



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 08/11/2013 to 08/11/2013

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
2013/11/08	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	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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2013/11/08	2025	07/11/2013			Bond Future	110.1121	110.1121	110.1121	110.1121	0.000	0.0000	0.0000	0
2013/11/08	2025	06/02/2014			Bond Future	110.2639	110.2639	110.5908	110.5908	0.296	0.0000	0.0000	0
2013/11/08	2025	06/02/2014	110.99	Put	Bond Future	726.1100	0.7261	399.2500	0.3992	(45.015)	0	0	0
2013/11/08	2025	06/02/2014	111.01	Put	Bond Future	746.1100	0.7461	419.2500	0.4192	(43.809)	0	0	0
2013/11/08	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	2025	06/02/2014	111.00	Put	Bond Future	736.1100	0.7361	409.2500	0.4092	(44.404)	0	0	0
2013/11/08	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	2037	07/11/2013			Bond Future	9.0400	97.1725	9.0400	97.1725	0.000	0.0000	0.0000	0
2013/11/08	2037	06/02/2014			Bond Future	9.0681	94.8052	9.2585	93.0848	2.100	0.0000	0.0000	1,652
2013/11/08	2037	06/02/2014	9.38	Call	Bond Future	2,791.6300	2.7916	1,071.2300	1.0712	(61.627)	0	0	0
2013/11/08	2037	06/02/2014	9.39	Call	Bond Future	2,878.9200	2.8789	1,158.5200	1.1585	(59.759)	0	0	0
2013/11/08	2037	06/02/2014	9.37	Call	Bond Future	2,704.2000	2.7042	983.8000	0.9838	(63.620)	0	0	0
2013/11/08	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	2037	08/05/2014			Bond Future	9.1639	96.0732	9.3623	94.3126	2.166	0.0000	0.0000	0
2013/11/08	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	2037	08/05/2014	9.38	Call	Bond Future	1,914.7200	1.9147	154.0800	0.1541	(91.953)	0	0	0
2013/11/08	2037	08/05/2014	9.39	Call	Bond Future	2,001.7800	2.0018	241.1400	0.2411	(87.954)	0	0	0
2013/11/08	2037	08/05/2014	9.37	Call	Bond Future	1,827.5200	1.8275	66.8800	0.0669	(96.340)	0	0	0
2013/11/08	2037	07/08/2014	9.06	Put	Bond Future	1,767.7200	1.7677	3,564.3500	3.5644	101.635	0	0	0
2013/11/08	2037	07/08/2014			Bond Future	9.2567	93.1670	9.4629	91.3704	2.227	0.0000	0.0000	0
2013/11/08	2037	07/08/2014	9.05	Put	Bond Future	1,859.0200	1.8590	3,655.6500	3.6556	96.644	0	0	0
2013/11/08	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	2037	07/08/2014	9.04	Put	Bond Future	1,950.4600	1.9505	3,747.0900	3.7471	92.113	0	0	0
2013/11/08	2038	07/11/2013			Bond Future	106.0585	106.0585	106.0585	106.0585	0.000	0.0000	0.0000	0
2013/11/08	2038	06/02/2014	107.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	2038	06/02/2014			Bond Future	106.2427	106.2427	106.4359	106.4359	0.182	0.0000	0.0000	24
2013/11/08	2038	06/02/2014	107.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	2038	06/02/2014	106.99	Put	Bond Future	747.3400	0.7473	554.1300	0.5541	(25.853)	0	0	0
2013/11/08	2038	06/02/2014	107.01	Put	Bond Future	767.3400	0.7673	574.1300	0.5741	(25.179)	0	0	0
2013/11/08	2038	06/02/2014	106.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	2038	06/02/2014	107.00	Put	Bond Future	757.3400	0.7573	564.1300	0.5641	(25.512)	0	0	0
2013/11/08	2050	07/11/2013			Bond Future	111.0652	111.0652	111.0652	111.0652	0.000	0.0000	0.0000	0
2013/11/08	2050	06/02/2014			Bond Future	110.6396	110.6396	111.4459	111.4459	0.729	0.0000	0.0000	472
2013/11/08	2050	06/02/2014	110.00	Call	Bond Future	639.5700	0.6396	1,445.9000	1.4459	126.074	0	0	0
2013/11/08	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	2050	06/02/2014	110.01	Call	Bond Future	629.5700	0.6296	1,435.9000	1.4359	128.076	0	0	0

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2013/11/08	2050	06/02/2014	109.99	Call	Bond Future	649.5700	0.6496	1,455.9000	1.4559	124.133	0	0	0
2013/11/08	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	AL37	06/02/2014			Index Future	416.5230	416.5230	413.8940	413.8940	(0.631)	0.0000	0.0000	0
2013/11/08	AL37	08/05/2014			Index Future	422.0930	422.0930	419.3540	419.3540	(0.649)	0.0000	0.0000	0
2013/11/08	AL7T	06/02/2014			Index Future	491.6140	491.6140	486.4080	486.4080	(1.059)	0.0000	0.0000	1
2013/11/08	AL7T	08/05/2014			Index Future	498.1900	498.1900	492.8240	492.8240	(1.077)	0.0000	0.0000	0
2013/11/08	ALBI	06/02/2014			Index Future	441.9140	441.9140	437.0210	437.0210	(1.107)	0.0000	0.0000	785
2013/11/08	ALBI	08/05/2014			Index Future	447.8250	447.8250	442.7860	442.7860	(1.125)	0.0000	0.0000	85
2013/11/08	ALBI	07/08/2014			Index Future	454.1210	454.1210	448.9580	448.9580	(1.137)	0.0000	0.0000	0
2013/11/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/11/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/11/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/08	EL28	07/11/2013			Bond Future	114.6391	114.6391	114.6391	114.6391	0.000	0.0000	0.0000	0
2013/11/08	EL28	06/02/2014			Bond Future	112.6348	112.6348	113.0383	113.0383	0.358	0.0000	0.0000	0
2013/11/08	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	EL28	06/02/2014	111.01	Call	Bond Future	1,624.8300	1.6248	2,028.2700	2.0283	24.830	0	0	0
2013/11/08	EL28	06/02/2014	110.99	Call	Bond Future	1,644.8300	1.6448	2,048.2700	2.0483	24.528	0	0	0
2013/11/08	EL28	06/02/2014	111.00	Call	Bond Future	1,634.8300	1.6348	2,038.2700	2.0383	24.678	0	0	0
2013/11/08	ES33	07/11/2013			Bond Future	9.5750	82.9001	9.5750	82.9001	0.000	0.0000	0.0000	0
2013/11/08	ES33	06/02/2014	9.54	Put	Bond Future	608.0400	0.6080	2,125.5600	2.1256	249.576	0	0	0
2013/11/08	ES33	06/02/2014			Bond Future	9.6209	84.5281	9.8270	83.0106	2.142	0.0000	0.0000	6,292
2013/11/08	ES33	06/02/2014	9.56	Put	Bond Future	457.0900	0.4571	1,974.6100	1.9746	331.996	0	0	0
2013/11/08	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	ES33	06/02/2014	9.55	Put	Bond Future	532.5100	0.5325	2,050.0300	2.0500	284.975	0	0	0
2013/11/08	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	ES33	08/05/2014	9.55	Put	Bond Future	1,374.7500	1.3747	2,927.4400	2.9274	112.943	0	0	0

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2013/11/08	ES33	08/05/2014			Bond Future	9.7351	81.8762	9.9501	80.3235	2.209	0.0000	0.0000	0
2013/11/08	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	ES33	08/05/2014	9.54	Put	Bond Future	1,450.0400	1.4500	3,002.7300	3.0027	107.079	0	0	0
2013/11/08	ES33	08/05/2014	9.56	Put	Bond Future	1,299.5600	1.2996	2,852.2500	2.8523	119.478	0	0	0
2013/11/08	GOVI	06/02/2014	439.99	Call	GOVI	12,970.0000	1.2970	0.0000	0.0000	(100.000)	0	0	0
2013/11/08	GOVI	06/02/2014			GOVI	441.2870	441.2870	436.6430	436.6430	(1.052)	0.0000	0.0000	366
2013/11/08	GOVI	06/02/2014	440.00	Call	GOVI	12,870.0000	1.2870	0.0000	0.0000	(100.000)	0	0	0
2013/11/08	GOVI	06/02/2014	440.01	Call	GOVI	12,770.0000	1.2770	0.0000	0.0000	(100.000)	0	0	0
2013/11/08	GOVI	06/02/2014	439.99	Put	GOVI	0.0000	0.0000	33,470.0000	3.3470	100.000	0	0	0
2013/11/08	GOVI	06/02/2014	440.01	Put	GOVI	0.0000	0.0000	33,670.0000	3.3670	100.000	0	0	0
2013/11/08	GOVI	06/02/2014	440.00	Put	GOVI	0.0000	0.0000	33,570.0000	3.3570	100.000	0	0	0
2013/11/08	GOVI	08/05/2014	442.00	Call	GOVI	51,890.0000	5.1890	4,030.0000	0.4030	(92.234)	0	0	0
2013/11/08	GOVI	08/05/2014			GOVI	447.1890	447.1890	442.4030	442.4030	(1.070)	0.0000	0.0000	0
2013/11/08	GOVI	08/05/2014	442.01	Call	GOVI	51,790.0000	5.1790	3,930.0000	0.3930	(92.412)	0	0	0
2013/11/08	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	GOVI	08/05/2014	441.99	Call	GOVI	51,990.0000	5.1990	4,130.0000	0.4130	(92.056)	0	0	0
2013/11/08	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	GOVI	07/08/2014			GOVI	453.4770	453.4770	448.5700	448.5700	(1.082)	0.0000	0.0000	0
2013/11/08	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	GOVI	07/08/2014	459.99	Put	GOVI	65,130.0000	6.5130	114,200.0000	11.4200	75.342	0	0	0
2013/11/08	GOVI	07/08/2014	460.01	Put	GOVI	65,330.0000	6.5330	114,400.0000	11.4400	75.111	0	0	0
2013/11/08	GOVI	07/08/2014	460.00	Put	GOVI	65,230.0000	6.5230	114,300.0000	11.4300	75.226	0	0	0
2013/11/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/11/08	IGOV	06/02/2014			Index Future	200.8380	200.8380	200.9670	200.9670	0.064	0.0000	0.0000	1,333
2013/11/08	IGOV	08/05/2014			Index Future	203.5490	203.5490	203.6420	203.6420	0.046	0.0000	0.0000	7
2013/11/08	ILBI	06/02/2014			Index Future	543.3500	543.3500	543.8820	543.8820	0.098	0.0000	0.0000	186
2013/11/08	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/11/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/11/08	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/11/08	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/11/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/11/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	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
2013/11/08	JBAF	20/11/2013			Jibar Tradeable Future	5.1600	94.8400	5.1600	94.8400	0.000	0.0000	0.0000	100
2013/11/08	JBAF	18/12/2013			Jibar Tradeable Future	5.1700	94.8300	5.1900	94.8100	0.387	0.0000	0.0000	1,500
2013/11/08	JBAF	15/01/2014			Jibar Tradeable Future	5.1900	94.8100	5.2300	94.7700	0.771	0.0000	0.0000	1,000
2013/11/08	JBAF	19/02/2014			Jibar Tradeable Future	5.2500	94.7500	5.3100	94.6900	1.143	0.0000	0.0000	0
2013/11/08	JBAF	19/03/2014			Jibar Tradeable Future	5.3300	94.6700	5.3300	94.6700	0.000	0.0000	0.0000	400
2013/11/08	JBAF	16/04/2014			Jibar Tradeable Future	5.4100	94.5900	5.4900	94.5100	1.479	0.0000	0.0000	0
2013/11/08	JBAF	18/06/2014			Jibar Tradeable Future	5.6200	94.3800	5.7200	94.2800	1.779	0.0000	0.0000	2,000
2013/11/08	JBAF	17/09/2014			Jibar Tradeable Future	5.9800	94.0200	6.1500	93.8500	2.843	0.0000	0.0000	1,000
2013/11/08	JBAF	17/12/2014			Jibar Tradeable Future	6.2600	93.7400	6.4300	93.5700	2.716	0.0000	0.0000	0
2013/11/08	JBAF	18/03/2015			Jibar Tradeable Future	6.5500	93.4500	6.7300	93.2700	2.748	0.0000	0.0000	150
2013/11/08	JBAF	17/06/2015			Jibar Tradeable Future	6.8100	93.1900	7.0100	92.9900	2.937	0.0000	0.0000	2,100
2013/11/08	JBAF	16/09/2015			Jibar Tradeable Future	7.0700	92.9300	7.2900	92.7100	3.112	0.0000	0.0000	0
2013/11/08	R023	07/11/2013			Bond Future	7.8200	101.0885	7.8200	101.0885	0.000	0.0000	0.0000	0
2013/11/08	R023	06/02/2014			Bond Future	7.8372	102.9469	8.0245	101.7628	2.389	0.0000	0.0000	11,259
2013/11/08	R023	06/02/2014	7.84	Put	Bond Future	0.0000	0.0000	1,166.4100	1.1664	100.000	0	0	0
2013/11/08	R023	06/02/2014	7.86	Put	Bond Future	0.0000	0.0000	1,039.0900	1.0391	100.000	0	0	0
2013/11/08	R023	06/02/2014	7.84	Call	Bond Future	17.7200	0.0177	0.0000	0.0000	(100.000)	0	0	0
2013/11/08	R023	06/02/2014	7.85	Put	Bond Future	0.0000	0.0000	1,102.7300	1.1027	100.000	0	0	0
2013/11/08	R023	06/02/2014	7.85	Call	Bond Future	81.4000	0.0814	0.0000	0.0000	(100.000)	0	0	0
2013/11/08	R023	06/02/2014	7.86	Call	Bond Future	145.0400	0.1450	0.0000	0.0000	(100.000)	0	0	0
2013/11/08	R023	08/05/2014			Bond Future	7.9314	100.4067	8.1293	99.1885	2.495	0.0000	0.0000	0
2013/11/08	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	R023	08/05/2014	7.59	Put	Bond Future	2,147.9500	2.1479	3,366.1200	3.3661	56.713	0	0	0
2013/11/08	R023	08/05/2014	7.61	Put	Bond Future	2,020.5000	2.0205	3,238.6700	3.2387	60.291	0	0	0
2013/11/08	R023	08/05/2014	7.60	Put	Bond Future	2,084.2000	2.0842	3,302.3700	3.3024	58.448	0	0	0
2013/11/08	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	R157	07/11/2013			Bond Future	6.0750	114.8837	6.0750	114.8837	0.000	0.0000	0.0000	0
2013/11/08	R157	06/02/2014	5.64	Call	Bond Future	167.5800	0.1676	116.0200	0.1160	(30.767)	0	0	0
2013/11/08	R157	06/02/2014	5.65	Put	Bond Future	955.5500	0.9556	1,133.7800	1.1338	18.652	0	0	0
2013/11/08	R157	06/02/2014			Bond Future	6.1362	116.5267	6.2803	116.2959	2.348	0.0000	0.0000	32,209
2013/11/08	R157	06/02/2014	5.65	Call	Bond Future	171.7400	0.1717	119.1800	0.1192	(30.604)	0	0	0
2013/11/08	R157	06/02/2014	5.66	Call	Bond Future	175.9700	0.1760	122.4000	0.1224	(30.443)	0	0	0
2013/11/08	R157	06/02/2014	5.64	Put	Bond Future	967.5900	0.9676	1,146.8200	1.1468	18.523	0	0	0
2013/11/08	R157	06/02/2014	5.66	Put	Bond Future	943.5900	0.9436	1,120.8100	1.1208	18.781	0	0	0
2013/11/08	R157	08/05/2014	5.20	Call	Bond Future	108.5700	0.1086	74.7100	0.0747	(31.187)	0	0	0
2013/11/08	R157	08/05/2014			Bond Future	6.2836	111.2768	6.4725	111.0221	3.006	0.0000	0.0000	0
2013/11/08	R157	08/05/2014	5.21	Call	Bond Future	110.6000	0.1106	76.2100	0.0762	(31.094)	0	0	0
2013/11/08	R157	08/05/2014	5.19	Call	Bond Future	106.5600	0.1066	73.2300	0.0732	(31.278)	0	0	0
2013/11/08	R157	08/05/2014	5.20	Put	Bond Future	1,585.6000	1.5856	1,806.3800	1.8064	13.924	0	0	0
2013/11/08	R157	08/05/2014	5.19	Put	Bond Future	1,597.3500	1.5974	1,818.6600	1.8187	13.855	0	0	0
2013/11/08	R157	08/05/2014	5.21	Put	Bond Future	1,573.8700	1.5739	1,794.1200	1.7941	13.994	0	0	0
2013/11/08	R157	07/08/2014	6.76	Put	Bond Future	472.4700	0.4725	590.4000	0.5904	24.960	0	0	0
2013/11/08	R157	07/08/2014			Bond Future	6.4195	112.8429	6.6673	112.5714	3.860	0.0000	0.0000	0
2013/11/08	R157	07/08/2014	6.75	Put	Bond Future	476.6000	0.4766	595.2500	0.5952	24.895	0	0	0
2013/11/08	R157	07/08/2014	6.74	Call	Bond Future	831.7200	0.8317	679.5700	0.6796	(18.293)	0	0	0

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2013/11/08	R157	07/08/2014	6.75	Call	Bond Future	838.4900	0.8385	685.6200	0.6856	(18.232)	0	0	0
2013/11/08	R157	07/08/2014	6.76	Call	Bond Future	845.2800	0.8453	691.6900	0.6917	(18.170)	0	0	0
2013/11/08	R157	07/08/2014	6.74	Put	Bond Future	480.7500	0.4808	600.1200	0.6001	24.830	0	0	0
2013/11/08	R157	06/11/2014	6.19	Put	Bond Future	954.4200	0.9544	1,100.0600	1.1001	15.260	0	0	0
2013/11/08	R157	06/11/2014			Bond Future	6.7435	107.5468	7.0200	107.3137	4.099	0.0000	0.0000	0
2013/11/08	R157	06/11/2014	6.21	Put	Bond Future	944.0900	0.9441	1,088.8600	1.0889	15.334	0	0	0
2013/11/08	R157	06/11/2014	6.20	Put	Bond Future	949.2400	0.9492	1,094.4500	1.0944	15.298	0	0	0
2013/11/08	R157	06/11/2014	6.21	Call	Bond Future	491.9000	0.4919	403.5900	0.4036	(17.953)	0	0	0
2013/11/08	R157	06/11/2014	6.19	Call	Bond Future	485.2200	0.4852	397.7800	0.3978	(18.021)	0	0	0
2013/11/08	R157	06/11/2014	6.20	Call	Bond Future	488.5500	0.4885	400.6800	0.4007	(17.986)	0	0	0
2013/11/08	R186	07/11/2013			Bond Future	8.1350	122.9622	8.1350	122.9622	0.000	0.0000	0.0000	0
2013/11/08	R186	06/02/2014	8.75	Put	Bond Future	1,161.3100	1.1613	1,613.2800	1.6133	38.919	0	0	250
2013/11/08	R186	06/02/2014			Bond Future	8.1565	119.9306	8.3480	118.2497	2.347	0.0000	0.0000	55,933
2013/11/08	R186	06/02/2014	7.75	Call	Bond Future	1,573.5300	1.5735	1,075.1300	1.0751	(31.674)	0	0	0
2013/11/08	R186	06/02/2014	7.74	Put	Bond Future	5,320.7500	5.3208	6,510.2600	6.5103	22.356	0	0	0
2013/11/08	R186	06/02/2014	7.76	Put	Bond Future	5,193.8200	5.1938	6,369.3100	6.3693	22.632	0	0	0
2013/11/08	R186	06/02/2014	7.75	Put	Bond Future	5,257.0600	5.2571	6,439.5700	6.4396	22.494	0	0	0
2013/11/08	R186	06/02/2014	8.75	Call	Bond Future	6,265.0200	6.2650	5,036.0800	5.0361	(19.616)	0	0	0
2013/11/08	R186	06/02/2014	7.76	Call	Bond Future	1,602.8000	1.6028	1,097.3800	1.0974	(31.534)	0	0	0
2013/11/08	R186	06/02/2014	7.74	Call	Bond Future	1,544.6200	1.5446	1,053.2200	1.0532	(31.814)	0	0	0
2013/11/08	R186	08/05/2014	7.50	Put	Bond Future	8,590.1200	8.5901	9,860.3400	9.8603	14.787	0	0	0
2013/11/08	R186	08/05/2014			Bond Future	8.2503	121.5347	8.4514	119.8095	2.437	0.0000	0.0000	540
2013/11/08	R186	08/05/2014	7.09	Put	Bond Future	11,689.6200	11.6896	13,132.8800	13.1329	12.347	0	0	0
2013/11/08	R186	08/05/2014	7.10	Call	Bond Future	1,016.3000	1.0163	730.7700	0.7308	(28.095)	0	0	0
2013/11/08	R186	08/05/2014	7.11	Call	Bond Future	1,032.0000	1.0320	742.8400	0.7428	(28.019)	0	0	0
2013/11/08	R186	08/05/2014	8.50	Call	Bond Future	5,537.4000	5.5374	4,552.0700	4.5521	(17.794)	0	0	0
2013/11/08	R186	08/05/2014	7.09	Call	Bond Future	1,000.7700	1.0008	718.8400	0.7188	(28.171)	0	0	0
2013/11/08	R186	08/05/2014	7.11	Put	Bond Future	11,525.4800	11.5255	12,961.5100	12.9615	12.460	0	0	0
2013/11/08	R186	08/05/2014	7.50	Call	Bond Future	1,826.0900	1.8261	1,371.1200	1.3711	(24.915)	0	0	1,933
2013/11/08	R186	08/05/2014	8.50	Put	Bond Future	3,400.4200	3.4004	4,140.2800	4.1403	21.758	0	0	1,933
2013/11/08	R186	08/05/2014	7.10	Put	Bond Future	11,607.4100	11.6074	13,047.0700	13.0471	12.403	0	0	0
2013/11/08	R186	07/08/2014	8.31	Call	Bond Future	5,152.2500	5.1523	4,281.4600	4.2815	(16.901)	0	0	0
2013/11/08	R186	07/08/2014			Bond Future	8.3378	117.9526	8.5479	116.1892	2.520	0.0000	0.0000	0
2013/11/08	R186	07/08/2014	8.92	Put	Bond Future	3,209.9400	3.2099	3,838.1200	3.8381	19.570	0	0	840
2013/11/08	R186	07/08/2014	8.29	Call	Bond Future	5,069.2900	5.0693	4,207.6300	4.2076	(16.998)	0	0	0
2013/11/08	R186	07/08/2014	8.30	Call	Bond Future	5,110.6800	5.1107	4,244.4500	4.2444	(16.949)	0	0	0
2013/11/08	R186	07/08/2014	8.29	Put	Bond Future	5,475.6000	5.4756	6,377.3200	6.3773	16.468	0	0	0
2013/11/08	R186	07/08/2014	8.92	Call	Bond Future	8,005.5500	8.0055	6,870.3500	6.8703	(14.180)	0	0	0
2013/11/08	R186	07/08/2014	8.31	Put	Bond Future	5,388.2800	5.3883	6,280.8700	6.2809	16.565	0	0	0
2013/11/08	R186	07/08/2014	8.30	Put	Bond Future	5,431.8100	5.4318	6,328.9600	6.3290	16.517	0	0	0
2013/11/08	R186	06/11/2014	8.14	Call	Bond Future	5,018.5600	5.0186	4,245.8400	4.2458	(15.397)	0	0	0
2013/11/08	R186	06/11/2014	8.15	Put	Bond Future	7,482.0100	7.4820	8,448.3300	8.4483	12.915	0	0	0
2013/11/08	R186	06/11/2014			Bond Future	8.4387	119.5326	8.6513	117.7897	2.519	0.0000	0.0000	0
2013/11/08	R186	06/11/2014	9.17	Call	Bond Future	9,543.7800	9.5438	8,401.1600	8.4012	(11.972)	3,700	3,700	0
2013/11/08	R186	06/11/2014	8.15	Call	Bond Future	5,055.5800	5.0556	4,279.0500	4.2790	(15.360)	0	0	0
2013/11/08	R186	06/11/2014	8.16	Call	Bond Future	5,092.7400	5.0927	4,312.4000	4.3124	(15.323)	0	0	0
2013/11/08	R186	06/11/2014	9.17	Put	Bond Future	3,699.9600	3.7000	4,300.1900	4.3002	16.223	3,700	3,700	2,010

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2013/11/08	R186	06/11/2014	8.14	Put	Bond Future	7,530.3000		7.5303	8,500.4300	8.5004	12.883	0	0	0
2013/11/08	R186	06/11/2014	8.16	Put	Bond Future	7,433.9500		7.4339	8,396.4600	8.3965	12.947	0	0	0
2013/11/08	R197	07/11/2013			Bond Future	280.8602		280.8602	280.8602	280.8602	0.000	0.0000	0.0000	0
2013/11/08	R197	06/02/2014			Bond Future	278.9435		278.9435	278.9251	278.9251	(0.007)	0.0000	0.0000	2,049
2013/11/08	R197	06/02/2014	280.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	R197	06/02/2014	279.99	Put	Bond Future	1,046.5400		1.0465	1,064.9000	1.0649	1.754	0	0	0
2013/11/08	R197	06/02/2014	280.01	Put	Bond Future	1,066.5400		1.0665	1,084.9000	1.0849	1.721	0	0	0
2013/11/08	R197	06/02/2014	280.00	Put	Bond Future	1,056.5400		1.0565	1,074.9000	1.0749	1.738	0	0	0
2013/11/08	R197	06/02/2014	280.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	R197	06/02/2014	279.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	R201	07/11/2013			Bond Future	4.8100		107.6308	4.8100	107.6308	0.000	0.0000	0.0000	0
2013/11/08	R201	06/02/2014	5.24	Put	Bond Future	47.5700		0.0476	65.2300	0.0652	37.124	0	0	0
2013/11/08	R201	06/02/2014			Bond Future	4.6396		104.6551	4.7529	104.5583	2.440	0.0000	0.0000	0
2013/11/08	R201	06/02/2014	5.26	Put	Bond Future	44.9000		0.0449	61.7700	0.0618	37.572	0	0	0
2013/11/08	R201	06/02/2014	5.24	Call	Bond Future	559.2500		0.5592	480.1200	0.4801	(14.149)	0	0	0
2013/11/08	R201	06/02/2014	5.25	Put	Bond Future	46.1500		0.0462	63.4100	0.0634	37.400	0	0	0
2013/11/08	R201	06/02/2014	5.25	Call	Bond Future	566.3200		0.5663	486.7900	0.4868	(14.043)	0	0	0
2013/11/08	R201	06/02/2014	5.26	Call	Bond Future	573.5600		0.5736	493.6400	0.4936	(13.934)	0	0	0
2013/11/08	R201	08/05/2014			Bond Future	4.3225		106.0549	4.5154	105.9375	4.463	0.0000	0.0000	0
2013/11/08	R201	08/05/2014	4.75	Call	Bond Future	385.3000		0.3853	310.0800	0.3101	(19.522)	0	0	0
2013/11/08	R201	08/05/2014	4.76	Call	Bond Future	389.3800		0.3894	313.7000	0.3137	(19.436)	0	0	0
2013/11/08	R201	08/05/2014	4.74	Call	Bond Future	381.2500		0.3813	306.4800	0.3065	(19.612)	0	0	0
2013/11/08	R201	08/05/2014	4.76	Put	Bond Future	123.6000		0.1236	165.2800	0.1653	33.722	0	0	0
2013/11/08	R201	08/05/2014	4.75	Put	Bond Future	125.5800		0.1256	167.7200	0.1677	33.556	0	0	0
2013/11/08	R201	08/05/2014	4.74	Put	Bond Future	127.5900		0.1276	170.1800	0.1702	33.380	0	0	0
2013/11/08	R201	07/08/2014	5.31	Put	Bond Future	10.1700		0.0102	19.5900	0.0196	92.625	0	0	0
2013/11/08	R201	07/08/2014			Bond Future	3.3444		103.1370	3.7041	103.0056	10.756	0.0000	0.0000	0
2013/11/08	R201	07/08/2014	5.30	Put	Bond Future	10.3700		0.0104	19.9300	0.0199	92.189	0	0	0
2013/11/08	R201	07/08/2014	5.31	Call	Bond Future	724.1400		0.7241	602.1600	0.6022	(16.845)	0	0	0
2013/11/08	R201	07/08/2014	5.29	Call	Bond Future	717.3300		0.7173	595.6400	0.5956	(16.964)	0	0	0
2013/11/08	R201	07/08/2014	5.30	Call	Bond Future	720.7400		0.7207	598.9000	0.5989	(16.905)	0	0	0
2013/11/08	R201	07/08/2014	5.29	Put	Bond Future	10.5700		0.0106	20.2800	0.0203	91.864	0	0	0
2013/11/08	R202	07/11/2013			Bond Future	209.5510		209.5510	209.5510	209.5510	0.000	0.0000	0.0000	0
2013/11/08	R202	06/02/2014	208.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	R202	06/02/2014			Bond Future	209.3343		209.3343	209.4816	209.4816	0.070	0.0000	0.0000	43,449
2013/11/08	R202	06/02/2014	209.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	R202	06/02/2014	208.99	Call	Bond Future	344.2900		0.3443	491.6000	0.4916	42.787	0	0	0
2013/11/08	R202	06/02/2014	209.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	R202	06/02/2014	209.00	Call	Bond Future	334.2900		0.3343	481.6000	0.4816	44.067	0	0	0
2013/11/08	R202	06/02/2014	209.01	Call	Bond Future	324.2900		0.3243	471.6000	0.4716	45.425	0	0	0
2013/11/08	R203	07/11/2013			Bond Future	6.7800		106.2042	6.7800	106.2042	0.000	0.0000	0.0000	0
2013/11/08	R203	06/02/2014			Bond Future	6.8171		107.8796	6.9801	107.3559	2.390	0.0000	0.0000	8,517
2013/11/08	R203	06/02/2014	5.95	Put	Bond Future	2,967.6700		2.9677	3,440.5000	3.4405	15.933	0	0	0
2013/11/08	R203	06/02/2014	6.14	Put	Bond Future	2,426.8200		2.4268	2,870.5000	2.8705	18.282	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
2013/11/08	R203	06/02/2014	6.16	Put	Bond Future	2,372.4200	2.3724	2,812.5200	2.8125	18.551	0	0	0
2013/11/08	R203	06/02/2014	6.84	Put	Bond Future	906.2000	0.9062	1,177.2600	1.1773	29.912	0	0	0
2013/11/08	R203	06/02/2014	6.15	Put	Bond Future	2,399.5500	2.3996	2,841.4600	2.8415	18.416	0	0	0
2013/11/08	R203	06/02/2014	5.95	Call	Bond Future	126.0000	0.1260	75.1800	0.0752	(40.333)	0	0	16
2013/11/08	R203	06/02/2014	6.16	Call	Bond Future	227.5800	0.2276	144.0300	0.1440	(36.712)	0	0	0
2013/11/08	R203	06/02/2014	6.84	Call	Bond Future	979.9500	0.9800	727.3600	0.7274	(25.776)	0	0	13
2013/11/08	R203	06/02/2014	6.14	Call	Bond Future	215.8500	0.2159	135.8800	0.1359	(37.049)	0	0	0
2013/11/08	R203	06/02/2014	6.15	Call	Bond Future	221.6500	0.2216	139.9100	0.1399	(36.878)	0	0	0
2013/11/08	R203	08/05/2014	7.40	Put	Bond Future	748.1100	0.7481	944.6200	0.9446	26.268	0	0	0
2013/11/08	R203	08/05/2014	5.76	Call	Bond Future	218.6000	0.2186	151.6200	0.1516	(30.640)	0	0	0
2013/11/08	R203	08/05/2014	6.84	Call	Bond Future	1,170.2100	1.1702	926.0800	0.9261	(20.862)	0	0	13
2013/11/08	R203	08/05/2014	5.74	Call	Bond Future	210.5600	0.2106	145.6600	0.1457	(30.823)	0	0	0
2013/11/08	R203	08/05/2014			Bond Future	6.9373	105.1617	7.1207	104.6117	2.645	0.0000	0.0000	0
2013/11/08	R203	08/05/2014	5.76	Put	Bond Future	3,834.6700	3.8347	4,317.6900	4.3177	12.596	0	0	0
2013/11/08	R203	08/05/2014	6.84	Put	Bond Future	1,463.1800	1.4632	1,769.0500	1.7691	20.904	0	0	0
2013/11/08	R203	08/05/2014	5.75	Put	Bond Future	3,862.0000	3.8620	4,346.0700	4.3461	12.534	0	0	0
2013/11/08	R203	08/05/2014	5.74	Put	Bond Future	3,889.3900	3.8894	4,374.4900	4.3745	12.472	0	0	0
2013/11/08	R203	08/05/2014	7.40	Call	Bond Future	2,128.3700	2.1284	1,774.8800	1.7749	(16.608)	0	0	16
2013/11/08	R203	08/05/2014	5.75	Call	Bond Future	214.5500	0.2145	148.6200	0.1486	(30.729)	0	0	0
2013/11/08	R203	07/08/2014	7.30	Call	Bond Future	1,908.4300	1.9084	1,591.7900	1.5918	(16.592)	0	0	0
2013/11/08	R203	07/08/2014			Bond Future	7.0477	106.6412	7.2526	106.0709	2.907	0.0000	0.0000	0
2013/11/08	R203	07/08/2014	7.31	Call	Bond Future	1,924.8400	1.9248	1,606.5800	1.6066	(16.534)	0	0	0
2013/11/08	R203	07/08/2014	6.84	Put	Bond Future	1,825.3300	1.8253	2,155.3500	2.1553	18.080	0	0	0
2013/11/08	R203	07/08/2014	7.29	Put	Bond Future	1,218.0900	1.2181	1,473.3500	1.4734	20.956	0	0	0
2013/11/08	R203	07/08/2014	7.31	Put	Bond Future	1,195.4700	1.1955	1,447.4800	1.4475	21.080	0	0	0
2013/11/08	R203	07/08/2014	7.30	Put	Bond Future	1,206.7400	1.2067	1,460.3700	1.4604	21.018	0	0	0
2013/11/08	R203	07/08/2014	7.29	Call	Bond Future	1,892.0800	1.8921	1,577.0700	1.5771	(16.649)	0	0	0
2013/11/08	R203	07/08/2014	6.84	Call	Bond Future	1,243.3700	1.2434	1,003.1200	1.0031	(19.322)	0	0	30
2013/11/08	R203	06/11/2014	6.86	Call	Bond Future	1,293.7100	1.2937	1,076.3100	1.0763	(16.804)	0	0	0
2013/11/08	R203	06/11/2014			Bond Future	7.2115	103.9100	7.4215	103.3714	2.913	0.0000	0.0000	0
2013/11/08	R203	06/11/2014	6.84	Call	Bond Future	1,271.7900	1.2718	1,056.9300	1.0569	(16.894)	0	0	0
2013/11/08	R203	06/11/2014	6.85	Call	Bond Future	1,282.7200	1.2827	1,066.5900	1.0666	(16.849)	0	0	0
2013/11/08	R203	06/11/2014	6.84	Put	Bond Future	2,233.0300	2.2330	2,556.8100	2.5568	14.500	0	0	0
2013/11/08	R203	06/11/2014	6.86	Put	Bond Future	2,202.9100	2.2029	2,524.1500	2.5241	14.583	0	0	0
2013/11/08	R203	06/11/2014	6.85	Put	Bond Future	2,217.9400	2.2179	2,540.4500	2.5404	14.541	0	0	0
2013/11/08	R204	07/11/2013			Bond Future	7.0550	107.1297	7.0550	107.1297	0.000	0.0000	0.0000	0
2013/11/08	R204	06/02/2014	6.39	Call	Bond Future	307.4600	0.3075	206.3800	0.2064	(32.876)	0	0	0
2013/11/08	R204	06/02/2014			Bond Future	7.0840	104.8383	7.2332	104.2227	2.105	0.0000	0.0000	28,279
2013/11/08	R204	06/02/2014	6.40	Call	Bond Future	315.3000	0.3153	212.1400	0.2121	(32.718)	0	0	0
2013/11/08	R204	06/02/2014	6.41	Call	Bond Future	323.3000	0.3233	218.0100	0.2180	(32.567)	0	0	0
2013/11/08	R204	06/02/2014	6.39	Put	Bond Future	3,232.1700	3.2322	3,746.6800	3.7467	15.918	0	0	0
2013/11/08	R204	06/02/2014	6.41	Put	Bond Future	3,162.3300	3.1623	3,672.6300	3.6726	16.137	0	0	0
2013/11/08	R204	06/02/2014	6.40	Put	Bond Future	3,197.1600	3.1972	3,709.5900	3.7096	16.028	0	0	0
2013/11/08	R204	08/05/2014			Bond Future	7.1951	106.2404	7.3590	105.5974	2.278	0.0000	0.0000	0
2013/11/08	R204	08/05/2014	6.05	Call	Bond Future	317.1000	0.3171	230.7300	0.2307	(27.237)	0	0	0
2013/11/08	R204	08/05/2014	6.06	Call	Bond Future	322.8900	0.3229	235.2100	0.2352	(27.155)	0	0	0
2013/11/08	R204	08/05/2014	6.04	Call	Bond Future	311.3900	0.3114	226.3200	0.2263	(27.319)	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
2013/11/08	R204	08/05/2014	6.05	Put	Bond Future	4,948.9800	4.9490	5,505.6100	5.5056	11.247	0	0	0
2013/11/08	R204	08/05/2014	6.04	Put	Bond Future	4,984.8200	4.9848	5,542.7500	5.5427	11.193	0	0	0
2013/11/08	R204	08/05/2014	6.06	Put	Bond Future	4,913.2300	4.9132	5,468.5500	5.4686	11.303	0	0	0
2013/11/08	R204	07/08/2014			Bond Future	7.2979	103.7032	7.4765	103.0387	2.447	0.0000	0.0000	0
2013/11/08	R204	07/08/2014	7.44	Put	Bond Future	1,874.8000	1.8748	2,186.5400	2.1865	16.628	0	0	0
2013/11/08	R204	07/08/2014	7.46	Put	Bond Future	1,841.4900	1.8415	2,149.5500	2.1496	16.729	0	0	0
2013/11/08	R204	07/08/2014	7.45	Put	Bond Future	1,858.0900	1.8581	2,167.9900	2.1680	16.678	0	0	0
2013/11/08	R204	07/08/2014	7.78	Call	Bond Future	3,152.4000	3.1524	2,739.0000	2.7390	(13.114)	0	0	0
2013/11/08	R204	07/08/2014	7.46	Call	Bond Future	2,444.8700	2.4449	2,088.4800	2.0885	(14.577)	0	0	0
2013/11/08	R204	07/08/2014	7.44	Call	Bond Future	2,403.9700	2.4040	2,051.2600	2.0513	(14.672)	0	0	0
2013/11/08	R204	07/08/2014	7.78	Put	Bond Future	1,370.5200	1.3705	1,621.5700	1.6216	18.318	0	0	530
2013/11/08	R204	07/08/2014	7.45	Call	Bond Future	2,424.3700	2.4244	2,069.8200	2.0698	(14.624)	0	0	0
2013/11/08	R204	06/11/2014	7.99	Put	Bond Future	1,674.3800	1.6744	1,916.4200	1.9164	14.455	0	0	1,270
2013/11/08	R204	06/11/2014			Bond Future	7.4322	105.0924	7.6127	104.4580	2.428	0.0000	0.0000	0
2013/11/08	R204	06/11/2014	6.99	Put	Bond Future	3,342.1100	3.3421	3,725.1700	3.7252	11.462	0	0	0
2013/11/08	R204	06/11/2014	7.01	Put	Bond Future	3,299.9300	3.2999	3,680.1200	3.6801	11.521	0	0	0
2013/11/08	R204	06/11/2014	6.99	Call	Bond Future	1,766.4100	1.7664	1,515.0300	1.5150	(14.231)	0	0	0
2013/11/08	R204	06/11/2014	7.00	Put	Bond Future	3,320.9800	3.3210	3,702.6100	3.7026	11.491	0	0	0
2013/11/08	R204	06/11/2014	7.99	Call	Bond Future	3,620.0700	3.6201	3,227.6700	3.2277	(10.840)	0	0	0
2013/11/08	R204	06/11/2014	7.00	Call	Bond Future	1,781.2300	1.7812	1,528.4200	1.5284	(14.193)	0	0	0
2013/11/08	R204	06/11/2014	7.01	Call	Bond Future	1,796.1300	1.7961	1,541.8800	1.5419	(14.155)	0	0	0
2013/11/08	R206	07/11/2013			Bond Future	5.1850	102.8152	5.1850	102.8152	0.000	0.0000	0.0000	0
2013/11/08	R207	07/11/2013			Bond Future	7.3550	101.8356	7.3550	101.8356	0.000	0.0000	0.0000	0
2013/11/08	R207	06/02/2014			Bond Future	7.3769	99.9321	7.5561	99.0917	2.429	0.0000	0.0000	18,702
2013/11/08	R207	06/02/2014	6.65	Call	Bond Future	379.0800	0.3791	241.4600	0.2415	(36.304)	0	0	0
2013/11/08	R207	06/02/2014	6.64	Put	Bond Future	3,919.8600	3.9199	4,625.2500	4.6252	17.995	0	0	0
2013/11/08	R207	06/02/2014	6.66	Put	Bond Future	3,839.3900	3.8394	4,539.4400	4.5394	18.233	0	0	0
2013/11/08	R207	06/02/2014	6.65	Put	Bond Future	3,879.5200	3.8795	4,582.2600	4.5823	18.114	0	0	0
2013/11/08	R207	06/02/2014	6.66	Call	Bond Future	388.1100	0.3881	247.8000	0.2478	(36.152)	0	0	0
2013/11/08	R207	06/02/2014	6.64	Call	Bond Future	370.2200	0.3702	235.2500	0.2352	(36.457)	0	0	0
2013/11/08	R207	08/05/2014	6.19	Put	Bond Future	6,450.5000	6.4505	7,213.0000	7.2130	11.821	0	0	0
2013/11/08	R207	08/05/2014	6.21	Put	Bond Future	6,365.6700	6.3657	7,125.0600	7.1251	11.929	0	0	0
2013/11/08	R207	08/05/2014			Bond Future	7.4870	101.2687	7.6802	100.3987	2.581	0.0000	0.0000	0
2013/11/08	R207	08/05/2014	6.20	Put	Bond Future	6,408.0300	6.4080	7,168.9800	7.1690	11.875	0	0	0
2013/11/08	R207	08/05/2014	6.20	Call	Bond Future	367.2400	0.3672	258.2500	0.2582	(29.678)	0	0	0
2013/11/08	R207	08/05/2014	6.21	Call	Bond Future	373.5200	0.3735	262.9700	0.2630	(29.597)	0	0	0
2013/11/08	R207	08/05/2014	6.19	Call	Bond Future	361.0500	0.3610	253.6100	0.2536	(29.758)	0	0	0
2013/11/08	R207	07/08/2014	7.69	Call	Bond Future	2,866.4300	2.8664	2,403.4800	2.4035	(16.151)	0	0	0
2013/11/08	R207	07/08/2014	7.70	Put	Bond Future	2,414.5400	2.4145	2,843.3300	2.8433	17.759	0	0	0
2013/11/08	R207	07/08/2014			Bond Future	7.5903	99.0527	7.7974	98.1586	2.729	0.0000	0.0000	0
2013/11/08	R207	07/08/2014	7.70	Call	Bond Future	2,889.2900	2.8893	2,424.0100	2.4240	(16.104)	0	0	0
2013/11/08	R207	07/08/2014	7.71	Call	Bond Future	2,912.2500	2.9123	2,444.6400	2.4446	(16.057)	0	0	0
2013/11/08	R207	07/08/2014	7.69	Put	Bond Future	2,434.8400	2.4348	2,865.9600	2.8660	17.706	0	0	0
2013/11/08	R207	07/08/2014	7.71	Put	Bond Future	2,394.3600	2.3944	2,820.8200	2.8208	17.811	0	0	0
2013/11/08	R207	06/11/2014	7.36	Put	Bond Future	3,896.0700	3.8961	4,398.3600	4.3984	12.892	0	0	0
2013/11/08	R207	06/11/2014			Bond Future	7.7138	100.3795	7.9241	99.5107	2.726	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
2013/11/08	R207	06/11/2014	7.35	Put	Bond Future	3,920.3300	3.9203	4,424.4800	4.4245	12.860	0	0	0
2013/11/08	R207	06/11/2014	7.36	Call	Bond Future	2,412.6200	2.4126	2,046.0700	2.0461	(15.193)	0	0	0
2013/11/08	R207	06/11/2014	7.34	Call	Bond Future	2,376.5700	2.3766	2,013.7500	2.0138	(15.267)	0	0	0
2013/11/08	R207	06/11/2014	7.35	Call	Bond Future	2,394.5600	2.3946	2,029.8700	2.0299	(15.230)	0	0	0
2013/11/08	R207	06/11/2014	7.34	Put	Bond Future	3,944.6800	3.9447	4,450.7000	4.4507	12.828	0	0	0
2013/11/08	R208	07/11/2013			Bond Future	7.5300	96.4301	7.5300	96.4301	0.000	0.0000	0.0000	0
2013/11/08	R208	06/02/2014	6.74	Put	Bond Future	4,739.0000	4.7390	5,599.6300	5.5996	18.161	0	0	0
2013/11/08	R208	06/02/2014			Bond Future	7.5520	98.1123	7.7402	97.1225	2.493	0.0000	0.0000	10,360
2013/11/08	R208	06/02/2014	6.75	Put	Bond Future	4,691.5100	4.6915	5,549.3100	5.5493	18.284	0	0	0
2013/11/08	R208	06/02/2014	6.76	Put	Bond Future	4,644.2200	4.6442	5,499.1500	5.4991	18.408	0	0	0
2013/11/08	R208	06/02/2014	6.74	Call	Bond Future	321.4000	0.3214	192.1900	0.1922	(40.202)	0	0	0
2013/11/08	R208	06/02/2014	6.75	Call	Bond Future	329.8200	0.3298	197.7800	0.1978	(40.034)	0	0	0
2013/11/08	R208	06/02/2014	6.76	Call	Bond Future	338.4000	0.3384	203.4900	0.2035	(39.867)	0	0	0
2013/11/08	R208	08/05/2014	6.31	Call	Bond Future	323.2300	0.3232	216.8600	0.2169	(32.908)	0	0	0
2013/11/08	R208	08/05/2014			Bond Future	7.6512	96.0282	7.8519	95.0075	2.623	0.0000	0.0000	0
2013/11/08	R208	08/05/2014	6.29	Call	Bond Future	311.4400	0.3114	208.4000	0.2084	(33.085)	0	0	0
2013/11/08	R208	08/05/2014	6.31	Put	Bond Future	7,504.6600	7.5047	8,419.0200	8.4190	12.184	0	0	0
2013/11/08	R208	08/05/2014	6.30	Put	Bond Future	7,554.7100	7.5547	8,470.7400	8.4707	12.125	0	0	0
2013/11/08	R208	08/05/2014	6.29	Put	Bond Future	7,604.8700	7.6049	8,522.5600	8.5226	12.067	0	0	0
2013/11/08	R208	08/05/2014	6.30	Call	Bond Future	317.2900	0.3173	212.5900	0.2126	(32.998)	0	0	0
2013/11/08	R208	07/08/2014	8.28	Call	Bond Future	4,388.1600	4.3882	3,726.1000	3.7261	(15.087)	0	0	0
2013/11/08	R208	07/08/2014			Bond Future	7.7435	97.3792	7.9562	96.3328	2.747	0.0000	0.0000	0
2013/11/08	R208	07/08/2014	7.80	Call	Bond Future	3,019.0000	3.0190	2,489.2600	2.4893	(17.547)	0	0	0
2013/11/08	R208	07/08/2014	7.79	Put	Bond Future	2,763.1700	2.7632	3,282.7400	3.2827	18.803	0	0	0
2013/11/08	R208	07/08/2014	7.81	Put	Bond Future	2,716.5600	2.7166	3,230.3800	3.2304	18.914	0	0	0
2013/11/08	R208	07/08/2014	7.80	Put	Bond Future	2,739.7900	2.7398	3,256.4800	3.2565	18.859	0	0	0
2013/11/08	R208	07/08/2014	8.28	Put	Bond Future	1,775.8700	1.7759	2,160.2400	2.1602	21.644	0	0	630
2013/11/08	R208	07/08/2014	7.81	Call	Bond Future	3,045.1000	3.0451	2,512.4900	2.5125	(17.491)	0	0	0
2013/11/08	R208	07/08/2014	7.79	Call	Bond Future	2,993.0100	2.9930	2,466.1500	2.4662	(17.603)	0	0	0
2013/11/08	R208	06/11/2014	7.46	Call	Bond Future	2,381.7800	2.3818	1,969.1600	1.9692	(17.324)	0	0	0
2013/11/08	R208	06/11/2014			Bond Future	7.8578	95.2880	8.0737	94.2632	2.747	0.0000	0.0000	0
2013/11/08	R208	06/11/2014	7.44	Call	Bond Future	2,341.5000	2.3415	1,933.7000	1.9337	(17.416)	0	0	0
2013/11/08	R208	06/11/2014	7.45	Call	Bond Future	2,361.5900	2.3616	1,951.3800	1.9514	(17.370)	0	0	0
2013/11/08	R208	06/11/2014	8.50	Put	Bond Future	2,005.7600	2.0058	2,374.7500	2.3747	18.397	0	0	1,520
2013/11/08	R208	06/11/2014	7.44	Put	Bond Future	4,364.5600	4.3646	4,981.5500	4.9815	14.136	0	0	0
2013/11/08	R208	06/11/2014	7.46	Put	Bond Future	4,306.8000	4.3068	4,918.9700	4.9190	14.214	0	0	0
2013/11/08	R208	06/11/2014	8.50	Call	Bond Future	5,015.1400	5.0151	4,359.3400	4.3593	(13.076)	0	0	0
2013/11/08	R208	06/11/2014	7.45	Put	Bond Future	4,335.6200	4.3356	4,950.2000	4.9502	14.175	0	0	0
2013/11/08	R209	07/11/2013			Bond Future	8.9250	75.0000	8.9250	75.0000	0.000	0.0000	0.0000	0
2013/11/08	R209	06/02/2014	8.56	Call	Bond Future	1,813.1600	1.8132	1,290.8800	1.2909	(28.805)	0	0	0
2013/11/08	R209	06/02/2014			Bond Future	8.9412	76.5317	9.1467	74.9928	2.299	0.0000	0.0000	23,118
2013/11/08	R209	06/02/2014	8.54	Call	Bond Future	1,759.0900	1.7591	1,248.4700	1.2485	(29.028)	0	0	0
2013/11/08	R209	06/02/2014	8.55	Call	Bond Future	1,785.9200	1.7859	1,269.4900	1.2695	(28.917)	0	0	0
2013/11/08	R209	06/02/2014	8.54	Put	Bond Future	4,913.3800	4.9134	5,941.6500	5.9416	20.928	0	0	0
2013/11/08	R209	06/02/2014	8.56	Put	Bond Future	4,805.3300	4.8053	5,821.9400	5.8219	21.156	0	0	0
2013/11/08	R209	06/02/2014	8.55	Put	Bond Future	4,859.0800	4.8591	5,881.5400	5.8815	21.042	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
2013/11/08	R209	08/05/2014			Bond Future	9.0276	74.4106	9.2411	72.8375	2.365	0.0000	0.0000	0
2013/11/08	R209	08/05/2014	7.85	Call	Bond Future	1,063.4900	1.0635	773.8600	0.7739	(27.234)	0	0	0
2013/11/08	R209	08/05/2014	7.86	Call	Bond Future	1,078.5300	1.0785	785.5600	0.7856	(27.164)	0	0	0
2013/11/08	R209	08/05/2014	7.84	Call	Bond Future	1,048.6100	1.0486	762.3000	0.7623	(27.304)	0	0	0
2013/11/08	R209	08/05/2014	7.85	Put	Bond Future	10,774.3400	10.7743	12,057.7500	12.0578	11.912	0	0	0
2013/11/08	R209	08/05/2014	7.84	Put	Bond Future	10,850.1200	10.8501	12,136.8500	12.1368	11.859	0	0	0
2013/11/08	R209	08/05/2014	7.86	Put	Bond Future	10,698.8600	10.6989	11,978.9300	11.9789	11.965	0	0	0
2013/11/08	R209	07/08/2014	9.04	Put	Bond Future	5,314.2600	5.3143	6,120.2700	6.1203	15.167	0	0	0
2013/11/08	R209	07/08/2014			Bond Future	9.1089	75.4576	9.3300	73.8537	2.427	0.0000	0.0000	0
2013/11/08	R209	07/08/2014	9.06	Put	Bond Future	5,235.3300	5.2353	6,033.7700	6.0338	15.251	0	0	0
2013/11/08	R209	07/08/2014	9.05	Put	Bond Future	5,274.6700	5.2747	6,076.9000	6.0769	15.209	0	0	0
2013/11/08	R209	07/08/2014	9.05	Call	Bond Future	4,837.5800	4.8376	4,035.9000	4.0359	(16.572)	0	0	0
2013/11/08	R209	07/08/2014	9.06	Call	Bond Future	4,872.7000	4.8727	4,067.2300	4.0672	(16.530)	0	0	0
2013/11/08	R209	07/08/2014	9.04	Call	Bond Future	4,802.5900	4.8026	4,004.6900	4.0047	(16.614)	0	0	0
2013/11/08	R209	06/11/2014			Bond Future	9.2006	73.3240	9.4244	71.7261	2.433	0.0000	0.0000	0
2013/11/08	R209	06/11/2014	8.99	Put	Bond Future	6,513.0600	6.5131	7,348.3200	7.3483	12.824	0	0	0
2013/11/08	R209	06/11/2014	9.01	Put	Bond Future	6,429.1500	6.4291	7,257.7200	7.2577	12.888	0	0	0
2013/11/08	R209	06/11/2014	9.00	Put	Bond Future	6,471.0000	6.4710	7,302.9100	7.3029	12.856	0	0	0
2013/11/08	R209	06/11/2014	8.99	Call	Bond Future	4,958.1500	4.9581	4,195.4700	4.1955	(15.382)	0	0	0
2013/11/08	R209	06/11/2014	9.00	Call	Bond Future	4,991.0900	4.9911	4,225.0600	4.2251	(15.348)	0	0	0
2013/11/08	R209	06/11/2014	9.01	Call	Bond Future	5,024.1300	5.0241	4,254.7600	4.2548	(15.313)	0	0	0
2013/11/08	R210	07/11/2013			Bond Future	159.3344	159.3344	159.3344	159.3344	0.000	0.0000	0.0000	0
2013/11/08	R210	06/02/2014	161.51	Put	Bond Future	545.1000	0.5451	553.8200	0.5538	1.600	0	0	0
2013/11/08	R210	06/02/2014			Bond Future	160.9649	160.9649	160.9562	160.9562	(0.005)	0.0000	0.0000	1,319
2013/11/08	R210	06/02/2014	161.50	Put	Bond Future	535.1000	0.5351	543.8200	0.5438	1.630	0	0	0
2013/11/08	R210	06/02/2014	161.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	R210	06/02/2014	161.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	R210	06/02/2014	161.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	R210	06/02/2014	161.49	Put	Bond Future	525.1000	0.5251	533.8200	0.5338	1.661	0	0	0
2013/11/08	R211	07/11/2013			Bond Future	128.8481	128.8481	128.8481	128.8481	0.000	0.0000	0.0000	0
2013/11/08	R211	06/02/2014	129.00	Call	Bond Future	48.5400	0.0485	35.2400	0.0352	(27.400)	0	0	0
2013/11/08	R211	06/02/2014			Bond Future	129.0485	129.0485	129.0352	129.0352	(0.010)	0.0000	0.0000	522
2013/11/08	R211	06/02/2014	129.01	Call	Bond Future	38.5400	0.0385	25.2400	0.0252	(34.510)	0	0	0
2013/11/08	R211	06/02/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	R211	06/02/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	R211	06/02/2014	128.99	Call	Bond Future	58.5400	0.0585	45.2400	0.0452	(22.720)	0	0	0
2013/11/08	R211	06/02/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	R212	07/11/2013			Bond Future	131.6775	131.6775	131.6775	131.6775	0.000	0.0000	0.0000	0
2013/11/08	R212	06/02/2014			Bond Future	131.7681	131.7681	131.7099	131.7099	(0.044)	0.0000	0.0000	21,791
2013/11/08	R212	06/02/2014	132.99	Put	Bond Future	1,221.8800	1.2219	1,280.0600	1.2801	4.762	0	0	0
2013/11/08	R212	06/02/2014	133.01	Put	Bond Future	1,241.8800	1.2419	1,300.0600	1.3001	4.685	0	0	0
2013/11/08	R212	06/02/2014	133.00	Put	Bond Future	1,231.8800	1.2319	1,290.0600	1.2901	4.723	0	0	0
2013/11/08	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	R212	06/02/2014	133.00	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
2013/11/08	R213	07/11/2013			Bond Future	8.7700	85.7836	8.7700	85.7836	0.000	0.0000	0.0000	0
2013/11/08	R213	06/02/2014			Bond Future	8.7993	87.4277	8.9898	85.9744	2.164	0.0000	0.0000	19,947
2013/11/08	R213	06/02/2014	8.29	Put	Bond Future	5,557.4900	5.5575	6,586.7300	6.5867	18.520	0	0	0
2013/11/08	R213	06/02/2014	8.31	Put	Bond Future	5,440.9400	5.4409	6,459.6300	6.4596	18.723	0	0	0
2013/11/08	R213	06/02/2014	8.29	Call	Bond Future	1,484.4000	1.4844	1,060.4000	1.0604	(28.564)	0	0	0
2013/11/08	R213	06/02/2014	8.30	Put	Bond Future	5,499.0300	5.4990	6,523.0100	6.5230	18.621	0	0	0
2013/11/08	R213	06/02/2014	8.30	Call	Bond Future	1,508.6200	1.5086	1,079.3600	1.0794	(28.454)	0	0	0
2013/11/08	R213	06/02/2014	8.31	Call	Bond Future	1,533.1000	1.5331	1,098.5500	1.0986	(28.345)	0	0	0
2013/11/08	R213	08/05/2014	7.65	Put	Bond Future	11,267.8700	11.2679	12,494.0200	12.4940	10.882	0	0	0
2013/11/08	R213	08/05/2014			Bond Future	8.8903	85.0590	9.0887	83.5708	2.232	0.0000	0.0000	0
2013/11/08	R213	08/05/2014	7.64	Put	Bond Future	11,343.3700	11.3434	12,572.4900	12.5725	10.836	0	0	0
2013/11/08	R213	08/05/2014	7.66	Put	Bond Future	11,192.6400	11.1926	12,415.8000	12.4158	10.928	0	0	0
2013/11/08	R213	08/05/2014	7.65	Call	Bond Future	1,024.3900	1.0244	762.3800	0.7624	(25.577)	0	0	0
2013/11/08	R213	08/05/2014	7.64	Call	Bond Future	1,010.1900	1.0102	751.1500	0.7511	(25.643)	0	0	0
2013/11/08	R213	08/05/2014	7.66	Call	Bond Future	1,038.7400	1.0387	773.7400	0.7737	(25.512)	0	0	0
2013/11/08	R213	07/08/2014	8.86	Call	Bond Future	4,752.2500	4.7523	4,014.9400	4.0149	(15.515)	0	0	0
2013/11/08	R213	07/08/2014			Bond Future	8.9771	86.2556	9.1832	84.7366	2.295	0.0000	0.0000	0
2013/11/08	R213	07/08/2014	8.84	Call	Bond Future	4,682.8800	4.6829	3,952.6700	3.9527	(15.593)	0	0	0
2013/11/08	R213	07/08/2014	8.85	Call	Bond Future	4,717.5000	4.7175	3,983.7400	3.9837	(15.554)	0	0	0
2013/11/08	R213	07/08/2014	8.84	Put	Bond Future	5,716.7100	5.7167	6,505.5100	6.5055	13.798	0	0	0
2013/11/08	R213	07/08/2014	8.86	Put	Bond Future	5,634.1500	5.6341	6,415.8500	6.4159	13.874	0	0	0
2013/11/08	R213	07/08/2014	8.85	Put	Bond Future	5,675.3200	5.6753	6,460.5700	6.4606	13.836	0	0	0
2013/11/08	R213	06/11/2014	8.84	Call	Bond Future	5,003.0800	5.0031	4,293.1300	4.2931	(14.190)	0	0	0
2013/11/08	R213	06/11/2014	8.85	Put	Bond Future	6,727.8700	6.7279	7,522.8100	7.5228	11.816	0	0	0
2013/11/08	R213	06/11/2014			Bond Future	9.0772	83.8736	9.2854	82.3656	2.294	0.0000	0.0000	0
2013/11/08	R213	06/11/2014	8.85	Call	Bond Future	5,036.1000	5.0361	4,323.0500	4.3231	(14.159)	0	0	0
2013/11/08	R213	06/11/2014	8.86	Call	Bond Future	5,069.2300	5.0692	4,353.0700	4.3531	(14.128)	0	0	0
2013/11/08	R213	06/11/2014	8.84	Put	Bond Future	6,770.4600	6.7705	7,568.5000	7.5685	11.787	0	0	0
2013/11/08	R213	06/11/2014	8.86	Put	Bond Future	6,685.4800	6.6855	7,477.3100	7.4773	11.844	0	0	0
2013/11/08	R214	07/11/2013			Bond Future	9.0700	75.4742	9.0700	75.4742	0.000	0.0000	0.0000	0
2013/11/08	R214	06/02/2014			Bond Future	9.1044	76.9069	9.3101	75.3305	2.259	0.0000	0.0000	2,927
2013/11/08	R214	06/02/2014	8.99	Put	Bond Future	3,674.1100	3.6741	4,545.5300	4.5455	23.718	0	0	0
2013/11/08	R214	06/02/2014	9.01	Put	Bond Future	3,586.1100	3.5861	4,445.1400	4.4451	23.954	0	0	0
2013/11/08	R214	06/02/2014	8.99	Call	Bond Future	2,772.3900	2.7724	2,067.4600	2.0675	(25.427)	0	0	0
2013/11/08	R214	06/02/2014	9.00	Put	Bond Future	3,629.9100	3.6299	4,495.1400	4.4951	23.836	0	0	0
2013/11/08	R214	06/02/2014	9.00	Call	Bond Future	2,807.7500	2.8077	2,096.6300	2.0966	(25.327)	0	0	0
2013/11/08	R214	06/02/2014	9.01	Call	Bond Future	2,843.3600	2.8434	2,126.0400	2.1260	(25.228)	0	0	0
2013/11/08	R214	08/05/2014			Bond Future	9.1904	74.6502	9.4041	73.0392	2.325	0.0000	0.0000	0
2013/11/08	R214	08/05/2014	9.00	Call	Bond Future	3,699.4800	3.6995	2,969.2600	2.9693	(19.738)	0	0	0
2013/11/08	R214	08/05/2014	8.99	Put	Bond Future	5,231.6500	5.2316	6,116.9900	6.1170	16.923	0	0	0
2013/11/08	R214	08/05/2014	9.01	Put	Bond Future	5,141.2600	5.1413	6,017.4100	6.0174	17.042	0	0	0
2013/11/08	R214	08/05/2014	9.00	Put	Bond Future	5,186.3100	5.1863	6,067.0500	6.0671	16.982	0	0	0
2013/11/08	R214	08/05/2014	9.01	Call	Bond Future	3,733.7800	3.7338	2,998.9700	2.9990	(19.680)	0	0	0
2013/11/08	R214	08/05/2014	8.99	Call	Bond Future	3,665.3400	3.6653	2,939.7200	2.9397	(19.797)	0	0	0
2013/11/08	R248	07/11/2013			Bond Future	9.1250	97.8241	9.1250	97.8241	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
2013/11/08	R248	06/02/2014	9.11	Put	Bond Future	467.4300	0.4674	2,440.8400	2.4408	422.183	0	0	0
2013/11/08	R248	06/02/2014			Bond Future	9.1565	99.7269	9.3573	97.7535	2.193	0.0000	0.0000	10,220
2013/11/08	R248	06/02/2014	9.10	Put	Bond Future	568.5100	0.5685	2,541.9200	2.5419	347.120	0	0	0
2013/11/08	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	R248	06/02/2014	9.09	Put	Bond Future	669.7800	0.6698	2,643.1900	2.6432	294.636	0	0	0
2013/11/08	R248	08/05/2014	9.04	Put	Bond Future	2,051.7500	2.0518	4,069.0500	4.0690	98.321	0	0	0
2013/11/08	R248	08/05/2014			Bond Future	9.2446	96.6382	9.4536	94.6209	2.261	0.0000	0.0000	0
2013/11/08	R248	08/05/2014	9.06	Put	Bond Future	1,847.6800	1.8477	3,864.9800	3.8650	109.180	0	0	0
2013/11/08	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	R248	08/05/2014	9.05	Put	Bond Future	1,949.6200	1.9496	3,966.9200	3.9669	103.471	0	0	0
2013/11/08	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/08	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

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