



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 16/01/2014 to 16/01/2014

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
2014/01/16	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	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
2014/01/16	2025	06/02/2014			Bond Future	110.3830	110.3830	110.2839	110.2839	(0.090)	0.0000	0.0000	0
2014/01/16	2025	06/02/2014	110.99	Put	Bond Future	606.9800	0.6070	706.0800	0.7061	16.327	0	0	0
2014/01/16	2025	06/02/2014	111.01	Put	Bond Future	626.9800	0.6270	726.0800	0.7261	15.806	0	0	0
2014/01/16	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	2025	06/02/2014	111.00	Put	Bond Future	616.9800	0.6170	716.0800	0.7161	16.062	0	0	0
2014/01/16	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	2037	06/02/2014			Bond Future	9.2194	93.4341	9.2027	93.5838	(0.181)	0.0000	0.0000	2,022
2014/01/16	2037	06/02/2014	9.38	Call	Bond Future	1,420.5100	1.4205	1,570.2600	1.5703	10.542	0	0	0
2014/01/16	2037	06/02/2014	9.39	Call	Bond Future	1,507.8000	1.5078	1,657.5500	1.6575	9.932	0	0	0
2014/01/16	2037	06/02/2014	9.37	Call	Bond Future	1,333.0800	1.3331	1,482.8300	1.4828	11.233	0	0	0
2014/01/16	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	2037	08/05/2014			Bond Future	9.3223	94.6632	9.3035	94.8292	(0.202)	0.0000	0.0000	0
2014/01/16	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	2037	08/05/2014	9.38	Call	Bond Future	504.7200	0.5047	670.7500	0.6708	32.895	0	0	0
2014/01/16	2037	08/05/2014	9.39	Call	Bond Future	591.7800	0.5918	757.8100	0.7578	28.056	0	0	0
2014/01/16	2037	08/05/2014	9.37	Call	Bond Future	417.5200	0.4175	583.5500	0.5835	39.766	0	0	0
2014/01/16	2037	07/08/2014	9.06	Put	Bond Future	3,253.2500	3.2532	3,021.9000	3.0219	(7.111)	0	0	0
2014/01/16	2037	07/08/2014			Bond Future	9.4267	91.6815	9.4000	91.9128	(0.284)	0.0000	0.0000	0
2014/01/16	2037	07/08/2014	9.05	Put	Bond Future	3,344.5500	3.3445	3,113.2000	3.1132	(6.917)	0	0	0
2014/01/16	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	2037	07/08/2014	9.04	Put	Bond Future	3,435.9900	3.4360	3,204.6400	3.2046	(6.733)	0	0	0
2014/01/16	2038	06/02/2014	107.00	Call	Bond Future	752.6100	0.7526	558.1800	0.5582	(25.834)	0	0	0
2014/01/16	2038	06/02/2014			Bond Future	107.7526	107.7526	107.5582	107.5582	(0.180)	0.0000	0.0000	24
2014/01/16	2038	06/02/2014	107.01	Call	Bond Future	742.6100	0.7426	548.1800	0.5482	(26.182)	0	0	0
2014/01/16	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	2038	06/02/2014	106.99	Call	Bond Future	762.6100	0.7626	568.1800	0.5682	(25.495)	0	0	0
2014/01/16	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	2050	06/02/2014			Bond Future	113.7132	113.7132	113.6127	113.6127	(0.088)	0.0000	0.0000	472
2014/01/16	2050	06/02/2014	110.00	Call	Bond Future	3,713.2000	3.7132	3,612.6700	3.6127	(2.707)	0	0	0
2014/01/16	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	2050	06/02/2014	110.01	Call	Bond Future	3,703.2000	3.7032	3,602.6700	3.6027	(2.715)	0	0	0
2014/01/16	2050	06/02/2014	109.99	Call	Bond Future	3,723.2000	3.7232	3,622.6700	3.6227	(2.700)	0	0	0
2014/01/16	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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2014/01/16	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	AL37	06/02/2014			Index Future	412.6650	412.6650	412.2270	412.2270	(0.106)	0.0000	0.0000	0
2014/01/16	AL37	08/05/2014			Index Future	418.0940	418.0940	417.7130	417.7130	(0.091)	0.0000	0.0000	0
2014/01/16	AL7T	06/02/2014			Index Future	485.9470	485.9470	485.1470	485.1470	(0.165)	0.0000	0.0000	1
2014/01/16	AL7T	08/05/2014			Index Future	492.3400	492.3400	491.6040	491.6040	(0.149)	0.0000	0.0000	0
2014/01/16	ALBI	06/02/2014			Index Future	437.1480	437.1480	436.9520	436.9520	(0.045)	0.0000	0.0000	803
2014/01/16	ALBI	08/05/2014			Index Future	442.8990	442.8990	442.7670	442.7670	(0.030)	0.0000	0.0000	35
2014/01/16	ALBI	07/08/2014			Index Future	448.8670	448.8670	449.0300	449.0300	0.036	0.0000	0.0000	0
2014/01/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	C207	15/01/2020			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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/01/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/16	EL28	06/02/2014			Bond Future	114.3464	114.3464	114.2451	114.2451	(0.089)	0.0000	0.0000	0
2014/01/16	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	EL28	06/02/2014	111.01	Call	Bond Future	3,336.3500	3.3363	3,235.1000	3.2351	(3.035)	0	0	0
2014/01/16	EL28	06/02/2014	110.99	Call	Bond Future	3,356.3500	3.3563	3,255.1000	3.2551	(3.017)	0	0	0
2014/01/16	EL28	06/02/2014	111.00	Call	Bond Future	3,346.3500	3.3463	3,245.1000	3.2451	(3.026)	0	0	0
2014/01/16	ES33	06/02/2014	9.54	Put	Bond Future	1,822.2800	1.8223	1,738.5500	1.7385	(4.595)	0	0	0
2014/01/16	ES33	06/02/2014			Bond Future	9.7853	83.3139	9.7739	83.3976	(0.117)	0.0000	0.0000	6,292
2014/01/16	ES33	06/02/2014	9.56	Put	Bond Future	1,671.3300	1.6713	1,587.6000	1.5876	(5.010)	0	0	0
2014/01/16	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	ES33	06/02/2014	9.55	Put	Bond Future	1,746.7500	1.7468	1,663.0200	1.6630	(4.793)	0	0	0
2014/01/16	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	ES33	08/05/2014	9.55	Put	Bond Future	2,622.9700	2.6230	2,525.7100	2.5257	(3.708)	0	0	0
2014/01/16	ES33	08/05/2014			Bond Future	9.9075	80.6280	9.8939	80.7252	(0.137)	0.0000	0.0000	0
2014/01/16	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	ES33	08/05/2014	9.54	Put	Bond Future	2,698.2600	2.6983	2,601.0000	2.6010	(3.605)	0	0	0
2014/01/16	ES33	08/05/2014	9.56	Put	Bond Future	2,547.7800	2.5478	2,450.5200	2.4505	(3.817)	0	0	0
2014/01/16	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	GOVI	06/02/2014			GOVI	436.6340	436.6340	436.3820	436.3820	(0.058)	0.0000	0.0000	481

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2014/01/16	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	GOVI	06/02/2014	439.99	Put	GOVI	33,560.0000	3.3560	36,080.0000	3.6080	7.509	0	0	0
2014/01/16	GOVI	06/02/2014	440.01	Put	GOVI	33,760.0000	3.3760	36,280.0000	3.6280	7.464	0	0	0
2014/01/16	GOVI	06/02/2014	440.00	Put	GOVI	33,660.0000	3.3660	36,180.0000	3.6180	7.487	0	0	0
2014/01/16	GOVI	08/05/2014	442.00	Call	GOVI	3,780.0000	0.3780	1,890.0000	0.1890	(50.000)	0	0	0
2014/01/16	GOVI	08/05/2014			GOVI	442.3780	442.3780	442.1890	442.1890	(0.043)	0.0000	0.0000	0
2014/01/16	GOVI	08/05/2014	442.01	Call	GOVI	3,680.0000	0.3680	1,790.0000	0.1790	(51.359)	0	0	0
2014/01/16	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	GOVI	08/05/2014	441.99	Call	GOVI	3,880.0000	0.3880	1,990.0000	0.1990	(48.711)	0	0	0
2014/01/16	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	GOVI	07/08/2014			GOVI	448.3400	448.3400	448.4430	448.4430	0.023	0.0000	0.0000	0
2014/01/16	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	GOVI	07/08/2014	459.99	Put	GOVI	116,500.0000	11.6500	115,470.0000	11.5470	(0.884)	0	0	0
2014/01/16	GOVI	07/08/2014	460.01	Put	GOVI	116,700.0000	11.6700	115,670.0000	11.5670	(0.883)	0	0	0
2014/01/16	GOVI	07/08/2014	460.00	Put	GOVI	116,600.0000	11.6600	115,570.0000	11.5570	(0.883)	0	0	0
2014/01/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/01/16	IGOV	06/02/2014			Index Future	201.4340	201.4340	201.2390	201.2390	(0.097)	0.0000	0.0000	1,335
2014/01/16	IGOV	08/05/2014			Index Future	204.1080	204.1080	203.9420	203.9420	(0.081)	0.0000	0.0000	7
2014/01/16	ILBI	06/02/2014			Index Future	543.4720	543.4720	543.4720	543.4720	0.000	0.0000	0.0000	190
2014/01/16	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/01/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/01/16	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/01/16	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/01/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/01/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/01/16	JBAF	19/02/2014			Jibar Tradeable Future	5.2900	94.7100	5.3500	94.6500	1.134	0.0000	0.0000	0
2014/01/16	JBAF	19/03/2014			Jibar Tradeable Future	5.3300	94.6700	5.3800	94.6200	0.938	0.0000	0.0000	0
2014/01/16	JBAF	16/04/2014			Jibar Tradeable Future	5.4500	94.5500	5.5400	94.4600	1.651	0.0000	0.0000	0
2014/01/16	JBAF	21/05/2014			Jibar Tradeable Future	5.5000	94.5000	5.6300	94.3700	2.364	0.0000	0.0000	3,000
2014/01/16	JBAF	18/06/2014			Jibar Tradeable Future	5.6800	94.3200	5.7800	94.2200	1.761	0.0000	0.0000	1,000
2014/01/16	JBAF	16/07/2014			Jibar Tradeable Future	5.8600	5.8600	5.8300	94.1700	(0.512)	0.0000	0.0000	0
2014/01/16	JBAF	17/09/2014			Jibar Tradeable Future	5.9600	94.0400	6.0600	93.9400	1.678	0.0000	0.0000	1,000
2014/01/16	JBAF	17/12/2014			Jibar Tradeable Future	6.2600	93.7400	6.3800	93.6200	1.917	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
2014/01/16	JBAF	18/03/2015			Jibar Tradeable Future	6.5600	93.4400	6.6900	93.3100	1.982	0.0000	0.0000	150
2014/01/16	JBAF	17/06/2015			Jibar Tradeable Future	6.8700	93.1300	6.9800	93.0200	1.601	0.0000	0.0000	3,200
2014/01/16	JBAF	16/09/2015			Jibar Tradeable Future	7.1400	92.8600	7.2500	92.7500	1.541	0.0000	0.0000	0
2014/01/16	JBAF	15/12/2015			Jibar Tradeable Future	7.4300	92.5700	7.5000	92.5000	0.942	0.0000	0.0000	0
2014/01/16	R023	06/02/2014			Bond Future	8.0265	101.7497	8.0556	101.5674	0.362	0.0000	0.0000	11,268
2014/01/16	R023	06/02/2014	7.84	Put	Bond Future	1,179.5200	1.1795	1,361.7700	1.3618	15.451	0	0	0
2014/01/16	R023	06/02/2014	7.86	Put	Bond Future	1,052.2000	1.0522	1,234.4500	1.2344	17.321	0	0	0
2014/01/16	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	R023	06/02/2014	7.85	Put	Bond Future	1,115.8400	1.1158	1,298.0900	1.2981	16.333	0	0	0
2014/01/16	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	R023	08/05/2014			Bond Future	8.1320	99.1718	8.1598	99.0023	0.342	0.0000	0.0000	0
2014/01/16	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	R023	08/05/2014	7.59	Put	Bond Future	3,382.8600	3.3829	3,552.3800	3.5524	5.011	0	0	0
2014/01/16	R023	08/05/2014	7.61	Put	Bond Future	3,255.4100	3.2554	3,424.9300	3.4249	5.207	0	0	0
2014/01/16	R023	08/05/2014	7.60	Put	Bond Future	3,319.1100	3.3191	3,488.6300	3.4886	5.107	0	0	0
2014/01/16	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	R157	06/02/2014	5.64	Call	Bond Future	16.6800	0.0167	13.3200	0.0133	(20.144)	0	0	0
2014/01/16	R157	06/02/2014	5.65	Put	Bond Future	971.4200	0.9714	998.1400	0.9981	2.751	0	0	0
2014/01/16	R157	06/02/2014			Bond Future	6.2423	116.3569	6.2611	116.3266	0.303	0.0000	0.0000	32,412
2014/01/16	R157	06/02/2014	5.65	Call	Bond Future	17.7300	0.0177	14.2100	0.0142	(19.853)	0	0	0
2014/01/16	R157	06/02/2014	5.66	Call	Bond Future	18.8400	0.0188	15.1400	0.0151	(19.639)	0	0	0
2014/01/16	R157	06/02/2014	5.64	Put	Bond Future	986.5700	0.9866	1,013.4500	1.0134	2.725	0	0	0
2014/01/16	R157	06/02/2014	5.66	Put	Bond Future	956.3400	0.9563	982.8800	0.9829	2.775	0	0	0
2014/01/16	R157	08/05/2014	5.20	Call	Bond Future	65.4400	0.0654	63.0100	0.0630	(3.713)	0	0	0
2014/01/16	R157	08/05/2014			Bond Future	6.4295	111.0800	6.4395	111.0666	0.155	0.0000	0.0000	0
2014/01/16	R157	08/05/2014	5.21	Call	Bond Future	66.8600	0.0669	64.3900	0.0644	(3.694)	0	0	0
2014/01/16	R157	08/05/2014	5.19	Call	Bond Future	64.0400	0.0640	61.6500	0.0617	(3.732)	0	0	0
2014/01/16	R157	08/05/2014	5.20	Put	Bond Future	1,739.2300	1.7392	1,750.1900	1.7502	0.630	0	0	0
2014/01/16	R157	08/05/2014	5.19	Put	Bond Future	1,751.5900	1.7516	1,762.5900	1.7626	0.628	0	0	0
2014/01/16	R157	08/05/2014	5.21	Put	Bond Future	1,726.8900	1.7269	1,737.8100	1.7378	0.632	0	0	0
2014/01/16	R157	07/08/2014	6.76	Put	Bond Future	582.4900	0.5825	552.5100	0.5525	(5.147)	0	0	0
2014/01/16	R157	07/08/2014			Bond Future	6.6620	112.5772	6.6058	112.6387	(0.843)	0.0000	0.0000	0
2014/01/16	R157	07/08/2014	6.75	Put	Bond Future	587.3700	0.5874	557.2200	0.5572	(5.133)	0	0	0
2014/01/16	R157	07/08/2014	6.74	Call	Bond Future	677.5600	0.6776	708.6900	0.7087	4.594	0	0	0
2014/01/16	R157	07/08/2014	6.75	Call	Bond Future	683.5700	0.6836	714.8700	0.7149	4.579	0	0	0
2014/01/16	R157	07/08/2014	6.76	Call	Bond Future	689.6100	0.6896	721.0800	0.7211	4.563	0	0	0
2014/01/16	R157	07/08/2014	6.74	Put	Bond Future	592.2800	0.5923	561.9600	0.5620	(5.119)	0	0	0
2014/01/16	R157	06/11/2014	6.19	Put	Bond Future	1,023.0000	1.0230	929.2000	0.9292	(9.169)	0	0	0
2014/01/16	R157	06/11/2014			Bond Future	6.9812	107.3463	6.8103	107.4904	(2.448)	0.0000	0.0000	0
2014/01/16	R157	06/11/2014	6.21	Put	Bond Future	1,011.7000	1.0117	918.4700	0.9185	(9.215)	0	0	0
2014/01/16	R157	06/11/2014	6.20	Put	Bond Future	1,017.3400	1.0173	923.8200	0.9238	(9.193)	0	0	0
2014/01/16	R157	06/11/2014	6.21	Call	Bond Future	359.0600	0.3591	409.9000	0.4099	14.159	0	0	0
2014/01/16	R157	06/11/2014	6.19	Call	Bond Future	353.3500	0.3534	403.6200	0.4036	14.227	0	0	0
2014/01/16	R157	06/11/2014	6.20	Call	Bond Future	356.2000	0.3562	406.7500	0.4067	14.191	0	0	0

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2014/01/16	R186	06/02/2014	8.75	Put	Bond Future	430.5900	0.4306	411.9600	0.4120	(4.327)	0	0	250
2014/01/16	R186	06/02/2014			Bond Future	8.3495	118.2367	8.3534	118.2025	0.047	0.0000	0.0000	62,437
2014/01/16	R186	06/02/2014	7.75	Call	Bond Future	164.3400	0.1643	146.9400	0.1469	(10.588)	0	0	0
2014/01/16	R186	06/02/2014	7.74	Put	Bond Future	5,626.3900	5.6264	5,643.7300	5.6437	0.308	0	0	0
2014/01/16	R186	06/02/2014	7.76	Put	Bond Future	5,457.6500	5.4576	5,473.8200	5.4738	0.296	0	0	0
2014/01/16	R186	06/02/2014	7.75	Put	Bond Future	5,541.8100	5.5418	5,558.5700	5.5586	0.302	0	0	0
2014/01/16	R186	06/02/2014	8.75	Call	Bond Future	3,840.3600	3.8404	3,787.5700	3.7876	(1.375)	0	0	0
2014/01/16	R186	06/02/2014	7.76	Call	Bond Future	172.6900	0.1727	154.7000	0.1547	(10.418)	0	0	0
2014/01/16	R186	06/02/2014	7.74	Call	Bond Future	156.3200	0.1563	139.5000	0.1395	(10.760)	0	0	0
2014/01/16	R186	08/05/2014	7.50	Put	Bond Future	9,518.2300	9.5182	9,519.8600	9.5199	0.017	0	0	0
2014/01/16	R186	08/05/2014	8.25	Put	Bond Future	4,772.8700	4.7729	4,765.3600	4.7654	(0.157)	0	0	0
2014/01/16	R186	08/05/2014			Bond Future	8.4534	119.7922	8.4554	119.7756	0.023	0.0000	0.0000	740
2014/01/16	R186	08/05/2014	9.25	Put	Bond Future	1,416.0200	1.4160	1,406.5000	1.4065	(0.672)	0	0	8,000
2014/01/16	R186	08/05/2014	7.09	Put	Bond Future	12,914.1900	12.9142	12,921.1500	12.9212	0.054	0	0	0
2014/01/16	R186	08/05/2014	9.00	Put	Bond Future	1,978.1900	1.9782	1,968.0900	1.9681	(0.511)	0	0	400
2014/01/16	R186	08/05/2014	7.10	Call	Bond Future	492.3200	0.4923	482.6100	0.4826	(1.972)	0	0	0
2014/01/16	R186	08/05/2014	8.50	Call	Bond Future	4,027.5300	4.0275	4,001.7700	4.0018	(0.640)	0	0	0
2014/01/16	R186	08/05/2014	7.11	Call	Bond Future	501.9600	0.5020	492.1200	0.4921	(1.960)	0	0	0
2014/01/16	R186	08/05/2014	9.25	Call	Bond Future	7,911.6100	7.9116	7,885.5400	7.8855	(0.330)	0	0	0
2014/01/16	R186	08/05/2014	8.25	Call	Bond Future	3,027.4100	3.0274	3,003.3500	3.0033	(0.795)	0	0	8,000
2014/01/16	R186	08/05/2014	7.09	Call	Bond Future	482.8300	0.4828	473.2400	0.4732	(1.986)	0	0	0
2014/01/16	R186	08/05/2014	8.50	Put	Bond Future	3,633.0600	3.6331	3,623.8500	3.6238	(0.254)	0	0	1,933
2014/01/16	R186	08/05/2014	7.11	Put	Bond Future	12,737.9500	12.7380	12,744.6600	12.7447	0.053	0	0	0
2014/01/16	R186	08/05/2014	7.50	Call	Bond Future	1,011.6900	1.0117	996.7700	0.9968	(1.475)	0	0	1,933
2014/01/16	R186	08/05/2014	9.00	Call	Bond Future	6,491.6600	6.4917	6,465.0100	6.4650	(0.411)	0	0	0
2014/01/16	R186	08/05/2014	7.10	Put	Bond Future	12,825.9400	12.8259	12,832.7800	12.8328	0.053	0	0	0
2014/01/16	R186	07/08/2014	8.31	Call	Bond Future	3,869.9000	3.8699	3,886.3700	3.8864	0.426	0	0	0
2014/01/16	R186	07/08/2014			Bond Future	8.5567	116.1163	8.5492	116.1784	(0.087)	0.0000	0.0000	0
2014/01/16	R186	07/08/2014	8.92	Put	Bond Future	3,495.1800	3.4952	3,459.9700	3.4600	(1.007)	0	0	840
2014/01/16	R186	07/08/2014	8.29	Call	Bond Future	3,797.4800	3.7975	3,813.6200	3.8136	0.425	0	0	0
2014/01/16	R186	07/08/2014	8.30	Call	Bond Future	3,833.5900	3.8336	3,849.8900	3.8499	0.425	0	0	0
2014/01/16	R186	07/08/2014	8.29	Put	Bond Future	6,040.1200	6.0401	5,994.1800	5.9942	(0.761)	0	0	0
2014/01/16	R186	07/08/2014	8.92	Call	Bond Future	6,454.4600	6.4545	6,481.3300	6.4813	0.416	0	0	0
2014/01/16	R186	07/08/2014	8.31	Put	Bond Future	5,942.2600	5.9423	5,896.6500	5.8966	(0.768)	0	0	0
2014/01/16	R186	07/08/2014	8.30	Put	Bond Future	5,991.0500	5.9911	5,945.2700	5.9453	(0.764)	0	0	0
2014/01/16	R186	06/11/2014	8.14	Call	Bond Future	3,767.8000	3.7678	3,819.4500	3.8194	1.371	0	0	0
2014/01/16	R186	06/11/2014	8.15	Put	Bond Future	8,015.5400	8.0155	7,917.5800	7.9176	(1.222)	0	0	0
2014/01/16	R186	06/11/2014			Bond Future	8.6570	117.7436	8.6385	117.8935	(0.213)	0.0000	0.0000	0
2014/01/16	R186	06/11/2014	9.17	Call	Bond Future	7,918.6700	7.9187	8,005.0900	8.0051	1.091	0	0	0
2014/01/16	R186	06/11/2014	8.15	Call	Bond Future	3,800.1300	3.8001	3,852.1100	3.8521	1.368	0	0	0
2014/01/16	R186	06/11/2014	8.16	Call	Bond Future	3,832.6200	3.8326	3,884.9400	3.8849	1.365	0	0	0
2014/01/16	R186	06/11/2014	9.17	Put	Bond Future	3,863.8300	3.8638	3,800.3100	3.8003	(1.644)	0	0	2,010
2014/01/16	R186	06/11/2014	8.14	Put	Bond Future	8,068.5200	8.0685	7,970.2300	7.9702	(1.218)	0	0	0
2014/01/16	R186	06/11/2014	8.16	Put	Bond Future	7,962.8100	7.9628	7,865.1900	7.8652	(1.226)	0	0	0
2014/01/16	R197	06/02/2014			Bond Future	276.7335	276.7335	275.6033	275.6033	(0.408)	0.0000	0.0000	2,049
2014/01/16	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/01/16	R197	06/02/2014	279.99	Put	Bond Future	3,256.5200	3.2565	4,386.7100	4.3867	34.705	0	0	0
2014/01/16	R197	06/02/2014	280.01	Put	Bond Future	3,276.5200	3.2765	4,406.7100	4.4067	34.494	0	0	0
2014/01/16	R197	06/02/2014	280.00	Put	Bond Future	3,266.5200	3.2665	4,396.7100	4.3967	34.599	0	0	0
2014/01/16	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	R201	06/02/2014	5.24	Put	Bond Future	125.4400	0.1254	131.9800	0.1320	5.214	0	0	0
2014/01/16	R201	06/02/2014			Bond Future	5.2450	104.1392	5.2663	104.1211	0.407	0.0000	0.0000	0
2014/01/16	R201	06/02/2014	5.26	Put	Bond Future	117.1400	0.1171	123.2700	0.1233	5.233	0	0	0
2014/01/16	R201	06/02/2014	5.24	Call	Bond Future	121.2100	0.1212	109.6200	0.1096	(9.562)	0	0	0
2014/01/16	R201	06/02/2014	5.25	Put	Bond Future	121.3000	0.1213	127.6300	0.1276	5.218	0	0	0
2014/01/16	R201	06/02/2014	5.25	Call	Bond Future	125.5600	0.1256	113.7600	0.1138	(9.398)	0	0	0
2014/01/16	R201	06/02/2014	5.26	Call	Bond Future	129.8900	0.1299	117.8900	0.1179	(9.239)	0	0	0
2014/01/16	R201	08/05/2014			Bond Future	5.2229	105.5092	5.2270	105.5067	0.078	0.0000	0.0000	0
2014/01/16	R201	08/05/2014	4.75	Call	Bond Future	116.6800	0.1167	115.0000	0.1150	(1.440)	0	0	0
2014/01/16	R201	08/05/2014	4.76	Call	Bond Future	118.5700	0.1186	116.8800	0.1169	(1.425)	0	0	0
2014/01/16	R201	08/05/2014	4.74	Call	Bond Future	114.8100	0.1148	113.1400	0.1131	(1.455)	0	0	0
2014/01/16	R201	08/05/2014	4.76	Put	Bond Future	398.4500	0.3984	399.2200	0.3992	0.193	0	0	0
2014/01/16	R201	08/05/2014	4.75	Put	Bond Future	402.6200	0.4026	403.4000	0.4034	0.194	0	0	0
2014/01/16	R201	08/05/2014	4.74	Put	Bond Future	406.8100	0.4068	407.6000	0.4076	0.194	0	0	0
2014/01/16	R201	07/08/2014	5.31	Put	Bond Future	171.4600	0.1715	143.9800	0.1440	(16.027)	0	0	0
2014/01/16	R201	07/08/2014			Bond Future	5.0344	102.5226	4.8492	102.5895	(3.678)	0.0000	0.0000	0
2014/01/16	R201	07/08/2014	5.30	Put	Bond Future	173.0000	0.1730	145.3500	0.1454	(15.983)	0	0	0
2014/01/16	R201	07/08/2014	5.31	Call	Bond Future	270.9800	0.2710	310.4700	0.3105	14.573	0	0	0
2014/01/16	R201	07/08/2014	5.29	Call	Bond Future	266.8700	0.2669	306.0200	0.3060	14.670	0	0	0
2014/01/16	R201	07/08/2014	5.30	Call	Bond Future	268.9200	0.2689	308.2400	0.3082	14.621	0	0	0
2014/01/16	R201	07/08/2014	5.29	Put	Bond Future	174.5600	0.1746	146.7400	0.1467	(15.937)	0	0	0
2014/01/16	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	R202	06/02/2014			Bond Future	212.4222	212.4222	212.2328	212.2328	(0.089)	0.0000	0.0000	44,679
2014/01/16	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	R202	06/02/2014	208.99	Call	Bond Future	3,432.1600	3.4322	3,242.7800	3.2428	(5.518)	0	0	0
2014/01/16	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	R202	06/02/2014	209.00	Call	Bond Future	3,422.1600	3.4222	3,232.7800	3.2328	(5.534)	0	0	0
2014/01/16	R202	06/02/2014	209.01	Call	Bond Future	3,412.1600	3.4122	3,222.7800	3.2228	(5.550)	0	0	0
2014/01/16	R203	06/02/2014			Bond Future	7.0506	107.1303	7.0744	107.0542	0.338	0.0000	0.0000	10,779
2014/01/16	R203	06/02/2014	5.95	Put	Bond Future	3,591.4300	3.5914	3,667.4100	3.6674	2.116	0	0	0
2014/01/16	R203	06/02/2014	6.14	Put	Bond Future	2,963.2000	2.9632	3,038.4000	3.0384	2.538	0	0	0
2014/01/16	R203	06/02/2014	6.16	Put	Bond Future	2,897.6100	2.8976	2,972.6500	2.9726	2.590	0	0	0
2014/01/16	R203	06/02/2014	6.84	Put	Bond Future	900.5300	0.9005	945.8700	0.9459	5.035	0	0	0
2014/01/16	R203	06/02/2014	6.15	Put	Bond Future	2,930.3900	2.9304	3,005.5100	3.0055	2.563	0	0	0
2014/01/16	R203	06/02/2014	5.95	Call	Bond Future	0.5500	0.0006	0.3300	0.0003	(40.000)	0	0	16
2014/01/16	R203	06/02/2014	6.16	Call	Bond Future	3.5600	0.0036	2.4000	0.0024	(32.584)	0	0	0
2014/01/16	R203	06/02/2014	6.84	Call	Bond Future	225.0700	0.2251	194.2100	0.1942	(13.711)	0	0	13
2014/01/16	R203	06/02/2014	6.14	Call	Bond Future	3.0200	0.0030	2.0200	0.0020	(33.113)	0	0	0
2014/01/16	R203	06/02/2014	6.15	Call	Bond Future	3.2800	0.0033	2.2000	0.0022	(32.927)	0	0	0
2014/01/16	R203	08/05/2014	7.40	Put	Bond Future	899.6400	0.8996	920.0800	0.9201	2.272	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
2014/01/16	R203	08/05/2014	5.76	Call	Bond Future	85.5200	0.0855	79.8100	0.0798	(6.677)	0	0	0
2014/01/16	R203	08/05/2014	6.84	Call	Bond Future	707.3300	0.7073	680.6600	0.6807	(3.771)	0	0	29
2014/01/16	R203	08/05/2014	5.74	Call	Bond Future	81.5300	0.0815	76.0300	0.0760	(6.746)	0	0	0
2014/01/16	R203	08/05/2014			Bond Future	7.1986	104.3795	7.2191	104.3183	0.285	0.0000	0.0000	0
2014/01/16	R203	08/05/2014	5.76	Put	Bond Future	4,483.7800	4.4838	4,539.2100	4.5392	1.236	0	0	0
2014/01/16	R203	08/05/2014	6.84	Put	Bond Future	1,782.4900	1.7825	1,816.9600	1.8170	1.934	0	0	0
2014/01/16	R203	08/05/2014	5.75	Put	Bond Future	4,513.1400	4.5131	4,568.6800	4.5687	1.231	0	0	0
2014/01/16	R203	08/05/2014	5.74	Put	Bond Future	4,542.5500	4.5425	4,598.1900	4.5982	1.225	0	0	0
2014/01/16	R203	08/05/2014	7.40	Call	Bond Future	1,497.7100	1.4977	1,457.0100	1.4570	(2.717)	0	0	16
2014/01/16	R203	08/05/2014	5.75	Call	Bond Future	83.5000	0.0835	77.9000	0.0779	(6.707)	0	0	0
2014/01/16	R203	07/08/2014	7.30	Call	Bond Future	1,404.7500	1.4047	1,405.1300	1.4051	0.027	0	0	0
2014/01/16	R203	07/08/2014			Bond Future	7.3554	105.7863	7.3524	105.7945	(0.040)	0.0000	0.0000	0
2014/01/16	R203	07/08/2014	7.31	Call	Bond Future	1,418.6100	1.4186	1,419.0100	1.4190	0.028	0	0	0
2014/01/16	R203	07/08/2014	6.84	Put	Bond Future	2,299.6700	2.2997	2,291.0600	2.2911	(0.374)	0	0	0
2014/01/16	R203	07/08/2014	7.29	Put	Bond Future	1,571.8700	1.5719	1,564.0600	1.5641	(0.497)	0	0	0
2014/01/16	R203	07/08/2014	7.31	Put	Bond Future	1,544.1400	1.5441	1,536.3800	1.5364	(0.503)	0	0	0
2014/01/16	R203	07/08/2014	7.30	Put	Bond Future	1,557.9600	1.5580	1,550.1800	1.5502	(0.499)	0	0	0
2014/01/16	R203	07/08/2014	7.29	Call	Bond Future	1,390.9600	1.3910	1,391.3100	1.3913	0.025	0	0	0
2014/01/16	R203	07/08/2014	6.84	Call	Bond Future	862.8100	0.8628	862.3600	0.8624	(0.052)	0	0	46
2014/01/16	R203	06/11/2014	6.86	Call	Bond Future	944.6300	0.9446	972.1600	0.9722	2.914	0	0	0
2014/01/16	R203	06/11/2014			Bond Future	7.5249	103.1077	7.4913	103.1933	(0.447)	0.0000	0.0000	0
2014/01/16	R203	06/11/2014	6.98	Call	Bond Future	1,059.4000	1.0594	1,089.2800	1.0893	2.820	0	0	14
2014/01/16	R203	06/11/2014	6.84	Call	Bond Future	1,026.0400	0.9260	953.1700	0.9532	2.930	0	0	45
2014/01/16	R203	06/11/2014	6.85	Call	Bond Future	935.3100	0.9353	962.6300	0.9626	2.921	0	0	0
2014/01/16	R203	06/11/2014	6.98	Put	Bond Future	2,459.4200	2.4594	2,403.6500	2.4037	(2.268)	0	0	0
2014/01/16	R203	06/11/2014	6.84	Put	Bond Future	2,689.6400	2.6896	2,631.1200	2.6311	(2.176)	0	0	0
2014/01/16	R203	06/11/2014	6.86	Put	Bond Future	2,656.1900	2.6562	2,598.0700	2.5981	(2.188)	0	0	0
2014/01/16	R203	06/11/2014	6.85	Put	Bond Future	2,672.8900	2.6729	2,614.5600	2.6146	(2.182)	0	0	0
2014/01/16	R204	06/02/2014	6.39	Call	Bond Future	6.0000	0.0060	3.8500	0.0039	(35.833)	0	0	0
2014/01/16	R204	06/02/2014			Bond Future	7.3305	103.8231	7.3647	103.6836	0.465	0.0000	0.0000	29,769
2014/01/16	R204	06/02/2014	6.40	Call	Bond Future	6.4600	0.0065	4.1700	0.0042	(35.449)	0	0	0
2014/01/16	R204	06/02/2014	6.41	Call	Bond Future	6.9600	0.0070	4.5100	0.0045	(35.201)	0	0	0
2014/01/16	R204	06/02/2014	6.39	Put	Bond Future	3,945.8700	3.9459	4,083.2300	4.0832	3.481	0	0	0
2014/01/16	R204	06/02/2014	6.41	Put	Bond Future	3,861.1500	3.8612	3,998.2100	3.9982	3.550	0	0	0
2014/01/16	R204	06/02/2014	6.40	Put	Bond Future	3,903.4800	3.9035	4,040.7000	4.0407	3.515	0	0	0
2014/01/16	R204	08/05/2014			Bond Future	7.4638	105.1890	7.4961	105.0634	0.433	0.0000	0.0000	0
2014/01/16	R204	08/05/2014	6.05	Call	Bond Future	133.4700	0.1335	121.6100	0.1216	(8.886)	0	0	0
2014/01/16	R204	08/05/2014	6.06	Call	Bond Future	136.5200	0.1365	124.4500	0.1245	(8.841)	0	0	0
2014/01/16	R204	08/05/2014	6.04	Call	Bond Future	130.4700	0.1305	118.8400	0.1188	(8.914)	0	0	0
2014/01/16	R204	08/05/2014	6.05	Put	Bond Future	5,816.8400	5.8168	5,930.4900	5.9305	1.954	0	0	0
2014/01/16	R204	08/05/2014	6.04	Put	Bond Future	5,855.3900	5.8554	5,969.2700	5.9693	1.945	0	0	0
2014/01/16	R204	08/05/2014	6.06	Put	Bond Future	5,778.3500	5.7784	5,891.7900	5.8918	1.963	0	0	0
2014/01/16	R204	07/08/2014			Bond Future	7.6017	102.5759	7.6174	102.5179	0.207	0.0000	0.0000	0
2014/01/16	R204	07/08/2014	7.44	Put	Bond Future	2,404.3300	2.4043	2,430.3900	2.4304	1.084	0	0	0
2014/01/16	R204	07/08/2014	7.46	Put	Bond Future	2,364.5300	2.3645	2,390.2500	2.3903	1.088	0	0	0
2014/01/16	R204	07/08/2014	7.45	Put	Bond Future	2,384.3800	2.3844	2,410.2700	2.4103	1.086	0	0	0
2014/01/16	R204	07/08/2014	7.78	Call	Bond Future	2,446.2300	2.4462	2,408.8000	2.4088	(1.530)	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
2014/01/16	R204	07/08/2014	7.46	Call	Bond Future	1,840.6400	1.8406	1,808.4100	1.8084	(1.751)	0	0	0
2014/01/16	R204	07/08/2014	7.44	Call	Bond Future	1,806.2300	1.8062	1,774.3400	1.7743	(1.766)	0	0	0
2014/01/16	R204	07/08/2014	7.78	Put	Bond Future	1,791.6200	1.7916	1,812.1400	1.8121	1.145	0	0	530
2014/01/16	R204	07/08/2014	7.45	Call	Bond Future	1,823.3900	1.8234	1,791.3300	1.7913	(1.758)	0	0	0
2014/01/16	R204	06/11/2014	7.99	Put	Bond Future	2,085.9200	2.0859	2,073.9800	2.0740	(0.572)	0	0	1,270
2014/01/16	R204	06/11/2014			Bond Future	7.7400	104.0133	7.7348	104.0312	(0.066)	0.0000	0.0000	0
2014/01/16	R204	06/11/2014	6.99	Put	Bond Future	4,017.2800	4.0173	4,001.7400	4.0017	(0.387)	0	0	0
2014/01/16	R204	06/11/2014	7.01	Put	Bond Future	3,970.1500	3.9701	3,954.6600	3.9547	(0.390)	0	0	0
2014/01/16	R204	06/11/2014	6.99	Call	Bond Future	1,362.4500	1.3625	1,364.8200	1.3648	0.174	0	0	0
2014/01/16	R204	06/11/2014	7.00	Put	Bond Future	3,993.6800	3.9937	3,978.1600	3.9782	(0.389)	0	0	0
2014/01/16	R204	06/11/2014	7.99	Call	Bond Future	2,952.4800	2.9525	2,958.4500	2.9585	0.202	0	0	0
2014/01/16	R204	06/11/2014	7.00	Call	Bond Future	1,374.8000	1.3748	1,377.1900	1.3772	0.174	0	0	0
2014/01/16	R204	06/11/2014	7.01	Call	Bond Future	1,387.2200	1.3872	1,389.6400	1.3896	0.174	0	0	0
2014/01/16	R207	06/02/2014			Bond Future	7.6197	98.7954	7.6437	98.6841	0.314	0.0000	0.0000	22,098
2014/01/16	R207	06/02/2014	6.65	Call	Bond Future	9.6400	0.0096	6.8800	0.0069	(28.631)	0	0	0
2014/01/16	R207	06/02/2014	6.64	Put	Bond Future	4,695.3600	4.6954	4,804.0100	4.8040	2.314	0	0	0
2014/01/16	R207	06/02/2014	6.66	Put	Bond Future	4,598.3000	4.5983	4,706.6300	4.7066	2.356	0	0	0
2014/01/16	R207	06/02/2014	6.65	Put	Bond Future	4,646.7900	4.6468	4,755.2900	4.7553	2.335	0	0	0
2014/01/16	R207	06/02/2014	6.66	Call	Bond Future	10.3100	0.0103	7.3800	0.0074	(28.419)	0	0	0
2014/01/16	R207	06/02/2014	6.64	Call	Bond Future	9.0100	0.0090	6.4000	0.0064	(28.968)	0	0	0
2014/01/16	R207	08/05/2014	6.19	Put	Bond Future	7,396.5900	7.3966	7,485.2500	7.4852	1.199	0	0	0
2014/01/16	R207	08/05/2014	6.21	Put	Bond Future	7,305.3800	7.3054	7,393.7100	7.3937	1.209	0	0	0
2014/01/16	R207	08/05/2014			Bond Future	7.7482	100.0951	7.7700	99.9974	0.283	0.0000	0.0000	0
2014/01/16	R207	08/05/2014	6.20	Put	Bond Future	7,350.9400	7.3509	7,439.4400	7.4394	1.204	0	0	0
2014/01/16	R207	08/05/2014	6.20	Call	Bond Future	136.5400	0.1365	127.4000	0.1274	(6.694)	0	0	0
2014/01/16	R207	08/05/2014	6.21	Call	Bond Future	139.6200	0.1396	130.3100	0.1303	(6.668)	0	0	0
2014/01/16	R207	08/05/2014	6.19	Call	Bond Future	133.5300	0.1335	124.5500	0.1246	(6.725)	0	0	0
2014/01/16	R207	07/08/2014	7.69	Call	Bond Future	2,081.2400	2.0812	2,060.2500	2.0603	(1.009)	0	0	0
2014/01/16	R207	07/08/2014	7.70	Put	Bond Future	2,874.5700	2.8746	2,886.1600	2.8862	0.403	0	0	0
2014/01/16	R207	07/08/2014			Bond Future	7.8802	97.8040	7.8879	97.7713	0.097	0.0000	0.0000	0
2014/01/16	R207	07/08/2014	7.70	Call	Bond Future	2,100.6600	2.1007	2,079.5700	2.0796	(1.004)	0	0	0
2014/01/16	R207	07/08/2014	7.71	Call	Bond Future	2,120.1800	2.1202	2,099.0000	2.0990	(0.999)	0	0	0
2014/01/16	R207	07/08/2014	7.69	Put	Bond Future	2,898.3100	2.8983	2,910.0000	2.9100	0.403	0	0	0
2014/01/16	R207	07/08/2014	7.71	Put	Bond Future	2,850.9500	2.8510	2,862.4500	2.8625	0.403	0	0	0
2014/01/16	R207	06/11/2014	7.36	Put	Bond Future	4,512.9400	4.5129	4,483.1500	4.4831	(0.660)	0	0	0
2014/01/16	R207	06/11/2014			Bond Future	8.0061	99.1746	7.9963	99.2147	(0.122)	0.0000	0.0000	0
2014/01/16	R207	06/11/2014	7.35	Put	Bond Future	4,540.0000	4.5400	4,510.1400	4.5101	(0.658)	0	0	0
2014/01/16	R207	06/11/2014	7.36	Call	Bond Future	1,824.6300	1.8246	1,834.8700	1.8349	0.561	0	0	0
2014/01/16	R207	06/11/2014	7.34	Call	Bond Future	1,794.2000	1.7942	1,804.2900	1.8043	0.562	0	0	0
2014/01/16	R207	06/11/2014	7.35	Call	Bond Future	1,809.3700	1.8094	1,819.5400	1.8195	0.562	0	0	0
2014/01/16	R207	06/11/2014	7.34	Put	Bond Future	4,567.1700	4.5672	4,537.2300	4.5372	(0.656)	0	0	0
2014/01/16	R208	06/02/2014	6.74	Put	Bond Future	5,605.4500	5.6054	5,755.1400	5.7551	2.670	0	0	0
2014/01/16	R208	06/02/2014			Bond Future	7.7773	96.9291	7.8063	96.7778	0.374	0.0000	0.0000	11,157
2014/01/16	R208	06/02/2014	6.75	Put	Bond Future	5,549.9000	5.5499	5,699.4800	5.6995	2.695	0	0	0
2014/01/16	R208	06/02/2014	6.76	Put	Bond Future	5,494.4300	5.4944	5,643.8900	5.6439	2.720	0	0	0
2014/01/16	R208	06/02/2014	6.74	Call	Bond Future	4.7000	0.0047	3.0500	0.0031	(35.106)	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
2014/01/16	R208	06/02/2014	6.75	Call	Bond Future	5.0600	0.0051	3.3000	0.0033	(34.783)	0	0	0
2014/01/16	R208	06/02/2014	6.76	Call	Bond Future	5.4600	0.0055	3.5800	0.0036	(34.432)	0	0	0
2014/01/16	R208	08/05/2014	6.31	Call	Bond Future	133.4000	0.1334	122.4700	0.1225	(8.193)	0	0	0
2014/01/16	R208	08/05/2014			Bond Future	7.8914	94.8083	7.9189	94.6695	0.349	0.0000	0.0000	0
2014/01/16	R208	08/05/2014	6.29	Call	Bond Future	127.3500	0.1273	116.8300	0.1168	(8.261)	0	0	0
2014/01/16	R208	08/05/2014	6.31	Put	Bond Future	8,534.7500	8.5348	8,662.5900	8.6626	1.498	0	0	0
2014/01/16	R208	08/05/2014	6.30	Put	Bond Future	8,587.6800	8.5877	8,715.7300	8.7157	1.491	0	0	0
2014/01/16	R208	08/05/2014	6.29	Put	Bond Future	8,640.7000	8.6407	8,768.9500	8.7689	1.484	0	0	0
2014/01/16	R208	08/05/2014	6.30	Call	Bond Future	130.3400	0.1303	119.6200	0.1196	(8.225)	0	0	0
2014/01/16	R208	07/08/2014	8.28	Call	Bond Future	3,410.7700	3.4108	3,358.9900	3.3590	(1.518)	0	0	0
2014/01/16	R208	07/08/2014			Bond Future	8.0068	96.0861	8.0226	96.0093	0.197	0.0000	0.0000	0
2014/01/16	R208	07/08/2014	7.80	Call	Bond Future	2,214.1400	2.2141	2,172.9000	2.1729	(1.863)	0	0	0
2014/01/16	R208	07/08/2014	7.79	Put	Bond Future	3,255.8400	3.2558	3,291.6900	3.2917	1.101	0	0	0
2014/01/16	R208	07/08/2014	7.81	Put	Bond Future	3,200.3700	3.2004	3,235.7700	3.2358	1.106	0	0	0
2014/01/16	R208	07/08/2014	7.80	Put	Bond Future	3,228.0200	3.2280	3,263.6500	3.2637	1.104	0	0	0
2014/01/16	R208	07/08/2014	8.28	Put	Bond Future	2,091.5700	2.0916	2,116.6600	2.1167	1.200	0	0	630
2014/01/16	R208	07/08/2014	7.81	Call	Bond Future	2,235.8200	2.2358	2,194.3500	2.1944	(1.855)	0	0	0
2014/01/16	R208	07/08/2014	7.79	Call	Bond Future	2,192.5900	2.1926	2,151.5700	2.1516	(1.871)	0	0	0
2014/01/16	R208	06/11/2014	7.46	Call	Bond Future	1,826.2200	1.8262	1,818.6300	1.8186	(0.416)	0	0	0
2014/01/16	R208	06/11/2014			Bond Future	8.1220	94.0358	8.1235	94.0284	0.019	0.0000	0.0000	0
2014/01/16	R208	06/11/2014	7.44	Call	Bond Future	1,792.9000	1.7929	1,785.3700	1.7854	(0.420)	0	0	0
2014/01/16	R208	06/11/2014	7.45	Call	Bond Future	1,809.5100	1.8095	1,801.9500	1.8019	(0.418)	0	0	0
2014/01/16	R208	06/11/2014	8.50	Put	Bond Future	2,384.5800	2.3846	2,382.2200	2.3822	(0.099)	0	0	1,520
2014/01/16	R208	06/11/2014	7.44	Put	Bond Future	5,068.2100	5.0682	5,068.0200	5.0680	(0.004)	0	0	0
2014/01/16	R208	06/11/2014	7.46	Put	Bond Future	5,003.4900	5.0035	5,003.2400	5.0032	(0.005)	0	0	0
2014/01/16	R208	06/11/2014	8.50	Call	Bond Future	4,141.7100	4.1417	4,132.0100	4.1320	(0.234)	0	0	0
2014/01/16	R208	06/11/2014	7.45	Put	Bond Future	5,035.7900	5.0358	5,035.5700	5.0356	(0.004)	0	0	0
2014/01/16	R209	06/02/2014	8.56	Call	Bond Future	214.8200	0.2148	208.1500	0.2082	(3.105)	0	0	0
2014/01/16	R209	06/02/2014			Bond Future	9.1228	75.1690	9.1117	75.2512	(0.122)	0.0000	0.0000	23,535
2014/01/16	R209	06/02/2014	8.54	Call	Bond Future	196.6300	0.1966	190.1000	0.1901	(3.321)	0	0	0
2014/01/16	R209	06/02/2014	8.55	Call	Bond Future	205.5600	0.2056	198.9600	0.1990	(3.211)	0	0	0
2014/01/16	R209	06/02/2014	8.54	Put	Bond Future	4,713.5700	4.7136	4,624.8300	4.6248	(1.883)	0	0	0
2014/01/16	R209	06/02/2014	8.56	Put	Bond Future	4,569.6400	4.5696	4,480.7600	4.4808	(1.945)	0	0	0
2014/01/16	R209	06/02/2014	8.55	Put	Bond Future	4,641.3700	4.6414	4,552.5600	4.5526	(1.913)	0	0	0
2014/01/16	R209	08/05/2014	9.63	Call	Bond Future	5,027.9300	5.0279	5,076.1900	5.0762	0.960	0	0	0
2014/01/16	R209	08/05/2014			Bond Future	9.2168	73.0134	9.2038	73.1081	(0.141)	0.0000	0.0000	0
2014/01/16	R209	08/05/2014	9.00	Put	Bond Future	4,287.3200	4.2873	4,220.4300	4.2204	(1.560)	0	0	0
2014/01/16	R209	08/05/2014	9.50	Call	Bond Future	4,486.6500	4.4867	4,530.6400	4.5306	0.980	0	0	0
2014/01/16	R209	08/05/2014	7.85	Call	Bond Future	465.3600	0.4654	469.2700	0.4693	0.840	0	0	0
2014/01/16	R209	08/05/2014	9.75	Put	Bond Future	1,829.7500	1.8297	1,787.2500	1.7872	(2.323)	0	0	7,262
2014/01/16	R209	08/05/2014	9.85	Put	Bond Future	1,613.8700	1.6139	1,574.5200	1.5745	(2.438)	0	0	10,000
2014/01/16	R209	08/05/2014	8.50	Put	Bond Future	6,912.1900	6.9122	6,831.7800	6.8318	(1.163)	0	0	0
2014/01/16	R209	08/05/2014	7.86	Call	Bond Future	474.2800	0.4743	478.2900	0.4783	0.845	0	0	0
2014/01/16	R209	08/05/2014	9.50	Put	Bond Future	2,472.6600	2.4727	2,422.0200	2.4220	(2.048)	0	0	640
2014/01/16	R209	08/05/2014	7.84	Call	Bond Future	456.5700	0.4566	460.3900	0.4604	0.837	0	0	0
2014/01/16	R209	08/05/2014	7.85	Put	Bond Future	11,573.3200	11.5733	11,482.6000	11.4826	(0.784)	0	0	0
2014/01/16	R209	08/05/2014	9.63	Put	Bond Future	2,118.8300	2.1188	2,072.4600	2.0725	(2.188)	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
2014/01/16	R209	08/05/2014	9.85	Call	Bond Future	5,997.1300		5.9971	6,052.4100	6.0524	0.922	0	0	0
2014/01/16	R209	08/05/2014	7.84	Put	Bond Future	11,655.1900		11.6552	11,564.3800	11.5644	(0.779)	0	0	0
2014/01/16	R209	08/05/2014	9.75	Call	Bond Future	5,549.1700		5.5492	5,601.3000	5.6013	0.939	0	0	0
2014/01/16	R209	08/05/2014	8.50	Call	Bond Future	1,391.4000		1.3914	1,405.6200	1.4056	1.022	0	0	640
2014/01/16	R209	08/05/2014	9.00	Call	Bond Future	2,683.2600		2.6833	2,711.0000	2.7110	1.034	0	0	640
2014/01/16	R209	08/05/2014	7.86	Put	Bond Future	11,491.7200		11.4917	11,401.1000	11.4011	(0.789)	0	0	0
2014/01/16	R209	07/08/2014	9.04	Put	Bond Future	5,646.0100		5.6460	5,557.1900	5.5572	(1.573)	0	0	0
2014/01/16	R209	07/08/2014			Bond Future	9.3098		73.9976	9.2896	74.1428	(0.218)	0.0000	0.0000	0
2014/01/16	R209	07/08/2014	9.06	Put	Bond Future	5,559.4700		5.5595	5,471.3700	5.4714	(1.585)	0	0	0
2014/01/16	R209	07/08/2014	9.05	Put	Bond Future	5,602.6100		5.6026	5,514.1500	5.5141	(1.579)	0	0	0
2014/01/16	R209	07/08/2014	9.05	Call	Bond Future	3,705.4700		3.7055	3,762.2600	3.7623	1.533	0	0	0
2014/01/16	R209	07/08/2014	9.06	Call	Bond Future	3,736.7900		3.7368	3,793.9400	3.7939	1.529	0	0	0
2014/01/16	R209	07/08/2014	9.04	Call	Bond Future	3,674.2900		3.6743	3,730.7200	3.7307	1.536	0	0	0
2014/01/16	R209	06/11/2014			Bond Future	9.4012		71.8894	9.3726	72.0911	(0.304)	0.0000	0.0000	0
2014/01/16	R209	06/11/2014	8.99	Put	Bond Future	7,068.3800		7.0684	6,948.9800	6.9490	(1.689)	0	0	0
2014/01/16	R209	06/11/2014	9.01	Put	Bond Future	6,977.9500		6.9779	6,859.4000	6.8594	(1.699)	0	0	0
2014/01/16	R209	06/11/2014	9.00	Put	Bond Future	7,023.0500		7.0230	6,904.0800	6.9041	(1.694)	0	0	0
2014/01/16	R209	06/11/2014	8.99	Call	Bond Future	4,078.8000		4.0788	4,161.1600	4.1612	2.019	0	0	0
2014/01/16	R209	06/11/2014	9.00	Call	Bond Future	4,108.4700		4.1085	4,191.2600	4.1913	2.015	0	0	0
2014/01/16	R209	06/11/2014	9.01	Call	Bond Future	4,138.2600		4.1383	4,221.4700	4.2215	2.011	0	0	0
2014/01/16	R210	06/02/2014	161.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	R210	06/02/2014			Bond Future	161.9298		161.9298	161.7848	161.7848	(0.090)	0.0000	0.0000	1,319
2014/01/16	R210	06/02/2014	161.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	R210	06/02/2014	161.51	Call	Bond Future	419.8000		0.4198	274.8400	0.2748	(34.531)	0	0	0
2014/01/16	R210	06/02/2014	161.49	Call	Bond Future	439.8000		0.4398	294.8400	0.2948	(32.960)	0	0	0
2014/01/16	R210	06/02/2014	161.50	Call	Bond Future	429.8000		0.4298	284.8400	0.2848	(33.727)	0	0	0
2014/01/16	R210	06/02/2014	161.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	R211	06/02/2014	129.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	R211	06/02/2014			Bond Future	128.7797		128.7797	128.6581	128.6581	(0.094)	0.0000	0.0000	2,022
2014/01/16	R211	06/02/2014	129.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	R211	06/02/2014	128.99	Put	Bond Future	210.3200		0.2103	331.9500	0.3320	57.831	0	0	0
2014/01/16	R211	06/02/2014	129.01	Put	Bond Future	230.3200		0.2303	351.9500	0.3520	52.809	0	0	0
2014/01/16	R211	06/02/2014	128.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	R211	06/02/2014	129.00	Put	Bond Future	220.3200		0.2203	341.9500	0.3420	55.206	0	0	0
2014/01/16	R212	06/02/2014			Bond Future	131.2865		131.2865	131.1676	131.1676	(0.091)	0.0000	0.0000	21,791
2014/01/16	R212	06/02/2014	132.99	Put	Bond Future	1,703.5300		1.7035	1,822.4000	1.8224	6.978	0	0	0
2014/01/16	R212	06/02/2014	133.01	Put	Bond Future	1,723.5300		1.7235	1,842.4000	1.8424	6.897	0	0	0
2014/01/16	R212	06/02/2014	133.00	Put	Bond Future	1,713.5300		1.7135	1,832.4000	1.8324	6.937	0	0	0
2014/01/16	R212	06/02/2014	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	R212	06/02/2014	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	R212	06/02/2014	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	R213	06/02/2014			Bond Future	8.9246		86.4676	8.9335	86.3997	0.100	0.0000	0.0000	21,529
2014/01/16	R213	06/02/2014	8.29	Put	Bond Future	5,199.3600		5.1994	5,246.8800	5.2469	0.914	0	0	0
2014/01/16	R213	06/02/2014	8.31	Put	Bond Future	5,049.8800		5.0499	5,096.0700	5.0961	0.915	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
2014/01/16	R213	06/02/2014	8.29	Call	Bond Future	166.2500	0.1663	145.7900	0.1458	(12.307)	0	0	0
2014/01/16	R213	06/02/2014	8.30	Put	Bond Future	5,124.4400	5.1244	5,171.3000	5.1713	0.914	0	0	0
2014/01/16	R213	06/02/2014	8.30	Call	Bond Future	174.0100	0.1740	152.8900	0.1529	(12.137)	0	0	0
2014/01/16	R213	06/02/2014	8.31	Call	Bond Future	182.0200	0.1820	160.2300	0.1602	(11.971)	0	0	0
2014/01/16	R213	08/05/2014	7.65	Put	Bond Future	11,714.0700	11.7141	11,756.0200	11.7560	0.358	0	0	0
2014/01/16	R213	08/05/2014			Bond Future	9.0219	84.0677	9.0294	84.0116	0.083	0.0000	0.0000	0
2014/01/16	R213	08/05/2014	7.64	Put	Bond Future	11,794.8800	11.7949	11,837.0200	11.8370	0.357	0	0	0
2014/01/16	R213	08/05/2014	7.66	Put	Bond Future	11,633.5100	11.6335	11,675.2800	11.6753	0.359	0	0	0
2014/01/16	R213	08/05/2014	7.65	Call	Bond Future	479.2800	0.4793	465.1800	0.4652	(2.942)	0	0	0
2014/01/16	R213	08/05/2014	7.64	Call	Bond Future	470.3900	0.4704	456.4800	0.4565	(2.957)	0	0	0
2014/01/16	R213	08/05/2014	7.66	Call	Bond Future	488.3000	0.4883	474.0200	0.4740	(2.924)	0	0	0
2014/01/16	R213	07/08/2014	8.86	Call	Bond Future	3,773.4500	3.7735	3,761.9400	3.7619	(0.305)	0	0	0
2014/01/16	R213	07/08/2014			Bond Future	9.1196	85.2007	9.1197	85.2003	0.001	0.0000	0.0000	0
2014/01/16	R213	07/08/2014	8.84	Call	Bond Future	3,709.8400	3.7098	3,698.3500	3.6983	(0.310)	0	0	0
2014/01/16	R213	07/08/2014	8.85	Call	Bond Future	3,741.5700	3.7416	3,730.0700	3.7301	(0.307)	0	0	0
2014/01/16	R213	07/08/2014	8.84	Put	Bond Future	5,798.5500	5.7986	5,787.5000	5.7875	(0.191)	0	0	0
2014/01/16	R213	07/08/2014	8.86	Put	Bond Future	5,710.2300	5.7102	5,699.1600	5.6992	(0.194)	0	0	0
2014/01/16	R213	07/08/2014	8.85	Put	Bond Future	5,754.2700	5.7543	5,743.2100	5.7432	(0.192)	0	0	0
2014/01/16	R213	06/11/2014	8.84	Call	Bond Future	4,179.7800	4.1798	4,198.5100	4.1985	0.448	0	0	0
2014/01/16	R213	06/11/2014	8.85	Put	Bond Future	6,919.6200	6.9196	6,877.0400	6.8770	(0.615)	0	0	0
2014/01/16	R213	06/11/2014			Bond Future	9.2171	82.8561	9.2086	82.9176	(0.092)	0.0000	0.0000	0
2014/01/16	R213	06/11/2014	8.85	Call	Bond Future	4,210.3700	4.2104	4,229.2300	4.2292	0.448	0	0	0
2014/01/16	R213	06/11/2014	8.86	Call	Bond Future	4,241.0900	4.2411	4,260.0700	4.2601	0.448	0	0	0
2014/01/16	R213	06/11/2014	8.84	Put	Bond Future	6,964.6400	6.9646	6,921.9300	6.9219	(0.613)	0	0	0
2014/01/16	R213	06/11/2014	8.86	Put	Bond Future	6,874.8200	6.8748	6,832.3600	6.8324	(0.618)	0	0	0
2014/01/16	R214	06/02/2014			Bond Future	9.2081	76.1050	9.1920	76.2290	(0.175)	0.0000	0.0000	5,455
2014/01/16	R214	06/02/2014	8.99	Put	Bond Future	2,579.1600	2.5792	2,464.8700	2.4649	(4.431)	0	0	0
2014/01/16	R214	06/02/2014	9.01	Put	Bond Future	2,473.6300	2.4736	2,360.6700	2.3607	(4.567)	0	0	0
2014/01/16	R214	06/02/2014	8.99	Call	Bond Future	875.5800	0.8756	885.2800	0.8853	1.108	0	0	0
2014/01/16	R214	06/02/2014	9.00	Put	Bond Future	2,526.0600	2.5261	2,412.4200	2.4124	(4.499)	0	0	0
2014/01/16	R214	06/02/2014	9.00	Call	Bond Future	902.0400	0.9020	912.3900	0.9124	1.147	0	0	0
2014/01/16	R214	06/02/2014	9.01	Call	Bond Future	929.0200	0.9290	940.0500	0.9400	1.187	0	0	0
2014/01/16	R214	08/05/2014			Bond Future	9.2993	73.8214	9.2812	73.9584	(0.195)	0.0000	0.0000	0
2014/01/16	R214	08/05/2014	9.00	Call	Bond Future	2,631.6800	2.6317	2,674.4200	2.6744	1.624	0	0	0
2014/01/16	R214	08/05/2014	8.99	Put	Bond Future	4,996.0700	4.9961	4,901.4000	4.9014	(1.895)	0	0	0
2014/01/16	R214	08/05/2014	9.01	Put	Bond Future	4,898.7600	4.8988	4,804.9600	4.8050	(1.915)	0	0	0
2014/01/16	R214	08/05/2014	9.00	Put	Bond Future	4,947.2500	4.9473	4,853.0100	4.8530	(1.905)	0	0	0
2014/01/16	R214	08/05/2014	9.01	Call	Bond Future	2,662.5400	2.6625	2,705.7200	2.7057	1.622	0	0	0
2014/01/16	R214	08/05/2014	8.99	Call	Bond Future	2,601.0200	2.6010	2,643.3300	2.6433	1.627	0	0	0
2014/01/16	R248	06/02/2014	9.11	Put	Bond Future	1,776.7100	1.7767	1,568.9500	1.5690	(11.694)	0	0	0
2014/01/16	R248	06/02/2014			Bond Future	9.2889	98.4177	9.2677	98.6254	(0.229)	0.0000	0.0000	12,135
2014/01/16	R248	06/02/2014	9.10	Put	Bond Future	1,877.7900	1.8778	1,670.0300	1.6700	(11.064)	0	0	0
2014/01/16	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	R248	06/02/2014	9.09	Put	Bond Future	1,979.0600	1.9791	1,771.3000	1.7713	(10.498)	0	0	0

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2014/01/16	R248	08/05/2014	9.04	Put	Bond Future	3,399.3500	3.3994	3,174.1500	3.1742	(6.625)	0	0	0
2014/01/16	R248	08/05/2014			Bond Future	9.3833	95.2906	9.3599	95.5158	(0.250)	0.0000	0.0000	1,375
2014/01/16	R248	08/05/2014	9.06	Put	Bond Future	3,195.2800	3.1953	2,970.0800	2.9701	(7.048)	0	0	0
2014/01/16	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	R248	08/05/2014	9.05	Put	Bond Future	3,297.2200	3.2972	3,072.0200	3.0720	(6.830)	0	0	0
2014/01/16	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/16	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total													384121