



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

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

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/11	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/11	2025	07/11/2013			Bond Future	110.1121	110.1121	110.1121	110.1121	0.000	0.0000	0.0000	0
2013/11/11	2025	06/02/2014			Bond Future	110.5908	110.5908	110.5910	110.5910	0.000	0.0000	0.0000	0
2013/11/11	2025	06/02/2014	110.99	Put	Bond Future	399.2500	0.3992	399.0300	0.3990	(0.055)	0	0	0
2013/11/11	2025	06/02/2014	111.01	Put	Bond Future	419.2500	0.4192	419.0300	0.4190	(0.052)	0	0	0
2013/11/11	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	2025	06/02/2014	111.00	Put	Bond Future	409.2500	0.4092	409.0300	0.4090	(0.054)	0	0	0
2013/11/11	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	2037	07/11/2013			Bond Future	9.0400	97.1725	9.0400	97.1725	0.000	0.0000	0.0000	0
2013/11/11	2037	06/02/2014			Bond Future	9.2585	93.0848	9.3296	92.4555	0.768	0.0000	0.0000	1,652
2013/11/11	2037	06/02/2014	9.38	Call	Bond Future	1,071.2300	1.0712	441.9100	0.4419	(58.747)	0	0	0
2013/11/11	2037	06/02/2014	9.39	Call	Bond Future	1,158.5200	1.1585	529.2000	0.5292	(54.321)	0	0	0
2013/11/11	2037	06/02/2014	9.37	Call	Bond Future	983.8000	0.9838	354.4800	0.3545	(63.968)	0	0	0
2013/11/11	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	397.6600	0.3977	100.000	0	0	0
2013/11/11	2037	08/05/2014			Bond Future	9.3623	94.3126	9.4359	93.6738	0.785	0.0000	0.0000	0
2013/11/11	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	484.7200	0.4847	100.000	0	0	0
2013/11/11	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	571.9200	0.5719	100.000	0	0	0
2013/11/11	2037	08/05/2014	9.38	Call	Bond Future	154.0800	0.1541	0.0000	0.0000	(100.000)	0	0	0
2013/11/11	2037	08/05/2014	9.39	Call	Bond Future	241.1400	0.2411	0.0000	0.0000	(100.000)	0	0	0
2013/11/11	2037	08/05/2014	9.37	Call	Bond Future	66.8800	0.0669	0.0000	0.0000	(100.000)	0	0	0
2013/11/11	2037	07/08/2014	9.06	Put	Bond Future	3,564.3500	3.5644	4,211.1100	4.2111	18.145	0	0	0
2013/11/11	2037	07/08/2014			Bond Future	9.4629	91.3704	9.5387	90.7236	0.801	0.0000	0.0000	0
2013/11/11	2037	07/08/2014	9.05	Put	Bond Future	3,655.6500	3.6556	4,302.4100	4.3024	17.692	0	0	0
2013/11/11	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	2037	07/08/2014	9.04	Put	Bond Future	3,747.0900	3.7471	4,393.8500	4.3938	17.260	0	0	0
2013/11/11	2038	07/11/2013			Bond Future	106.0585	106.0585	106.0585	106.0585	0.000	0.0000	0.0000	0
2013/11/11	2038	06/02/2014	107.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	2038	06/02/2014			Bond Future	106.4359	106.4359	106.4376	106.4376	0.002	0.0000	0.0000	24
2013/11/11	2038	06/02/2014	107.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	2038	06/02/2014	106.99	Put	Bond Future	554.1300	0.5541	552.3700	0.5524	(0.318)	0	0	0
2013/11/11	2038	06/02/2014	107.01	Put	Bond Future	574.1300	0.5741	572.3700	0.5724	(0.307)	0	0	0
2013/11/11	2038	06/02/2014	106.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	2038	06/02/2014	107.00	Put	Bond Future	564.1300	0.5641	562.3700	0.5624	(0.312)	0	0	0
2013/11/11	2050	07/11/2013			Bond Future	111.0652	111.0652	111.0652	111.0652	0.000	0.0000	0.0000	0
2013/11/11	2050	06/02/2014			Bond Future	111.4459	111.4459	111.4478	111.4478	0.002	0.0000	0.0000	472
2013/11/11	2050	06/02/2014	110.00	Call	Bond Future	1,445.9000	1.4459	1,447.7800	1.4478	0.130	0	0	0
2013/11/11	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	2050	06/02/2014	110.01	Call	Bond Future	1,435.9000	1.4359	1,437.7800	1.4378	0.131	0	0	0

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2013/11/11	2050	06/02/2014	109.99	Call	Bond Future	1,455.9000	1.4559	1,457.7800	1.4578	0.129	0	0	0
2013/11/11	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	AL37	06/02/2014			Index Future	413.8940	413.8940	412.1830	412.1830	(0.413)	0.0000	0.0000	0
2013/11/11	AL37	08/05/2014			Index Future	419.3540	419.3540	417.6160	417.6160	(0.414)	0.0000	0.0000	0
2013/11/11	AL7T	06/02/2014			Index Future	486.4080	486.4080	483.9350	483.9350	(0.508)	0.0000	0.0000	1
2013/11/11	AL7T	08/05/2014			Index Future	492.8240	492.8240	490.3130	490.3130	(0.510)	0.0000	0.0000	0
2013/11/11	ALBI	06/02/2014			Index Future	437.0210	437.0210	435.0960	435.0960	(0.440)	0.0000	0.0000	785
2013/11/11	ALBI	08/05/2014			Index Future	442.7860	442.7860	440.8310	440.8310	(0.442)	0.0000	0.0000	85
2013/11/11	ALBI	07/08/2014			Index Future	448.9580	448.9580	446.9790	446.9790	(0.441)	0.0000	0.0000	0
2013/11/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/11/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/11/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/11/11	EL28	07/11/2013			Bond Future	114.6391	114.6391	114.6391	114.6391	0.000	0.0000	0.0000	0
2013/11/11	EL28	06/02/2014			Bond Future	113.0383	113.0383	113.0404	113.0404	0.002	0.0000	0.0000	0
2013/11/11	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	EL28	06/02/2014	111.01	Call	Bond Future	2,028.2700	2.0283	2,030.4100	2.0304	0.106	0	0	0
2013/11/11	EL28	06/02/2014	110.99	Call	Bond Future	2,048.2700	2.0483	2,050.4100	2.0504	0.104	0	0	0
2013/11/11	EL28	06/02/2014	111.00	Call	Bond Future	2,038.2700	2.0383	2,040.4100	2.0404	0.105	0	0	0
2013/11/11	ES33	07/11/2013			Bond Future	9.5750	82.9001	9.5750	82.9001	0.000	0.0000	0.0000	0
2013/11/11	ES33	06/02/2014	9.54	Put	Bond Future	2,125.5600	2.1256	2,526.4500	2.5265	18.860	0	0	0
2013/11/11	ES33	06/02/2014			Bond Future	9.8270	83.0106	9.8825	82.6097	0.564	0.0000	0.0000	6,292
2013/11/11	ES33	06/02/2014	9.56	Put	Bond Future	1,974.6100	1.9746	2,375.5000	2.3755	20.302	0	0	0
2013/11/11	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	ES33	06/02/2014	9.55	Put	Bond Future	2,050.0300	2.0500	2,450.9200	2.4509	19.555	0	0	0
2013/11/11	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	ES33	08/05/2014	9.55	Put	Bond Future	2,927.4400	2.9274	3,334.6400	3.3346	13.910	0	0	0

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2013/11/11	ES33	08/05/2014			Bond Future	9.9501	80.3235	10.0076	79.9163	0.578	0.0000	0.0000	0
2013/11/11	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	ES33	08/05/2014	9.54	Put	Bond Future	3,002.7300	3.0027	3,409.9300	3.4099	13.561	0	0	0
2013/11/11	ES33	08/05/2014	9.56	Put	Bond Future	2,852.2500	2.8523	3,259.4500	3.2594	14.276	0	0	0
2013/11/11	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	GOVI	06/02/2014			GOVI	436.6430	436.6430	434.7750	434.7750	(0.428)	0.0000	0.0000	369
2013/11/11	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	GOVI	06/02/2014	439.99	Put	GOVI	33,470.0000	3.3470	52,150.0000	5.2150	55.811	0	0	0
2013/11/11	GOVI	06/02/2014	440.01	Put	GOVI	33,670.0000	3.3670	52,350.0000	5.2350	55.480	0	0	0
2013/11/11	GOVI	06/02/2014	440.00	Put	GOVI	33,570.0000	3.3570	52,250.0000	5.2250	55.645	0	0	0
2013/11/11	GOVI	08/05/2014	442.00	Call	GOVI	4,030.0000	0.4030	0.0000	0.0000	(100.000)	0	0	0
2013/11/11	GOVI	08/05/2014			GOVI	442.4030	442.4030	440.5060	440.5060	(0.429)	0.0000	0.0000	0
2013/11/11	GOVI	08/05/2014	442.01	Call	GOVI	3,930.0000	0.3930	0.0000	0.0000	(100.000)	0	0	0
2013/11/11	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	14,840.0000	1.4840	100.000	0	0	0
2013/11/11	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	15,040.0000	1.5040	100.000	0	0	0
2013/11/11	GOVI	08/05/2014	441.99	Call	GOVI	4,130.0000	0.4130	0.0000	0.0000	(100.000)	0	0	0
2013/11/11	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	14,940.0000	1.4940	100.000	0	0	0
2013/11/11	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	GOVI	07/08/2014			GOVI	448.5700	448.5700	446.6490	446.6490	(0.428)	0.0000	0.0000	0
2013/11/11	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	GOVI	07/08/2014	459.99	Put	GOVI	114,200.0000	11.4200	133,410.0000	13.3410	16.821	0	0	0
2013/11/11	GOVI	07/08/2014	460.01	Put	GOVI	114,400.0000	11.4400	133,610.0000	13.3610	16.792	0	0	0
2013/11/11	GOVI	07/08/2014	460.00	Put	GOVI	114,300.0000	11.4300	133,510.0000	13.3510	16.807	0	0	0
2013/11/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/11/11	IGOV	06/02/2014			Index Future	200.9670	200.9670	200.8990	200.8990	(0.034)	0.0000	0.0000	1,328
2013/11/11	IGOV	08/05/2014			Index Future	203.6420	203.6420	203.5710	203.5710	(0.035)	0.0000	0.0000	7
2013/11/11	ILBI	06/02/2014			Index Future	543.8820	543.8820	551.4950	551.4950	1.400	0.0000	0.0000	186
2013/11/11	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/11/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/11/11	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/11/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/11/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/11/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/11	JBAF	20/11/2013			Jibar Tradeable Future	5.1600	94.8400	5.1900	94.8100	0.581	0.0000	0.0000	100
2013/11/11	JBAF	18/12/2013			Jibar Tradeable Future	5.1900	94.8100	5.2300	94.7700	0.771	0.0000	0.0000	1,500
2013/11/11	JBAF	15/01/2014			Jibar Tradeable Future	5.2300	94.7700	5.2600	94.7400	0.574	0.0000	0.0000	1,000
2013/11/11	JBAF	19/02/2014			Jibar Tradeable Future	5.3100	94.6900	5.3700	94.6300	1.130	0.0000	0.0000	0
2013/11/11	JBAF	19/03/2014			Jibar Tradeable Future	5.3300	94.6700	5.4600	94.5400	2.439	0.0000	0.0000	400
2013/11/11	JBAF	16/04/2014			Jibar Tradeable Future	5.4900	94.5100	5.6100	94.3900	2.186	0.0000	0.0000	0
2013/11/11	JBAF	18/06/2014			Jibar Tradeable Future	5.7200	94.2800	5.9000	94.1000	3.147	0.0000	0.0000	3,000
2013/11/11	JBAF	17/09/2014			Jibar Tradeable Future	6.1500	93.8500	6.3700	93.6300	3.577	0.0000	0.0000	1,000
2013/11/11	JBAF	17/12/2014			Jibar Tradeable Future	6.4300	93.5700	6.6900	93.3100	4.044	0.0000	0.0000	0
2013/11/11	JBAF	18/03/2015			Jibar Tradeable Future	6.7300	93.2700	7.0100	92.9900	4.160	0.0000	0.0000	150
2013/11/11	JBAF	17/06/2015			Jibar Tradeable Future	7.0100	92.9900	7.3100	92.6900	4.280	0.0000	0.0000	2,100
2013/11/11	JBAF	16/09/2015			Jibar Tradeable Future	7.2900	92.7100	7.6100	92.3900	4.390	0.0000	0.0000	0
2013/11/11	R023	07/11/2013			Bond Future	7.8200	101.0885	7.8200	101.0885	0.000	0.0000	0.0000	0
2013/11/11	R023	06/02/2014			Bond Future	8.0245	101.7628	8.1169	101.1847	1.152	0.0000	0.0000	11,259
2013/11/11	R023	06/02/2014	7.84	Put	Bond Future	1,166.4100	1.1664	1,744.4700	1.7445	49.559	0	0	0
2013/11/11	R023	06/02/2014	7.86	Put	Bond Future	1,039.0900	1.0391	1,617.1500	1.6172	55.631	0	0	0
2013/11/11	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	R023	06/02/2014	7.85	Put	Bond Future	1,102.7300	1.1027	1,680.7900	1.6808	52.421	0	0	0
2013/11/11	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	R023	08/05/2014			Bond Future	8.1293	99.1885	8.2257	98.6016	1.187	0.0000	0.0000	0
2013/11/11	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	R023	08/05/2014	7.59	Put	Bond Future	3,366.1200	3.3661	3,953.0600	3.9531	17.437	0	0	0
2013/11/11	R023	08/05/2014	7.61	Put	Bond Future	3,238.6700	3.2387	3,825.6100	3.8256	18.123	0	0	0
2013/11/11	R023	08/05/2014	7.60	Put	Bond Future	3,302.3700	3.3024	3,889.3100	3.8893	17.773	0	0	0
2013/11/11	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	R157	07/11/2013			Bond Future	6.0750	114.8837	6.0750	114.8837	0.000	0.0000	0.0000	0
2013/11/11	R157	06/02/2014	5.64	Call	Bond Future	116.0200	0.1160	83.7700	0.0838	(27.797)	0	0	0
2013/11/11	R157	06/02/2014	5.65	Put	Bond Future	1,133.7800	1.1338	1,266.8800	1.2669	11.739	0	0	0
2013/11/11	R157	06/02/2014			Bond Future	6.2803	116.2959	6.3842	116.1299	1.654	0.0000	0.0000	32,209
2013/11/11	R157	06/02/2014	5.65	Call	Bond Future	119.1800	0.1192	86.2500	0.0863	(27.630)	0	0	0
2013/11/11	R157	06/02/2014	5.66	Call	Bond Future	122.4000	0.1224	88.7900	0.0888	(27.459)	0	0	0
2013/11/11	R157	06/02/2014	5.64	Put	Bond Future	1,146.8200	1.1468	1,280.6000	1.2806	11.665	0	0	0
2013/11/11	R157	06/02/2014	5.66	Put	Bond Future	1,120.8100	1.1208	1,253.2300	1.2532	11.815	0	0	0
2013/11/11	R157	08/05/2014	5.20	Call	Bond Future	74.7100	0.0747	55.8800	0.0559	(25.204)	0	0	0
2013/11/11	R157	08/05/2014			Bond Future	6.4725	111.0221	6.5987	110.8525	1.949	0.0000	0.0000	0
2013/11/11	R157	08/05/2014	5.21	Call	Bond Future	76.2100	0.0762	57.0700	0.0571	(25.115)	0	0	0
2013/11/11	R157	08/05/2014	5.19	Call	Bond Future	73.2300	0.0732	54.7000	0.0547	(25.304)	0	0	0
2013/11/11	R157	08/05/2014	5.20	Put	Bond Future	1,806.3800	1.8064	1,957.1300	1.9571	8.345	0	0	0
2013/11/11	R157	08/05/2014	5.19	Put	Bond Future	1,818.6600	1.8187	1,969.7100	1.9697	8.306	0	0	0
2013/11/11	R157	08/05/2014	5.21	Put	Bond Future	1,794.1200	1.7941	1,944.5600	1.9446	8.385	0	0	0
2013/11/11	R157	07/08/2014	6.76	Put	Bond Future	590.4000	0.5904	671.0800	0.6711	13.665	0	0	0
2013/11/11	R157	07/08/2014			Bond Future	6.6673	112.5714	6.8236	112.4006	2.344	0.0000	0.0000	0
2013/11/11	R157	07/08/2014	6.75	Put	Bond Future	595.2500	0.5952	676.4000	0.6764	13.633	0	0	0
2013/11/11	R157	07/08/2014	6.74	Call	Bond Future	679.5700	0.6796	590.4400	0.5904	(13.116)	0	0	0

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2013/11/11	R157	07/08/2014	6.75	Call	Bond Future	685.6200	0.6856	596.0200	0.5960	(13.068)	0	0	0
2013/11/11	R157	07/08/2014	6.76	Call	Bond Future	691.6900	0.6917	601.6200	0.6016	(13.022)	0	0	0
2013/11/11	R157	07/08/2014	6.74	Put	Bond Future	600.1200	0.6001	681.7400	0.6817	13.601	0	0	0
2013/11/11	R157	06/11/2014	6.19	Put	Bond Future	1,100.0600	1.1001	1,213.8900	1.2139	10.348	0	0	0
2013/11/11	R157	06/11/2014			Bond Future	7.0200	107.3137	7.2259	107.1406	2.933	0.0000	0.0000	0
2013/11/11	R157	06/11/2014	6.21	Put	Bond Future	1,088.8600	1.0889	1,202.0700	1.2021	10.397	0	0	0
2013/11/11	R157	06/11/2014	6.20	Put	Bond Future	1,094.4500	1.0944	1,207.9700	1.2080	10.372	0	0	0
2013/11/11	R157	06/11/2014	6.21	Call	Bond Future	403.5900	0.4036	343.7100	0.3437	(14.837)	0	0	0
2013/11/11	R157	06/11/2014	6.19	Call	Bond Future	397.7800	0.3978	338.5200	0.3385	(14.898)	0	0	0
2013/11/11	R157	06/11/2014	6.20	Call	Bond Future	400.6800	0.4007	341.1100	0.3411	(14.867)	0	0	0
2013/11/11	R186	07/11/2013			Bond Future	8.1350	122.9622	8.1350	122.9622	0.000	0.0000	0.0000	0
2013/11/11	R186	06/02/2014	8.75	Put	Bond Future	1,613.2800	1.6133	1,738.8700	1.7389	7.785	0	0	250
2013/11/11	R186	06/02/2014			Bond Future	8.3480	118.2497	8.4090	117.7209	0.731	0.0000	0.0000	55,933
2013/11/11	R186	06/02/2014	7.75	Call	Bond Future	1,075.1300	1.0751	911.4100	0.9114	(15.228)	0	0	0
2013/11/11	R186	06/02/2014	7.74	Put	Bond Future	6,510.2600	6.5103	6,877.6500	6.8776	5.643	0	0	0
2013/11/11	R186	06/02/2014	7.76	Put	Bond Future	6,369.3100	6.3693	6,732.0100	6.7320	5.694	0	0	0
2013/11/11	R186	06/02/2014	7.75	Put	Bond Future	6,439.5700	6.4396	6,804.6300	6.8046	5.669	0	0	0
2013/11/11	R186	06/02/2014	8.75	Call	Bond Future	5,036.0800	5.0361	4,632.8900	4.6329	(8.006)	0	0	0
2013/11/11	R186	06/02/2014	7.76	Call	Bond Future	1,097.3800	1.0974	931.3000	0.9313	(15.134)	0	0	0
2013/11/11	R186	06/02/2014	7.74	Call	Bond Future	1,053.2200	1.0532	891.8300	0.8918	(15.323)	0	0	0
2013/11/11	R186	08/05/2014	7.50	Put	Bond Future	9,860.3400	9.8603	10,251.2100	10,2512	3.964	0	0	0
2013/11/11	R186	08/05/2014			Bond Future	8.4514	119.8095	8.5148	119.2724	0.751	0.0000	0.0000	540
2013/11/11	R186	08/05/2014	7.09	Put	Bond Future	13,132.8800	13.1329	13,579.8000	13.5798	3.403	0	0	0
2013/11/11	R186	08/05/2014	7.10	Call	Bond Future	730.7700	0.7308	639.4200	0.6394	(12.501)	0	0	0
2013/11/11	R186	08/05/2014	7.11	Call	Bond Future	742.8400	0.7428	650.3300	0.6503	(12.454)	0	0	0
2013/11/11	R186	08/05/2014	8.50	Call	Bond Future	4,552.0700	4.5521	4,234.9200	4.2349	(6.967)	0	0	0
2013/11/11	R186	08/05/2014	7.09	Call	Bond Future	718.8400	0.7188	628.6600	0.6287	(12.545)	0	0	0
2013/11/11	R186	08/05/2014	7.11	Put	Bond Future	12,961.5100	12.9615	13,406.1000	13.4061	3.430	0	0	0
2013/11/11	R186	08/05/2014	7.50	Call	Bond Future	1,371.1200	1.3711	1,224.8900	1.2249	(10.665)	0	0	1,933
2013/11/11	R186	08/05/2014	8.50	Put	Bond Future	4,140.2800	4.1403	4,360.2300	4.3602	5.312	0	0	1,933
2013/11/11	R186	08/05/2014	7.10	Put	Bond Future	13,047.0700	13.0471	13,492.8200	13.4928	3.416	0	0	0
2013/11/11	R186	07/08/2014	8.31	Call	Bond Future	4,281.4600	4.2815	4,007.0200	4.0070	(6.410)	0	0	0
2013/11/11	R186	07/08/2014			Bond Future	8.5479	116.1892	8.6136	115.6459	0.768	0.0000	0.0000	0
2013/11/11	R186	07/08/2014	8.92	Put	Bond Future	3,838.1200	3.8381	4,024.1200	4.0241	4.846	0	0	840
2013/11/11	R186	07/08/2014	8.29	Call	Bond Future	4,207.6300	4.2076	3,936.0700	3.9361	(6.454)	0	0	0
2013/11/11	R186	07/08/2014	8.30	Call	Bond Future	4,244.4500	4.2444	3,971.4500	3.9714	(6.432)	0	0	0
2013/11/11	R186	07/08/2014	8.29	Put	Bond Future	6,377.3200	6.3773	6,649.1400	6.6491	4.262	0	0	0
2013/11/11	R186	07/08/2014	8.92	Call	Bond Future	6,870.3500	6.8703	6,512.9700	6.5130	(5.202)	0	0	0
2013/11/11	R186	07/08/2014	8.31	Put	Bond Future	6,280.8700	6.2809	6,549.8100	6.5498	4.282	0	0	0
2013/11/11	R186	07/08/2014	8.30	Put	Bond Future	6,328.9600	6.3290	6,599.3400	6.5993	4.272	0	0	0
2013/11/11	R186	06/11/2014	8.14	Call	Bond Future	4,245.8400	4.2458	3,996.4400	3.9964	(5.874)	0	0	0
2013/11/11	R186	06/11/2014	8.15	Put	Bond Future	8,448.3300	8.4483	8,748.6000	8.7486	3.554	0	0	0
2013/11/11	R186	06/11/2014			Bond Future	8.6513	117.7897	8.7195	117.2388	0.788	0.0000	0.0000	0
2013/11/11	R186	06/11/2014	9.17	Call	Bond Future	8,401.1600	8.4012	8,032.8900	8.0329	(4.384)	0	0	0
2013/11/11	R186	06/11/2014	8.15	Call	Bond Future	4,279.0500	4.2790	4,028.4200	4.0284	(5.857)	0	0	0
2013/11/11	R186	06/11/2014	8.16	Call	Bond Future	4,312.4000	4.3124	4,060.5400	4.0605	(5.840)	0	0	0
2013/11/11	R186	06/11/2014	9.17	Put	Bond Future	4,300.1900	4.3002	4,482.8200	4.4828	4.247	0	0	2,010

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2013/11/11	R186	06/11/2014	8.14	Put	Bond Future	8,500.4300		8.5004	8,801.9300	8.8019	3.547	0	0	0
2013/11/11	R186	06/11/2014	8.16	Put	Bond Future	8,396.4600		8.3965	8,695.5000	8.6955	3.562	0	0	0
2013/11/11	R197	07/11/2013			Bond Future	280.8602		280.8602	280.8602	280.8602	0.000	0.0000	0.0000	0
2013/11/11	R197	06/02/2014			Bond Future	278.9251		278.9251	278.9240	278.9240	0.000	0.0000	0.0000	2,049
2013/11/11	R197	06/02/2014	280.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	R197	06/02/2014	279.99	Put	Bond Future	1,064.9000		1.0649	1,066.0100	1.0660	0.104	0	0	0
2013/11/11	R197	06/02/2014	280.01	Put	Bond Future	1,084.9000		1.0849	1,086.0100	1.0860	0.102	0	0	0
2013/11/11	R197	06/02/2014	280.00	Put	Bond Future	1,074.9000		1.0749	1,076.0100	1.0760	0.103	0	0	0
2013/11/11	R197	06/02/2014	280.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	R197	06/02/2014	279.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	R201	07/11/2013			Bond Future	4.8100		107.6308	4.8100	107.6308	0.000	0.0000	0.0000	0
2013/11/11	R201	06/02/2014	5.24	Put	Bond Future	65.2300		0.0652	56.1300	0.0561	(13.951)	0	0	0
2013/11/11	R201	06/02/2014			Bond Future	4.7529		104.5583	4.7153	104.5904	(0.790)	0.0000	0.0000	0
2013/11/11	R201	06/02/2014	5.26	Put	Bond Future	61.7700		0.0618	53.0200	0.0530	(14.165)	0	0	0
2013/11/11	R201	06/02/2014	5.24	Call	Bond Future	480.1200		0.4801	503.1100	0.5031	4.788	0	0	0
2013/11/11	R201	06/02/2014	5.25	Put	Bond Future	63.4100		0.0634	54.4900	0.0545	(14.067)	0	0	0
2013/11/11	R201	06/02/2014	5.25	Call	Bond Future	486.7900		0.4868	509.9600	0.5100	4.760	0	0	0
2013/11/11	R201	06/02/2014	5.26	Call	Bond Future	493.6400		0.4936	516.9800	0.5170	4.728	0	0	0
2013/11/11	R201	08/05/2014			Bond Future	4.5154		105.9375	4.4640	105.9688	(1.139)	0.0000	0.0000	0
2013/11/11	R201	08/05/2014	4.75	Call	Bond Future	310.0800		0.3101	327.2500	0.3273	5.537	0	0	0
2013/11/11	R201	08/05/2014	4.76	Call	Bond Future	313.7000		0.3137	331.0000	0.3310	5.515	0	0	0
2013/11/11	R201	08/05/2014	4.74	Call	Bond Future	306.4800		0.3065	323.5200	0.3235	5.560	0	0	0
2013/11/11	R201	08/05/2014	4.76	Put	Bond Future	165.2800		0.1653	151.3100	0.1513	(8.452)	0	0	0
2013/11/11	R201	08/05/2014	4.75	Put	Bond Future	167.7200		0.1677	153.6200	0.1536	(8.407)	0	0	0
2013/11/11	R201	08/05/2014	4.74	Put	Bond Future	170.1800		0.1702	155.9500	0.1560	(8.362)	0	0	0
2013/11/11	R201	07/08/2014	5.31	Put	Bond Future	19.5900		0.0196	16.3300	0.0163	(16.641)	0	0	0
2013/11/11	R201	07/08/2014			Bond Future	3.7041		103.0056	3.6143	103.0384	(2.426)	0.0000	0.0000	0
2013/11/11	R201	07/08/2014	5.30	Put	Bond Future	19.9300		0.0199	16.6300	0.0166	(16.558)	0	0	0
2013/11/11	R201	07/08/2014	5.31	Call	Bond Future	602.1600		0.6022	631.6900	0.6317	4.904	0	0	0
2013/11/11	R201	07/08/2014	5.29	Call	Bond Future	595.6400		0.5956	625.0800	0.6251	4.943	0	0	0
2013/11/11	R201	07/08/2014	5.30	Call	Bond Future	598.9000		0.5989	628.3900	0.6284	4.924	0	0	0
2013/11/11	R201	07/08/2014	5.29	Put	Bond Future	20.2800		0.0203	16.9300	0.0169	(16.519)	0	0	0
2013/11/11	R202	07/11/2013			Bond Future	209.5510		209.5510	209.5510	209.5510	0.000	0.0000	0.0000	0
2013/11/11	R202	06/02/2014	208.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	R202	06/02/2014			Bond Future	209.4816		209.4816	209.4844	209.4844	0.001	0.0000	0.0000	43,449
2013/11/11	R202	06/02/2014	209.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	R202	06/02/2014	208.99	Call	Bond Future	491.6000		0.4916	494.4000	0.4944	0.570	0	0	0
2013/11/11	R202	06/02/2014	209.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	R202	06/02/2014	209.00	Call	Bond Future	481.6000		0.4816	484.4000	0.4844	0.581	0	0	0
2013/11/11	R202	06/02/2014	209.01	Call	Bond Future	471.6000		0.4716	474.4000	0.4744	0.594	0	0	0
2013/11/11	R203	07/11/2013			Bond Future	6.7800		106.2042	6.7800	106.2042	0.000	0.0000	0.0000	0
2013/11/11	R203	06/02/2014			Bond Future	6.9801		107.3559	7.0921	106.9979	1.605	0.0000	0.0000	8,517
2013/11/11	R203	06/02/2014	5.95	Put	Bond Future	3,440.5000		3.4405	3,771.4500	3.7714	9.619	0	0	0
2013/11/11	R203	06/02/2014	6.14	Put	Bond Future	2,870.5000		2.8705	3,184.1400	3.1841	10.926	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/11	R203	06/02/2014	6.16	Put	Bond Future	2,812.5200		2.8125	3,123.9900	3.1240	11.074	0	0	0
2013/11/11	R203	06/02/2014	6.84	Put	Bond Future	1,177.2600		1.1773	1,377.8900	1.3779	17.042	0	0	0
2013/11/11	R203	06/02/2014	6.15	Put	Bond Future	2,841.4600		2.8415	3,154.0200	3.1540	11.000	0	0	0
2013/11/11	R203	06/02/2014	5.95	Call	Bond Future	75.1800		0.0752	48.0800	0.0481	(36.047)	0	0	16
2013/11/11	R203	06/02/2014	6.16	Call	Bond Future	144.0300		0.1440	97.4500	0.0974	(32.340)	0	0	0
2013/11/11	R203	06/02/2014	6.84	Call	Bond Future	727.3600		0.7274	569.9400	0.5699	(21.643)	0	0	13
2013/11/11	R203	06/02/2014	6.14	Call	Bond Future	135.8800		0.1359	91.4700	0.0915	(32.683)	0	0	0
2013/11/11	R203	06/02/2014	6.15	Call	Bond Future	139.9100		0.1399	94.4200	0.0944	(32.514)	0	0	0
2013/11/11	R203	08/05/2014	7.40	Put	Bond Future	944.6200		0.9446	1,085.2200	1.0852	14.884	0	0	0
2013/11/11	R203	08/05/2014	5.76	Call	Bond Future	151.6200		0.1516	114.1200	0.1141	(24.733)	0	0	0
2013/11/11	R203	08/05/2014	6.84	Call	Bond Future	926.0800		0.9261	776.6100	0.7766	(16.140)	0	0	13
2013/11/11	R203	08/05/2014	5.74	Call	Bond Future	145.6600		0.1457	109.4000	0.1094	(24.894)	0	0	0
2013/11/11	R203	08/05/2014			Bond Future	7.1207		104.6117	7.2428	104.2477	1.715	0.0000	0.0000	0
2013/11/11	R203	08/05/2014	5.76	Put	Bond Future	4,317.6900		4.3177	4,644.2000	4.6442	7.562	0	0	0
2013/11/11	R203	08/05/2014	6.84	Put	Bond Future	1,769.0500		1.7691	1,983.5900	1.9836	12.127	0	0	0
2013/11/11	R203	08/05/2014	5.75	Put	Bond Future	4,346.0700		4.3461	4,673.2000	4.6732	7.527	0	0	0
2013/11/11	R203	08/05/2014	5.74	Put	Bond Future	4,374.4900		4.3745	4,702.2400	4.7022	7.492	0	0	0
2013/11/11	R203	08/05/2014	7.40	Call	Bond Future	1,774.8800		1.7749	1,551.4700	1.5515	(12.587)	0	0	16
2013/11/11	R203	08/05/2014	5.75	Call	Bond Future	148.6200		0.1486	111.7400	0.1117	(24.815)	0	0	0
2013/11/11	R203	07/08/2014	7.30	Call	Bond Future	1,591.7900		1.5918	1,398.7600	1.3988	(12.127)	0	0	0
2013/11/11	R203	07/08/2014			Bond Future	7.2526		106.0709	7.3856	105.7029	1.834	0.0000	0.0000	0
2013/11/11	R203	07/08/2014	7.31	Call	Bond Future	1,606.5800		1.6066	1,412.4800	1.4125	(12.082)	0	0	0
2013/11/11	R203	07/08/2014	6.84	Put	Bond Future	2,155.3500		2.1553	2,380.0200	2.3800	10.424	0	0	0
2013/11/11	R203	07/08/2014	7.29	Put	Bond Future	1,473.3500		1.4734	1,649.3900	1.6494	11.948	0	0	0
2013/11/11	R203	07/08/2014	7.31	Put	Bond Future	1,447.4800		1.4475	1,621.3800	1.6214	12.014	0	0	0
2013/11/11	R203	07/08/2014	7.30	Put	Bond Future	1,460.3700		1.4604	1,635.3400	1.6353	11.981	0	0	0
2013/11/11	R203	07/08/2014	7.29	Call	Bond Future	1,577.0700		1.5771	1,385.1100	1.3851	(12.172)	0	0	0
2013/11/11	R203	07/08/2014	6.84	Call	Bond Future	1,003.1200		1.0031	859.7900	0.8598	(14.288)	0	0	30
2013/11/11	R203	06/11/2014	6.86	Call	Bond Future	1,076.3100		1.0763	936.1500	0.9361	(13.022)	0	0	0
2013/11/11	R203	06/11/2014			Bond Future	7.4215		103.3714	7.5678	102.9983	1.971	0.0000	0.0000	0
2013/11/11	R203	06/11/2014	6.84	Call	Bond Future	1,056.9300		1.0569	918.5200	0.9185	(13.095)	0	0	0
2013/11/11	R203	06/11/2014	6.85	Call	Bond Future	1,066.5900		1.0666	927.3100	0.9273	(13.058)	0	0	0
2013/11/11	R203	06/11/2014	6.84	Put	Bond Future	2,556.8100		2.5568	2,791.4600	2.7915	9.177	0	0	0
2013/11/11	R203	06/11/2014	6.86	Put	Bond Future	2,524.1500		2.5241	2,757.0500	2.7570	9.227	0	0	0
2013/11/11	R203	06/11/2014	6.85	Put	Bond Future	2,540.4500		2.5404	2,774.2300	2.7742	9.202	0	0	0
2013/11/11	R204	07/11/2013			Bond Future	7.0550		107.1297	7.0550	107.1297	0.000	0.0000	0.0000	0
2013/11/11	R204	06/02/2014	6.39	Call	Bond Future	206.3800		0.2064	139.0300	0.1390	(32.634)	0	0	0
2013/11/11	R204	06/02/2014			Bond Future	7.2332		104.2227	7.3540	103.7273	1.670	0.0000	0.0000	28,279
2013/11/11	R204	06/02/2014	6.40	Call	Bond Future	212.1400		0.2121	143.2600	0.1433	(32.469)	0	0	0
2013/11/11	R204	06/02/2014	6.41	Call	Bond Future	218.0100		0.2180	147.5900	0.1476	(32.301)	0	0	0
2013/11/11	R204	06/02/2014	6.39	Put	Bond Future	3,746.6800		3.7467	4,174.7600	4.1748	11.426	0	0	0
2013/11/11	R204	06/02/2014	6.41	Put	Bond Future	3,672.6300		3.6726	4,097.6400	4.0976	11.572	0	0	0
2013/11/11	R204	06/02/2014	6.40	Put	Bond Future	3,709.5900		3.7096	4,136.1400	4.1361	11.499	0	0	0
2013/11/11	R204	08/05/2014			Bond Future	7.3590		105.5974	7.4882	105.0942	1.755	0.0000	0.0000	0
2013/11/11	R204	08/05/2014	6.05	Call	Bond Future	230.7300		0.2307	172.9300	0.1729	(25.051)	0	0	0
2013/11/11	R204	08/05/2014	6.06	Call	Bond Future	235.2100		0.2352	176.4800	0.1765	(24.969)	0	0	0
2013/11/11	R204	08/05/2014	6.04	Call	Bond Future	226.3200		0.2263	169.4400	0.1694	(25.133)	0	0	0

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2013/11/11	R204	08/05/2014	6.05	Put	Bond Future	5,505.6100	5.5056	5,951.0100	5.9510	8.090	0	0	0
2013/11/11	R204	08/05/2014	6.04	Put	Bond Future	5,542.7500	5.5427	5,989.0700	5.9891	8.052	0	0	0
2013/11/11	R204	08/05/2014	6.06	Put	Bond Future	5,468.5500	5.4686	5,913.0200	5.9130	8.128	0	0	0
2013/11/11	R204	07/08/2014			Bond Future	7.4765	103.0387	7.6143	102.5296	1.843	0.0000	0.0000	0
2013/11/11	R204	07/08/2014	7.44	Put	Bond Future	2,186.5400	2.1865	2,439.2000	2.4392	11.555	0	0	0
2013/11/11	R204	07/08/2014	7.46	Put	Bond Future	2,149.5500	2.1496	2,399.3400	2.3993	11.621	0	0	0
2013/11/11	R204	07/08/2014	7.45	Put	Bond Future	2,167.9900	2.1680	2,419.2200	2.4192	11.588	0	0	0
2013/11/11	R204	07/08/2014	7.78	Call	Bond Future	2,739.0000	2.7390	2,434.8800	2.4349	(11.103)	0	0	0
2013/11/11	R204	07/08/2014	7.46	Call	Bond Future	2,088.4800	2.0885	1,829.1300	1.8291	(12.418)	0	0	0
2013/11/11	R204	07/08/2014	7.44	Call	Bond Future	2,051.2600	2.0513	1,794.7800	1.7948	(12.504)	0	0	0
2013/11/11	R204	07/08/2014	7.78	Put	Bond Future	1,621.5700	1.6216	1,826.5900	1.8266	12.643	0	0	530
2013/11/11	R204	07/08/2014	7.45	Call	Bond Future	2,069.8200	2.0698	1,811.9100	1.8119	(12.461)	0	0	0
2013/11/11	R204	06/11/2014	7.99	Put	Bond Future	1,916.4200	1.9164	2,123.8000	2.1238	10.821	0	0	1,270
2013/11/11	R204	06/11/2014			Bond Future	7.6127	104.4580	7.7605	103.9418	1.942	0.0000	0.0000	0
2013/11/11	R204	06/11/2014	6.99	Put	Bond Future	3,725.1700	3.7252	4,048.6400	4.0486	8.683	0	0	0
2013/11/11	R204	06/11/2014	7.01	Put	Bond Future	3,680.1200	3.6801	4,001.2700	4.0013	8.727	0	0	0
2013/11/11	R204	06/11/2014	6.99	Call	Bond Future	1,515.0300	1.5150	1,322.3500	1.3224	(12.718)	0	0	0
2013/11/11	R204	06/11/2014	7.00	Put	Bond Future	3,702.6100	3.7026	4,024.9200	4.0249	8.705	0	0	0
2013/11/11	R204	06/11/2014	7.99	Call	Bond Future	3,227.6700	3.2277	2,918.9000	2.9189	(9.566)	0	0	0
2013/11/11	R204	06/11/2014	7.00	Call	Bond Future	1,528.4200	1.5284	1,334.5800	1.3346	(12.682)	0	0	0
2013/11/11	R204	06/11/2014	7.01	Call	Bond Future	1,541.8800	1.5419	1,346.8800	1.3469	(12.647)	0	0	0
2013/11/11	R206	07/11/2013			Bond Future	5.1850	102.8152	5.1850	102.8152	0.000	0.0000	0.0000	0
2013/11/11	R207	07/11/2013			Bond Future	7.3550	101.8356	7.3550	101.8356	0.000	0.0000	0.0000	0
2013/11/11	R207	06/02/2014			Bond Future	7.5561	99.0917	7.6548	98.6324	1.307	0.0000	0.0000	18,702
2013/11/11	R207	06/02/2014	6.65	Call	Bond Future	241.4600	0.2415	175.6500	0.1757	(27.255)	0	0	0
2013/11/11	R207	06/02/2014	6.64	Put	Bond Future	4,625.2500	4.6252	5,020.1600	5.0202	8.538	0	0	0
2013/11/11	R207	06/02/2014	6.66	Put	Bond Future	4,539.4400	4.5394	4,931.6100	4.9316	8.639	0	0	0
2013/11/11	R207	06/02/2014	6.65	Put	Bond Future	4,582.2600	4.5823	4,975.8100	4.9758	8.589	0	0	0
2013/11/11	R207	06/02/2014	6.66	Call	Bond Future	247.8000	0.2478	180.6100	0.1806	(27.115)	0	0	0
2013/11/11	R207	06/02/2014	6.64	Call	Bond Future	235.2500	0.2352	170.8000	0.1708	(27.396)	0	0	0
2013/11/11	R207	08/05/2014	6.19	Put	Bond Future	7,213.0000	7.2130	7,627.8400	7.6278	5.751	0	0	0
2013/11/11	R207	08/05/2014	6.21	Put	Bond Future	7,125.0600	7.1251	7,538.3300	7.5383	5.800	0	0	0
2013/11/11	R207	08/05/2014			Bond Future	7.6802	100.3987	7.7847	99.9322	1.361	0.0000	0.0000	0
2013/11/11	R207	08/05/2014	6.20	Put	Bond Future	7,168.9800	7.1690	7,583.0400	7.5830	5.776	0	0	0
2013/11/11	R207	08/05/2014	6.20	Call	Bond Future	258.2500	0.2582	205.7500	0.2057	(20.329)	0	0	0
2013/11/11	R207	08/05/2014	6.21	Call	Bond Future	262.9700	0.2630	209.6800	0.2097	(20.265)	0	0	0
2013/11/11	R207	08/05/2014	6.19	Call	Bond Future	253.6100	0.2536	201.8900	0.2019	(20.394)	0	0	0
2013/11/11	R207	07/08/2014	7.69	Call	Bond Future	2,403.4800	2.4035	2,166.7700	2.1668	(9.849)	0	0	0
2013/11/11	R207	07/08/2014	7.70	Put	Bond Future	2,843.3300	2.8433	3,077.4300	3.0774	8.233	0	0	0
2013/11/11	R207	07/08/2014			Bond Future	7.7974	98.1586	7.9077	97.6865	1.415	0.0000	0.0000	0
2013/11/11	R207	07/08/2014	7.70	Call	Bond Future	2,424.0100	2.4240	2,186.0500	2.1860	(9.817)	0	0	0
2013/11/11	R207	07/08/2014	7.71	Call	Bond Future	2,444.6400	2.4446	2,205.4400	2.2054	(9.785)	0	0	0
2013/11/11	R207	07/08/2014	7.69	Put	Bond Future	2,865.9600	2.8660	3,101.3100	3.1013	8.212	0	0	0
2013/11/11	R207	07/08/2014	7.71	Put	Bond Future	2,820.8200	2.8208	3,053.6800	3.0537	8.255	0	0	0
2013/11/11	R207	06/11/2014	7.36	Put	Bond Future	4,398.3600	4.3984	4,681.7600	4.6818	6.443	0	0	0
2013/11/11	R207	06/11/2014			Bond Future	7.9241	99.5107	8.0409	99.0321	1.474	0.0000	0.0000	0

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2013/11/11	R207	06/11/2014	7.35	Put	Bond Future	4,424.4800	4.4245	4,708.9100	4.7089	6.429	0	0	0
2013/11/11	R207	06/11/2014	7.36	Call	Bond Future	2,046.0700	2.0461	1,850.8800	1.8509	(9.540)	0	0	0
2013/11/11	R207	06/11/2014	7.34	Call	Bond Future	2,013.7500	2.0138	1,820.6200	1.8206	(9.591)	0	0	0
2013/11/11	R207	06/11/2014	7.35	Call	Bond Future	2,029.8700	2.0299	1,835.7100	1.8357	(9.565)	0	0	0
2013/11/11	R207	06/11/2014	7.34	Put	Bond Future	4,450.7000	4.4507	4,736.1600	4.7362	6.414	0	0	0
2013/11/11	R208	07/11/2013			Bond Future	7.5300	96.4301	7.5300	96.4301	0.000	0.0000	0.0000	0
2013/11/11	R208	06/02/2014	6.74	Put	Bond Future	5,599.6300	5.5996	6,029.1100	6.0291	7.670	0	0	0
2013/11/11	R208	06/02/2014			Bond Future	7.7402	97.1225	7.8331	96.6387	1.200	0.0000	0.0000	10,360
2013/11/11	R208	06/02/2014	6.75	Put	Bond Future	5,549.3100	5.5493	5,977.5000	5.9775	7.716	0	0	0
2013/11/11	R208	06/02/2014	6.76	Put	Bond Future	5,499.1500	5.4991	5,926.0500	5.9261	7.763	0	0	0
2013/11/11	R208	06/02/2014	6.74	Call	Bond Future	192.1900	0.1922	137.9200	0.1379	(28.238)	0	0	0
2013/11/11	R208	06/02/2014	6.75	Call	Bond Future	197.7800	0.1978	142.2200	0.1422	(28.092)	0	0	0
2013/11/11	R208	06/02/2014	6.76	Call	Bond Future	203.4900	0.2035	146.6400	0.1466	(27.937)	0	0	0
2013/11/11	R208	08/05/2014	6.31	Call	Bond Future	216.8600	0.2169	171.5300	0.1715	(20.903)	0	0	0
2013/11/11	R208	08/05/2014			Bond Future	7.8519	95.0075	7.9494	94.5162	1.242	0.0000	0.0000	0
2013/11/11	R208	08/05/2014	6.29	Call	Bond Future	208.4000	0.2084	164.5400	0.1645	(21.046)	0	0	0
2013/11/11	R208	08/05/2014	6.31	Put	Bond Future	8,419.0200	8.4190	8,864.9400	8.8649	5.297	0	0	0
2013/11/11	R208	08/05/2014	6.30	Put	Bond Future	8,470.7400	8.4707	8,917.4100	8.9174	5.273	0	0	0
2013/11/11	R208	08/05/2014	6.29	Put	Bond Future	8,522.5600	8.5226	8,969.9500	8.9700	5.249	0	0	0
2013/11/11	R208	08/05/2014	6.30	Call	Bond Future	212.5900	0.2126	168.0100	0.1680	(20.970)	0	0	0
2013/11/11	R208	07/08/2014	8.28	Call	Bond Future	3,726.1000	3.7261	3,418.4500	3.4185	(8.257)	0	0	0
2013/11/11	R208	07/08/2014			Bond Future	7.9562	96.3328	8.0583	95.8357	1.283	0.0000	0.0000	0
2013/11/11	R208	07/08/2014	7.80	Call	Bond Future	2,489.2600	2.4893	2,245.9700	2.2460	(9.774)	0	0	0
2013/11/11	R208	07/08/2014	7.79	Put	Bond Future	3,282.7400	3.2827	3,537.9800	3.5380	7.775	0	0	0
2013/11/11	R208	07/08/2014	7.81	Put	Bond Future	3,230.3800	3.2304	3,482.8300	3.4828	7.815	0	0	0
2013/11/11	R208	07/08/2014	7.80	Put	Bond Future	3,256.4800	3.2565	3,510.3200	3.5103	7.795	0	0	0
2013/11/11	R208	07/08/2014	8.28	Put	Bond Future	2,160.2400	2.1602	2,349.7200	2.3497	8.771	0	0	630
2013/11/11	R208	07/08/2014	7.81	Call	Bond Future	2,512.4900	2.5125	2,267.8100	2.2678	(9.739)	0	0	0
2013/11/11	R208	07/08/2014	7.79	Call	Bond Future	2,466.1500	2.4662	2,224.2600	2.2243	(9.808)	0	0	0
2013/11/11	R208	06/11/2014	7.46	Call	Bond Future	1,969.1600	1.9692	1,774.5800	1.7746	(9.881)	0	0	0
2013/11/11	R208	06/11/2014			Bond Future	8.0737	94.2632	8.1809	93.7592	1.328	0.0000	0.0000	0
2013/11/11	R208	06/11/2014	7.44	Call	Bond Future	1,933.7000	1.9337	1,741.4800	1.7415	(9.941)	0	0	0
2013/11/11	R208	06/11/2014	7.45	Call	Bond Future	1,951.3800	1.9514	1,757.9800	1.7580	(9.911)	0	0	0
2013/11/11	R208	06/11/2014	8.50	Put	Bond Future	2,374.7500	2.3747	2,562.6600	2.5627	7.913	0	0	1,520
2013/11/11	R208	06/11/2014	7.44	Put	Bond Future	4,981.5500	4.9815	5,293.3100	5.2933	6.258	0	0	0
2013/11/11	R208	06/11/2014	7.46	Put	Bond Future	4,918.9700	4.9190	5,228.3700	5.2284	6.290	0	0	0
2013/11/11	R208	06/11/2014	8.50	Call	Bond Future	4,359.3400	4.3593	4,043.2700	4.0433	(7.250)	0	0	0
2013/11/11	R208	06/11/2014	7.45	Put	Bond Future	4,950.2000	4.9502	5,260.7800	5.2608	6.274	0	0	0
2013/11/11	R209	07/11/2013			Bond Future	8.9250	75.0000	8.9250	75.0000	0.000	0.0000	0.0000	0
2013/11/11	R209	06/02/2014	8.56	Call	Bond Future	1,290.8800	1.2909	1,134.6000	1.1346	(12.106)	0	0	0
2013/11/11	R209	06/02/2014			Bond Future	9.1467	74.9928	9.2023	74.5852	0.608	0.0000	0.0000	23,118
2013/11/11	R209	06/02/2014	8.54	Call	Bond Future	1,248.4700	1.2485	1,095.6000	1.0956	(12.245)	0	0	0
2013/11/11	R209	06/02/2014	8.55	Call	Bond Future	1,269.4900	1.2695	1,114.9200	1.1149	(12.176)	0	0	0
2013/11/11	R209	06/02/2014	8.54	Put	Bond Future	5,941.6500	5.9416	6,196.3700	6.1964	4.287	0	0	0
2013/11/11	R209	06/02/2014	8.56	Put	Bond Future	5,821.9400	5.8219	6,073.2500	6.0733	4.317	0	0	0
2013/11/11	R209	06/02/2014	8.55	Put	Bond Future	5,881.5400	5.8815	6,134.5600	6.1346	4.302	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/11	R209	08/05/2014			Bond Future	9.2411	72.8375	9.2985	72.4236	0.621	0.0000	0.0000	0
2013/11/11	R209	08/05/2014	7.85	Call	Bond Future	773.8600	0.7739	691.3800	0.6914	(10.658)	0	0	0
2013/11/11	R209	08/05/2014	7.86	Call	Bond Future	785.5600	0.7856	702.1400	0.7021	(10.619)	0	0	0
2013/11/11	R209	08/05/2014	7.84	Call	Bond Future	762.3000	0.7623	680.7500	0.6808	(10.698)	0	0	0
2013/11/11	R209	08/05/2014	7.85	Put	Bond Future	12,057.7500	12.0578	12,389.1300	12.3891	2.748	0	0	0
2013/11/11	R209	08/05/2014	7.84	Put	Bond Future	12,136.8500	12.1368	12,469.1600	12.4692	2.738	0	0	0
2013/11/11	R209	08/05/2014	7.86	Put	Bond Future	11,978.9300	11.9789	12,309.3700	12.3094	2.759	0	0	0
2013/11/11	R209	07/08/2014	9.04	Put	Bond Future	6,120.2700	6.1203	6,319.8600	6.3199	3.261	0	0	0
2013/11/11	R209	07/08/2014			Bond Future	9.3300	73.8537	9.3890	73.4348	0.632	0.0000	0.0000	0
2013/11/11	R209	07/08/2014	9.06	Put	Bond Future	6,033.7700	6.0338	6,231.3300	6.2313	3.274	0	0	0
2013/11/11	R209	07/08/2014	9.05	Put	Bond Future	6,076.9000	6.0769	6,275.4700	6.2755	3.268	0	0	0
2013/11/11	R209	07/08/2014	9.05	Call	Bond Future	4,035.9000	4.0359	3,815.6200	3.8156	(5.458)	0	0	0
2013/11/11	R209	07/08/2014	9.06	Call	Bond Future	4,067.2300	4.0672	3,845.9400	3.8459	(5.441)	0	0	0
2013/11/11	R209	07/08/2014	9.04	Call	Bond Future	4,004.6900	4.0047	3,785.4300	3.7854	(5.475)	0	0	0
2013/11/11	R209	06/11/2014			Bond Future	9.4244	71.7261	9.4852	71.3015	0.645	0.0000	0.0000	0
2013/11/11	R209	06/11/2014	8.99	Put	Bond Future	7,348.3200	7.3483	7,562.1600	7.5622	2.910	0	0	0
2013/11/11	R209	06/11/2014	9.01	Put	Bond Future	7,257.7200	7.2577	7,469.7400	7.4697	2.921	0	0	0
2013/11/11	R209	06/11/2014	9.00	Put	Bond Future	7,302.9100	7.3029	7,515.8400	7.5158	2.916	0	0	0
2013/11/11	R209	06/11/2014	8.99	Call	Bond Future	4,195.4700	4.1955	3,984.6600	3.9847	(5.025)	0	0	0
2013/11/11	R209	06/11/2014	9.00	Call	Bond Future	4,225.0600	4.2251	4,013.3400	4.0133	(5.011)	0	0	0
2013/11/11	R209	06/11/2014	9.01	Call	Bond Future	4,254.7600	4.2548	4,042.1300	4.0421	(4.997)	0	0	0
2013/11/11	R210	07/11/2013			Bond Future	159.3344	159.3344	159.3344	159.3344	0.000	0.0000	0.0000	0
2013/11/11	R210	06/02/2014	161.51	Put	Bond Future	553.8200	0.5538	939.0500	0.9391	69.559	0	0	0
2013/11/11	R210	06/02/2014			Bond Future	160.9562	160.9562	160.5709	160.5709	(0.239)	0.0000	0.0000	1,319
2013/11/11	R210	06/02/2014	161.50	Put	Bond Future	543.8200	0.5438	929.0500	0.9291	70.838	0	0	0
2013/11/11	R210	06/02/2014	161.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	R210	06/02/2014	161.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	R210	06/02/2014	161.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	R210	06/02/2014	161.49	Put	Bond Future	533.8200	0.5338	919.0500	0.9191	72.165	0	0	0
2013/11/11	R211	07/11/2013			Bond Future	128.8481	128.8481	128.8481	128.8481	0.000	0.0000	0.0000	0
2013/11/11	R211	06/02/2014	129.00	Call	Bond Future	35.2400	0.0352	30.0000	0.0300	(14.869)	0	0	0
2013/11/11	R211	06/02/2014			Bond Future	129.0352	129.0352	129.0300	129.0300	(0.004)	0.0000	0.0000	522
2013/11/11	R211	06/02/2014	129.01	Call	Bond Future	25.2400	0.0252	20.0000	0.0200	(20.761)	0	0	0
2013/11/11	R211	06/02/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	R211	06/02/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	R211	06/02/2014	128.99	Call	Bond Future	45.2400	0.0452	40.0000	0.0400	(11.583)	0	0	0
2013/11/11	R211	06/02/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	R212	07/11/2013			Bond Future	131.6775	131.6775	131.6775	131.6775	0.000	0.0000	0.0000	0
2013/11/11	R212	06/02/2014			Bond Future	131.7099	131.7099	131.7091	131.7091	(0.001)	0.0000	0.0000	21,791
2013/11/11	R212	06/02/2014	132.99	Put	Bond Future	1,280.0600	1.2801	1,280.9100	1.2809	0.066	0	0	0
2013/11/11	R212	06/02/2014	133.01	Put	Bond Future	1,300.0600	1.3001	1,300.9100	1.3009	0.065	0	0	0
2013/11/11	R212	06/02/2014	133.00	Put	Bond Future	1,290.0600	1.2901	1,290.9100	1.2909	0.066	0	0	0
2013/11/11	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/11/11	R213	07/11/2013			Bond Future	8.7700	85.7836	8.7700	85.7836	0.000	0.0000	0.0000	0
2013/11/11	R213	06/02/2014			Bond Future	8.9898	85.9744	9.0660	85.4029	0.848	0.0000	0.0000	19,947
2013/11/11	R213	06/02/2014	8.29	Put	Bond Future	6,586.7300	6.5867	6,985.4500	6.9854	6.053	0	0	0
2013/11/11	R213	06/02/2014	8.31	Put	Bond Future	6,459.6300	6.4596	6,853.9700	6.8540	6.105	0	0	0
2013/11/11	R213	06/02/2014	8.29	Call	Bond Future	1,060.4000	1.0604	887.6000	0.8876	(16.296)	0	0	0
2013/11/11	R213	06/02/2014	8.30	Put	Bond Future	6,523.0100	6.5230	6,919.5400	6.9195	6.079	0	0	0
2013/11/11	R213	06/02/2014	8.30	Call	Bond Future	1,079.3600	1.0794	904.3700	0.9044	(16.212)	0	0	0
2013/11/11	R213	06/02/2014	8.31	Call	Bond Future	1,098.5500	1.0986	921.3700	0.9214	(16.129)	0	0	0
2013/11/11	R213	08/05/2014	7.65	Put	Bond Future	12,494.0200	12.4940	12,970.7800	12.9708	3.816	0	0	0
2013/11/11	R213	08/05/2014			Bond Future	9.0887	83.5708	9.1675	82.9909	0.867	0.0000	0.0000	0
2013/11/11	R213	08/05/2014	7.64	Put	Bond Future	12,572.4900	12.5725	13,050.4400	13.0504	3.802	0	0	0
2013/11/11	R213	08/05/2014	7.66	Put	Bond Future	12,415.8000	12.4158	12,891.3600	12.8914	3.830	0	0	0
2013/11/11	R213	08/05/2014	7.65	Call	Bond Future	762.3800	0.7624	659.1700	0.6592	(13.538)	0	0	0
2013/11/11	R213	08/05/2014	7.64	Call	Bond Future	751.1500	0.7511	649.1300	0.6491	(13.582)	0	0	0
2013/11/11	R213	08/05/2014	7.66	Call	Bond Future	773.7400	0.7737	669.3300	0.6693	(13.494)	0	0	0
2013/11/11	R213	07/08/2014	8.86	Call	Bond Future	4,014.9400	4.0149	3,725.4200	3.7254	(7.211)	0	0	0
2013/11/11	R213	07/08/2014			Bond Future	9.1832	84.7366	9.2643	84.1493	0.884	0.0000	0.0000	0
2013/11/11	R213	07/08/2014	8.84	Call	Bond Future	3,952.6700	3.9527	3,665.9500	3.6660	(7.254)	0	0	0
2013/11/11	R213	07/08/2014	8.85	Call	Bond Future	3,983.7400	3.9837	3,695.6200	3.6956	(7.232)	0	0	0
2013/11/11	R213	07/08/2014	8.84	Put	Bond Future	6,505.5100	6.5055	6,806.0400	6.8060	4.620	0	0	0
2013/11/11	R213	07/08/2014	8.86	Put	Bond Future	6,415.8500	6.4159	6,713.5800	6.7136	4.641	0	0	0
2013/11/11	R213	07/08/2014	8.85	Put	Bond Future	6,460.5700	6.4606	6,759.7000	6.7597	4.630	0	0	0
2013/11/11	R213	06/11/2014	8.84	Call	Bond Future	4,293.1300	4.2931	4,010.3800	4.0104	(6.586)	0	0	0
2013/11/11	R213	06/11/2014	8.85	Put	Bond Future	7,522.8100	7.5228	7,834.1500	7.8341	4.139	0	0	0
2013/11/11	R213	06/11/2014			Bond Future	9.2854	82.3656	9.3692	81.7703	0.902	0.0000	0.0000	0
2013/11/11	R213	06/11/2014	8.85	Call	Bond Future	4,323.0500	4.3231	4,039.0500	4.0390	(6.569)	0	0	0
2013/11/11	R213	06/11/2014	8.86	Call	Bond Future	4,353.0700	4.3531	4,067.8400	4.0678	(6.552)	0	0	0
2013/11/11	R213	06/11/2014	8.84	Put	Bond Future	7,568.5000	7.5685	7,881.0900	7.8811	4.130	0	0	0
2013/11/11	R213	06/11/2014	8.86	Put	Bond Future	7,477.3100	7.4773	7,787.4200	7.7874	4.147	0	0	0
2013/11/11	R214	07/11/2013			Bond Future	9.0700	75.4742	9.0700	75.4742	0.000	0.0000	0.0000	0
2013/11/11	R214	06/02/2014			Bond Future	9.3101	75.3305	9.3657	74.9139	0.598	0.0000	0.0000	2,927
2013/11/11	R214	06/02/2014	8.99	Put	Bond Future	4,545.5300	4.5455	4,751.8400	4.7518	4.539	0	0	0
2013/11/11	R214	06/02/2014	9.01	Put	Bond Future	4,445.1400	4.4451	4,647.9400	4.6479	4.562	0	0	0
2013/11/11	R214	06/02/2014	8.99	Call	Bond Future	2,067.4600	2.0675	1,857.1600	1.8572	(10.172)	0	0	0
2013/11/11	R214	06/02/2014	9.00	Put	Bond Future	4,495.1400	4.4951	4,699.7000	4.6997	4.551	0	0	0
2013/11/11	R214	06/02/2014	9.00	Call	Bond Future	2,096.6300	2.0966	1,884.5800	1.8846	(10.114)	0	0	0
2013/11/11	R214	06/02/2014	9.01	Call	Bond Future	2,126.0400	2.1260	1,912.2300	1.9122	(10.057)	0	0	0
2013/11/11	R214	08/05/2014			Bond Future	9.4041	73.0392	9.4615	72.6163	0.611	0.0000	0.0000	0
2013/11/11	R214	08/05/2014	9.00	Call	Bond Future	2,969.2600	2.9693	2,762.3400	2.7623	(6.969)	0	0	0
2013/11/11	R214	08/05/2014	8.99	Put	Bond Future	6,116.9900	6.1170	6,334.2000	6.3342	3.551	0	0	0
2013/11/11	R214	08/05/2014	9.01	Put	Bond Future	6,017.4100	6.0174	6,232.1100	6.2321	3.568	0	0	0
2013/11/11	R214	08/05/2014	9.00	Put	Bond Future	6,067.0500	6.0671	6,283.0100	6.2830	3.560	0	0	0
2013/11/11	R214	08/05/2014	9.01	Call	Bond Future	2,998.9700	2.9990	2,790.7900	2.7908	(6.942)	0	0	0
2013/11/11	R214	08/05/2014	8.99	Call	Bond Future	2,939.7200	2.9397	2,734.0500	2.7340	(6.996)	0	0	0
2013/11/11	R248	07/11/2013			Bond Future	9.1250	97.8241	9.1250	97.8241	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/11/11	R248	06/02/2014	9.11	Put	Bond Future	2,440.8400	2.4408	2,925.7700	2.9258	19.867	0	0	0
2013/11/11	R248	06/02/2014			Bond Future	9.3573	97.7535	9.4078	97.2686	0.540	0.0000	0.0000	10,220
2013/11/11	R248	06/02/2014	9.10	Put	Bond Future	2,541.9200	2.5419	3,026.8500	3.0269	19.077	0	0	0
2013/11/11	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	R248	06/02/2014	9.09	Put	Bond Future	2,643.1900	2.6432	3,128.1200	3.1281	18.346	0	0	0
2013/11/11	R248	08/05/2014	9.04	Put	Bond Future	4,069.0500	4.0690	4,561.4600	4.5615	12.101	0	0	0
2013/11/11	R248	08/05/2014			Bond Future	9.4536	94.6209	9.5058	94.1284	0.553	0.0000	0.0000	0
2013/11/11	R248	08/05/2014	9.06	Put	Bond Future	3,864.9800	3.8650	4,357.3900	4.3574	12.740	0	0	0
2013/11/11	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	R248	08/05/2014	9.05	Put	Bond Future	3,966.9200	3.9669	4,459.3300	4.4593	12.413	0	0	0
2013/11/11	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/11/11	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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