



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 12/02/2014 to 12/02/2014

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
2014/02/12	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/02/12	2025	08/05/2014			Bond Future	108.4835	108.4835	108.4633	108.4633	(0.019)	0.0000	0.0000	0
2014/02/12	2025	08/05/2014	110.99	Put	Bond Future	2,506.4500	2.5065	2,526.7100	2.5267	0.808	0	0	0
2014/02/12	2025	08/05/2014	111.00	Put	Bond Future	2,516.4500	2.5165	2,536.7100	2.5367	0.805	0	0	0
2014/02/12	2025	08/05/2014	111.01	Put	Bond Future	2,526.4500	2.5265	2,546.7100	2.5467	0.802	0	0	0
2014/02/12	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2025	07/08/2014	109.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2025	07/08/2014			Bond Future	108.9815	108.9815	108.9606	108.9606	(0.019)	0.0000	0.0000	0
2014/02/12	2025	07/08/2014	108.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2025	07/08/2014	109.00	Put	Bond Future	18.4700	0.0185	39.4000	0.0394	113.319	0	0	0
2014/02/12	2025	07/08/2014	108.99	Put	Bond Future	8.4700	0.0085	29.4000	0.0294	247.107	0	0	0
2014/02/12	2025	07/08/2014	109.01	Put	Bond Future	28.4700	0.0285	49.4000	0.0494	73.516	0	0	0
2014/02/12	2025	07/08/2014	109.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2037	08/05/2014	9.39	Put	Bond Future	516.2300	0.5162	132.1700	0.1322	(74.397)	0	0	0
2014/02/12	2037	08/05/2014	9.38	Put	Bond Future	603.2900	0.6033	219.2300	0.2192	(63.661)	0	0	0
2014/02/12	2037	08/05/2014			Bond Future	9.4496	93.5552	9.4052	93.9393	(0.470)	0.0000	0.0000	5,914
2014/02/12	2037	08/05/2014	9.37	Put	Bond Future	690.4900	0.6905	306.4300	0.3064	(55.621)	0	0	0
2014/02/12	2037	08/05/2014	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2037	08/05/2014	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2037	08/05/2014	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2037	07/08/2014	9.06	Put	Bond Future	4,253.8300	4.2538	3,864.3500	3.8644	(9.156)	0	0	0
2014/02/12	2037	07/08/2014			Bond Future	9.5438	90.6809	9.4980	91.0704	(0.480)	0.0000	0.0000	3,280
2014/02/12	2037	07/08/2014	9.05	Put	Bond Future	4,345.1300	4.3451	3,955.6500	3.9556	(8.964)	0	0	0
2014/02/12	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2037	07/08/2014	9.04	Put	Bond Future	4,436.5700	4.4366	4,047.0900	4.0471	(8.779)	0	0	0
2014/02/12	2037	06/11/2014	9.69	Call	Bond Future	570.6500	0.5706	963.4300	0.9634	68.830	0	0	0
2014/02/12	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2037	06/11/2014			Bond Future	9.6213	92.0265	9.5745	92.4193	(0.487)	0.0000	0.0000	0
2014/02/12	2037	06/11/2014	9.70	Call	Bond Future	653.2700	0.6533	1,046.0500	1.0461	60.125	0	0	0
2014/02/12	2037	06/11/2014	9.71	Call	Bond Future	735.7700	0.7358	1,128.5500	1.1286	53.384	0	0	0
2014/02/12	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2038	08/05/2014			Bond Future	106.1282	106.1282	106.4998	106.4998	0.350	0.0000	0.0000	57
2014/02/12	2038	08/05/2014	109.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2038	08/05/2014	108.99	Put	Bond Future	2,861.7800	2.8618	2,490.1700	2.4902	(12.985)	0	0	0
2014/02/12	2038	08/05/2014	109.01	Put	Bond Future	2,881.7800	2.8818	2,510.1700	2.5102	(12.895)	0	0	0
2014/02/12	2038	08/05/2014	109.00	Put	Bond Future	2,871.7800	2.8718	2,500.1700	2.5002	(12.940)	0	0	0
2014/02/12	2038	08/05/2014	109.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2038	08/05/2014	108.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2038	07/08/2014			Bond Future	106.4512	106.4512	106.8279	106.8279	0.354	0.0000	0.0000	0
2014/02/12	2038	07/08/2014	106.00	Call	Bond Future	451.2100	0.4512	827.9300	0.8279	83.491	0	0	0
2014/02/12	2038	07/08/2014	106.01	Call	Bond Future	441.2100	0.4412	817.9300	0.8179	85.383	0	0	0
2014/02/12	2038	07/08/2014	105.99	Call	Bond Future	461.2100	0.4612	837.9300	0.8379	81.681	0	0	0

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2014/02/12	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2046	08/05/2014			Bond Future	104.5100	104.5100	104.4926	104.4926	(0.017)	0.0000	0.0000	1,738
2014/02/12	2046	08/05/2014	104.35	Call	Bond Future	159.9700	0.1600	142.6000	0.1426	(10.858)	0	0	0
2014/02/12	2046	08/05/2014	104.36	Call	Bond Future	149.9700	0.1500	132.6000	0.1326	(11.582)	0	0	0
2014/02/12	2046	08/05/2014	104.34	Call	Bond Future	169.9700	0.1700	152.6000	0.1526	(10.219)	0	0	0
2014/02/12	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2046	07/08/2014			Bond Future	106.0686	106.0686	106.0508	106.0508	(0.017)	0.0000	0.0000	0
2014/02/12	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2046	07/08/2014	104.44	Call	Bond Future	1,628.6400	1.6286	1,610.8000	1.6108	(1.095)	0	0	0
2014/02/12	2046	07/08/2014	104.45	Call	Bond Future	1,618.6400	1.6186	1,600.8000	1.6008	(1.102)	0	0	0
2014/02/12	2046	07/08/2014	104.43	Call	Bond Future	1,638.6400	1.6386	1,620.8000	1.6208	(1.089)	0	0	0
2014/02/12	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2046	06/11/2014	104.45	Call	Bond Future	2,006.4400	2.0064	1,984.6400	1.9846	(1.087)	0	0	0
2014/02/12	2046	06/11/2014			Bond Future	106.4564	106.4564	106.4346	106.4346	(0.020)	0.0000	0.0000	0
2014/02/12	2046	06/11/2014	104.43	Call	Bond Future	2,026.4400	2.0264	2,004.6400	2.0046	(1.076)	0	0	0
2014/02/12	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2046	06/11/2014	104.44	Call	Bond Future	2,016.4400	2.0164	1,994.6400	1.9946	(1.081)	0	0	0
2014/02/12	2050	08/05/2014	114.99	Put	Bond Future	2,881.9800	2.8820	2,087.9900	2.0880	(27.550)	0	0	0
2014/02/12	2050	08/05/2014			Bond Future	112.1080	112.1080	112.9020	112.9020	0.708	0.0000	0.0000	472
2014/02/12	2050	08/05/2014	115.01	Put	Bond Future	2,901.9800	2.9020	2,107.9900	2.1080	(27.360)	0	0	0
2014/02/12	2050	08/05/2014	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2050	08/05/2014	115.00	Put	Bond Future	2,891.9800	2.8920	2,097.9900	2.0980	(27.455)	0	0	0
2014/02/12	2050	08/05/2014	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2050	08/05/2014	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2050	07/08/2014			Bond Future	112.3796	112.3796	113.1850	113.1850	0.717	0.0000	0.0000	0
2014/02/12	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	2050	07/08/2014	112.00	Call	Bond Future	379.5700	0.3796	1,184.9500	1.1850	212.182	0	0	0
2014/02/12	2050	07/08/2014	112.01	Call	Bond Future	369.5700	0.3696	1,174.9500	1.1750	217.924	0	0	0
2014/02/12	2050	07/08/2014	111.99	Call	Bond Future	389.5700	0.3896	1,194.9500	1.1950	206.736	0	0	0
2014/02/12	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/02/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	AL37	08/05/2014			Index Future	407.6870	407.6870	407.7410	407.7410	0.013	0.0000	0.0000	0
2014/02/12	AL37	07/08/2014			Index Future	413.7150	413.7150	413.7710	413.7710	0.014	0.0000	0.0000	0
2014/02/12	AL7T	08/05/2014			Index Future	476.8170	476.8170	476.7820	476.7820	(0.007)	0.0000	0.0000	1
2014/02/12	AL7T	07/08/2014			Index Future	483.8670	483.8670	483.8330	483.8330	(0.007)	0.0000	0.0000	0
2014/02/12	ALBI	08/05/2014			Index Future	432.9390	432.9390	433.5970	433.5970	0.152	0.0000	0.0000	764
2014/02/12	ALBI	07/08/2014			Index Future	439.3400	439.3400	440.0090	440.0090	0.152	0.0000	0.0000	0
2014/02/12	ALBI	06/11/2014			Index Future	446.4080	446.4080	447.0780	447.0780	0.150	0.0000	0.0000	0
2014/02/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/02/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/02/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/02/12	EL28	08/05/2014	114.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	EL28	08/05/2014			Bond Future	112.8514	112.8514	113.2377	113.2377	0.342	0.0000	0.0000	0
2014/02/12	EL28	08/05/2014	113.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	EL28	08/05/2014	114.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	EL28	08/05/2014	113.99	Put	Bond Future	1,138.6400	1.1386	752.3100	0.7523	(33.929)	0	0	0
2014/02/12	EL28	08/05/2014	114.01	Put	Bond Future	1,158.6400	1.1586	772.3100	0.7723	(33.343)	0	0	0
2014/02/12	EL28	08/05/2014	114.00	Put	Bond Future	1,148.6400	1.1486	762.3100	0.7623	(33.634)	0	0	0
2014/02/12	EL28	07/08/2014	114.00	Call	Bond Future	534.7700	0.5348	926.3400	0.9263	73.222	0	0	0
2014/02/12	EL28	07/08/2014			Bond Future	114.5348	114.5348	114.9263	114.9263	0.342	0.0000	0.0000	0
2014/02/12	EL28	07/08/2014	114.01	Call	Bond Future	524.7700	0.5248	916.3400	0.9163	74.617	0	0	0
2014/02/12	EL28	07/08/2014	113.99	Call	Bond Future	544.7700	0.5448	936.3400	0.9363	71.878	0	0	0
2014/02/12	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	ES33	08/05/2014	9.55	Put	Bond Future	3,510.3100	3.5103	3,190.9200	3.1909	(9.099)	0	0	0
2014/02/12	ES33	08/05/2014			Bond Future	10.0326	79.7406	9.9873	80.0600	(0.451)	0.0000	0.0000	6,292
2014/02/12	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	ES33	08/05/2014	9.54	Put	Bond Future	3,585.6000	3.5856	3,266.2100	3.2662	(8.908)	0	0	0
2014/02/12	ES33	08/05/2014	9.56	Put	Bond Future	3,435.1200	3.4351	3,115.7300	3.1157	(9.298)	0	0	0
2014/02/12	ES33	07/08/2014			Bond Future	10.1438	80.8117	10.0971	81.1356	(0.461)	0.0000	0.0000	0
2014/02/12	ES33	07/08/2014	10.14	Put	Bond Future	26.2500	0.0263	0.0000	0.0000	(100.000)	0	0	0
2014/02/12	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	ES33	07/08/2014	10.14	Call	Bond Future	0.0000	0.0000	297.6200	0.2976	100.000	0	0	0
2014/02/12	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	ES33	07/08/2014	10.15	Call	Bond Future	42.7900	0.0428	366.6600	0.3667	756.882	0	0	0
2014/02/12	ES33	07/08/2014	10.16	Call	Bond Future	111.7400	0.1117	435.6100	0.4356	289.842	0	0	0
2014/02/12	ES33	06/11/2014	10.31	Put	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/02/12	ES33	06/11/2014			Bond Future	10.2461	78.3297	10.1982	78.6561	(0.468)	0.0000	0.0000	0
2014/02/12	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	ES33	06/11/2014	10.29	Call	Bond Future	297.4900	0.2975	623.9100	0.6239	109.725	0	0	0
2014/02/12	ES33	06/11/2014	10.30	Call	Bond Future	364.9500	0.3649	691.3700	0.6914	89.442	0	0	0
2014/02/12	ES33	06/11/2014	10.31	Call	Bond Future	432.3100	0.4323	758.7300	0.7587	75.506	0	0	0
2014/02/12	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	GOVI	08/05/2014			GOVI	432.2480	432.2480	432.8280	432.8280	0.134	0.0000	0.0000	293
2014/02/12	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	GOVI	08/05/2014	441.99	Put	GOVI	97,420.0000	9.7420	91,620.0000	9.1620	(5.954)	0	0	0
2014/02/12	GOVI	08/05/2014	442.01	Put	GOVI	97,620.0000	9.7620	91,820.0000	9.1820	(5.941)	0	0	0
2014/02/12	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	GOVI	08/05/2014	442.00	Put	GOVI	97,520.0000	9.7520	91,720.0000	9.1720	(5.947)	0	0	0
2014/02/12	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	GOVI	07/08/2014			GOVI	438.6390	438.6390	439.2290	439.2290	0.135	0.0000	0.0000	175
2014/02/12	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	GOVI	07/08/2014	459.99	Put	GOVI	213,510.0000	21.3510	207,610.0000	20.7610	(2.763)	0	0	0
2014/02/12	GOVI	07/08/2014	460.01	Put	GOVI	213,710.0000	21.3710	207,810.0000	20.7810	(2.761)	0	0	0
2014/02/12	GOVI	07/08/2014	460.00	Put	GOVI	213,610.0000	21.3610	207,710.0000	20.7710	(2.762)	0	0	0
2014/02/12	GOVI	06/11/2014	449.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	GOVI	06/11/2014			GOVI	445.6960	445.6960	446.2850	446.2850	0.132	0.0000	0.0000	0
2014/02/12	GOVI	06/11/2014	448.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	GOVI	06/11/2014	449.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	GOVI	06/11/2014	448.99	Put	GOVI	32,940.0000	3.2940	27,050.0000	2.7050	(17.881)	0	0	0
2014/02/12	GOVI	06/11/2014	449.01	Put	GOVI	33,140.0000	3.3140	27,250.0000	2.7250	(17.773)	0	0	0
2014/02/12	GOVI	06/11/2014	449.00	Put	GOVI	33,040.0000	3.3040	27,150.0000	2.7150	(17.827)	0	0	0
2014/02/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/02/12	IGOV	08/05/2014			Index Future	198.1880	198.1880	198.3540	198.3540	0.084	0.0000	0.0000	1,263
2014/02/12	IGOV	07/08/2014			Index Future	201.1420	201.1420	201.3120	201.3120	0.085	0.0000	0.0000	106
2014/02/12	IGOV	06/11/2014			Index Future	204.4020	204.4020	204.5690	204.5690	0.082	0.0000	0.0000	0
2014/02/12	ILBI	08/05/2014			Index Future	536.5790	536.5790	536.9710	536.9710	0.073	0.0000	0.0000	0
2014/02/12	ILBI	07/08/2014			Index Future	544.3630	544.3630	544.7600	544.7600	0.073	0.0000	0.0000	210
2014/02/12	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/02/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/02/12	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/02/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/02/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0

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2014/02/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/02/12	JBAF	19/02/2014			Jibar Tradeable Future	5.6900	94.3100	5.6900	94.3100	0.000	0.0000	0.0000	2,000
2014/02/12	JBAF	19/03/2014			Jibar Tradeable Future	5.7400	94.2600	5.7600	94.2400	0.348	0.0000	0.0000	4,000
2014/02/12	JBAF	16/04/2014			Jibar Tradeable Future	6.0300	93.9700	6.0500	93.9500	0.332	0.0000	0.0000	0
2014/02/12	JBAF	21/05/2014			Jibar Tradeable Future	6.0800	93.9200	6.1600	93.8400	1.316	0.0000	0.0000	4,000
2014/02/12	JBAF	18/06/2014			Jibar Tradeable Future	6.4300	93.5700	6.4400	93.5600	0.156	0.0000	0.0000	3,455
2014/02/12	JBAF	16/07/2014			Jibar Tradeable Future	6.4800	93.5200	6.5000	93.5000	0.309	0.0000	0.0000	1,000
2014/02/12	JBAF	17/09/2014			Jibar Tradeable Future	6.9800	93.0200	7.0000	93.0000	0.287	0.0000	0.0000	1,000
2014/02/12	JBAF	17/12/2014			Jibar Tradeable Future	7.4700	92.5300	7.4800	92.5200	0.134	0.0000	0.0000	0
2014/02/12	JBAF	18/03/2015			Jibar Tradeable Future	7.7900	92.2100	7.8200	92.1800	0.385	0.0000	0.0000	2,000
2014/02/12	JBAF	17/06/2015			Jibar Tradeable Future	7.9600	92.0400	7.9900	92.0100	0.377	0.0000	0.0000	5,200
2014/02/12	JBAF	16/09/2015			Jibar Tradeable Future	8.1200	91.8800	8.1600	91.8400	0.493	0.0000	0.0000	0
2014/02/12	JBAF	15/12/2015			Jibar Tradeable Future	8.2600	91.7400	8.3000	91.7000	0.484	0.0000	0.0000	0
2014/02/12	R023	08/05/2014			Bond Future	8.6691	95.9611	8.6651	95.9843	(0.046)	0.0000	0.0000	12,886
2014/02/12	R023	08/05/2014	7.60	Call	Bond Future	435.9000	0.4359	375.3100	0.3753	(13.900)	0	0	0
2014/02/12	R023	08/05/2014	7.61	Call	Bond Future	444.5200	0.4445	383.2600	0.3833	(13.781)	0	0	0
2014/02/12	R023	08/05/2014	7.59	Put	Bond Future	7,020.9600	7.0210	6,937.7900	6.9378	(1.185)	0	0	0
2014/02/12	R023	08/05/2014	7.61	Put	Bond Future	6,910.6100	6.9106	6,826.1200	6.8261	(1.223)	0	0	0
2014/02/12	R023	08/05/2014	7.60	Put	Bond Future	6,965.6900	6.9657	6,881.8700	6.8819	(1.203)	0	0	0
2014/02/12	R023	08/05/2014	7.59	Call	Bond Future	427.4200	0.4274	367.4800	0.3675	(14.024)	0	0	0
2014/02/12	R023	07/08/2014	8.51	Call	Bond Future	2,645.3600	2.6454	2,526.3000	2.5263	(4.501)	0	0	0
2014/02/12	R023	07/08/2014			Bond Future	8.7767	97.2671	8.7726	97.2904	(0.046)	0.0000	0.0000	0
2014/02/12	R023	07/08/2014	8.49	Call	Bond Future	2,596.2100	2.5962	2,477.2900	2.4773	(4.581)	0	0	0
2014/02/12	R023	07/08/2014	8.50	Call	Bond Future	2,620.7200	2.6207	2,501.7200	2.5017	(4.541)	0	0	0
2014/02/12	R023	07/08/2014	8.49	Put	Bond Future	4,249.2400	4.2492	4,107.0600	4.1071	(3.346)	0	0	0
2014/02/12	R023	07/08/2014	8.51	Put	Bond Future	4,181.8900	4.1819	4,039.5700	4.0396	(3.403)	0	0	0
2014/02/12	R023	07/08/2014	8.50	Put	Bond Future	4,215.4800	4.2155	4,073.2200	4.0732	(3.375)	0	0	0
2014/02/12	R023	06/11/2014			Bond Future	8.8720	94.9130	8.8683	94.9335	(0.041)	0.0000	0.0000	0
2014/02/12	R023	06/11/2014	8.59	Put	Bond Future	4,803.3200	4.8033	4,562.8200	4.5628	(5.007)	0	0	0
2014/02/12	R023	06/11/2014	8.61	Put	Bond Future	4,739.3300	4.7393	4,498.6400	4.4986	(5.079)	0	0	0
2014/02/12	R023	06/11/2014	8.59	Call	Bond Future	3,220.5000	3.2205	3,000.4400	3.0004	(6.833)	0	0	0
2014/02/12	R023	06/11/2014	8.60	Put	Bond Future	4,771.2500	4.7713	4,530.6500	4.5306	(5.043)	0	0	0
2014/02/12	R023	06/11/2014	8.60	Call	Bond Future	3,245.1400	3.2451	3,024.9800	3.0250	(6.784)	0	0	0
2014/02/12	R023	06/11/2014	8.61	Call	Bond Future	3,269.8900	3.2699	3,049.6400	3.0496	(6.736)	0	0	0
2014/02/12	R157	08/05/2014	5.20	Call	Bond Future	4.4100	0.0044	4.8100	0.0048	9.070	0	0	0
2014/02/12	R157	08/05/2014			Bond Future	7.3787	109.8122	7.3685	109.8257	(0.139)	0.0000	0.0000	20,954
2014/02/12	R157	08/05/2014	5.21	Call	Bond Future	4.5600	0.0046	4.9600	0.0050	8.772	0	0	0
2014/02/12	R157	08/05/2014	5.19	Call	Bond Future	4.2800	0.0043	4.6600	0.0047	8.879	0	0	0
2014/02/12	R157	08/05/2014	5.20	Put	Bond Future	2,946.0500	2.9461	2,932.9100	2.9329	(0.446)	0	0	0
2014/02/12	R157	08/05/2014	5.19	Put	Bond Future	2,959.6800	2.9597	2,946.5200	2.9465	(0.445)	0	0	0
2014/02/12	R157	08/05/2014	5.21	Put	Bond Future	2,932.4400	2.9324	2,919.3000	2.9193	(0.448)	0	0	0
2014/02/12	R157	07/08/2014	6.76	Put	Bond Future	1,283.0600	1.2831	1,289.5800	1.2896	0.508	0	0	0
2014/02/12	R157	07/08/2014			Bond Future	7.7127	111.4371	7.7003	111.4504	(0.161)	0.0000	0.0000	0
2014/02/12	R157	07/08/2014	6.75	Put	Bond Future	1,290.9400	1.2909	1,297.3500	1.2974	0.497	0	0	0

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2014/02/12	R157	07/08/2014	6.74	Call	Bond Future	244.2600	0.2443	263.9100	0.2639	8.045	0	0	0
2014/02/12	R157	07/08/2014	6.75	Call	Bond Future	247.0300	0.2470	266.7700	0.2668	7.991	0	0	0
2014/02/12	R157	07/08/2014	6.76	Call	Bond Future	250.0700	0.2501	269.9200	0.2699	7.938	0	0	0
2014/02/12	R157	07/08/2014	6.74	Put	Bond Future	1,299.0900	1.2991	1,305.4100	1.3054	0.486	0	0	0
2014/02/12	R157	06/11/2014	6.19	Put	Bond Future	1,752.1200	1.7521	1,669.4200	1.6694	(4.720)	0	0	0
2014/02/12	R157	06/11/2014			Bond Future	8.0920	106.4176	8.0801	106.4274	(0.147)	0.0000	0.0000	0
2014/02/12	R157	06/11/2014	6.21	Put	Bond Future	1,738.0000	1.7380	1,654.4700	1.6545	(4.806)	0	0	0
2014/02/12	R157	06/11/2014	6.20	Put	Bond Future	1,745.0500	1.7450	1,661.9300	1.6619	(4.763)	0	0	0
2014/02/12	R157	06/11/2014	6.21	Call	Bond Future	156.6000	0.1566	82.9300	0.0829	(47.043)	0	0	0
2014/02/12	R157	06/11/2014	6.19	Call	Bond Future	153.7100	0.1537	80.8700	0.0809	(47.388)	0	0	0
2014/02/12	R157	06/11/2014	6.20	Call	Bond Future	155.1500	0.1552	81.8900	0.0819	(47.219)	0	0	0
2014/02/12	R186	08/05/2014	8.75	Put	Bond Future	3,818.4200	3.8184	3,528.4300	3.5284	(7.595)	0	0	0
2014/02/12	R186	08/05/2014	7.50	Put	Bond Future	12,122.9000	12.1229	11,769.2900	11.7693	(2.917)	0	0	0
2014/02/12	R186	08/05/2014	8.25	Put	Bond Future	6,496.4800	6.4965	6,163.5200	6.1635	(5.125)	0	0	0
2014/02/12	R186	08/05/2014			Bond Future	8.8427	116.5523	8.8030	116.8768	(0.449)	0.0000	0.0000	51,066
2014/02/12	R186	08/05/2014	7.09	Put	Bond Future	15,816.9100	15.8169	15,474.3500	15.4743	(2.166)	0	0	0
2014/02/12	R186	08/05/2014	9.10	Call	Bond Future	0.0000	0.0000	4,639.6000	4.6396	100.000	0	0	0
2014/02/12	R186	08/05/2014	9.25	Put	Bond Future	2,029.2500	2.0293	1,816.5500	1.8166	(10.482)	0	0	10,000
2014/02/12	R186	08/05/2014	9.75	Put	Bond Future	980.2800	0.9803	840.4100	0.8404	(14.268)	0	0	6,000
2014/02/12	R186	08/05/2014	8.80	Put	Bond Future	0.0000	0.0000	3,318.1000	3.3181	100.000	0	0	900
2014/02/12	R186	08/05/2014	7.10	Call	Bond Future	149.3300	0.1493	131.0800	0.1311	(12.221)	0	0	0
2014/02/12	R186	08/05/2014	9.00	Put	Bond Future	2,816.5200	2.8165	2,566.6300	2.5666	(8.872)	0	0	400
2014/02/12	R186	08/05/2014	7.11	Call	Bond Future	153.0900	0.1531	134.5700	0.1346	(12.097)	0	0	0
2014/02/12	R186	08/05/2014	9.75	Call	Bond Future	8,052.8300	8.0528	8,237.5400	8.2375	2.294	0	0	0
2014/02/12	R186	08/05/2014	8.50	Call	Bond Future	2,198.2100	2.1982	2,206.1600	2.2062	0.362	0	0	900
2014/02/12	R186	08/05/2014	7.09	Call	Bond Future	145.6500	0.1456	127.6700	0.1277	(12.345)	0	0	0
2014/02/12	R186	08/05/2014	9.10	Put	Bond Future	0.0000	0.0000	2,242.5600	2.2426	100.000	0	0	1,500
2014/02/12	R186	08/05/2014	9.25	Call	Bond Future	5,284.9400	5.2849	5,396.8200	5.3968	2.117	0	0	0
2014/02/12	R186	08/05/2014	8.80	Call	Bond Future	0.0000	0.0000	3,293.8400	3.2938	100.000	0	0	0
2014/02/12	R186	08/05/2014	8.25	Call	Bond Future	1,511.1200	1.5111	1,502.7400	1.5027	(0.555)	0	0	10,000
2014/02/12	R186	08/05/2014	7.11	Put	Bond Future	15,628.9800	15.6290	15,285.8800	15.2859	(2.195)	0	0	0
2014/02/12	R186	08/05/2014	8.75	Call	Bond Future	3,058.7800	3.0588	3,093.3700	3.0934	1.131	0	0	6,000
2014/02/12	R186	08/05/2014	7.50	Call	Bond Future	376.4600	0.3765	347.4300	0.3474	(7.711)	0	0	1,933
2014/02/12	R186	08/05/2014	8.50	Put	Bond Future	5,043.6400	5.0436	4,727.0100	4.7270	(6.278)	0	0	1,933
2014/02/12	R186	08/05/2014	7.10	Put	Bond Future	15,722.8500	15.7229	15,380.0200	15.3800	(2.180)	0	0	0
2014/02/12	R186	08/05/2014	9.00	Call	Bond Future	4,090.0900	4.0901	4,164.7800	4.1648	1.826	0	0	0
2014/02/12	R186	07/08/2014	8.31	Call	Bond Future	2,469.1700	2.4692	2,548.0600	2.5481	3.195	0	0	0
2014/02/12	R186	07/08/2014			Bond Future	8.9418	112.9827	8.9007	113.3117	(0.460)	0.0000	0.0000	0
2014/02/12	R186	07/08/2014	8.92	Put	Bond Future	4,672.2100	4.6722	4,467.7800	4.4678	(4.375)	0	0	840
2014/02/12	R186	07/08/2014	8.29	Call	Bond Future	2,414.7700	2.4148	2,492.6600	2.4927	3.226	0	0	0
2014/02/12	R186	07/08/2014	8.30	Call	Bond Future	2,441.8700	2.4419	2,520.2600	2.5203	3.210	0	0	0
2014/02/12	R186	07/08/2014	8.29	Put	Bond Future	7,791.0200	7.7910	7,539.9100	7.5399	(3.223)	0	0	0
2014/02/12	R186	07/08/2014	8.92	Call	Bond Future	4,497.8800	4.4979	4,622.4500	4.6225	2.770	0	0	0
2014/02/12	R186	07/08/2014	8.31	Put	Bond Future	7,675.1400	7.6751	7,425.0300	7.4250	(3.259)	0	0	0
2014/02/12	R186	07/08/2014	8.30	Put	Bond Future	7,732.9400	7.7329	7,482.3300	7.4823	(3.241)	0	0	0
2014/02/12	R186	06/11/2014	8.14	Call	Bond Future	2,615.2900	2.6153	2,806.3000	2.8063	7.304	0	0	0
2014/02/12	R186	06/11/2014	8.15	Put	Bond Future	9,794.9300	9.7949	9,656.3900	9.6564	(1.414)	0	0	0

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2014/02/12	R186	06/11/2014			Bond Future	9.0262	114.8047	8.9840	115.1352	(0.468)	0.0000	0.0000	0
2014/02/12	R186	06/11/2014	9.17	Call	Bond Future	6,028.0300	6.0280	6,301.7400	6.3017	4.541	0	0	0
2014/02/12	R186	06/11/2014	8.15	Call	Bond Future	2,640.6500	2.6406	2,832.6100	2.8326	7.269	0	0	0
2014/02/12	R186	06/11/2014	8.16	Call	Bond Future	2,666.1700	2.6662	2,859.0800	2.8591	7.235	0	0	0
2014/02/12	R186	06/11/2014	9.17	Put	Bond Future	4,912.0600	4.9121	4,855.2700	4.8553	(1.156)	0	0	2,010
2014/02/12	R186	06/11/2014	8.14	Put	Bond Future	9,854.8800	9.8549	9,715.3900	9.7154	(1.415)	0	0	0
2014/02/12	R186	06/11/2014	8.16	Put	Bond Future	9,735.2300	9.7352	9,597.6400	9.5976	(1.413)	0	0	0
2014/02/12	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R197	08/05/2014			Bond Future	271.7839	271.7839	271.7315	271.7315	(0.019)	0.0000	0.0000	2,049
2014/02/12	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R197	08/05/2014	250.01	Call	Bond Future	21,773.8900	21.7739	21,721.4900	21.7215	(0.241)	0	0	0
2014/02/12	R197	08/05/2014	249.99	Call	Bond Future	21,793.8900	21.7939	21,741.4900	21.7415	(0.240)	0	0	0
2014/02/12	R197	08/05/2014	250.00	Call	Bond Future	21,783.8900	21.7839	21,731.4900	21.7315	(0.241)	0	0	0
2014/02/12	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R197	07/08/2014			Bond Future	270.0455	270.0455	269.9917	269.9917	(0.020)	0.0000	0.0000	0
2014/02/12	R197	07/08/2014	270.00	Call	Bond Future	45.5300	0.0455	0.0000	0.0000	(100.000)	0	0	0
2014/02/12	R197	07/08/2014	270.01	Call	Bond Future	35.5300	0.0355	0.0000	0.0000	(100.000)	0	0	0
2014/02/12	R197	07/08/2014	269.99	Call	Bond Future	55.5300	0.0555	1.7000	0.0017	(96.939)	0	0	0
2014/02/12	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	18.3000	0.0183	100.000	0	0	0
2014/02/12	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	8.3000	0.0083	100.000	0	0	0
2014/02/12	R201	08/05/2014			Bond Future	6.6937	104.6292	6.6908	104.6309	(0.043)	0.0000	0.0000	0
2014/02/12	R201	08/05/2014	4.75	Call	Bond Future	4.1300	0.0041	7.5700	0.0076	83.293	0	0	0
2014/02/12	R201	08/05/2014	4.76	Call	Bond Future	4.2500	0.0043	7.7600	0.0078	82.588	0	0	0
2014/02/12	R201	08/05/2014	4.74	Call	Bond Future	4.0100	0.0040	7.3800	0.0074	84.040	0	0	0
2014/02/12	R201	08/05/2014	4.76	Put	Bond Future	1,164.1600	1.1642	1,165.9600	1.1660	0.155	0	0	0
2014/02/12	R201	08/05/2014	4.75	Put	Bond Future	1,170.1000	1.1701	1,171.8300	1.1718	0.148	0	0	0
2014/02/12	R201	08/05/2014	4.74	Put	Bond Future	1,176.0400	1.1760	1,177.7000	1.1777	0.141	0	0	0
2014/02/12	R201	07/08/2014	5.31	Put	Bond Future	693.8900	0.6939	709.8600	0.7099	2.302	0	0	0
2014/02/12	R201	07/08/2014			Bond Future	7.1446	101.7655	7.1407	101.7669	(0.055)	0.0000	0.0000	0
2014/02/12	R201	07/08/2014	5.30	Put	Bond Future	697.0400	0.6970	712.9000	0.7129	2.275	0	0	0
2014/02/12	R201	07/08/2014	5.31	Call	Bond Future	36.3600	0.0364	53.7200	0.0537	47.745	0	0	0
2014/02/12	R201	07/08/2014	5.29	Call	Bond Future	35.4600	0.0355	52.6000	0.0526	48.336	0	0	0
2014/02/12	R201	07/08/2014	5.30	Call	Bond Future	35.9100	0.0359	53.1600	0.0532	48.037	0	0	0
2014/02/12	R201	07/08/2014	5.29	Put	Bond Future	700.2000	0.7002	715.9500	0.7159	2.249	0	0	0
2014/02/12	R202	08/05/2014	215.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R202	08/05/2014			Bond Future	208.7554	208.7554	209.0265	209.0265	0.130	0.0000	0.0000	44,448
2014/02/12	R202	08/05/2014	215.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R202	08/05/2014	214.99	Put	Bond Future	6,234.6200	6.2346	5,963.4500	5.9635	(4.349)	0	0	0
2014/02/12	R202	08/05/2014	215.01	Put	Bond Future	6,254.6200	6.2546	5,983.4500	5.9835	(4.336)	0	0	0
2014/02/12	R202	08/05/2014	214.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R202	08/05/2014	215.00	Put	Bond Future	6,244.6200	6.2446	5,973.4500	5.9735	(4.342)	0	0	0
2014/02/12	R202	07/08/2014	207.99	Call	Bond Future	802.4100	0.8024	1,076.9100	1.0769	34.209	0	0	0
2014/02/12	R202	07/08/2014	208.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R202	07/08/2014			Bond Future	208.7924	208.7924	209.0669	209.0669	0.131	0.0000	0.0000	0

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2014/02/12	R202	07/08/2014	207.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R202	07/08/2014	208.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R202	07/08/2014	208.00	Call	Bond Future	792.4100	0.7924	1,066.9100	1.0669	34.641	0	0	0
2014/02/12	R202	07/08/2014	208.01	Call	Bond Future	782.4100	0.7824	1,056.9100	1.0569	35.084	0	0	0
2014/02/12	R203	08/05/2014	5.74	Call	Bond Future	10.2800	0.0103	14.6600	0.0147	42.607	0	0	0
2014/02/12	R203	08/05/2014	5.76	Call	Bond Future	10.9400	0.0109	15.5200	0.0155	41.865	0	0	0
2014/02/12	R203	08/05/2014	6.84	Call	Bond Future	177.9000	0.1779	208.0000	0.2080	16.920	0	0	29
2014/02/12	R203	08/05/2014	7.40	Put	Bond Future	2,060.8800	2.0609	2,095.4000	2.0954	1.675	0	0	0
2014/02/12	R203	08/05/2014			Bond Future	7.9267	102.2378	7.9205	102.2557	(0.078)	0.0000	0.0000	16,394
2014/02/12	R203	08/05/2014	5.76	Put	Bond Future	6,550.8400	6.5508	6,537.5400	6.5375	(0.203)	0	0	0
2014/02/12	R203	08/05/2014	6.84	Put	Bond Future	3,394.7000	3.3947	3,406.9200	3.4069	0.360	0	0	0
2014/02/12	R203	08/05/2014	5.75	Put	Bond Future	6,581.8900	6.5819	6,568.4800	6.5685	(0.204)	0	0	0
2014/02/12	R203	08/05/2014	5.74	Put	Bond Future	6,612.9400	6.6129	6,599.4400	6.5994	(0.204)	0	0	0
2014/02/12	R203	08/05/2014	7.40	Call	Bond Future	517.3100	0.5173	569.7100	0.5697	10.129	0	0	16
2014/02/12	R203	08/05/2014	5.75	Call	Bond Future	10.6100	0.0106	15.0800	0.0151	42.130	0	0	0
2014/02/12	R203	07/08/2014	7.30	Call	Bond Future	683.7900	0.6838	753.1300	0.7531	10.141	0	0	0
2014/02/12	R203	07/08/2014			Bond Future	8.1011	103.7505	8.0945	103.7683	(0.081)	0.0000	0.0000	0
2014/02/12	R203	07/08/2014	7.31	Call	Bond Future	691.7800	0.6918	761.6600	0.7617	10.101	0	0	0
2014/02/12	R203	07/08/2014	6.84	Put	Bond Future	3,863.4200	3.8634	3,893.8900	3.8939	0.789	0	0	0
2014/02/12	R203	07/08/2014	7.29	Put	Bond Future	2,892.5700	2.8926	2,943.5900	2.9436	1.764	0	0	0
2014/02/12	R203	07/08/2014	7.31	Put	Bond Future	2,853.1200	2.8531	2,905.2100	2.9052	1.826	0	0	0
2014/02/12	R203	07/08/2014	7.29	Call	Bond Future	675.8500	0.6758	744.6600	0.7447	10.181	0	0	0
2014/02/12	R203	07/08/2014	7.30	Put	Bond Future	2,872.8100	2.8728	2,924.3600	2.9244	1.794	0	0	0
2014/02/12	R203	07/08/2014	6.84	Call	Bond Future	390.7500	0.3908	439.0100	0.4390	12.351	0	0	46
2014/02/12	R203	06/11/2014	6.86	Call	Bond Future	599.0300	0.5990	497.0100	0.4970	(17.031)	0	0	0
2014/02/12	R203	06/11/2014			Bond Future	8.2597	101.2569	8.2538	101.2716	(0.071)	0.0000	0.0000	0
2014/02/12	R203	06/11/2014	6.98	Call	Bond Future	669.4000	0.6694	562.2600	0.5623	(16.005)	0	0	14
2014/02/12	R203	06/11/2014	6.84	Call	Bond Future	587.8700	0.5879	486.7300	0.4867	(17.204)	0	0	45
2014/02/12	R203	06/11/2014	6.85	Call	Bond Future	593.4300	0.5934	491.8500	0.4919	(17.117)	0	0	0
2014/02/12	R203	06/11/2014	6.98	Put	Bond Future	3,920.1900	3.9202	3,798.3800	3.7984	(3.107)	0	0	0
2014/02/12	R203	06/11/2014	6.84	Put	Bond Future	4,202.2400	4.2022	4,086.4300	4.0864	(2.756)	0	0	0
2014/02/12	R203	06/11/2014	6.86	Put	Bond Future	4,161.3600	4.1614	4,044.6700	4.0447	(2.804)	0	0	0
2014/02/12	R203	06/11/2014	6.85	Put	Bond Future	4,181.7800	4.1818	4,065.5300	4.0655	(2.780)	0	0	0
2014/02/12	R204	08/05/2014			Bond Future	8.1758	102.4657	8.1707	102.4847	(0.062)	0.0000	0.0000	30,006
2014/02/12	R204	08/05/2014	6.05	Call	Bond Future	18.4100	0.0184	17.7300	0.0177	(3.694)	0	0	0
2014/02/12	R204	08/05/2014	6.06	Call	Bond Future	18.9700	0.0190	18.2700	0.0183	(3.690)	0	0	0
2014/02/12	R204	08/05/2014	6.04	Call	Bond Future	17.8700	0.0179	17.2100	0.0172	(3.693)	0	0	0
2014/02/12	R204	08/05/2014	6.05	Put	Bond Future	8,425.0700	8.4251	8,405.3200	8.4053	(0.234)	0	0	0
2014/02/12	R204	08/05/2014	6.04	Put	Bond Future	8,466.0800	8.4661	8,446.3500	8.4463	(0.233)	0	0	0
2014/02/12	R204	08/05/2014	6.06	Put	Bond Future	8,384.0900	8.3841	8,364.3200	8.3643	(0.236)	0	0	0
2014/02/12	R204	07/08/2014			Bond Future	8.3262	99.9481	8.3208	99.9671	(0.064)	0.0000	0.0000	0
2014/02/12	R204	07/08/2014	7.44	Put	Bond Future	4,066.4000	4.0664	4,038.5300	4.0385	(0.685)	0	0	0
2014/02/12	R204	07/08/2014	7.46	Put	Bond Future	4,011.5300	4.0115	3,984.5700	3.9846	(0.672)	0	0	0
2014/02/12	R204	07/08/2014	7.45	Put	Bond Future	4,038.9200	4.0389	4,011.5000	4.0115	(0.679)	0	0	0
2014/02/12	R204	07/08/2014	7.78	Call	Bond Future	1,226.8500	1.2269	1,222.8300	1.2228	(0.328)	0	0	0
2014/02/12	R204	07/08/2014	7.46	Call	Bond Future	859.8700	0.8599	851.9400	0.8519	(0.922)	0	0	0

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2014/02/12	R204	07/08/2014	7.44	Call	Bond Future	840.5300	0.8405	831.6900	0.8317	(1.052)	0	0	0
2014/02/12	R204	07/08/2014	7.78	Put	Bond Future	3,200.0100	3.2000	3,176.9600	3.1770	(0.720)	0	0	530
2014/02/12	R204	07/08/2014	7.45	Call	Bond Future	850.1600	0.8502	841.7700	0.8418	(0.987)	0	0	0
2014/02/12	R204	06/11/2014	7.99	Put	Bond Future	3,387.4700	3.3875	3,353.2200	3.3532	(1.011)	0	0	1,270
2014/02/12	R204	06/11/2014			Bond Future	8.4549	101.5595	8.4502	101.5755	(0.056)	0.0000	0.0000	0
2014/02/12	R204	06/11/2014	6.99	Put	Bond Future	5,860.6500	5.8607	5,829.3800	5.8294	(0.534)	0	0	0
2014/02/12	R204	06/11/2014	7.01	Put	Bond Future	5,803.3400	5.8033	5,771.9500	5.7720	(0.541)	0	0	0
2014/02/12	R204	06/11/2014	6.99	Call	Bond Future	752.0500	0.7520	736.8000	0.7368	(2.028)	0	0	0
2014/02/12	R204	06/11/2014	7.00	Put	Bond Future	5,831.9700	5.8320	5,800.6400	5.8006	(0.537)	0	0	0
2014/02/12	R204	06/11/2014	7.99	Call	Bond Future	1,800.2600	1.8003	1,782.0300	1.7820	(1.013)	0	0	0
2014/02/12	R204	06/11/2014	7.00	Call	Bond Future	759.3200	0.7593	744.0100	0.7440	(2.016)	0	0	0
2014/02/12	R204	06/11/2014	7.01	Call	Bond Future	766.6400	0.7666	751.2700	0.7513	(2.005)	0	0	0
2014/02/12	R207	08/05/2014	6.19	Put	Bond Future	10,204.1300	10.2041	10,158.4900	10.1585	(0.447)	0	0	0
2014/02/12	R207	08/05/2014	6.21	Put	Bond Future	10,107.9100	10.1079	10,062.1500	10.0622	(0.453)	0	0	0
2014/02/12	R207	08/05/2014			Bond Future	8.4157	97.1717	8.4057	97.2147	(0.119)	0.0000	0.0000	19,048
2014/02/12	R207	08/05/2014	6.20	Put	Bond Future	10,156.0000	10.1560	10,110.3000	10.1103	(0.450)	0	0	0
2014/02/12	R207	08/05/2014	6.20	Call	Bond Future	18.1900	0.0182	15.4900	0.0155	(14.843)	0	0	0
2014/02/12	R207	08/05/2014	6.21	Call	Bond Future	18.7400	0.0187	15.9800	0.0160	(14.728)	0	0	0
2014/02/12	R207	08/05/2014	6.19	Call	Bond Future	17.6600	0.0177	15.0200	0.0150	(14.949)	0	0	0
2014/02/12	R207	07/08/2014	7.69	Call	Bond Future	1,029.3300	1.0293	964.5000	0.9645	(6.298)	0	0	0
2014/02/12	R207	07/08/2014	7.70	Put	Bond Future	4,651.3100	4.6513	4,542.9800	4.5430	(2.329)	0	0	0
2014/02/12	R207	07/08/2014			Bond Future	8.5560	94.9678	8.5455	95.0111	(0.123)	0.0000	0.0000	0
2014/02/12	R207	07/08/2014	7.70	Call	Bond Future	1,041.2300	1.0412	976.1900	0.9762	(6.246)	0	0	0
2014/02/12	R207	07/08/2014	7.71	Call	Bond Future	1,053.2200	1.0532	987.9700	0.9880	(6.195)	0	0	0
2014/02/12	R207	07/08/2014	7.69	Put	Bond Future	4,682.5700	4.6826	4,574.4500	4.5744	(2.309)	0	0	0
2014/02/12	R207	07/08/2014	7.71	Put	Bond Future	4,620.1600	4.6202	4,511.6200	4.5116	(2.349)	0	0	0
2014/02/12	R207	06/11/2014	7.36	Put	Bond Future	6,429.3000	6.4293	6,352.3200	6.3523	(1.197)	0	0	0
2014/02/12	R207	06/11/2014			Bond Future	8.6711	96.4992	8.6608	96.5401	(0.119)	0.0000	0.0000	0
2014/02/12	R207	06/11/2014	7.35	Put	Bond Future	6,462.0200	6.4620	6,385.1400	6.3851	(1.190)	0	0	0
2014/02/12	R207	06/11/2014	7.36	Call	Bond Future	1,065.6000	1.0656	1,029.4800	1.0295	(3.390)	0	0	0
2014/02/12	R207	06/11/2014	7.34	Call	Bond Future	1,046.4600	1.0465	1,010.5500	1.0106	(3.432)	0	0	0
2014/02/12	R207	06/11/2014	7.35	Call	Bond Future	1,056.0000	1.0560	1,019.9800	1.0200	(3.411)	0	0	0
2014/02/12	R207	06/11/2014	7.34	Put	Bond Future	6,494.8200	6.4948	6,418.0500	6.4180	(1.182)	0	0	0
2014/02/12	R208	08/05/2014	6.31	Call	Bond Future	20.1800	0.0202	13.8500	0.0139	(31.368)	0	0	0
2014/02/12	R208	08/05/2014			Bond Future	8.5385	91.6153	8.5394	91.6108	0.011	0.0000	0.0000	11,022
2014/02/12	R208	08/05/2014	6.29	Call	Bond Future	19.0100	0.0190	12.9800	0.0130	(31.720)	0	0	0
2014/02/12	R208	08/05/2014	6.31	Put	Bond Future	11,614.4800	11.6145	11,612.7400	11.6127	(0.015)	0	0	0
2014/02/12	R208	08/05/2014	6.30	Put	Bond Future	11,669.8800	11.6699	11,668.2900	11.6683	(0.014)	0	0	0
2014/02/12	R208	08/05/2014	6.29	Put	Bond Future	11,725.3100	11.7253	11,723.8700	11.7239	(0.012)	0	0	0
2014/02/12	R208	08/05/2014	6.30	Call	Bond Future	19.5900	0.0196	13.4100	0.0134	(31.547)	0	0	0
2014/02/12	R208	07/08/2014	8.28	Call	Bond Future	1,954.9000	1.9549	1,844.7200	1.8447	(5.636)	0	0	0
2014/02/12	R208	07/08/2014			Bond Future	8.6598	92.9710	8.6608	92.9660	0.012	0.0000	0.0000	0
2014/02/12	R208	07/08/2014	7.80	Call	Bond Future	1,173.9000	1.1739	1,080.7900	1.0808	(7.932)	0	0	0
2014/02/12	R208	07/08/2014	7.79	Put	Bond Future	5,338.9200	5.3389	5,251.2000	5.2512	(1.643)	0	0	0
2014/02/12	R208	07/08/2014	7.81	Put	Bond Future	5,267.1100	5.2671	5,178.6000	5.1786	(1.680)	0	0	0
2014/02/12	R208	07/08/2014	7.80	Put	Bond Future	5,302.9400	5.3029	5,214.8300	5.2148	(1.662)	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
2014/02/12	R208	07/08/2014	8.28	Put	Bond Future	3,750.8600	3.7509	3,645.6800	3.6457	(2.804)	0	0	630
2014/02/12	R208	07/08/2014	7.81	Call	Bond Future	1,187.4000	1.1874	1,093.8900	1.0939	(7.875)	0	0	0
2014/02/12	R208	07/08/2014	7.79	Call	Bond Future	1,160.5100	1.1605	1,067.7900	1.0678	(7.990)	0	0	0
2014/02/12	R208	06/11/2014	7.46	Call	Bond Future	1,108.2400	1.1082	1,007.6200	1.0076	(9.079)	0	0	0
2014/02/12	R208	06/11/2014			Bond Future	8.7653	91.0696	8.7671	91.0615	0.020	0.0000	0.0000	0
2014/02/12	R208	06/11/2014	7.44	Call	Bond Future	1,087.1700	1.0872	987.4000	0.9874	(9.177)	0	0	0
2014/02/12	R208	06/11/2014	7.45	Call	Bond Future	1,097.6700	1.0977	997.4700	0.9975	(9.128)	0	0	0
2014/02/12	R208	06/11/2014	8.50	Put	Bond Future	3,929.2100	3.9292	3,800.8400	3.8008	(3.267)	0	0	1,520
2014/02/12	R208	06/11/2014	7.44	Put	Bond Future	7,328.6700	7.3287	7,236.9900	7.2370	(1.251)	0	0	0
2014/02/12	R208	06/11/2014	7.46	Put	Bond Future	7,251.7000	7.2517	7,159.1700	7.1592	(1.276)	0	0	0
2014/02/12	R208	06/11/2014	8.50	Call	Bond Future	2,720.1500	2.7201	2,583.6900	2.5837	(5.017)	0	0	0
2014/02/12	R208	06/11/2014	7.45	Put	Bond Future	7,290.1400	7.2901	7,198.0300	7.1980	(1.263)	0	0	0
2014/02/12	R209	08/05/2014	9.63	Call	Bond Future	4,118.0200	4.1180	4,219.1000	4.2191	2.455	0	0	0
2014/02/12	R209	08/05/2014			Bond Future	9.3358	72.1564	9.2917	72.4722	(0.472)	0.0000	0.0000	24,063
2014/02/12	R209	08/05/2014	7.85	Call	Bond Future	226.9200	0.2269	211.3000	0.2113	(6.883)	0	0	0
2014/02/12	R209	08/05/2014	9.00	Put	Bond Future	4,413.8700	4.4139	4,116.7400	4.1167	(6.732)	0	0	0
2014/02/12	R209	08/05/2014	9.50	Call	Bond Future	3,602.3900	3.6024	3,683.7600	3.6838	2.259	0	0	0
2014/02/12	R209	08/05/2014	7.86	Call	Bond Future	232.3500	0.2323	216.5900	0.2166	(6.783)	0	0	0
2014/02/12	R209	08/05/2014	9.75	Put	Bond Future	1,758.4200	1.7584	1,562.2200	1.5622	(11.158)	0	0	7,262
2014/02/12	R209	08/05/2014	9.85	Put	Bond Future	1,531.2400	1.5312	1,350.3900	1.3504	(11.811)	0	0	10,000
2014/02/12	R209	08/05/2014	8.50	Put	Bond Future	7,256.5700	7.2566	6,927.1900	6.9272	(4.539)	0	0	0
2014/02/12	R209	08/05/2014	7.84	Call	Bond Future	221.5900	0.2216	206.1100	0.2061	(6.986)	0	0	0
2014/02/12	R209	08/05/2014	7.85	Put	Bond Future	12,191.9500	12.1919	11,860.5000	11.8605	(2.719)	0	0	0
2014/02/12	R209	08/05/2014	9.50	Put	Bond Future	2,445.4700	2.4455	2,211.0100	2.2110	(9.588)	0	0	640
2014/02/12	R209	08/05/2014	7.84	Put	Bond Future	12,277.2800	12.2773	11,945.9700	11.9460	(2.699)	0	0	0
2014/02/12	R209	08/05/2014	9.63	Put	Bond Future	2,065.9900	2.0660	1,851.2400	1.8512	(10.395)	0	0	883
2014/02/12	R209	08/05/2014	9.85	Call	Bond Future	5,057.4300	5.0574	5,192.4100	5.1924	2.669	0	0	0
2014/02/12	R209	08/05/2014	7.86	Put	Bond Future	12,106.8600	12.1069	11,775.2700	11.7753	(2.739)	0	0	0
2014/02/12	R209	08/05/2014	9.75	Call	Bond Future	4,620.7700	4.6208	4,740.4000	4.7404	2.589	0	0	0
2014/02/12	R209	08/05/2014	8.50	Call	Bond Future	878.7100	0.8787	865.1600	0.8652	(1.542)	0	0	640
2014/02/12	R209	08/05/2014	9.00	Call	Bond Future	1,952.7400	1.9527	1,971.4400	1.9714	0.958	0	0	640
2014/02/12	R209	07/08/2014	9.04	Put	Bond Future	5,919.3100	5.9193	5,617.5100	5.6175	(5.099)	0	0	0
2014/02/12	R209	07/08/2014			Bond Future	9.4188	73.2241	9.3735	73.5444	(0.482)	0.0000	0.0000	0
2014/02/12	R209	07/08/2014	9.06	Put	Bond Future	5,828.3400	5.8283	5,527.7900	5.5278	(5.157)	0	0	0
2014/02/12	R209	07/08/2014	9.05	Put	Bond Future	5,873.6900	5.8737	5,572.6200	5.5726	(5.126)	0	0	0
2014/02/12	R209	07/08/2014	9.05	Call	Bond Future	3,203.1100	3.2031	3,222.3600	3.2224	0.601	0	0	0
2014/02/12	R209	07/08/2014	9.06	Call	Bond Future	3,232.2200	3.2322	3,251.9900	3.2520	0.612	0	0	0
2014/02/12	R209	07/08/2014	9.04	Call	Bond Future	3,174.1500	3.1742	3,192.6700	3.1927	0.583	0	0	0
2014/02/12	R209	06/11/2014			Bond Future	9.4917	71.2566	9.4453	71.5796	(0.488)	0.0000	0.0000	0
2014/02/12	R209	06/11/2014	8.99	Put	Bond Future	7,389.1300	7.3891	6,926.9100	6.9269	(6.255)	0	0	0
2014/02/12	R209	06/11/2014	9.01	Put	Bond Future	7,295.7900	7.2958	6,834.2300	6.8342	(6.326)	0	0	0
2014/02/12	R209	06/11/2014	9.00	Put	Bond Future	7,342.3500	7.3424	6,880.5700	6.8806	(6.289)	0	0	0
2014/02/12	R209	06/11/2014	8.99	Call	Bond Future	3,766.7500	3.7668	3,627.5200	3.6275	(3.696)	0	0	0
2014/02/12	R209	06/11/2014	9.00	Call	Bond Future	3,794.9700	3.7950	3,656.1800	3.6562	(3.657)	0	0	0
2014/02/12	R209	06/11/2014	9.01	Call	Bond Future	3,823.3000	3.8233	3,684.7300	3.6847	(3.624)	0	0	0
2014/02/12	R210	08/05/2014			Bond Future	156.4555	156.4555	156.4273	156.4273	(0.018)	0.0000	0.0000	719

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
2014/02/12	R210	08/05/2014	159.99	Put	Bond Future	3,534.5300	3.5345	3,562.7000	3.5627	0.797	0	0	0
2014/02/12	R210	08/05/2014	160.01	Put	Bond Future	3,554.5300	3.5545	3,582.7000	3.5827	0.793	0	0	0
2014/02/12	R210	08/05/2014	160.00	Put	Bond Future	3,544.5300	3.5445	3,572.7000	3.5727	0.795	0	0	0
2014/02/12	R210	08/05/2014	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R210	08/05/2014	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R210	08/05/2014	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R210	07/08/2014	159.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R210	07/08/2014	159.00	Call	Bond Future	158.7889	158.7889	158.7598	158.7598	(0.018)	0.0000	0.0000	0
2014/02/12	R210	07/08/2014	159.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R210	07/08/2014	158.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R210	07/08/2014	159.01	Put	Bond Future	221.1400	0.2211	250.1600	0.2502	13.123	0	0	0
2014/02/12	R210	07/08/2014	159.00	Put	Bond Future	211.1400	0.2111	240.1600	0.2402	13.744	0	0	0
2014/02/12	R210	07/08/2014	158.99	Put	Bond Future	201.1400	0.2011	230.1600	0.2302	14.428	0	0	0
2014/02/12	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R211	08/05/2014	130.00	Put	Bond Future	2,203.1900	2.2032	2,239.7100	2.2397	1.658	0	0	0
2014/02/12	R211	08/05/2014			Bond Future	127.7968	127.7968	127.7603	127.7603	(0.029)	0.0000	0.0000	390
2014/02/12	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R211	08/05/2014	129.99	Put	Bond Future	2,193.1900	2.1932	2,229.7100	2.2297	1.665	0	0	0
2014/02/12	R211	08/05/2014	130.01	Put	Bond Future	2,213.1900	2.2132	2,249.7100	2.2497	1.650	0	0	0
2014/02/12	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R211	07/08/2014	128.1481		Bond Future	128.1481	128.1481	128.1106	128.1106	(0.029)	0.0000	0.0000	0
2014/02/12	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R211	07/08/2014	128.00	Call	Bond Future	148.1000	0.1481	110.6400	0.1106	(25.294)	0	0	0
2014/02/12	R211	07/08/2014	128.01	Call	Bond Future	138.1000	0.1381	100.6400	0.1006	(27.125)	0	0	0
2014/02/12	R211	07/08/2014	127.99	Call	Bond Future	158.1000	0.1581	120.6400	0.1206	(23.694)	0	0	0
2014/02/12	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R212	08/05/2014			Bond Future	128.8166	128.8166	128.7908	128.7908	(0.020)	0.0000	0.0000	21,791
2014/02/12	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R212	08/05/2014	131.99	Put	Bond Future	3,173.3600	3.1734	3,199.1600	3.1992	0.813	0	0	0
2014/02/12	R212	08/05/2014	132.01	Put	Bond Future	3,193.3600	3.1934	3,219.1600	3.2192	0.808	0	0	0
2014/02/12	R212	08/05/2014	132.00	Put	Bond Future	3,183.3600	3.1834	3,209.1600	3.2092	0.810	0	0	0
2014/02/12	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R212	07/08/2014	128.99	Call	Bond Future	41.4400	0.0414	14.8400	0.0148	(64.189)	0	0	0
2014/02/12	R212	07/08/2014			Bond Future	129.0314	129.0314	129.0048	129.0048	(0.021)	0.0000	0.0000	0
2014/02/12	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	5.1600	0.0052	100.000	0	0	0
2014/02/12	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R212	07/08/2014	129.00	Call	Bond Future	31.4400	0.0314	4.8400	0.0048	(84.606)	0	0	0
2014/02/12	R212	07/08/2014	129.01	Call	Bond Future	21.4400	0.0214	0.0000	0.0000	(100.000)	0	0	0
2014/02/12	R213	08/05/2014	7.65	Put	Bond Future	13,109.5000	13.1095	12,773.5000	12.7735	(2.563)	0	0	0
2014/02/12	R213	08/05/2014			Bond Future	9.2513	82.3798	9.2068	82.7030	(0.481)	0.0000	0.0000	21,730
2014/02/12	R213	08/05/2014	7.64	Put	Bond Future	13,194.7800	13.1948	12,858.9000	12.8589	(2.546)	0	0	0
2014/02/12	R213	08/05/2014	7.66	Put	Bond Future	13,024.4300	13.0244	12,688.3100	12.6883	(2.581)	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
2014/02/12	R213	08/05/2014	7.65	Call	Bond Future	186.8300	0.1868	174.0700	0.1741	(6.830)	0	0	0
2014/02/12	R213	08/05/2014	7.64	Call	Bond Future	182.4100	0.1824	169.7700	0.1698	(6.929)	0	0	0
2014/02/12	R213	08/05/2014	7.66	Call	Bond Future	191.3400	0.1913	178.4600	0.1785	(6.731)	0	0	0
2014/02/12	R213	07/08/2014	8.86	Call	Bond Future	2,887.8600	2.8879	2,912.3800	2.9124	0.849	0	0	0
2014/02/12	R213	07/08/2014			Bond Future	9.3412	83.5985	9.2954	83.9263	(0.491)	0.0000	0.0000	0
2014/02/12	R213	07/08/2014	8.84	Call	Bond Future	2,833.1600	2.8332	2,856.3100	2.8563	0.817	0	0	0
2014/02/12	R213	07/08/2014	8.85	Call	Bond Future	2,860.4300	2.8604	2,884.2600	2.8843	0.833	0	0	0
2014/02/12	R213	07/08/2014	8.84	Put	Bond Future	6,524.0700	6.5241	6,219.4600	6.2195	(4.669)	0	0	0
2014/02/12	R213	07/08/2014	8.86	Put	Bond Future	6,426.8400	6.4268	6,123.6000	6.1236	(4.718)	0	0	0
2014/02/12	R213	07/08/2014	8.85	Put	Bond Future	6,475.3300	6.4753	6,171.4000	6.1714	(4.694)	0	0	0
2014/02/12	R213	06/11/2014	8.84	Call	Bond Future	3,492.1100	3.4921	3,383.6300	3.3836	(3.106)	0	0	0
2014/02/12	R213	06/11/2014	8.85	Put	Bond Future	7,682.7800	7.6828	7,244.1300	7.2441	(5.710)	0	0	0
2014/02/12	R213	06/11/2014			Bond Future	9.4214	81.4023	9.3745	81.7326	(0.498)	0.0000	0.0000	0
2014/02/12	R213	06/11/2014	8.85	Call	Bond Future	3,519.7000	3.5197	3,411.3600	3.4114	(3.078)	0	0	0
2014/02/12	R213	06/11/2014	8.86	Call	Bond Future	3,547.1400	3.5471	3,439.2200	3.4392	(3.042)	0	0	0
2014/02/12	R213	06/11/2014	8.84	Put	Bond Future	7,730.8000	7.7308	7,292.0100	7.2920	(5.676)	0	0	0
2014/02/12	R213	06/11/2014	8.86	Put	Bond Future	7,634.7000	7.6347	7,196.4700	7.1965	(5.740)	0	0	0
2014/02/12	R214	08/05/2014			Bond Future	9.4595	72.6314	9.4204	72.9185	(0.413)	0.0000	0.0000	5,055
2014/02/12	R214	08/05/2014	9.00	Call	Bond Future	1,742.7600	1.7428	1,759.6600	1.7597	0.970	0	0	0
2014/02/12	R214	08/05/2014	8.99	Put	Bond Future	5,302.5500	5.3025	5,031.5600	5.0316	(5.111)	0	0	0
2014/02/12	R214	08/05/2014	9.01	Put	Bond Future	5,194.5100	5.1945	4,925.0100	4.9250	(5.188)	0	0	0
2014/02/12	R214	08/05/2014	9.00	Put	Bond Future	5,248.3400	5.2483	4,978.1000	4.9781	(5.149)	0	0	0
2014/02/12	R214	08/05/2014	9.01	Call	Bond Future	1,768.2800	1.7683	1,785.9200	1.7859	0.998	0	0	0
2014/02/12	R214	08/05/2014	8.99	Call	Bond Future	1,717.4900	1.7175	1,733.6400	1.7336	0.940	0	0	0
2014/02/12	R214	07/08/2014	9.54	Put	Bond Future	4,557.2000	4.5572	4,294.9400	4.2949	(5.755)	0	0	0
2014/02/12	R214	07/08/2014	9.56	Put	Bond Future	4,483.7700	4.4838	4,223.1500	4.2231	(5.813)	0	0	0
2014/02/12	R214	07/08/2014			Bond Future	9.5426	73.6126	9.5024	73.9038	(0.421)	0.0000	0.0000	0
2014/02/12	R214	07/08/2014	9.55	Put	Bond Future	4,520.3600	4.5204	4,258.9200	4.2589	(5.784)	0	0	0
2014/02/12	R214	07/08/2014	9.56	Call	Bond Future	4,608.9600	4.6090	4,639.5300	4.6395	0.663	0	0	0
2014/02/12	R214	07/08/2014	9.54	Call	Bond Future	4,538.2100	4.5382	4,567.1400	4.5671	0.637	0	0	0
2014/02/12	R214	07/08/2014	9.55	Call	Bond Future	4,573.5200	4.5735	4,603.2700	4.6033	0.650	0	0	0
2014/02/12	R214	06/11/2014	9.64	Call	Bond Future	5,550.8400	5.5508	5,441.4400	5.4414	(1.971)	0	0	0
2014/02/12	R214	06/11/2014			Bond Future	9.6170	71.5106	9.5760	71.8040	(0.427)	0.0000	0.0000	0
2014/02/12	R214	06/11/2014	9.65	Call	Bond Future	5,585.6800	5.5857	5,476.3500	5.4763	(1.957)	0	0	0
2014/02/12	R214	06/11/2014	9.66	Call	Bond Future	5,620.6100	5.6206	5,511.3400	5.5113	(1.944)	0	0	0
2014/02/12	R214	06/11/2014	9.64	Put	Bond Future	5,387.3900	5.3874	4,984.5400	4.9845	(7.478)	0	0	0
2014/02/12	R214	06/11/2014	9.66	Put	Bond Future	5,315.4900	5.3155	4,912.7700	4.9128	(7.576)	0	0	0
2014/02/12	R214	06/11/2014	9.65	Put	Bond Future	5,351.3300	5.3513	4,948.5500	4.9486	(7.527)	0	0	0
2014/02/12	R248	08/05/2014	9.04	Put	Bond Future	4,953.4400	4.9534	4,490.4300	4.4904	(9.347)	0	0	0
2014/02/12	R248	08/05/2014			Bond Future	9.5478	93.7365	9.4983	94.1995	(0.519)	0.0000	0.0000	13,650
2014/02/12	R248	08/05/2014	9.06	Put	Bond Future	4,749.3700	4.7494	4,286.3600	4.2864	(9.749)	0	0	0
2014/02/12	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R248	08/05/2014	9.05	Put	Bond Future	4,851.3100	4.8513	4,388.3000	4.3883	(9.544)	0	0	0
2014/02/12	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R248	07/08/2014			Bond Future	9.6346	95.0017	9.5835	95.4713	(0.530)	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
2014/02/12	R248	07/08/2014	9.65	Call	Bond Future	141.2000	0.1412	610.7600	0.6108	332.550	0	0	0
2014/02/12	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R248	07/08/2014	9.66	Call	Bond Future	232.3800	0.2324	701.9400	0.7019	202.066	0	0	0
2014/02/12	R248	07/08/2014	9.64	Call	Bond Future	49.8500	0.0499	519.4100	0.5194	941.946	0	0	0
2014/02/12	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R248	06/11/2014			Bond Future	9.7125	92.1064	9.6601	92.5804	(0.539)	0.0000	0.0000	0
2014/02/12	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R248	06/11/2014	9.72	Call	Bond Future	67.9500	0.0680	541.9200	0.5419	697.528	0	0	0
2014/02/12	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/02/12	R248	06/11/2014	9.73	Call	Bond Future	157.9300	0.1579	631.9000	0.6319	300.114	0	0	0
2014/02/12	R248	06/11/2014	9.74	Call	Bond Future	247.7400	0.2477	721.7100	0.7217	191.318	0	0	0

Total

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