



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 21/01/2014 to 21/01/2014

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
2014/01/21	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	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
2014/01/21	2025	06/02/2014			Bond Future	110.2769	110.2769	110.3278	110.3278	0.046	0.0000	0.0000	0
2014/01/21	2025	06/02/2014	110.99	Put	Bond Future	713.1200	0.7131	662.2200	0.6622	(7.138)	0	0	0
2014/01/21	2025	06/02/2014	111.01	Put	Bond Future	733.1200	0.7331	682.2200	0.6822	(6.943)	0	0	0
2014/01/21	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	2025	06/02/2014	111.00	Put	Bond Future	723.1200	0.7231	672.2200	0.6722	(7.039)	0	0	0
2014/01/21	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	2037	06/02/2014			Bond Future	9.2106	93.5126	9.1643	93.9297	(0.503)	0.0000	0.0000	2,022
2014/01/21	2037	06/02/2014	9.38	Call	Bond Future	1,499.0100	1.4990	1,916.0700	1.9161	27.822	0	0	0
2014/01/21	2037	06/02/2014	9.39	Call	Bond Future	1,586.3000	1.5863	2,003.3600	2.0034	26.291	0	0	0
2014/01/21	2037	06/02/2014	9.37	Call	Bond Future	1,411.5800	1.4116	1,828.6400	1.8286	29.546	0	0	0
2014/01/21	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	2037	08/05/2014			Bond Future	9.3117	94.7568	9.2639	95.1793	(0.513)	0.0000	0.0000	0
2014/01/21	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	2037	08/05/2014	9.38	Call	Bond Future	598.3300	0.5983	1,020.7600	1.0208	70.602	0	0	0
2014/01/21	2037	08/05/2014	9.39	Call	Bond Future	685.3900	0.6854	1,107.8200	1.1078	61.634	0	0	0
2014/01/21	2037	08/05/2014	9.37	Call	Bond Future	511.1300	0.5111	933.5600	0.9336	82.646	0	0	0
2014/01/21	2037	07/08/2014	9.06	Put	Bond Future	3,098.6600	3.0987	2,670.5300	2.6705	(13.817)	0	0	0
2014/01/21	2037	07/08/2014			Bond Future	9.4088	91.8360	9.3595	92.2642	(0.524)	0.0000	0.0000	0
2014/01/21	2037	07/08/2014	9.05	Put	Bond Future	3,189.9600	3.1900	2,761.8300	2.7618	(13.421)	0	0	0
2014/01/21	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	2037	07/08/2014	9.04	Put	Bond Future	3,281.4000	3.2814	2,853.2700	2.8533	(13.047)	0	0	0
2014/01/21	2038	06/02/2014	107.00	Call	Bond Future	653.2300	0.6532	750.3700	0.7504	14.871	0	0	0
2014/01/21	2038	06/02/2014			Bond Future	107.6532	107.6532	107.7504	107.7504	0.090	0.0000	0.0000	24
2014/01/21	2038	06/02/2014	107.01	Call	Bond Future	643.2300	0.6432	740.3700	0.7404	15.102	0	0	0
2014/01/21	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	2038	06/02/2014	106.99	Call	Bond Future	663.2300	0.6632	760.3700	0.7604	14.647	0	0	0
2014/01/21	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	2050	06/02/2014			Bond Future	113.6085	113.6085	113.4684	113.4684	(0.123)	0.0000	0.0000	472
2014/01/21	2050	06/02/2014	110.00	Call	Bond Future	3,608.5400	3.6085	3,468.3700	3.4684	(3.884)	0	0	0
2014/01/21	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	2050	06/02/2014	110.01	Call	Bond Future	3,598.5400	3.5985	3,458.3700	3.4584	(3.895)	0	0	0
2014/01/21	2050	06/02/2014	109.99	Call	Bond Future	3,618.5400	3.6185	3,478.3700	3.4784	(3.874)	0	0	0
2014/01/21	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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2014/01/21	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	AL37	06/02/2014			Index Future	411.0790	411.0790	410.6070	410.6070	(0.115)	0.0000	0.0000	0
2014/01/21	AL37	08/05/2014			Index Future	416.5470	416.5470	416.0680	416.0680	(0.115)	0.0000	0.0000	0
2014/01/21	AL7T	06/02/2014			Index Future	483.4220	483.4220	483.1760	483.1760	(0.051)	0.0000	0.0000	1
2014/01/21	AL7T	08/05/2014			Index Future	489.8520	489.8520	489.6020	489.6020	(0.051)	0.0000	0.0000	0
2014/01/21	ALBI	06/02/2014			Index Future	436.0060	436.0060	436.0840	436.0840	0.018	0.0000	0.0000	723
2014/01/21	ALBI	08/05/2014			Index Future	441.8060	441.8060	441.8840	441.8840	0.018	0.0000	0.0000	118
2014/01/21	ALBI	07/08/2014			Index Future	448.0370	448.0370	448.1150	448.1150	0.017	0.0000	0.0000	0
2014/01/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	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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2014/01/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/01/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/21	EL28	06/02/2014			Bond Future	114.2409	114.2409	114.1710	114.1710	(0.061)	0.0000	0.0000	0
2014/01/21	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	EL28	06/02/2014	111.01	Call	Bond Future	3,230.9100	3.2309	3,161.0300	3.1610	(2.163)	0	0	0
2014/01/21	EL28	06/02/2014	110.99	Call	Bond Future	3,250.9100	3.2509	3,181.0300	3.1810	(2.150)	0	0	0
2014/01/21	EL28	06/02/2014	111.00	Call	Bond Future	3,240.9100	3.2409	3,171.0300	3.1710	(2.156)	0	0	0
2014/01/21	ES33	06/02/2014	9.54	Put	Bond Future	1,792.0500	1.7921	1,486.9400	1.4869	(17.026)	0	0	0
2014/01/21	ES33	06/02/2014			Bond Future	9.7812	83.3441	9.7395	83.6492	(0.426)	0.0000	0.0000	6,292
2014/01/21	ES33	06/02/2014	9.56	Put	Bond Future	1,641.1000	1.6411	1,335.9900	1.3360	(18.592)	0	0	0
2014/01/21	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	ES33	06/02/2014	9.55	Put	Bond Future	1,716.5200	1.7165	1,411.4100	1.4114	(17.775)	0	0	0
2014/01/21	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	ES33	08/05/2014	9.55	Put	Bond Future	2,580.1600	2.5802	2,271.0800	2.2711	(11.979)	0	0	0
2014/01/21	ES33	08/05/2014			Bond Future	9.9015	80.6708	9.8585	80.9798	(0.435)	0.0000	0.0000	0
2014/01/21	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	ES33	08/05/2014	9.54	Put	Bond Future	2,655.4500	2.6555	2,346.3700	2.3464	(11.639)	0	0	0
2014/01/21	ES33	08/05/2014	9.56	Put	Bond Future	2,504.9700	2.5050	2,195.8900	2.1959	(12.339)	0	0	0
2014/01/21	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	GOVI	06/02/2014			GOVI	435.4250	435.4250	435.3880	435.3880	(0.008)	0.0000	0.0000	483

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2014/01/21	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	GOVI	06/02/2014	439.99	Put	GOVI	45,650.0000	4.5650	46,020.0000	4.6020	0.811	0	0	0
2014/01/21	GOVI	06/02/2014	440.01	Put	GOVI	45,850.0000	4.5850	46,220.0000	4.6220	0.807	0	0	0
2014/01/21	GOVI	06/02/2014	440.00	Put	GOVI	45,750.0000	4.5750	46,120.0000	4.6120	0.809	0	0	0
2014/01/21	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	GOVI	08/05/2014			GOVI	441.2170	441.2170	441.1790	441.1790	(0.009)	0.0000	0.0000	0
2014/01/21	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	GOVI	08/05/2014	441.99	Put	GOVI	7,730.0000	0.7730	8,110.0000	0.8110	4.916	0	0	0
2014/01/21	GOVI	08/05/2014	442.01	Put	GOVI	7,930.0000	0.7930	8,310.0000	0.8310	4.792	0	0	0
2014/01/21	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	GOVI	08/05/2014	442.00	Put	GOVI	7,830.0000	0.7830	8,210.0000	0.8210	4.853	0	0	0
2014/01/21	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	GOVI	07/08/2014			GOVI	447.4400	447.4400	447.4000	447.4000	(0.009)	0.0000	0.0000	0
2014/01/21	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	GOVI	07/08/2014	459.99	Put	GOVI	125,500.0000	12.5500	125,900.0000	12.5900	0.319	0	0	0
2014/01/21	GOVI	07/08/2014	460.01	Put	GOVI	125,700.0000	12.5700	126,100.0000	12.6100	0.318	0	0	0
2014/01/21	GOVI	07/08/2014	460.00	Put	GOVI	125,600.0000	12.5600	126,000.0000	12.6000	0.318	0	0	0
2014/01/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/01/21	IGOV	06/02/2014			Index Future	201.1870	201.1870	201.1290	201.1290	(0.029)	0.0000	0.0000	1,335
2014/01/21	IGOV	08/05/2014			Index Future	203.8880	203.8880	203.8290	203.8290	(0.029)	0.0000	0.0000	7
2014/01/21	IGOV	07/08/2014			Index Future	207.0000	207.0000	206.7270	206.7270	(0.132)	0.0000	0.0000	0
2014/01/21	IGOV	06/11/2014			Index Future	210.0000	210.0000	209.8030	209.8030	(0.094)	0.0000	0.0000	0
2014/01/21	ILBI	06/02/2014			Index Future	542.9190	542.9190	542.8990	542.8990	(0.004)	0.0000	0.0000	190
2014/01/21	ILBI	08/05/2014			Index Future	550.2500	550.2500	550.2280	550.2280	(0.004)	0.0000	0.0000	0
2014/01/21	ILBI	07/08/2014			Index Future	550.2500	550.2500	560.4870	560.4870	1.860	0.0000	0.0000	20
2014/01/21	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/01/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/01/21	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/01/21	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/01/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/01/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/01/21	JBAF	19/02/2014			Jibar Tradeable Future	5.3500	94.6500	5.3600	94.6400	0.187	0.0000	0.0000	0
2014/01/21	JBAF	19/03/2014			Jibar Tradeable Future	5.3800	94.6200	5.3900	94.6100	0.186	0.0000	0.0000	0
2014/01/21	JBAF	16/04/2014			Jibar Tradeable Future	5.5400	94.4600	5.5500	94.4500	0.181	0.0000	0.0000	0
2014/01/21	JBAF	21/05/2014			Jibar Tradeable Future	5.6200	94.3800	5.6500	94.3500	0.534	0.0000	0.0000	4,000

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
2014/01/21	JBAF	18/06/2014			Jibar Tradeable Future	5.8000	94.2000	5.8100	94.1900	0.172	0.0000	0.0000	1,000
2014/01/21	JBAF	16/07/2014			Jibar Tradeable Future	5.9500	94.0500	5.9700	94.0300	0.336	0.0000	0.0000	0
2014/01/21	JBAF	17/09/2014			Jibar Tradeable Future	6.1600	93.8400	6.1800	93.8200	0.325	0.0000	0.0000	1,000
2014/01/21	JBAF	17/12/2014			Jibar Tradeable Future	6.4000	93.6000	6.4100	93.5900	0.156	0.0000	0.0000	0
2014/01/21	JBAF	18/03/2015			Jibar Tradeable Future	6.6800	93.3200	6.6900	93.3100	0.150	0.0000	0.0000	150
2014/01/21	JBAF	17/06/2015			Jibar Tradeable Future	6.9600	93.0400	6.9700	93.0300	0.144	0.0000	0.0000	3,200
2014/01/21	JBAF	16/09/2015			Jibar Tradeable Future	7.2200	92.7800	7.2300	92.7700	0.139	0.0000	0.0000	0
2014/01/21	JBAF	15/12/2015			Jibar Tradeable Future	7.4700	92.5300	7.4800	92.5200	0.134	0.0000	0.0000	0
2014/01/21	R023	06/02/2014			Bond Future	8.1238	101.1420	8.1276	101.1184	0.047	0.0000	0.0000	11,257
2014/01/21	R023	06/02/2014	7.84	Put	Bond Future	1,787.2500	1.7872	1,810.7800	1.8108	1.317	0	0	0
2014/01/21	R023	06/02/2014	7.86	Put	Bond Future	1,659.9300	1.6599	1,683.4600	1.6835	1.418	0	0	0
2014/01/21	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	R023	06/02/2014	7.85	Put	Bond Future	1,723.5700	1.7236	1,747.1000	1.7471	1.365	0	0	0
2014/01/21	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	R023	08/05/2014			Bond Future	8.2308	98.5709	8.2348	98.5468	0.048	0.0000	0.0000	0
2014/01/21	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	R023	08/05/2014	7.59	Put	Bond Future	3,983.7800	3.9838	4,007.8300	4.0078	0.604	0	0	0
2014/01/21	R023	08/05/2014	7.61	Put	Bond Future	3,856.3300	3.8563	3,880.3800	3.8804	0.624	0	0	0
2014/01/21	R023	08/05/2014	7.60	Put	Bond Future	3,920.0300	3.9200	3,944.0800	3.9441	0.614	0	0	0
2014/01/21	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	R157	06/02/2014	5.64	Call	Bond Future	5.5700	0.0056	3.8100	0.0038	(31.598)	0	0	0
2014/01/21	R157	06/02/2014	5.65	Put	Bond Future	1,058.3100	1.0583	1,094.4800	1.0945	3.418	0	0	0
2014/01/21	R157	06/02/2014			Bond Future	6.3039	116.2583	6.3277	116.2202	0.378	0.0000	0.0000	32,412
2014/01/21	R157	06/02/2014	5.65	Call	Bond Future	6.0300	0.0060	4.1400	0.0041	(31.343)	0	0	0
2014/01/21	R157	06/02/2014	5.66	Call	Bond Future	6.5200	0.0065	4.5100	0.0045	(30.828)	0	0	0
2014/01/21	R157	06/02/2014	5.64	Put	Bond Future	1,074.0500	1.0741	1,110.3500	1.1103	3.380	0	0	0
2014/01/21	R157	06/02/2014	5.66	Put	Bond Future	1,042.6100	1.0426	1,078.6600	1.0787	3.458	0	0	0
2014/01/21	R157	08/05/2014	5.20	Call	Bond Future	52.4000	0.0524	48.1400	0.0481	(8.130)	0	0	0
2014/01/21	R157	08/05/2014			Bond Future	6.4912	110.9970	6.5200	110.9582	0.444	0.0000	0.0000	0
2014/01/21	R157	08/05/2014	5.21	Call	Bond Future	53.6000	0.0536	49.2700	0.0493	(8.078)	0	0	0
2014/01/21	R157	08/05/2014	5.19	Call	Bond Future	51.2200	0.0512	47.0400	0.0470	(8.161)	0	0	0
2014/01/21	R157	08/05/2014	5.20	Put	Bond Future	1,809.2100	1.8092	1,843.7000	1.8437	1.906	0	0	0
2014/01/21	R157	08/05/2014	5.19	Put	Bond Future	1,821.7900	1.8218	1,856.3600	1.8564	1.898	0	0	0
2014/01/21	R157	08/05/2014	5.21	Put	Bond Future	1,796.6500	1.7966	1,831.0700	1.8311	1.916	0	0	0
2014/01/21	R157	07/08/2014	6.76	Put	Bond Future	580.8100	0.5808	598.2200	0.5982	2.998	0	0	0
2014/01/21	R157	07/08/2014			Bond Future	6.6739	112.5642	6.7101	112.5246	0.544	0.0000	0.0000	0
2014/01/21	R157	07/08/2014	6.75	Put	Bond Future	585.7200	0.5857	603.2400	0.6032	2.991	0	0	0
2014/01/21	R157	07/08/2014	6.74	Call	Bond Future	662.9700	0.6630	640.9100	0.6409	(3.327)	0	0	0
2014/01/21	R157	07/08/2014	6.75	Call	Bond Future	668.9400	0.6689	646.7800	0.6468	(3.313)	0	0	0
2014/01/21	R157	07/08/2014	6.76	Call	Bond Future	674.9500	0.6750	652.6800	0.6527	(3.300)	0	0	0
2014/01/21	R157	07/08/2014	6.74	Put	Bond Future	590.6700	0.5907	608.2900	0.6083	2.983	0	0	0
2014/01/21	R157	06/11/2014	6.19	Put	Bond Future	971.6300	0.9716	997.0400	0.9970	2.615	0	0	0
2014/01/21	R157	06/11/2014			Bond Future	6.8969	107.4174	6.9450	107.3768	0.698	0.0000	0.0000	0
2014/01/21	R157	06/11/2014	6.21	Put	Bond Future	960.5900	0.9606	985.8300	0.9858	2.628	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
2014/01/21	R157	06/11/2014	6.20	Put	Bond Future	966.1000	0.9661	991.4200	0.9914	2.621	0	0	0
2014/01/21	R157	06/11/2014	6.21	Call	Bond Future	378.9900	0.3790	363.6300	0.3636	(4.053)	0	0	0
2014/01/21	R157	06/11/2014	6.19	Call	Bond Future	373.0200	0.3730	357.8300	0.3578	(4.072)	0	0	0
2014/01/21	R157	06/11/2014	6.20	Call	Bond Future	376.0000	0.3760	360.7200	0.3607	(4.064)	0	0	0
2014/01/21	R186	06/02/2014	8.75	Put	Bond Future	351.6800	0.3517	337.9200	0.3379	(3.913)	0	0	250
2014/01/21	R186	06/02/2014			Bond Future	8.3814	117.9597	8.3903	117.8823	0.107	0.0000	0.0000	62,284
2014/01/21	R186	06/02/2014	7.75	Call	Bond Future	78.9900	0.0790	64.3100	0.0643	(18.585)	0	0	0
2014/01/21	R186	06/02/2014	7.74	Put	Bond Future	5,821.2600	5.8213	5,884.6800	5.8847	1.089	0	0	0
2014/01/21	R186	06/02/2014	7.76	Put	Bond Future	5,645.9700	5.6460	5,708.0100	5.7080	1.099	0	0	0
2014/01/21	R186	06/02/2014	7.75	Put	Bond Future	5,733.4500	5.7335	5,796.1800	5.7962	1.094	0	0	0
2014/01/21	R186	06/02/2014	8.75	Call	Bond Future	3,484.4600	3.4845	3,393.2900	3.3933	(2.616)	0	0	0
2014/01/21	R186	06/02/2014	7.76	Call	Bond Future	84.0200	0.0840	68.6500	0.0687	(18.293)	0	0	0
2014/01/21	R186	06/02/2014	7.74	Call	Bond Future	74.2000	0.0742	60.2100	0.0602	(18.854)	0	0	0
2014/01/21	R186	08/05/2014	7.50	Put	Bond Future	9,672.6800	9.6727	9,725.4700	9.7255	0.546	0	0	0
2014/01/21	R186	08/05/2014	8.25	Put	Bond Future	4,836.7200	4.8367	4,864.7000	4.8647	0.578	0	0	0
2014/01/21	R186	08/05/2014			Bond Future	8.4844	119.5293	8.4937	119.4506	0.110	0.0000	0.0000	740
2014/01/21	R186	08/05/2014	9.25	Put	Bond Future	1,410.5200	1.4105	1,415.5900	1.4156	0.359	0	0	8,000
2014/01/21	R186	08/05/2014	7.09	Put	Bond Future	13,111.4600	13.1115	13,175.0600	13.1751	0.485	0	0	0
2014/01/21	R186	08/05/2014	9.00	Put	Bond Future	1,982.3400	1.9823	1,991.2400	1.9912	0.449	0	0	400
2014/01/21	R186	08/05/2014	7.10	Call	Bond Future	425.7900	0.4258	410.4900	0.4105	(3.593)	0	0	0
2014/01/21	R186	08/05/2014	8.50	Call	Bond Future	3,803.5300	3.8035	3,745.3300	3.7453	(1.530)	0	0	0
2014/01/21	R186	08/05/2014	7.11	Call	Bond Future	434.5100	0.4345	418.9700	0.4190	(3.576)	0	0	0
2014/01/21	R186	08/05/2014	9.25	Call	Bond Future	7,643.2300	7.6432	7,569.6200	7.5696	(0.963)	0	0	0
2014/01/21	R186	08/05/2014	8.25	Call	Bond Future	2,828.3800	2.8284	2,777.6800	2.7777	(1.793)	0	0	8,000
2014/01/21	R186	08/05/2014	7.09	Call	Bond Future	417.2200	0.4172	402.1400	0.4021	(3.614)	0	0	0
2014/01/21	R186	08/05/2014	8.50	Put	Bond Future	3,671.9400	3.6719	3,692.4200	3.6924	0.558	0	0	1,933
2014/01/21	R186	08/05/2014	7.11	Put	Bond Future	12,933.3800	12.9334	12,996.5200	12.9965	0.488	0	0	0
2014/01/21	R186	08/05/2014	7.50	Call	Bond Future	903.2600	0.9033	877.3700	0.8774	(2.866)	0	0	1,933
2014/01/21	R186	08/05/2014	9.00	Call	Bond Future	6,232.9300	6.2329	6,163.1500	6.1632	(1.120)	0	0	0
2014/01/21	R186	08/05/2014	7.10	Put	Bond Future	13,022.2900	13.0223	13,085.6700	13.0857	0.487	0	0	0
2014/01/21	R186	07/08/2014	8.31	Call	Bond Future	3,725.2100	3.7252	3,677.8800	3.6779	(1.271)	0	0	0
2014/01/21	R186	07/08/2014			Bond Future	8.5799	115.9245	8.5896	115.8443	0.113	0.0000	0.0000	0
2014/01/21	R186	07/08/2014	8.92	Put	Bond Future	3,511.3500	3.5113	3,530.9000	3.5309	0.557	0	0	840
2014/01/21	R186	07/08/2014	8.29	Call	Bond Future	3,654.0100	3.6540	3,607.1600	3.6072	(1.282)	0	0	0
2014/01/21	R186	07/08/2014	8.30	Call	Bond Future	3,689.5100	3.6895	3,642.4200	3.6424	(1.276)	0	0	0
2014/01/21	R186	07/08/2014	8.29	Put	Bond Future	6,088.4700	6.0885	6,121.7800	6.1218	0.547	0	0	0
2014/01/21	R186	07/08/2014	8.92	Call	Bond Future	6,278.8100	6.2788	6,218.2000	6.2182	(0.965)	0	0	0
2014/01/21	R186	07/08/2014	8.31	Put	Bond Future	5,989.3900	5.9894	6,022.2200	6.0222	0.548	0	0	0
2014/01/21	R186	07/08/2014	8.30	Put	Bond Future	6,038.7900	6.0388	6,071.8600	6.0719	0.548	0	0	0
2014/01/21	R186	06/11/2014	8.14	Call	Bond Future	3,679.7200	3.6797	3,638.0100	3.6380	(1.134)	0	0	0
2014/01/21	R186	06/11/2014	8.15	Put	Bond Future	8,032.2100	8.0322	8,071.9400	8.0719	0.495	0	0	0
2014/01/21	R186	06/11/2014			Bond Future	8.6700	117.6385	8.6801	117.5568	0.116	0.0000	0.0000	0
2014/01/21	R186	06/11/2014	9.17	Call	Bond Future	7,805.7500	7.8058	7,744.8000	7.7448	(0.781)	0	0	0
2014/01/21	R186	06/11/2014	8.15	Call	Bond Future	3,711.7200	3.7117	3,669.8000	3.6698	(1.129)	0	0	0
2014/01/21	R186	06/11/2014	8.16	Call	Bond Future	3,743.8900	3.7439	3,701.7500	3.7018	(1.126)	0	0	0
2014/01/21	R186	06/11/2014	9.17	Put	Bond Future	3,855.9900	3.8560	3,876.6900	3.8767	0.537	0	0	2,010
2014/01/21	R186	06/11/2014	8.14	Put	Bond Future	8,085.5200	8.0855	8,125.4600	8.1255	0.494	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
2014/01/21	R186	06/11/2014	8.16	Put	Bond Future	7,979.1600	7.9792	8,018.6700	8.0187	0.495	0	0	0
2014/01/21	R197	06/02/2014			Bond Future	275.5847	275.5847	275.5754	275.5754	(0.003)	0.0000	0.0000	2,049
2014/01/21	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	R197	06/02/2014	279.99	Put	Bond Future	4,405.2600	4.4053	4,414.6400	4.4146	0.213	0	0	0
2014/01/21	R197	06/02/2014	280.01	Put	Bond Future	4,425.2600	4.4253	4,434.6400	4.4346	0.212	0	0	0
2014/01/21	R197	06/02/2014	280.00	Put	Bond Future	4,415.2600	4.4153	4,424.6400	4.4246	0.212	0	0	0
2014/01/21	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	R201	06/02/2014	5.24	Put	Bond Future	145.3200	0.1453	155.8900	0.1559	7.274	0	0	0
2014/01/21	R201	06/02/2014			Bond Future	5.3193	104.0762	5.3455	104.0539	0.493	0.0000	0.0000	0
2014/01/21	R201	06/02/2014	5.26	Put	Bond Future	135.4500	0.1354	145.4300	0.1454	7.368	0	0	0
2014/01/21	R201	06/02/2014	5.24	Call	Bond Future	78.0400	0.0780	66.3700	0.0664	(14.954)	0	0	0
2014/01/21	R201	06/02/2014	5.25	Put	Bond Future	140.3800	0.1404	150.6500	0.1506	7.316	0	0	0
2014/01/21	R201	06/02/2014	5.25	Call	Bond Future	81.5900	0.0816	69.6200	0.0696	(14.671)	0	0	0
2014/01/21	R201	06/02/2014	5.26	Call	Bond Future	85.1500	0.0852	72.8900	0.0729	(14.398)	0	0	0
2014/01/21	R201	08/05/2014			Bond Future	5.3030	105.4609	5.3407	105.4382	0.711	0.0000	0.0000	0
2014/01/21	R201	08/05/2014	4.75	Call	Bond Future	97.9000	0.0979	90.8500	0.0909	(7.201)	0	0	0
2014/01/21	R201	08/05/2014	4.76	Call	Bond Future	99.5900	0.0996	92.4500	0.0924	(7.169)	0	0	0
2014/01/21	R201	08/05/2014	4.74	Call	Bond Future	96.2300	0.0962	89.2600	0.0893	(7.243)	0	0	0
2014/01/21	R201	08/05/2014	4.76	Put	Bond Future	427.7500	0.4277	443.3100	0.4433	3.638	0	0	0
2014/01/21	R201	08/05/2014	4.75	Put	Bond Future	432.1200	0.4321	447.7700	0.4478	3.622	0	0	0
2014/01/21	R201	08/05/2014	4.74	Put	Bond Future	436.5100	0.4365	452.2400	0.4522	3.604	0	0	0
2014/01/21	R201	07/08/2014	5.31	Put	Bond Future	161.7000	0.1617	171.0200	0.1710	5.764	0	0	0
2014/01/21	R201	07/08/2014			Bond Future	4.9874	102.5395	5.0520	102.5162	1.295	0.0000	0.0000	0
2014/01/21	R201	07/08/2014	5.30	Put	Bond Future	163.2000	0.1632	172.5800	0.1726	5.748	0	0	0
2014/01/21	R201	07/08/2014	5.31	Call	Bond Future	278.1800	0.2782	264.1500	0.2641	(5.043)	0	0	0
2014/01/21	R201	07/08/2014	5.29	Call	Bond Future	273.9900	0.2740	260.0700	0.2601	(5.080)	0	0	0
2014/01/21	R201	07/08/2014	5.30	Call	Bond Future	276.0800	0.2761	262.1100	0.2621	(5.060)	0	0	0
2014/01/21	R201	07/08/2014	5.29	Put	Bond Future	164.7200	0.1647	174.1500	0.1741	5.725	0	0	0
2014/01/21	R202	06/02/2014	208.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	R202	06/02/2014			Bond Future	212.2224	212.2224	212.2170	212.2170	(0.003)	0.0000	0.0000	44,679
2014/01/21	R202	06/02/2014	209.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	R202	06/02/2014	208.99	Call	Bond Future	3,232.3700	3.2324	3,227.0100	3.2270	(0.166)	0	0	0
2014/01/21	R202	06/02/2014	209.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	R202	06/02/2014	209.00	Call	Bond Future	3,222.3700	3.2224	3,217.0100	3.2170	(0.166)	0	0	0
2014/01/21	R202	06/02/2014	209.01	Call	Bond Future	3,212.3700	3.2124	3,207.0100	3.2070	(0.167)	0	0	0
2014/01/21	R203	06/02/2014			Bond Future	7.1576	106.7891	7.1914	106.6814	0.473	0.0000	0.0000	10,779
2014/01/21	R203	06/02/2014	5.95	Put	Bond Future	3,932.1900	3.9322	4,039.8200	4.0398	2.737	0	0	0
2014/01/21	R203	06/02/2014	6.14	Put	Bond Future	3,301.7600	3.3018	3,409.2500	3.4093	3.256	0	0	0
2014/01/21	R203	06/02/2014	6.16	Put	Bond Future	3,235.7000	3.2357	3,343.1500	3.3431	3.321	0	0	0
2014/01/21	R203	06/02/2014	6.84	Put	Bond Future	1,117.0300	1.1170	1,199.9200	1.1999	7.421	0	0	0
2014/01/21	R203	06/02/2014	6.15	Put	Bond Future	3,268.7200	3.2687	3,376.1900	3.3762	3.288	0	0	0
2014/01/21	R203	06/02/2014	5.95	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	16
2014/01/21	R203	06/02/2014	6.16	Call	Bond Future	0.3700	0.0004	0.1700	0.0002	(54.054)	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
2014/01/21	R203	06/02/2014	6.84	Call	Bond Future		100.2900	0.1003	75.5300	0.0755	(24.688)	0	0	13
2014/01/21	R203	06/02/2014	6.14	Call	Bond Future		0.3000	0.0003	0.1400	0.0001	(53.333)	0	0	0
2014/01/21	R203	06/02/2014	6.15	Call	Bond Future		0.3300	0.0003	0.1500	0.0002	(54.545)	0	0	0
2014/01/21	R203	08/05/2014	7.40	Put	Bond Future		1,017.4200	1.0174	1,062.9100	1.0629	4.471	0	0	0
2014/01/21	R203	08/05/2014	5.76	Call	Bond Future		58.4500	0.0584	51.9000	0.0519	(11.206)	0	0	0
2014/01/21	R203	08/05/2014	6.84	Call	Bond Future		571.6600	0.5717	533.2800	0.5333	(6.714)	0	0	29
2014/01/21	R203	08/05/2014	5.74	Call	Bond Future		55.5200	0.0555	49.2500	0.0492	(11.293)	0	0	0
2014/01/21	R203	08/05/2014			Bond Future		7.3096	104.0494	7.3464	103.9401	0.504	0.0000	0.0000	0
2014/01/21	R203	08/05/2014	5.76	Put	Bond Future		4,786.8100	4.7868	4,889.5200	4.8895	2.146	0	0	0
2014/01/21	R203	08/05/2014	6.84	Put	Bond Future		1,976.9200	1.9769	2,047.8000	2.0478	3.585	0	0	0
2014/01/21	R203	08/05/2014	5.75	Put	Bond Future		4,816.7100	4.8167	4,919.5600	4.9196	2.135	0	0	0
2014/01/21	R203	08/05/2014	5.74	Put	Bond Future		4,846.6400	4.8466	4,949.6300	4.9496	2.125	0	0	0
2014/01/21	R203	08/05/2014	7.40	Call	Bond Future		1,285.3900	1.2854	1,221.6200	1.2216	(4.961)	0	0	16
2014/01/21	R203	08/05/2014	5.75	Call	Bond Future		56.9700	0.0570	50.5600	0.0506	(11.252)	0	0	0
2014/01/21	R203	07/08/2014	7.30	Call	Bond Future		1,258.9800	1.2590	1,204.7700	1.2048	(4.306)	0	0	0
2014/01/21	R203	07/08/2014			Bond Future		7.4525	105.5182	7.4929	105.4070	0.542	0.0000	0.0000	0
2014/01/21	R203	07/08/2014	7.31	Call	Bond Future		1,272.0200	1.2720	1,217.4800	1.2175	(4.288)	0	0	0
2014/01/21	R203	07/08/2014	6.84	Put	Bond Future		2,460.0400	2.4600	2,532.3700	2.5324	2.940	0	0	0
2014/01/21	R203	07/08/2014	7.29	Put	Bond Future		1,695.0600	1.6951	1,752.3400	1.7523	3.379	0	0	0
2014/01/21	R203	07/08/2014	7.31	Put	Bond Future		1,665.6900	1.6657	1,722.2900	1.7223	3.398	0	0	0
2014/01/21	R203	07/08/2014	7.30	Put	Bond Future		1,680.3300	1.6803	1,737.2600	1.7373	3.388	0	0	0
2014/01/21	R203	07/08/2014	7.29	Call	Bond Future		1,246.0100	1.2460	1,192.1500	1.1922	(4.323)	0	0	0
2014/01/21	R203	07/08/2014	6.84	Call	Bond Future		755.0400	0.7550	716.2300	0.7162	(5.140)	0	0	46
2014/01/21	R203	06/11/2014	6.86	Call	Bond Future		866.6100	0.8666	827.4000	0.8274	(4.525)	0	0	0
2014/01/21	R203	06/11/2014			Bond Future		7.6005	102.9153	7.6450	102.8022	0.586	0.0000	0.0000	0
2014/01/21	R203	06/11/2014	6.98	Call	Bond Future		975.5100	0.9755	933.0200	0.9330	(4.356)	0	0	14
2014/01/21	R203	06/11/2014	6.84	Call	Bond Future		849.0100	0.8490	810.3300	0.8103	(4.556)	0	0	45
2014/01/21	R203	06/11/2014	6.85	Call	Bond Future		857.7800	0.8578	818.8400	0.8188	(4.540)	0	0	0
2014/01/21	R203	06/11/2014	6.98	Put	Bond Future		2,567.9200	2.5679	2,638.5300	2.6385	2.750	0	0	0
2014/01/21	R203	06/11/2014	6.84	Put	Bond Future		2,805.0000	2.8050	2,879.4200	2.8794	2.653	0	0	0
2014/01/21	R203	06/11/2014	6.86	Put	Bond Future		2,770.5600	2.7706	2,844.4500	2.8444	2.667	0	0	0
2014/01/21	R203	06/11/2014	6.85	Put	Bond Future		2,787.7500	2.7877	2,861.9100	2.8619	2.660	0	0	0
2014/01/21	R204	06/02/2014	6.39	Call	Bond Future		0.6900	0.0007	0.3600	0.0004	(47.826)	0	0	0
2014/01/21	R204	06/02/2014			Bond Future		7.4428	103.3646	7.4717	103.2471	0.388	0.0000	0.0000	29,766
2014/01/21	R204	06/02/2014	6.40	Call	Bond Future		0.7700	0.0008	0.4000	0.0004	(48.052)	0	0	0
2014/01/21	R204	06/02/2014	6.41	Call	Bond Future		0.8500	0.0009	0.4500	0.0005	(47.059)	0	0	0
2014/01/21	R204	06/02/2014	6.39	Put	Bond Future		4,399.0400	4.3990	4,516.2800	4.5163	2.665	0	0	0
2014/01/21	R204	06/02/2014	6.41	Put	Bond Future		4,313.5200	4.3135	4,430.6900	4.4307	2.716	0	0	0
2014/01/21	R204	06/02/2014	6.40	Put	Bond Future		4,356.2700	4.3563	4,473.4700	4.4735	2.690	0	0	0
2014/01/21	R204	08/05/2014			Bond Future		7.5796	104.7399	7.6104	104.6206	0.407	0.0000	0.0000	0
2014/01/21	R204	08/05/2014	6.05	Call	Bond Future		91.8400	0.0918	83.2300	0.0832	(9.375)	0	0	0
2014/01/21	R204	08/05/2014	6.06	Call	Bond Future		94.1000	0.0941	85.3200	0.0853	(9.330)	0	0	0
2014/01/21	R204	08/05/2014	6.04	Call	Bond Future		89.6200	0.0896	81.1800	0.0812	(9.418)	0	0	0
2014/01/21	R204	08/05/2014	6.05	Put	Bond Future		6,224.2600	6.2243	6,334.9600	6.3350	1.779	0	0	0
2014/01/21	R204	08/05/2014	6.04	Put	Bond Future		6,263.5900	6.2636	6,374.4600	6.3745	1.770	0	0	0
2014/01/21	R204	08/05/2014	6.06	Put	Bond Future		6,184.9800	6.1850	6,295.5100	6.2955	1.787	0	0	0
2014/01/21	R204	07/08/2014			Bond Future		7.7076	102.1863	7.7407	102.0650	0.429	0.0000	0.0000	0

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2014/01/21	R204	07/08/2014	7.44	Put	Bond Future	2,593.3600	2.5934	2,657.4900	2.6575	2.473	0	0	0
2014/01/21	R204	07/08/2014	7.46	Put	Bond Future	2,551.2900	2.5513	2,614.7300	2.6147	2.487	0	0	0
2014/01/21	R204	07/08/2014	7.45	Put	Bond Future	2,572.2700	2.5723	2,636.0600	2.6361	2.480	0	0	0
2014/01/21	R204	07/08/2014	7.78	Call	Bond Future	2,208.0700	2.2081	2,139.0800	2.1391	(3.124)	0	0	0
2014/01/21	R204	07/08/2014	7.46	Call	Bond Future	1,637.8100	1.6378	1,579.9500	1.5800	(3.533)	0	0	0
2014/01/21	R204	07/08/2014	7.44	Call	Bond Future	1,605.6700	1.6057	1,548.5000	1.5485	(3.561)	0	0	0
2014/01/21	R204	07/08/2014	7.78	Put	Bond Future	1,943.0500	1.9431	1,995.3600	1.9954	2.692	0	0	530
2014/01/21	R204	07/08/2014	7.45	Call	Bond Future	1,621.6900	1.6217	1,564.1800	1.5642	(3.546)	0	0	0
2014/01/21	R204	06/11/2014	7.99	Put	Bond Future	2,204.9200	2.2049	2,257.0100	2.2570	2.362	0	0	1,270
2014/01/21	R204	06/11/2014			Bond Future	7.8309	103.6969	7.8665	103.5736	0.454	0.0000	0.0000	0
2014/01/21	R204	06/11/2014	6.99	Put	Bond Future	4,208.9900	4.2090	4,289.1200	4.2891	1.904	0	0	0
2014/01/21	R204	06/11/2014	7.01	Put	Bond Future	4,160.3900	4.1604	4,239.9700	4.2400	1.913	0	0	0
2014/01/21	R204	06/11/2014	6.99	Call	Bond Future	1,237.8300	1.2378	1,194.6000	1.1946	(3.492)	0	0	0
2014/01/21	R204	06/11/2014	7.00	Put	Bond Future	4,184.6500	4.1846	4,264.5100	4.2645	1.908	0	0	0
2014/01/21	R204	06/11/2014	7.99	Call	Bond Future	2,755.1500	2.7551	2,683.8800	2.6839	(2.587)	0	0	0
2014/01/21	R204	06/11/2014	7.00	Call	Bond Future	1,249.4400	1.2494	1,205.9400	1.2059	(3.482)	0	0	0
2014/01/21	R204	06/11/2014	7.01	Call	Bond Future	1,261.1300	1.2611	1,217.3500	1.2173	(3.471)	0	0	0
2014/01/21	R207	06/02/2014			Bond Future	7.7117	98.3689	7.7406	98.2353	0.375	0.0000	0.0000	22,098
2014/01/21	R207	06/02/2014	6.65	Call	Bond Future	1.5700	0.0016	0.8800	0.0009	(43.949)	0	0	0
2014/01/21	R207	06/02/2014	6.64	Put	Bond Future	5,114.3000	5.1143	5,247.2400	5.2472	2.599	0	0	0
2014/01/21	R207	06/02/2014	6.66	Put	Bond Future	5,016.2200	5.0162	5,149.0500	5.1490	2.648	0	0	0
2014/01/21	R207	06/02/2014	6.65	Put	Bond Future	5,065.2300	5.0652	5,198.1200	5.1981	2.624	0	0	0
2014/01/21	R207	06/02/2014	6.66	Call	Bond Future	1.7200	0.0017	0.9700	0.0010	(43.605)	0	0	0
2014/01/21	R207	06/02/2014	6.64	Call	Bond Future	1.4400	0.0014	0.8000	0.0008	(44.444)	0	0	0
2014/01/21	R207	08/05/2014	6.19	Put	Bond Future	7,777.0100	7.7770	7,903.5900	7.9036	1.628	0	0	0
2014/01/21	R207	08/05/2014	6.21	Put	Bond Future	7,684.4200	7.6844	7,810.6400	7.8106	1.643	0	0	0
2014/01/21	R207	08/05/2014			Bond Future	7.8420	99.6777	7.8725	99.5422	0.390	0.0000	0.0000	0
2014/01/21	R207	08/05/2014	6.20	Put	Bond Future	7,730.6800	7.7307	7,857.0900	7.8571	1.635	0	0	0
2014/01/21	R207	08/05/2014	6.20	Call	Bond Future	98.9100	0.0989	89.8100	0.0898	(9.200)	0	0	0
2014/01/21	R207	08/05/2014	6.21	Call	Bond Future	101.2900	0.1013	92.0000	0.0920	(9.172)	0	0	0
2014/01/21	R207	08/05/2014	6.19	Call	Bond Future	96.5800	0.0966	87.6500	0.0877	(9.246)	0	0	0
2014/01/21	R207	07/08/2014	7.69	Call	Bond Future	1,889.9000	1.8899	1,824.5400	1.8245	(3.458)	0	0	0
2014/01/21	R207	07/08/2014	7.70	Put	Bond Future	3,042.4400	3.0424	3,114.4000	3.1144	2.365	0	0	0
2014/01/21	R207	07/08/2014			Bond Future	7.9647	97.4438	7.9971	97.3060	0.407	0.0000	0.0000	0
2014/01/21	R207	07/08/2014	7.70	Call	Bond Future	1,908.2800	1.9083	1,842.5200	1.8425	(3.446)	0	0	0
2014/01/21	R207	07/08/2014	7.71	Call	Bond Future	1,926.7700	1.9268	1,860.6200	1.8606	(3.433)	0	0	0
2014/01/21	R207	07/08/2014	7.69	Put	Bond Future	3,067.2200	3.0672	3,139.5800	3.1396	2.359	0	0	0
2014/01/21	R207	07/08/2014	7.71	Put	Bond Future	3,017.7900	3.0178	3,089.3600	3.0894	2.372	0	0	0
2014/01/21	R207	06/11/2014	7.36	Put	Bond Future	4,673.5900	4.6736	4,759.4600	4.7595	1.837	0	0	0
2014/01/21	R207	06/11/2014			Bond Future	8.0771	98.8844	8.1115	98.7444	0.426	0.0000	0.0000	0
2014/01/21	R207	06/11/2014	7.35	Put	Bond Future	4,701.3300	4.7013	4,787.5100	4.7875	1.833	0	0	0
2014/01/21	R207	06/11/2014	7.36	Call	Bond Future	1,695.1000	1.6951	1,640.9600	1.6410	(3.194)	0	0	0
2014/01/21	R207	06/11/2014	7.34	Call	Bond Future	1,666.0300	1.6660	1,612.5000	1.6125	(3.213)	0	0	0
2014/01/21	R207	06/11/2014	7.35	Call	Bond Future	1,680.5200	1.6805	1,626.6900	1.6267	(3.203)	0	0	0
2014/01/21	R207	06/11/2014	7.34	Put	Bond Future	4,729.1800	4.7292	4,815.6600	4.8157	1.829	0	0	0
2014/01/21	R208	06/02/2014	6.74	Put	Bond Future	6,080.2400	6.0802	6,151.7000	6.1517	1.175	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
2014/01/21	R208	06/02/2014			Bond Future	7.8695		96.4502	7.8833	96.3785	0.176	0.0000	0.0000	11,167
2014/01/21	R208	06/02/2014	6.75	Put	Bond Future	6,024.3900		6.0244	6,095.8300	6.0958	1.186	0	0	0
2014/01/21	R208	06/02/2014	6.76	Put	Bond Future	5,968.5900		5.9686	6,040.0000	6.0400	1.196	0	0	0
2014/01/21	R208	06/02/2014	6.74	Call	Bond Future	0.5700		0.0006	0.3400	0.0003	(40.351)	0	0	0
2014/01/21	R208	06/02/2014	6.75	Call	Bond Future	0.6300		0.0006	0.3800	0.0004	(39.683)	0	0	0
2014/01/21	R208	06/02/2014	6.76	Call	Bond Future	0.7000		0.0007	0.4200	0.0004	(40.000)	0	0	0
2014/01/21	R208	08/05/2014	6.31	Call	Bond Future	95.3800		0.0954	89.8000	0.0898	(5.850)	0	0	0
2014/01/21	R208	08/05/2014			Bond Future	7.9851		94.3374	7.9996	94.2646	0.182	0.0000	0.0000	0
2014/01/21	R208	08/05/2014	6.29	Call	Bond Future	90.7600		0.0908	85.4000	0.0854	(5.906)	0	0	0
2014/01/21	R208	08/05/2014	6.31	Put	Bond Future	8,967.6600		8.9677	9,034.8800	9.0349	0.750	0	0	0
2014/01/21	R208	08/05/2014	6.30	Put	Bond Future	9,021.3200		9.0213	9,088.6500	9.0887	0.746	0	0	0
2014/01/21	R208	08/05/2014	6.29	Put	Bond Future	9,075.0400		9.0750	9,142.4800	9.1425	0.743	0	0	0
2014/01/21	R208	08/05/2014	6.30	Call	Bond Future	93.0500		0.0930	87.5800	0.0876	(5.879)	0	0	0
2014/01/21	R208	07/08/2014	8.28	Call	Bond Future	3,136.3600		3.1364	3,087.8000	3.0878	(1.548)	0	0	0
2014/01/21	R208	07/08/2014			Bond Future	8.0926		95.6692	8.1079	95.5950	0.189	0.0000	0.0000	0
2014/01/21	R208	07/08/2014	7.80	Call	Bond Future	1,997.5800		1.9976	1,959.4900	1.9595	(1.907)	0	0	0
2014/01/21	R208	07/08/2014	7.79	Put	Bond Future	3,457.5300		3.4575	3,493.8000	3.4938	1.049	0	0	0
2014/01/21	R208	07/08/2014	7.81	Put	Bond Future	3,399.5500		3.3995	3,435.3800	3.4354	1.054	0	0	0
2014/01/21	R208	07/08/2014	7.80	Put	Bond Future	3,428.4600		3.4285	3,464.5000	3.4645	1.051	0	0	0
2014/01/21	R208	07/08/2014	8.28	Put	Bond Future	2,234.1600		2.2342	2,259.7300	2.2597	1.145	0	0	630
2014/01/21	R208	07/08/2014	7.81	Call	Bond Future	2,018.0000		2.0180	1,979.7000	1.9797	(1.898)	0	0	0
2014/01/21	R208	07/08/2014	7.79	Call	Bond Future	1,977.2800		1.9773	1,939.4200	1.9394	(1.915)	0	0	0
2014/01/21	R208	06/11/2014	7.46	Call	Bond Future	1,678.7800		1.6788	1,648.2800	1.6483	(1.817)	0	0	0
2014/01/21	R208	06/11/2014			Bond Future	8.1966		93.6854	8.2128	93.6099	0.197	0.0000	0.0000	0
2014/01/21	R208	06/11/2014	7.44	Call	Bond Future	1,647.1900		1.6472	1,617.0600	1.6171	(1.829)	0	0	0
2014/01/21	R208	06/11/2014	7.45	Call	Bond Future	1,662.9300		1.6629	1,632.6200	1.6326	(1.823)	0	0	0
2014/01/21	R208	06/11/2014	8.50	Put	Bond Future	2,499.7600		2.4998	2,525.6900	2.5257	1.037	0	0	1,520
2014/01/21	R208	06/11/2014	7.44	Put	Bond Future	5,272.8700		5.2729	5,318.2000	5.3182	0.860	0	0	0
2014/01/21	R208	06/11/2014	7.46	Put	Bond Future	5,206.4200		5.2064	5,251.3800	5.2514	0.864	0	0	0
2014/01/21	R208	06/11/2014	8.50	Call	Bond Future	3,906.5200		3.9065	3,856.9900	3.8570	(1.268)	0	0	0
2014/01/21	R208	06/11/2014	7.45	Put	Bond Future	5,239.5800		5.2396	5,284.7300	5.2847	0.862	0	0	0
2014/01/21	R209	06/02/2014	8.56	Call	Bond Future	136.4400		0.1364	150.3700	0.1504	10.210	0	0	0
2014/01/21	R209	06/02/2014			Bond Future	9.1197		75.1921	9.0785	75.4985	(0.453)	0.0000	0.0000	23,535
2014/01/21	R209	06/02/2014	8.54	Call	Bond Future	122.6400		0.1226	135.0400	0.1350	10.111	0	0	0
2014/01/21	R209	06/02/2014	8.55	Call	Bond Future	129.3900		0.1294	142.5400	0.1425	10.163	0	0	0
2014/01/21	R209	06/02/2014	8.54	Put	Bond Future	4,616.5100		4.6165	4,322.5300	4.3225	(6.368)	0	0	0
2014/01/21	R209	06/02/2014	8.56	Put	Bond Future	4,468.1900		4.4682	4,175.7400	4.1757	(6.545)	0	0	0
2014/01/21	R209	06/02/2014	8.55	Put	Bond Future	4,542.1300		4.5421	4,248.9000	4.2489	(6.456)	0	0	0
2014/01/21	R209	08/05/2014	9.63	Call	Bond Future	4,979.6500		4.9796	5,172.4500	5.1725	3.872	0	0	0
2014/01/21	R209	08/05/2014			Bond Future	9.2121		73.0479	9.1696	73.3582	(0.461)	0.0000	0.0000	60
2014/01/21	R209	08/05/2014	9.00	Put	Bond Future	4,193.0600		4.1931	4,008.7700	4.0088	(4.395)	0	0	0
2014/01/21	R209	08/05/2014	9.50	Call	Bond Future	4,434.4900		4.4345	4,614.1600	4.6142	4.052	0	0	0
2014/01/21	R209	08/05/2014	7.85	Call	Bond Future	432.7400		0.4327	461.6100	0.4616	6.671	0	0	0
2014/01/21	R209	08/05/2014	9.75	Put	Bond Future	1,751.0900		1.7511	1,645.1300	1.6451	(6.051)	0	0	7,262
2014/01/21	R209	08/05/2014	9.85	Put	Bond Future	1,538.9300		1.5389	1,442.1600	1.4422	(6.288)	0	0	10,000
2014/01/21	R209	08/05/2014	8.50	Put	Bond Future	6,824.0100		6.8240	6,588.9700	6.5890	(3.444)	0	0	0
2014/01/21	R209	08/05/2014	7.86	Call	Bond Future	441.3100		0.4413	470.6900	0.4707	6.657	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
2014/01/21	R209	08/05/2014	9.50	Put	Bond Future	2,386.0200	2.3860	2,255.3700	2.2554	(5.476)	0	0	640
2014/01/21	R209	08/05/2014	7.84	Call	Bond Future	424.3100	0.4243	452.6800	0.4527	6.686	0	0	0
2014/01/21	R209	08/05/2014	7.85	Put	Bond Future	11,506.2200	11.5062	11,224.7700	11.2248	(2.446)	0	0	0
2014/01/21	R209	08/05/2014	9.63	Put	Bond Future	2,036.0700	2.0361	1,918.5500	1.9185	(5.772)	0	0	883
2014/01/21	R209	08/05/2014	9.85	Call	Bond Future	5,956.6700	5.9567	6,170.2200	6.1702	3.585	0	0	0
2014/01/21	R209	08/05/2014	7.84	Put	Bond Future	11,588.4500	11.5885	11,306.5000	11.3065	(2.433)	0	0	0
2014/01/21	R209	08/05/2014	9.75	Call	Bond Future	5,504.9900	5.5050	5,709.3500	5.7093	3.712	0	0	0
2014/01/21	R209	08/05/2014	8.50	Call	Bond Future	1,337.7000	1.3377	1,412.9800	1.4130	5.628	0	0	640
2014/01/21	R209	08/05/2014	9.00	Call	Bond Future	2,623.4800	2.6235	2,749.5100	2.7495	4.804	0	0	640
2014/01/21	R209	08/05/2014	7.86	Put	Bond Future	11,424.2700	11.4243	11,143.3300	11.1433	(2.459)	0	0	0
2014/01/21	R209	07/08/2014	9.04	Put	Bond Future	5,546.3800	5.5464	5,368.3300	5.3683	(3.210)	0	0	0
2014/01/21	R209	07/08/2014			Bond Future	9.2984	74.0793	9.2547	74.3937	(0.470)	0.0000	0.0000	0
2014/01/21	R209	07/08/2014	9.06	Put	Bond Future	5,460.1700	5.4602	5,283.7300	5.2837	(3.231)	0	0	0
2014/01/21	R209	07/08/2014	9.05	Put	Bond Future	5,503.1500	5.5032	5,325.9000	5.3259	(3.221)	0	0	0
2014/01/21	R209	07/08/2014	9.05	Call	Bond Future	3,687.7800	3.6878	3,824.9500	3.8250	3.720	0	0	0
2014/01/21	R209	07/08/2014	9.06	Call	Bond Future	3,719.2600	3.7193	3,857.2400	3.8572	3.710	0	0	0
2014/01/21	R209	07/08/2014	9.04	Call	Bond Future	3,656.4300	3.6564	3,792.8000	3.7928	3.730	0	0	0
2014/01/21	R209	06/11/2014			Bond Future	9.3815	72.0283	9.3365	72.3472	(0.480)	0.0000	0.0000	0
2014/01/21	R209	06/11/2014	8.99	Put	Bond Future	6,947.0100	6.9470	6,764.9400	6.7649	(2.621)	0	0	0
2014/01/21	R209	06/11/2014	9.01	Put	Bond Future	6,857.1100	6.8571	6,676.4100	6.6764	(2.635)	0	0	0
2014/01/21	R209	06/11/2014	9.00	Put	Bond Future	6,901.9500	6.9020	6,720.5600	6.7206	(2.628)	0	0	0
2014/01/21	R209	06/11/2014	8.99	Call	Bond Future	4,096.3600	4.0964	4,233.2200	4.2332	3.341	0	0	0
2014/01/21	R209	06/11/2014	9.00	Call	Bond Future	4,126.3000	4.1263	4,263.8400	4.2638	3.333	0	0	0
2014/01/21	R209	06/11/2014	9.01	Call	Bond Future	4,156.3500	4.1563	4,294.5800	4.2946	3.326	0	0	0
2014/01/21	R210	06/02/2014	161.51	Put	Bond Future	0.0000	0.0000	216.4600	0.2165	100.000	0	0	0
2014/01/21	R210	06/02/2014			Bond Future	161.5845	161.5845	161.2935	161.2935	(0.180)	0.0000	0.0000	1,319
2014/01/21	R210	06/02/2014	161.50	Put	Bond Future	0.0000	0.0000	206.4600	0.2065	100.000	0	0	0
2014/01/21	R210	06/02/2014	161.51	Call	Bond Future	74.4900	0.0745	0.0000	0.0000	(100.000)	0	0	0
2014/01/21	R210	06/02/2014	161.49	Call	Bond Future	94.4900	0.0945	0.0000	0.0000	(100.000)	0	0	0
2014/01/21	R210	06/02/2014	161.50	Call	Bond Future	84.4900	0.0845	0.0000	0.0000	(100.000)	0	0	0
2014/01/21	R210	06/02/2014	161.49	Put	Bond Future	0.0000	0.0000	196.4600	0.1965	100.000	0	0	0
2014/01/21	R211	06/02/2014	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	R211	06/02/2014			Bond Future	128.6391	128.6391	128.6295	128.6295	(0.007)	0.0000	0.0000	2,022
2014/01/21	R211	06/02/2014	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	R211	06/02/2014	128.99	Put	Bond Future	350.9500	0.3509	360.4700	0.3605	2.713	0	0	0
2014/01/21	R211	06/02/2014	129.01	Put	Bond Future	370.9500	0.3709	380.4700	0.3805	2.566	0	0	0
2014/01/21	R211	06/02/2014	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	R211	06/02/2014	129.00	Put	Bond Future	360.9500	0.3609	370.4700	0.3705	2.637	0	0	0
2014/01/21	R212	06/02/2014			Bond Future	131.1571	131.1571	131.1519	131.1519	(0.004)	0.0000	0.0000	21,791
2014/01/21	R212	06/02/2014	132.99	Put	Bond Future	1,832.8600	1.8329	1,838.0500	1.8381	0.283	0	0	0
2014/01/21	R212	06/02/2014	133.01	Put	Bond Future	1,852.8600	1.8529	1,858.0500	1.8581	0.280	0	0	0
2014/01/21	R212	06/02/2014	133.00	Put	Bond Future	1,842.8600	1.8429	1,848.0500	1.8481	0.282	0	0	0
2014/01/21	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	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
2014/01/21	R213	06/02/2014			Bond Future	8.9565	86.2259	8.9503	86.2726	(0.069)	0.0000	0.0000	21,529
2014/01/21	R213	06/02/2014	8.29	Put	Bond Future	5,357.0800	5.3571	5,301.9200	5.3019	(1.030)	0	0	0
2014/01/21	R213	06/02/2014	8.31	Put	Bond Future	5,201.6500	5.2016	5,145.8700	5.1459	(1.072)	0	0	0
2014/01/21	R213	06/02/2014	8.29	Call	Bond Future	82.2700	0.0823	73.7500	0.0738	(10.356)	0	0	0
2014/01/21	R213	06/02/2014	8.30	Put	Bond Future	5,279.2100	5.2792	5,223.7400	5.2237	(1.051)	0	0	0
2014/01/21	R213	06/02/2014	8.30	Call	Bond Future	87.0800	0.0871	78.2500	0.0783	(10.140)	0	0	0
2014/01/21	R213	06/02/2014	8.31	Call	Bond Future	92.0900	0.0921	82.9500	0.0829	(9.925)	0	0	0
2014/01/21	R213	08/05/2014	7.65	Put	Bond Future	11,883.2800	11.8833	11,834.0100	11.8340	(0.415)	0	0	0
2014/01/21	R213	08/05/2014			Bond Future	9.0530	83.8353	9.0467	83.8825	(0.070)	0.0000	0.0000	0
2014/01/21	R213	08/05/2014	7.64	Put	Bond Future	11,964.9200	11.9649	11,915.6500	11.9157	(0.412)	0	0	0
2014/01/21	R213	08/05/2014	7.66	Put	Bond Future	11,801.8900	11.8019	11,752.6200	11.7526	(0.417)	0	0	0
2014/01/21	R213	08/05/2014	7.65	Call	Bond Future	416.1400	0.4161	414.0400	0.4140	(0.505)	0	0	0
2014/01/21	R213	08/05/2014	7.64	Call	Bond Future	408.0800	0.4081	405.9800	0.4060	(0.515)	0	0	0
2014/01/21	R213	08/05/2014	7.66	Call	Bond Future	424.3300	0.4243	422.2300	0.4222	(0.495)	0	0	0
2014/01/21	R213	07/08/2014	8.86	Call	Bond Future	3,633.4300	3.6334	3,643.6400	3.6436	0.281	0	0	0
2014/01/21	R213	07/08/2014			Bond Future	9.1445	85.0187	9.1380	85.0662	(0.071)	0.0000	0.0000	0
2014/01/21	R213	07/08/2014	8.84	Call	Bond Future	3,570.8700	3.5709	3,580.8500	3.5808	0.279	0	0	0
2014/01/21	R213	07/08/2014	8.85	Call	Bond Future	3,602.0700	3.6021	3,612.1700	3.6122	0.280	0	0	0
2014/01/21	R213	07/08/2014	8.84	Put	Bond Future	5,841.6300	5.8416	5,804.0600	5.8041	(0.643)	0	0	0
2014/01/21	R213	07/08/2014	8.86	Put	Bond Future	5,752.2600	5.7523	5,714.9200	5.7149	(0.649)	0	0	0
2014/01/21	R213	07/08/2014	8.85	Put	Bond Future	5,796.8200	5.7968	5,759.3700	5.7594	(0.646)	0	0	0
2014/01/21	R213	06/11/2014	8.84	Call	Bond Future	4,080.0900	4.0801	4,092.4600	4.0925	0.303	0	0	0
2014/01/21	R213	06/11/2014	8.85	Put	Bond Future	6,940.5900	6.9406	6,905.0700	6.9051	(0.512)	0	0	0
2014/01/21	R213	06/11/2014			Bond Future	9.2339	82.7352	9.2272	82.7832	(0.072)	0.0000	0.0000	0
2014/01/21	R213	06/11/2014	8.85	Call	Bond Future	4,110.3800	4.1104	4,122.8500	4.1229	0.303	0	0	0
2014/01/21	R213	06/11/2014	8.86	Call	Bond Future	4,140.8000	4.1408	4,153.3600	4.1534	0.303	0	0	0
2014/01/21	R213	06/11/2014	8.84	Put	Bond Future	6,985.9100	6.9859	6,950.2900	6.9503	(0.510)	0	0	0
2014/01/21	R213	06/11/2014	8.86	Put	Bond Future	6,895.4900	6.8955	6,860.0600	6.8601	(0.514)	0	0	0
2014/01/21	R214	06/02/2014			Bond Future	9.2100	76.0907	9.1737	76.3693	(0.394)	0.0000	0.0000	5,455
2014/01/21	R214	06/02/2014	8.99	Put	Bond Future	2,416.4200	2.4164	2,192.6500	2.1926	(9.260)	0	0	0
2014/01/21	R214	06/02/2014	9.01	Put	Bond Future	2,307.5300	2.3075	2,087.7100	2.0877	(9.526)	0	0	0
2014/01/21	R214	06/02/2014	8.99	Call	Bond Future	698.5200	0.6985	753.4200	0.7534	7.859	0	0	0
2014/01/21	R214	06/02/2014	9.00	Put	Bond Future	2,361.6000	2.3616	2,139.7900	2.1398	(9.392)	0	0	0
2014/01/21	R214	06/02/2014	9.00	Call	Bond Future	723.2600	0.7233	780.1200	0.7801	7.862	0	0	0
2014/01/21	R214	06/02/2014	9.01	Call	Bond Future	748.6000	0.7486	807.4500	0.8075	7.861	0	0	0
2014/01/21	R214	08/05/2014			Bond Future	9.2998	73.8180	9.2624	74.1002	(0.402)	0.0000	0.0000	0
2014/01/21	R214	08/05/2014	9.00	Call	Bond Future	2,550.7300	2.5507	2,655.2800	2.6553	4.099	0	0	0
2014/01/21	R214	08/05/2014	8.99	Put	Bond Future	4,918.7500	4.9188	4,740.1000	4.7401	(3.632)	0	0	0
2014/01/21	R214	08/05/2014	9.01	Put	Bond Future	4,821.1200	4.8211	4,644.3500	4.6444	(3.667)	0	0	0
2014/01/21	R214	08/05/2014	9.00	Put	Bond Future	4,869.7600	4.8698	4,692.0500	4.6920	(3.649)	0	0	0
2014/01/21	R214	08/05/2014	9.01	Call	Bond Future	2,581.4400	2.5814	2,686.9300	2.6869	4.086	0	0	0
2014/01/21	R214	08/05/2014	8.99	Call	Bond Future	2,520.2400	2.5202	2,623.8500	2.6238	4.111	0	0	0
2014/01/21	R248	06/02/2014	9.11	Put	Bond Future	1,794.0000	1.7940	1,388.7200	1.3887	(22.591)	0	0	0
2014/01/21	R248	06/02/2014			Bond Future	9.2907	98.4004	9.2493	98.8057	(0.445)	0.0000	0.0000	12,135
2014/01/21	R248	06/02/2014	9.10	Put	Bond Future	1,895.0800	1.8951	1,489.8000	1.4898	(21.386)	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
2014/01/21	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	R248	06/02/2014	9.09	Put	Bond Future	1,996.3500	1.9963	1,591.0700	1.5911	(20.301)	0	0	0
2014/01/21	R248	08/05/2014	9.04	Put	Bond Future	3,402.5100	3.4025	2,992.0800	2.9921	(12.063)	0	0	0
2014/01/21	R248	08/05/2014			Bond Future	9.3836	95.2874	9.3410	95.6978	(0.454)	0.0000	0.0000	1,375
2014/01/21	R248	08/05/2014	9.06	Put	Bond Future	3,198.4400	3.1984	2,788.0100	2.7880	(12.832)	0	0	0
2014/01/21	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	R248	08/05/2014	9.05	Put	Bond Future	3,300.3800	3.3004	2,889.9500	2.8900	(12.436)	0	0	0
2014/01/21	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/21	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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