100	0.0637	52.4100	0.0524	(17.737)	0	0	0
2013/12/23	R201	06/02/2014	5.24	Call	Bond Future	373.1600	0.3732	392.5600	0.3926	5.199	0	0	0
2013/12/23	R201	06/02/2014	5.25	Put	Bond Future	65.7700	0.0658	54.2300	0.0542	(17.546)	0	0	0
2013/12/23	R201	06/02/2014	5.25	Call	Bond Future	379.6700	0.3797	399.3000	0.3993	5.170	0	0	0
2013/12/23	R201	06/02/2014	5.26	Call	Bond Future	386.1000	0.3861	405.9700	0.4060	5.146	0	0	0
2013/12/23	R201	08/05/2014			Bond Future	4.7073	105.8210	4.6546	105.8530	(1.120)	0.0000	0.0000	0
2013/12/23	R201	08/05/2014	4.75	Call	Bond Future	260.6300	0.2606	274.8400	0.2748	5.452	0	0	0
2013/12/23	R201	08/05/2014	4.76	Call	Bond Future	263.7700	0.2638	278.1100	0.2781	5.437	0	0	0
2013/12/23	R201	08/05/2014	4.74	Call	Bond Future	257.5200	0.2575	271.6100	0.2716	5.471	0	0	0
2013/12/23	R201	08/05/2014	4.76	Put	Bond Future	231.8100	0.2318	214.1700	0.2142	(7.610)	0	0	0
2013/12/23	R201	08/05/2014	4.75	Put	Bond Future	234.7300	0.2347	216.9600	0.2170	(7.570)	0	0	0
2013/12/23	R201	08/05/2014	4.74	Put	Bond Future	237.6800	0.2377	219.7900	0.2198	(7.527)	0	0	0
2013/12/23	R201	07/08/2014	5.31	Put	Bond Future	67.0100	0.0670	59.7200	0.0597	(10.879)	0	0	0
2013/12/23	R201	07/08/2014			Bond Future	4.1224	102.8533	4.0387	102.8837	(2.030)	0.0000	0.0000	0
2013/12/23	R201	07/08/2014	5.30	Put	Bond Future	67.7900	0.0678	60.4400	0.0604	(10.842)	0	0	0
2013/12/23	R201	07/08/2014	5.31	Call	Bond Future	497.2100	0.4972	520.3800	0.5204	4.660	0	0	0
2013/12/23	R201	07/08/2014	5.29	Call	Bond Future	491.5700	0.4916	514.6200	0.5146	4.689	0	0	0
2013/12/23	R201	07/08/2014	5.30	Call	Bond Future	494.3900	0.4944	517.5000	0.5175	4.674	0	0	0
2013/12/23	R201	07/08/2014	5.29	Put	Bond Future	68.5800	0.0686	61.1700	0.0612	(10.805)	0	0	0
2013/12/23	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	R202	06/02/2014			Bond Future	212.9051	212.9051	214.0679	214.0679	0.546	0.0000	0.0000	44,679
2013/12/23	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	R202	06/02/2014	208.99	Call	Bond Future	3,915.0700	3.9151	5,077.8600	5.0779	29.700	0	0	0
2013/12/23	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	R202	06/02/2014	209.00	Call	Bond Future	3,905.0700	3.9051	5,067.8600	5.0679	29.776	0	0	0
2013/12/23	R202	06/02/2014	209.01	Call	Bond Future	3,895.0700	3.8951	5,057.8600	5.0579	29.853	0	0	0
2013/12/23	R203	06/02/2014			Bond Future	6.9327	107.5076	6.8868	107.6551	(0.663)	0.0000	0.0000	10,389
2013/12/23	R203	06/02/2014	5.95	Put	Bond Future	3,238.7200	3.2387	3,092.1500	3.0921	(4.526)	0	0	0
2013/12/23	R203	06/02/2014	6.14	Put	Bond Future	2,641.4700	2.6415	2,497.2500	2.4972	(5.460)	0	0	0
2013/12/23	R203	06/02/2014	6.16	Put	Bond Future	2,580.4200	2.5804	2,436.5900	2.4366	(5.574)	0	0	0
2013/12/23	R203	06/02/2014	6.84	Put	Bond Future	876.0000	0.8760	772.6900	0.7727	(11.793)	0	0	0
2013/12/23	R203	06/02/2014	6.15	Put	Bond Future	2,610.9000	2.6109	2,466.8600	2.4669	(5.517)	0	0	0
2013/12/23	R203	06/02/2014	5.95	Call	Bond Future	25.1000	0.0251	26.0700	0.0261	3.865	0	0	16
2013/12/23	R203	06/02/2014	6.16	Call	Bond Future	63.6300	0.0636	67.3400	0.0673	5.831	0	0	0
2013/12/23	R203	06/02/2014	6.84	Call	Bond Future	577.8000	0.5778	622.0300	0.6220	7.655	0	0	13
2013/12/23	R203	06/02/2014	6.14	Call	Bond Future	58.5500	0.0586	61.8700	0.0619	5.670	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
2013/12/23	R203	06/02/2014	6.15	Call	Bond Future	61.0500	0.0611	64.5500	0.0646	5.733	0	0	0
2013/12/23	R203	08/05/2014	7.40	Put	Bond Future	801.8100	0.8018	735.2600	0.7353	(8.300)	0	0	0
2013/12/23	R203	08/05/2014	5.76	Call	Bond Future	130.5400	0.1305	139.6400	0.1396	6.971	0	0	0
2013/12/23	R203	08/05/2014	6.84	Call	Bond Future	900.4300	0.9004	951.1500	0.9511	5.633	0	0	29
2013/12/23	R203	08/05/2014	5.74	Call	Bond Future	124.9900	0.1250	133.7100	0.1337	6.977	0	0	0
2013/12/23	R203	08/05/2014			Bond Future	7.0712	104.7598	7.0212	104.9097	(0.708)	0.0000	0.0000	0
2013/12/23	R203	08/05/2014	5.76	Put	Bond Future	4,148.4900	4.1485	4,007.7200	4.0077	(3.393)	0	0	0
2013/12/23	R203	08/05/2014	6.84	Put	Bond Future	1,595.2800	1.5953	1,496.1300	1.4961	(6.215)	0	0	0
2013/12/23	R203	08/05/2014	5.75	Put	Bond Future	4,177.0700	4.1771	4,036.1100	4.0361	(3.375)	0	0	0
2013/12/23	R203	08/05/2014	5.74	Put	Bond Future	4,205.7000	4.2057	4,064.5500	4.0645	(3.356)	0	0	0
2013/12/23	R203	08/05/2014	7.40	Call	Bond Future	1,780.1900	1.7802	1,863.5100	1.8635	4.680	0	0	16
2013/12/23	R203	08/05/2014	5.75	Call	Bond Future	127.7400	0.1277	136.6500	0.1366	6.975	0	0	0
2013/12/23	R203	07/08/2014	7.30	Call	Bond Future	1,596.6000	1.5966	1,668.2300	1.6682	4.486	0	0	0
2013/12/23	R203	07/08/2014			Bond Future	7.2109	106.1866	7.1570	106.3365	(0.748)	0.0000	0.0000	0
2013/12/23	R203	07/08/2014	7.31	Call	Bond Future	1,611.3600	1.6114	1,683.4500	1.6834	4.474	0	0	0
2013/12/23	R203	07/08/2014	6.84	Put	Bond Future	2,033.2800	2.0333	1,934.5100	1.9345	(4.858)	0	0	0
2013/12/23	R203	07/08/2014	7.29	Put	Bond Future	1,362.5400	1.3625	1,283.8200	1.2838	(5.777)	0	0	0
2013/12/23	R203	07/08/2014	7.31	Put	Bond Future	1,336.6100	1.3366	1,258.8100	1.2588	(5.821)	0	0	0
2013/12/23	R203	07/08/2014	7.30	Put	Bond Future	1,349.5300	1.3495	1,271.2700	1.2713	(5.799)	0	0	0
2013/12/23	R203	07/08/2014	7.29	Call	Bond Future	1,581.9100	1.5819	1,653.0800	1.6531	4.499	0	0	0
2013/12/23	R203	07/08/2014	6.84	Call	Bond Future	996.7000	0.9967	1,047.8200	1.0478	5.129	0	0	46
2013/12/23	R203	06/11/2014	6.86	Call	Bond Future	1,045.0100	1.0450	1,097.1600	1.0972	4.990	0	0	0
2013/12/23	R203	06/11/2014			Bond Future	7.3697	103.5041	7.3098	103.6574	(0.812)	0.0000	0.0000	0
2013/12/23	R203	06/11/2014	6.84	Call	Bond Future	1,025.3800	1.0254	1,076.8000	1.0768	5.015	0	0	45
2013/12/23	R203	06/11/2014	6.85	Call	Bond Future	1,035.1600	1.0352	1,086.9400	1.0869	5.002	0	0	0
2013/12/23	R203	06/11/2014	6.84	Put	Bond Future	2,392.5800	2.3926	2,290.6700	2.2907	(4.259)	0	0	0
2013/12/23	R203	06/11/2014	6.86	Put	Bond Future	2,360.1700	2.3602	2,258.9900	2.2590	(4.287)	0	0	0
2013/12/23	R203	06/11/2014	6.85	Put	Bond Future	2,376.3400	2.3763	2,274.7900	2.2748	(4.273)	0	0	0
2013/12/23	R204	06/02/2014	6.39	Call	Bond Future	107.8800	0.1079	112.4800	0.1125	4.264	0	0	0
2013/12/23	R204	06/02/2014			Bond Future	7.1779	104.4502	7.1330	104.6356	(0.626)	0.0000	0.0000	29,549
2013/12/23	R204	06/02/2014	6.40	Call	Bond Future	111.9600	0.1120	116.8100	0.1168	4.332	0	0	0
2013/12/23	R204	06/02/2014	6.41	Call	Bond Future	116.1600	0.1162	121.2700	0.1213	4.399	0	0	0
2013/12/23	R204	06/02/2014	6.39	Put	Bond Future	3,420.6800	3.4207	3,239.8300	3.2398	(5.287)	0	0	0
2013/12/23	R204	06/02/2014	6.41	Put	Bond Future	3,343.2800	3.3433	3,162.9400	3.1629	(5.394)	0	0	0
2013/12/23	R204	06/02/2014	6.40	Put	Bond Future	3,381.9100	3.3819	3,201.3100	3.2013	(5.340)	0	0	0
2013/12/23	R204	08/05/2014			Bond Future	7.3015	105.8224	7.2535	106.0107	(0.657)	0.0000	0.0000	0
2013/12/23	R204	08/05/2014	6.05	Call	Bond Future	234.0900	0.2341	247.9900	0.2480	5.938	0	0	0
2013/12/23	R204	08/05/2014	6.06	Call	Bond Future	238.7300	0.2387	252.9000	0.2529	5.936	0	0	0
2013/12/23	R204	08/05/2014	6.04	Call	Bond Future	229.5200	0.2295	243.1600	0.2432	5.943	0	0	0
2013/12/23	R204	08/05/2014	6.05	Put	Bond Future	5,283.9800	5.2840	5,109.6400	5.1096	(3.299)	0	0	0
2013/12/23	R204	08/05/2014	6.04	Put	Bond Future	5,320.9600	5.3210	5,146.3600	5.1464	(3.281)	0	0	0
2013/12/23	R204	08/05/2014	6.06	Put	Bond Future	5,247.0800	5.2471	5,073.0100	5.0730	(3.317)	0	0	0
2013/12/23	R204	07/08/2014			Bond Future	7.4242	103.2325	7.3735	103.4214	(0.684)	0.0000	0.0000	0
2013/12/23	R204	07/08/2014	7.44	Put	Bond Future	2,100.8900	2.1009	1,996.6400	1.9966	(4.962)	0	0	0
2013/12/23	R204	07/08/2014	7.46	Put	Bond Future	2,064.8500	2.0649	1,961.6600	1.9617	(4.997)	0	0	0
2013/12/23	R204	07/08/2014	7.45	Put	Bond Future	2,082.8200	2.0828	1,979.1000	1.9791	(4.980)	0	0	0
2013/12/23	R204	07/08/2014	7.78	Call	Bond Future	2,861.9100	2.8619	2,964.2100	2.9642	3.575	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
2013/12/23	R204	07/08/2014	7.46	Call	Bond Future	2,197.6300	2.1976	2,283.2600	2.2833	3.896	0	0	0
2013/12/23	R204	07/08/2014	7.44	Call	Bond Future	2,159.4600	2.1595	2,244.0300	2.2440	3.916	0	0	0
2013/12/23	R204	07/08/2014	7.78	Put	Bond Future	1,550.6300	1.5506	1,464.1100	1.4641	(5.580)	0	0	530
2013/12/23	R204	07/08/2014	7.45	Call	Bond Future	2,178.5000	2.1785	2,263.6000	2.2636	3.906	0	0	0
2013/12/23	R204	06/11/2014	7.99	Put	Bond Future	1,836.8900	1.8369	1,750.7800	1.7508	(4.688)	0	0	1,270
2013/12/23	R204	06/11/2014			Bond Future	7.5523	104.6697	7.4975	104.8625	(0.726)	0.0000	0.0000	0
2013/12/23	R204	06/11/2014	6.99	Put	Bond Future	3,615.1800	3.6152	3,486.6900	3.4867	(3.554)	0	0	0
2013/12/23	R204	06/11/2014	7.01	Put	Bond Future	3,571.0600	3.5711	3,443.3900	3.4434	(3.575)	0	0	0
2013/12/23	R204	06/11/2014	6.99	Call	Bond Future	1,616.7400	1.6167	1,681.0600	1.6811	3.978	0	0	0
2013/12/23	R204	06/11/2014	7.00	Put	Bond Future	3,593.0800	3.5931	3,465.0000	3.4650	(3.565)	0	0	0
2013/12/23	R204	06/11/2014	7.99	Call	Bond Future	3,359.8400	3.3598	3,466.5400	3.4665	3.176	0	0	0
2013/12/23	R204	06/11/2014	7.00	Call	Bond Future	1,630.5900	1.6306	1,695.3200	1.6953	3.970	0	0	0
2013/12/23	R204	06/11/2014	7.01	Call	Bond Future	1,644.5200	1.6445	1,709.6600	1.7097	3.961	0	0	0
2013/12/23	R207	06/02/2014			Bond Future	7.4717	99.4863	7.4271	99.6958	(0.597)	0.0000	0.0000	22,098
2013/12/23	R207	06/02/2014	6.65	Call	Bond Future	144.8400	0.1448	149.4100	0.1494	3.155	0	0	0
2013/12/23	R207	06/02/2014	6.64	Put	Bond Future	4,135.4700	4.1355	3,930.2900	3.9303	(4.961)	0	0	0
2013/12/23	R207	06/02/2014	6.66	Put	Bond Future	4,046.9100	4.0469	3,842.2500	3.8423	(5.057)	0	0	0
2013/12/23	R207	06/02/2014	6.65	Put	Bond Future	4,091.1000	4.0911	3,886.1800	3.8862	(5.009)	0	0	0
2013/12/23	R207	06/02/2014	6.66	Call	Bond Future	149.8100	0.1498	154.6400	0.1546	3.224	0	0	0
2013/12/23	R207	06/02/2014	6.64	Call	Bond Future	140.0100	0.1400	144.3200	0.1443	3.078	0	0	0
2013/12/23	R207	08/05/2014	6.19	Put	Bond Future	6,814.2800	6.8143	6,614.6500	6.6147	(2.930)	0	0	0
2013/12/23	R207	08/05/2014	6.21	Put	Bond Future	6,726.6100	6.7266	6,527.4900	6.5275	(2.960)	0	0	0
2013/12/23	R207	08/05/2014			Bond Future	7.5923	100.7932	7.5451	101.0059	(0.622)	0.0000	0.0000	0
2013/12/23	R207	08/05/2014	6.20	Put	Bond Future	6,770.4000	6.7704	6,571.0200	6.5710	(2.945)	0	0	0
2013/12/23	R207	08/05/2014	6.20	Call	Bond Future	254.1700	0.2542	267.4300	0.2674	5.217	0	0	0
2013/12/23	R207	08/05/2014	6.21	Call	Bond Future	259.0200	0.2590	272.5400	0.2725	5.220	0	0	0
2013/12/23	R207	08/05/2014	6.19	Call	Bond Future	249.3900	0.2494	262.4000	0.2624	5.217	0	0	0
2013/12/23	R207	07/08/2014	7.69	Call	Bond Future	2,513.7800	2.5138	2,606.7700	2.6068	3.699	0	0	0
2013/12/23	R207	07/08/2014	7.70	Put	Bond Future	2,587.4700	2.5875	2,467.3800	2.4674	(4.641)	0	0	0
2013/12/23	R207	07/08/2014			Bond Future	7.7121	98.5257	7.6626	98.7393	(0.642)	0.0000	0.0000	0
2013/12/23	R207	07/08/2014	7.70	Call	Bond Future	2,535.2300	2.5352	2,628.7900	2.6288	3.690	0	0	0
2013/12/23	R207	07/08/2014	7.71	Call	Bond Future	2,556.7800	2.5568	2,650.9100	2.6509	3.682	0	0	0
2013/12/23	R207	07/08/2014	7.69	Put	Bond Future	2,609.1800	2.6092	2,488.5200	2.4885	(4.624)	0	0	0
2013/12/23	R207	07/08/2014	7.71	Put	Bond Future	2,565.8800	2.5659	2,446.3600	2.4464	(4.658)	0	0	0
2013/12/23	R207	06/11/2014	7.36	Put	Bond Future	4,133.9600	4.1340	3,993.4300	3.9934	(3.399)	0	0	0
2013/12/23	R207	06/11/2014			Bond Future	7.8302	99.8974	7.7775	100.1152	(0.673)	0.0000	0.0000	0
2013/12/23	R207	06/11/2014	7.35	Put	Bond Future	4,159.3500	4.1594	4,018.3600	4.0184	(3.390)	0	0	0
2013/12/23	R207	06/11/2014	7.36	Call	Bond Future	2,168.4000	2.1684	2,245.7400	2.2457	3.567	0	0	0
2013/12/23	R207	06/11/2014	7.34	Call	Bond Future	2,134.6100	2.1346	2,211.0400	2.2110	3.581	0	0	0
2013/12/23	R207	06/11/2014	7.35	Call	Bond Future	2,151.4700	2.1515	2,228.3500	2.2284	3.573	0	0	0
2013/12/23	R207	06/11/2014	7.34	Put	Bond Future	4,184.8300	4.1848	4,043.3900	4.0434	(3.380)	0	0	0
2013/12/23	R208	06/02/2014	6.74	Put	Bond Future	4,974.7200	4.9747	4,744.3100	4.7443	(4.632)	0	0	0
2013/12/23	R208	06/02/2014			Bond Future	7.6380	97.6585	7.5937	97.8919	(0.580)	0.0000	0.0000	11,157
2013/12/23	R208	06/02/2014	6.75	Put	Bond Future	4,922.6900	4.9227	4,692.4900	4.6925	(4.676)	0	0	0
2013/12/23	R208	06/02/2014	6.76	Put	Bond Future	4,870.9800	4.8710	4,640.9900	4.6410	(4.722)	0	0	0
2013/12/23	R208	06/02/2014	6.74	Call	Bond Future	103.3800	0.1034	106.3100	0.1063	2.834	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
2013/12/23	R208	06/02/2014	6.75	Call	Bond Future	107.2600	0.1073	110.4000	0.1104	2.927	0	0	0
2013/12/23	R208	06/02/2014	6.76	Call	Bond Future	111.4200	0.1114	114.7700	0.1148	3.007	0	0	0
2013/12/23	R208	08/05/2014	6.31	Call	Bond Future	236.8200	0.2368	249.5200	0.2495	5.363	0	0	0
2013/12/23	R208	08/05/2014			Bond Future	7.7458	95.5456	7.6993	95.7824	(0.600)	0.0000	0.0000	0
2013/12/23	R208	08/05/2014	6.29	Call	Bond Future	227.4500	0.2275	239.6500	0.2396	5.364	0	0	0
2013/12/23	R208	08/05/2014	6.31	Put	Bond Future	7,900.9200	7.9009	7,676.8000	7.6768	(2.837)	0	0	0
2013/12/23	R208	08/05/2014	6.30	Put	Bond Future	7,952.1900	7.9522	7,727.8100	7.7278	(2.822)	0	0	0
2013/12/23	R208	08/05/2014	6.29	Put	Bond Future	8,003.5500	8.0036	7,778.9300	7.7789	(2.807)	0	0	0
2013/12/23	R208	08/05/2014	6.30	Call	Bond Future	232.1000	0.2321	244.5400	0.2445	5.360	0	0	0
2013/12/23	R208	07/08/2014	8.28	Call	Bond Future	3,944.6200	3.9446	4,079.2200	4.0792	3.412	0	0	0
2013/12/23	R208	07/08/2014			Bond Future	7.8514	96.8469	7.8030	97.0851	(0.616)	0.0000	0.0000	0
2013/12/23	R208	07/08/2014	7.80	Call	Bond Future	2,643.4900	2.6435	2,746.0400	2.7460	3.879	0	0	0
2013/12/23	R208	07/08/2014	7.79	Put	Bond Future	2,921.9100	2.9219	2,785.5700	2.7856	(4.666)	0	0	0
2013/12/23	R208	07/08/2014	7.81	Put	Bond Future	2,871.5600	2.8716	2,736.5700	2.7366	(4.701)	0	0	0
2013/12/23	R208	07/08/2014	7.80	Put	Bond Future	2,896.6500	2.8967	2,760.9900	2.7610	(4.683)	0	0	0
2013/12/23	R208	07/08/2014	8.28	Put	Bond Future	1,864.7000	1.8647	1,761.0900	1.7611	(5.556)	0	0	630
2013/12/23	R208	07/08/2014	7.81	Call	Bond Future	2,667.7300	2.6677	2,770.9500	2.7710	3.869	0	0	0
2013/12/23	R208	07/08/2014	7.79	Call	Bond Future	2,619.3800	2.6194	2,721.2500	2.7213	3.889	0	0	0
2013/12/23	R208	06/11/2014	7.46	Call	Bond Future	2,118.3500	2.1184	2,201.7800	2.2018	3.938	0	0	0
2013/12/23	R208	06/11/2014			Bond Future	7.9606	94.7984	7.9096	95.0412	(0.641)	0.0000	0.0000	0
2013/12/23	R208	06/11/2014	7.44	Call	Bond Future	2,080.7100	2.0807	2,163.0300	2.1630	3.956	0	0	0
2013/12/23	R208	06/11/2014	7.45	Call	Bond Future	2,099.4700	2.0995	2,182.3500	2.1824	3.948	0	0	0
2013/12/23	R208	06/11/2014	8.50	Put	Bond Future	2,100.8800	2.1009	2,000.5100	2.0005	(4.778)	0	0	1,520
2013/12/23	R208	06/11/2014	7.44	Put	Bond Future	4,593.3700	4.5934	4,432.9500	4.4330	(3.492)	0	0	0
2013/12/23	R208	06/11/2014	7.46	Put	Bond Future	4,532.9700	4.5330	4,373.6600	4.3737	(3.514)	0	0	0
2013/12/23	R208	06/11/2014	8.50	Call	Bond Future	4,620.6600	4.6207	4,763.0300	4.7630	3.081	0	0	0
2013/12/23	R208	06/11/2014	7.45	Put	Bond Future	4,563.1000	4.5631	4,403.2400	4.4032	(3.503)	0	0	0
2013/12/23	R209	06/02/2014	8.56	Call	Bond Future	846.7600	0.8468	879.9800	0.8800	3.923	0	0	0
2013/12/23	R209	06/02/2014			Bond Future	9.0208	75.9296	8.9773	76.2579	(0.483)	0.0000	0.0000	23,535
2013/12/23	R209	06/02/2014	8.54	Call	Bond Future	806.8500	0.8069	837.9100	0.8379	3.850	0	0	0
2013/12/23	R209	06/02/2014	8.55	Call	Bond Future	826.6300	0.8266	858.7600	0.8588	3.887	0	0	0
2013/12/23	R209	06/02/2014	8.54	Put	Bond Future	4,563.2300	4.5632	4,265.9500	4.2660	(6.515)	0	0	0
2013/12/23	R209	06/02/2014	8.56	Put	Bond Future	4,441.0200	4.4410	4,145.9000	4.1459	(6.645)	0	0	0
2013/12/23	R209	06/02/2014	8.55	Put	Bond Future	4,501.8800	4.5019	4,205.6700	4.2057	(6.580)	0	0	0
2013/12/23	R209	08/05/2014	9.63	Call	Bond Future	5,751.2300	5.7512	5,944.2400	5.9442	3.356	0	0	0
2013/12/23	R209	08/05/2014			Bond Future	9.1119	73.7827	9.0670	74.1157	(0.493)	0.0000	0.0000	0
2013/12/23	R209	08/05/2014	9.00	Put	Bond Future	4,101.8600	4.1019	3,894.1800	3.8942	(5.063)	0	0	0
2013/12/23	R209	08/05/2014	9.50	Call	Bond Future	5,187.7300	5.1877	5,367.2000	5.3672	3.460	0	0	0
2013/12/23	R209	08/05/2014	7.85	Call	Bond Future	688.8800	0.6889	717.8800	0.7179	4.210	0	0	0
2013/12/23	R209	08/05/2014	9.75	Put	Bond Future	1,801.2800	1.8013	1,673.3600	1.6734	(7.102)	0	0	7,262
2013/12/23	R209	08/05/2014	9.85	Put	Bond Future	1,598.3500	1.5984	1,480.1100	1.4801	(7.398)	0	0	10,000
2013/12/23	R209	08/05/2014	8.50	Put	Bond Future	6,568.6600	6.5687	6,310.7300	6.3107	(3.927)	0	0	0
2013/12/23	R209	08/05/2014	7.86	Call	Bond Future	700.5200	0.7005	730.0300	0.7300	4.213	0	0	0
2013/12/23	R209	08/05/2014	9.50	Put	Bond Future	2,404.5100	2.4045	2,250.9900	2.2510	(6.385)	0	0	640
2013/12/23	R209	08/05/2014	7.84	Call	Bond Future	677.3900	0.6774	705.8900	0.7059	4.207	0	0	0
2013/12/23	R209	08/05/2014	7.85	Put	Bond Future	11,027.6100	11.0276	10,723.6200	10.7236	(2.757)	0	0	0
2013/12/23	R209	08/05/2014	9.63	Put	Bond Future	2,072.9000	2.0729	1,932.9200	1.9329	(6.753)	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
2013/12/23	R209	08/05/2014	9.85	Call	Bond Future	6,750.8400		6.7508	6,965.5900	6.9656	3.181	0	0	0
2013/12/23	R209	08/05/2014	7.84	Put	Bond Future	11,106.7800		11.1068	10,802.2900	10.8023	(2.741)	0	0	0
2013/12/23	R209	08/05/2014	9.75	Call	Bond Future	6,289.9300		6.2899	6,495.0000	6.4950	3.260	0	0	0
2013/12/23	R209	08/05/2014	8.50	Call	Bond Future	1,817.1000		1.8171	1,892.1600	1.8922	4.131	0	0	640
2013/12/23	R209	08/05/2014	9.00	Call	Bond Future	3,267.0300		3.2670	3,392.3400	3.3923	3.836	0	0	640
2013/12/23	R209	08/05/2014	7.86	Put	Bond Future	10,948.7300		10.9487	10,645.2500	10.6453	(2.772)	0	0	0
2013/12/23	R209	07/08/2014	9.04	Put	Bond Future	5,324.2400		5.3242	5,124.5300	5.1245	(3.751)	0	0	0
2013/12/23	R209	07/08/2014			Bond Future	9.2003		74.7877	9.1543	75.1237	(0.500)	0.0000	0.0000	0
2013/12/23	R209	07/08/2014	9.06	Put	Bond Future	5,241.9100		5.2419	5,043.8800	5.0439	(3.778)	0	0	0
2013/12/23	R209	07/08/2014	9.05	Put	Bond Future	5,282.9500		5.2829	5,084.0800	5.0841	(3.764)	0	0	0
2013/12/23	R209	07/08/2014	9.05	Call	Bond Future	4,175.9500		4.1760	4,313.0700	4.3131	3.284	0	0	0
2013/12/23	R209	07/08/2014	9.06	Call	Bond Future	4,209.3700		4.2094	4,347.3300	4.3473	3.277	0	0	0
2013/12/23	R209	07/08/2014	9.04	Call	Bond Future	4,142.6600		4.1427	4,278.9400	4.2789	3.290	0	0	0
2013/12/23	R209	06/11/2014			Bond Future	9.2893		72.6839	9.2418	73.0255	(0.511)	0.0000	0.0000	0
2013/12/23	R209	06/11/2014	8.99	Put	Bond Future	6,637.0900		6.6371	6,433.5100	6.4335	(3.067)	0	0	0
2013/12/23	R209	06/11/2014	9.01	Put	Bond Future	6,550.2100		6.5502	6,348.0900	6.3481	(3.086)	0	0	0
2013/12/23	R209	06/11/2014	9.00	Put	Bond Future	6,593.5400		6.5935	6,390.6900	6.3907	(3.076)	0	0	0
2013/12/23	R209	06/11/2014	8.99	Call	Bond Future	4,442.0100		4.4420	4,580.0700	4.5801	3.108	0	0	0
2013/12/23	R209	06/11/2014	9.00	Call	Bond Future	4,473.4600		4.4735	4,612.2500	4.6123	3.103	0	0	0
2013/12/23	R209	06/11/2014	9.01	Call	Bond Future	4,505.0200		4.5050	4,644.5400	4.6445	3.097	0	0	0
2013/12/23	R210	06/02/2014	161.51	Put	Bond Future	71.2800		0.0713	40.0800	0.0401	(43.771)	0	0	0
2013/12/23	R210	06/02/2014			Bond Future	161.4387		161.4387	161.4699	161.4699	0.019	0.0000	0.0000	1,319
2013/12/23	R210	06/02/2014	161.50	Put	Bond Future	61.2800		0.0613	30.0800	0.0301	(50.914)	0	0	0
2013/12/23	R210	06/02/2014	161.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	R210	06/02/2014	161.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	R210	06/02/2014	161.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	R210	06/02/2014	161.49	Put	Bond Future	51.2800		0.0513	20.0800	0.0201	(60.842)	0	0	0
2013/12/23	R211	06/02/2014	129.00	Call	Bond Future	71.4700		0.0715	77.7900	0.0778	8.843	0	0	0
2013/12/23	R211	06/02/2014			Bond Future	129.0715		129.0715	129.0778	129.0778	0.005	0.0000	0.0000	2,022
2013/12/23	R211	06/02/2014	129.01	Call	Bond Future	61.4700		0.0615	67.7900	0.0678	10.281	0	0	0
2013/12/23	R211	06/02/2014	128.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	R211	06/02/2014	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	R211	06/02/2014	128.99	Call	Bond Future	81.4700		0.0815	87.7900	0.0878	7.757	0	0	0
2013/12/23	R211	06/02/2014	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	R212	06/02/2014			Bond Future	131.2383		131.2383	131.2590	131.2590	0.016	0.0000	0.0000	21,791
2013/12/23	R212	06/02/2014	132.99	Put	Bond Future	1,751.6600		1.7517	1,730.9900	1.7310	(1.180)	0	0	0
2013/12/23	R212	06/02/2014	133.01	Put	Bond Future	1,771.6600		1.7717	1,750.9900	1.7510	(1.167)	0	0	0
2013/12/23	R212	06/02/2014	133.00	Put	Bond Future	1,761.6600		1.7617	1,740.9900	1.7410	(1.173)	0	0	0
2013/12/23	R212	06/02/2014	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	R212	06/02/2014	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	R212	06/02/2014	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	R213	06/02/2014			Bond Future	8.8345		87.1566	8.7907	87.4945	(0.496)	0.0000	0.0000	21,284
2013/12/23	R213	06/02/2014	8.29	Put	Bond Future	5,063.2200		5.0632	4,751.0200	4.7510	(6.166)	0	0	0
2013/12/23	R213	06/02/2014	8.31	Put	Bond Future	4,934.5800		4.9346	4,624.3000	4.6243	(6.288)	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
2013/12/23	R213	06/02/2014	8.29	Call	Bond Future	719.0600	0.7191	744.8100	0.7448	3.581	0	0	0
2013/12/23	R213	06/02/2014	8.30	Put	Bond Future	4,998.7300	4.9987	4,687.4800	4.6875	(6.227)	0	0	0
2013/12/23	R213	06/02/2014	8.30	Call	Bond Future	737.2500	0.7372	763.9500	0.7639	3.622	0	0	0
2013/12/23	R213	06/02/2014	8.31	Call	Bond Future	755.6700	0.7557	783.3400	0.7833	3.662	0	0	0
2013/12/23	R213	08/05/2014	7.65	Put	Bond Future	11,275.7600	11.2758	10,963.2000	10.9632	(2.772)	0	0	0
2013/12/23	R213	08/05/2014			Bond Future	8.9292	84.7642	8.8839	85.1069	(0.506)	0.0000	0.0000	0
2013/12/23	R213	08/05/2014	7.64	Put	Bond Future	11,353.6600	11.3537	11,040.6000	11.0406	(2.757)	0	0	0
2013/12/23	R213	08/05/2014	7.66	Put	Bond Future	11,198.1300	11.1981	10,886.0700	10.8861	(2.787)	0	0	0
2013/12/23	R213	08/05/2014	7.65	Call	Bond Future	737.4900	0.7375	767.6800	0.7677	4.094	0	0	0
2013/12/23	R213	08/05/2014	7.64	Call	Bond Future	725.6900	0.7257	755.3800	0.7554	4.091	0	0	0
2013/12/23	R213	08/05/2014	7.66	Call	Bond Future	749.4400	0.7494	780.1300	0.7801	4.095	0	0	0
2013/12/23	R213	07/08/2014	8.86	Call	Bond Future	4,298.5800	4.2986	4,437.5600	4.4376	3.233	0	0	0
2013/12/23	R213	07/08/2014			Bond Future	9.0224	85.9186	8.9760	86.2643	(0.514)	0.0000	0.0000	0
2013/12/23	R213	07/08/2014	8.84	Call	Bond Future	4,231.0800	4.2311	4,368.3600	4.3684	3.245	0	0	0
2013/12/23	R213	07/08/2014	8.85	Call	Bond Future	4,264.7600	4.2648	4,402.8900	4.4029	3.239	0	0	0
2013/12/23	R213	07/08/2014	8.84	Put	Bond Future	5,601.8800	5.6019	5,393.4500	5.3935	(3.721)	0	0	0
2013/12/23	R213	07/08/2014	8.86	Put	Bond Future	5,517.4500	5.5175	5,310.7200	5.3107	(3.747)	0	0	0
2013/12/23	R213	07/08/2014	8.85	Put	Bond Future	5,559.5500	5.5596	5,351.9700	5.3520	(3.734)	0	0	0
2013/12/23	R213	06/11/2014	8.84	Call	Bond Future	4,624.2800	4.6243	4,766.9200	4.7669	3.085	0	0	0
2013/12/23	R213	06/11/2014	8.85	Put	Bond Future	6,645.5300	6.6455	6,437.2100	6.4372	(3.135)	0	0	0
2013/12/23	R213	06/11/2014			Bond Future	9.1178	83.5764	9.0698	83.9281	(0.527)	0.0000	0.0000	0
2013/12/23	R213	06/11/2014	8.85	Call	Bond Future	4,656.5300	4.6565	4,799.9200	4.7999	3.079	0	0	0
2013/12/23	R213	06/11/2014	8.86	Call	Bond Future	4,688.9100	4.6889	4,833.0300	4.8330	3.074	0	0	0
2013/12/23	R213	06/11/2014	8.84	Put	Bond Future	6,688.8900	6.6889	6,479.8200	6.4798	(3.126)	0	0	0
2013/12/23	R213	06/11/2014	8.86	Put	Bond Future	6,602.3900	6.6024	6,394.8000	6.3948	(3.144)	0	0	0
2013/12/23	R214	06/02/2014			Bond Future	9.1215	76.7733	9.0779	77.1138	(0.478)	0.0000	0.0000	5,455
2013/12/23	R214	06/02/2014	8.99	Put	Bond Future	2,904.1900	2.9042	2,645.0100	2.6450	(8.924)	0	0	0
2013/12/23	R214	06/02/2014	9.01	Put	Bond Future	2,813.1800	2.8132	2,557.4700	2.5575	(9.090)	0	0	0
2013/12/23	R214	06/02/2014	8.99	Call	Bond Future	1,868.9400	1.8689	1,950.2300	1.9502	4.350	0	0	0
2013/12/23	R214	06/02/2014	9.00	Put	Bond Future	2,858.4300	2.8584	2,600.9800	2.6010	(9.007)	0	0	0
2013/12/23	R214	06/02/2014	9.00	Call	Bond Future	1,902.7400	1.9027	1,985.7600	1.9858	4.363	0	0	0
2013/12/23	R214	06/02/2014	9.01	Call	Bond Future	1,936.9000	1.9369	2,021.6600	2.0217	4.376	0	0	0
2013/12/23	R214	08/05/2014			Bond Future	9.2103	74.4972	9.1654	74.8424	(0.488)	0.0000	0.0000	0
2013/12/23	R214	08/05/2014	9.00	Call	Bond Future	3,239.1300	3.2391	3,357.7100	3.3577	3.661	0	0	0
2013/12/23	R214	08/05/2014	8.99	Put	Bond Future	4,925.0800	4.9251	4,697.4000	4.6974	(4.623)	0	0	0
2013/12/23	R214	08/05/2014	9.01	Put	Bond Future	4,833.0500	4.8331	4,607.4700	4.6075	(4.667)	0	0	0
2013/12/23	R214	08/05/2014	9.00	Put	Bond Future	4,878.9100	4.8789	4,652.2800	4.6523	(4.645)	0	0	0
2013/12/23	R214	08/05/2014	9.01	Call	Bond Future	3,272.6200	3.2726	3,392.2500	3.3923	3.655	0	0	0
2013/12/23	R214	08/05/2014	8.99	Call	Bond Future	3,205.8200	3.2058	3,323.3500	3.3233	3.666	0	0	0
2013/12/23	R248	06/02/2014	9.11	Put	Bond Future	679.4300	0.6794	241.9100	0.2419	(64.395)	0	0	0
2013/12/23	R248	06/02/2014			Bond Future	9.1777	99.5150	9.1340	99.9525	(0.476)	0.0000	0.0000	12,135
2013/12/23	R248	06/02/2014	9.10	Put	Bond Future	780.5100	0.7805	342.9900	0.3430	(56.056)	0	0	0
2013/12/23	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	R248	06/02/2014	9.09	Put	Bond Future	881.7800	0.8818	444.2600	0.4443	(49.618)	0	0	0

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2013/12/23	R248	08/05/2014	9.04	Put	Bond Future	2,289.4400	2.2894	1,845.7000	1.8457	(19.382)	0	0	0
2013/12/23	R248	08/05/2014			Bond Future	9.2688	96.4005	9.2237	96.8442	(0.487)	0.0000	0.0000	1,375
2013/12/23	R248	08/05/2014	9.06	Put	Bond Future	2,085.3700	2.0854	1,641.6300	1.6416	(21.279)	0	0	0
2013/12/23	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	R248	08/05/2014	9.05	Put	Bond Future	2,187.3100	2.1873	1,743.5700	1.7436	(20.287)	0	0	0
2013/12/23	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/12/23	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total												380744	