



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 13/01/2014 to 13/01/2014

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
2014/01/13	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	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
2014/01/13	2025	06/02/2014			Bond Future	110.3753	110.3753	110.3768	110.3768	0.001	0.0000	0.0000	0
2014/01/13	2025	06/02/2014	110.99	Put	Bond Future	614.6800	0.6147	613.1600	0.6132	(0.247)	0	0	0
2014/01/13	2025	06/02/2014	111.01	Put	Bond Future	634.6800	0.6347	633.1600	0.6332	(0.239)	0	0	0
2014/01/13	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	2025	06/02/2014	111.00	Put	Bond Future	624.6800	0.6247	623.1600	0.6232	(0.243)	0	0	0
2014/01/13	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	2037	06/02/2014			Bond Future	9.0887	94.6164	9.0725	94.7646	(0.178)	0.0000	0.0000	2,022
2014/01/13	2037	06/02/2014	9.38	Call	Bond Future	2,602.7800	2.6028	2,751.0300	2.7510	5.696	0	0	0
2014/01/13	2037	06/02/2014	9.39	Call	Bond Future	2,690.0700	2.6901	2,838.3200	2.8383	5.511	0	0	0
2014/01/13	2037	06/02/2014	9.37	Call	Bond Future	2,515.3500	2.5153	2,663.6000	2.6636	5.894	0	0	0
2014/01/13	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	2037	08/05/2014			Bond Future	9.1875	95.8612	9.1708	96.0114	(0.182)	0.0000	0.0000	0
2014/01/13	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	2037	08/05/2014	9.38	Call	Bond Future	1,702.7000	1.7027	1,852.8700	1.8529	8.820	0	0	0
2014/01/13	2037	08/05/2014	9.39	Call	Bond Future	1,789.7600	1.7898	1,939.9300	1.9399	8.391	0	0	0
2014/01/13	2037	08/05/2014	9.37	Call	Bond Future	1,615.5000	1.6155	1,765.6700	1.7657	9.296	0	0	0
2014/01/13	2037	07/08/2014	9.06	Put	Bond Future	2,036.0900	2.0361	1,885.3200	1.8853	(7.405)	0	0	0
2014/01/13	2037	07/08/2014			Bond Future	9.2871	92.8986	9.2700	93.0494	(0.184)	0.0000	0.0000	0
2014/01/13	2037	07/08/2014	9.05	Put	Bond Future	2,127.3900	2.1274	1,976.6200	1.9766	(7.087)	0	0	0
2014/01/13	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	2037	07/08/2014	9.04	Put	Bond Future	2,218.8300	2.2188	2,068.0600	2.0681	(6.795)	0	0	0
2014/01/13	2038	06/02/2014	107.00	Call	Bond Future	738.5300	0.7385	741.3100	0.7413	0.376	0	0	0
2014/01/13	2038	06/02/2014			Bond Future	107.7385	107.7385	107.7413	107.7413	0.003	0.0000	0.0000	24
2014/01/13	2038	06/02/2014	107.01	Call	Bond Future	728.5300	0.7285	731.3100	0.7313	0.382	0	0	0
2014/01/13	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	2038	06/02/2014	106.99	Call	Bond Future	748.5300	0.7485	751.3100	0.7513	0.371	0	0	0
2014/01/13	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	2050	06/02/2014			Bond Future	113.6978	113.6978	113.7008	113.7008	0.003	0.0000	0.0000	472
2014/01/13	2050	06/02/2014	110.00	Call	Bond Future	3,697.7600	3.6978	3,700.7900	3.7008	0.082	0	0	0
2014/01/13	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	2050	06/02/2014	110.01	Call	Bond Future	3,687.7600	3.6878	3,690.7900	3.6908	0.082	0	0	0
2014/01/13	2050	06/02/2014	109.99	Call	Bond Future	3,707.7600	3.7078	3,710.7900	3.7108	0.082	0	0	0
2014/01/13	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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2014/01/13	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	AL37	06/02/2014			Index Future	414.0230	414.0230	414.1290	414.1290	0.026	0.0000	0.0000	0
2014/01/13	AL37	08/05/2014			Index Future	419.4700	419.4700	419.5770	419.5770	0.026	0.0000	0.0000	0
2014/01/13	AL7T	06/02/2014			Index Future	488.7770	488.7770	489.0940	489.0940	0.065	0.0000	0.0000	1
2014/01/13	AL7T	08/05/2014			Index Future	495.2070	495.2070	495.5280	495.5280	0.065	0.0000	0.0000	0
2014/01/13	ALBI	06/02/2014			Index Future	440.1650	440.1650	440.6200	440.6200	0.103	0.0000	0.0000	803
2014/01/13	ALBI	08/05/2014			Index Future	445.9560	445.9560	446.4170	446.4170	0.103	0.0000	0.0000	35
2014/01/13	ALBI	07/08/2014			Index Future	451.9790	451.9790	452.4400	452.4400	0.102	0.0000	0.0000	0
2014/01/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	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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2014/01/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/01/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/13	EL28	06/02/2014			Bond Future	114.3307	114.3307	114.3338	114.3338	0.003	0.0000	0.0000	0
2014/01/13	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	EL28	06/02/2014	111.01	Call	Bond Future	3,320.6600	3.3207	3,323.7700	3.3238	0.094	0	0	0
2014/01/13	EL28	06/02/2014	110.99	Call	Bond Future	3,340.6600	3.3407	3,343.7700	3.3438	0.093	0	0	0
2014/01/13	EL28	06/02/2014	111.00	Call	Bond Future	3,330.6600	3.3307	3,333.7700	3.3338	0.093	0	0	0
2014/01/13	ES33	06/02/2014	9.54	Put	Bond Future	943.7200	0.9437	783.6300	0.7836	(16.964)	0	0	0
2014/01/13	ES33	06/02/2014			Bond Future	9.6660	84.1925	9.6445	84.3525	(0.223)	0.0000	0.0000	6,292
2014/01/13	ES33	06/02/2014	9.56	Put	Bond Future	792.7700	0.7928	632.6800	0.6327	(20.194)	0	0	0
2014/01/13	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	ES33	06/02/2014	9.55	Put	Bond Future	868.1900	0.8682	708.1000	0.7081	(18.440)	0	0	0
2014/01/13	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	ES33	08/05/2014	9.55	Put	Bond Future	1,732.7700	1.7328	1,570.6100	1.5706	(9.358)	0	0	0
2014/01/13	ES33	08/05/2014			Bond Future	9.7841	81.5181	9.7619	81.6803	(0.227)	0.0000	0.0000	0
2014/01/13	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	ES33	08/05/2014	9.54	Put	Bond Future	1,808.0600	1.8081	1,645.9000	1.6459	(8.969)	0	0	0
2014/01/13	ES33	08/05/2014	9.56	Put	Bond Future	1,657.5800	1.6576	1,495.4200	1.4954	(9.783)	0	0	0

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2014/01/13	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	GOVI	06/02/2014			GOVI	439.4800	439.4800	439.9090	439.9090	0.098	0.0000	0.0000	481
2014/01/13	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	GOVI	06/02/2014	439.99	Put	GOVI	5,100.0000	0.5100	810.0000	0.0810	(84.118)	0	0	0
2014/01/13	GOVI	06/02/2014	440.01	Put	GOVI	5,300.0000	0.5300	1,010.0000	0.1010	(80.943)	0	0	0
2014/01/13	GOVI	06/02/2014	440.00	Put	GOVI	5,200.0000	0.5200	910.0000	0.0910	(82.500)	0	0	0
2014/01/13	GOVI	08/05/2014	442.00	Call	GOVI	32,620.0000	3.2620	36,960.0000	3.6960	13.305	0	0	0
2014/01/13	GOVI	08/05/2014			GOVI	445.2620	445.2620	445.6960	445.6960	0.097	0.0000	0.0000	0
2014/01/13	GOVI	08/05/2014	442.01	Call	GOVI	32,520.0000	3.2520	36,860.0000	3.6860	13.346	0	0	0
2014/01/13	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	GOVI	08/05/2014	441.99	Call	GOVI	32,720.0000	3.2720	37,060.0000	3.7060	13.264	0	0	0
2014/01/13	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	GOVI	07/08/2014			GOVI	451.2760	451.2760	451.7090	451.7090	0.096	0.0000	0.0000	0
2014/01/13	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	GOVI	07/08/2014	459.99	Put	GOVI	87,140.0000	8.7140	82,810.0000	8.2810	(4.969)	0	0	0
2014/01/13	GOVI	07/08/2014	460.01	Put	GOVI	87,340.0000	8.7340	83,010.0000	8.3010	(4.958)	0	0	0
2014/01/13	GOVI	07/08/2014	460.00	Put	GOVI	87,240.0000	8.7240	82,910.0000	8.2910	(4.963)	0	0	0
2014/01/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/01/13	IGOV	06/02/2014			Index Future	201.4920	201.4920	201.4470	201.4470	(0.022)	0.0000	0.0000	1,334
2014/01/13	IGOV	08/05/2014			Index Future	204.1670	204.1670	204.1220	204.1220	(0.022)	0.0000	0.0000	7
2014/01/13	ILBI	06/02/2014			Index Future	545.1980	545.1980	543.5500	543.5500	(0.302)	0.0000	0.0000	190
2014/01/13	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/01/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/01/13	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/01/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/01/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/01/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/01/13	JBAF	15/01/2014			Jibar Tradeable Future	5.2400	94.7600	5.2300	94.7700	(0.191)	0.0000	0.0000	1,000
2014/01/13	JBAF	19/02/2014			Jibar Tradeable Future	5.2800	94.7200	5.2700	94.7300	(0.189)	0.0000	0.0000	0
2014/01/13	JBAF	19/03/2014			Jibar Tradeable Future	5.3500	94.6500	5.3100	94.6900	(0.748)	0.0000	0.0000	0
2014/01/13	JBAF	16/04/2014			Jibar Tradeable Future	5.4400	94.5600	5.4200	94.5800	(0.368)	0.0000	0.0000	0
2014/01/13	JBAF	21/05/2014			Jibar Tradeable Future	5.5200	94.4800	5.4900	94.5100	(0.543)	0.0000	0.0000	2,000
2014/01/13	JBAF	18/06/2014			Jibar Tradeable Future	5.6400	94.3600	5.6200	94.3800	(0.355)	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
2014/01/13	JBAF	17/09/2014			Jibar Tradeable Future	5.9300	94.0700	5.8700	94.1300	(1.012)	0.0000	0.0000	1,000
2014/01/13	JBAF	17/12/2014			Jibar Tradeable Future	6.2500	93.7500	6.1800	93.8200	(1.120)	0.0000	0.0000	0
2014/01/13	JBAF	18/03/2015			Jibar Tradeable Future	6.5500	93.4500	6.4900	93.5100	(0.916)	0.0000	0.0000	150
2014/01/13	JBAF	17/06/2015			Jibar Tradeable Future	6.8400	93.1600	6.7800	93.2200	(0.877)	0.0000	0.0000	3,200
2014/01/13	JBAF	16/09/2015			Jibar Tradeable Future	7.1100	92.8900	7.0600	92.9400	(0.703)	0.0000	0.0000	0
2014/01/13	JBAF	15/12/2015			Jibar Tradeable Future	7.4000	92.6000	7.3400	92.6600	(0.811)	0.0000	0.0000	0
2014/01/13	R023	06/02/2014			Bond Future	7.9162	102.4452	7.9100	102.4846	(0.079)	0.0000	0.0000	11,268
2014/01/13	R023	06/02/2014	7.84	Put	Bond Future	483.9700	0.4840	444.5800	0.4446	(8.139)	0	0	0
2014/01/13	R023	06/02/2014	7.86	Put	Bond Future	356.6500	0.3566	317.2600	0.3173	(11.044)	0	0	0
2014/01/13	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	R023	06/02/2014	7.85	Put	Bond Future	420.2900	0.4203	380.9000	0.3809	(9.372)	0	0	0
2014/01/13	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	R023	08/05/2014			Bond Future	8.0171	99.8766	8.0107	99.9165	(0.081)	0.0000	0.0000	0
2014/01/13	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	R023	08/05/2014	7.59	Put	Bond Future	2,678.0700	2.6781	2,638.1900	2.6382	(1.489)	0	0	0
2014/01/13	R023	08/05/2014	7.61	Put	Bond Future	2,550.6200	2.5506	2,510.7400	2.5107	(1.564)	0	0	0
2014/01/13	R023	08/05/2014	7.60	Put	Bond Future	2,614.3200	2.6143	2,574.4400	2.5744	(1.525)	0	0	0
2014/01/13	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	R157	06/02/2014	5.64	Call	Bond Future	32.1300	0.0321	25.8400	0.0258	(19.577)	0	0	0
2014/01/13	R157	06/02/2014	5.65	Put	Bond Future	918.7100	0.9187	909.2600	0.9093	(1.029)	0	0	0
2014/01/13	R157	06/02/2014			Bond Future	6.1993	116.4256	6.1975	116.4286	(0.030)	0.0000	0.0000	32,412
2014/01/13	R157	06/02/2014	5.65	Call	Bond Future	33.7900	0.0338	27.3000	0.0273	(19.207)	0	0	0
2014/01/13	R157	06/02/2014	5.66	Call	Bond Future	35.5300	0.0355	28.8300	0.0288	(18.857)	0	0	0
2014/01/13	R157	06/02/2014	5.64	Put	Bond Future	933.2500	0.9333	924.0000	0.9240	(0.991)	0	0	0
2014/01/13	R157	06/02/2014	5.66	Put	Bond Future	904.2600	0.9043	894.6000	0.8946	(1.068)	0	0	0
2014/01/13	R157	08/05/2014	5.20	Call	Bond Future	78.7400	0.0787	75.6800	0.0757	(3.886)	0	0	0
2014/01/13	R157	08/05/2014			Bond Future	6.3777	111.1498	6.3755	111.1528	(0.035)	0.0000	0.0000	0
2014/01/13	R157	08/05/2014	5.21	Call	Bond Future	80.3700	0.0804	77.2800	0.0773	(3.845)	0	0	0
2014/01/13	R157	08/05/2014	5.19	Call	Bond Future	77.1400	0.0771	74.1200	0.0741	(3.915)	0	0	0
2014/01/13	R157	08/05/2014	5.20	Put	Bond Future	1,682.7500	1.6828	1,676.7100	1.6767	(0.359)	0	0	0
2014/01/13	R157	08/05/2014	5.19	Put	Bond Future	1,694.9100	1.6949	1,688.9100	1.6889	(0.354)	0	0	0
2014/01/13	R157	08/05/2014	5.21	Put	Bond Future	1,670.6200	1.6706	1,664.5500	1.6646	(0.363)	0	0	0
2014/01/13	R157	07/08/2014	6.76	Put	Bond Future	555.5700	0.5556	550.3600	0.5504	(0.938)	0	0	0
2014/01/13	R157	07/08/2014			Bond Future	6.5941	112.6515	6.5928	112.6529	(0.019)	0.0000	0.0000	0
2014/01/13	R157	07/08/2014	6.75	Put	Bond Future	560.5900	0.5606	555.3700	0.5554	(0.931)	0	0	0
2014/01/13	R157	07/08/2014	6.74	Call	Bond Future	724.8900	0.7249	721.0300	0.7210	(0.532)	0	0	0
2014/01/13	R157	07/08/2014	6.75	Call	Bond Future	731.1100	0.7311	727.2500	0.7272	(0.528)	0	0	0
2014/01/13	R157	07/08/2014	6.76	Call	Bond Future	737.0100	0.7370	733.1600	0.7332	(0.522)	0	0	0
2014/01/13	R157	07/08/2014	6.74	Put	Bond Future	565.2900	0.5653	560.0700	0.5601	(0.923)	0	0	0
2014/01/13	R157	06/11/2014	6.19	Put	Bond Future	980.3800	0.9804	975.5900	0.9756	(0.489)	0	0	0
2014/01/13	R157	06/11/2014			Bond Future	6.8946	107.4193	6.8913	107.4221	(0.048)	0.0000	0.0000	0
2014/01/13	R157	06/11/2014	6.21	Put	Bond Future	969.3800	0.9694	964.5900	0.9646	(0.494)	0	0	0
2014/01/13	R157	06/11/2014	6.20	Put	Bond Future	974.8700	0.9749	970.0800	0.9701	(0.491)	0	0	0
2014/01/13	R157	06/11/2014	6.21	Call	Bond Future	389.7100	0.3897	387.7300	0.3877	(0.508)	0	0	0

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2014/01/13	R157	06/11/2014	6.19	Call	Bond Future	383.7000	0.3837	381.7200	0.3817	(0.516)	0	0	0
2014/01/13	R157	06/11/2014	6.20	Call	Bond Future	386.7000	0.3867	384.7200	0.3847	(0.512)	0	0	0
2014/01/13	R186	06/02/2014	8.75	Put	Bond Future	332.2500	0.3323	253.0600	0.2531	(23.834)	0	0	250
2014/01/13	R186	06/02/2014			Bond Future	8.2085	119.4709	8.1873	119.6586	(0.259)	0.0000	0.0000	61,696
2014/01/13	R186	06/02/2014	7.75	Call	Bond Future	417.4500	0.4174	385.8800	0.3859	(7.563)	0	0	0
2014/01/13	R186	06/02/2014	7.74	Put	Bond Future	4,637.4800	4.6375	4,418.4300	4.4184	(4.723)	0	0	0
2014/01/13	R186	06/02/2014	7.76	Put	Bond Future	4,484.5800	4.4846	4,265.0200	4.2650	(4.896)	0	0	0
2014/01/13	R186	06/02/2014	7.75	Put	Bond Future	4,560.7400	4.5607	4,341.4300	4.3414	(4.809)	0	0	0
2014/01/13	R186	06/02/2014	8.75	Call	Bond Future	4,976.2000	4.9762	5,084.7500	5.0848	2.181	0	0	0
2014/01/13	R186	06/02/2014	7.76	Call	Bond Future	433.8000	0.4338	401.9800	0.4020	(7.335)	0	0	0
2014/01/13	R186	06/02/2014	7.74	Call	Bond Future	401.5900	0.4016	370.2800	0.3703	(7.797)	0	0	0
2014/01/13	R186	08/05/2014	7.50	Put	Bond Future	8,618.5000	8.6185	8,436.1000	8.4361	(2.116)	0	0	0
2014/01/13	R186	08/05/2014	8.25	Put	Bond Future	4,207.6200	4.2076	4,061.9400	4.0619	(3.462)	0	0	0
2014/01/13	R186	08/05/2014			Bond Future	8.3073	121.0426	8.2852	121.2329	(0.265)	0.0000	0.0000	740
2014/01/13	R186	08/05/2014	9.25	Put	Bond Future	1,221.4700	1.2215	1,146.6800	1.1467	(6.123)	0	0	8,000
2014/01/13	R186	08/05/2014	7.09	Put	Bond Future	11,858.1200	11.8581	11,667.2000	11.6672	(1.610)	0	0	0
2014/01/13	R186	08/05/2014	9.00	Put	Bond Future	1,715.7700	1.7158	1,623.6700	1.6237	(5.368)	0	0	400
2014/01/13	R186	08/05/2014	7.10	Call	Bond Future	689.5600	0.6896	689.0300	0.6890	(0.077)	0	0	0
2014/01/13	R186	08/05/2014	8.50	Call	Bond Future	4,829.7500	4.8298	4,891.4900	4.8915	1.278	0	0	0
2014/01/13	R186	08/05/2014	7.11	Call	Bond Future	702.0600	0.7021	701.6500	0.7017	(0.058)	0	0	0
2014/01/13	R186	08/05/2014	9.25	Call	Bond Future	8,967.5300	8.9675	9,083.0100	9.0830	1.288	0	0	0
2014/01/13	R186	08/05/2014	8.25	Call	Bond Future	3,712.6300	3.7126	3,757.2200	3.7572	1.201	0	0	8,000
2014/01/13	R186	08/05/2014	7.09	Call	Bond Future	677.2300	0.6772	676.5800	0.6766	(0.096)	0	0	0
2014/01/13	R186	08/05/2014	8.50	Put	Bond Future	3,184.8100	3.1848	3,056.2800	3.0563	(4.036)	0	0	1,933
2014/01/13	R186	08/05/2014	7.11	Put	Bond Future	11,687.5800	11.6876	11,496.9000	11.4969	(1.631)	0	0	0
2014/01/13	R186	08/05/2014	7.50	Call	Bond Future	1,362.4300	1.3624	1,370.3000	1.3703	0.578	0	0	1,933
2014/01/13	R186	08/05/2014	9.00	Call	Bond Future	7,479.7100	7.4797	7,577.8800	7.5779	1.312	0	0	0
2014/01/13	R186	08/05/2014	7.10	Put	Bond Future	11,772.7100	11.7727	11,581.9100	11.5819	(1.621)	0	0	0
2014/01/13	R186	07/08/2014	8.31	Call	Bond Future	4,516.7200	4.5167	4,576.5500	4.5765	1.325	0	0	0
2014/01/13	R186	07/08/2014			Bond Future	8.4047	117.3875	8.3820	117.5785	(0.269)	0.0000	0.0000	0
2014/01/13	R186	07/08/2014	8.92	Put	Bond Future	3,075.4300	3.0754	2,976.8800	2.9769	(3.204)	0	0	840
2014/01/13	R186	07/08/2014	8.29	Call	Bond Future	4,437.1600	4.4372	4,495.9500	4.4960	1.325	0	0	0
2014/01/13	R186	07/08/2014	8.30	Call	Bond Future	4,476.8400	4.4768	4,536.1500	4.5362	1.325	0	0	0
2014/01/13	R186	07/08/2014	8.29	Put	Bond Future	5,408.6100	5.4086	5,276.3800	5.2764	(2.445)	0	0	0
2014/01/13	R186	07/08/2014	8.92	Call	Bond Future	7,305.9000	7.3059	7,398.3700	7.3984	1.266	0	0	0
2014/01/13	R186	07/08/2014	8.31	Put	Bond Future	5,317.8900	5.3179	5,186.7000	5.1867	(2.467)	0	0	0
2014/01/13	R186	07/08/2014	8.30	Put	Bond Future	5,363.1100	5.3631	5,231.4000	5.2314	(2.456)	0	0	0
2014/01/13	R186	06/11/2014	8.14	Call	Bond Future	4,341.7800	4.3418	4,400.1200	4.4001	1.344	0	0	0
2014/01/13	R186	06/11/2014	8.15	Put	Bond Future	7,306.1800	7.3062	7,169.7300	7.1697	(1.868)	0	0	0
2014/01/13	R186	06/11/2014			Bond Future	8.4996	119.0300	8.4759	119.2252	(0.279)	0.0000	0.0000	0
2014/01/13	R186	06/11/2014	9.17	Call	Bond Future	8,786.6800	8.7867	8,890.8900	8.8909	1.186	0	0	0
2014/01/13	R186	06/11/2014	8.15	Call	Bond Future	4,377.1700	4.3772	4,435.9400	4.4359	1.343	0	0	0
2014/01/13	R186	06/11/2014	8.16	Call	Bond Future	4,412.7200	4.4127	4,471.9200	4.4719	1.342	0	0	0
2014/01/13	R186	06/11/2014	9.17	Put	Bond Future	3,445.4400	3.4454	3,354.4300	3.3544	(2.641)	0	0	2,010
2014/01/13	R186	06/11/2014	8.14	Put	Bond Future	7,356.1000	7.3561	7,219.2200	7.2192	(1.861)	0	0	0
2014/01/13	R186	06/11/2014	8.16	Put	Bond Future	7,256.5100	7.2565	7,120.4900	7.1205	(1.874)	0	0	0

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2014/01/13	R197	06/02/2014			Bond Future	276.7186	276.7186	276.7216	276.7216	0.001	0.0000	0.0000	2,049
2014/01/13	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	R197	06/02/2014	279.99	Put	Bond Future	3,271.4300	3.2714	3,268.3600	3.2684	(0.094)	0	0	0
2014/01/13	R197	06/02/2014	280.01	Put	Bond Future	3,291.4300	3.2914	3,288.3600	3.2884	(0.093)	0	0	0
2014/01/13	R197	06/02/2014	280.00	Put	Bond Future	3,281.4300	3.2814	3,278.3600	3.2784	(0.094)	0	0	0
2014/01/13	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	R201	06/02/2014	5.24	Put	Bond Future	99.8500	0.0998	94.2700	0.0943	(5.588)	0	0	0
2014/01/13	R201	06/02/2014			Bond Future	5.1472	104.2223	5.1528	104.2175	0.111	0.0000	0.0000	0
2014/01/13	R201	06/02/2014	5.26	Put	Bond Future	93.1800	0.0932	87.6000	0.0876	(5.988)	0	0	0
2014/01/13	R201	06/02/2014	5.24	Call	Bond Future	178.7200	0.1787	168.3000	0.1683	(5.830)	0	0	0
2014/01/13	R201	06/02/2014	5.25	Put	Bond Future	96.4200	0.0964	90.8400	0.0908	(5.787)	0	0	0
2014/01/13	R201	06/02/2014	5.25	Call	Bond Future	183.7800	0.1838	173.3600	0.1734	(5.670)	0	0	0
2014/01/13	R201	06/02/2014	5.26	Call	Bond Future	189.0300	0.1890	178.6100	0.1786	(5.512)	0	0	0
2014/01/13	R201	08/05/2014			Bond Future	5.0833	105.5935	5.0914	105.5885	0.160	0.0000	0.0000	0
2014/01/13	R201	08/05/2014	4.75	Call	Bond Future	147.7600	0.1478	143.1400	0.1431	(3.127)	0	0	0
2014/01/13	R201	08/05/2014	4.76	Call	Bond Future	149.9900	0.1500	145.3400	0.1453	(3.100)	0	0	0
2014/01/13	R201	08/05/2014	4.74	Call	Bond Future	145.5600	0.1456	140.9700	0.1410	(3.153)	0	0	0
2014/01/13	R201	08/05/2014	4.76	Put	Bond Future	345.5900	0.3456	345.8600	0.3459	0.078	0	0	0
2014/01/13	R201	08/05/2014	4.75	Put	Bond Future	349.4200	0.3494	349.7200	0.3497	0.086	0	0	0
2014/01/13	R201	08/05/2014	4.74	Put	Bond Future	353.2800	0.3533	353.6100	0.3536	0.093	0	0	0
2014/01/13	R201	07/08/2014	5.31	Put	Bond Future	135.9800	0.1360	136.8900	0.1369	0.669	0	0	0
2014/01/13	R201	07/08/2014			Bond Future	4.7891	102.6113	4.8071	102.6048	0.377	0.0000	0.0000	0
2014/01/13	R201	07/08/2014	5.30	Put	Bond Future	137.3000	0.1373	138.2300	0.1382	0.677	0	0	0
2014/01/13	R201	07/08/2014	5.31	Call	Bond Future	324.2300	0.3242	318.6100	0.3186	(1.733)	0	0	0
2014/01/13	R201	07/08/2014	5.29	Call	Bond Future	319.6800	0.3197	314.0900	0.3141	(1.749)	0	0	0
2014/01/13	R201	07/08/2014	5.30	Call	Bond Future	321.9500	0.3220	316.3500	0.3164	(1.739)	0	0	0
2014/01/13	R201	07/08/2014	5.29	Put	Bond Future	138.6400	0.1386	139.5800	0.1396	0.678	0	0	0
2014/01/13	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	R202	06/02/2014			Bond Future	212.3998	212.3998	212.4042	212.4042	0.002	0.0000	0.0000	44,679
2014/01/13	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	R202	06/02/2014	208.99	Call	Bond Future	3,409.7600	3.4098	3,414.1700	3.4142	0.129	0	0	0
2014/01/13	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	R202	06/02/2014	209.00	Call	Bond Future	3,399.7600	3.3998	3,404.1700	3.4042	0.130	0	0	0
2014/01/13	R202	06/02/2014	209.01	Call	Bond Future	3,389.7600	3.3898	3,394.1700	3.3942	0.130	0	0	0
2014/01/13	R203	06/02/2014			Bond Future	6.9767	107.3666	6.9752	107.3715	(0.022)	0.0000	0.0000	10,779
2014/01/13	R203	06/02/2014	5.95	Put	Bond Future	3,357.4200	3.3574	3,351.3300	3.3513	(0.181)	0	0	0
2014/01/13	R203	06/02/2014	6.14	Put	Bond Future	2,734.7500	2.7348	2,726.3400	2.7263	(0.308)	0	0	0
2014/01/13	R203	06/02/2014	6.16	Put	Bond Future	2,670.1500	2.6701	2,661.3600	2.6614	(0.329)	0	0	0
2014/01/13	R203	06/02/2014	6.84	Put	Bond Future	790.5800	0.7906	758.0700	0.7581	(4.112)	0	0	0
2014/01/13	R203	06/02/2014	6.15	Put	Bond Future	2,702.4200	2.7024	2,693.8300	2.6938	(0.318)	0	0	0
2014/01/13	R203	06/02/2014	5.95	Call	Bond Future	2.7700	0.0028	1.6400	0.0016	(40.794)	0	0	16
2014/01/13	R203	06/02/2014	6.16	Call	Bond Future	12.3300	0.0123	8.5000	0.0085	(31.062)	0	0	0
2014/01/13	R203	06/02/2014	6.84	Call	Bond Future	351.3500	0.3513	323.8000	0.3238	(7.841)	0	0	13
2014/01/13	R203	06/02/2014	6.14	Call	Bond Future	10.8000	0.0108	7.3500	0.0074	(31.944)	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
2014/01/13	R203	06/02/2014	6.15	Call	Bond Future	11.5400	0.0115	7.9100	0.0079	(31.456)	0	0	0
2014/01/13	R203	08/05/2014	7.40	Put	Bond Future	826.7400	0.8267	810.0500	0.8100	(2.019)	0	0	0
2014/01/13	R203	08/05/2014	5.76	Call	Bond Future	111.9100	0.1119	106.5900	0.1066	(4.754)	0	0	0
2014/01/13	R203	08/05/2014	6.84	Call	Bond Future	819.9500	0.8200	807.3000	0.8073	(1.543)	0	0	29
2014/01/13	R203	08/05/2014	5.74	Call	Bond Future	106.9800	0.1070	101.8100	0.1018	(4.833)	0	0	0
2014/01/13	R203	08/05/2014			Bond Future	7.1183	104.6189	7.1166	104.6240	(0.024)	0.0000	0.0000	0
2014/01/13	R203	08/05/2014	5.76	Put	Bond Future	4,270.7500	4.2707	4,260.3800	4.2604	(0.243)	0	0	0
2014/01/13	R203	08/05/2014	6.84	Put	Bond Future	1,655.6900	1.6557	1,637.9900	1.6380	(1.069)	0	0	0
2014/01/13	R203	08/05/2014	5.75	Put	Bond Future	4,299.6400	4.2996	4,289.3500	4.2894	(0.239)	0	0	0
2014/01/13	R203	08/05/2014	5.74	Put	Bond Future	4,328.5800	4.3286	4,318.3600	4.3184	(0.236)	0	0	0
2014/01/13	R203	08/05/2014	7.40	Call	Bond Future	1,664.2300	1.6642	1,652.5900	1.6526	(0.699)	0	0	16
2014/01/13	R203	08/05/2014	5.75	Call	Bond Future	109.4200	0.1094	104.1800	0.1042	(4.789)	0	0	0
2014/01/13	R203	07/08/2014	7.30	Call	Bond Future	1,543.5200	1.5435	1,534.5600	1.5346	(0.580)	0	0	0
2014/01/13	R203	07/08/2014			Bond Future	7.2665	106.0323	7.2652	106.0358	(0.017)	0.0000	0.0000	0
2014/01/13	R203	07/08/2014	7.31	Call	Bond Future	1,558.1100	1.5581	1,549.1700	1.5492	(0.574)	0	0	0
2014/01/13	R203	07/08/2014	6.84	Put	Bond Future	2,158.0300	2.1580	2,145.6700	2.1457	(0.573)	0	0	0
2014/01/13	R203	07/08/2014	7.29	Put	Bond Future	1,463.9000	1.4639	1,451.4200	1.4514	(0.853)	0	0	0
2014/01/13	R203	07/08/2014	7.31	Put	Bond Future	1,437.6400	1.4376	1,425.1800	1.4252	(0.867)	0	0	0
2014/01/13	R203	07/08/2014	7.30	Put	Bond Future	1,450.7300	1.4507	1,438.2500	1.4382	(0.860)	0	0	0
2014/01/13	R203	07/08/2014	7.29	Call	Bond Future	1,528.9900	1.5290	1,520.0300	1.5200	(0.586)	0	0	0
2014/01/13	R203	07/08/2014	6.84	Call	Bond Future	967.1700	0.9672	958.3300	0.9583	(0.914)	0	0	46
2014/01/13	R203	06/11/2014	6.86	Call	Bond Future	1,043.0800	1.0431	1,037.0200	1.0370	(0.581)	0	0	0
2014/01/13	R203	06/11/2014			Bond Future	7.4280	103.3549	7.4261	103.3598	(0.026)	0.0000	0.0000	0
2014/01/13	R203	06/11/2014	6.84	Call	Bond Future	1,023.2600	1.0233	1,017.2200	1.0172	(0.590)	0	0	45
2014/01/13	R203	06/11/2014	6.85	Call	Bond Future	1,033.1400	1.0331	1,027.0900	1.0271	(0.586)	0	0	0
2014/01/13	R203	06/11/2014	6.84	Put	Bond Future	2,539.6500	2.5397	2,528.6500	2.5287	(0.433)	0	0	0
2014/01/13	R203	06/11/2014	6.86	Put	Bond Future	2,507.4300	2.5074	2,496.4100	2.4964	(0.439)	0	0	0
2014/01/13	R203	06/11/2014	6.85	Put	Bond Future	2,523.5100	2.5235	2,512.5000	2.5125	(0.436)	0	0	0
2014/01/13	R204	06/02/2014	6.39	Call	Bond Future	20.6500	0.0206	14.4600	0.0145	(29.976)	0	0	0
2014/01/13	R204	06/02/2014			Bond Future	7.2459	104.1705	7.2445	104.1760	(0.018)	0.0000	0.0000	29,769
2014/01/13	R204	06/02/2014	6.40	Call	Bond Future	21.9200	0.0219	15.4400	0.0154	(29.562)	0	0	0
2014/01/13	R204	06/02/2014	6.41	Call	Bond Future	23.2500	0.0233	16.4700	0.0165	(29.161)	0	0	0
2014/01/13	R204	06/02/2014	6.39	Put	Bond Future	3,613.1300	3.6131	3,601.4300	3.6014	(0.324)	0	0	0
2014/01/13	R204	06/02/2014	6.41	Put	Bond Future	3,530.0500	3.5300	3,517.7600	3.5178	(0.348)	0	0	0
2014/01/13	R204	06/02/2014	6.40	Put	Bond Future	3,571.5500	3.5715	3,559.5600	3.5596	(0.336)	0	0	0
2014/01/13	R204	08/05/2014			Bond Future	7.3734	105.5410	7.3720	105.5465	(0.019)	0.0000	0.0000	0
2014/01/13	R204	08/05/2014	6.05	Call	Bond Future	175.5500	0.1755	167.5600	0.1676	(4.551)	0	0	0
2014/01/13	R204	08/05/2014	6.06	Call	Bond Future	179.3200	0.1793	171.2300	0.1712	(4.511)	0	0	0
2014/01/13	R204	08/05/2014	6.04	Call	Bond Future	171.8300	0.1718	163.9500	0.1639	(4.586)	0	0	0
2014/01/13	R204	08/05/2014	6.05	Put	Bond Future	5,506.8800	5.5069	5,493.3500	5.4934	(0.246)	0	0	0
2014/01/13	R204	08/05/2014	6.04	Put	Bond Future	5,544.7100	5.5447	5,531.2900	5.5313	(0.242)	0	0	0
2014/01/13	R204	08/05/2014	6.06	Put	Bond Future	5,469.1100	5.4691	5,455.4800	5.4555	(0.249)	0	0	0
2014/01/13	R204	07/08/2014			Bond Future	7.5042	102.9360	7.5031	102.9401	(0.015)	0.0000	0.0000	0
2014/01/13	R204	07/08/2014	7.44	Put	Bond Future	2,235.7800	2.2358	2,218.5000	2.2185	(0.773)	0	0	0
2014/01/13	R204	07/08/2014	7.46	Put	Bond Future	2,198.0400	2.1980	2,180.7700	2.1808	(0.786)	0	0	0
2014/01/13	R204	07/08/2014	7.45	Put	Bond Future	2,216.8600	2.2169	2,199.5800	2.1996	(0.779)	0	0	0
2014/01/13	R204	07/08/2014	7.78	Call	Bond Future	2,668.9400	2.6689	2,656.3200	2.6563	(0.473)	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
2014/01/13	R204	07/08/2014	7.46	Call	Bond Future	2,034.2600	2.0343	2,021.0600	2.0211	(0.649)	0	0	0
2014/01/13	R204	07/08/2014	7.44	Call	Bond Future	1,997.7900	1.9978	1,984.5800	1.9846	(0.661)	0	0	0
2014/01/13	R204	07/08/2014	7.78	Put	Bond Future	1,654.2200	1.6542	1,637.5300	1.6375	(1.009)	0	0	530
2014/01/13	R204	07/08/2014	7.45	Call	Bond Future	2,015.9800	2.0160	2,002.7700	2.0028	(0.655)	0	0	0
2014/01/13	R204	06/11/2014	7.99	Put	Bond Future	1,946.2000	1.9462	1,931.6100	1.9316	(0.750)	0	0	1,270
2014/01/13	R204	06/11/2014			Bond Future	7.6360	104.3762	7.6345	104.3817	(0.020)	0.0000	0.0000	0
2014/01/13	R204	06/11/2014	6.99	Put	Bond Future	3,795.7400	3.7957	3,780.6500	3.7806	(0.398)	0	0	0
2014/01/13	R204	06/11/2014	7.01	Put	Bond Future	3,750.2600	3.7503	3,735.1500	3.7351	(0.403)	0	0	0
2014/01/13	R204	06/11/2014	6.99	Call	Bond Future	1,503.8400	1.5038	1,494.2100	1.4942	(0.640)	0	0	0
2014/01/13	R204	06/11/2014	7.00	Put	Bond Future	3,772.9600	3.7730	3,757.8600	3.7579	(0.400)	0	0	0
2014/01/13	R204	06/11/2014	7.99	Call	Bond Future	3,175.6900	3.1757	3,166.5600	3.1666	(0.287)	0	0	0
2014/01/13	R204	06/11/2014	7.00	Call	Bond Future	1,517.0100	1.5170	1,507.3700	1.5074	(0.635)	0	0	0
2014/01/13	R204	06/11/2014	7.01	Call	Bond Future	1,530.2600	1.5303	1,520.6100	1.5206	(0.631)	0	0	0
2014/01/13	R207	06/02/2014			Bond Future	7.5300	99.2135	7.5236	99.2433	(0.085)	0.0000	0.0000	22,098
2014/01/13	R207	06/02/2014	6.65	Call	Bond Future	31.3100	0.0313	23.0300	0.0230	(26.445)	0	0	0
2014/01/13	R207	06/02/2014	6.64	Put	Bond Future	4,297.9300	4.2979	4,260.1600	4.2602	(0.879)	0	0	0
2014/01/13	R207	06/02/2014	6.66	Put	Bond Future	4,202.9400	4.2029	4,164.5100	4.1645	(0.914)	0	0	0
2014/01/13	R207	06/02/2014	6.65	Put	Bond Future	4,250.3800	4.2504	4,212.2800	4.2123	(0.896)	0	0	0
2014/01/13	R207	06/02/2014	6.66	Call	Bond Future	33.0300	0.0330	24.4200	0.0244	(26.067)	0	0	0
2014/01/13	R207	06/02/2014	6.64	Call	Bond Future	29.6600	0.0297	21.7100	0.0217	(26.804)	0	0	0
2014/01/13	R207	08/05/2014	6.19	Put	Bond Future	7,017.6200	7.0176	6,980.6900	6.9807	(0.526)	0	0	0
2014/01/13	R207	08/05/2014	6.21	Put	Bond Future	6,927.9500	6.9279	6,890.8700	6.8909	(0.535)	0	0	0
2014/01/13	R207	08/05/2014			Bond Future	7.6534	100.5188	7.6467	100.5489	(0.088)	0.0000	0.0000	0
2014/01/13	R207	08/05/2014	6.20	Put	Bond Future	6,972.7400	6.9727	6,935.7300	6.9357	(0.531)	0	0	0
2014/01/13	R207	08/05/2014	6.20	Call	Bond Future	182.0200	0.1820	175.2000	0.1752	(3.747)	0	0	0
2014/01/13	R207	08/05/2014	6.21	Call	Bond Future	185.8700	0.1859	178.9800	0.1790	(3.707)	0	0	0
2014/01/13	R207	08/05/2014	6.19	Call	Bond Future	178.2400	0.1782	171.5000	0.1715	(3.781)	0	0	0
2014/01/13	R207	07/08/2014	7.69	Call	Bond Future	2,313.3500	2.3134	2,309.6000	2.3096	(0.162)	0	0	0
2014/01/13	R207	07/08/2014	7.70	Put	Bond Future	2,675.3100	2.6753	2,642.5300	2.6425	(1.225)	0	0	0
2014/01/13	R207	07/08/2014			Bond Future	7.7793	98.2366	7.7725	98.2657	(0.087)	0.0000	0.0000	0
2014/01/13	R207	07/08/2014	7.70	Call	Bond Future	2,333.9800	2.3340	2,330.3000	2.3303	(0.158)	0	0	0
2014/01/13	R207	07/08/2014	7.71	Call	Bond Future	2,354.7200	2.3547	2,351.1200	2.3511	(0.153)	0	0	0
2014/01/13	R207	07/08/2014	7.69	Put	Bond Future	2,697.8400	2.6978	2,664.9900	2.6650	(1.218)	0	0	0
2014/01/13	R207	07/08/2014	7.71	Put	Bond Future	2,652.9100	2.6529	2,620.2100	2.6202	(1.233)	0	0	0
2014/01/13	R207	06/11/2014	7.36	Put	Bond Future	4,264.9300	4.2649	4,231.9700	4.2320	(0.773)	0	0	0
2014/01/13	R207	06/11/2014			Bond Future	7.8997	99.6111	7.8922	99.6419	(0.095)	0.0000	0.0000	0
2014/01/13	R207	06/11/2014	7.35	Put	Bond Future	4,291.0100	4.2910	4,258.0000	4.2580	(0.769)	0	0	0
2014/01/13	R207	06/11/2014	7.36	Call	Bond Future	2,013.0900	2.0131	2,010.9200	2.0109	(0.108)	0	0	0
2014/01/13	R207	06/11/2014	7.34	Call	Bond Future	1,980.6900	1.9807	1,978.4400	1.9784	(0.114)	0	0	0
2014/01/13	R207	06/11/2014	7.35	Call	Bond Future	1,996.8500	1.9969	1,994.6300	1.9946	(0.111)	0	0	0
2014/01/13	R207	06/11/2014	7.34	Put	Bond Future	4,317.1900	4.3172	4,284.1500	4.2842	(0.765)	0	0	0
2014/01/13	R208	06/02/2014	6.74	Put	Bond Future	5,122.0800	5.1221	5,057.3700	5.0574	(1.263)	0	0	0
2014/01/13	R208	06/02/2014			Bond Future	7.6821	97.4266	7.6708	97.4860	(0.147)	0.0000	0.0000	11,157
2014/01/13	R208	06/02/2014	6.75	Put	Bond Future	5,067.3100	5.0673	5,002.3600	5.0024	(1.282)	0	0	0
2014/01/13	R208	06/02/2014	6.76	Put	Bond Future	5,012.6800	5.0127	4,947.4700	4.9475	(1.301)	0	0	0
2014/01/13	R208	06/02/2014	6.74	Call	Bond Future	18.7700	0.0188	13.5100	0.0135	(28.023)	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
2014/01/13	R208	06/02/2014	6.75	Call	Bond Future	19.9100	0.0199	14.4100	0.0144	(27.624)	0	0	0
2014/01/13	R208	06/02/2014	6.76	Call	Bond Future	21.1500	0.0212	15.3900	0.0154	(27.234)	0	0	0
2014/01/13	R208	08/05/2014	6.31	Call	Bond Future	182.1500	0.1821	177.0400	0.1770	(2.805)	0	0	0
2014/01/13	R208	08/05/2014			Bond Future	7.7917	95.3124	7.7798	95.3726	(0.152)	0.0000	0.0000	0
2014/01/13	R208	08/05/2014	6.29	Call	Bond Future	174.3900	0.1744	169.3800	0.1694	(2.873)	0	0	0
2014/01/13	R208	08/05/2014	6.31	Put	Bond Future	8,079.4100	8.0794	8,014.1100	8.0141	(0.808)	0	0	0
2014/01/13	R208	08/05/2014	6.30	Put	Bond Future	8,131.4800	8.1315	8,066.2300	8.0662	(0.802)	0	0	0
2014/01/13	R208	08/05/2014	6.29	Put	Bond Future	8,183.6500	8.1837	8,118.4500	8.1185	(0.797)	0	0	0
2014/01/13	R208	08/05/2014	6.30	Call	Bond Future	178.2300	0.1782	173.1700	0.1732	(2.839)	0	0	0
2014/01/13	R208	07/08/2014	8.28	Call	Bond Future	3,746.0100	3.7460	3,764.0800	3.7641	0.482	0	0	0
2014/01/13	R208	07/08/2014			Bond Future	7.9016	96.6001	7.8895	96.6597	(0.154)	0.0000	0.0000	0
2014/01/13	R208	07/08/2014	7.80	Call	Bond Future	2,479.9200	2.4799	2,489.3500	2.4894	0.380	0	0	0
2014/01/13	R208	07/08/2014	7.79	Put	Bond Future	3,005.8800	3.0059	2,955.5500	2.9556	(1.674)	0	0	0
2014/01/13	R208	07/08/2014	7.81	Put	Bond Future	2,954.0200	2.9540	2,904.0100	2.9040	(1.693)	0	0	0
2014/01/13	R208	07/08/2014	7.80	Put	Bond Future	2,979.8700	2.9799	2,929.7000	2.9297	(1.684)	0	0	0
2014/01/13	R208	07/08/2014	8.28	Put	Bond Future	1,912.8800	1.9129	1,871.3500	1.8713	(2.171)	0	0	630
2014/01/13	R208	07/08/2014	7.81	Call	Bond Future	2,503.4000	2.5034	2,512.9900	2.5130	0.383	0	0	0
2014/01/13	R208	07/08/2014	7.79	Call	Bond Future	2,456.5600	2.4566	2,465.8300	2.4658	0.377	0	0	0
2014/01/13	R208	06/11/2014	7.46	Call	Bond Future	2,041.1900	2.0412	2,049.8700	2.0499	0.425	0	0	0
2014/01/13	R208	06/11/2014			Bond Future	8.0120	94.5548	7.9989	94.6165	(0.162)	0.0000	0.0000	0
2014/01/13	R208	06/11/2014	7.44	Call	Bond Future	2,004.7000	2.0047	2,013.1600	2.0132	0.422	0	0	0
2014/01/13	R208	06/11/2014	7.45	Call	Bond Future	2,022.8900	2.0229	2,031.4600	2.0315	0.424	0	0	0
2014/01/13	R208	06/11/2014	8.50	Put	Bond Future	2,207.8900	2.2079	2,169.5600	2.1696	(1.736)	0	0	1,520
2014/01/13	R208	06/11/2014	7.44	Put	Bond Future	4,760.9500	4.7610	4,707.7900	4.7078	(1.117)	0	0	0
2014/01/13	R208	06/11/2014	7.46	Put	Bond Future	4,699.4000	4.6994	4,646.4600	4.6465	(1.127)	0	0	0
2014/01/13	R208	06/11/2014	8.50	Call	Bond Future	4,484.0800	4.4841	4,507.3700	4.5074	0.519	0	0	0
2014/01/13	R208	06/11/2014	7.45	Put	Bond Future	4,730.1100	4.7301	4,677.0600	4.6771	(1.122)	0	0	0
2014/01/13	R209	06/02/2014	8.56	Call	Bond Future	459.5700	0.4596	426.9500	0.4270	(7.098)	0	0	0
2014/01/13	R209	06/02/2014			Bond Future	9.0020	76.0716	8.9808	76.2315	(0.235)	0.0000	0.0000	23,535
2014/01/13	R209	06/02/2014	8.54	Call	Bond Future	428.5500	0.4285	396.3300	0.3963	(7.518)	0	0	0
2014/01/13	R209	06/02/2014	8.55	Call	Bond Future	443.8600	0.4439	411.4300	0.4114	(7.306)	0	0	0
2014/01/13	R209	06/02/2014	8.54	Put	Bond Future	4,042.9100	4.0429	3,850.8400	3.8508	(4.751)	0	0	0
2014/01/13	R209	06/02/2014	8.56	Put	Bond Future	3,911.8100	3.9118	3,719.3400	3.7193	(4.920)	0	0	0
2014/01/13	R209	06/02/2014	8.55	Put	Bond Future	3,977.0900	3.9771	3,784.8100	3.7848	(4.835)	0	0	0
2014/01/13	R209	08/05/2014	9.63	Call	Bond Future	5,711.5100	5.7115	5,784.0900	5.7841	1.271	0	0	0
2014/01/13	R209	08/05/2014			Bond Future	9.0923	73.9280	9.0705	74.0899	(0.240)	0.0000	0.0000	0
2014/01/13	R209	08/05/2014	9.00	Put	Bond Future	3,876.2200	3.8762	3,749.6700	3.7497	(3.265)	0	0	0
2014/01/13	R209	08/05/2014	9.50	Call	Bond Future	5,137.4100	5.1374	5,202.0900	5.2021	1.259	0	0	0
2014/01/13	R209	08/05/2014	7.85	Call	Bond Future	625.7200	0.6257	624.1100	0.6241	(0.257)	0	0	0
2014/01/13	R209	08/05/2014	9.75	Put	Bond Future	1,626.7400	1.6267	1,544.5600	1.5446	(5.052)	0	0	7,262
2014/01/13	R209	08/05/2014	9.85	Put	Bond Future	1,432.8800	1.4329	1,356.5800	1.3566	(5.325)	0	0	10,000
2014/01/13	R209	08/05/2014	8.50	Put	Bond Future	6,338.3600	6.3384	6,189.1300	6.1891	(2.354)	0	0	0
2014/01/13	R209	08/05/2014	7.86	Call	Bond Future	636.8700	0.6369	635.3700	0.6354	(0.236)	0	0	0
2014/01/13	R209	08/05/2014	9.50	Put	Bond Future	2,208.9100	2.2089	2,111.6300	2.1116	(4.404)	0	0	640
2014/01/13	R209	08/05/2014	7.84	Call	Bond Future	614.7100	0.6147	613.0100	0.6130	(0.277)	0	0	0
2014/01/13	R209	08/05/2014	7.85	Put	Bond Future	10,819.1700	10.8192	10,655.6000	10.6556	(1.512)	0	0	0
2014/01/13	R209	08/05/2014	9.63	Put	Bond Future	1,887.9000	1.8879	1,798.5200	1.7985	(4.734)	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
2014/01/13	R209	08/05/2014	9.85	Call	Bond Future	6,730.6500		6.7307	6,816.3100	6.8163	1.273	0	0	0
2014/01/13	R209	08/05/2014	7.84	Put	Bond Future	10,898.8200		10.8988	10,735.1600	10.7352	(1.502)	0	0	0
2014/01/13	R209	08/05/2014	9.75	Call	Bond Future	6,260.6700		6.2607	6,340.4500	6.3404	1.274	0	0	0
2014/01/13	R209	08/05/2014	8.50	Call	Bond Future	1,732.0800		1.7321	1,744.8100	1.7448	0.735	0	0	640
2014/01/13	R209	08/05/2014	9.00	Call	Bond Future	3,186.6700		3.1867	3,222.0800	3.2221	1.111	0	0	640
2014/01/13	R209	08/05/2014	7.86	Put	Bond Future	10,739.8000		10.7398	10,576.3400	10.5763	(1.522)	0	0	0
2014/01/13	R209	07/08/2014	9.04	Put	Bond Future	5,215.7200		5.2157	5,100.3700	5.1004	(2.212)	0	0	0
2014/01/13	R209	07/08/2014			Bond Future	9.1812		74.9268	9.1589	75.0898	(0.243)	0.0000	0.0000	0
2014/01/13	R209	07/08/2014	9.06	Put	Bond Future	5,133.9800		5.1340	5,019.4400	5.0194	(2.231)	0	0	0
2014/01/13	R209	07/08/2014	9.05	Put	Bond Future	5,174.7200		5.1747	5,059.7800	5.0598	(2.221)	0	0	0
2014/01/13	R209	07/08/2014	9.05	Call	Bond Future	4,206.7900		4.2068	4,254.9100	4.2549	1.144	0	0	0
2014/01/13	R209	07/08/2014	9.06	Call	Bond Future	4,240.5100		4.2405	4,289.0300	4.2890	1.144	0	0	0
2014/01/13	R209	07/08/2014	9.04	Call	Bond Future	4,173.2100		4.1732	4,220.9200	4.2209	1.143	0	0	0
2014/01/13	R209	06/11/2014			Bond Future	9.2689		72.8300	9.2459	72.9963	(0.249)	0.0000	0.0000	0
2014/01/13	R209	06/11/2014	8.99	Put	Bond Future	6,607.0600		6.6071	6,493.3500	6.4934	(1.721)	0	0	0
2014/01/13	R209	06/11/2014	9.01	Put	Bond Future	6,520.7500		6.5208	6,407.7300	6.4077	(1.733)	0	0	0
2014/01/13	R209	06/11/2014	9.00	Put	Bond Future	6,563.7900		6.5638	6,450.4300	6.4504	(1.727)	0	0	0
2014/01/13	R209	06/11/2014	8.99	Call	Bond Future	4,558.0800		4.5581	4,610.6800	4.6107	1.154	0	0	0
2014/01/13	R209	06/11/2014	9.00	Call	Bond Future	4,589.8100		4.5898	4,642.7600	4.6428	1.154	0	0	0
2014/01/13	R209	06/11/2014	9.01	Call	Bond Future	4,621.6600		4.6217	4,674.9500	4.6750	1.153	0	0	0
2014/01/13	R210	06/02/2014	161.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	R210	06/02/2014			Bond Future	161.9151		161.9151	161.9180	161.9180	0.002	0.0000	0.0000	1,319
2014/01/13	R210	06/02/2014	161.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	R210	06/02/2014	161.51	Call	Bond Future	405.1000		0.4051	407.9600	0.4080	0.706	0	0	0
2014/01/13	R210	06/02/2014	161.49	Call	Bond Future	425.1000		0.4251	427.9600	0.4280	0.673	0	0	0
2014/01/13	R210	06/02/2014	161.50	Call	Bond Future	415.1000		0.4151	417.9600	0.4180	0.689	0	0	0
2014/01/13	R210	06/02/2014	161.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	R211	06/02/2014	129.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	R211	06/02/2014			Bond Future	128.9882		128.9882	128.7943	128.7943	(0.150)	0.0000	0.0000	2,022
2014/01/13	R211	06/02/2014	129.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	R211	06/02/2014	128.99	Put	Bond Future	1.7900		0.0018	195.6800	0.1957	10831.844	0	0	0
2014/01/13	R211	06/02/2014	129.01	Put	Bond Future	21.7900		0.0218	215.6800	0.2157	889.812	0	0	0
2014/01/13	R211	06/02/2014	128.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	R211	06/02/2014	129.00	Put	Bond Future	11.7900		0.0118	205.6800	0.2057	1644.529	0	0	0
2014/01/13	R212	06/02/2014			Bond Future	131.2825		131.2825	131.2833	131.2833	0.001	0.0000	0.0000	21,791
2014/01/13	R212	06/02/2014	132.99	Put	Bond Future	1,707.5000		1.7075	1,706.6500	1.7066	(0.050)	0	0	0
2014/01/13	R212	06/02/2014	133.01	Put	Bond Future	1,727.5000		1.7275	1,726.6500	1.7266	(0.049)	0	0	0
2014/01/13	R212	06/02/2014	133.00	Put	Bond Future	1,717.5000		1.7175	1,716.6500	1.7166	(0.049)	0	0	0
2014/01/13	R212	06/02/2014	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	R212	06/02/2014	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	R212	06/02/2014	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	R213	06/02/2014			Bond Future	8.8040		87.3914	8.7828	87.5558	(0.241)	0.0000	0.0000	21,529
2014/01/13	R213	06/02/2014	8.29	Put	Bond Future	4,484.6800		4.4847	4,288.1300	4.2881	(4.383)	0	0	0
2014/01/13	R213	06/02/2014	8.31	Put	Bond Future	4,347.3100		4.3473	4,150.1400	4.1501	(4.535)	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
2014/01/13	R213	06/02/2014	8.29	Call	Bond Future	375.2800	0.3753	343.1500	0.3431	(8.562)	0	0	0
2014/01/13	R213	06/02/2014	8.30	Put	Bond Future	4,415.7800	4.4158	4,218.9100	4.2189	(4.458)	0	0	0
2014/01/13	R213	06/02/2014	8.30	Call	Bond Future	389.0600	0.3891	356.6100	0.3566	(8.341)	0	0	0
2014/01/13	R213	06/02/2014	8.31	Call	Bond Future	403.1600	0.4032	370.4100	0.3704	(8.123)	0	0	0
2014/01/13	R213	08/05/2014	7.65	Put	Bond Future	10,941.9900	10.9420	10,773.9300	10.7739	(1.536)	0	0	0
2014/01/13	R213	08/05/2014			Bond Future	8.8975	85.0037	8.8756	85.1702	(0.246)	0.0000	0.0000	0
2014/01/13	R213	08/05/2014	7.64	Put	Bond Future	11,020.5800	11.0206	10,852.4100	10.8524	(1.526)	0	0	0
2014/01/13	R213	08/05/2014	7.66	Put	Bond Future	10,863.6800	10.8637	10,695.7200	10.6957	(1.546)	0	0	0
2014/01/13	R213	08/05/2014	7.65	Call	Bond Future	643.2200	0.6432	641.7000	0.6417	(0.236)	0	0	0
2014/01/13	R213	08/05/2014	7.64	Call	Bond Future	632.1100	0.6321	630.4800	0.6305	(0.258)	0	0	0
2014/01/13	R213	08/05/2014	7.66	Call	Bond Future	654.4900	0.6545	653.0700	0.6531	(0.217)	0	0	0
2014/01/13	R213	07/08/2014	8.86	Call	Bond Future	4,282.2200	4.2822	4,331.3800	4.3314	1.148	0	0	0
2014/01/13	R213	07/08/2014			Bond Future	8.9910	86.1520	8.9686	86.3195	(0.249)	0.0000	0.0000	0
2014/01/13	R213	07/08/2014	8.84	Call	Bond Future	4,213.7000	4.2137	4,262.0200	4.2620	1.147	0	0	0
2014/01/13	R213	07/08/2014	8.85	Call	Bond Future	4,247.8900	4.2479	4,296.6300	4.2966	1.147	0	0	0
2014/01/13	R213	07/08/2014	8.84	Put	Bond Future	5,351.1500	5.3512	5,231.9300	5.2319	(2.228)	0	0	0
2014/01/13	R213	07/08/2014	8.86	Put	Bond Future	5,267.7400	5.2677	5,149.3600	5.1494	(2.247)	0	0	0
2014/01/13	R213	07/08/2014	8.85	Put	Bond Future	5,309.3300	5.3093	5,190.5300	5.1905	(2.238)	0	0	0
2014/01/13	R213	06/11/2014	8.84	Call	Bond Future	4,670.8400	4.6708	4,725.9000	4.7259	1.179	0	0	0
2014/01/13	R213	06/11/2014	8.85	Put	Bond Future	6,450.0400	6.4500	6,334.4500	6.3345	(1.792)	0	0	0
2014/01/13	R213	06/11/2014			Bond Future	9.0846	83.8189	9.0613	83.9899	(0.256)	0.0000	0.0000	0
2014/01/13	R213	06/11/2014	8.85	Call	Bond Future	4,703.5600	4.7036	4,758.9700	4.7590	1.178	0	0	0
2014/01/13	R213	06/11/2014	8.86	Call	Bond Future	4,736.4000	4.7364	4,792.1700	4.7922	1.177	0	0	0
2014/01/13	R213	06/11/2014	8.84	Put	Bond Future	6,492.9300	6.4929	6,376.9900	6.3770	(1.786)	0	0	0
2014/01/13	R213	06/11/2014	8.86	Put	Bond Future	6,407.3600	6.4074	6,292.1300	6.2921	(1.798)	0	0	0
2014/01/13	R214	06/02/2014			Bond Future	9.0923	77.0015	9.0761	77.1279	(0.178)	0.0000	0.0000	5,455
2014/01/13	R214	06/02/2014	8.99	Put	Bond Future	2,198.3800	2.1984	2,028.4000	2.0284	(7.732)	0	0	0
2014/01/13	R214	06/02/2014	9.01	Put	Bond Future	2,107.5600	2.1076	1,938.9100	1.9389	(8.002)	0	0	0
2014/01/13	R214	06/02/2014	8.99	Call	Bond Future	1,391.3300	1.3913	1,347.7400	1.3477	(3.133)	0	0	0
2014/01/13	R214	06/02/2014	9.00	Put	Bond Future	2,152.6400	2.1526	1,983.3200	1.9833	(7.866)	0	0	0
2014/01/13	R214	06/02/2014	9.00	Call	Bond Future	1,425.1500	1.4251	1,382.2200	1.3822	(3.012)	0	0	0
2014/01/13	R214	06/02/2014	9.01	Call	Bond Future	1,459.4800	1.4595	1,417.2200	1.4172	(2.896)	0	0	0
2014/01/13	R214	08/05/2014			Bond Future	9.1800	74.7298	9.1634	74.8578	(0.181)	0.0000	0.0000	0
2014/01/13	R214	08/05/2014	9.00	Call	Bond Future	3,115.2000	3.1152	3,127.3400	3.1273	0.390	0	0	0
2014/01/13	R214	08/05/2014	8.99	Put	Bond Future	4,568.0800	4.5681	4,451.7800	4.4518	(2.546)	0	0	0
2014/01/13	R214	08/05/2014	9.01	Put	Bond Future	4,477.0600	4.4771	4,361.5300	4.3615	(2.580)	0	0	0
2014/01/13	R214	08/05/2014	9.00	Put	Bond Future	4,522.4000	4.5224	4,406.4800	4.4065	(2.563)	0	0	0
2014/01/13	R214	08/05/2014	9.01	Call	Bond Future	3,149.2100	3.1492	3,161.7400	3.1617	0.398	0	0	0
2014/01/13	R214	08/05/2014	8.99	Call	Bond Future	3,081.4000	3.0814	3,093.1600	3.0932	0.382	0	0	0
2014/01/13	R248	06/02/2014	9.11	Put	Bond Future	584.0200	0.5840	422.1600	0.4222	(27.715)	0	0	0
2014/01/13	R248	06/02/2014			Bond Future	9.1682	99.6104	9.1520	99.7722	(0.176)	0.0000	0.0000	12,135
2014/01/13	R248	06/02/2014	9.10	Put	Bond Future	685.1000	0.6851	523.2400	0.5232	(23.626)	0	0	0
2014/01/13	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	R248	06/02/2014	9.09	Put	Bond Future	786.3700	0.7864	624.5100	0.6245	(20.583)	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
2014/01/13	R248	08/05/2014	9.04	Put	Bond Future	2,190.9000	2.1909	2,026.8500	2.0269	(7.488)	0	0	0
2014/01/13	R248	08/05/2014			Bond Future	9.2587	96.4990	9.2420	96.6631	(0.180)	0.0000	0.0000	1,375
2014/01/13	R248	08/05/2014	9.06	Put	Bond Future	1,986.8300	1.9868	1,822.7800	1.8228	(8.257)	0	0	0
2014/01/13	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	R248	08/05/2014	9.05	Put	Bond Future	2,088.7700	2.0888	1,924.7200	1.9247	(7.854)	0	0	0
2014/01/13	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/13	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total												383365	