



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 23/01/2014 to 23/01/2014

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
2014/01/23	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	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
2014/01/23	2025	06/02/2014			Bond Future	110.3172	110.3172	110.3136	110.3136	(0.003)	0.0000	0.0000	0
2014/01/23	2025	06/02/2014	110.99	Put	Bond Future	672.8300	0.6728	676.4100	0.6764	0.532	0	0	0
2014/01/23	2025	06/02/2014	111.01	Put	Bond Future	692.8300	0.6928	696.4100	0.6964	0.517	0	0	0
2014/01/23	2025	06/02/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	2025	06/02/2014	111.00	Put	Bond Future	682.8300	0.6828	686.4100	0.6864	0.524	0	0	0
2014/01/23	2025	06/02/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	2025	06/02/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	2037	06/02/2014			Bond Future	9.1913	93.6862	9.3108	92.6211	1.300	0.0000	0.0000	2,022
2014/01/23	2037	06/02/2014	9.38	Call	Bond Future	1,672.6200	1.6726	607.5700	0.6076	(63.676)	0	0	0
2014/01/23	2037	06/02/2014	9.39	Call	Bond Future	1,759.9100	1.7599	694.8600	0.6949	(60.517)	0	0	0
2014/01/23	2037	06/02/2014	9.37	Call	Bond Future	1,585.1900	1.5852	520.1400	0.5201	(67.188)	0	0	0
2014/01/23	2037	06/02/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	2037	06/02/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	2037	06/02/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	218.6400	0.2186	100.000	0	0	0
2014/01/23	2037	08/05/2014			Bond Future	9.2918	94.9321	9.4152	93.8528	1.328	0.0000	0.0000	0
2014/01/23	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	305.7000	0.3057	100.000	0	0	0
2014/01/23	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	392.9000	0.3929	100.000	0	0	0
2014/01/23	2037	08/05/2014	9.38	Call	Bond Future	773.6400	0.7736	0.0000	0.0000	(100.000)	0	0	0
2014/01/23	2037	08/05/2014	9.39	Call	Bond Future	860.7000	0.8607	0.0000	0.0000	(100.000)	0	0	0
2014/01/23	2037	08/05/2014	9.37	Call	Bond Future	686.4400	0.6864	0.0000	0.0000	(100.000)	0	0	0
2014/01/23	2037	07/08/2014	9.06	Put	Bond Future	2,921.9700	2.9220	4,018.1400	4.0181	37.515	0	0	0
2014/01/23	2037	07/08/2014			Bond Future	9.3884	92.0127	9.5160	90.9166	1.359	0.0000	0.0000	0
2014/01/23	2037	07/08/2014	9.05	Put	Bond Future	3,013.2700	3.0133	4,109.4400	4.1094	36.378	0	0	0
2014/01/23	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	2037	07/08/2014	9.04	Put	Bond Future	3,104.7100	3.1047	4,200.8800	4.2009	35.307	0	0	0
2014/01/23	2038	06/02/2014	107.00	Call	Bond Future	744.0200	0.7440	741.8400	0.7418	(0.293)	0	0	0
2014/01/23	2038	06/02/2014			Bond Future	107.7440	107.7440	107.7418	107.7418	(0.002)	0.0000	0.0000	24
2014/01/23	2038	06/02/2014	107.01	Call	Bond Future	734.0200	0.7340	731.8400	0.7318	(0.297)	0	0	0
2014/01/23	2038	06/02/2014	106.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	2038	06/02/2014	107.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	2038	06/02/2014	106.99	Call	Bond Future	754.0200	0.7540	751.8400	0.7518	(0.289)	0	0	0
2014/01/23	2038	06/02/2014	107.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	2050	06/02/2014			Bond Future	113.4623	113.4623	113.4601	113.4601	(0.002)	0.0000	0.0000	472
2014/01/23	2050	06/02/2014	110.00	Call	Bond Future	3,462.3100	3.4623	3,460.1100	3.4601	(0.064)	0	0	0
2014/01/23	2050	06/02/2014	109.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	2050	06/02/2014	110.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	2050	06/02/2014	110.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	2050	06/02/2014	110.01	Call	Bond Future	3,452.3100	3.4523	3,450.1100	3.4501	(0.064)	0	0	0
2014/01/23	2050	06/02/2014	109.99	Call	Bond Future	3,472.3100	3.4723	3,470.1100	3.4701	(0.063)	0	0	0
2014/01/23	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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2014/01/23	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	AL37	06/02/2014			Index Future	410.9210	410.9210	409.2890	409.2890	(0.397)	0.0000	0.0000	0
2014/01/23	AL37	08/05/2014			Index Future	416.3860	416.3860	414.7310	414.7310	(0.397)	0.0000	0.0000	0
2014/01/23	AL7T	06/02/2014			Index Future	482.8700	482.8700	480.1450	480.1450	(0.564)	0.0000	0.0000	1
2014/01/23	AL7T	08/05/2014			Index Future	489.2910	489.2910	486.5290	486.5290	(0.564)	0.0000	0.0000	0
2014/01/23	ALBI	06/02/2014			Index Future	435.8350	435.8350	433.1130	433.1130	(0.625)	0.0000	0.0000	723
2014/01/23	ALBI	08/05/2014			Index Future	441.6320	441.6320	438.8720	438.8720	(0.625)	0.0000	0.0000	118
2014/01/23	ALBI	07/08/2014			Index Future	447.8570	447.8570	445.0520	445.0520	(0.626)	0.0000	0.0000	0
2014/01/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	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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2014/01/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/01/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/01/23	EL28	06/02/2014			Bond Future	114.1648	114.1648	114.1627	114.1627	(0.002)	0.0000	0.0000	0
2014/01/23	EL28	06/02/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	EL28	06/02/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	EL28	06/02/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	EL28	06/02/2014	111.01	Call	Bond Future	3,154.8200	3.1548	3,152.6600	3.1527	(0.068)	0	0	0
2014/01/23	EL28	06/02/2014	110.99	Call	Bond Future	3,174.8200	3.1748	3,172.6600	3.1727	(0.068)	0	0	0
2014/01/23	EL28	06/02/2014	111.00	Call	Bond Future	3,164.8200	3.1648	3,162.6600	3.1627	(0.068)	0	0	0
2014/01/23	ES33	06/02/2014	9.54	Put	Bond Future	1,641.2900	1.6413	2,435.1500	2.4351	48.368	0	0	0
2014/01/23	ES33	06/02/2014			Bond Future	9.7606	83.4949	9.8698	82.7010	1.119	0.0000	0.0000	6,292
2014/01/23	ES33	06/02/2014	9.56	Put	Bond Future	1,490.3400	1.4903	2,284.2000	2.2842	53.267	0	0	0
2014/01/23	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	ES33	06/02/2014	9.55	Put	Bond Future	1,565.7600	1.5658	2,359.6200	2.3596	50.701	0	0	0
2014/01/23	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	ES33	08/05/2014	9.55	Put	Bond Future	2,427.9800	2.4280	3,232.4400	3.2324	33.133	0	0	0
2014/01/23	ES33	08/05/2014			Bond Future	9.8803	80.8229	9.9932	80.0185	1.143	0.0000	0.0000	0
2014/01/23	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	ES33	08/05/2014	9.54	Put	Bond Future	2,503.2700	2.5033	3,307.7300	3.3077	32.136	0	0	0
2014/01/23	ES33	08/05/2014	9.56	Put	Bond Future	2,352.7900	2.3528	3,157.2500	3.1573	34.192	0	0	0
2014/01/23	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	GOVI	06/02/2014			GOVI	435.2150	435.2150	432.6290	432.6290	(0.594)	0.0000	0.0000	483

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2014/01/23	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	GOVI	06/02/2014	439.99	Put	GOVI	47,750.0000	4.7750	73,610.0000	7.3610	54.157	0	0	0
2014/01/23	GOVI	06/02/2014	440.01	Put	GOVI	47,950.0000	4.7950	73,810.0000	7.3810	53.931	0	0	0
2014/01/23	GOVI	06/02/2014	440.00	Put	GOVI	47,850.0000	4.7850	73,710.0000	7.3710	54.044	0	0	0
2014/01/23	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	GOVI	08/05/2014			GOVI	441.0030	441.0030	438.3820	438.3820	(0.594)	0.0000	0.0000	0
2014/01/23	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	GOVI	08/05/2014	441.99	Put	GOVI	9,870.0000	0.9870	36,080.0000	3.6080	265.552	0	0	0
2014/01/23	GOVI	08/05/2014	442.01	Put	GOVI	10,070.0000	1.0070	36,280.0000	3.6280	260.278	0	0	0
2014/01/23	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	GOVI	08/05/2014	442.00	Put	GOVI	9,970.0000	0.9970	36,180.0000	3.6180	262.889	0	0	0
2014/01/23	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	GOVI	07/08/2014			GOVI	447.2200	447.2200	444.5550	444.5550	(0.596)	0.0000	0.0000	0
2014/01/23	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	GOVI	07/08/2014	459.99	Put	GOVI	127,700.0000	12.7700	154,350.0000	15.4350	20.869	0	0	0
2014/01/23	GOVI	07/08/2014	460.01	Put	GOVI	127,900.0000	12.7900	154,550.0000	15.4550	20.837	0	0	0
2014/01/23	GOVI	07/08/2014	460.00	Put	GOVI	127,800.0000	12.7800	154,450.0000	15.4450	20.853	0	0	0
2014/01/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/01/23	IGOV	06/02/2014			Index Future	201.1270	201.1270	200.8620	200.8620	(0.132)	0.0000	0.0000	1,335
2014/01/23	IGOV	08/05/2014			Index Future	203.8270	203.8270	203.5580	203.5580	(0.132)	0.0000	0.0000	7
2014/01/23	IGOV	07/08/2014			Index Future	206.7250	206.7250	206.4490	206.4490	(0.134)	0.0000	0.0000	0
2014/01/23	IGOV	06/11/2014			Index Future	209.7990	209.7990	209.5210	209.5210	(0.133)	0.0000	0.0000	0
2014/01/23	ILBI	06/02/2014			Index Future	544.4530	544.4530	544.4530	544.4530	0.000	0.0000	0.0000	190
2014/01/23	ILBI	08/05/2014			Index Future	551.7890	551.7890	551.7890	551.7890	0.000	0.0000	0.0000	0
2014/01/23	ILBI	07/08/2014			Index Future	559.6900	559.6900	559.6900	559.6900	0.000	0.0000	0.0000	20
2014/01/23	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/01/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/01/23	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/01/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/01/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/01/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/01/23	JBAF	19/02/2014			Jibar Tradeable Future	5.3100	94.6900	5.3300	94.6700	0.377	0.0000	0.0000	0
2014/01/23	JBAF	19/03/2014			Jibar Tradeable Future	5.3200	94.6800	5.3400	94.6600	0.376	0.0000	0.0000	3,000
2014/01/23	JBAF	16/04/2014			Jibar Tradeable Future	5.4900	94.5100	5.5100	94.4900	0.364	0.0000	0.0000	0
2014/01/23	JBAF	21/05/2014			Jibar Tradeable Future	5.6000	94.4000	5.7500	94.2500	2.679	0.0000	0.0000	4,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/23	JBAF	18/06/2014			Jibar Tradeable Future	5.7400	94.2600	5.8400	94.1600	1.742	0.0000	0.0000	1,000
2014/01/23	JBAF	16/07/2014			Jibar Tradeable Future	5.9100	94.0900	5.9900	94.0100	1.354	0.0000	0.0000	0
2014/01/23	JBAF	17/09/2014			Jibar Tradeable Future	6.1300	93.8700	6.2200	93.7800	1.468	0.0000	0.0000	1,000
2014/01/23	JBAF	17/12/2014			Jibar Tradeable Future	6.3300	93.6700	6.4900	93.5100	2.528	0.0000	0.0000	0
2014/01/23	JBAF	18/03/2015			Jibar Tradeable Future	6.6100	93.3900	6.7700	93.2300	2.421	0.0000	0.0000	150
2014/01/23	JBAF	17/06/2015			Jibar Tradeable Future	6.9000	93.1000	7.0600	92.9400	2.319	0.0000	0.0000	3,200
2014/01/23	JBAF	16/09/2015			Jibar Tradeable Future	7.1500	92.8500	7.3100	92.6900	2.238	0.0000	0.0000	0
2014/01/23	JBAF	15/12/2015			Jibar Tradeable Future	7.3700	92.6300	7.5500	92.4500	2.442	0.0000	0.0000	0
2014/01/23	R023	06/02/2014			Bond Future	8.1389	101.0479	8.2333	100.4636	1.159	0.0000	0.0000	11,257
2014/01/23	R023	06/02/2014	7.84	Put	Bond Future	1,881.3100	1.8813	2,465.6000	2.4656	31.058	0	0	0
2014/01/23	R023	06/02/2014	7.86	Put	Bond Future	1,753.9900	1.7540	2,338.2800	2.3383	33.312	0	0	0
2014/01/23	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	R023	06/02/2014	7.85	Put	Bond Future	1,817.6300	1.8176	2,401.9200	2.4019	32.146	0	0	0
2014/01/23	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	R023	08/05/2014			Bond Future	8.2467	98.4749	8.3449	97.8827	1.191	0.0000	0.0000	150
2014/01/23	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	R023	08/05/2014	7.59	Put	Bond Future	4,079.7500	4.0798	4,671.9600	4.6720	14.516	0	0	0
2014/01/23	R023	08/05/2014	7.61	Put	Bond Future	3,952.3000	3.9523	4,544.5100	4.5445	14.984	0	0	0
2014/01/23	R023	08/05/2014	7.60	Put	Bond Future	4,016.0000	4.0160	4,608.2100	4.6082	14.746	0	0	0
2014/01/23	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	R157	06/02/2014	5.64	Call	Bond Future	4.6400	0.0046	1.4900	0.0015	(67.888)	0	0	0
2014/01/23	R157	06/02/2014	5.65	Put	Bond Future	1,027.7000	1.0277	1,185.2300	1.1852	15.328	0	0	0
2014/01/23	R157	06/02/2014			Bond Future	6.2853	116.2879	6.3861	116.1270	1.602	0.0000	0.0000	32,412
2014/01/23	R157	06/02/2014	5.65	Call	Bond Future	5.0400	0.0050	1.6400	0.0016	(67.460)	0	0	0
2014/01/23	R157	06/02/2014	5.66	Call	Bond Future	5.4800	0.0055	1.8100	0.0018	(66.971)	0	0	0
2014/01/23	R157	06/02/2014	5.64	Put	Bond Future	1,043.5000	1.0435	1,201.2800	1.2013	15.120	0	0	0
2014/01/23	R157	06/02/2014	5.66	Put	Bond Future	1,011.9500	1.0119	1,169.2100	1.1692	15.540	0	0	0
2014/01/23	R157	08/05/2014	5.20	Call	Bond Future	55.0500	0.0550	40.7600	0.0408	(25.958)	0	0	0
2014/01/23	R157	08/05/2014			Bond Future	6.4694	111.0263	6.5908	110.8631	1.877	0.0000	0.0000	0
2014/01/23	R157	08/05/2014	5.21	Call	Bond Future	56.3000	0.0563	41.7400	0.0417	(25.861)	0	0	0
2014/01/23	R157	08/05/2014	5.19	Call	Bond Future	53.8100	0.0538	39.8000	0.0398	(26.036)	0	0	0
2014/01/23	R157	08/05/2014	5.20	Put	Bond Future	1,782.5700	1.7826	1,931.5100	1.9315	8.355	0	0	0
2014/01/23	R157	08/05/2014	5.19	Put	Bond Future	1,795.0900	1.7951	1,944.3100	1.9443	8.313	0	0	0
2014/01/23	R157	08/05/2014	5.21	Put	Bond Future	1,770.0600	1.7701	1,918.7300	1.9187	8.399	0	0	0
2014/01/23	R157	07/08/2014	6.76	Put	Bond Future	567.6900	0.5677	647.6900	0.6477	14.092	0	0	0
2014/01/23	R157	07/08/2014			Bond Future	6.6481	112.5925	6.8013	112.4251	2.304	0.0000	0.0000	0
2014/01/23	R157	07/08/2014	6.75	Put	Bond Future	572.5300	0.5725	653.0000	0.6530	14.055	0	0	0
2014/01/23	R157	07/08/2014	6.74	Call	Bond Future	677.9200	0.6779	591.4500	0.5915	(12.755)	0	0	0
2014/01/23	R157	07/08/2014	6.75	Call	Bond Future	683.9700	0.6840	597.0400	0.5970	(12.710)	0	0	0
2014/01/23	R157	07/08/2014	6.76	Call	Bond Future	690.0500	0.6900	602.6500	0.6027	(12.666)	0	0	0
2014/01/23	R157	07/08/2014	6.74	Put	Bond Future	577.4000	0.5774	658.3300	0.6583	14.016	0	0	0
2014/01/23	R157	06/11/2014	6.19	Put	Bond Future	952.0400	0.9520	1,062.3000	1.0623	11.581	0	0	0
2014/01/23	R157	06/11/2014			Bond Future	6.8645	107.4447	7.0647	107.2760	2.917	0.0000	0.0000	0
2014/01/23	R157	06/11/2014	6.21	Put	Bond Future	941.1000	0.9411	1,050.6900	1.0507	11.645	0	0	0

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2014/01/23	R157	06/11/2014	6.20	Put	Bond Future	946.5600	0.9466	1,056.4900	1.0565	11.614	0	0	0
2014/01/23	R157	06/11/2014	6.21	Call	Bond Future	386.8400	0.3868	327.7500	0.3277	(15.275)	0	0	0
2014/01/23	R157	06/11/2014	6.19	Call	Bond Future	380.7700	0.3808	322.3500	0.3223	(15.343)	0	0	0
2014/01/23	R157	06/11/2014	6.20	Call	Bond Future	383.8000	0.3838	325.0500	0.3251	(15.307)	0	0	0
2014/01/23	R186	06/02/2014	8.75	Put	Bond Future	318.5800	0.3186	464.8300	0.4648	45.907	0	0	250
2014/01/23	R186	06/02/2014			Bond Future	8.3970	117.8247	8.4964	116.9692	1.184	8.4500	8.4500	62,234
2014/01/23	R186	06/02/2014	7.75	Call	Bond Future	52.0100	0.0520	20.6200	0.0206	(60.354)	0	0	0
2014/01/23	R186	06/02/2014	7.74	Put	Bond Future	5,930.6100	5.9306	6,756.5800	6.7566	13.927	0	0	0
2014/01/23	R186	06/02/2014	7.76	Put	Bond Future	5,752.7200	5.7527	6,574.7700	6.5748	14.290	0	0	0
2014/01/23	R186	06/02/2014	7.75	Put	Bond Future	5,841.5100	5.8415	6,665.5700	6.6656	14.107	0	0	0
2014/01/23	R186	06/02/2014	8.75	Call	Bond Future	3,316.3200	3.3163	2,607.1200	2.6071	(21.385)	0	0	0
2014/01/23	R186	06/02/2014	7.76	Call	Bond Future	55.7300	0.0557	22.3300	0.0223	(59.932)	0	0	0
2014/01/23	R186	06/02/2014	7.74	Call	Bond Future	48.5100	0.0485	19.0300	0.0190	(60.771)	0	0	0
2014/01/23	R186	08/05/2014	7.50	Put	Bond Future	9,781.1700	9.7812	10,490.1200	10.4901	7.248	0	0	0
2014/01/23	R186	08/05/2014	8.25	Put	Bond Future	4,906.8000	4.9068	5,404.7500	5.4048	10.148	0	0	0
2014/01/23	R186	08/05/2014			Bond Future	8.5007	119.3916	8.6039	118.5247	1.213	0.0000	0.0000	740
2014/01/23	R186	08/05/2014	9.25	Put	Bond Future	1,438.0700	1.4381	1,647.1400	1.6471	14.538	0	0	8,000
2014/01/23	R186	08/05/2014	7.09	Put	Bond Future	13,233.1900	13.2332	14,016.6800	14.0167	5.921	0	0	0
2014/01/23	R186	08/05/2014	9.00	Put	Bond Future	2,019.1500	2.0191	2,290.3600	2.2904	13.432	0	0	400
2014/01/23	R186	08/05/2014	7.10	Call	Bond Future	409.5800	0.4096	324.7000	0.3247	(20.724)	0	0	0
2014/01/23	R186	08/05/2014	8.50	Call	Bond Future	3,725.6600	3.7257	3,277.4600	3.2775	(12.030)	0	0	0
2014/01/23	R186	08/05/2014	7.11	Call	Bond Future	418.0300	0.4180	331.6800	0.3317	(20.656)	0	0	0
2014/01/23	R186	08/05/2014	9.25	Call	Bond Future	7,533.1000	7.5331	6,875.2500	6.8752	(8.733)	0	0	0
2014/01/23	R186	08/05/2014	8.25	Call	Bond Future	2,760.7800	2.7608	2,391.8100	2.3918	(13.365)	0	0	8,000
2014/01/23	R186	08/05/2014	7.09	Call	Bond Future	401.2700	0.4013	317.8400	0.3178	(20.791)	0	0	0
2014/01/23	R186	08/05/2014	8.50	Put	Bond Future	3,731.7500	3.7318	4,150.4700	4.1505	11.220	0	0	1,933
2014/01/23	R186	08/05/2014	7.11	Put	Bond Future	13,054.5800	13.0546	13,835.1500	13.8352	5.979	0	0	0
2014/01/23	R186	08/05/2014	7.50	Call	Bond Future	874.0700	0.8741	716.1000	0.7161	(18.073)	0	0	1,933
2014/01/23	R186	08/05/2014	9.00	Call	Bond Future	6,132.0600	6.1321	5,536.3500	5.5363	(9.715)	0	0	0
2014/01/23	R186	08/05/2014	7.10	Put	Bond Future	13,143.7600	13.1438	13,925.8000	13.9258	5.950	0	0	0
2014/01/23	R186	07/08/2014	8.31	Call	Bond Future	3,672.7900	3.6728	3,285.8300	3.2858	(10.536)	0	0	0
2014/01/23	R186	07/08/2014			Bond Future	8.5969	115.7834	8.7041	114.9023	1.247	0.0000	0.0000	0
2014/01/23	R186	07/08/2014	8.92	Put	Bond Future	3,575.7400	3.5757	3,922.4400	3.9224	9.696	0	0	840
2014/01/23	R186	07/08/2014	8.29	Call	Bond Future	3,602.3700	3.6024	3,220.3600	3.2204	(10.604)	0	0	0
2014/01/23	R186	07/08/2014	8.30	Call	Bond Future	3,637.4800	3.6375	3,253.0000	3.2530	(10.570)	0	0	0
2014/01/23	R186	07/08/2014	8.29	Put	Bond Future	6,177.9000	6.1779	6,676.9900	6.6770	8.079	0	0	0
2014/01/23	R186	07/08/2014	8.92	Call	Bond Future	6,202.1300	6.2021	5,667.7300	5.6677	(8.616)	0	0	0
2014/01/23	R186	07/08/2014	8.31	Put	Bond Future	6,078.0400	6.0780	6,572.1800	6.5722	8.130	0	0	0
2014/01/23	R186	07/08/2014	8.30	Put	Bond Future	6,127.8300	6.1278	6,624.4500	6.6245	8.104	0	0	0
2014/01/23	R186	06/11/2014	8.14	Call	Bond Future	3,597.5400	3.5975	3,247.1900	3.2472	(9.739)	0	0	0
2014/01/23	R186	06/11/2014	8.15	Put	Bond Future	8,094.0400	8.0940	8,634.4700	8.6345	6.677	0	0	0
2014/01/23	R186	06/11/2014			Bond Future	8.6878	117.4941	8.7989	116.6012	1.279	0.0000	0.0000	0
2014/01/23	R186	06/11/2014	9.17	Call	Bond Future	7,680.1300	7.6801	7,118.5700	7.1186	(7.312)	0	0	0
2014/01/23	R186	06/11/2014	8.15	Call	Bond Future	3,629.1600	3.6292	3,276.7100	3.2767	(9.712)	0	0	0
2014/01/23	R186	06/11/2014	8.16	Call	Bond Future	3,660.9400	3.6609	3,306.3800	3.3064	(9.685)	0	0	0
2014/01/23	R186	06/11/2014	9.17	Put	Bond Future	3,874.7600	3.8748	4,206.0800	4.2061	8.551	0	0	2,010
2014/01/23	R186	06/11/2014	8.14	Put	Bond Future	8,147.7300	8.1477	8,690.2600	8.6903	6.659	0	0	0

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2014/01/23	R186	06/11/2014	8.16	Put	Bond Future	8,040.6000	8.0406	8,578.9200	8.5789	6.695	0	0	0
2014/01/23	R197	06/02/2014			Bond Future	275.5474	275.5474	275.5381	275.5381	(0.003)	0.0000	0.0000	2,049
2014/01/23	R197	06/02/2014	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	R197	06/02/2014	279.99	Put	Bond Future	4,442.5700	4.4426	4,451.9500	4.4519	0.211	0	0	0
2014/01/23	R197	06/02/2014	280.01	Put	Bond Future	4,462.5700	4.4626	4,471.9500	4.4719	0.210	0	0	0
2014/01/23	R197	06/02/2014	280.00	Put	Bond Future	4,452.5700	4.4526	4,461.9500	4.4619	0.211	0	0	0
2014/01/23	R197	06/02/2014	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	R197	06/02/2014	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	R201	06/02/2014	5.24	Put	Bond Future	150.2000	0.1502	198.4900	0.1985	32.150	0	0	0
2014/01/23	R201	06/02/2014			Bond Future	5.3393	104.0592	5.4279	103.9841	1.660	0.0000	0.0000	0
2014/01/23	R201	06/02/2014	5.26	Put	Bond Future	139.8200	0.1398	186.1900	0.1862	33.164	0	0	0
2014/01/23	R201	06/02/2014	5.24	Call	Bond Future	65.9600	0.0660	39.1600	0.0392	(40.631)	0	0	0
2014/01/23	R201	06/02/2014	5.25	Put	Bond Future	145.0000	0.1450	192.3200	0.1923	32.634	0	0	0
2014/01/23	R201	06/02/2014	5.25	Call	Bond Future	69.2500	0.0692	41.4800	0.0415	(40.101)	0	0	0
2014/01/23	R201	06/02/2014	5.26	Call	Bond Future	72.5600	0.0726	43.8400	0.0438	(39.581)	0	0	0
2014/01/23	R201	08/05/2014			Bond Future	5.3326	105.4431	5.4593	105.3668	2.375	0.0000	0.0000	0
2014/01/23	R201	08/05/2014	4.75	Call	Bond Future	93.1400	0.0931	73.4700	0.0735	(21.119)	0	0	0
2014/01/23	R201	08/05/2014	4.76	Call	Bond Future	94.7700	0.0948	74.8300	0.0748	(21.040)	0	0	0
2014/01/23	R201	08/05/2014	4.74	Call	Bond Future	91.5300	0.0915	72.1200	0.0721	(21.206)	0	0	0
2014/01/23	R201	08/05/2014	4.76	Put	Bond Future	440.7700	0.4408	497.0700	0.4971	12.773	0	0	0
2014/01/23	R201	08/05/2014	4.75	Put	Bond Future	445.2000	0.4452	501.7700	0.5018	12.707	0	0	0
2014/01/23	R201	08/05/2014	4.74	Put	Bond Future	449.6500	0.4497	506.4800	0.5065	12.639	0	0	0
2014/01/23	R201	07/08/2014	5.31	Put	Bond Future	171.7500	0.1718	207.3000	0.2073	20.699	0	0	0
2014/01/23	R201	07/08/2014			Bond Future	5.0411	102.5201	5.2600	102.4411	4.341	0.0000	0.0000	0
2014/01/23	R201	07/08/2014	5.30	Put	Bond Future	173.3000	0.1733	209.0600	0.2091	20.635	0	0	0
2014/01/23	R201	07/08/2014	5.31	Call	Bond Future	268.8300	0.2688	225.3500	0.2254	(16.174)	0	0	0
2014/01/23	R201	07/08/2014	5.29	Call	Bond Future	264.7400	0.2647	221.6800	0.2217	(16.265)	0	0	0
2014/01/23	R201	07/08/2014	5.30	Call	Bond Future	266.7800	0.2668	223.5100	0.2235	(16.219)	0	0	0
2014/01/23	R201	07/08/2014	5.29	Put	Bond Future	174.8700	0.1749	210.8400	0.2108	20.570	0	0	0
2014/01/23	R202	06/02/2014	208.99	Put	Bond Future	811.6100	0.8116	840.2500	0.8403	3.529	0	0	0
2014/01/23	R202	06/02/2014			Bond Future	212.2013	212.2013	211.8802	211.8802	(0.151)	0.0000	0.0000	44,679
2014/01/23	R202	06/02/2014	209.01	Put	Bond Future	816.9700	0.8170	845.9000	0.8459	3.541	0	0	0
2014/01/23	R202	06/02/2014	208.99	Call	Bond Future	4,022.8600	4.0229	3,730.4700	3.7305	(7.268)	0	0	0
2014/01/23	R202	06/02/2014	209.00	Put	Bond Future	814.2900	0.8143	843.0700	0.8431	3.534	0	0	0
2014/01/23	R202	06/02/2014	209.00	Call	Bond Future	4,015.5400	4.0155	3,723.2900	3.7233	(7.278)	0	0	0
2014/01/23	R202	06/02/2014	209.01	Call	Bond Future	4,008.2200	4.0082	3,716.1200	3.7161	(7.288)	0	0	0
2014/01/23	R203	06/02/2014			Bond Future	7.1456	106.8271	7.2401	106.5268	1.322	0.0000	0.0000	10,779
2014/01/23	R203	06/02/2014	5.95	Put	Bond Future	3,894.1400	3.8941	4,194.4400	4.1944	7.712	0	0	0
2014/01/23	R203	06/02/2014	6.14	Put	Bond Future	3,263.5900	3.2636	3,563.7700	3.5638	9.198	0	0	0
2014/01/23	R203	06/02/2014	6.16	Put	Bond Future	3,197.5000	3.1975	3,497.6500	3.4976	9.387	0	0	0
2014/01/23	R203	06/02/2014	6.84	Put	Bond Future	1,068.4000	1.0684	1,322.5000	1.3225	23.783	0	0	0
2014/01/23	R203	06/02/2014	6.15	Put	Bond Future	3,230.5400	3.2305	3,530.7000	3.5307	9.291	0	0	0
2014/01/23	R203	06/02/2014	5.95	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	16
2014/01/23	R203	06/02/2014	6.16	Call	Bond Future	0.2000	0.0002	0.0400	0.0000	(80.000)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/01/23	R203	06/02/2014	6.84	Call	Bond Future	89.6900		0.0897	43.4800	0.0435	(51.522)	0	0	13
2014/01/23	R203	06/02/2014	6.14	Call	Bond Future	0.1600		0.0002	0.0300	0.0000	(81.250)	0	0	0
2014/01/23	R203	06/02/2014	6.15	Call	Bond Future	0.1800		0.0002	0.0300	0.0000	(83.333)	0	0	0
2014/01/23	R203	08/05/2014	7.40	Put	Bond Future	996.2600		0.9963	1,134.9200	1.1349	13.918	0	0	0
2014/01/23	R203	08/05/2014	5.76	Call	Bond Future	59.4200		0.0594	44.3100	0.0443	(25.429)	0	0	0
2014/01/23	R203	08/05/2014	6.84	Call	Bond Future	580.3100		0.5803	484.0500	0.4841	(16.588)	0	0	29
2014/01/23	R203	08/05/2014	5.74	Call	Bond Future	56.4400		0.0564	41.9900	0.0420	(25.602)	0	0	0
2014/01/23	R203	08/05/2014			Bond Future	7.2968		104.0873	7.3995	103.7828	1.408	0.0000	0.0000	0
2014/01/23	R203	08/05/2014	5.76	Put	Bond Future	4,749.9000		4.7499	5,039.2500	5.0393	6.092	0	0	0
2014/01/23	R203	08/05/2014	6.84	Put	Bond Future	1,947.6900		1.9477	2,155.8900	2.1559	10.690	0	0	0
2014/01/23	R203	08/05/2014	5.75	Put	Bond Future	4,779.7700		4.7798	5,069.4500	5.0694	6.061	0	0	0
2014/01/23	R203	08/05/2014	5.74	Put	Bond Future	4,809.6800		4.8097	5,099.6900	5.0997	6.030	0	0	0
2014/01/23	R203	08/05/2014	7.40	Call	Bond Future	1,302.1100		1.3021	1,136.3100	1.1363	(12.733)	0	0	16
2014/01/23	R203	08/05/2014	5.75	Call	Bond Future	57.9100		0.0579	43.1300	0.0431	(25.522)	0	0	0
2014/01/23	R203	07/08/2014	7.30	Call	Bond Future	1,268.2100		1.2682	1,125.5300	1.1255	(11.251)	0	0	0
2014/01/23	R203	07/08/2014			Bond Future	7.4391		105.5552	7.5520	105.2448	1.517	0.0000	0.0000	0
2014/01/23	R203	07/08/2014	7.31	Call	Bond Future	1,281.0400		1.2810	1,137.4300	1.1374	(11.210)	0	0	0
2014/01/23	R203	07/08/2014	6.84	Put	Bond Future	2,428.5500		2.4285	2,638.6500	2.6387	8.651	0	0	0
2014/01/23	R203	07/08/2014	7.29	Put	Bond Future	1,667.4300		1.6674	1,836.1800	1.8362	10.120	0	0	0
2014/01/23	R203	07/08/2014	7.31	Put	Bond Future	1,637.6500		1.6376	1,804.5200	1.8045	10.190	0	0	0
2014/01/23	R203	07/08/2014	7.30	Put	Bond Future	1,652.5000		1.6525	1,820.3000	1.8203	10.154	0	0	0
2014/01/23	R203	07/08/2014	7.29	Call	Bond Future	1,255.4400		1.2554	1,113.7100	1.1137	(11.289)	0	0	0
2014/01/23	R203	07/08/2014	6.84	Call	Bond Future	760.6100		0.7606	660.2300	0.6602	(13.197)	0	0	46
2014/01/23	R203	06/11/2014	6.86	Call	Bond Future	871.8700		0.8719	769.5600	0.7696	(11.735)	0	0	0
2014/01/23	R203	06/11/2014			Bond Future	7.5862		102.9517	7.7099	102.6377	1.631	0.0000	0.0000	0
2014/01/23	R203	06/11/2014	6.98	Call	Bond Future	980.1900		0.9802	869.0400	0.8690	(11.340)	0	0	14
2014/01/23	R203	06/11/2014	6.84	Call	Bond Future	854.8000		0.8548	753.9300	0.7539	(11.800)	0	0	45
2014/01/23	R203	06/11/2014	6.85	Call	Bond Future	863.3100		0.8633	761.7100	0.7617	(11.769)	0	0	0
2014/01/23	R203	06/11/2014	6.98	Put	Bond Future	2,536.2000		2.5362	2,739.0000	2.7390	7.996	0	0	0
2014/01/23	R203	06/11/2014	6.84	Put	Bond Future	2,774.3900		2.7744	2,987.4700	2.9875	7.680	0	0	0
2014/01/23	R203	06/11/2014	6.86	Put	Bond Future	2,739.4200		2.7394	2,951.0600	2.9511	7.726	0	0	0
2014/01/23	R203	06/11/2014	6.85	Put	Bond Future	2,756.8800		2.7569	2,969.2300	2.9692	7.703	0	0	0
2014/01/23	R204	06/02/2014	6.39	Call	Bond Future	0.4000		0.0004	0.0800	0.0001	(80.000)	0	0	0
2014/01/23	R204	06/02/2014			Bond Future	7.4370		103.3886	7.5365	102.9844	1.338	0.0000	0.0000	29,703
2014/01/23	R204	06/02/2014	6.40	Call	Bond Future	0.4500		0.0005	0.0900	0.0001	(80.000)	0	0	0
2014/01/23	R204	06/02/2014	6.41	Call	Bond Future	0.5000		0.0005	0.1000	0.0001	(80.000)	0	0	0
2014/01/23	R204	06/02/2014	6.39	Put	Bond Future	4,374.8100		4.3748	4,778.7000	4.7787	9.232	0	0	0
2014/01/23	R204	06/02/2014	6.41	Put	Bond Future	4,289.2300		4.2892	4,693.0400	4.6930	9.415	0	0	0
2014/01/23	R204	06/02/2014	6.40	Put	Bond Future	4,332.0100		4.3320	4,735.8600	4.7359	9.322	0	0	0
2014/01/23	R204	08/05/2014			Bond Future	7.5735		104.7635	7.6796	104.3538	1.402	0.0000	0.0000	0
2014/01/23	R204	08/05/2014	6.05	Call	Bond Future	94.4300		0.0944	70.9000	0.0709	(24.918)	0	0	0
2014/01/23	R204	08/05/2014	6.06	Call	Bond Future	96.7400		0.0967	72.7200	0.0727	(24.829)	0	0	0
2014/01/23	R204	08/05/2014	6.04	Call	Bond Future	92.1600		0.0922	69.1200	0.0691	(25.000)	0	0	0
2014/01/23	R204	08/05/2014	6.05	Put	Bond Future	6,203.2200		6.2032	6,589.4200	6.5894	6.226	0	0	0
2014/01/23	R204	08/05/2014	6.04	Put	Bond Future	6,242.5000		6.2425	6,629.1900	6.6292	6.194	0	0	0
2014/01/23	R204	08/05/2014	6.06	Put	Bond Future	6,163.9900		6.1640	6,549.7000	6.5497	6.257	0	0	0
2014/01/23	R204	07/08/2014			Bond Future	7.7015		102.2089	7.8154	101.7917	1.480	0.0000	0.0000	0

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2014/01/23	R204	07/08/2014	7.44	Put	Bond Future	2,579.2300	2.5792	2,816.2100	2.8162	9.188	0	0	0
2014/01/23	R204	07/08/2014	7.46	Put	Bond Future	2,537.2900	2.5373	2,771.8900	2.7719	9.246	0	0	0
2014/01/23	R204	07/08/2014	7.45	Put	Bond Future	2,558.2000	2.5582	2,793.9900	2.7940	9.217	0	0	0
2014/01/23	R204	07/08/2014	7.78	Call	Bond Future	2,215.9400	2.2159	1,995.3400	1.9953	(9.955)	0	0	0
2014/01/23	R204	07/08/2014	7.46	Call	Bond Future	1,646.4500	1.6465	1,463.8600	1.4639	(11.090)	0	0	0
2014/01/23	R204	07/08/2014	7.44	Call	Bond Future	1,614.1800	1.6142	1,433.9700	1.4340	(11.164)	0	0	0
2014/01/23	R204	07/08/2014	7.78	Put	Bond Future	1,928.2800	1.9283	2,124.8700	2.1249	10.195	0	0	530
2014/01/23	R204	07/08/2014	7.45	Call	Bond Future	1,630.2600	1.6303	1,448.8600	1.4489	(11.127)	0	0	0
2014/01/23	R204	06/11/2014	7.99	Put	Bond Future	2,193.8600	2.1939	2,385.8600	2.3859	8.752	0	0	1,270
2014/01/23	R204	06/11/2014			Bond Future	7.8246	103.7188	7.9466	103.2965	1.558	0.0000	0.0000	0
2014/01/23	R204	06/11/2014	6.99	Put	Bond Future	4,200.6800	4.2007	4,486.9200	4.4869	6.814	0	0	0
2014/01/23	R204	06/11/2014	7.01	Put	Bond Future	4,151.5300	4.1515	4,435.9900	4.4360	6.852	0	0	0
2014/01/23	R204	06/11/2014	6.99	Call	Bond Future	1,251.3500	1.2514	1,115.3500	1.1153	(10.868)	0	0	0
2014/01/23	R204	06/11/2014	7.00	Put	Bond Future	4,175.7300	4.1757	4,461.1000	4.4611	6.834	0	0	0
2014/01/23	R204	06/11/2014	7.99	Call	Bond Future	2,765.9200	2.7659	2,535.6800	2.5357	(8.324)	0	0	0
2014/01/23	R204	06/11/2014	7.00	Call	Bond Future	1,262.3500	1.2623	1,125.4800	1.1255	(10.842)	0	0	0
2014/01/23	R204	06/11/2014	7.01	Call	Bond Future	1,274.1000	1.2741	1,136.3200	1.1363	(10.814)	0	0	0
2014/01/23	R207	06/02/2014			Bond Future	7.7414	98.2318	7.8508	97.7280	1.414	0.0000	0.0000	22,098
2014/01/23	R207	06/02/2014	6.65	Call	Bond Future	0.6600	0.0007	0.1400	0.0001	(78.788)	0	0	0
2014/01/23	R207	06/02/2014	6.64	Put	Bond Future	5,250.5400	5.2505	5,753.8100	5.7538	9.585	0	0	0
2014/01/23	R207	06/02/2014	6.66	Put	Bond Future	5,152.3100	5.1523	5,655.4800	5.6555	9.766	0	0	0
2014/01/23	R207	06/02/2014	6.65	Put	Bond Future	5,201.4000	5.2014	5,704.6300	5.7046	9.675	0	0	0
2014/01/23	R207	06/02/2014	6.66	Call	Bond Future	0.7300	0.0007	0.1500	0.0002	(79.452)	0	0	0
2014/01/23	R207	06/02/2014	6.64	Call	Bond Future	0.6000	0.0006	0.1200	0.0001	(80.000)	0	0	0
2014/01/23	R207	08/05/2014	6.19	Put	Bond Future	7,910.1900	7.9102	8,396.7500	8.3967	6.151	0	0	0
2014/01/23	R207	08/05/2014	6.21	Put	Bond Future	7,817.3200	7.8173	8,302.8500	8.3028	6.211	0	0	0
2014/01/23	R207	08/05/2014			Bond Future	7.8734	99.5382	7.9890	99.0276	1.468	0.0000	0.0000	0
2014/01/23	R207	08/05/2014	6.20	Put	Bond Future	7,863.7200	7.8637	8,349.7700	8.3498	6.181	0	0	0
2014/01/23	R207	08/05/2014	6.20	Call	Bond Future	92.4100	0.0924	67.8800	0.0679	(26.545)	0	0	0
2014/01/23	R207	08/05/2014	6.21	Call	Bond Future	94.6500	0.0946	69.6000	0.0696	(26.466)	0	0	0
2014/01/23	R207	08/05/2014	6.19	Call	Bond Future	90.2200	0.0902	66.2000	0.0662	(26.624)	0	0	0
2014/01/23	R207	07/08/2014	7.69	Call	Bond Future	1,827.6200	1.8276	1,608.9600	1.6090	(11.964)	0	0	0
2014/01/23	R207	07/08/2014	7.70	Put	Bond Future	3,122.4900	3.1225	3,421.8000	3.4218	9.586	0	0	0
2014/01/23	R207	07/08/2014			Bond Future	7.9983	97.3010	8.1210	96.7816	1.534	0.0000	0.0000	0
2014/01/23	R207	07/08/2014	7.70	Call	Bond Future	1,845.6000	1.8456	1,625.4900	1.6255	(11.926)	0	0	0
2014/01/23	R207	07/08/2014	7.71	Call	Bond Future	1,863.6900	1.8637	1,642.1300	1.6421	(11.888)	0	0	0
2014/01/23	R207	07/08/2014	7.69	Put	Bond Future	3,147.6700	3.1477	3,448.4300	3.4484	9.555	0	0	0
2014/01/23	R207	07/08/2014	7.71	Put	Bond Future	3,097.4400	3.0974	3,395.3000	3.3953	9.616	0	0	0
2014/01/23	R207	06/11/2014	7.36	Put	Bond Future	4,784.6300	4.7846	5,128.5600	5.1286	7.188	0	0	0
2014/01/23	R207	06/11/2014			Bond Future	8.1129	98.7385	8.2426	98.2125	1.598	0.0000	0.0000	0
2014/01/23	R207	06/11/2014	7.35	Put	Bond Future	4,812.6500	4.8126	5,157.6900	5.1577	7.169	0	0	0
2014/01/23	R207	06/11/2014	7.36	Call	Bond Future	1,660.2300	1.6602	1,478.1500	1.4781	(10.967)	0	0	0
2014/01/23	R207	06/11/2014	7.34	Call	Bond Future	1,631.7000	1.6317	1,451.8500	1.4519	(11.022)	0	0	0
2014/01/23	R207	06/11/2014	7.35	Call	Bond Future	1,645.9300	1.6459	1,464.9600	1.4650	(10.995)	0	0	0
2014/01/23	R207	06/11/2014	7.34	Put	Bond Future	4,840.7600	4.8408	5,186.9200	5.1869	7.151	0	0	0
2014/01/23	R208	06/02/2014	6.74	Put	Bond Future	6,183.5600	6.1836	6,721.6300	6.7216	8.702	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
2014/01/23	R208	06/02/2014			Bond Future		7.8895	96.3466	7.9939	95.8083	1.324	0.0000	0.0000	11,167
2014/01/23	R208	06/02/2014	6.75	Put	Bond Future	6,127.6800		6.1277	6,665.7300	6.6657	8.781	0	0	0
2014/01/23	R208	06/02/2014	6.76	Put	Bond Future	6,071.8400		6.0718	6,609.8600	6.6099	8.861	0	0	0
2014/01/23	R208	06/02/2014	6.74	Call	Bond Future		0.2400	0.0002	0.0400	0.0000	(83.333)	0	0	0
2014/01/23	R208	06/02/2014	6.75	Call	Bond Future		0.2700	0.0003	0.0500	0.0001	(81.481)	0	0	0
2014/01/23	R208	06/02/2014	6.76	Call	Bond Future		0.3000	0.0003	0.0500	0.0001	(83.333)	0	0	0
2014/01/23	R208	08/05/2014	6.31	Call	Bond Future	90.9300		0.0909	67.1200	0.0671	(26.185)	0	0	0
2014/01/23	R208	08/05/2014			Bond Future	8.0062		94.2317	8.1157	93.6861	1.367	0.0000	0.0000	0
2014/01/23	R208	08/05/2014	6.29	Call	Bond Future	86.5100		0.0865	63.7100	0.0637	(26.355)	0	0	0
2014/01/23	R208	08/05/2014	6.31	Put	Bond Future	9,068.8800		9.0689	9,590.6200	9.5906	5.753	0	0	0
2014/01/23	R208	08/05/2014	6.30	Put	Bond Future	9,122.6400		9.1226	9,644.8900	9.6449	5.725	0	0	0
2014/01/23	R208	08/05/2014	6.29	Put	Bond Future	9,176.4600		9.1765	9,699.2100	9.6992	5.697	0	0	0
2014/01/23	R208	08/05/2014	6.30	Call	Bond Future	88.7000		0.0887	65.4000	0.0654	(26.268)	0	0	0
2014/01/23	R208	07/08/2014	8.28	Call	Bond Future	3,086.7900		3.0868	2,777.8200	2.7778	(10.009)	0	0	0
2014/01/23	R208	07/08/2014			Bond Future	8.1150		95.5608	8.2301	95.0059	1.419	0.0000	0.0000	0
2014/01/23	R208	07/08/2014	7.80	Call	Bond Future	1,961.0400		1.9610	1,729.4300	1.7294	(11.811)	0	0	0
2014/01/23	R208	07/08/2014	7.79	Put	Bond Future	3,529.4100		3.5294	3,854.2400	3.8542	9.204	0	0	0
2014/01/23	R208	07/08/2014	7.81	Put	Bond Future	3,471.3700		3.4714	3,792.9700	3.7930	9.264	0	0	0
2014/01/23	R208	07/08/2014	7.80	Put	Bond Future	3,500.3100		3.5003	3,823.5200	3.8235	9.234	0	0	0
2014/01/23	R208	07/08/2014	8.28	Put	Bond Future	2,292.9800		2.2930	2,538.8300	2.5388	10.722	0	0	630
2014/01/23	R208	07/08/2014	7.81	Call	Bond Future	1,981.4300		1.9814	1,748.2100	1.7482	(11.770)	0	0	0
2014/01/23	R208	07/08/2014	7.79	Call	Bond Future	1,940.7700		1.9408	1,710.7800	1.7108	(11.850)	0	0	0
2014/01/23	R208	06/11/2014	7.46	Call	Bond Future	1,643.2700		1.6433	1,456.9000	1.4569	(11.341)	0	0	0
2014/01/23	R208	06/11/2014			Bond Future	8.2204		93.5744	8.3411	93.0124	1.468	0.0000	0.0000	0
2014/01/23	R208	06/11/2014	7.44	Call	Bond Future	1,611.5800		1.6116	1,427.7800	1.4278	(11.405)	0	0	0
2014/01/23	R208	06/11/2014	7.45	Call	Bond Future	1,627.3700		1.6274	1,442.2900	1.4423	(11.373)	0	0	0
2014/01/23	R208	06/11/2014	8.50	Put	Bond Future	2,541.6600		2.5417	2,779.0400	2.7790	9.340	0	0	1,520
2014/01/23	R208	06/11/2014	7.44	Put	Bond Future	5,348.3000		5.3483	5,726.5000	5.7265	7.071	0	0	0
2014/01/23	R208	06/11/2014	7.46	Put	Bond Future	5,281.9500		5.2820	5,657.5800	5.6576	7.112	0	0	0
2014/01/23	R208	06/11/2014	8.50	Call	Bond Future	3,837.3800		3.8374	3,512.7600	3.5128	(8.459)	0	0	0
2014/01/23	R208	06/11/2014	7.45	Put	Bond Future	5,315.0600		5.3151	5,691.9800	5.6920	7.092	0	0	0
2014/01/23	R209	06/02/2014	8.56	Call	Bond Future	118.3800		0.1184	52.9900	0.0530	(55.237)	0	0	0
2014/01/23	R209	06/02/2014			Bond Future	9.1005		75.3346	9.2100	74.5293	1.203	0.0000	0.0000	23,535
2014/01/23	R209	06/02/2014	8.54	Call	Bond Future	105.5200		0.1055	46.3700	0.0464	(56.056)	0	0	0
2014/01/23	R209	06/02/2014	8.55	Call	Bond Future	111.8000		0.1118	49.5800	0.0496	(55.653)	0	0	0
2014/01/23	R209	06/02/2014	8.54	Put	Bond Future	4,456.8400		4.4568	5,203.0300	5.2030	16.743	0	0	0
2014/01/23	R209	06/02/2014	8.56	Put	Bond Future	4,307.5800		4.3076	5,047.5300	5.0475	17.178	0	0	0
2014/01/23	R209	06/02/2014	8.55	Put	Bond Future	4,381.9900		4.3820	5,125.1100	5.1251	16.959	0	0	0
2014/01/23	R209	08/05/2014	9.63	Call	Bond Future	5,047.9600		5.0480	4,503.0300	4.5030	(10.795)	0	0	0
2014/01/23	R209	08/05/2014			Bond Future	9.1923		73.1919	9.3051	72.3758	1.227	0.0000	0.0000	138
2014/01/23	R209	08/05/2014	9.00	Put	Bond Future	4,084.9900		4.0850	4,531.2000	4.5312	10.923	0	0	0
2014/01/23	R209	08/05/2014	9.50	Call	Bond Future	4,495.9200		4.4959	3,984.4900	3.9845	(11.375)	0	0	0
2014/01/23	R209	08/05/2014	7.85	Call	Bond Future	435.2700		0.4353	342.4900	0.3425	(21.316)	0	0	0
2014/01/23	R209	08/05/2014	9.75	Put	Bond Future	1,681.7200		1.6817	1,923.7500	1.9238	14.392	0	0	7,262
2014/01/23	R209	08/05/2014	9.85	Put	Bond Future	1,475.2100		1.4752	1,694.4000	1.6944	14.858	0	0	10,000
2014/01/23	R209	08/05/2014	8.50	Put	Bond Future	6,695.9700		6.6960	7,283.0600	7.2831	8.768	0	0	0
2014/01/23	R209	08/05/2014	7.86	Call	Bond Future	443.9400		0.4439	349.6200	0.3496	(21.246)	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
2014/01/23	R209	08/05/2014	9.50	Put	Bond Future	2,303.5000	2.3035	2,608.1500	2.6081	13.226	0	0	640
2014/01/23	R209	08/05/2014	7.84	Call	Bond Future	426.7200	0.4267	335.4700	0.3355	(21.384)	0	0	0
2014/01/23	R209	08/05/2014	7.85	Put	Bond Future	11,364.8000	11.3648	12,088.1000	12.0881	6.364	0	0	0
2014/01/23	R209	08/05/2014	9.63	Put	Bond Future	1,960.4300	1.9604	2,231.5800	2.2316	13.831	0	0	883
2014/01/23	R209	08/05/2014	9.85	Call	Bond Future	6,036.9000	6.0369	5,440.0100	5.4400	(9.887)	0	0	0
2014/01/23	R209	08/05/2014	7.84	Put	Bond Future	11,446.9100	11.4469	12,171.7400	12.1717	6.332	0	0	0
2014/01/23	R209	08/05/2014	9.75	Call	Bond Future	5,579.5700	5.5796	5,005.5200	5.0055	(10.288)	0	0	0
2014/01/23	R209	08/05/2014	8.50	Call	Bond Future	1,353.6100	1.3536	1,124.6200	1.1246	(16.917)	0	0	640
2014/01/23	R209	08/05/2014	9.00	Call	Bond Future	2,659.3600	2.6594	2,289.4900	2.2895	(13.908)	0	0	640
2014/01/23	R209	08/05/2014	7.86	Put	Bond Future	11,282.9500	11.2830	12,004.7100	12.0047	6.397	0	0	0
2014/01/23	R209	07/08/2014	9.04	Put	Bond Future	5,448.6400	5.4486	5,889.9800	5.8900	8.100	0	0	0
2014/01/23	R209	07/08/2014			Bond Future	9.2782	74.2243	9.3945	73.3955	1.254	0.0000	0.0000	0
2014/01/23	R209	07/08/2014	9.06	Put	Bond Future	5,363.1500	5.3632	5,800.1500	5.8001	8.148	0	0	0
2014/01/23	R209	07/08/2014	9.05	Put	Bond Future	5,405.7700	5.4058	5,844.9300	5.8449	8.124	0	0	0
2014/01/23	R209	07/08/2014	9.05	Call	Bond Future	3,735.4100	3.7354	3,345.7400	3.3457	(10.432)	0	0	0
2014/01/23	R209	07/08/2014	9.06	Call	Bond Future	3,767.2500	3.7673	3,375.4200	3.3754	(10.401)	0	0	0
2014/01/23	R209	07/08/2014	9.04	Call	Bond Future	3,703.7000	3.7037	3,316.2100	3.3162	(10.462)	0	0	0
2014/01/23	R209	06/11/2014			Bond Future	9.3608	72.1747	9.4805	71.3344	1.279	0.0000	0.0000	0
2014/01/23	R209	06/11/2014	8.99	Put	Bond Future	6,851.5700	6.8516	7,309.3700	7.3094	6.682	0	0	0
2014/01/23	R209	06/11/2014	9.01	Put	Bond Future	6,762.2700	6.7623	7,216.3900	7.2164	6.715	0	0	0
2014/01/23	R209	06/11/2014	9.00	Put	Bond Future	6,806.8100	6.8068	7,262.7700	7.2628	6.699	0	0	0
2014/01/23	R209	06/11/2014	8.99	Call	Bond Future	4,147.2800	4.1473	3,764.7600	3.7648	(9.223)	0	0	0
2014/01/23	R209	06/11/2014	9.00	Call	Bond Future	4,177.5200	4.1775	3,793.1600	3.7932	(9.201)	0	0	0
2014/01/23	R209	06/11/2014	9.01	Call	Bond Future	4,207.8700	4.2079	3,821.6700	3.8217	(9.178)	0	0	0
2014/01/23	R210	06/02/2014	161.51	Put	Bond Future	229.5700	0.2296	1,089.2600	1.0893	374.478	0	0	0
2014/01/23	R210	06/02/2014			Bond Future	161.2804	161.2804	160.4207	160.4207	(0.533)	0.0000	0.0000	1,319
2014/01/23	R210	06/02/2014	161.50	Put	Bond Future	219.5700	0.2196	1,079.2600	1.0793	391.533	0	0	0
2014/01/23	R210	06/02/2014	161.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	R210	06/02/2014	161.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	R210	06/02/2014	161.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	R210	06/02/2014	161.49	Put	Bond Future	209.5700	0.2096	1,069.2600	1.0693	410.216	0	0	0
2014/01/23	R211	06/02/2014	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	R211	06/02/2014			Bond Future	128.6386	128.6386	128.6291	128.6291	(0.007)	0.0000	0.0000	2,022
2014/01/23	R211	06/02/2014	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	R211	06/02/2014	128.99	Put	Bond Future	351.3900	0.3514	360.9500	0.3609	2.721	0	0	0
2014/01/23	R211	06/02/2014	129.01	Put	Bond Future	371.3900	0.3714	380.9500	0.3809	2.574	0	0	0
2014/01/23	R211	06/02/2014	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	R211	06/02/2014	129.00	Put	Bond Future	361.3900	0.3614	370.9500	0.3709	2.645	0	0	0
2014/01/23	R212	06/02/2014			Bond Future	131.1363	131.1363	130.9417	130.9417	(0.148)	0.0000	0.0000	21,791
2014/01/23	R212	06/02/2014	132.99	Put	Bond Future	1,853.7000	1.8537	2,048.3100	2.0483	10.498	0	0	0
2014/01/23	R212	06/02/2014	133.01	Put	Bond Future	1,873.7000	1.8737	2,068.3100	2.0683	10.386	0	0	0
2014/01/23	R212	06/02/2014	133.00	Put	Bond Future	1,863.7000	1.8637	2,058.3100	2.0583	10.442	0	0	0
2014/01/23	R212	06/02/2014	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	R212	06/02/2014	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	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
2014/01/23	R213	06/02/2014			Bond Future	8.9720	86.1082	9.0714	85.3627	1.107	0.0000	0.0000	21,529
2014/01/23	R213	06/02/2014	8.29	Put	Bond Future	5,446.9800	5.4470	6,161.2100	6.1612	13.112	0	0	0
2014/01/23	R213	06/02/2014	8.31	Put	Bond Future	5,289.0800	5.2891	5,999.5800	5.9996	13.433	0	0	0
2014/01/23	R213	06/02/2014	8.29	Call	Bond Future	54.3900	0.0544	23.1800	0.0232	(57.382)	0	0	0
2014/01/23	R213	06/02/2014	8.30	Put	Bond Future	5,367.8800	5.3679	6,080.2800	6.0803	13.272	0	0	0
2014/01/23	R213	06/02/2014	8.30	Call	Bond Future	57.9700	0.0580	24.9300	0.0249	(56.995)	0	0	0
2014/01/23	R213	06/02/2014	8.31	Call	Bond Future	61.7400	0.0617	26.8000	0.0268	(56.592)	0	0	0
2014/01/23	R213	08/05/2014	7.65	Put	Bond Future	11,981.9800	11.9820	12,658.7100	12.6587	5.648	0	0	0
2014/01/23	R213	08/05/2014			Bond Future	9.0692	83.7155	9.1717	82.9600	1.130	0.0000	0.0000	0
2014/01/23	R213	08/05/2014	7.64	Put	Bond Future	12,063.9300	12.0639	12,741.9500	12.7419	5.620	0	0	0
2014/01/23	R213	08/05/2014	7.66	Put	Bond Future	11,900.2800	11.9003	12,575.7000	12.5757	5.676	0	0	0
2014/01/23	R213	08/05/2014	7.65	Call	Bond Future	395.0200	0.3950	316.2700	0.3163	(19.936)	0	0	0
2014/01/23	R213	08/05/2014	7.64	Call	Bond Future	387.2700	0.3873	309.8100	0.3098	(20.002)	0	0	0
2014/01/23	R213	08/05/2014	7.66	Call	Bond Future	402.9000	0.4029	322.8400	0.3228	(19.871)	0	0	0
2014/01/23	R213	07/08/2014	8.86	Call	Bond Future	3,544.3700	3.5444	3,198.9400	3.1989	(9.746)	0	0	0
2014/01/23	R213	07/08/2014			Bond Future	9.1613	84.8960	9.2672	84.1285	1.156	0.0000	0.0000	0
2014/01/23	R213	07/08/2014	8.84	Call	Bond Future	3,482.5100	3.4825	3,141.1000	3.1411	(9.804)	0	0	0
2014/01/23	R213	07/08/2014	8.85	Call	Bond Future	3,513.3600	3.5134	3,169.9400	3.1699	(9.775)	0	0	0
2014/01/23	R213	07/08/2014	8.84	Put	Bond Future	5,875.9600	5.8760	6,302.0600	6.3021	7.252	0	0	0
2014/01/23	R213	07/08/2014	8.86	Put	Bond Future	5,785.8900	5.7859	6,207.9700	6.2080	7.295	0	0	0
2014/01/23	R213	07/08/2014	8.85	Put	Bond Future	5,830.8000	5.8308	6,254.8900	6.2549	7.273	0	0	0
2014/01/23	R213	06/11/2014	8.84	Call	Bond Future	4,022.3200	4.0223	3,677.6100	3.6776	(8.570)	0	0	0
2014/01/23	R213	06/11/2014	8.85	Put	Bond Future	7,007.9800	7.0080	7,439.4700	7.4395	6.157	0	0	0
2014/01/23	R213	06/11/2014			Bond Future	9.2513	82.6097	9.3605	81.8318	1.180	0.0000	0.0000	0
2014/01/23	R213	06/11/2014	8.85	Call	Bond Future	4,052.3300	4.0523	3,705.9000	3.7059	(8.549)	0	0	0
2014/01/23	R213	06/11/2014	8.86	Call	Bond Future	4,082.4700	4.0825	3,734.3300	3.7343	(8.528)	0	0	0
2014/01/23	R213	06/11/2014	8.84	Put	Bond Future	7,053.5800	7.0536	7,486.7900	7.4868	6.142	0	0	0
2014/01/23	R213	06/11/2014	8.86	Put	Bond Future	6,962.6000	6.9626	7,392.3800	7.3924	6.173	0	0	0
2014/01/23	R214	06/02/2014			Bond Future	9.1957	76.2001	9.3152	75.2919	1.300	0.0000	0.0000	5,455
2014/01/23	R214	06/02/2014	8.99	Put	Bond Future	2,268.1900	2.2682	2,896.9200	2.8969	27.719	0	0	0
2014/01/23	R214	06/02/2014	9.01	Put	Bond Future	2,159.5500	2.1596	2,772.3600	2.7724	28.377	0	0	0
2014/01/23	R214	06/02/2014	8.99	Call	Bond Future	659.7200	0.6597	380.2600	0.3803	(42.360)	0	0	0
2014/01/23	R214	06/02/2014	9.00	Put	Bond Future	2,213.4800	2.2135	2,834.2900	2.8343	28.047	0	0	0
2014/01/23	R214	06/02/2014	9.00	Call	Bond Future	684.5700	0.6846	397.1900	0.3972	(41.980)	0	0	0
2014/01/23	R214	06/02/2014	9.01	Call	Bond Future	710.0500	0.7100	414.6700	0.4147	(41.600)	0	0	0
2014/01/23	R214	08/05/2014			Bond Future	9.2851	73.9283	9.4083	73.0080	1.326	0.0000	0.0000	0
2014/01/23	R214	08/05/2014	9.00	Call	Bond Future	2,566.7100	2.5667	2,178.1200	2.1781	(15.140)	0	0	0
2014/01/23	R214	08/05/2014	8.99	Put	Bond Future	4,824.0400	4.8240	5,358.9800	5.3590	11.089	0	0	0
2014/01/23	R214	08/05/2014	9.01	Put	Bond Future	4,727.0500	4.7270	5,255.6000	5.2556	11.181	0	0	0
2014/01/23	R214	08/05/2014	9.00	Put	Bond Future	4,775.3700	4.7754	5,307.1200	5.3071	11.135	0	0	0
2014/01/23	R214	08/05/2014	9.01	Call	Bond Future	2,597.7400	2.5977	2,205.9500	2.2059	(15.082)	0	0	0
2014/01/23	R214	08/05/2014	8.99	Call	Bond Future	2,535.9000	2.5359	2,150.5000	2.1505	(15.198)	0	0	0
2014/01/23	R248	06/02/2014	9.11	Put	Bond Future	1,702.2400	1.7022	2,762.1400	2.7621	62.265	0	0	0
2014/01/23	R248	06/02/2014			Bond Future	9.2813	98.4921	9.3908	97.4322	1.179	0.0000	0.0000	12,135
2014/01/23	R248	06/02/2014	9.10	Put	Bond Future	1,803.3200	1.8033	2,863.2200	2.8632	58.775	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
2014/01/23	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	R248	06/02/2014	9.09	Put	Bond Future	1,904.5900	1.9046	2,964.4900	2.9645	55.650	0	0	0
2014/01/23	R248	08/05/2014	9.04	Put	Bond Future	3,310.1700	3.3102	4,384.3000	4.3843	32.449	0	0	0
2014/01/23	R248	08/05/2014			Bond Future	9.3740	95.3797	9.4870	94.3056	1.205	0.0000	0.0000	1,375
2014/01/23	R248	08/05/2014	9.06	Put	Bond Future	3,106.1000	3.1061	4,180.2300	4.1802	34.581	0	0	0
2014/01/23	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	R248	08/05/2014	9.05	Put	Bond Future	3,208.0400	3.2080	4,282.1700	4.2822	33.482	0	0	0
2014/01/23	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/01/23	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**388164**