



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 17/01/2014 to 17/01/2014

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
2014/01/17	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	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
2014/01/17	2025	06/02/2014			Bond Future	110.2839	110.2839	110.2805	110.2805	(0.003)	0.0000	0.0000	0
2014/01/17	2025	06/02/2014	110.99	Put	Bond Future	706.0800	0.7061	709.5500	0.7095	0.491	0	0	0
2014/01/17	2025	06/02/2014	111.01	Put	Bond Future	726.0800	0.7261	729.5500	0.7295	0.478	0	0	0
2014/01/17	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	2025	06/02/2014	111.00	Put	Bond Future	716.0800	0.7161	719.5500	0.7195	0.485	0	0	0
2014/01/17	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	2037	06/02/2014			Bond Future	9.2027	93.5838	9.1815	93.7745	(0.230)	0.0000	0.0000	2,022
2014/01/17	2037	06/02/2014	9.38	Call	Bond Future	1,570.2600	1.5703	1,760.9200	1.7609	12.142	0	0	0
2014/01/17	2037	06/02/2014	9.39	Call	Bond Future	1,657.5500	1.6575	1,848.2100	1.8482	11.503	0	0	0
2014/01/17	2037	06/02/2014	9.37	Call	Bond Future	1,482.8300	1.4828	1,673.4900	1.6735	12.858	0	0	0
2014/01/17	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	2037	08/05/2014			Bond Future	9.3035	94.8292	9.2816	95.0223	(0.235)	0.0000	0.0000	0
2014/01/17	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	2037	08/05/2014	9.38	Call	Bond Future	670.7500	0.6708	863.7900	0.8638	28.780	0	0	0
2014/01/17	2037	08/05/2014	9.39	Call	Bond Future	757.8100	0.7578	950.8500	0.9508	25.473	0	0	0
2014/01/17	2037	08/05/2014	9.37	Call	Bond Future	583.5500	0.5835	776.5900	0.7766	33.080	0	0	0
2014/01/17	2037	07/08/2014	9.06	Put	Bond Future	3,021.9000	3.0219	2,827.7600	2.8278	(6.424)	0	0	0
2014/01/17	2037	07/08/2014			Bond Future	9.4000	91.9128	9.3776	92.1069	(0.238)	0.0000	0.0000	0
2014/01/17	2037	07/08/2014	9.05	Put	Bond Future	3,113.2000	3.1132	2,919.0600	2.9191	(6.236)	0	0	0
2014/01/17	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	2037	07/08/2014	9.04	Put	Bond Future	3,204.6400	3.2046	3,010.5000	3.0105	(6.058)	0	0	0
2014/01/17	2038	06/02/2014	107.00	Call	Bond Future	558.1800	0.5582	655.4100	0.6554	17.419	0	0	0
2014/01/17	2038	06/02/2014			Bond Future	107.5582	107.5582	107.6554	107.6554	0.090	0.0000	0.0000	24
2014/01/17	2038	06/02/2014	107.01	Call	Bond Future	548.1800	0.5482	645.4100	0.6454	17.737	0	0	0
2014/01/17	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	2038	06/02/2014	106.99	Call	Bond Future	568.1800	0.5682	665.4100	0.6654	17.113	0	0	0
2014/01/17	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	2050	06/02/2014			Bond Future	113.6127	113.6127	113.6105	113.6105	(0.002)	0.0000	0.0000	472
2014/01/17	2050	06/02/2014	110.00	Call	Bond Future	3,612.6700	3.6127	3,610.4700	3.6105	(0.061)	0	0	0
2014/01/17	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	2050	06/02/2014	110.01	Call	Bond Future	3,602.6700	3.6027	3,600.4700	3.6005	(0.061)	0	0	0
2014/01/17	2050	06/02/2014	109.99	Call	Bond Future	3,622.6700	3.6227	3,620.4700	3.6205	(0.061)	0	0	0
2014/01/17	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
2014/01/17	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	AL37	06/02/2014			Index Future	412.2270	412.2270	412.0640	412.0640	(0.040)	0.0000	0.0000	0
2014/01/17	AL37	08/05/2014			Index Future	417.7130	417.7130	417.5470	417.5470	(0.040)	0.0000	0.0000	0
2014/01/17	AL7T	06/02/2014			Index Future	485.1470	485.1470	484.9770	484.9770	(0.035)	0.0000	0.0000	1
2014/01/17	AL7T	08/05/2014			Index Future	491.6040	491.6040	491.4300	491.4300	(0.035)	0.0000	0.0000	0
2014/01/17	ALBI	06/02/2014			Index Future	436.9520	436.9520	437.1370	437.1370	0.042	0.0000	0.0000	803
2014/01/17	ALBI	08/05/2014			Index Future	442.7670	442.7670	442.9540	442.9540	0.042	0.0000	0.0000	35
2014/01/17	ALBI	07/08/2014			Index Future	449.0300	449.0300	449.2110	449.2110	0.040	0.0000	0.0000	0
2014/01/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/01/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/17	EL28	06/02/2014			Bond Future	114.2451	114.2451	114.2431	114.2431	(0.002)	0.0000	0.0000	0
2014/01/17	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	EL28	06/02/2014	111.01	Call	Bond Future	3,235.1000	3.2351	3,233.0700	3.2331	(0.063)	0	0	0
2014/01/17	EL28	06/02/2014	110.99	Call	Bond Future	3,255.1000	3.2551	3,253.0700	3.2531	(0.062)	0	0	0
2014/01/17	EL28	06/02/2014	111.00	Call	Bond Future	3,245.1000	3.2451	3,243.0700	3.2431	(0.063)	0	0	0
2014/01/17	ES33	06/02/2014	9.54	Put	Bond Future	1,738.5500	1.7385	1,543.9900	1.5440	(11.191)	0	0	0
2014/01/17	ES33	06/02/2014			Bond Future	9.7739	83.3976	9.7473	83.5922	(0.272)	0.0000	0.0000	6,292
2014/01/17	ES33	06/02/2014	9.56	Put	Bond Future	1,587.6000	1.5876	1,393.0400	1.3930	(12.255)	0	0	0
2014/01/17	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	ES33	06/02/2014	9.55	Put	Bond Future	1,663.0200	1.6630	1,468.4600	1.4685	(11.699)	0	0	0
2014/01/17	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	ES33	08/05/2014	9.55	Put	Bond Future	2,525.7100	2.5257	2,328.6900	2.3287	(7.801)	0	0	0
2014/01/17	ES33	08/05/2014			Bond Future	9.8939	80.7252	9.8664	80.9222	(0.277)	0.0000	0.0000	0
2014/01/17	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	ES33	08/05/2014	9.54	Put	Bond Future	2,601.0000	2.6010	2,403.9800	2.4040	(7.575)	0	0	0
2014/01/17	ES33	08/05/2014	9.56	Put	Bond Future	2,450.5200	2.4505	2,253.5000	2.2535	(8.040)	0	0	0
2014/01/17	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	GOVI	06/02/2014			GOVI	436.3820	436.3820	436.5370	436.5370	0.036	0.0000	0.0000	481

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2014/01/17	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	GOVI	06/02/2014	439.99	Put	GOVI	36,080.0000	3.6080	34,530.0000	3.4530	(4.296)	0	0	0
2014/01/17	GOVI	06/02/2014	440.01	Put	GOVI	36,280.0000	3.6280	34,730.0000	3.4730	(4.272)	0	0	0
2014/01/17	GOVI	06/02/2014	440.00	Put	GOVI	36,180.0000	3.6180	34,630.0000	3.4630	(4.284)	0	0	0
2014/01/17	GOVI	08/05/2014	442.00	Call	GOVI	1,890.0000	0.1890	3,460.0000	0.3460	83.069	0	0	0
2014/01/17	GOVI	08/05/2014			GOVI	442.1890	442.1890	442.3460	442.3460	0.036	0.0000	0.0000	0
2014/01/17	GOVI	08/05/2014	442.01	Call	GOVI	1,790.0000	0.1790	3,360.0000	0.3360	87.709	0	0	0
2014/01/17	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	GOVI	08/05/2014	441.99	Call	GOVI	1,990.0000	0.1990	3,560.0000	0.3560	78.894	0	0	0
2014/01/17	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	GOVI	07/08/2014			GOVI	448.4430	448.4430	448.5950	448.5950	0.034	0.0000	0.0000	0
2014/01/17	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	GOVI	07/08/2014	459.99	Put	GOVI	115,470.0000	11.5470	113,950.0000	11.3950	(1.316)	0	0	0
2014/01/17	GOVI	07/08/2014	460.01	Put	GOVI	115,670.0000	11.5670	114,150.0000	11.4150	(1.314)	0	0	0
2014/01/17	GOVI	07/08/2014	460.00	Put	GOVI	115,570.0000	11.5570	114,050.0000	11.4050	(1.315)	0	0	0
2014/01/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/01/17	IGOV	06/02/2014			Index Future	201.2390	201.2390	201.2410	201.2410	0.001	0.0000	0.0000	1,335
2014/01/17	IGOV	08/05/2014			Index Future	203.9420	203.9420	203.9440	203.9440	0.001	0.0000	0.0000	7
2014/01/17	ILBI	06/02/2014			Index Future	543.4720	543.4720	543.4340	543.4340	(0.007)	0.0000	0.0000	190
2014/01/17	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/01/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/01/17	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/01/17	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/01/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/01/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/01/17	JBAF	19/02/2014			Jibar Tradeable Future	5.3500	94.6500	5.3500	94.6500	0.000	0.0000	0.0000	0
2014/01/17	JBAF	19/03/2014			Jibar Tradeable Future	5.3800	94.6200	5.3800	94.6200	0.000	0.0000	0.0000	0
2014/01/17	JBAF	16/04/2014			Jibar Tradeable Future	5.5400	94.4600	5.5400	94.4600	0.000	0.0000	0.0000	0
2014/01/17	JBAF	21/05/2014			Jibar Tradeable Future	5.6300	94.3700	5.6100	94.3900	(0.355)	0.0000	0.0000	4,000
2014/01/17	JBAF	18/06/2014			Jibar Tradeable Future	5.7800	94.2200	5.8000	94.2000	0.346	0.0000	0.0000	1,000
2014/01/17	JBAF	16/07/2014			Jibar Tradeable Future	5.8300	94.1700	5.8600	94.1400	0.515	0.0000	0.0000	0
2014/01/17	JBAF	17/09/2014			Jibar Tradeable Future	6.0600	93.9400	6.0700	93.9300	0.165	0.0000	0.0000	1,000
2014/01/17	JBAF	17/12/2014			Jibar Tradeable Future	6.3800	93.6200	6.3800	93.6200	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
2014/01/17	JBAF	18/03/2015			Jibar Tradeable Future	6.6900	93.3100	6.6600	93.3400	(0.448)	0.0000	0.0000	150
2014/01/17	JBAF	17/06/2015			Jibar Tradeable Future	6.9800	93.0200	6.9500	93.0500	(0.430)	0.0000	0.0000	3,200
2014/01/17	JBAF	16/09/2015			Jibar Tradeable Future	7.2500	92.7500	7.2000	92.8000	(0.690)	0.0000	0.0000	0
2014/01/17	JBAF	15/12/2015			Jibar Tradeable Future	7.5000	92.5000	7.4500	92.5500	(0.667)	0.0000	0.0000	0
2014/01/17	R023	06/02/2014			Bond Future	8.0556	101.5674	8.0645	101.5119	0.110	0.0000	0.0000	11,257
2014/01/17	R023	06/02/2014	7.84	Put	Bond Future	1,361.7700	1.3618	1,417.2800	1.4173	4.076	0	0	0
2014/01/17	R023	06/02/2014	7.86	Put	Bond Future	1,234.4500	1.2344	1,289.9600	1.2900	4.497	0	0	0
2014/01/17	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	R023	06/02/2014	7.85	Put	Bond Future	1,298.0900	1.2981	1,353.6000	1.3536	4.276	0	0	0
2014/01/17	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	R023	08/05/2014			Bond Future	8.1598	99.0023	8.1691	98.9459	0.113	0.0000	0.0000	0
2014/01/17	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	R023	08/05/2014	7.59	Put	Bond Future	3,552.3800	3.5524	3,608.7200	3.6087	1.586	0	0	0
2014/01/17	R023	08/05/2014	7.61	Put	Bond Future	3,424.9300	3.4249	3,481.2700	3.4813	1.645	0	0	0
2014/01/17	R023	08/05/2014	7.60	Put	Bond Future	3,488.6300	3.4886	3,544.9700	3.5450	1.615	0	0	0
2014/01/17	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	R157	06/02/2014	5.64	Call	Bond Future	13.3200	0.0133	12.7900	0.0128	(3.979)	0	0	0
2014/01/17	R157	06/02/2014	5.65	Put	Bond Future	998.1400	0.9981	977.7900	0.9778	(2.039)	0	0	0
2014/01/17	R157	06/02/2014			Bond Future	6.2611	116.3266	6.2488	116.3464	(0.198)	0.0000	0.0000	32,412
2014/01/17	R157	06/02/2014	5.65	Call	Bond Future	14.2100	0.0142	13.6600	0.0137	(3.871)	0	0	0
2014/01/17	R157	06/02/2014	5.66	Call	Bond Future	15.1400	0.0151	14.5800	0.0146	(3.699)	0	0	0
2014/01/17	R157	06/02/2014	5.64	Put	Bond Future	1,013.4500	1.0134	993.1200	0.9931	(2.006)	0	0	0
2014/01/17	R157	06/02/2014	5.66	Put	Bond Future	982.8800	0.9829	962.5200	0.9625	(2.071)	0	0	0
2014/01/17	R157	08/05/2014	5.20	Call	Bond Future	63.0100	0.0630	64.0000	0.0640	1.571	0	0	0
2014/01/17	R157	08/05/2014			Bond Future	6.4395	111.0666	6.4247	111.0865	(0.229)	0.0000	0.0000	0
2014/01/17	R157	08/05/2014	5.21	Call	Bond Future	64.3900	0.0644	65.4100	0.0654	1.584	0	0	0
2014/01/17	R157	08/05/2014	5.19	Call	Bond Future	61.6500	0.0617	62.6200	0.0626	1.573	0	0	0
2014/01/17	R157	08/05/2014	5.20	Put	Bond Future	1,750.1900	1.7502	1,731.3100	1.7313	(1.079)	0	0	0
2014/01/17	R157	08/05/2014	5.19	Put	Bond Future	1,762.5900	1.7626	1,743.6900	1.7437	(1.072)	0	0	0
2014/01/17	R157	08/05/2014	5.21	Put	Bond Future	1,737.8100	1.7378	1,718.9600	1.7190	(1.085)	0	0	0
2014/01/17	R157	07/08/2014	6.76	Put	Bond Future	552.5100	0.5525	542.7100	0.5427	(1.774)	0	0	0
2014/01/17	R157	07/08/2014			Bond Future	6.6058	112.6387	6.5892	112.6569	(0.252)	0.0000	0.0000	0
2014/01/17	R157	07/08/2014	6.75	Put	Bond Future	557.2200	0.5572	547.3700	0.5474	(1.768)	0	0	0
2014/01/17	R157	07/08/2014	6.74	Call	Bond Future	708.6900	0.7087	717.0200	0.7170	1.175	0	0	0
2014/01/17	R157	07/08/2014	6.75	Call	Bond Future	714.8700	0.7149	723.2500	0.7233	1.172	0	0	0
2014/01/17	R157	07/08/2014	6.76	Call	Bond Future	721.0800	0.7211	729.5100	0.7295	1.169	0	0	0
2014/01/17	R157	07/08/2014	6.74	Put	Bond Future	561.9600	0.5620	552.0600	0.5521	(1.762)	0	0	0
2014/01/17	R157	06/11/2014	6.19	Put	Bond Future	929.2000	0.9292	915.8400	0.9158	(1.438)	0	0	0
2014/01/17	R157	06/11/2014			Bond Future	6.8103	107.4904	6.7869	107.5102	(0.344)	0.0000	0.0000	0
2014/01/17	R157	06/11/2014	6.21	Put	Bond Future	918.4700	0.9185	905.1900	0.9052	(1.446)	0	0	0
2014/01/17	R157	06/11/2014	6.20	Put	Bond Future	923.8200	0.9238	910.5000	0.9105	(1.442)	0	0	0
2014/01/17	R157	06/11/2014	6.21	Call	Bond Future	409.9000	0.4099	416.3700	0.4164	1.578	0	0	0
2014/01/17	R157	06/11/2014	6.19	Call	Bond Future	403.6200	0.4036	410.0100	0.4100	1.583	0	0	0
2014/01/17	R157	06/11/2014	6.20	Call	Bond Future	406.7500	0.4067	413.1800	0.4132	1.581	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
2014/01/17	R186	06/02/2014	8.75	Put	Bond Future	411.9600	0.4120	369.2300	0.3692	(10.372)	0	0	250
2014/01/17	R186	06/02/2014			Bond Future	8.3534	118.2025	8.3422	118.2999	(0.134)	0.0000	0.0000	62,337
2014/01/17	R186	06/02/2014	7.75	Call	Bond Future	146.9400	0.1469	140.9200	0.1409	(4.097)	0	0	0
2014/01/17	R186	06/02/2014	7.74	Put	Bond Future	5,643.7300	5.6437	5,540.4600	5.5405	(1.830)	0	0	0
2014/01/17	R186	06/02/2014	7.76	Put	Bond Future	5,473.8200	5.4738	5,370.3300	5.3703	(1.891)	0	0	0
2014/01/17	R186	06/02/2014	7.75	Put	Bond Future	5,558.5700	5.5586	5,455.1800	5.4552	(1.860)	0	0	0
2014/01/17	R186	06/02/2014	8.75	Call	Bond Future	3,787.5700	3.7876	3,842.2100	3.8422	1.443	0	0	0
2014/01/17	R186	06/02/2014	7.76	Call	Bond Future	154.7000	0.1547	148.5800	0.1486	(3.956)	0	0	0
2014/01/17	R186	06/02/2014	7.74	Call	Bond Future	139.5000	0.1395	133.6000	0.1336	(4.229)	0	0	0
2014/01/17	R186	08/05/2014	7.50	Put	Bond Future	9,519.8600	9.5199	9,429.3600	9.4294	(0.951)	0	0	0
2014/01/17	R186	08/05/2014	8.25	Put	Bond Future	4,765.3600	4.7654	4,693.8100	4.6938	(1.501)	0	0	0
2014/01/17	R186	08/05/2014			Bond Future	8.4554	119.7756	8.4438	119.8741	(0.137)	0.0000	0.0000	740
2014/01/17	R186	08/05/2014	9.25	Put	Bond Future	1,406.5000	1.4065	1,370.0700	1.3701	(2.590)	0	0	8,000
2014/01/17	R186	08/05/2014	7.09	Put	Bond Future	12,921.1500	12.9212	12,825.5800	12.8256	(0.740)	0	0	0
2014/01/17	R186	08/05/2014	9.00	Put	Bond Future	1,968.0900	1.9681	1,923.1600	1.9232	(2.283)	0	0	400
2014/01/17	R186	08/05/2014	7.10	Call	Bond Future	482.6100	0.4826	485.6600	0.4857	0.632	0	0	0
2014/01/17	R186	08/05/2014	8.50	Call	Bond Future	4,001.7700	4.0018	4,037.3400	4.0373	0.889	0	0	0
2014/01/17	R186	08/05/2014	7.11	Call	Bond Future	492.1200	0.4921	495.2600	0.4953	0.638	0	0	0
2014/01/17	R186	08/05/2014	9.25	Call	Bond Future	7,885.5400	7.8855	7,947.6400	7.9476	0.788	0	0	0
2014/01/17	R186	08/05/2014	8.25	Call	Bond Future	3,003.3500	3.0033	3,030.3300	3.0303	0.898	0	0	8,000
2014/01/17	R186	08/05/2014	7.09	Call	Bond Future	473.2400	0.4732	476.2000	0.4762	0.625	0	0	0
2014/01/17	R186	08/05/2014	8.50	Put	Bond Future	3,623.8500	3.6238	3,560.8900	3.5609	(1.737)	0	0	1,933
2014/01/17	R186	08/05/2014	7.11	Put	Bond Future	12,744.6600	12.7447	12,649.2700	12.6493	(0.748)	0	0	0
2014/01/17	R186	08/05/2014	7.50	Call	Bond Future	996.7700	0.9968	1,004.8000	1.0048	0.806	0	0	1,933
2014/01/17	R186	08/05/2014	9.00	Call	Bond Future	6,465.0100	6.4650	6,518.6100	6.5186	0.829	0	0	0
2014/01/17	R186	08/05/2014	7.10	Put	Bond Future	12,832.7800	12.8328	12,737.3000	12.7373	(0.744)	0	0	0
2014/01/17	R186	07/08/2014	8.31	Call	Bond Future	3,886.3700	3.8864	3,919.2400	3.9192	0.846	0	0	0
2014/01/17	R186	07/08/2014			Bond Future	8.5492	116.1784	8.5375	116.2762	(0.138)	0.0000	0.0000	0
2014/01/17	R186	07/08/2014	8.92	Put	Bond Future	3,459.9700	3.4600	3,411.3400	3.4113	(1.406)	0	0	840
2014/01/17	R186	07/08/2014	8.29	Call	Bond Future	3,813.6200	3.8136	3,845.9800	3.8460	0.849	0	0	0
2014/01/17	R186	07/08/2014	8.30	Call	Bond Future	3,849.8900	3.8499	3,882.5100	3.8825	0.847	0	0	0
2014/01/17	R186	07/08/2014	8.29	Put	Bond Future	5,994.1800	5.9942	5,928.6900	5.9287	(1.093)	0	0	0
2014/01/17	R186	07/08/2014	8.92	Call	Bond Future	6,481.3300	6.4813	6,530.5500	6.5305	0.759	0	0	0
2014/01/17	R186	07/08/2014	8.31	Put	Bond Future	5,896.6500	5.8966	5,831.6700	5.8317	(1.102)	0	0	0
2014/01/17	R186	07/08/2014	8.30	Put	Bond Future	5,945.2700	5.9453	5,880.0400	5.8800	(1.097)	0	0	0
2014/01/17	R186	06/11/2014	8.14	Call	Bond Future	3,819.4500	3.8194	3,851.3700	3.8514	0.836	0	0	0
2014/01/17	R186	06/11/2014	8.15	Put	Bond Future	7,917.5800	7.9176	7,849.1200	7.8491	(0.865)	0	0	0
2014/01/17	R186	06/11/2014			Bond Future	8.6385	117.8935	8.6261	117.9941	(0.143)	0.0000	0.0000	0
2014/01/17	R186	06/11/2014	9.17	Call	Bond Future	8,005.0900	8.0051	8,060.3900	8.0604	0.691	0	0	0
2014/01/17	R186	06/11/2014	8.15	Call	Bond Future	3,852.1100	3.8521	3,884.2600	3.8843	0.835	0	0	0
2014/01/17	R186	06/11/2014	8.16	Call	Bond Future	3,884.9400	3.8849	3,917.3000	3.9173	0.833	0	0	0
2014/01/17	R186	06/11/2014	9.17	Put	Bond Future	3,800.3100	3.8003	3,755.0000	3.7550	(1.192)	0	0	2,010
2014/01/17	R186	06/11/2014	8.14	Put	Bond Future	7,970.2300	7.9702	7,901.5400	7.9015	(0.862)	0	0	0
2014/01/17	R186	06/11/2014	8.16	Put	Bond Future	7,865.1900	7.8652	7,796.9400	7.7969	(0.868)	0	0	0
2014/01/17	R197	06/02/2014			Bond Future	275.6033	275.6033	275.5939	275.5939	(0.003)	0.0000	0.0000	2,049
2014/01/17	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/01/17	R197	06/02/2014	279.99	Put	Bond Future	4,386.7100	4.3867	4,396.1000	4.3961	0.214	0	0	0
2014/01/17	R197	06/02/2014	280.01	Put	Bond Future	4,406.7100	4.4067	4,416.1000	4.4161	0.213	0	0	0
2014/01/17	R197	06/02/2014	280.00	Put	Bond Future	4,396.7100	4.3967	4,406.1000	4.4061	0.214	0	0	0
2014/01/17	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	R201	06/02/2014	5.24	Put	Bond Future	131.9800	0.1320	126.6600	0.1267	(4.031)	0	0	0
2014/01/17	R201	06/02/2014			Bond Future	5.2663	104.1211	5.2609	104.1257	(0.103)	0.0000	0.0000	0
2014/01/17	R201	06/02/2014	5.26	Put	Bond Future	123.2700	0.1233	118.0500	0.1180	(4.235)	0	0	0
2014/01/17	R201	06/02/2014	5.24	Call	Bond Future	109.6200	0.1096	108.9000	0.1089	(0.657)	0	0	0
2014/01/17	R201	06/02/2014	5.25	Put	Bond Future	127.6300	0.1276	122.3600	0.1224	(4.129)	0	0	0
2014/01/17	R201	06/02/2014	5.25	Call	Bond Future	113.7600	0.1138	113.0900	0.1131	(0.589)	0	0	0
2014/01/17	R201	06/02/2014	5.26	Call	Bond Future	117.8900	0.1179	117.2700	0.1173	(0.526)	0	0	0
2014/01/17	R201	08/05/2014			Bond Future	5.2270	105.5067	5.2195	105.5112	(0.143)	0.0000	0.0000	0
2014/01/17	R201	08/05/2014	4.75	Call	Bond Future	115.0000	0.1150	115.4900	0.1155	0.426	0	0	0
2014/01/17	R201	08/05/2014	4.76	Call	Bond Future	116.8800	0.1169	117.3800	0.1174	0.428	0	0	0
2014/01/17	R201	08/05/2014	4.74	Call	Bond Future	113.1400	0.1131	113.6200	0.1136	0.424	0	0	0
2014/01/17	R201	08/05/2014	4.76	Put	Bond Future	399.2200	0.3992	395.2200	0.3952	(1.002)	0	0	0
2014/01/17	R201	08/05/2014	4.75	Put	Bond Future	403.4000	0.4034	399.3900	0.3994	(0.994)	0	0	0
2014/01/17	R201	08/05/2014	4.74	Put	Bond Future	407.6000	0.4076	403.5800	0.4036	(0.986)	0	0	0
2014/01/17	R201	07/08/2014	5.31	Put	Bond Future	143.9800	0.1440	142.4100	0.1424	(1.090)	0	0	0
2014/01/17	R201	07/08/2014			Bond Future	4.8492	102.5895	4.8415	102.5923	(0.159)	0.0000	0.0000	0
2014/01/17	R201	07/08/2014	5.30	Put	Bond Future	145.3500	0.1454	143.7800	0.1438	(1.080)	0	0	0
2014/01/17	R201	07/08/2014	5.31	Call	Bond Future	310.4700	0.3105	311.6900	0.3117	0.393	0	0	0
2014/01/17	R201	07/08/2014	5.29	Call	Bond Future	306.0200	0.3060	307.2300	0.3072	0.395	0	0	0
2014/01/17	R201	07/08/2014	5.30	Call	Bond Future	308.2400	0.3082	309.4600	0.3095	0.396	0	0	0
2014/01/17	R201	07/08/2014	5.29	Put	Bond Future	146.7400	0.1467	145.1600	0.1452	(1.077)	0	0	0
2014/01/17	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	R202	06/02/2014			Bond Future	212.2328	212.2328	212.2274	212.2274	(0.003)	0.0000	0.0000	44,679
2014/01/17	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	R202	06/02/2014	208.99	Call	Bond Future	3,242.7800	3.2428	3,237.4200	3.2374	(0.165)	0	0	0
2014/01/17	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	R202	06/02/2014	209.00	Call	Bond Future	3,232.7800	3.2328	3,227.4200	3.2274	(0.166)	0	0	0
2014/01/17	R202	06/02/2014	209.01	Call	Bond Future	3,222.7800	3.2228	3,217.4200	3.2174	(0.166)	0	0	0
2014/01/17	R203	06/02/2014			Bond Future	7.0744	107.0542	7.0829	107.0269	0.121	0.0000	0.0000	10,779
2014/01/17	R203	06/02/2014	5.95	Put	Bond Future	3,667.4100	3.6674	3,694.5400	3.6945	0.740	0	0	0
2014/01/17	R203	06/02/2014	6.14	Put	Bond Future	3,038.4000	3.0384	3,065.1000	3.0651	0.879	0	0	0
2014/01/17	R203	06/02/2014	6.16	Put	Bond Future	2,972.6500	2.9726	2,999.2800	2.9993	0.896	0	0	0
2014/01/17	R203	06/02/2014	6.84	Put	Bond Future	945.8700	0.9459	956.6100	0.9566	1.135	0	0	0
2014/01/17	R203	06/02/2014	6.15	Put	Bond Future	3,005.5100	3.0055	3,032.1800	3.0322	0.887	0	0	0
2014/01/17	R203	06/02/2014	5.95	Call	Bond Future	0.3300	0.0003	0.2300	0.0002	(30.303)	0	0	16
2014/01/17	R203	06/02/2014	6.16	Call	Bond Future	2.4000	0.0024	1.8000	0.0018	(25.000)	0	0	0
2014/01/17	R203	06/02/2014	6.84	Call	Bond Future	194.2100	0.1942	177.7200	0.1777	(8.491)	0	0	13
2014/01/17	R203	06/02/2014	6.14	Call	Bond Future	2.0200	0.0020	1.4900	0.0015	(26.238)	0	0	0
2014/01/17	R203	06/02/2014	6.15	Call	Bond Future	2.2000	0.0022	1.6400	0.0016	(25.455)	0	0	0
2014/01/17	R203	08/05/2014	7.40	Put	Bond Future	920.0800	0.9201	926.6900	0.9267	0.718	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
2014/01/17	R203	08/05/2014	5.76	Call	Bond Future	79.8100	0.0798	76.4400	0.0764	(4.223)	0	0	0
2014/01/17	R203	08/05/2014	6.84	Call	Bond Future	680.6600	0.6807	666.1000	0.6661	(2.139)	0	0	29
2014/01/17	R203	08/05/2014	5.74	Call	Bond Future	76.0300	0.0760	72.7900	0.0728	(4.261)	0	0	0
2014/01/17	R203	08/05/2014			Bond Future	7.2191	104.3183	7.2284	104.2906	0.129	0.0000	0.0000	0
2014/01/17	R203	08/05/2014	5.76	Put	Bond Future	4,539.2100	4.5392	4,563.6200	4.5636	0.538	0	0	0
2014/01/17	R203	08/05/2014	6.84	Put	Bond Future	1,816.9600	1.8170	1,830.1800	1.8302	0.728	0	0	0
2014/01/17	R203	08/05/2014	5.75	Put	Bond Future	4,568.6800	4.5687	4,593.1600	4.5932	0.536	0	0	0
2014/01/17	R203	08/05/2014	5.74	Put	Bond Future	4,598.1900	4.5982	4,622.7300	4.6227	0.534	0	0	0
2014/01/17	R203	08/05/2014	7.40	Call	Bond Future	1,457.0100	1.4570	1,435.8400	1.4358	(1.453)	0	0	16
2014/01/17	R203	08/05/2014	5.75	Call	Bond Future	77.9000	0.0779	74.6000	0.0746	(4.236)	0	0	0
2014/01/17	R203	07/08/2014	7.30	Call	Bond Future	1,405.1300	1.4051	1,386.8200	1.3868	(1.303)	0	0	0
2014/01/17	R203	07/08/2014			Bond Future	7.3524	105.7945	7.3633	105.7645	0.147	0.0000	0.0000	0
2014/01/17	R203	07/08/2014	7.31	Call	Bond Future	1,419.0100	1.4190	1,400.6100	1.4006	(1.297)	0	0	0
2014/01/17	R203	07/08/2014	6.84	Put	Bond Future	2,291.0600	2.2911	2,307.0800	2.3071	0.699	0	0	0
2014/01/17	R203	07/08/2014	7.29	Put	Bond Future	1,564.0600	1.5641	1,575.8100	1.5758	0.751	0	0	0
2014/01/17	R203	07/08/2014	7.31	Put	Bond Future	1,536.3800	1.5364	1,547.9400	1.5479	0.752	0	0	0
2014/01/17	R203	07/08/2014	7.30	Put	Bond Future	1,550.1800	1.5502	1,561.8300	1.5618	0.752	0	0	0
2014/01/17	R203	07/08/2014	7.29	Call	Bond Future	1,391.3100	1.3913	1,373.1000	1.3731	(1.309)	0	0	0
2014/01/17	R203	07/08/2014	6.84	Call	Bond Future	862.3600	0.8624	848.4200	0.8484	(1.616)	0	0	46
2014/01/17	R203	06/11/2014	6.86	Call	Bond Future	972.1600	0.9722	959.2000	0.9592	(1.333)	0	0	0
2014/01/17	R203	06/11/2014			Bond Future	7.4913	103.1933	7.5027	103.1641	0.153	0.0000	0.0000	0
2014/01/17	R203	06/11/2014	6.98	Call	Bond Future	1,089.2800	1.0893	1,075.4100	1.0754	(1.273)	0	0	14
2014/01/17	R203	06/11/2014	6.84	Call	Bond Future	953.1700	0.9532	940.3700	0.9404	(1.343)	0	0	45
2014/01/17	R203	06/11/2014	6.85	Call	Bond Future	962.6300	0.9626	949.7500	0.9497	(1.338)	0	0	0
2014/01/17	R203	06/11/2014	6.98	Put	Bond Future	2,403.6500	2.4037	2,419.0000	2.4190	0.639	0	0	0
2014/01/17	R203	06/11/2014	6.84	Put	Bond Future	2,631.1200	2.6311	2,647.5400	2.6475	0.624	0	0	0
2014/01/17	R203	06/11/2014	6.86	Put	Bond Future	2,598.0700	2.5981	2,614.3300	2.6143	0.626	0	0	0
2014/01/17	R203	06/11/2014	6.85	Put	Bond Future	2,614.5600	2.6146	2,630.9000	2.6309	0.625	0	0	0
2014/01/17	R204	06/02/2014	6.39	Call	Bond Future	3.8500	0.0039	2.7900	0.0028	(27.532)	0	0	0
2014/01/17	R204	06/02/2014			Bond Future	7.3647	103.6836	7.3784	103.6273	0.187	0.0000	0.0000	29,769
2014/01/17	R204	06/02/2014	6.40	Call	Bond Future	4.1700	0.0042	3.0300	0.0030	(27.338)	0	0	0
2014/01/17	R204	06/02/2014	6.41	Call	Bond Future	4.5100	0.0045	3.2900	0.0033	(27.051)	0	0	0
2014/01/17	R204	06/02/2014	6.39	Put	Bond Future	4,083.2300	4.0832	4,138.4700	4.1385	1.353	0	0	0
2014/01/17	R204	06/02/2014	6.41	Put	Bond Future	3,998.2100	3.9982	4,053.2900	4.0533	1.378	0	0	0
2014/01/17	R204	06/02/2014	6.40	Put	Bond Future	4,040.7000	4.0407	4,095.8600	4.0959	1.365	0	0	0
2014/01/17	R204	08/05/2014			Bond Future	7.4961	105.0634	7.5108	105.0062	0.197	0.0000	0.0000	0
2014/01/17	R204	08/05/2014	6.05	Call	Bond Future	121.6100	0.1216	115.2300	0.1152	(5.246)	0	0	0
2014/01/17	R204	08/05/2014	6.06	Call	Bond Future	124.4500	0.1245	117.9500	0.1180	(5.223)	0	0	0
2014/01/17	R204	08/05/2014	6.04	Call	Bond Future	118.8400	0.1188	112.5700	0.1126	(5.276)	0	0	0
2014/01/17	R204	08/05/2014	6.05	Put	Bond Future	5,930.4900	5.9305	5,981.3200	5.9813	0.857	0	0	0
2014/01/17	R204	08/05/2014	6.04	Put	Bond Future	5,969.2700	5.9693	6,020.2100	6.0202	0.853	0	0	0
2014/01/17	R204	08/05/2014	6.06	Put	Bond Future	5,891.7900	5.8918	5,942.5000	5.9425	0.861	0	0	0
2014/01/17	R204	07/08/2014			Bond Future	7.6174	102.5179	7.6337	102.4581	0.213	0.0000	0.0000	0
2014/01/17	R204	07/08/2014	7.44	Put	Bond Future	2,430.3900	2.4304	2,457.7100	2.4577	1.124	0	0	0
2014/01/17	R204	07/08/2014	7.46	Put	Bond Future	2,390.2500	2.3903	2,417.2300	2.4172	1.129	0	0	0
2014/01/17	R204	07/08/2014	7.45	Put	Bond Future	2,410.2700	2.4103	2,437.4200	2.4374	1.126	0	0	0
2014/01/17	R204	07/08/2014	7.78	Call	Bond Future	2,408.8000	2.4088	2,370.5800	2.3706	(1.587)	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
2014/01/17	R204	07/08/2014	7.46	Call	Bond Future	1,808.4100	1.8084	1,775.5900	1.7756	(1.815)	0	0	0
2014/01/17	R204	07/08/2014	7.44	Call	Bond Future	1,774.3400	1.7743	1,741.8600	1.7419	(1.831)	0	0	0
2014/01/17	R204	07/08/2014	7.78	Put	Bond Future	1,812.1400	1.8121	1,833.7200	1.8337	1.191	0	0	530
2014/01/17	R204	07/08/2014	7.45	Call	Bond Future	1,791.3300	1.7913	1,758.6800	1.7587	(1.823)	0	0	0
2014/01/17	R204	06/11/2014	7.99	Put	Bond Future	2,073.9800	2.0740	2,095.6000	2.0956	1.042	0	0	1,270
2014/01/17	R204	06/11/2014			Bond Future	7.7348	104.0312	7.7519	103.9717	0.221	0.0000	0.0000	0
2014/01/17	R204	06/11/2014	6.99	Put	Bond Future	4,001.7400	4.0017	4,037.0100	4.0370	0.881	0	0	0
2014/01/17	R204	06/11/2014	7.01	Put	Bond Future	3,954.6600	3.9547	3,989.6600	3.9897	0.885	0	0	0
2014/01/17	R204	06/11/2014	6.99	Call	Bond Future	1,364.8200	1.3648	1,340.5600	1.3406	(1.778)	0	0	0
2014/01/17	R204	06/11/2014	7.00	Put	Bond Future	3,978.1600	3.9782	4,013.3000	4.0133	0.883	0	0	0
2014/01/17	R204	06/11/2014	7.99	Call	Bond Future	2,958.4500	2.9585	2,920.5400	2.9205	(1.281)	0	0	0
2014/01/17	R204	06/11/2014	7.00	Call	Bond Future	1,377.1900	1.3772	1,352.8000	1.3528	(1.771)	0	0	0
2014/01/17	R204	06/11/2014	7.01	Call	Bond Future	1,389.6400	1.3896	1,365.1100	1.3651	(1.765)	0	0	0
2014/01/17	R207	06/02/2014			Bond Future	7.6437	98.6841	7.6524	98.6435	0.114	0.0000	0.0000	22,098
2014/01/17	R207	06/02/2014	6.65	Call	Bond Future	6.8800	0.0069	5.3100	0.0053	(22.820)	0	0	0
2014/01/17	R207	06/02/2014	6.64	Put	Bond Future	4,804.0100	4.8040	4,843.1600	4.8432	0.815	0	0	0
2014/01/17	R207	06/02/2014	6.66	Put	Bond Future	4,706.6300	4.7066	4,745.5900	4.7456	0.828	0	0	0
2014/01/17	R207	06/02/2014	6.65	Put	Bond Future	4,755.2900	4.7553	4,794.3400	4.7943	0.821	0	0	0
2014/01/17	R207	06/02/2014	6.66	Call	Bond Future	7.3800	0.0074	5.7200	0.0057	(22.493)	0	0	0
2014/01/17	R207	06/02/2014	6.64	Call	Bond Future	6.4000	0.0064	4.9300	0.0049	(22.969)	0	0	0
2014/01/17	R207	08/05/2014	6.19	Put	Bond Future	7,485.2500	7.4852	7,521.4800	7.5215	0.484	0	0	0
2014/01/17	R207	08/05/2014	6.21	Put	Bond Future	7,393.7100	7.3937	7,429.7600	7.4298	0.488	0	0	0
2014/01/17	R207	08/05/2014			Bond Future	7.7700	99.9974	7.7793	99.9561	0.119	0.0000	0.0000	0
2014/01/17	R207	08/05/2014	6.20	Put	Bond Future	7,439.4400	7.4394	7,475.5800	7.4756	0.486	0	0	0
2014/01/17	R207	08/05/2014	6.20	Call	Bond Future	127.4000	0.1274	122.2000	0.1222	(4.082)	0	0	0
2014/01/17	R207	08/05/2014	6.21	Call	Bond Future	130.3100	0.1303	125.0200	0.1250	(4.060)	0	0	0
2014/01/17	R207	08/05/2014	6.19	Call	Bond Future	124.5500	0.1246	119.4400	0.1194	(4.103)	0	0	0
2014/01/17	R207	07/08/2014	7.69	Call	Bond Future	2,060.2500	2.0603	2,034.3700	2.0344	(1.256)	0	0	0
2014/01/17	R207	07/08/2014	7.70	Put	Bond Future	2,886.1600	2.8862	2,903.7100	2.9037	0.608	0	0	0
2014/01/17	R207	07/08/2014			Bond Future	7.8879	97.7713	7.8981	97.7278	0.129	0.0000	0.0000	0
2014/01/17	R207	07/08/2014	7.70	Call	Bond Future	2,079.5700	2.0796	2,053.5600	2.0536	(1.251)	0	0	0
2014/01/17	R207	07/08/2014	7.71	Call	Bond Future	2,099.0000	2.0990	2,072.8600	2.0729	(1.245)	0	0	0
2014/01/17	R207	07/08/2014	7.69	Put	Bond Future	2,910.0000	2.9100	2,927.6800	2.9277	0.608	0	0	0
2014/01/17	R207	07/08/2014	7.71	Put	Bond Future	2,862.4500	2.8625	2,879.8700	2.8799	0.609	0	0	0
2014/01/17	R207	06/11/2014	7.36	Put	Bond Future	4,483.1500	4.4831	4,505.3700	4.5054	0.496	0	0	0
2014/01/17	R207	06/11/2014			Bond Future	7.9963	99.2147	8.0068	99.1716	0.132	0.0000	0.0000	0
2014/01/17	R207	06/11/2014	7.35	Put	Bond Future	4,510.1400	4.5101	4,532.4600	4.5325	0.495	0	0	0
2014/01/17	R207	06/11/2014	7.36	Call	Bond Future	1,834.8700	1.8349	1,814.0300	1.8140	(1.136)	0	0	0
2014/01/17	R207	06/11/2014	7.34	Call	Bond Future	1,804.2900	1.8043	1,783.6500	1.7837	(1.144)	0	0	0
2014/01/17	R207	06/11/2014	7.35	Call	Bond Future	1,819.5400	1.8195	1,798.8000	1.7988	(1.140)	0	0	0
2014/01/17	R207	06/11/2014	7.34	Put	Bond Future	4,537.2300	4.5372	4,559.6500	4.5596	0.494	0	0	0
2014/01/17	R208	06/02/2014	6.74	Put	Bond Future	5,755.1400	5.7551	5,774.2000	5.7742	0.331	0	0	0
2014/01/17	R208	06/02/2014			Bond Future	7.8063	96.7778	7.8101	96.7580	0.049	0.0000	0.0000	11,157
2014/01/17	R208	06/02/2014	6.75	Put	Bond Future	5,699.4800	5.6995	5,718.4900	5.7185	0.334	0	0	0
2014/01/17	R208	06/02/2014	6.76	Put	Bond Future	5,643.8900	5.6439	5,662.8400	5.6628	0.336	0	0	0
2014/01/17	R208	06/02/2014	6.74	Call	Bond Future	3.0500	0.0031	2.3500	0.0024	(22.951)	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
2014/01/17	R208	06/02/2014	6.75	Call	Bond Future	3.3000	0.0033	2.5500	0.0026	(22.727)	0	0	0
2014/01/17	R208	06/02/2014	6.76	Call	Bond Future	3.5800	0.0036	2.7700	0.0028	(22.626)	0	0	0
2014/01/17	R208	08/05/2014	6.31	Call	Bond Future	122.4700	0.1225	118.7300	0.1187	(3.054)	0	0	0
2014/01/17	R208	08/05/2014			Bond Future	7.9189	94.6695	7.9229	94.6494	0.051	0.0000	0.0000	0
2014/01/17	R208	08/05/2014	6.29	Call	Bond Future	116.8300	0.1168	113.2200	0.1132	(3.090)	0	0	0
2014/01/17	R208	08/05/2014	6.31	Put	Bond Future	8,662.5900	8.6626	8,678.9700	8.6790	0.189	0	0	0
2014/01/17	R208	08/05/2014	6.30	Put	Bond Future	8,715.7300	8.7157	8,732.1800	8.7322	0.189	0	0	0
2014/01/17	R208	08/05/2014	6.29	Put	Bond Future	8,768.9500	8.7689	8,785.4600	8.7855	0.188	0	0	0
2014/01/17	R208	08/05/2014	6.30	Call	Bond Future	119.6200	0.1196	115.9500	0.1160	(3.068)	0	0	0
2014/01/17	R208	07/08/2014	8.28	Call	Bond Future	3,358.9900	3.3590	3,339.5400	3.3395	(0.579)	0	0	0
2014/01/17	R208	07/08/2014			Bond Future	8.0226	96.0093	8.0271	95.9872	0.056	0.0000	0.0000	0
2014/01/17	R208	07/08/2014	7.80	Call	Bond Future	2,172.9000	2.1729	2,156.4900	2.1565	(0.755)	0	0	0
2014/01/17	R208	07/08/2014	7.79	Put	Bond Future	3,291.6900	3.2917	3,297.3900	3.2974	0.173	0	0	0
2014/01/17	R208	07/08/2014	7.81	Put	Bond Future	3,235.7700	3.2358	3,241.3300	3.2413	0.172	0	0	0
2014/01/17	R208	07/08/2014	7.80	Put	Bond Future	3,263.6500	3.2637	3,269.2800	3.2693	0.173	0	0	0
2014/01/17	R208	07/08/2014	8.28	Put	Bond Future	2,116.6600	2.1167	2,119.2500	2.1193	0.122	0	0	630
2014/01/17	R208	07/08/2014	7.81	Call	Bond Future	2,194.3500	2.1944	2,177.8700	2.1779	(0.751)	0	0	0
2014/01/17	R208	07/08/2014	7.79	Call	Bond Future	2,151.5700	2.1516	2,135.2300	2.1352	(0.759)	0	0	0
2014/01/17	R208	06/11/2014	7.46	Call	Bond Future	1,818.6300	1.8186	1,806.0400	1.8060	(0.692)	0	0	0
2014/01/17	R208	06/11/2014			Bond Future	8.1235	94.0284	8.1280	94.0071	0.056	0.0000	0.0000	0
2014/01/17	R208	06/11/2014	7.44	Call	Bond Future	1,785.3700	1.7854	1,772.9000	1.7729	(0.698)	0	0	0
2014/01/17	R208	06/11/2014	7.45	Call	Bond Future	1,801.9500	1.8019	1,789.4200	1.7894	(0.695)	0	0	0
2014/01/17	R208	06/11/2014	8.50	Put	Bond Future	2,382.2200	2.3822	2,385.3900	2.3854	0.133	0	0	1,520
2014/01/17	R208	06/11/2014	7.44	Put	Bond Future	5,068.0200	5.0680	5,076.8500	5.0769	0.174	0	0	0
2014/01/17	R208	06/11/2014	7.46	Put	Bond Future	5,003.2400	5.0032	5,011.9500	5.0119	0.174	0	0	0
2014/01/17	R208	06/11/2014	8.50	Call	Bond Future	4,132.0100	4.1320	4,113.8800	4.1139	(0.439)	0	0	0
2014/01/17	R208	06/11/2014	7.45	Put	Bond Future	5,035.5700	5.0356	5,044.3400	5.0443	0.174	0	0	0
2014/01/17	R209	06/02/2014	8.56	Call	Bond Future	208.1500	0.2082	215.0800	0.2151	3.329	0	0	0
2014/01/17	R209	06/02/2014			Bond Future	9.1117	75.2512	9.0855	75.4457	(0.288)	0.0000	0.0000	23,535
2014/01/17	R209	06/02/2014	8.54	Call	Bond Future	190.1000	0.1901	196.1700	0.1962	3.193	0	0	0
2014/01/17	R209	06/02/2014	8.55	Call	Bond Future	198.9600	0.1990	205.4500	0.2055	3.262	0	0	0
2014/01/17	R209	06/02/2014	8.54	Put	Bond Future	4,624.8300	4.6248	4,436.4300	4.4364	(4.074)	0	0	0
2014/01/17	R209	06/02/2014	8.56	Put	Bond Future	4,480.7600	4.4808	4,293.2200	4.2932	(4.185)	0	0	0
2014/01/17	R209	06/02/2014	8.55	Put	Bond Future	4,552.5600	4.5526	4,364.5800	4.3646	(4.129)	0	0	0
2014/01/17	R209	08/05/2014	9.63	Call	Bond Future	5,076.1900	5.0762	5,193.1700	5.1932	2.304	0	0	0
2014/01/17	R209	08/05/2014			Bond Future	9.2038	73.1081	9.1769	73.3050	(0.293)	0.0000	0.0000	0
2014/01/17	R209	08/05/2014	9.00	Put	Bond Future	4,220.4300	4.2204	4,098.4900	4.0985	(2.889)	0	0	0
2014/01/17	R209	08/05/2014	9.50	Call	Bond Future	4,530.6400	4.5306	4,639.2500	4.6393	2.397	0	0	0
2014/01/17	R209	08/05/2014	7.85	Call	Bond Future	469.2700	0.4693	485.7300	0.4857	3.508	0	0	0
2014/01/17	R209	08/05/2014	9.75	Put	Bond Future	1,787.2500	1.7872	1,714.7300	1.7147	(4.058)	0	0	7,262
2014/01/17	R209	08/05/2014	9.85	Put	Bond Future	1,574.5200	1.5745	1,507.9400	1.5079	(4.229)	0	0	10,000
2014/01/17	R209	08/05/2014	8.50	Put	Bond Future	6,831.7800	6.8318	6,678.8800	6.6789	(2.238)	0	0	0
2014/01/17	R209	08/05/2014	7.86	Call	Bond Future	478.2900	0.4783	495.0500	0.4951	3.504	0	0	0
2014/01/17	R209	08/05/2014	9.50	Put	Bond Future	2,422.0200	2.4220	2,333.6900	2.3337	(3.647)	0	0	640
2014/01/17	R209	08/05/2014	7.84	Call	Bond Future	460.3900	0.4604	476.5600	0.4766	3.512	0	0	0
2014/01/17	R209	08/05/2014	7.85	Put	Bond Future	11,482.6000	11.4826	11,302.1200	11.3021	(1.572)	0	0	0
2014/01/17	R209	08/05/2014	9.63	Put	Bond Future	2,072.4600	2.0725	1,992.5000	1.9925	(3.858)	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
2014/01/17	R209	08/05/2014	9.85	Call	Bond Future	6,052.4100		6.0524	6,182.7700	6.1828	2.154	0	0	0
2014/01/17	R209	08/05/2014	7.84	Put	Bond Future	11,564.3800		11.5644	11,383.6100	11.3836	(1.563)	0	0	0
2014/01/17	R209	08/05/2014	9.75	Call	Bond Future	5,601.3000		5.6013	5,725.7200	5.7257	2.221	0	0	0
2014/01/17	R209	08/05/2014	8.50	Call	Bond Future	1,405.6200		1.4056	1,449.6600	1.4497	3.133	0	0	640
2014/01/17	R209	08/05/2014	9.00	Call	Bond Future	2,711.0000		2.7110	2,786.0000	2.7860	2.767	0	0	640
2014/01/17	R209	08/05/2014	7.86	Put	Bond Future	11,401.1000		11.4011	11,220.9200	11.2209	(1.580)	0	0	0
2014/01/17	R209	07/08/2014	9.04	Put	Bond Future	5,557.1900		5.5572	5,440.9400	5.4409	(2.092)	0	0	0
2014/01/17	R209	07/08/2014			Bond Future	9.2896		74.1428	9.2620	74.3413	(0.297)	0.0000	0.0000	0
2014/01/17	R209	07/08/2014	9.06	Put	Bond Future	5,471.3700		5.4714	5,356.1300	5.3561	(2.106)	0	0	0
2014/01/17	R209	07/08/2014	9.05	Put	Bond Future	5,514.1500		5.5141	5,398.4000	5.3984	(2.099)	0	0	0
2014/01/17	R209	07/08/2014	9.05	Call	Bond Future	3,762.2600		3.7623	3,845.0200	3.8450	2.200	0	0	0
2014/01/17	R209	07/08/2014	9.06	Call	Bond Future	3,793.9400		3.7939	3,877.2100	3.8772	2.195	0	0	0
2014/01/17	R209	07/08/2014	9.04	Call	Bond Future	3,730.7200		3.7307	3,812.9800	3.8130	2.205	0	0	0
2014/01/17	R209	06/11/2014			Bond Future	9.3726		72.0911	9.3440	72.2934	(0.304)	0.0000	0.0000	0
2014/01/17	R209	06/11/2014	8.99	Put	Bond Future	6,948.9800		6.9490	6,830.4400	6.8304	(1.706)	0	0	0
2014/01/17	R209	06/11/2014	9.01	Put	Bond Future	6,859.4000		6.8594	6,741.7300	6.7417	(1.715)	0	0	0
2014/01/17	R209	06/11/2014	9.00	Put	Bond Future	6,904.0800		6.9041	6,785.9700	6.7860	(1.711)	0	0	0
2014/01/17	R209	06/11/2014	8.99	Call	Bond Future	4,161.1600		4.1612	4,244.8400	4.2448	2.011	0	0	0
2014/01/17	R209	06/11/2014	9.00	Call	Bond Future	4,191.2600		4.1913	4,275.3700	4.2754	2.007	0	0	0
2014/01/17	R209	06/11/2014	9.01	Call	Bond Future	4,221.4700		4.2215	4,306.0200	4.3060	2.003	0	0	0
2014/01/17	R210	06/02/2014	161.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	R210	06/02/2014			Bond Future	161.7848		161.7848	161.7805	161.7805	(0.003)	0.0000	0.0000	1,319
2014/01/17	R210	06/02/2014	161.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	R210	06/02/2014	161.51	Call	Bond Future	274.8400		0.2748	270.4500	0.2705	(1.597)	0	0	0
2014/01/17	R210	06/02/2014	161.49	Call	Bond Future	294.8400		0.2948	290.4500	0.2905	(1.489)	0	0	0
2014/01/17	R210	06/02/2014	161.50	Call	Bond Future	284.8400		0.2848	280.4500	0.2805	(1.541)	0	0	0
2014/01/17	R210	06/02/2014	161.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	R211	06/02/2014	129.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	R211	06/02/2014			Bond Future	128.6581		128.6581	128.6486	128.6486	(0.007)	0.0000	0.0000	2,022
2014/01/17	R211	06/02/2014	129.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	R211	06/02/2014	128.99	Put	Bond Future	331.9500		0.3320	341.4300	0.3414	2.856	0	0	0
2014/01/17	R211	06/02/2014	129.01	Put	Bond Future	351.9500		0.3520	361.4300	0.3614	2.694	0	0	0
2014/01/17	R211	06/02/2014	128.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	R211	06/02/2014	129.00	Put	Bond Future	341.9500		0.3420	351.4300	0.3514	2.772	0	0	0
2014/01/17	R212	06/02/2014			Bond Future	131.1676		131.1676	131.1623	131.1623	(0.004)	0.0000	0.0000	21,791
2014/01/17	R212	06/02/2014	132.99	Put	Bond Future	1,822.4000		1.8224	1,827.6800	1.8277	0.290	0	0	0
2014/01/17	R212	06/02/2014	133.01	Put	Bond Future	1,842.4000		1.8424	1,847.6800	1.8477	0.287	0	0	0
2014/01/17	R212	06/02/2014	133.00	Put	Bond Future	1,832.4000		1.8324	1,837.6800	1.8377	0.288	0	0	0
2014/01/17	R212	06/02/2014	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	R212	06/02/2014	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	R212	06/02/2014	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	R213	06/02/2014			Bond Future	8.9335		86.3997	8.9224	86.4847	(0.125)	0.0000	0.0000	21,529
2014/01/17	R213	06/02/2014	8.29	Put	Bond Future	5,246.8800		5.2469	5,155.4300	5.1554	(1.743)	0	0	0
2014/01/17	R213	06/02/2014	8.31	Put	Bond Future	5,096.0700		5.0961	5,004.3900	5.0044	(1.799)	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
2014/01/17	R213	06/02/2014	8.29	Call	Bond Future	145.7900	0.1458	139.3400	0.1393	(4.424)	0	0	0
2014/01/17	R213	06/02/2014	8.30	Put	Bond Future	5,171.3000	5.1713	5,079.7300	5.0797	(1.771)	0	0	0
2014/01/17	R213	06/02/2014	8.30	Call	Bond Future	152.8900	0.1529	146.3200	0.1463	(4.297)	0	0	0
2014/01/17	R213	06/02/2014	8.31	Call	Bond Future	160.2300	0.1602	153.5500	0.1536	(4.169)	0	0	0
2014/01/17	R213	08/05/2014	7.65	Put	Bond Future	11,756.0200	11.7560	11,672.5200	11.6725	(0.710)	0	0	0
2014/01/17	R213	08/05/2014			Bond Future	9.0294	84.0116	9.0178	84.0977	(0.128)	0.0000	0.0000	0
2014/01/17	R213	08/05/2014	7.64	Put	Bond Future	11,837.0200	11.8370	11,753.4400	11.7534	(0.706)	0	0	0
2014/01/17	R213	08/05/2014	7.66	Put	Bond Future	11,675.2800	11.6753	11,591.8500	11.5918	(0.715)	0	0	0
2014/01/17	R213	08/05/2014	7.65	Call	Bond Future	465.1800	0.4652	467.7600	0.4678	0.555	0	0	0
2014/01/17	R213	08/05/2014	7.64	Call	Bond Future	456.4800	0.4565	458.9800	0.4590	0.548	0	0	0
2014/01/17	R213	08/05/2014	7.66	Call	Bond Future	474.0200	0.4740	476.6700	0.4767	0.559	0	0	0
2014/01/17	R213	07/08/2014	8.86	Call	Bond Future	3,761.9400	3.7619	3,790.2800	3.7903	0.753	0	0	0
2014/01/17	R213	07/08/2014			Bond Future	9.1197	85.2003	9.1080	85.2861	(0.128)	0.0000	0.0000	0
2014/01/17	R213	07/08/2014	8.84	Call	Bond Future	3,698.3500	3.6983	3,726.2800	3.7263	0.755	0	0	0
2014/01/17	R213	07/08/2014	8.85	Call	Bond Future	3,730.0700	3.7301	3,758.2000	3.7582	0.754	0	0	0
2014/01/17	R213	07/08/2014	8.84	Put	Bond Future	5,787.5000	5.7875	5,729.6200	5.7296	(1.000)	0	0	0
2014/01/17	R213	07/08/2014	8.86	Put	Bond Future	5,699.1600	5.6992	5,641.6900	5.6417	(1.008)	0	0	0
2014/01/17	R213	07/08/2014	8.85	Put	Bond Future	5,743.2100	5.7432	5,685.5300	5.6855	(1.004)	0	0	0
2014/01/17	R213	06/11/2014	8.84	Call	Bond Future	4,198.5100	4.1985	4,229.4100	4.2294	0.736	0	0	0
2014/01/17	R213	06/11/2014	8.85	Put	Bond Future	6,877.0400	6.8770	6,820.1000	6.8201	(0.828)	0	0	0
2014/01/17	R213	06/11/2014			Bond Future	9.2086	82.9176	9.1964	83.0056	(0.132)	0.0000	0.0000	0
2014/01/17	R213	06/11/2014	8.85	Call	Bond Future	4,229.2300	4.2292	4,260.3200	4.2603	0.735	0	0	0
2014/01/17	R213	06/11/2014	8.86	Call	Bond Future	4,260.0700	4.2601	4,291.3400	4.2913	0.734	0	0	0
2014/01/17	R213	06/11/2014	8.84	Put	Bond Future	6,921.9300	6.9219	6,864.8000	6.8648	(0.825)	0	0	0
2014/01/17	R213	06/11/2014	8.86	Put	Bond Future	6,832.3600	6.8324	6,775.6000	6.7756	(0.831)	0	0	0
2014/01/17	R214	06/02/2014			Bond Future	9.1920	76.2290	9.1758	76.3532	(0.176)	0.0000	0.0000	5,455
2014/01/17	R214	06/02/2014	8.99	Put	Bond Future	2,464.8700	2.4649	2,350.2600	2.3503	(4.650)	0	0	0
2014/01/17	R214	06/02/2014	9.01	Put	Bond Future	2,360.6700	2.3607	2,247.4700	2.2475	(4.795)	0	0	0
2014/01/17	R214	06/02/2014	8.99	Call	Bond Future	885.2800	0.8853	894.9300	0.8949	1.090	0	0	0
2014/01/17	R214	06/02/2014	9.00	Put	Bond Future	2,412.4200	2.4124	2,298.5100	2.2985	(4.722)	0	0	0
2014/01/17	R214	06/02/2014	9.00	Call	Bond Future	912.3900	0.9124	922.7400	0.9227	1.134	0	0	0
2014/01/17	R214	06/02/2014	9.01	Call	Bond Future	940.0500	0.9400	951.1100	0.9511	1.177	0	0	0
2014/01/17	R214	08/05/2014			Bond Future	9.2812	73.9584	9.2646	74.0842	(0.179)	0.0000	0.0000	0
2014/01/17	R214	08/05/2014	9.00	Call	Bond Future	2,674.4200	2.6744	2,712.9200	2.7129	1.440	0	0	0
2014/01/17	R214	08/05/2014	8.99	Put	Bond Future	4,901.4000	4.9014	4,813.6800	4.8137	(1.790)	0	0	0
2014/01/17	R214	08/05/2014	9.01	Put	Bond Future	4,804.9600	4.8050	4,718.0400	4.7180	(1.809)	0	0	0
2014/01/17	R214	08/05/2014	9.00	Put	Bond Future	4,853.0100	4.8530	4,765.6900	4.7657	(1.799)	0	0	0
2014/01/17	R214	08/05/2014	9.01	Call	Bond Future	2,705.7200	2.7057	2,744.6200	2.7446	1.438	0	0	0
2014/01/17	R214	08/05/2014	8.99	Call	Bond Future	2,643.3300	2.6433	2,681.4300	2.6814	1.441	0	0	0
2014/01/17	R248	06/02/2014	9.11	Put	Bond Future	1,568.9500	1.5690	1,459.4100	1.4594	(6.982)	0	0	0
2014/01/17	R248	06/02/2014			Bond Future	9.2677	98.6254	9.2565	98.7350	(0.120)	0.0000	0.0000	12,135
2014/01/17	R248	06/02/2014	9.10	Put	Bond Future	1,670.0300	1.6700	1,560.4900	1.5605	(6.559)	0	0	0
2014/01/17	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	R248	06/02/2014	9.09	Put	Bond Future	1,771.3000	1.7713	1,661.7600	1.6618	(6.184)	0	0	0

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2014/01/17	R248	08/05/2014	9.04	Put	Bond Future	3,174.1500	3.1742	3,063.3600	3.0634	(3.490)	0	0	0
2014/01/17	R248	08/05/2014			Bond Future	9.3599	95.5158	9.3484	95.6266	(0.123)	0.0000	0.0000	1,375
2014/01/17	R248	08/05/2014	9.06	Put	Bond Future	2,970.0800	2.9701	2,859.2900	2.8593	(3.730)	0	0	0
2014/01/17	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	R248	08/05/2014	9.05	Put	Bond Future	3,072.0200	3.0720	2,961.2300	2.9612	(3.606)	0	0	0
2014/01/17	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/17	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total** **385010**