



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 24/01/2014 to 24/01/2014

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
2014/01/24	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	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
2014/01/24	2025	06/02/2014			Bond Future	110.3136	110.3136	109.9304	109.9304	(0.347)	0.0000	0.0000	0
2014/01/24	2025	06/02/2014	110.99	Put	Bond Future	676.4100	0.6764	1,059.6300	1.0596	56.655	0	0	0
2014/01/24	2025	06/02/2014	111.01	Put	Bond Future	696.4100	0.6964	1,079.6300	1.0796	55.028	0	0	0
2014/01/24	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	2025	06/02/2014	111.00	Put	Bond Future	686.4100	0.6864	1,069.6300	1.0696	55.830	0	0	0
2014/01/24	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	2037	06/02/2014			Bond Future	9.3108	92.6211	9.3700	92.1011	0.635	0.0000	0.0000	2,022
2014/01/24	2037	06/02/2014	9.38	Call	Bond Future	607.5700	0.6076	87.5100	0.0875	(85.597)	0	0	0
2014/01/24	2037	06/02/2014	9.39	Call	Bond Future	694.8600	0.6949	174.8000	0.1748	(74.844)	0	0	0
2014/01/24	2037	06/02/2014	9.37	Call	Bond Future	520.1400	0.5201	0.0800	0.0001	(99.985)	0	0	0
2014/01/24	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	2037	08/05/2014	9.39	Put	Bond Future	218.6400	0.2186	745.7600	0.7458	241.090	0	0	0
2014/01/24	2037	08/05/2014			Bond Future	9.4152	93.8528	9.4763	93.3257	0.649	0.0000	0.0000	0
2014/01/24	2037	08/05/2014	9.38	Put	Bond Future	305.7000	0.3057	832.8200	0.8328	172.430	0	0	0
2014/01/24	2037	08/05/2014	9.37	Put	Bond Future	392.9000	0.3929	920.0200	0.9200	134.161	0	0	0
2014/01/24	2037	08/05/2014	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	2037	08/05/2014	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	2037	08/05/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	2037	07/08/2014	9.06	Put	Bond Future	4,018.1400	4.0181	4,552.9600	4.5530	13.310	0	0	0
2014/01/24	2037	07/08/2014			Bond Future	9.5160	90.9166	9.5792	90.3817	0.664	0.0000	0.0000	0
2014/01/24	2037	07/08/2014	9.05	Put	Bond Future	4,109.4400	4.1094	4,644.2600	4.6443	13.014	0	0	0
2014/01/24	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	2037	07/08/2014	9.04	Put	Bond Future	4,200.8800	4.2009	4,735.7000	4.7357	12.731	0	0	0
2014/01/24	2038	06/02/2014	107.00	Call	Bond Future	741.8400	0.7418	640.3500	0.6403	(13.681)	0	0	0
2014/01/24	2038	06/02/2014			Bond Future	107.7418	107.7418	107.6403	107.6403	(0.094)	0.0000	0.0000	24
2014/01/24	2038	06/02/2014	107.01	Call	Bond Future	731.8400	0.7318	630.3500	0.6303	(13.868)	0	0	0
2014/01/24	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	2038	06/02/2014	106.99	Call	Bond Future	751.8400	0.7518	650.3500	0.6503	(13.499)	0	0	0
2014/01/24	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	2050	06/02/2014			Bond Future	113.4601	113.4601	113.4582	113.4582	(0.002)	0.0000	0.0000	472
2014/01/24	2050	06/02/2014	110.00	Call	Bond Future	3,460.1100	3.4601	3,458.1900	3.4582	(0.055)	0	0	0
2014/01/24	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	2050	06/02/2014	110.01	Call	Bond Future	3,450.1100	3.4501	3,448.1900	3.4482	(0.056)	0	0	0
2014/01/24	2050	06/02/2014	109.99	Call	Bond Future	3,470.1100	3.4701	3,468.1900	3.4682	(0.055)	0	0	0
2014/01/24	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/01/24	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	AL37	06/02/2014			Index Future	409.2890	409.2890	407.9660	407.9660	(0.323)	0.0000	0.0000	0
2014/01/24	AL37	08/05/2014			Index Future	414.7310	414.7310	413.3900	413.3900	(0.323)	0.0000	0.0000	0
2014/01/24	AL7T	06/02/2014			Index Future	480.1450	480.1450	478.3320	478.3320	(0.378)	0.0000	0.0000	1
2014/01/24	AL7T	08/05/2014			Index Future	486.5290	486.5290	484.6920	484.6920	(0.378)	0.0000	0.0000	0
2014/01/24	ALBI	06/02/2014			Index Future	433.1130	433.1130	431.3770	431.3770	(0.401)	0.0000	0.0000	723
2014/01/24	ALBI	08/05/2014			Index Future	438.8720	438.8720	437.1130	437.1130	(0.401)	0.0000	0.0000	118
2014/01/24	ALBI	07/08/2014			Index Future	445.0520	445.0520	443.2660	443.2660	(0.401)	0.0000	0.0000	0
2014/01/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/01/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/01/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/24	EL28	06/02/2014			Bond Future	114.1627	114.1627	114.1606	114.1606	(0.002)	0.0000	0.0000	0
2014/01/24	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	EL28	06/02/2014	111.01	Call	Bond Future	3,152.6600	3.1527	3,150.6300	3.1506	(0.064)	0	0	0
2014/01/24	EL28	06/02/2014	110.99	Call	Bond Future	3,172.6600	3.1727	3,170.6300	3.1706	(0.064)	0	0	0
2014/01/24	EL28	06/02/2014	111.00	Call	Bond Future	3,162.6600	3.1627	3,160.6300	3.1606	(0.064)	0	0	0
2014/01/24	ES33	06/02/2014	9.54	Put	Bond Future	2,435.1500	2.4351	2,858.1000	2.8581	17.369	0	0	0
2014/01/24	ES33	06/02/2014			Bond Future	9.8698	82.7010	9.9287	82.2781	0.597	0.0000	0.0000	6,292
2014/01/24	ES33	06/02/2014	9.56	Put	Bond Future	2,284.2000	2.2842	2,707.1500	2.7071	18.516	0	0	0
2014/01/24	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	ES33	06/02/2014	9.55	Put	Bond Future	2,359.6200	2.3596	2,782.5700	2.7826	17.924	0	0	0
2014/01/24	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	ES33	08/05/2014	9.55	Put	Bond Future	3,232.4400	3.2324	3,661.1800	3.6612	13.264	0	0	0
2014/01/24	ES33	08/05/2014			Bond Future	9.9932	80.0185	10.0540	79.5897	0.609	0.0000	0.0000	0
2014/01/24	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	ES33	08/05/2014	9.54	Put	Bond Future	3,307.7300	3.3077	3,736.4700	3.7365	12.962	0	0	0
2014/01/24	ES33	08/05/2014	9.56	Put	Bond Future	3,157.2500	3.1573	3,585.9900	3.5860	13.580	0	0	0
2014/01/24	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	GOVI	06/02/2014			GOVI	432.6290	432.6290	430.9490	430.9490	(0.388)	0.0000	0.0000	483

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2014/01/24	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	GOVI	06/02/2014	439.99	Put	GOVI	73,610.0000	7.3610	90,410.0000	9.0410	22.823	0	0	0
2014/01/24	GOVI	06/02/2014	440.01	Put	GOVI	73,810.0000	7.3810	90,610.0000	9.0610	22.761	0	0	0
2014/01/24	GOVI	06/02/2014	440.00	Put	GOVI	73,710.0000	7.3710	90,510.0000	9.0510	22.792	0	0	0
2014/01/24	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	GOVI	08/05/2014			GOVI	438.3820	438.3820	436.6790	436.6790	(0.388)	0.0000	0.0000	0
2014/01/24	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	GOVI	08/05/2014	441.99	Put	GOVI	36,080.0000	3.6080	53,110.0000	5.3110	47.201	0	0	0
2014/01/24	GOVI	08/05/2014	442.01	Put	GOVI	36,280.0000	3.6280	53,310.0000	5.3310	46.940	0	0	0
2014/01/24	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	GOVI	08/05/2014	442.00	Put	GOVI	36,180.0000	3.6180	53,210.0000	5.3210	47.070	0	0	0
2014/01/24	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	GOVI	07/08/2014			GOVI	444.5550	444.5550	442.8260	442.8260	(0.389)	0.0000	0.0000	0
2014/01/24	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	GOVI	07/08/2014	459.99	Put	GOVI	154,350.0000	15.4350	171,640.0000	17.1640	11.202	0	0	0
2014/01/24	GOVI	07/08/2014	460.01	Put	GOVI	154,550.0000	15.4550	171,840.0000	17.1840	11.187	0	0	0
2014/01/24	GOVI	07/08/2014	460.00	Put	GOVI	154,450.0000	15.4450	171,740.0000	17.1740	11.195	0	0	0
2014/01/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/01/24	IGOV	06/02/2014			Index Future	200.8620	200.8620	200.5700	200.5700	(0.145)	0.0000	0.0000	1,321
2014/01/24	IGOV	08/05/2014			Index Future	203.5580	203.5580	203.2620	203.2620	(0.145)	0.0000	0.0000	30
2014/01/24	IGOV	07/08/2014			Index Future	206.4490	206.4490	206.1480	206.1480	(0.146)	0.0000	0.0000	0
2014/01/24	IGOV	06/11/2014			Index Future	209.5210	209.5210	209.2160	209.2160	(0.146)	0.0000	0.0000	0
2014/01/24	ILBI	06/02/2014			Index Future	544.4530	544.4530	543.7470	543.7470	(0.130)	0.0000	0.0000	190
2014/01/24	ILBI	08/05/2014			Index Future	551.7890	551.7890	551.0730	551.0730	(0.130)	0.0000	0.0000	0
2014/01/24	ILBI	07/08/2014			Index Future	559.6900	559.6900	558.9600	558.9600	(0.130)	0.0000	0.0000	20
2014/01/24	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/01/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/01/24	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/01/24	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/01/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/01/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/01/24	JBAF	19/02/2014			Jibar Tradeable Future	5.3300	94.6700	5.3600	94.6400	0.563	0.0000	0.0000	0
2014/01/24	JBAF	19/03/2014			Jibar Tradeable Future	5.3400	94.6600	5.4200	94.5800	1.498	0.0000	0.0000	4,000
2014/01/24	JBAF	16/04/2014			Jibar Tradeable Future	5.5100	94.4900	5.6300	94.3700	2.178	0.0000	0.0000	0
2014/01/24	JBAF	21/05/2014			Jibar Tradeable Future	5.7500	94.2500	5.7300	94.2700	(0.348)	0.0000	0.0000	4,000

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
2014/01/24	JBAF	18/06/2014			Jibar Tradeable Future	5.8400	94.1600	6.0000	94.0000	2.740	0.0000	0.0000	1,000
2014/01/24	JBAF	16/07/2014			Jibar Tradeable Future	5.9900	94.0100	6.1000	93.9000	1.836	0.0000	0.0000	0
2014/01/24	JBAF	17/09/2014			Jibar Tradeable Future	6.2200	93.7800	6.3700	93.6300	2.412	0.0000	0.0000	1,000
2014/01/24	JBAF	17/12/2014			Jibar Tradeable Future	6.4900	93.5100	6.7200	93.2800	3.544	0.0000	0.0000	0
2014/01/24	JBAF	18/03/2015			Jibar Tradeable Future	6.7700	93.2300	6.9800	93.0200	3.102	0.0000	0.0000	150
2014/01/24	JBAF	17/06/2015			Jibar Tradeable Future	7.0600	92.9400	7.2400	92.7600	2.550	0.0000	0.0000	3,200
2014/01/24	JBAF	16/09/2015			Jibar Tradeable Future	7.3100	92.6900	7.4800	92.5200	2.326	0.0000	0.0000	0
2014/01/24	JBAF	15/12/2015			Jibar Tradeable Future	7.5500	92.4500	7.7100	92.2900	2.119	0.0000	0.0000	0
2014/01/24	R023	06/02/2014			Bond Future	8.2333	100.4636	8.2973	100.0693	0.778	0.0000	0.0000	11,257
2014/01/24	R023	06/02/2014	7.84	Put	Bond Future	2,465.6000	2.4656	2,859.9100	2.8599	15.992	0	0	0
2014/01/24	R023	06/02/2014	7.86	Put	Bond Future	2,338.2800	2.3383	2,732.5900	2.7326	16.863	0	0	0
2014/01/24	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	R023	06/02/2014	7.85	Put	Bond Future	2,401.9200	2.4019	2,796.2300	2.7962	16.416	0	0	0
2014/01/24	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	R023	08/05/2014			Bond Future	8.3449	97.8827	8.4117	97.4830	0.800	0.0000	0.0000	330
2014/01/24	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	R023	08/05/2014	7.59	Put	Bond Future	4,671.9600	4.6720	5,071.6600	5.0717	8.555	0	0	0
2014/01/24	R023	08/05/2014	7.61	Put	Bond Future	4,544.5100	4.5445	4,944.2100	4.9442	8.795	0	0	0
2014/01/24	R023	08/05/2014	7.60	Put	Bond Future	4,608.2100	4.6082	5,007.9100	5.0079	8.674	0	0	0
2014/01/24	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	R157	06/02/2014	5.64	Call	Bond Future	1.4900	0.0015	0.3600	0.0004	(75.839)	0	0	0
2014/01/24	R157	06/02/2014	5.65	Put	Bond Future	1,185.2300	1.1852	1,352.1300	1.3521	14.082	0	0	0
2014/01/24	R157	06/02/2014			Bond Future	6.3861	116.1270	6.4915	115.9588	1.651	0.0000	0.0000	32,412
2014/01/24	R157	06/02/2014	5.65	Call	Bond Future	1.6400	0.0016	0.4000	0.0004	(75.610)	0	0	0
2014/01/24	R157	06/02/2014	5.66	Call	Bond Future	1.8100	0.0018	0.4500	0.0005	(75.138)	0	0	0
2014/01/24	R157	06/02/2014	5.64	Put	Bond Future	1,201.2800	1.2013	1,368.2900	1.3683	13.903	0	0	0
2014/01/24	R157	06/02/2014	5.66	Put	Bond Future	1,169.2100	1.1692	1,335.9900	1.3360	14.264	0	0	0
2014/01/24	R157	08/05/2014	5.20	Call	Bond Future	40.7600	0.0408	29.2600	0.0293	(28.214)	0	0	0
2014/01/24	R157	08/05/2014			Bond Future	6.5908	110.8631	6.7180	110.6925	1.929	0.0000	0.0000	0
2014/01/24	R157	08/05/2014	5.21	Call	Bond Future	41.7400	0.0417	30.0100	0.0300	(28.103)	0	0	0
2014/01/24	R157	08/05/2014	5.19	Call	Bond Future	39.8000	0.0398	28.5400	0.0285	(28.291)	0	0	0
2014/01/24	R157	08/05/2014	5.20	Put	Bond Future	1,931.5100	1.9315	2,090.5600	2.0906	8.234	0	0	0
2014/01/24	R157	08/05/2014	5.19	Put	Bond Future	1,944.3100	1.9443	2,103.6000	2.1036	8.193	0	0	0
2014/01/24	R157	08/05/2014	5.21	Put	Bond Future	1,918.7300	1.9187	2,077.5500	2.0775	8.277	0	0	0
2014/01/24	R157	07/08/2014	6.76	Put	Bond Future	647.6900	0.6477	738.1000	0.7381	13.959	0	0	0
2014/01/24	R157	07/08/2014			Bond Future	6.8013	112.4251	6.9602	112.2517	2.338	0.0000	0.0000	0
2014/01/24	R157	07/08/2014	6.75	Put	Bond Future	653.0000	0.6530	743.8900	0.7439	13.919	0	0	0
2014/01/24	R157	07/08/2014	6.74	Call	Bond Future	591.4500	0.5915	509.5000	0.5095	(13.856)	0	0	0
2014/01/24	R157	07/08/2014	6.75	Call	Bond Future	597.0400	0.5970	514.6000	0.5146	(13.808)	0	0	0
2014/01/24	R157	07/08/2014	6.76	Call	Bond Future	602.6500	0.6027	519.7300	0.5197	(13.759)	0	0	0
2014/01/24	R157	07/08/2014	6.74	Put	Bond Future	658.3300	0.6583	749.7100	0.7497	13.881	0	0	0
2014/01/24	R157	06/11/2014	6.19	Put	Bond Future	1,062.3000	1.0623	1,184.6100	1.1846	11.514	0	0	0
2014/01/24	R157	06/11/2014			Bond Future	7.0647	107.2760	7.2745	107.0998	2.969	0.0000	0.0000	0
2014/01/24	R157	06/11/2014	6.21	Put	Bond Future	1,050.6900	1.0507	1,172.3200	1.1723	11.576	0	0	0

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2014/01/24	R157	06/11/2014	6.20	Put	Bond Future	1,056.4900	1.0565	1,178.4500	1.1784	11.544	0	0	0
2014/01/24	R157	06/11/2014	6.21	Call	Bond Future	327.7500	0.3277	273.1700	0.2732	(16.653)	0	0	0
2014/01/24	R157	06/11/2014	6.19	Call	Bond Future	322.3500	0.3223	268.4500	0.2684	(16.721)	0	0	0
2014/01/24	R157	06/11/2014	6.20	Call	Bond Future	325.0500	0.3251	270.8000	0.2708	(16.690)	0	0	0
2014/01/24	R186	06/02/2014	8.75	Put	Bond Future	464.8300	0.4648	586.4800	0.5865	26.171	0	0	250
2014/01/24	R186	06/02/2014			Bond Future	8.4964	116.9692	8.5656	116.3792	0.814	0.0000	0.0000	62,238
2014/01/24	R186	06/02/2014	7.75	Call	Bond Future	20.6200	0.0206	8.9000	0.0089	(56.838)	0	0	0
2014/01/24	R186	06/02/2014	7.74	Put	Bond Future	6,756.5800	6.7566	7,335.7300	7.3357	8.572	0	0	0
2014/01/24	R186	06/02/2014	7.76	Put	Bond Future	6,574.7700	6.5748	7,152.2300	7.1522	8.783	0	0	0
2014/01/24	R186	06/02/2014	7.75	Put	Bond Future	6,665.5700	6.6656	7,243.9000	7.2439	8.676	0	0	0
2014/01/24	R186	06/02/2014	8.75	Call	Bond Future	2,607.1200	2.6071	2,138.7200	2.1387	(17.966)	0	0	0
2014/01/24	R186	06/02/2014	7.76	Call	Bond Future	22.3300	0.0223	9.7400	0.0097	(56.382)	0	0	0
2014/01/24	R186	06/02/2014	7.74	Call	Bond Future	19.0300	0.0190	8.1300	0.0081	(57.278)	0	0	0
2014/01/24	R186	08/05/2014	7.50	Put	Bond Future	10,490.1200	10.4901	10,989.3500	10.9893	4.759	0	0	0
2014/01/24	R186	08/05/2014	8.25	Put	Bond Future	5,404.7500	5.4048	5,762.1500	5.7622	6.613	0	0	0
2014/01/24	R186	08/05/2014			Bond Future	8.6039	118.5247	8.6757	117.9266	0.835	0.0000	0.0000	950
2014/01/24	R186	08/05/2014	9.25	Put	Bond Future	1,647.1400	1.6471	1,801.0000	1.8010	9.341	0	0	8,000
2014/01/24	R186	08/05/2014	7.09	Put	Bond Future	14,016.6800	14.0167	14,563.9000	14.5639	3.904	0	0	0
2014/01/24	R186	08/05/2014	9.00	Put	Bond Future	2,290.3600	2.2904	2,488.8200	2.4888	8.665	0	0	400
2014/01/24	R186	08/05/2014	7.10	Call	Bond Future	324.7000	0.3247	272.8900	0.2729	(15.956)	0	0	0
2014/01/24	R186	08/05/2014	8.50	Call	Bond Future	3,277.4600	3.2775	2,981.9000	2.9819	(9.018)	0	0	0
2014/01/24	R186	08/05/2014	7.11	Call	Bond Future	331.6800	0.3317	278.9400	0.2789	(15.901)	0	0	0
2014/01/24	R186	08/05/2014	9.25	Call	Bond Future	6,875.2500	6.8752	6,430.9900	6.4310	(6.462)	0	0	0
2014/01/24	R186	08/05/2014	8.25	Call	Bond Future	2,391.8100	2.3918	2,151.0900	2.1511	(10.064)	0	0	8,000
2014/01/24	R186	08/05/2014	7.09	Call	Bond Future	317.8400	0.3178	266.9400	0.2669	(16.014)	0	0	0
2014/01/24	R186	08/05/2014	8.50	Put	Bond Future	4,150.4700	4.1505	4,453.0300	4.4530	7.290	0	0	1,933
2014/01/24	R186	08/05/2014	7.11	Put	Bond Future	13,835.1500	13.8352	14,380.5300	14.3805	3.942	0	0	0
2014/01/24	R186	08/05/2014	7.50	Call	Bond Future	716.1000	0.7161	617.2100	0.6172	(13.810)	0	0	1,933
2014/01/24	R186	08/05/2014	9.00	Call	Bond Future	5,536.3500	5.5363	5,136.6900	5.1367	(7.219)	0	0	0
2014/01/24	R186	08/05/2014	7.10	Put	Bond Future	13,925.8000	13.9258	14,472.1100	14.4721	3.923	0	0	0
2014/01/24	R186	07/08/2014	8.31	Call	Bond Future	3,285.8300	3.2858	3,030.9700	3.0310	(7.756)	0	0	0
2014/01/24	R186	07/08/2014			Bond Future	8.7041	114.9023	8.7787	114.2953	0.856	0.0000	0.0000	0
2014/01/24	R186	07/08/2014	8.92	Put	Bond Future	3,922.4400	3.9224	4,172.1100	4.1721	6.365	0	0	840
2014/01/24	R186	07/08/2014	8.29	Call	Bond Future	3,220.3600	3.2204	2,968.9100	2.9689	(7.808)	0	0	0
2014/01/24	R186	07/08/2014	8.30	Call	Bond Future	3,253.0000	3.2530	2,999.8400	2.9998	(7.782)	0	0	0
2014/01/24	R186	07/08/2014	8.29	Put	Bond Future	6,676.9900	6.6770	7,032.5100	7.0325	5.325	0	0	0
2014/01/24	R186	07/08/2014	8.92	Call	Bond Future	5,667.7300	5.6677	5,310.4300	5.3104	(6.304)	0	0	0
2014/01/24	R186	07/08/2014	8.31	Put	Bond Future	6,572.1800	6.5722	6,924.2900	6.9243	5.358	0	0	0
2014/01/24	R186	07/08/2014	8.30	Put	Bond Future	6,624.4500	6.6245	6,978.2600	6.9783	5.341	0	0	0
2014/01/24	R186	06/11/2014	8.14	Call	Bond Future	3,247.1900	3.2472	3,015.8800	3.0159	(7.123)	0	0	0
2014/01/24	R186	06/11/2014	8.15	Put	Bond Future	8,634.4700	8.6345	9,017.9600	9.0180	4.441	0	0	0
2014/01/24	R186	06/11/2014			Bond Future	8.7989	116.6012	8.8763	115.9850	0.880	0.0000	0.0000	0
2014/01/24	R186	06/11/2014	9.17	Call	Bond Future	7,118.5700	7.1186	6,740.6200	6.7406	(5.309)	0	0	0
2014/01/24	R186	06/11/2014	8.15	Call	Bond Future	3,276.7100	3.2767	3,043.9600	3.0440	(7.103)	0	0	0
2014/01/24	R186	06/11/2014	8.16	Call	Bond Future	3,306.3800	3.3064	3,072.1900	3.0722	(7.083)	0	0	0
2014/01/24	R186	06/11/2014	9.17	Put	Bond Future	4,206.0800	4.2061	4,444.3700	4.4444	5.665	0	0	2,010
2014/01/24	R186	06/11/2014	8.14	Put	Bond Future	8,690.2600	8.6903	9,075.1900	9.0752	4.429	0	0	0

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2014/01/24	R186	06/11/2014	8.16	Put	Bond Future	8,578.9200	8.5789	8,960.9700	8.9610	4.453	0	0	0
2014/01/24	R197	06/02/2014			Bond Future	275.5381	275.5381	275.7478	275.7478	0.076	0.0000	0.0000	2,049
2014/01/24	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	R197	06/02/2014	279.99	Put	Bond Future	4,451.9500	4.4519	4,242.2100	4.2422	(4.711)	0	0	0
2014/01/24	R197	06/02/2014	280.01	Put	Bond Future	4,471.9500	4.4719	4,262.2100	4.2622	(4.690)	0	0	0
2014/01/24	R197	06/02/2014	280.00	Put	Bond Future	4,461.9500	4.4619	4,252.2100	4.2522	(4.701)	0	0	0
2014/01/24	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	R201	06/02/2014	5.24	Put	Bond Future	198.4900	0.1985	269.5600	0.2696	35.805	0	0	0
2014/01/24	R201	06/02/2014			Bond Future	5.4279	103.9841	5.5368	103.8920	2.006	0.0000	0.0000	0
2014/01/24	R201	06/02/2014	5.26	Put	Bond Future	186.1900	0.1862	255.2500	0.2552	37.091	0	0	0
2014/01/24	R201	06/02/2014	5.24	Call	Bond Future	39.1600	0.0392	18.0800	0.0181	(53.830)	0	0	0
2014/01/24	R201	06/02/2014	5.25	Put	Bond Future	192.3200	0.1923	262.3900	0.2624	36.434	0	0	0
2014/01/24	R201	06/02/2014	5.25	Call	Bond Future	41.4800	0.0415	19.4000	0.0194	(53.230)	0	0	0
2014/01/24	R201	06/02/2014	5.26	Call	Bond Future	43.8400	0.0438	20.7500	0.0208	(52.669)	0	0	0
2014/01/24	R201	08/05/2014			Bond Future	5.4593	105.3668	5.6149	105.2733	2.851	0.0000	0.0000	0
2014/01/24	R201	08/05/2014	4.75	Call	Bond Future	73.4700	0.0735	53.9000	0.0539	(26.637)	0	0	0
2014/01/24	R201	08/05/2014	4.76	Call	Bond Future	74.8300	0.0748	54.9700	0.0550	(26.540)	0	0	0
2014/01/24	R201	08/05/2014	4.74	Call	Bond Future	72.1200	0.0721	52.8300	0.0528	(26.747)	0	0	0
2014/01/24	R201	08/05/2014	4.76	Put	Bond Future	497.0700	0.4971	570.7500	0.5708	14.823	0	0	0
2014/01/24	R201	08/05/2014	4.75	Put	Bond Future	501.7700	0.5018	575.7400	0.5757	14.742	0	0	0
2014/01/24	R201	08/05/2014	4.74	Put	Bond Future	506.4800	0.5065	580.7300	0.5807	14.660	0	0	0
2014/01/24	R201	07/08/2014	5.31	Put	Bond Future	207.3000	0.2073	256.3100	0.2563	23.642	0	0	0
2014/01/24	R201	07/08/2014			Bond Future	5.2600	102.4411	5.5240	102.3459	5.020	0.0000	0.0000	0
2014/01/24	R201	07/08/2014	5.30	Put	Bond Future	209.0600	0.2091	258.3300	0.2583	23.567	0	0	0
2014/01/24	R201	07/08/2014	5.31	Call	Bond Future	225.3500	0.2254	179.1700	0.1792	(20.493)	0	0	0
2014/01/24	R201	07/08/2014	5.29	Call	Bond Future	221.6800	0.2217	176.0100	0.1760	(20.602)	0	0	0
2014/01/24	R201	07/08/2014	5.30	Call	Bond Future	223.5100	0.2235	177.5900	0.1776	(20.545)	0	0	0
2014/01/24	R201	07/08/2014	5.29	Put	Bond Future	210.8400	0.2108	260.3600	0.2604	23.487	0	0	0
2014/01/24	R202	06/02/2014	208.99	Put	Bond Future	840.2500	0.8403	964.4500	0.9644	14.781	0	0	0
2014/01/24	R202	06/02/2014			Bond Future	211.8802	211.8802	211.2453	211.2453	(0.300)	0.0000	0.0000	44,679
2014/01/24	R202	06/02/2014	209.01	Put	Bond Future	845.9000	0.8459	970.8600	0.9709	14.772	0	0	0
2014/01/24	R202	06/02/2014	208.99	Call	Bond Future	3,730.4700	3.7305	3,219.7300	3.2197	(13.691)	0	0	0
2014/01/24	R202	06/02/2014	209.00	Put	Bond Future	843.0700	0.8431	967.6500	0.9677	14.777	0	0	0
2014/01/24	R202	06/02/2014	209.00	Call	Bond Future	3,723.2900	3.7233	3,212.9300	3.2129	(13.707)	0	0	0
2014/01/24	R202	06/02/2014	209.01	Call	Bond Future	3,716.1200	3.7161	3,206.1400	3.2061	(13.723)	0	0	0
2014/01/24	R203	06/02/2014			Bond Future	7.2401	106.5268	7.3345	106.2281	1.303	0.0000	0.0000	10,779
2014/01/24	R203	06/02/2014	5.95	Put	Bond Future	4,194.4400	4.1944	4,493.1200	4.4931	7.121	0	0	0
2014/01/24	R203	06/02/2014	6.14	Put	Bond Future	3,563.7700	3.5638	3,862.4200	3.8624	8.380	0	0	0
2014/01/24	R203	06/02/2014	6.16	Put	Bond Future	3,497.6500	3.4976	3,796.3000	3.7963	8.539	0	0	0
2014/01/24	R203	06/02/2014	6.84	Put	Bond Future	1,322.5000	1.3225	1,595.7500	1.5957	20.662	0	0	0
2014/01/24	R203	06/02/2014	6.15	Put	Bond Future	3,530.7000	3.5307	3,829.3500	3.8294	8.459	0	0	0
2014/01/24	R203	06/02/2014	5.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	16
2014/01/24	R203	06/02/2014	6.16	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	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
2014/01/24	R203	06/02/2014	6.84	Call	Bond Future	43.4800		0.0435	18.0500	0.0181	(58.487)	0	0	13
2014/01/24	R203	06/02/2014	6.14	Call	Bond Future	0.0300		0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/01/24	R203	06/02/2014	6.15	Call	Bond Future	0.0300		0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/01/24	R203	08/05/2014	7.40	Put	Bond Future	1,134.9200		1.1349	1,285.6500	1.2856	13.281	0	0	0
2014/01/24	R203	08/05/2014	5.76	Call	Bond Future	44.3100		0.0443	32.6000	0.0326	(26.427)	0	0	0
2014/01/24	R203	08/05/2014	6.84	Call	Bond Future	484.0500		0.4841	399.9200	0.3999	(17.380)	0	0	29
2014/01/24	R203	08/05/2014	5.74	Call	Bond Future	41.9900		0.0420	30.8200	0.0308	(26.602)	0	0	0
2014/01/24	R203	08/05/2014			Bond Future	7.3995		103.7828	7.5021	103.4800	1.386	0.0000	0.0000	140
2014/01/24	R203	08/05/2014	5.76	Put	Bond Future	5,039.2500		5.0393	5,330.3500	5.3303	5.777	0	0	0
2014/01/24	R203	08/05/2014	6.84	Put	Bond Future	2,155.8900		2.1559	2,374.5700	2.3746	10.143	0	0	0
2014/01/24	R203	08/05/2014	5.75	Put	Bond Future	5,069.4500		5.0694	5,360.8300	5.3608	5.748	0	0	0
2014/01/24	R203	08/05/2014	5.74	Put	Bond Future	5,099.6900		5.0997	5,391.3300	5.3913	5.719	0	0	0
2014/01/24	R203	08/05/2014	7.40	Call	Bond Future	1,136.3100		1.1363	984.2300	0.9842	(13.384)	0	0	16
2014/01/24	R203	08/05/2014	5.75	Call	Bond Future	43.1300		0.0431	31.7000	0.0317	(26.501)	0	0	0
2014/01/24	R203	07/08/2014	7.30	Call	Bond Future	1,125.5300		1.1255	994.6700	0.9947	(11.627)	0	0	0
2014/01/24	R203	07/08/2014			Bond Future	7.5520		105.2448	7.6641	104.9373	1.485	0.0000	0.0000	0
2014/01/24	R203	07/08/2014	7.31	Call	Bond Future	1,137.4300		1.1374	1,005.6400	1.0056	(11.587)	0	0	0
2014/01/24	R203	07/08/2014	6.84	Put	Bond Future	2,638.6500		2.6387	2,856.1600	2.8562	8.243	0	0	0
2014/01/24	R203	07/08/2014	7.29	Put	Bond Future	1,836.1800		1.8362	2,013.6800	2.0137	9.667	0	0	0
2014/01/24	R203	07/08/2014	7.31	Put	Bond Future	1,804.5200		1.8045	1,980.1600	1.9802	9.733	0	0	0
2014/01/24	R203	07/08/2014	7.30	Put	Bond Future	1,820.3000		1.8203	1,996.8700	1.9969	9.700	0	0	0
2014/01/24	R203	07/08/2014	7.29	Call	Bond Future	1,113.7100		1.1137	983.7800	0.9838	(11.666)	0	0	0
2014/01/24	R203	07/08/2014	6.84	Call	Bond Future	660.2300		0.6602	570.3100	0.5703	(13.619)	0	0	46
2014/01/24	R203	06/11/2014	6.86	Call	Bond Future	769.5600		0.7696	676.4200	0.6764	(12.103)	0	0	0
2014/01/24	R203	06/11/2014			Bond Future	7.7099		102.6377	7.8334	102.3255	1.602	0.0000	0.0000	0
2014/01/24	R203	06/11/2014	6.98	Call	Bond Future	869.0400		0.8690	767.3700	0.7674	(11.699)	0	0	14
2014/01/24	R203	06/11/2014	6.84	Call	Bond Future	753.9300		0.7539	662.1800	0.6622	(12.170)	0	0	45
2014/01/24	R203	06/11/2014	6.85	Call	Bond Future	761.7100		0.7617	669.2700	0.6693	(12.136)	0	0	0
2014/01/24	R203	06/11/2014	6.98	Put	Bond Future	2,739.0000		2.7390	2,949.5700	2.9496	7.688	0	0	0
2014/01/24	R203	06/11/2014	6.84	Put	Bond Future	2,987.4700		2.9875	3,207.9600	3.2080	7.380	0	0	0
2014/01/24	R203	06/11/2014	6.86	Put	Bond Future	2,951.0600		2.9511	3,170.1600	3.1702	7.424	0	0	0
2014/01/24	R203	06/11/2014	6.85	Put	Bond Future	2,969.2300		2.9692	3,189.0300	3.1890	7.403	0	0	0
2014/01/24	R204	06/02/2014	6.39	Call	Bond Future	0.0800		0.0001	0.0100	0.0000	(87.500)	0	0	0
2014/01/24	R204	06/02/2014			Bond Future	7.5365		102.9844	7.6308	102.6030	1.251	0.0000	0.0000	29,703
2014/01/24	R204	06/02/2014	6.40	Call	Bond Future	0.0900		0.0001	0.0200	0.0000	(77.778)	0	0	0
2014/01/24	R204	06/02/2014	6.41	Call	Bond Future	0.1000		0.0001	0.0200	0.0000	(80.000)	0	0	0
2014/01/24	R204	06/02/2014	6.39	Put	Bond Future	4,778.7000		4.7787	5,159.9500	5.1600	7.978	0	0	0
2014/01/24	R204	06/02/2014	6.41	Put	Bond Future	4,693.0400		4.6930	5,074.2800	5.0743	8.124	0	0	0
2014/01/24	R204	06/02/2014	6.40	Put	Bond Future	4,735.8600		4.7359	5,117.1100	5.1171	8.050	0	0	0
2014/01/24	R204	08/05/2014			Bond Future	7.6796		104.3538	7.7803	103.9672	1.311	0.0000	0.0000	100
2014/01/24	R204	08/05/2014	6.05	Call	Bond Future	70.9000		0.0709	53.2900	0.0533	(24.838)	0	0	0
2014/01/24	R204	08/05/2014	6.06	Call	Bond Future	72.7200		0.0727	54.7100	0.0547	(24.766)	0	0	0
2014/01/24	R204	08/05/2014	6.04	Call	Bond Future	69.1200		0.0691	51.9000	0.0519	(24.913)	0	0	0
2014/01/24	R204	08/05/2014	6.05	Put	Bond Future	6,589.4200		6.5894	6,958.3800	6.9584	5.599	0	0	0
2014/01/24	R204	08/05/2014	6.04	Put	Bond Future	6,629.1900		6.6292	6,998.5400	6.9985	5.572	0	0	0
2014/01/24	R204	08/05/2014	6.06	Put	Bond Future	6,549.7000		6.5497	6,918.2600	6.9183	5.627	0	0	0
2014/01/24	R204	07/08/2014			Bond Future	7.8154		101.7917	7.9232	101.3994	1.378	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/24	R204	07/08/2014	7.44	Put	Bond Future	2,816.2100	2.8162	3,051.0100	3.0510	8.337	0	0	0
2014/01/24	R204	07/08/2014	7.46	Put	Bond Future	2,771.8900	2.7719	3,004.4800	3.0045	8.391	0	0	0
2014/01/24	R204	07/08/2014	7.45	Put	Bond Future	2,793.9900	2.7940	3,027.6900	3.0277	8.364	0	0	0
2014/01/24	R204	07/08/2014	7.78	Call	Bond Future	1,995.3400	1.9953	1,799.8700	1.7999	(9.796)	0	0	0
2014/01/24	R204	07/08/2014	7.46	Call	Bond Future	1,463.8600	1.4639	1,304.1400	1.3041	(10.911)	0	0	0
2014/01/24	R204	07/08/2014	7.44	Call	Bond Future	1,433.9700	1.4340	1,276.4600	1.2765	(10.984)	0	0	0
2014/01/24	R204	07/08/2014	7.78	Put	Bond Future	2,124.8700	2.1249	2,321.7100	2.3217	9.264	0	0	530
2014/01/24	R204	07/08/2014	7.45	Call	Bond Future	1,448.8600	1.4489	1,290.2500	1.2903	(10.947)	0	0	0
2014/01/24	R204	06/11/2014	7.99	Put	Bond Future	2,385.8600	2.3859	2,577.3000	2.5773	8.024	0	0	1,270
2014/01/24	R204	06/11/2014			Bond Future	7.9466	103.2965	8.0622	102.8982	1.455	0.0000	0.0000	0
2014/01/24	R204	06/11/2014	6.99	Put	Bond Future	4,486.9200	4.4869	4,766.5100	4.7665	6.231	0	0	0
2014/01/24	R204	06/11/2014	7.01	Put	Bond Future	4,435.9900	4.4360	4,713.9500	4.7139	6.266	0	0	0
2014/01/24	R204	06/11/2014	6.99	Call	Bond Future	1,115.3500	1.1153	996.5600	0.9966	(10.650)	0	0	0
2014/01/24	R204	06/11/2014	7.00	Put	Bond Future	4,461.1000	4.4611	4,739.8900	4.7399	6.249	0	0	0
2014/01/24	R204	06/11/2014	7.99	Call	Bond Future	2,535.6800	2.5357	2,328.7400	2.3287	(8.161)	0	0	0
2014/01/24	R204	06/11/2014	7.00	Call	Bond Future	1,125.4800	1.1255	1,005.8900	1.0059	(10.626)	0	0	0
2014/01/24	R204	06/11/2014	7.01	Call	Bond Future	1,136.3200	1.1363	1,015.9000	1.0159	(10.597)	0	0	0
2014/01/24	R207	06/02/2014			Bond Future	7.8508	97.7280	7.9199	97.4120	0.879	0.0000	0.0000	22,098
2014/01/24	R207	06/02/2014	6.65	Call	Bond Future	0.1400	0.0001	0.0300	0.0000	(78.571)	0	0	0
2014/01/24	R207	06/02/2014	6.64	Put	Bond Future	5,753.8100	5.7538	6,069.7800	6.0698	5.491	0	0	0
2014/01/24	R207	06/02/2014	6.66	Put	Bond Future	5,655.4800	5.6555	5,971.4300	5.9714	5.587	0	0	0
2014/01/24	R207	06/02/2014	6.65	Put	Bond Future	5,704.6300	5.7046	6,020.5800	6.0206	5.538	0	0	0
2014/01/24	R207	06/02/2014	6.66	Call	Bond Future	0.1500	0.0002	0.0400	0.0000	(73.333)	0	0	0
2014/01/24	R207	06/02/2014	6.64	Call	Bond Future	0.1200	0.0001	0.0300	0.0000	(75.000)	0	0	0
2014/01/24	R207	08/05/2014	6.19	Put	Bond Future	8,396.7500	8.3967	8,704.4400	8.7044	3.664	0	0	0
2014/01/24	R207	08/05/2014	6.21	Put	Bond Future	8,302.8500	8.3028	8,609.9800	8.6100	3.699	0	0	0
2014/01/24	R207	08/05/2014			Bond Future	7.9890	99.0276	8.0620	98.7072	0.913	0.0000	0.0000	90
2014/01/24	R207	08/05/2014	6.20	Put	Bond Future	8,349.7700	8.3498	8,657.1900	8.6572	3.682	0	0	0
2014/01/24	R207	08/05/2014	6.20	Call	Bond Future	67.8800	0.0679	54.8900	0.0549	(19.137)	0	0	0
2014/01/24	R207	08/05/2014	6.21	Call	Bond Future	69.6000	0.0696	56.3200	0.0563	(19.080)	0	0	0
2014/01/24	R207	08/05/2014	6.19	Call	Bond Future	66.2000	0.0662	53.4800	0.0535	(19.215)	0	0	0
2014/01/24	R207	07/08/2014	7.69	Call	Bond Future	1,608.9600	1.6090	1,478.8400	1.4788	(8.087)	0	0	0
2014/01/24	R207	07/08/2014	7.70	Put	Bond Future	3,421.8000	3.4218	3,616.0100	3.6160	5.676	0	0	0
2014/01/24	R207	07/08/2014			Bond Future	8.1210	96.7816	8.1983	96.4564	0.951	0.0000	0.0000	0
2014/01/24	R207	07/08/2014	7.70	Call	Bond Future	1,625.4900	1.6255	1,494.4700	1.4945	(8.060)	0	0	0
2014/01/24	R207	07/08/2014	7.71	Call	Bond Future	1,642.1300	1.6421	1,510.2100	1.5102	(8.033)	0	0	0
2014/01/24	R207	07/08/2014	7.69	Put	Bond Future	3,448.4300	3.4484	3,643.5400	3.6435	5.658	0	0	0
2014/01/24	R207	07/08/2014	7.71	Put	Bond Future	3,395.3000	3.3953	3,588.6100	3.5886	5.693	0	0	0
2014/01/24	R207	06/11/2014	7.36	Put	Bond Future	5,128.5600	5.1286	5,350.0800	5.3501	4.319	0	0	0
2014/01/24	R207	06/11/2014			Bond Future	8.2426	98.2125	8.3245	97.8822	0.993	0.0000	0.0000	0
2014/01/24	R207	06/11/2014	7.35	Put	Bond Future	5,157.6900	5.1577	5,379.9000	5.3799	4.308	0	0	0
2014/01/24	R207	06/11/2014	7.36	Call	Bond Future	1,478.1500	1.4781	1,369.3500	1.3694	(7.361)	0	0	0
2014/01/24	R207	06/11/2014	7.34	Call	Bond Future	1,451.8500	1.4519	1,344.4200	1.3444	(7.400)	0	0	0
2014/01/24	R207	06/11/2014	7.35	Call	Bond Future	1,464.9600	1.4650	1,356.8500	1.3569	(7.380)	0	0	0
2014/01/24	R207	06/11/2014	7.34	Put	Bond Future	5,186.9200	5.1869	5,409.8100	5.4098	4.297	0	0	0
2014/01/24	R208	06/02/2014	6.74	Put	Bond Future	6,721.6300	6.7216	7,075.6500	7.0757	5.267	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
2014/01/24	R208	06/02/2014			Bond Future	7.9939	95.8083	8.0630	95.4542	0.865	0.0000	0.0000	11,167
2014/01/24	R208	06/02/2014	6.75	Put	Bond Future	6,665.7300	6.6657	7,019.7400	7.0197	5.311	0	0	0
2014/01/24	R208	06/02/2014	6.76	Put	Bond Future	6,609.8600	6.6099	6,963.8700	6.9639	5.356	0	0	0
2014/01/24	R208	06/02/2014	6.74	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2014/01/24	R208	06/02/2014	6.75	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2014/01/24	R208	06/02/2014	6.76	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2014/01/24	R208	08/05/2014	6.31	Call	Bond Future	67.1200	0.0671	53.9500	0.0539	(19.622)	0	0	0
2014/01/24	R208	08/05/2014			Bond Future	8.1157	93.6861	8.1881	93.3272	0.893	0.0000	0.0000	110
2014/01/24	R208	08/05/2014	6.29	Call	Bond Future	63.7100	0.0637	51.1300	0.0511	(19.746)	0	0	0
2014/01/24	R208	08/05/2014	6.31	Put	Bond Future	9,590.6200	9.5906	9,936.3900	9.9364	3.605	0	0	0
2014/01/24	R208	08/05/2014	6.30	Put	Bond Future	9,644.8900	9.6449	9,990.9500	9.9910	3.588	0	0	0
2014/01/24	R208	08/05/2014	6.29	Put	Bond Future	9,699.2100	9.6992	10,045.5700	10.0456	3.571	0	0	0
2014/01/24	R208	08/05/2014	6.30	Call	Bond Future	65.4000	0.0654	52.5200	0.0525	(19.694)	0	0	0
2014/01/24	R208	07/08/2014	8.28	Call	Bond Future	2,777.8200	2.7778	2,582.5900	2.5826	(7.028)	0	0	0
2014/01/24	R208	07/08/2014			Bond Future	8.2301	95.0059	8.3062	94.6417	0.924	0.0000	0.0000	0
2014/01/24	R208	07/08/2014	7.80	Call	Bond Future	1,729.4300	1.7294	1,585.2100	1.5852	(8.339)	0	0	0
2014/01/24	R208	07/08/2014	7.79	Put	Bond Future	3,854.2400	3.8542	4,075.3100	4.0753	5.736	0	0	0
2014/01/24	R208	07/08/2014	7.81	Put	Bond Future	3,792.9700	3.7930	4,011.9400	4.0119	5.773	0	0	0
2014/01/24	R208	07/08/2014	7.80	Put	Bond Future	3,823.5200	3.8235	4,043.5500	4.0436	5.755	0	0	0
2014/01/24	R208	07/08/2014	8.28	Put	Bond Future	2,538.8300	2.5388	2,707.8500	2.7079	6.657	0	0	630
2014/01/24	R208	07/08/2014	7.81	Call	Bond Future	1,748.2100	1.7482	1,602.9300	1.6029	(8.310)	0	0	0
2014/01/24	R208	07/08/2014	7.79	Call	Bond Future	1,710.7800	1.7108	1,567.6000	1.5676	(8.369)	0	0	0
2014/01/24	R208	06/11/2014	7.46	Call	Bond Future	1,456.9000	1.4569	1,340.8700	1.3409	(7.964)	0	0	0
2014/01/24	R208	06/11/2014			Bond Future	8.3411	93.0124	8.4210	92.6425	0.958	0.0000	0.0000	0
2014/01/24	R208	06/11/2014	7.44	Call	Bond Future	1,427.7800	1.4278	1,313.4000	1.3134	(8.011)	0	0	0
2014/01/24	R208	06/11/2014	7.45	Call	Bond Future	1,442.2900	1.4423	1,327.0900	1.3271	(7.987)	0	0	0
2014/01/24	R208	06/11/2014	8.50	Put	Bond Future	2,779.0400	2.7790	2,942.0200	2.9420	5.865	0	0	1,520
2014/01/24	R208	06/11/2014	7.44	Put	Bond Future	5,726.5000	5.7265	5,982.0200	5.9820	4.462	0	0	0
2014/01/24	R208	06/11/2014	7.46	Put	Bond Future	5,657.5800	5.6576	5,911.4500	5.9114	4.487	0	0	0
2014/01/24	R208	06/11/2014	8.50	Call	Bond Future	3,512.7600	3.5128	3,305.8400	3.3058	(5.891)	0	0	0
2014/01/24	R208	06/11/2014	7.45	Put	Bond Future	5,691.9800	5.6920	5,946.6800	5.9467	4.475	0	0	0
2014/01/24	R209	06/02/2014	8.56	Call	Bond Future	52.9900	0.0530	29.0400	0.0290	(45.197)	0	0	0
2014/01/24	R209	06/02/2014			Bond Future	9.2100	74.5293	9.2692	74.0997	0.643	0.0000	0.0000	23,535
2014/01/24	R209	06/02/2014	8.54	Call	Bond Future	46.3700	0.0464	25.0200	0.0250	(46.043)	0	0	0
2014/01/24	R209	06/02/2014	8.55	Call	Bond Future	49.5800	0.0496	26.9600	0.0270	(45.623)	0	0	0
2014/01/24	R209	06/02/2014	8.54	Put	Bond Future	5,203.0300	5.2030	5,611.2800	5.6113	7.846	0	0	0
2014/01/24	R209	06/02/2014	8.56	Put	Bond Future	5,047.5300	5.0475	5,453.1800	5.4532	8.037	0	0	0
2014/01/24	R209	06/02/2014	8.55	Put	Bond Future	5,125.1100	5.1251	5,532.0900	5.5321	7.941	0	0	0
2014/01/24	R209	08/05/2014	9.63	Call	Bond Future	4,503.0300	4.5030	4,217.2900	4.2173	(6.346)	0	0	0
2014/01/24	R209	08/05/2014			Bond Future	9.3051	72.3758	9.3661	71.9403	0.656	0.0000	0.0000	488
2014/01/24	R209	08/05/2014	9.00	Put	Bond Future	4,531.2000	4.5312	4,775.8000	4.7758	5.398	0	0	0
2014/01/24	R209	08/05/2014	9.50	Call	Bond Future	3,984.4900	3.9845	3,717.0600	3.7171	(6.712)	0	0	0
2014/01/24	R209	08/05/2014	7.85	Call	Bond Future	342.4900	0.3425	296.8900	0.2969	(13.314)	0	0	0
2014/01/24	R209	08/05/2014	9.75	Put	Bond Future	1,923.7500	1.9238	2,057.4800	2.0575	6.952	0	0	7,262
2014/01/24	R209	08/05/2014	9.85	Put	Bond Future	1,694.4000	1.6944	1,815.5900	1.8156	7.152	0	0	10,000
2014/01/24	R209	08/05/2014	8.50	Put	Bond Future	7,283.0600	7.2831	7,602.5000	7.6025	4.386	0	0	0
2014/01/24	R209	08/05/2014	7.86	Call	Bond Future	349.6200	0.3496	303.2500	0.3032	(13.263)	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
2014/01/24	R209	08/05/2014	9.50	Put	Bond Future	2,608.1500	2.6081	2,776.1600	2.7762	6.442	0	0	640
2014/01/24	R209	08/05/2014	7.84	Call	Bond Future	335.4700	0.3355	290.6400	0.2906	(13.363)	0	0	0
2014/01/24	R209	08/05/2014	7.85	Put	Bond Future	12,088.1000	12.0881	12,477.9400	12.4779	3.225	0	0	0
2014/01/24	R209	08/05/2014	9.63	Put	Bond Future	2,231.5800	2.2316	2,381.2800	2.3813	6.708	0	0	883
2014/01/24	R209	08/05/2014	9.85	Call	Bond Future	5,440.0100	5.4400	5,125.7600	5.1258	(5.777)	0	0	0
2014/01/24	R209	08/05/2014	7.84	Put	Bond Future	12,171.7400	12.1717	12,562.3500	12.5623	3.209	0	0	0
2014/01/24	R209	08/05/2014	9.75	Call	Bond Future	5,005.5200	5.0055	4,703.8100	4.7038	(6.028)	0	0	0
2014/01/24	R209	08/05/2014	8.50	Call	Bond Future	1,124.6200	1.1246	1,008.6200	1.0086	(10.315)	0	0	640
2014/01/24	R209	08/05/2014	9.00	Call	Bond Future	2,289.4900	2.2895	2,098.6500	2.0987	(8.335)	0	0	640
2014/01/24	R209	08/05/2014	7.86	Put	Bond Future	12,004.7100	12.0047	12,393.7800	12.3938	3.241	0	0	0
2014/01/24	R209	07/08/2014	9.04	Put	Bond Future	5,889.9800	5.8900	6,130.2700	6.1303	4.080	0	0	0
2014/01/24	R209	07/08/2014			Bond Future	9.3945	73.3955	9.4574	72.9537	0.669	0.0000	0.0000	0
2014/01/24	R209	07/08/2014	9.06	Put	Bond Future	5,800.1500	5.8001	6,038.1200	6.0381	4.103	0	0	0
2014/01/24	R209	07/08/2014	9.05	Put	Bond Future	5,844.9300	5.8449	6,084.0600	6.0841	4.091	0	0	0
2014/01/24	R209	07/08/2014	9.05	Call	Bond Future	3,345.7400	3.3457	3,143.0800	3.1431	(6.057)	0	0	0
2014/01/24	R209	07/08/2014	9.06	Call	Bond Future	3,375.4200	3.3754	3,171.6000	3.1716	(6.038)	0	0	0
2014/01/24	R209	07/08/2014	9.04	Call	Bond Future	3,316.2100	3.3162	3,114.7100	3.1147	(6.076)	0	0	0
2014/01/24	R209	06/11/2014			Bond Future	9.4805	71.3344	9.5453	70.8858	0.684	0.0000	0.0000	0
2014/01/24	R209	06/11/2014	8.99	Put	Bond Future	7,309.3700	7.3094	7,558.4100	7.5584	3.407	0	0	0
2014/01/24	R209	06/11/2014	9.01	Put	Bond Future	7,216.3900	7.2164	7,463.4600	7.4635	3.424	0	0	0
2014/01/24	R209	06/11/2014	9.00	Put	Bond Future	7,262.7700	7.2628	7,510.8200	7.5108	3.415	0	0	0
2014/01/24	R209	06/11/2014	8.99	Call	Bond Future	3,764.7600	3.7648	3,565.2600	3.5653	(5.299)	0	0	0
2014/01/24	R209	06/11/2014	9.00	Call	Bond Future	3,793.1600	3.7932	3,592.6700	3.5927	(5.286)	0	0	0
2014/01/24	R209	06/11/2014	9.01	Call	Bond Future	3,821.6700	3.8217	3,620.2000	3.6202	(5.272)	0	0	0
2014/01/24	R210	06/02/2014	161.51	Put	Bond Future	1,089.2600	1.0893	1,471.6200	1.4716	35.103	0	0	0
2014/01/24	R210	06/02/2014			Bond Future	160.4207	160.4207	160.0384	160.0384	(0.238)	0.0000	0.0000	1,319
2014/01/24	R210	06/02/2014	161.50	Put	Bond Future	1,079.2600	1.0793	1,461.6200	1.4616	35.428	0	0	0
2014/01/24	R210	06/02/2014	161.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	R210	06/02/2014	161.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	R210	06/02/2014	161.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	R210	06/02/2014	161.49	Put	Bond Future	1,069.2600	1.0693	1,451.6200	1.4516	35.759	0	0	0
2014/01/24	R211	06/02/2014	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	R211	06/02/2014			Bond Future	128.6291	128.6291	128.6195	128.6195	(0.007)	0.0000	0.0000	2,022
2014/01/24	R211	06/02/2014	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	R211	06/02/2014	128.99	Put	Bond Future	360.9500	0.3609	370.5000	0.3705	2.646	0	0	0
2014/01/24	R211	06/02/2014	129.01	Put	Bond Future	380.9500	0.3809	390.5000	0.3905	2.507	0	0	0
2014/01/24	R211	06/02/2014	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	R211	06/02/2014	129.00	Put	Bond Future	370.9500	0.3709	380.5000	0.3805	2.574	0	0	0
2014/01/24	R212	06/02/2014			Bond Future	130.9417	130.9417	130.4646	130.4646	(0.364)	0.0000	0.0000	21,791
2014/01/24	R212	06/02/2014	132.99	Put	Bond Future	2,048.3100	2.0483	2,525.3600	2.5254	23.290	0	0	0
2014/01/24	R212	06/02/2014	133.01	Put	Bond Future	2,068.3100	2.0683	2,545.3600	2.5454	23.065	0	0	0
2014/01/24	R212	06/02/2014	133.00	Put	Bond Future	2,058.3100	2.0583	2,535.3600	2.5354	23.177	0	0	0
2014/01/24	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	R212	06/02/2014	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/24	R213	06/02/2014			Bond Future	9.0714	85.3627	9.1205	84.9983	0.541	0.0000	0.0000	21,529
2014/01/24	R213	06/02/2014	8.29	Put	Bond Future	6,161.2100	6.1612	6,514.9900	6.5150	5.742	0	0	0
2014/01/24	R213	06/02/2014	8.31	Put	Bond Future	5,999.5800	5.9996	6,351.9200	6.3519	5.873	0	0	0
2014/01/24	R213	06/02/2014	8.29	Call	Bond Future	23.1800	0.0232	12.4900	0.0125	(46.117)	0	0	0
2014/01/24	R213	06/02/2014	8.30	Put	Bond Future	6,080.2800	6.0803	6,433.3600	6.4334	5.807	0	0	0
2014/01/24	R213	06/02/2014	8.30	Call	Bond Future	24.9300	0.0249	13.5400	0.0135	(45.688)	0	0	0
2014/01/24	R213	06/02/2014	8.31	Call	Bond Future	26.8000	0.0268	14.6700	0.0147	(45.261)	0	0	0
2014/01/24	R213	08/05/2014	7.65	Put	Bond Future	12,658.7100	12.6587	12,991.4100	12.9914	2.628	0	0	0
2014/01/24	R213	08/05/2014			Bond Future	9.1717	82.9600	9.2223	82.5906	0.552	0.0000	0.0000	190
2014/01/24	R213	08/05/2014	7.64	Put	Bond Future	12,741.9500	12.7419	13,075.2700	13.0753	2.616	0	0	0
2014/01/24	R213	08/05/2014	7.66	Put	Bond Future	12,575.7000	12.5757	12,907.7700	12.9078	2.641	0	0	0
2014/01/24	R213	08/05/2014	7.65	Call	Bond Future	316.2700	0.3163	279.5600	0.2796	(11.607)	0	0	0
2014/01/24	R213	08/05/2014	7.64	Call	Bond Future	309.8100	0.3098	273.7200	0.2737	(11.649)	0	0	0
2014/01/24	R213	08/05/2014	7.66	Call	Bond Future	322.8400	0.3228	285.5000	0.2855	(11.566)	0	0	0
2014/01/24	R213	07/08/2014	8.86	Call	Bond Future	3,198.9400	3.1989	3,032.2100	3.0322	(5.212)	0	0	0
2014/01/24	R213	07/08/2014			Bond Future	9.2672	84.1285	9.3195	83.7536	0.564	0.0000	0.0000	0
2014/01/24	R213	07/08/2014	8.84	Call	Bond Future	3,141.1000	3.1411	2,976.3400	2.9763	(5.245)	0	0	0
2014/01/24	R213	07/08/2014	8.85	Call	Bond Future	3,169.9400	3.1699	3,004.2000	3.0042	(5.228)	0	0	0
2014/01/24	R213	07/08/2014	8.84	Put	Bond Future	6,302.0600	6.3021	6,512.1600	6.5122	3.334	0	0	0
2014/01/24	R213	07/08/2014	8.86	Put	Bond Future	6,207.9700	6.2080	6,416.1000	6.4161	3.353	0	0	0
2014/01/24	R213	07/08/2014	8.85	Put	Bond Future	6,254.8900	6.2549	6,464.0100	6.4640	3.343	0	0	0
2014/01/24	R213	06/11/2014	8.84	Call	Bond Future	3,677.6100	3.6776	3,511.0500	3.5111	(4.529)	0	0	0
2014/01/24	R213	06/11/2014	8.85	Put	Bond Future	7,439.4700	7.4395	7,652.7700	7.6528	2.867	0	0	0
2014/01/24	R213	06/11/2014			Bond Future	9.3605	81.8318	9.4145	81.4511	0.577	0.0000	0.0000	0
2014/01/24	R213	06/11/2014	8.85	Call	Bond Future	3,705.9000	3.7059	3,538.5100	3.5385	(4.517)	0	0	0
2014/01/24	R213	06/11/2014	8.86	Call	Bond Future	3,734.3300	3.7343	3,566.0900	3.5661	(4.505)	0	0	0
2014/01/24	R213	06/11/2014	8.84	Put	Bond Future	7,486.7900	7.4868	7,700.9200	7.7009	2.860	0	0	0
2014/01/24	R213	06/11/2014	8.86	Put	Bond Future	7,392.3800	7.3924	7,604.8300	7.6048	2.874	0	0	0
2014/01/24	R214	06/02/2014			Bond Future	9.3152	75.2919	9.3694	74.8866	0.581	0.0000	0.0000	5,455
2014/01/24	R214	06/02/2014	8.99	Put	Bond Future	2,896.9200	2.8969	3,192.0800	3.1921	10.189	0	0	0
2014/01/24	R214	06/02/2014	9.01	Put	Bond Future	2,772.3600	2.7724	3,060.3500	3.0604	10.388	0	0	0
2014/01/24	R214	06/02/2014	8.99	Call	Bond Future	380.2600	0.3803	270.1300	0.2701	(28.962)	0	0	0
2014/01/24	R214	06/02/2014	9.00	Put	Bond Future	2,834.2900	2.8343	3,125.8900	3.1259	10.288	0	0	0
2014/01/24	R214	06/02/2014	9.00	Call	Bond Future	397.1900	0.3972	283.5000	0.2835	(28.624)	0	0	0
2014/01/24	R214	06/02/2014	9.01	Call	Bond Future	414.6700	0.4147	297.3700	0.2974	(28.288)	0	0	0
2014/01/24	R214	08/05/2014			Bond Future	9.4083	73.0080	9.4641	72.5972	0.593	0.0000	0.0000	100
2014/01/24	R214	08/05/2014	9.00	Call	Bond Future	2,178.1200	2.1781	2,008.6100	2.0086	(7.782)	0	0	0
2014/01/24	R214	08/05/2014	8.99	Put	Bond Future	5,358.9800	5.3590	5,601.7000	5.6017	4.529	0	0	0
2014/01/24	R214	08/05/2014	9.01	Put	Bond Future	5,255.6000	5.2556	5,495.4400	5.4954	4.564	0	0	0
2014/01/24	R214	08/05/2014	9.00	Put	Bond Future	5,307.1200	5.3071	5,548.4000	5.5484	4.546	0	0	0
2014/01/24	R214	08/05/2014	9.01	Call	Bond Future	2,205.9500	2.2059	2,035.0000	2.0350	(7.749)	0	0	0
2014/01/24	R214	08/05/2014	8.99	Call	Bond Future	2,150.5000	2.1505	1,982.4300	1.9824	(7.815)	0	0	0
2014/01/24	R248	06/02/2014	9.11	Put	Bond Future	2,762.1400	2.7621	3,326.0700	3.3261	20.416	0	0	0
2014/01/24	R248	06/02/2014			Bond Future	9.3908	97.4322	9.4499	96.8683	0.630	0.0000	0.0000	12,135
2014/01/24	R248	06/02/2014	9.10	Put	Bond Future	2,863.2200	2.8632	3,427.1500	3.4271	19.696	0	0	0

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2014/01/24	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	R248	06/02/2014	9.09	Put	Bond Future	2,964.4900	2.9645	3,528.4200	3.5284	19.023	0	0	0
2014/01/24	R248	08/05/2014	9.04	Put	Bond Future	4,384.3000	4.3843	4,955.9500	4.9560	13.039	0	0	0
2014/01/24	R248	08/05/2014			Bond Future	9.4870	94.3056	9.5481	93.7340	0.644	0.0000	0.0000	1,515
2014/01/24	R248	08/05/2014	9.06	Put	Bond Future	4,180.2300	4.1802	4,751.8800	4.7519	13.675	0	0	0
2014/01/24	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	R248	08/05/2014	9.05	Put	Bond Future	4,282.1700	4.2822	4,853.8200	4.8538	13.350	0	0	0
2014/01/24	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/24	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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