



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 10/01/2014 to 10/01/2014

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
2014/01/10	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	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
2014/01/10	2025	06/02/2014			Bond Future	110.3740	110.3740	110.3753	110.3753	0.001	0.0000	0.0000	0
2014/01/10	2025	06/02/2014	110.99	Put	Bond Future	615.9800	0.6160	614.6800	0.6147	(0.211)	0	0	0
2014/01/10	2025	06/02/2014	111.01	Put	Bond Future	635.9800	0.6360	634.6800	0.6347	(0.204)	0	0	0
2014/01/10	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	2025	06/02/2014	111.00	Put	Bond Future	625.9800	0.6260	624.6800	0.6247	(0.208)	0	0	0
2014/01/10	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	2037	06/02/2014			Bond Future	9.1907	93.6913	9.0887	94.6164	(1.110)	0.0000	0.0000	2,022
2014/01/10	2037	06/02/2014	9.38	Call	Bond Future	1,677.7400	1.6777	2,602.7800	2.6028	55.136	0	0	0
2014/01/10	2037	06/02/2014	9.39	Call	Bond Future	1,765.0300	1.7650	2,690.0700	2.6901	52.409	0	0	0
2014/01/10	2037	06/02/2014	9.37	Call	Bond Future	1,590.3100	1.5903	2,515.3500	2.5153	58.167	0	0	0
2014/01/10	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	2037	08/05/2014			Bond Future	9.2928	94.9238	9.1875	95.8612	(1.133)	0.0000	0.0000	0
2014/01/10	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	2037	08/05/2014	9.38	Call	Bond Future	765.2500	0.7653	1,702.7000	1.7027	122.502	0	0	0
2014/01/10	2037	08/05/2014	9.39	Call	Bond Future	852.3100	0.8523	1,789.7600	1.7898	109.989	0	0	0
2014/01/10	2037	08/05/2014	9.37	Call	Bond Future	678.0500	0.6781	1,615.5000	1.6155	138.257	0	0	0
2014/01/10	2037	07/08/2014	9.06	Put	Bond Future	2,986.0400	2.9860	2,036.0900	2.0361	(31.813)	0	0	0
2014/01/10	2037	07/08/2014			Bond Future	9.3958	91.9487	9.2871	92.8986	(1.157)	0.0000	0.0000	0
2014/01/10	2037	07/08/2014	9.05	Put	Bond Future	3,077.3400	3.0773	2,127.3900	2.1274	(30.869)	0	0	0
2014/01/10	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	2037	07/08/2014	9.04	Put	Bond Future	3,168.7800	3.1688	2,218.8300	2.2188	(29.978)	0	0	0
2014/01/10	2038	06/02/2014	107.00	Call	Bond Future	735.9500	0.7359	738.5300	0.7385	0.351	0	0	0
2014/01/10	2038	06/02/2014			Bond Future	107.7359	107.7359	107.7385	107.7385	0.002	0.0000	0.0000	24
2014/01/10	2038	06/02/2014	107.01	Call	Bond Future	725.9500	0.7259	728.5300	0.7285	0.355	0	0	0
2014/01/10	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	2038	06/02/2014	106.99	Call	Bond Future	745.9500	0.7459	748.5300	0.7485	0.346	0	0	0
2014/01/10	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	2050	06/02/2014			Bond Future	113.6947	113.6947	113.6978	113.6978	0.003	0.0000	0.0000	472
2014/01/10	2050	06/02/2014	110.00	Call	Bond Future	3,694.7200	3.6947	3,697.7600	3.6978	0.082	0	0	0
2014/01/10	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	2050	06/02/2014	110.01	Call	Bond Future	3,684.7200	3.6847	3,687.7600	3.6878	0.083	0	0	0
2014/01/10	2050	06/02/2014	109.99	Call	Bond Future	3,704.7200	3.7047	3,707.7600	3.7078	0.082	0	0	0
2014/01/10	5701	15/09/2015			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
2014/01/10	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	AL37	06/02/2014			Index Future	412.4410	412.4410	414.0230	414.0230	0.384	0.0000	0.0000	0
2014/01/10	AL37	08/05/2014			Index Future	417.8670	417.8670	419.4700	419.4700	0.384	0.0000	0.0000	0
2014/01/10	AL7T	06/02/2014			Index Future	486.1490	486.1490	488.7770	488.7770	0.541	0.0000	0.0000	1
2014/01/10	AL7T	08/05/2014			Index Future	492.5450	492.5450	495.2070	495.2070	0.540	0.0000	0.0000	0
2014/01/10	ALBI	06/02/2014			Index Future	437.6060	437.6060	440.1650	440.1650	0.585	0.0000	0.0000	803
2014/01/10	ALBI	08/05/2014			Index Future	443.3620	443.3620	445.9560	445.9560	0.585	0.0000	0.0000	35
2014/01/10	ALBI	07/08/2014			Index Future	449.3510	449.3510	451.9790	451.9790	0.585	0.0000	0.0000	0
2014/01/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	C206	15/01/2014			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
2014/01/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/01/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/10	EL28	06/02/2014			Bond Future	114.3277	114.3277	114.3307	114.3307	0.003	0.0000	0.0000	0
2014/01/10	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	EL28	06/02/2014	111.01	Call	Bond Future	3,317.6800	3.3177	3,320.6600	3.3207	0.090	0	0	0
2014/01/10	EL28	06/02/2014	110.99	Call	Bond Future	3,337.6800	3.3377	3,340.6600	3.3407	0.089	0	0	0
2014/01/10	EL28	06/02/2014	111.00	Call	Bond Future	3,327.6800	3.3277	3,330.6600	3.3307	0.090	0	0	0
2014/01/10	ES33	06/02/2014	9.54	Put	Bond Future	1,661.1400	1.6611	943.7200	0.9437	(43.188)	0	0	0
2014/01/10	ES33	06/02/2014			Bond Future	9.7633	83.4750	9.6660	84.1925	(0.997)	0.0000	0.0000	6,292
2014/01/10	ES33	06/02/2014	9.56	Put	Bond Future	1,510.1900	1.5102	792.7700	0.7928	(47.505)	0	0	0
2014/01/10	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	ES33	06/02/2014	9.55	Put	Bond Future	1,585.6100	1.5856	868.1900	0.8682	(45.246)	0	0	0
2014/01/10	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	ES33	08/05/2014	9.55	Put	Bond Future	2,459.8600	2.4599	1,732.7700	1.7328	(29.558)	0	0	0
2014/01/10	ES33	08/05/2014			Bond Future	9.8847	80.7911	9.7841	81.5181	(1.018)	0.0000	0.0000	0
2014/01/10	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	ES33	08/05/2014	9.54	Put	Bond Future	2,535.1500	2.5351	1,808.0600	1.8081	(28.680)	0	0	0
2014/01/10	ES33	08/05/2014	9.56	Put	Bond Future	2,384.6700	2.3847	1,657.5800	1.6576	(30.490)	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
2014/01/10	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	GOVI	06/02/2014			GOVI	437.0410	437.0410	439.4800	439.4800	0.558	0.0000	0.0000	480
2014/01/10	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	GOVI	06/02/2014	439.99	Put	GOVI	29,490.0000	2.9490	5,100.0000	0.5100	(82.706)	0	0	0
2014/01/10	GOVI	06/02/2014	440.01	Put	GOVI	29,690.0000	2.9690	5,300.0000	0.5300	(82.149)	0	0	0
2014/01/10	GOVI	06/02/2014	440.00	Put	GOVI	29,590.0000	2.9590	5,200.0000	0.5200	(82.426)	0	0	0
2014/01/10	GOVI	08/05/2014	442.00	Call	GOVI	7,900.0000	0.7900	32,620.0000	3.2620	312.911	0	0	0
2014/01/10	GOVI	08/05/2014			GOVI	442.7900	442.7900	445.2620	445.2620	0.558	0.0000	0.0000	0
2014/01/10	GOVI	08/05/2014	442.01	Call	GOVI	7,800.0000	0.7800	32,520.0000	3.2520	316.923	0	0	0
2014/01/10	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	GOVI	08/05/2014	441.99	Call	GOVI	8,000.0000	0.8000	32,720.0000	3.2720	309.000	0	0	0
2014/01/10	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	GOVI	07/08/2014			GOVI	448.7720	448.7720	451.2760	451.2760	0.558	0.0000	0.0000	0
2014/01/10	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	GOVI	07/08/2014	459.99	Put	GOVI	112,180.0000	11.2180	87,140.0000	8.7140	(22.321)	0	0	0
2014/01/10	GOVI	07/08/2014	460.01	Put	GOVI	112,380.0000	11.2380	87,340.0000	8.7340	(22.282)	0	0	0
2014/01/10	GOVI	07/08/2014	460.00	Put	GOVI	112,280.0000	11.2280	87,240.0000	8.7240	(22.301)	0	0	0
2014/01/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/01/10	IGOV	06/02/2014			Index Future	201.5040	201.5040	201.4920	201.4920	(0.006)	0.0000	0.0000	1,334
2014/01/10	IGOV	08/05/2014			Index Future	204.1790	204.1790	204.1670	204.1670	(0.006)	0.0000	0.0000	7
2014/01/10	ILBI	06/02/2014			Index Future	544.7400	544.7400	545.1980	545.1980	0.084	0.0000	0.0000	190
2014/01/10	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/01/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/01/10	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/01/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/01/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/01/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/01/10	JBAF	15/01/2014			Jibar Tradeable Future	5.2500	94.7500	5.2400	94.7600	(0.190)	0.0000	0.0000	1,000
2014/01/10	JBAF	19/02/2014			Jibar Tradeable Future	5.2800	94.7200	5.2800	94.7200	0.000	0.0000	0.0000	0
2014/01/10	JBAF	19/03/2014			Jibar Tradeable Future	5.3500	94.6500	5.3500	94.6500	0.000	0.0000	0.0000	0
2014/01/10	JBAF	16/04/2014			Jibar Tradeable Future	5.4400	94.5600	5.4400	94.5600	0.000	0.0000	0.0000	0
2014/01/10	JBAF	21/05/2014			Jibar Tradeable Future	5.5400	94.4600	5.5200	94.4800	(0.361)	0.0000	0.0000	2,000
2014/01/10	JBAF	18/06/2014			Jibar Tradeable Future	5.6300	94.3700	5.6400	94.3600	0.178	0.0000	0.0000	1,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/10	JBAF	17/09/2014			Jibar Tradeable Future	5.9400	94.0600	5.9300	94.0700	(0.168)	0.0000	0.0000	1,000
2014/01/10	JBAF	17/12/2014			Jibar Tradeable Future	6.2900	93.7100	6.2500	93.7500	(0.636)	0.0000	0.0000	0
2014/01/10	JBAF	18/03/2015			Jibar Tradeable Future	6.6100	93.3900	6.5500	93.4500	(0.908)	0.0000	0.0000	150
2014/01/10	JBAF	17/06/2015			Jibar Tradeable Future	6.9000	93.1000	6.8400	93.1600	(0.870)	0.0000	0.0000	3,200
2014/01/10	JBAF	16/09/2015			Jibar Tradeable Future	7.1900	92.8100	7.1100	92.8900	(1.113)	0.0000	0.0000	0
2014/01/10	JBAF	15/12/2015			Jibar Tradeable Future	7.4900	92.5100	7.4000	92.6000	(1.202)	0.0000	0.0000	0
2014/01/10	R023	06/02/2014			Bond Future	8.0135	101.8314	7.9162	102.4452	(1.215)	0.0000	0.0000	11,268
2014/01/10	R023	06/02/2014	7.84	Put	Bond Future	1,097.8400	1.0978	483.9700	0.4840	(55.916)	0	0	0
2014/01/10	R023	06/02/2014	7.86	Put	Bond Future	970.5200	0.9705	356.6500	0.3566	(63.252)	0	0	0
2014/01/10	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	R023	06/02/2014	7.85	Put	Bond Future	1,034.1600	1.0342	420.2900	0.4203	(59.359)	0	0	0
2014/01/10	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	R023	08/05/2014			Bond Future	8.1185	99.2545	8.0171	99.8766	(1.248)	0.0000	0.0000	0
2014/01/10	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	R023	08/05/2014	7.59	Put	Bond Future	3,300.1900	3.3002	2,678.0700	2.6781	(18.851)	0	0	0
2014/01/10	R023	08/05/2014	7.61	Put	Bond Future	3,172.7400	3.1727	2,550.6200	2.5506	(19.608)	0	0	0
2014/01/10	R023	08/05/2014	7.60	Put	Bond Future	3,236.4400	3.2364	2,614.3200	2.6143	(19.222)	0	0	0
2014/01/10	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	R157	06/02/2014	5.64	Call	Bond Future	20.7000	0.0207	32.1300	0.0321	55.217	0	0	0
2014/01/10	R157	06/02/2014	5.65	Put	Bond Future	1,069.9000	1.0699	918.7100	0.9187	(14.131)	0	0	0
2014/01/10	R157	06/02/2014			Bond Future	6.3012	116.2625	6.1993	116.4256	(1.618)	0.0000	0.0000	32,191
2014/01/10	R157	06/02/2014	5.65	Call	Bond Future	21.8300	0.0218	33.7900	0.0338	54.787	0	0	0
2014/01/10	R157	06/02/2014	5.66	Call	Bond Future	23.0300	0.0230	35.5300	0.0355	54.277	0	0	0
2014/01/10	R157	06/02/2014	5.64	Put	Bond Future	1,084.9700	1.0850	933.2500	0.9333	(13.984)	0	0	0
2014/01/10	R157	06/02/2014	5.66	Put	Bond Future	1,054.9100	1.0549	904.2600	0.9043	(14.281)	0	0	0
2014/01/10	R157	08/05/2014	5.20	Call	Bond Future	61.8600	0.0619	78.7400	0.0787	27.287	0	0	0
2014/01/10	R157	08/05/2014			Bond Future	6.5006	110.9843	6.3777	111.1498	(1.891)	0.0000	0.0000	0
2014/01/10	R157	08/05/2014	5.21	Call	Bond Future	63.1900	0.0632	80.3700	0.0804	27.188	0	0	0
2014/01/10	R157	08/05/2014	5.19	Call	Bond Future	60.5600	0.0606	77.1400	0.0771	27.378	0	0	0
2014/01/10	R157	08/05/2014	5.20	Put	Bond Future	1,831.3700	1.8314	1,682.7500	1.6828	(8.115)	0	0	0
2014/01/10	R157	08/05/2014	5.19	Put	Bond Future	1,843.8300	1.8438	1,694.9100	1.6949	(8.077)	0	0	0
2014/01/10	R157	08/05/2014	5.21	Put	Bond Future	1,818.9400	1.8189	1,670.6200	1.6706	(8.154)	0	0	0
2014/01/10	R157	07/08/2014	6.76	Put	Bond Future	636.3800	0.6364	555.5700	0.5556	(12.698)	0	0	0
2014/01/10	R157	07/08/2014			Bond Future	6.7473	112.4839	6.5941	112.6515	(2.271)	0.0000	0.0000	0
2014/01/10	R157	07/08/2014	6.75	Put	Bond Future	641.8500	0.6419	560.5900	0.5606	(12.660)	0	0	0
2014/01/10	R157	07/08/2014	6.74	Call	Bond Future	639.0000	0.6390	724.8900	0.7249	13.441	0	0	0
2014/01/10	R157	07/08/2014	6.75	Call	Bond Future	644.7600	0.6448	731.1100	0.7311	13.393	0	0	0
2014/01/10	R157	07/08/2014	6.76	Call	Bond Future	650.2100	0.6502	737.0100	0.7370	13.350	0	0	0
2014/01/10	R157	07/08/2014	6.74	Put	Bond Future	647.0100	0.6470	565.2900	0.5653	(12.630)	0	0	0
2014/01/10	R157	06/11/2014	6.19	Put	Bond Future	1,093.8000	1.0938	980.3800	0.9804	(10.369)	0	0	0
2014/01/10	R157	06/11/2014			Bond Future	7.0963	107.2495	6.8946	107.4193	(2.842)	0.0000	0.0000	0
2014/01/10	R157	06/11/2014	6.21	Put	Bond Future	1,082.1500	1.0822	969.3800	0.9694	(10.421)	0	0	0
2014/01/10	R157	06/11/2014	6.20	Put	Bond Future	1,087.9600	1.0880	974.8700	0.9749	(10.395)	0	0	0
2014/01/10	R157	06/11/2014	6.21	Call	Bond Future	332.6500	0.3327	389.7100	0.3897	17.153	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
2014/01/10	R157	06/11/2014	6.19	Call	Bond Future	327.2900	0.3273	383.7000	0.3837	17.235	0	0	0
2014/01/10	R157	06/11/2014	6.20	Call	Bond Future	329.9600	0.3300	386.7000	0.3867	17.196	0	0	0
2014/01/10	R186	06/02/2014	8.75	Put	Bond Future	486.5000	0.4865	332.2500	0.3323	(31.706)	0	0	250
2014/01/10	R186	06/02/2014			Bond Future	8.3005	118.6631	8.2085	119.4709	(1.109)	0.0000	0.0000	61,546
2014/01/10	R186	06/02/2014	7.75	Call	Bond Future	308.2900	0.3083	417.4500	0.4174	35.408	0	0	0
2014/01/10	R186	06/02/2014	7.74	Put	Bond Future	5,339.7100	5.3397	4,637.4800	4.6375	(13.151)	0	0	0
2014/01/10	R186	06/02/2014	7.76	Put	Bond Future	5,179.5400	5.1795	4,484.5800	4.4846	(13.417)	0	0	0
2014/01/10	R186	06/02/2014	7.75	Put	Bond Future	5,259.3800	5.2594	4,560.7400	4.5607	(13.284)	0	0	0
2014/01/10	R186	06/02/2014	8.75	Call	Bond Future	4,322.6500	4.3226	4,976.2000	4.9762	15.119	0	0	0
2014/01/10	R186	06/02/2014	7.76	Call	Bond Future	320.9600	0.3210	433.8000	0.4338	35.157	0	0	0
2014/01/10	R186	06/02/2014	7.74	Call	Bond Future	296.0200	0.2960	401.5900	0.4016	35.663	0	0	0
2014/01/10	R186	08/05/2014	7.50	Put	Bond Future	9,258.3800	9.2584	8,618.5000	8.6185	(6.911)	0	0	0
2014/01/10	R186	08/05/2014	8.25	Put	Bond Future	4,649.8900	4.6499	4,207.6200	4.2076	(9.511)	0	0	0
2014/01/10	R186	08/05/2014			Bond Future	8.4027	120.2240	8.3073	121.0426	(1.136)	0.0000	0.0000	740
2014/01/10	R186	08/05/2014	9.25	Put	Bond Future	1,411.3100	1.4113	1,221.4700	1.2215	(13.451)	0	0	8,000
2014/01/10	R186	08/05/2014	7.09	Put	Bond Future	12,576.1600	12.5762	11,858.1200	11.8581	(5.710)	0	0	0
2014/01/10	R186	08/05/2014	9.00	Put	Bond Future	1,959.3800	1.9594	1,715.7700	1.7158	(12.433)	0	0	400
2014/01/10	R186	08/05/2014	7.10	Call	Bond Future	587.4400	0.5874	689.5600	0.6896	17.384	0	0	0
2014/01/10	R186	08/05/2014	8.50	Call	Bond Future	4,383.0700	4.3831	4,829.7500	4.8298	10.191	0	0	0
2014/01/10	R186	08/05/2014	7.11	Call	Bond Future	598.3700	0.5984	702.0600	0.7021	17.329	0	0	0
2014/01/10	R186	08/05/2014	9.25	Call	Bond Future	8,338.7700	8.3388	8,967.5300	8.9675	7.540	0	0	0
2014/01/10	R186	08/05/2014	8.25	Call	Bond Future	3,336.3000	3.3363	3,712.6300	3.7126	11.280	0	0	8,000
2014/01/10	R186	08/05/2014	7.09	Call	Bond Future	576.6700	0.5767	677.2300	0.6772	17.438	0	0	0
2014/01/10	R186	08/05/2014	8.50	Put	Bond Future	3,556.7300	3.5567	3,184.8100	3.1848	(10.457)	0	0	1,933
2014/01/10	R186	08/05/2014	7.11	Put	Bond Future	12,402.4900	12.4025	11,687.5800	11.6876	(5.764)	0	0	0
2014/01/10	R186	08/05/2014	7.50	Call	Bond Future	1,183.7100	1.1837	1,362.4300	1.3624	15.098	0	0	1,933
2014/01/10	R186	08/05/2014	9.00	Call	Bond Future	6,904.7200	6.9047	7,479.7100	7.4797	8.327	0	0	0
2014/01/10	R186	08/05/2014	7.10	Put	Bond Future	12,489.1900	12.4892	11,772.7100	11.7727	(5.737)	0	0	0
2014/01/10	R186	07/08/2014	8.31	Call	Bond Future	4,128.9200	4.1289	4,516.7200	4.5167	9.392	0	0	0
2014/01/10	R186	07/08/2014			Bond Future	8.5036	116.5578	8.4047	117.3875	(1.164)	0.0000	0.0000	0
2014/01/10	R186	07/08/2014	8.92	Put	Bond Future	3,383.5700	3.3836	3,075.4300	3.0754	(9.107)	0	0	840
2014/01/10	R186	07/08/2014	8.29	Call	Bond Future	4,053.9300	4.0539	4,437.1600	4.4372	9.453	0	0	0
2014/01/10	R186	07/08/2014	8.30	Call	Bond Future	4,091.3200	4.0913	4,476.8400	4.4768	9.423	0	0	0
2014/01/10	R186	07/08/2014	8.29	Put	Bond Future	5,855.0500	5.8550	5,408.6100	5.4086	(7.625)	0	0	0
2014/01/10	R186	07/08/2014	8.92	Call	Bond Future	6,784.3700	6.7844	7,305.9000	7.3059	7.687	0	0	0
2014/01/10	R186	07/08/2014	8.31	Put	Bond Future	5,759.7600	5.7598	5,317.8900	5.3179	(7.672)	0	0	0
2014/01/10	R186	07/08/2014	8.30	Put	Bond Future	5,807.2600	5.8073	5,363.1100	5.3631	(7.648)	0	0	0
2014/01/10	R186	06/11/2014	8.14	Call	Bond Future	3,990.5300	3.9905	4,341.7800	4.3418	8.802	0	0	0
2014/01/10	R186	06/11/2014	8.15	Put	Bond Future	7,794.0200	7.7940	7,306.1800	7.3062	(6.259)	0	0	0
2014/01/10	R186	06/11/2014			Bond Future	8.6022	118.1889	8.4996	119.0300	(1.193)	0.0000	0.0000	0
2014/01/10	R186	06/11/2014	9.17	Call	Bond Future	8,242.9200	8.2429	8,786.6800	8.7867	6.597	0	0	0
2014/01/10	R186	06/11/2014	8.15	Call	Bond Future	4,023.9700	4.0240	4,377.1700	4.3772	8.777	0	0	0
2014/01/10	R186	06/11/2014	8.16	Call	Bond Future	4,057.5700	4.0576	4,412.7200	4.4127	8.753	0	0	0
2014/01/10	R186	06/11/2014	9.17	Put	Bond Future	3,742.7200	3.7427	3,445.4400	3.4454	(7.943)	0	0	2,010
2014/01/10	R186	06/11/2014	8.14	Put	Bond Future	7,845.8900	7.8459	7,356.1000	7.3561	(6.243)	0	0	0
2014/01/10	R186	06/11/2014	8.16	Put	Bond Future	7,742.4000	7.7424	7,256.5100	7.2565	(6.276)	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
2014/01/10	R197	06/02/2014			Bond Future	276.7162	276.7162	276.7186	276.7186	0.001	0.0000	0.0000	2,049
2014/01/10	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	R197	06/02/2014	279.99	Put	Bond Future	3,273.8400	3.2738	3,271.4300	3.2714	(0.074)	0	0	0
2014/01/10	R197	06/02/2014	280.01	Put	Bond Future	3,293.8400	3.2938	3,291.4300	3.2914	(0.073)	0	0	0
2014/01/10	R197	06/02/2014	280.00	Put	Bond Future	3,283.8400	3.2838	3,281.4300	3.2814	(0.073)	0	0	0
2014/01/10	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	R201	06/02/2014	5.24	Put	Bond Future	113.9300	0.1139	99.8500	0.0998	(12.358)	0	0	0
2014/01/10	R201	06/02/2014			Bond Future	5.1794	104.1949	5.1472	104.2223	(0.623)	0.0000	0.0000	0
2014/01/10	R201	06/02/2014	5.26	Put	Bond Future	106.7100	0.1067	93.1800	0.0932	(12.679)	0	0	0
2014/01/10	R201	06/02/2014	5.24	Call	Bond Future	165.3600	0.1654	178.7200	0.1787	8.079	0	0	0
2014/01/10	R201	06/02/2014	5.25	Put	Bond Future	110.2200	0.1102	96.4200	0.0964	(12.520)	0	0	0
2014/01/10	R201	06/02/2014	5.25	Call	Bond Future	170.1400	0.1701	183.7800	0.1838	8.017	0	0	0
2014/01/10	R201	06/02/2014	5.26	Call	Bond Future	175.1200	0.1751	189.0300	0.1890	7.943	0	0	0
2014/01/10	R201	08/05/2014			Bond Future	5.1296	105.5655	5.0833	105.5935	(0.903)	0.0000	0.0000	0
2014/01/10	R201	08/05/2014	4.75	Call	Bond Future	138.6700	0.1387	147.7600	0.1478	6.555	0	0	0
2014/01/10	R201	08/05/2014	4.76	Call	Bond Future	140.7900	0.1408	149.9900	0.1500	6.535	0	0	0
2014/01/10	R201	08/05/2014	4.74	Call	Bond Future	136.5700	0.1366	145.5600	0.1456	6.583	0	0	0
2014/01/10	R201	08/05/2014	4.76	Put	Bond Future	364.3600	0.3644	345.5900	0.3456	(5.151)	0	0	0
2014/01/10	R201	08/05/2014	4.75	Put	Bond Future	368.3000	0.3683	349.4200	0.3494	(5.126)	0	0	0
2014/01/10	R201	08/05/2014	4.74	Put	Bond Future	372.2600	0.3723	353.2800	0.3533	(5.099)	0	0	0
2014/01/10	R201	07/08/2014	5.31	Put	Bond Future	147.0300	0.1470	135.9800	0.1360	(7.515)	0	0	0
2014/01/10	R201	07/08/2014			Bond Future	4.8671	102.5831	4.7891	102.6113	(1.604)	0.0000	0.0000	0
2014/01/10	R201	07/08/2014	5.30	Put	Bond Future	148.4300	0.1484	137.3000	0.1373	(7.498)	0	0	0
2014/01/10	R201	07/08/2014	5.31	Call	Bond Future	307.0300	0.3070	324.2300	0.3242	5.602	0	0	0
2014/01/10	R201	07/08/2014	5.29	Call	Bond Future	302.6200	0.3026	319.6800	0.3197	5.637	0	0	0
2014/01/10	R201	07/08/2014	5.30	Call	Bond Future	304.8300	0.3048	321.9500	0.3220	5.616	0	0	0
2014/01/10	R201	07/08/2014	5.29	Put	Bond Future	149.8300	0.1498	138.6400	0.1386	(7.468)	0	0	0
2014/01/10	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	R202	06/02/2014			Bond Future	212.3956	212.3956	212.3998	212.3998	0.002	0.0000	0.0000	44,679
2014/01/10	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	R202	06/02/2014	208.99	Call	Bond Future	3,405.6500	3.4056	3,409.7600	3.4098	0.121	0	0	0
2014/01/10	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	R202	06/02/2014	209.00	Call	Bond Future	3,395.6500	3.3956	3,399.7600	3.3998	0.121	0	0	0
2014/01/10	R202	06/02/2014	209.01	Call	Bond Future	3,385.6500	3.3856	3,389.7600	3.3898	0.121	0	0	0
2014/01/10	R203	06/02/2014			Bond Future	7.0808	107.0339	6.9767	107.3666	(1.469)	0.0000	0.0000	10,389
2014/01/10	R203	06/02/2014	5.95	Put	Bond Future	3,688.8300	3.6888	3,357.4200	3.3574	(8.984)	0	0	0
2014/01/10	R203	06/02/2014	6.14	Put	Bond Future	3,062.7800	3.0628	2,734.7500	2.7348	(10.710)	0	0	0
2014/01/10	R203	06/02/2014	6.16	Put	Bond Future	2,997.5600	2.9976	2,670.1500	2.6701	(10.923)	0	0	0
2014/01/10	R203	06/02/2014	6.84	Put	Bond Future	1,021.7400	1.0217	790.5800	0.7906	(22.624)	0	0	0
2014/01/10	R203	06/02/2014	6.15	Put	Bond Future	3,030.1500	3.0301	2,702.4200	2.7024	(10.816)	0	0	0
2014/01/10	R203	06/02/2014	5.95	Call	Bond Future	1.4800	0.0015	2.7700	0.0028	87.162	0	0	16
2014/01/10	R203	06/02/2014	6.16	Call	Bond Future	7.0400	0.0070	12.3300	0.0123	75.142	0	0	0
2014/01/10	R203	06/02/2014	6.84	Call	Bond Future	249.8100	0.2498	351.3500	0.3513	40.647	0	0	13
2014/01/10	R203	06/02/2014	6.14	Call	Bond Future	6.1300	0.0061	10.8000	0.0108	76.183	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
2014/01/10	R203	06/02/2014	6.15	Call	Bond Future	6.5700	0.0066	11.5400	0.0115	75.647	0	0	0
2014/01/10	R203	08/05/2014	7.40	Put	Bond Future	968.7500	0.9688	826.7400	0.8267	(14.659)	0	0	0
2014/01/10	R203	08/05/2014	5.76	Call	Bond Future	87.9600	0.0880	111.9100	0.1119	27.228	0	0	0
2014/01/10	R203	08/05/2014	6.84	Call	Bond Future	698.6100	0.6986	819.9500	0.8200	17.369	0	0	29
2014/01/10	R203	08/05/2014	5.74	Call	Bond Future	83.9500	0.0839	106.9800	0.1070	27.433	0	0	0
2014/01/10	R203	08/05/2014			Bond Future	7.2314	104.2817	7.1183	104.6189	(1.564)	0.0000	0.0000	0
2014/01/10	R203	08/05/2014	5.76	Put	Bond Future	4,584.0100	4.5840	4,270.7500	4.2707	(6.834)	0	0	0
2014/01/10	R203	08/05/2014	6.84	Put	Bond Future	1,871.5600	1.8716	1,655.6900	1.6557	(11.534)	0	0	0
2014/01/10	R203	08/05/2014	5.75	Put	Bond Future	4,613.3700	4.6134	4,299.6400	4.2996	(6.800)	0	0	0
2014/01/10	R203	08/05/2014	5.74	Put	Bond Future	4,642.7600	4.6428	4,328.5800	4.3286	(6.767)	0	0	0
2014/01/10	R203	08/05/2014	7.40	Call	Bond Future	1,469.0300	1.4690	1,664.2300	1.6642	13.288	0	0	16
2014/01/10	R203	08/05/2014	5.75	Call	Bond Future	85.9400	0.0859	109.4200	0.1094	27.321	0	0	0
2014/01/10	R203	07/08/2014	7.30	Call	Bond Future	1,376.6500	1.3766	1,543.5200	1.5435	12.121	0	0	0
2014/01/10	R203	07/08/2014			Bond Future	7.3900	105.6906	7.2665	106.0323	(1.671)	0.0000	0.0000	0
2014/01/10	R203	07/08/2014	7.31	Call	Bond Future	1,390.2500	1.3903	1,558.1100	1.5581	12.074	0	0	0
2014/01/10	R203	07/08/2014	6.84	Put	Bond Future	2,378.6200	2.3786	2,158.0300	2.1580	(9.274)	0	0	0
2014/01/10	R203	07/08/2014	7.29	Put	Bond Future	1,639.7300	1.6397	1,463.9000	1.4639	(10.723)	0	0	0
2014/01/10	R203	07/08/2014	7.31	Put	Bond Future	1,611.4700	1.6115	1,437.6400	1.4376	(10.787)	0	0	0
2014/01/10	R203	07/08/2014	7.30	Put	Bond Future	1,625.5500	1.6256	1,450.7300	1.4507	(10.755)	0	0	0
2014/01/10	R203	07/08/2014	7.29	Call	Bond Future	1,363.1300	1.3631	1,528.9900	1.5290	12.168	0	0	0
2014/01/10	R203	07/08/2014	6.84	Call	Bond Future	846.0700	0.8461	967.1700	0.9672	14.313	0	0	46
2014/01/10	R203	06/11/2014	6.86	Call	Bond Future	922.4600	0.9225	1,043.0800	1.0431	13.076	0	0	0
2014/01/10	R203	06/11/2014			Bond Future	7.5638	103.0085	7.4280	103.3549	(1.796)	0.0000	0.0000	0
2014/01/10	R203	06/11/2014	6.84	Call	Bond Future	904.2600	0.9043	1,023.2600	1.0233	13.160	0	0	45
2014/01/10	R203	06/11/2014	6.85	Call	Bond Future	913.3300	0.9133	1,033.1400	1.0331	13.118	0	0	0
2014/01/10	R203	06/11/2014	6.84	Put	Bond Future	2,766.9700	2.7670	2,539.6500	2.5397	(8.215)	0	0	0
2014/01/10	R203	06/11/2014	6.86	Put	Bond Future	2,733.1300	2.7331	2,507.4300	2.5074	(8.258)	0	0	0
2014/01/10	R203	06/11/2014	6.85	Put	Bond Future	2,750.0200	2.7500	2,523.5100	2.5235	(8.237)	0	0	0
2014/01/10	R204	06/02/2014	6.39	Call	Bond Future	13.0000	0.0130	20.6500	0.0206	58.846	0	0	0
2014/01/10	R204	06/02/2014			Bond Future	7.3440	103.7682	7.2459	104.1705	(1.336)	0.0000	0.0000	29,549
2014/01/10	R204	06/02/2014	6.40	Call	Bond Future	13.8300	0.0138	21.9200	0.0219	58.496	0	0	0
2014/01/10	R204	06/02/2014	6.41	Call	Bond Future	14.7100	0.0147	23.2500	0.0233	58.056	0	0	0
2014/01/10	R204	06/02/2014	6.39	Put	Bond Future	4,007.7900	4.0078	3,613.1300	3.6131	(9.847)	0	0	0
2014/01/10	R204	06/02/2014	6.41	Put	Bond Future	3,923.8200	3.9238	3,530.0500	3.5300	(10.035)	0	0	0
2014/01/10	R204	06/02/2014	6.40	Put	Bond Future	3,965.7700	3.9658	3,571.5500	3.5715	(9.941)	0	0	0
2014/01/10	R204	08/05/2014			Bond Future	7.4781	105.1332	7.3734	105.5410	(1.400)	0.0000	0.0000	0
2014/01/10	R204	08/05/2014	6.05	Call	Bond Future	142.1800	0.1422	175.5500	0.1755	23.470	0	0	0
2014/01/10	R204	08/05/2014	6.06	Call	Bond Future	145.3300	0.1453	179.3200	0.1793	23.388	0	0	0
2014/01/10	R204	08/05/2014	6.04	Call	Bond Future	139.0800	0.1391	171.8300	0.1718	23.548	0	0	0
2014/01/10	R204	08/05/2014	6.05	Put	Bond Future	5,881.2600	5.8813	5,506.8800	5.5069	(6.366)	0	0	0
2014/01/10	R204	08/05/2014	6.04	Put	Bond Future	5,919.7100	5.9197	5,544.7100	5.5447	(6.335)	0	0	0
2014/01/10	R204	08/05/2014	6.06	Put	Bond Future	5,842.8700	5.8429	5,469.1100	5.4691	(6.397)	0	0	0
2014/01/10	R204	07/08/2014			Bond Future	7.6161	102.5228	7.5042	102.9360	(1.469)	0.0000	0.0000	0
2014/01/10	R204	07/08/2014	7.44	Put	Bond Future	2,456.9500	2.4569	2,235.7800	2.2358	(9.002)	0	0	0
2014/01/10	R204	07/08/2014	7.46	Put	Bond Future	2,416.9100	2.4169	2,198.0400	2.1980	(9.056)	0	0	0
2014/01/10	R204	07/08/2014	7.45	Put	Bond Future	2,436.8800	2.4369	2,216.8600	2.2169	(9.029)	0	0	0
2014/01/10	R204	07/08/2014	7.78	Call	Bond Future	2,438.2200	2.4382	2,668.9400	2.6689	9.463	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
2014/01/10	R204	07/08/2014	7.46	Call	Bond Future	1,839.9600	1.8400	2,034.2600	2.0343	10.560	0	0	0
2014/01/10	R204	07/08/2014	7.44	Call	Bond Future	1,805.7900	1.8058	1,997.7900	1.9978	10.632	0	0	0
2014/01/10	R204	07/08/2014	7.78	Put	Bond Future	1,836.6700	1.8367	1,654.2200	1.6542	(9.934)	0	0	530
2014/01/10	R204	07/08/2014	7.45	Call	Bond Future	1,822.8300	1.8228	2,015.9800	2.0160	10.596	0	0	0
2014/01/10	R204	06/11/2014	7.99	Put	Bond Future	2,127.8200	2.1278	1,946.2000	1.9462	(8.535)	0	0	1,270
2014/01/10	R204	06/11/2014			Bond Future	7.7560	103.9573	7.6360	104.3762	(1.547)	0.0000	0.0000	0
2014/01/10	R204	06/11/2014	6.99	Put	Bond Future	4,069.7700	4.0698	3,795.7400	3.7957	(6.733)	0	0	0
2014/01/10	R204	06/11/2014	7.01	Put	Bond Future	4,022.4900	4.0225	3,750.2600	3.7503	(6.768)	0	0	0
2014/01/10	R204	06/11/2014	6.99	Call	Bond Future	1,359.0100	1.3590	1,503.8400	1.5038	10.657	0	0	0
2014/01/10	R204	06/11/2014	7.00	Put	Bond Future	4,046.0900	4.0461	3,772.9600	3.7730	(6.750)	0	0	0
2014/01/10	R204	06/11/2014	7.99	Call	Bond Future	2,938.4500	2.9385	3,175.6900	3.1757	8.074	0	0	0
2014/01/10	R204	06/11/2014	7.00	Call	Bond Future	1,371.2800	1.3713	1,517.0100	1.5170	10.627	0	0	0
2014/01/10	R204	06/11/2014	7.01	Call	Bond Future	1,383.6300	1.3836	1,530.2600	1.5303	10.597	0	0	0
2014/01/10	R207	06/02/2014			Bond Future	7.6277	98.7581	7.5300	99.2135	(1.281)	0.0000	0.0000	22,098
2014/01/10	R207	06/02/2014	6.65	Call	Bond Future	20.7200	0.0207	31.3100	0.0313	51.110	0	0	0
2014/01/10	R207	06/02/2014	6.64	Put	Bond Future	4,743.2600	4.7433	4,297.9300	4.2979	(9.389)	0	0	0
2014/01/10	R207	06/02/2014	6.66	Put	Bond Future	4,647.2100	4.6472	4,202.9400	4.2029	(9.560)	0	0	0
2014/01/10	R207	06/02/2014	6.65	Put	Bond Future	4,695.1900	4.6952	4,250.3800	4.2504	(9.474)	0	0	0
2014/01/10	R207	06/02/2014	6.66	Call	Bond Future	21.9000	0.0219	33.0300	0.0330	50.822	0	0	0
2014/01/10	R207	06/02/2014	6.64	Call	Bond Future	19.5900	0.0196	29.6600	0.0297	51.404	0	0	0
2014/01/10	R207	08/05/2014	6.19	Put	Bond Future	7,446.4100	7.4464	7,017.6200	7.0176	(5.758)	0	0	0
2014/01/10	R207	08/05/2014	6.21	Put	Bond Future	7,355.5200	7.3555	6,927.9500	6.9279	(5.813)	0	0	0
2014/01/10	R207	08/05/2014			Bond Future	7.7566	100.0572	7.6534	100.5188	(1.331)	0.0000	0.0000	0
2014/01/10	R207	08/05/2014	6.20	Put	Bond Future	7,400.9200	7.4009	6,972.7400	6.9727	(5.785)	0	0	0
2014/01/10	R207	08/05/2014	6.20	Call	Bond Future	148.6100	0.1486	182.0200	0.1820	22.482	0	0	0
2014/01/10	R207	08/05/2014	6.21	Call	Bond Future	151.8500	0.1519	185.8700	0.1859	22.404	0	0	0
2014/01/10	R207	08/05/2014	6.19	Call	Bond Future	145.4400	0.1454	178.2400	0.1782	22.552	0	0	0
2014/01/10	R207	07/08/2014	7.69	Call	Bond Future	2,097.8500	2.0978	2,313.3500	2.3134	10.272	0	0	0
2014/01/10	R207	07/08/2014	7.70	Put	Bond Future	2,926.2700	2.9263	2,675.3100	2.6753	(8.576)	0	0	0
2014/01/10	R207	07/08/2014			Bond Future	7.8885	97.7689	7.7793	98.2366	(1.384)	0.0000	0.0000	0
2014/01/10	R207	07/08/2014	7.70	Call	Bond Future	2,117.2000	2.1172	2,333.9800	2.3340	10.239	0	0	0
2014/01/10	R207	07/08/2014	7.71	Call	Bond Future	2,136.6600	2.1367	2,354.7200	2.3547	10.206	0	0	0
2014/01/10	R207	07/08/2014	7.69	Put	Bond Future	2,950.0800	2.9501	2,697.8400	2.6978	(8.550)	0	0	0
2014/01/10	R207	07/08/2014	7.71	Put	Bond Future	2,902.5900	2.9026	2,652.9100	2.6529	(8.602)	0	0	0
2014/01/10	R207	06/11/2014	7.36	Put	Bond Future	4,561.3600	4.5614	4,264.9300	4.2649	(6.499)	0	0	0
2014/01/10	R207	06/11/2014			Bond Future	8.0153	99.1369	7.8997	99.6111	(1.442)	0.0000	0.0000	0
2014/01/10	R207	06/11/2014	7.35	Put	Bond Future	4,588.4500	4.5885	4,291.0100	4.2910	(6.482)	0	0	0
2014/01/10	R207	06/11/2014	7.36	Call	Bond Future	1,835.3700	1.8354	2,013.0900	2.0131	9.683	0	0	0
2014/01/10	R207	06/11/2014	7.34	Call	Bond Future	1,805.0000	1.8050	1,980.6900	1.9807	9.734	0	0	0
2014/01/10	R207	06/11/2014	7.35	Call	Bond Future	1,820.1400	1.8201	1,996.8500	1.9969	9.709	0	0	0
2014/01/10	R207	06/11/2014	7.34	Put	Bond Future	4,615.6500	4.6156	4,317.1900	4.3172	(6.466)	0	0	0
2014/01/10	R208	06/02/2014	6.74	Put	Bond Future	5,598.8900	5.5989	5,122.0800	5.1221	(8.516)	0	0	0
2014/01/10	R208	06/02/2014			Bond Future	7.7746	96.9433	7.6821	97.4266	(1.189)	0.0000	0.0000	11,157
2014/01/10	R208	06/02/2014	6.75	Put	Bond Future	5,543.7500	5.5438	5,067.3100	5.0673	(8.594)	0	0	0
2014/01/10	R208	06/02/2014	6.76	Put	Bond Future	5,488.7200	5.4887	5,012.6800	5.0127	(8.673)	0	0	0
2014/01/10	R208	06/02/2014	6.74	Call	Bond Future	12.2600	0.0123	18.7700	0.0188	53.100	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
2014/01/10	R208	06/02/2014	6.75	Call	Bond Future	13.0300	0.0130	19.9100	0.0199	52.801	0	0	0
2014/01/10	R208	06/02/2014	6.76	Call	Bond Future	13.8700	0.0139	21.1500	0.0212	52.487	0	0	0
2014/01/10	R208	08/05/2014	6.31	Call	Bond Future	149.7800	0.1498	182.1500	0.1821	21.612	0	0	0
2014/01/10	R208	08/05/2014			Bond Future	7.8886	94.8225	7.7917	95.3124	(1.228)	0.0000	0.0000	0
2014/01/10	R208	08/05/2014	6.29	Call	Bond Future	143.2300	0.1432	174.3900	0.1744	21.755	0	0	0
2014/01/10	R208	08/05/2014	6.31	Put	Bond Future	8,536.9100	8.5369	8,079.4100	8.0794	(5.359)	0	0	0
2014/01/10	R208	08/05/2014	6.30	Put	Bond Future	8,589.5900	8.5896	8,131.4800	8.1315	(5.333)	0	0	0
2014/01/10	R208	08/05/2014	6.29	Put	Bond Future	8,642.3600	8.6424	8,183.6500	8.1837	(5.308)	0	0	0
2014/01/10	R208	08/05/2014	6.30	Call	Bond Future	146.4700	0.1465	178.2300	0.1782	21.684	0	0	0
2014/01/10	R208	07/08/2014	8.28	Call	Bond Future	3,451.8700	3.4519	3,746.0100	3.7460	8.521	0	0	0
2014/01/10	R208	07/08/2014			Bond Future	8.0032	96.1037	7.9016	96.6001	(1.269)	0.0000	0.0000	0
2014/01/10	R208	07/08/2014	7.80	Call	Bond Future	2,252.8700	2.2529	2,479.9200	2.4799	10.078	0	0	0
2014/01/10	R208	07/08/2014	7.79	Put	Bond Future	3,276.6500	3.2767	3,005.8800	3.0059	(8.264)	0	0	0
2014/01/10	R208	07/08/2014	7.81	Put	Bond Future	3,221.9400	3.2219	2,954.0200	2.9540	(8.315)	0	0	0
2014/01/10	R208	07/08/2014	7.80	Put	Bond Future	3,249.2100	3.2492	2,979.8700	2.9799	(8.289)	0	0	0
2014/01/10	R208	07/08/2014	8.28	Put	Bond Future	2,115.1300	2.1151	1,912.8800	1.9129	(9.562)	0	0	630
2014/01/10	R208	07/08/2014	7.81	Call	Bond Future	2,274.9300	2.2749	2,503.4000	2.5034	10.043	0	0	0
2014/01/10	R208	07/08/2014	7.79	Call	Bond Future	2,230.9400	2.2309	2,456.5600	2.4566	10.113	0	0	0
2014/01/10	R208	06/11/2014	7.46	Call	Bond Future	1,857.9900	1.8580	2,041.1900	2.0412	9.860	0	0	0
2014/01/10	R208	06/11/2014			Bond Future	8.1186	94.0516	8.0120	94.5548	(1.314)	0.0000	0.0000	0
2014/01/10	R208	06/11/2014	7.44	Call	Bond Future	1,823.8200	1.8238	2,004.7000	2.0047	9.918	0	0	0
2014/01/10	R208	06/11/2014	7.45	Call	Bond Future	1,840.8500	1.8409	2,022.8900	2.0229	9.889	0	0	0
2014/01/10	R208	06/11/2014	8.50	Put	Bond Future	2,406.4600	2.4065	2,207.8900	2.2079	(8.252)	0	0	1,520
2014/01/10	R208	06/11/2014	7.44	Put	Bond Future	5,083.2900	5.0833	4,760.9500	4.7610	(6.341)	0	0	0
2014/01/10	R208	06/11/2014	7.46	Put	Bond Future	5,019.4200	5.0194	4,699.4000	4.6994	(6.376)	0	0	0
2014/01/10	R208	06/11/2014	8.50	Call	Bond Future	4,179.4300	4.1794	4,484.0800	4.4841	7.289	0	0	0
2014/01/10	R208	06/11/2014	7.45	Put	Bond Future	5,051.2900	5.0513	4,730.1100	4.7301	(6.358)	0	0	0
2014/01/10	R209	06/02/2014	8.56	Call	Bond Future	344.7500	0.3448	459.5700	0.4596	33.305	0	0	0
2014/01/10	R209	06/02/2014			Bond Future	9.0988	75.3471	9.0020	76.0716	(1.065)	0.0000	0.0000	23,535
2014/01/10	R209	06/02/2014	8.54	Call	Bond Future	320.4000	0.3204	428.5500	0.4285	33.755	0	0	0
2014/01/10	R209	06/02/2014	8.55	Call	Bond Future	332.4000	0.3324	443.8600	0.4439	33.532	0	0	0
2014/01/10	R209	06/02/2014	8.54	Put	Bond Future	4,659.2600	4.6593	4,042.9100	4.0429	(13.228)	0	0	0
2014/01/10	R209	06/02/2014	8.56	Put	Bond Future	4,521.4900	4.5215	3,911.8100	3.9118	(13.484)	0	0	0
2014/01/10	R209	06/02/2014	8.55	Put	Bond Future	4,590.1300	4.5901	3,977.0900	3.9771	(13.356)	0	0	0
2014/01/10	R209	08/05/2014	9.63	Call	Bond Future	5,228.4300	5.2284	5,711.5100	5.7115	9.239	0	0	0
2014/01/10	R209	08/05/2014			Bond Future	9.1921	73.1938	9.0923	73.9280	(1.085)	0.0000	0.0000	0
2014/01/10	R209	08/05/2014	9.00	Put	Bond Future	4,275.5800	4.2756	3,876.2200	3.8762	(9.340)	0	0	0
2014/01/10	R209	08/05/2014	9.50	Call	Bond Future	4,682.8500	4.6829	5,137.4100	5.1374	9.707	0	0	0
2014/01/10	R209	08/05/2014	7.85	Call	Bond Future	531.9500	0.5320	625.7200	0.6257	17.628	0	0	0
2014/01/10	R209	08/05/2014	9.75	Put	Bond Future	1,852.8300	1.8528	1,626.7400	1.6267	(12.202)	0	0	7,262
2014/01/10	R209	08/05/2014	9.85	Put	Bond Future	1,639.3000	1.6393	1,432.8800	1.4329	(12.592)	0	0	10,000
2014/01/10	R209	08/05/2014	8.50	Put	Bond Future	6,857.8700	6.8579	6,338.3600	6.3384	(7.575)	0	0	0
2014/01/10	R209	08/05/2014	7.86	Call	Bond Future	541.6900	0.5417	636.8700	0.6369	17.571	0	0	0
2014/01/10	R209	08/05/2014	9.50	Put	Bond Future	2,488.4600	2.4885	2,208.9100	2.2089	(11.234)	0	0	640
2014/01/10	R209	08/05/2014	7.84	Call	Bond Future	522.3500	0.5223	614.7100	0.6147	17.682	0	0	0
2014/01/10	R209	08/05/2014	7.85	Put	Bond Future	11,459.5100	11.4595	10,819.1700	10.8192	(5.588)	0	0	0
2014/01/10	R209	08/05/2014	9.63	Put	Bond Future	2,138.9300	2.1389	1,887.9000	1.8879	(11.736)	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
2014/01/10	R209	08/05/2014	9.85	Call	Bond Future	6,202.9600		6.2030	6,730.6500	6.7307	8.507	0	0	0
2014/01/10	R209	08/05/2014	7.84	Put	Bond Future	11,540.5700		11.5406	10,898.8200	10.8988	(5.561)	0	0	0
2014/01/10	R209	08/05/2014	9.75	Call	Bond Future	5,752.6500		5.7526	6,260.6700	6.2607	8.831	0	0	0
2014/01/10	R209	08/05/2014	8.50	Call	Bond Future	1,517.4800		1.5175	1,732.0800	1.7321	14.142	0	0	640
2014/01/10	R209	08/05/2014	9.00	Call	Bond Future	2,851.9200		2.8519	3,186.6700	3.1867	11.738	0	0	640
2014/01/10	R209	08/05/2014	7.86	Put	Bond Future	11,378.7300		11.3787	10,739.8000	10.7398	(5.615)	0	0	0
2014/01/10	R209	07/08/2014	9.04	Put	Bond Future	5,611.4600		5.6115	5,215.7200	5.2157	(7.052)	0	0	0
2014/01/10	R209	07/08/2014			Bond Future	9.2840		74.1828	9.1812	74.9268	(1.107)	0.0000	0.0000	0
2014/01/10	R209	07/08/2014	9.06	Put	Bond Future	5,525.9600		5.5260	5,133.9800	5.1340	(7.093)	0	0	0
2014/01/10	R209	07/08/2014	9.05	Put	Bond Future	5,568.5800		5.5686	5,174.7200	5.1747	(7.073)	0	0	0
2014/01/10	R209	07/08/2014	9.05	Call	Bond Future	3,856.6800		3.8567	4,206.7900	4.2068	9.078	0	0	0
2014/01/10	R209	07/08/2014	9.06	Call	Bond Future	3,888.5200		3.8885	4,240.5100	4.2405	9.052	0	0	0
2014/01/10	R209	07/08/2014	9.04	Call	Bond Future	3,824.9800		3.8250	4,173.2100	4.1732	9.104	0	0	0
2014/01/10	R209	06/11/2014			Bond Future	9.3748		72.0758	9.2689	72.8300	(1.129)	0.0000	0.0000	0
2014/01/10	R209	06/11/2014	8.99	Put	Bond Future	7,017.6200		7.0176	6,607.0600	6.6071	(5.850)	0	0	0
2014/01/10	R209	06/11/2014	9.01	Put	Bond Future	6,928.0800		6.9281	6,520.7500	6.5208	(5.879)	0	0	0
2014/01/10	R209	06/11/2014	9.00	Put	Bond Future	6,972.7400		6.9727	6,563.7900	6.5638	(5.865)	0	0	0
2014/01/10	R209	06/11/2014	8.99	Call	Bond Future	4,214.4500		4.2144	4,558.0800	4.5581	8.154	0	0	0
2014/01/10	R209	06/11/2014	9.00	Call	Bond Future	4,244.5700		4.2446	4,589.8100	4.5898	8.134	0	0	0
2014/01/10	R209	06/11/2014	9.01	Call	Bond Future	4,274.8000		4.2748	4,621.6600	4.6217	8.114	0	0	0
2014/01/10	R210	06/02/2014	161.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	R210	06/02/2014			Bond Future	161.9124		161.9124	161.9151	161.9151	0.002	0.0000	0.0000	1,319
2014/01/10	R210	06/02/2014	161.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	R210	06/02/2014	161.51	Call	Bond Future	402.4300		0.4024	405.1000	0.4051	0.663	0	0	0
2014/01/10	R210	06/02/2014	161.49	Call	Bond Future	422.4300		0.4224	425.1000	0.4251	0.632	0	0	0
2014/01/10	R210	06/02/2014	161.50	Call	Bond Future	412.4300		0.4124	415.1000	0.4151	0.647	0	0	0
2014/01/10	R210	06/02/2014	161.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	R211	06/02/2014	129.00	Call	Bond Future	30.4500		0.0304	0.0000	0.0000	(100.000)	0	0	0
2014/01/10	R211	06/02/2014			Bond Future	129.0305		129.0305	128.9882	128.9882	(0.033)	0.0000	0.0000	2,022
2014/01/10	R211	06/02/2014	129.01	Call	Bond Future	20.4500		0.0204	0.0000	0.0000	(100.000)	0	0	0
2014/01/10	R211	06/02/2014	128.99	Put	Bond Future	0.0000		0.0000	1.7900	0.0018	100.000	0	0	0
2014/01/10	R211	06/02/2014	129.01	Put	Bond Future	0.0000		0.0000	21.7900	0.0218	100.000	0	0	0
2014/01/10	R211	06/02/2014	128.99	Call	Bond Future	40.4500		0.0404	0.0000	0.0000	(100.000)	0	0	0
2014/01/10	R211	06/02/2014	129.00	Put	Bond Future	0.0000		0.0000	11.7900	0.0118	100.000	0	0	0
2014/01/10	R212	06/02/2014			Bond Future	131.2819		131.2819	131.2825	131.2825	0.000	0.0000	0.0000	21,791
2014/01/10	R212	06/02/2014	132.99	Put	Bond Future	1,708.0600		1.7081	1,707.5000	1.7075	(0.033)	0	0	0
2014/01/10	R212	06/02/2014	133.01	Put	Bond Future	1,728.0600		1.7281	1,727.5000	1.7275	(0.032)	0	0	0
2014/01/10	R212	06/02/2014	133.00	Put	Bond Future	1,718.0600		1.7181	1,717.5000	1.7175	(0.033)	0	0	0
2014/01/10	R212	06/02/2014	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	R212	06/02/2014	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	R212	06/02/2014	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	R213	06/02/2014			Bond Future	8.9010		86.6471	8.8040	87.3914	(1.090)	0.0000	0.0000	21,529
2014/01/10	R213	06/02/2014	8.29	Put	Bond Future	5,132.9000		5.1329	4,484.6800	4.4847	(12.629)	0	0	0
2014/01/10	R213	06/02/2014	8.31	Put	Bond Future	4,989.3800		4.9894	4,347.3100	4.3473	(12.869)	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
2014/01/10	R213	06/02/2014	8.29	Call	Bond Future	279.2700	0.2793	375.2800	0.3753	34.379	0	0	0
2014/01/10	R213	06/02/2014	8.30	Put	Bond Future	5,060.9500	5.0610	4,415.7800	4.4158	(12.748)	0	0	0
2014/01/10	R213	06/02/2014	8.30	Call	Bond Future	290.0000	0.2900	389.0600	0.3891	34.159	0	0	0
2014/01/10	R213	06/02/2014	8.31	Call	Bond Future	301.0000	0.3010	403.1600	0.4032	33.940	0	0	0
2014/01/10	R213	08/05/2014	7.65	Put	Bond Future	11,599.9500	11.5999	10,941.9900	10.9420	(5.672)	0	0	0
2014/01/10	R213	08/05/2014			Bond Future	8.9976	84.2495	8.8975	85.0037	(1.112)	0.0000	0.0000	0
2014/01/10	R213	08/05/2014	7.64	Put	Bond Future	11,679.9500	11.6799	11,020.5800	11.0206	(5.645)	0	0	0
2014/01/10	R213	08/05/2014	7.66	Put	Bond Future	11,520.2000	11.5202	10,863.6800	10.8637	(5.699)	0	0	0
2014/01/10	R213	08/05/2014	7.65	Call	Bond Future	546.9800	0.5470	643.2200	0.6432	17.595	0	0	0
2014/01/10	R213	08/05/2014	7.64	Call	Bond Future	537.2800	0.5373	632.1100	0.6321	17.650	0	0	0
2014/01/10	R213	08/05/2014	7.66	Call	Bond Future	556.8100	0.5568	654.4900	0.6545	17.543	0	0	0
2014/01/10	R213	07/08/2014	8.86	Call	Bond Future	3,925.3000	3.9253	4,282.2200	4.2822	9.093	0	0	0
2014/01/10	R213	07/08/2014			Bond Future	9.0942	85.3878	8.9910	86.1520	(1.134)	0.0000	0.0000	0
2014/01/10	R213	07/08/2014	8.84	Call	Bond Future	3,860.6300	3.8606	4,213.7000	4.2137	9.145	0	0	0
2014/01/10	R213	07/08/2014	8.85	Call	Bond Future	3,892.8900	3.8929	4,247.8900	4.2479	9.119	0	0	0
2014/01/10	R213	07/08/2014	8.84	Put	Bond Future	5,762.2800	5.7623	5,351.1500	5.3512	(7.135)	0	0	0
2014/01/10	R213	07/08/2014	8.86	Put	Bond Future	5,675.0200	5.6750	5,267.7400	5.2677	(7.177)	0	0	0
2014/01/10	R213	07/08/2014	8.85	Put	Bond Future	5,718.5300	5.7185	5,309.3300	5.3093	(7.156)	0	0	0
2014/01/10	R213	06/11/2014	8.84	Call	Bond Future	4,316.3500	4.3163	4,670.8400	4.6708	8.213	0	0	0
2014/01/10	R213	06/11/2014	8.85	Put	Bond Future	6,868.7200	6.8687	6,450.0400	6.4500	(6.095)	0	0	0
2014/01/10	R213	06/11/2014			Bond Future	9.1911	83.0441	9.0846	83.8189	(1.158)	0.0000	0.0000	0
2014/01/10	R213	06/11/2014	8.85	Call	Bond Future	4,347.4000	4.3474	4,703.5600	4.7036	8.192	0	0	0
2014/01/10	R213	06/11/2014	8.86	Call	Bond Future	4,378.5700	4.3786	4,736.4000	4.7364	8.172	0	0	0
2014/01/10	R213	06/11/2014	8.84	Put	Bond Future	6,913.2800	6.9133	6,492.9300	6.4929	(6.080)	0	0	0
2014/01/10	R213	06/11/2014	8.86	Put	Bond Future	6,824.3700	6.8244	6,407.3600	6.4074	(6.111)	0	0	0
2014/01/10	R214	06/02/2014			Bond Future	9.1942	76.2115	9.0923	77.0015	(1.109)	0.0000	0.0000	5,455
2014/01/10	R214	06/02/2014	8.99	Put	Bond Future	2,699.5500	2.6995	2,198.3800	2.1984	(18.565)	0	0	0
2014/01/10	R214	06/02/2014	9.01	Put	Bond Future	2,598.0600	2.5981	2,107.5600	2.1076	(18.879)	0	0	0
2014/01/10	R214	06/02/2014	8.99	Call	Bond Future	1,102.5200	1.1025	1,391.3300	1.3913	26.195	0	0	0
2014/01/10	R214	06/02/2014	9.00	Put	Bond Future	2,648.4900	2.6485	2,152.6400	2.1526	(18.722)	0	0	0
2014/01/10	R214	06/02/2014	9.00	Call	Bond Future	1,131.0200	1.1310	1,425.1500	1.4251	26.006	0	0	0
2014/01/10	R214	06/02/2014	9.01	Call	Bond Future	1,160.0000	1.1600	1,459.4800	1.4595	25.817	0	0	0
2014/01/10	R214	08/05/2014			Bond Future	9.2850	73.9293	9.1800	74.7298	(1.131)	0.0000	0.0000	0
2014/01/10	R214	08/05/2014	9.00	Call	Bond Future	2,771.3200	2.7713	3,115.2000	3.1152	12.409	0	0	0
2014/01/10	R214	08/05/2014	8.99	Put	Bond Future	5,027.3000	5.0273	4,568.0800	4.5681	(9.135)	0	0	0
2014/01/10	R214	08/05/2014	9.01	Put	Bond Future	4,931.0300	4.9310	4,477.0600	4.4771	(9.206)	0	0	0
2014/01/10	R214	08/05/2014	9.00	Put	Bond Future	4,979.0000	4.9790	4,522.4000	4.5224	(9.171)	0	0	0
2014/01/10	R214	08/05/2014	9.01	Call	Bond Future	2,802.7000	2.8027	3,149.2100	3.1492	12.363	0	0	0
2014/01/10	R214	08/05/2014	8.99	Call	Bond Future	2,740.1400	2.7401	3,081.4000	3.0814	12.454	0	0	0
2014/01/10	R248	06/02/2014	9.11	Put	Bond Future	1,544.0400	1.5440	584.0200	0.5840	(62.176)	0	0	0
2014/01/10	R248	06/02/2014			Bond Future	9.2651	98.6503	9.1682	99.6104	(1.047)	0.0000	0.0000	12,135
2014/01/10	R248	06/02/2014	9.10	Put	Bond Future	1,645.1200	1.6451	685.1000	0.6851	(58.356)	0	0	0
2014/01/10	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	R248	06/02/2014	9.09	Put	Bond Future	1,746.3900	1.7464	786.3700	0.7864	(54.972)	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
2014/01/10	R248	08/05/2014	9.04	Put	Bond Future	3,163.6500	3.1637	2,190.9000	2.1909	(30.748)	0	0	0
2014/01/10	R248	08/05/2014			Bond Future	9.3588	95.5263	9.2587	96.4990	(1.069)	0.0000	0.0000	1,375
2014/01/10	R248	08/05/2014	9.06	Put	Bond Future	2,959.5800	2.9596	1,986.8300	1.9868	(32.868)	0	0	0
2014/01/10	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	R248	08/05/2014	9.05	Put	Bond Future	3,061.5200	3.0615	2,088.7700	2.0888	(31.773)	0	0	0
2014/01/10	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/10	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total													382383