



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 06/03/2014 to 06/03/2014

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
2014/03/06	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/06	2025	08/05/2014			Bond Future	109.3225	109.3225	109.3217	109.3217	(0.001)	0.0000	0.0000	0
2014/03/06	2025	08/05/2014	110.99	Put	Bond Future	1,667.5200	1.6675	1,668.3500	1.6684	0.050	0	0	0
2014/03/06	2025	08/05/2014	111.00	Put	Bond Future	1,677.5200	1.6775	1,678.3500	1.6784	0.049	0	0	0
2014/03/06	2025	08/05/2014	111.01	Put	Bond Future	1,687.5200	1.6875	1,688.3500	1.6884	0.049	0	0	0
2014/03/06	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2025	07/08/2014	109.01	Call	Bond Future	815.2600	0.8153	814.4300	0.8144	(0.102)	0	0	0
2014/03/06	2025	07/08/2014			Bond Future	109.8253	109.8253	109.8244	109.8244	(0.001)	0.0000	0.0000	0
2014/03/06	2025	07/08/2014	108.99	Call	Bond Future	835.2600	0.8353	834.4300	0.8344	(0.099)	0	0	0
2014/03/06	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2025	07/08/2014	109.00	Call	Bond Future	825.2600	0.8253	824.4300	0.8244	(0.101)	0	0	0
2014/03/06	2030	08/05/2014			Bond Future	9.0242	93.7171	8.9209	94.5279	(1.145)	0.0000	0.0000	1,559
2014/03/06	2030	08/05/2014	9.00	Call	Bond Future	0.0000	0.0000	621.6200	0.6216	100.000	0	0	0
2014/03/06	2030	08/05/2014	8.99	Put	Bond Future	267.4400	0.2674	0.0000	0.0000	(100.000)	0	0	0
2014/03/06	2030	08/05/2014	9.01	Put	Bond Future	110.9900	0.1110	0.0000	0.0000	(100.000)	0	0	0
2014/03/06	2030	08/05/2014	9.00	Put	Bond Future	189.1700	0.1892	0.0000	0.0000	(100.000)	0	0	0
2014/03/06	2030	08/05/2014	9.01	Call	Bond Future	0.0000	0.0000	699.8000	0.6998	100.000	0	0	0
2014/03/06	2030	08/05/2014	8.99	Call	Bond Future	0.0000	0.0000	543.3500	0.5434	100.000	0	0	0
2014/03/06	2030	07/08/2014	8.99	Put	Bond Future	978.3400	0.9783	155.5100	0.1555	(84.105)	0	0	0
2014/03/06	2030	07/08/2014	9.01	Put	Bond Future	822.9900	0.8230	0.1600	0.0002	(99.981)	0	0	0
2014/03/06	2030	07/08/2014			Bond Future	9.1168	91.0909	9.0100	91.9137	(1.171)	0.0000	0.0000	0
2014/03/06	2030	07/08/2014	9.00	Put	Bond Future	900.6200	0.9006	77.7900	0.0778	(91.363)	0	0	0
2014/03/06	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2030	06/11/2014			Bond Future	9.1977	92.5083	9.0878	93.3420	(1.195)	0.0000	0.0000	0
2014/03/06	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2030	06/11/2014	8.99	Put	Bond Future	1,585.0000	1.5850	751.2000	0.7512	(52.606)	0	0	0
2014/03/06	2030	06/11/2014	9.01	Put	Bond Future	1,430.6700	1.4307	596.8700	0.5969	(58.280)	0	0	0
2014/03/06	2030	06/11/2014	9.00	Put	Bond Future	1,507.7900	1.5078	673.9900	0.6740	(55.299)	0	0	0
2014/03/06	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2037	08/05/2014			Bond Future	9.1691	96.0259	9.0915	96.7284	(0.846)	0.0000	0.0000	5,914
2014/03/06	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2037	08/05/2014	9.38	Call	Bond Future	1,867.4500	1.8675	2,569.9200	2.5699	37.617	0	0	0
2014/03/06	2037	08/05/2014	9.39	Call	Bond Future	1,954.5100	1.9545	2,656.9800	2.6570	35.941	0	0	0
2014/03/06	2037	08/05/2014	9.37	Call	Bond Future	1,780.2500	1.7803	2,482.7200	2.4827	39.459	0	0	0
2014/03/06	2037	07/08/2014	9.06	Put	Bond Future	1,751.3400	1.7513	1,038.4800	1.0385	(40.704)	0	0	0
2014/03/06	2037	07/08/2014			Bond Future	9.2549	93.1834	9.1748	93.8962	(0.865)	0.0000	0.0000	3,280
2014/03/06	2037	07/08/2014	9.05	Put	Bond Future	1,842.6400	1.8426	1,129.7800	1.1298	(38.687)	0	0	0
2014/03/06	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/03/06	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2037	07/08/2014	9.04	Put	Bond Future	1,934.0800	1.9341	1,221.2200	1.2212	(36.858)	0	0	0
2014/03/06	2037	06/11/2014	9.69	Call	Bond Future	3,060.3600	3.0604	3,782.5100	3.7825	23.597	0	0	0
2014/03/06	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2037	06/11/2014			Bond Future	9.3298	94.5162	9.2476	95.2384	(0.881)	0.0000	0.0000	0
2014/03/06	2037	06/11/2014	9.70	Call	Bond Future	3,142.9800	3.1430	3,865.1300	3.8651	22.977	0	0	0
2014/03/06	2037	06/11/2014	9.71	Call	Bond Future	3,225.4800	3.2255	3,947.6300	3.9476	22.389	0	0	0
2014/03/06	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2038	08/05/2014			Bond Future	109.5876	109.5876	109.5874	109.5874	0.000	0.0000	0.0000	57
2014/03/06	2038	08/05/2014	109.00	Call	Bond Future	587.5900	0.5876	587.3900	0.5874	(0.034)	0	0	0
2014/03/06	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2038	08/05/2014	109.01	Call	Bond Future	577.5900	0.5776	577.3900	0.5774	(0.035)	0	0	0
2014/03/06	2038	08/05/2014	108.99	Call	Bond Future	597.5900	0.5976	597.3900	0.5974	(0.033)	0	0	0
2014/03/06	2038	07/08/2014			Bond Future	109.9541	109.9541	109.9539	109.9539	0.000	0.0000	0.0000	0
2014/03/06	2038	07/08/2014	106.00	Call	Bond Future	3,954.1100	3.9541	3,953.9100	3.9539	(0.005)	0	0	0
2014/03/06	2038	07/08/2014	106.01	Call	Bond Future	3,944.1100	3.9441	3,943.9100	3.9439	(0.005)	0	0	0
2014/03/06	2038	07/08/2014	105.99	Call	Bond Future	3,964.1100	3.9641	3,963.9100	3.9639	(0.005)	0	0	0
2014/03/06	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2046	08/05/2014			Bond Future	107.4700	107.4700	107.4697	107.4697	0.000	0.0000	0.0000	3,088
2014/03/06	2046	08/05/2014	104.35	Call	Bond Future	3,119.9700	3.1200	3,119.7300	3.1197	(0.008)	0	0	0
2014/03/06	2046	08/05/2014	104.36	Call	Bond Future	3,109.9700	3.1100	3,109.7300	3.1097	(0.008)	0	0	0
2014/03/06	2046	08/05/2014	104.34	Call	Bond Future	3,129.9700	3.1300	3,129.7300	3.1297	(0.008)	0	0	0
2014/03/06	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2046	07/08/2014			Bond Future	109.0674	109.0674	109.0672	109.0672	0.000	0.0000	0.0000	0
2014/03/06	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2046	07/08/2014	104.44	Call	Bond Future	4,627.4400	4.6274	4,627.2000	4.6272	(0.005)	0	0	0
2014/03/06	2046	07/08/2014	104.45	Call	Bond Future	4,617.4400	4.6174	4,617.2000	4.6172	(0.005)	0	0	0
2014/03/06	2046	07/08/2014	104.43	Call	Bond Future	4,637.4400	4.6374	4,637.2000	4.6372	(0.005)	0	0	0
2014/03/06	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2046	06/11/2014	104.45	Call	Bond Future	4,990.1400	4.9901	4,988.0000	4.9880	(0.043)	0	0	0
2014/03/06	2046	06/11/2014			Bond Future	109.4401	109.4401	109.4380	109.4380	(0.002)	0.0000	0.0000	0
2014/03/06	2046	06/11/2014	104.43	Call	Bond Future	5,010.1400	5.0101	5,008.0000	5.0080	(0.043)	0	0	0
2014/03/06	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2046	06/11/2014	104.44	Call	Bond Future	5,000.1400	5.0001	4,998.0000	4.9980	(0.043)	0	0	0

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2014/03/06	2050	08/05/2014	114.99	Put	Bond Future	801.2000	0.8012	801.2000	0.8012	0.000	0	0	0
2014/03/06	2050	08/05/2014			Bond Future	114.1888	114.1888	114.1888	114.1888	0.000	0.0000	0.0000	472
2014/03/06	2050	08/05/2014	115.01	Put	Bond Future	821.2000	0.8212	821.2000	0.8212	0.000	0	0	0
2014/03/06	2050	08/05/2014	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2050	08/05/2014	115.00	Put	Bond Future	811.2000	0.8112	811.2000	0.8112	0.000	0	0	0
2014/03/06	2050	08/05/2014	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2050	08/05/2014	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2050	07/08/2014			Bond Future	114.4828	114.4828	114.4828	114.4828	0.000	0.0000	0.0000	0
2014/03/06	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	2050	07/08/2014	112.00	Call	Bond Future	2,482.8300	2.4828	2,482.8300	2.4828	0.000	0	0	0
2014/03/06	2050	07/08/2014	112.01	Call	Bond Future	2,472.8300	2.4728	2,472.8300	2.4728	0.000	0	0	0
2014/03/06	2050	07/08/2014	111.99	Call	Bond Future	2,492.8300	2.4928	2,492.8300	2.4928	0.000	0	0	0
2014/03/06	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	AL37	08/05/2014			Index Future	408.9350	408.9350	411.2230	411.2230	0.560	0.0000	0.0000	0
2014/03/06	AL37	07/08/2014			Index Future	414.9630	414.9630	417.2850	417.2850	0.560	0.0000	0.0000	0
2014/03/06	AL7T	08/05/2014			Index Future	479.9410	479.9410	484.0100	484.0100	0.848	0.0000	0.0000	1
2014/03/06	AL7T	07/08/2014			Index Future	487.0160	487.0160	491.1450	491.1450	0.848	0.0000	0.0000	0
2014/03/06	ALBI	08/05/2014			Index Future	437.7560	437.7560	440.7980	440.7980	0.695	0.0000	0.0000	717
2014/03/06	ALBI	07/08/2014			Index Future	444.2090	444.2090	447.2950	447.2950	0.695	0.0000	0.0000	0
2014/03/06	ALBI	06/11/2014			Index Future	451.1110	451.1110	454.2370	454.2370	0.693	0.0000	0.0000	0
2014/03/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/03/06	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/03/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/06	EL28	08/05/2014	114.01	Call	Bond Future	1,595.4300	1.5954	1,594.8800	1.5949	(0.034)	0	0	0
2014/03/06	EL28	08/05/2014			Bond Future	115.6054	115.6054	115.6049	115.6049	0.000	0.0000	0.0000	0
2014/03/06	EL28	08/05/2014	113.99	Call	Bond Future	1,615.4300	1.6154	1,614.8800	1.6149	(0.034)	0	0	0
2014/03/06	EL28	08/05/2014	114.00	Call	Bond Future	1,605.4300	1.6054	1,604.8800	1.6049	(0.034)	0	0	0
2014/03/06	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	EL28	07/08/2014	114.00	Call	Bond Future	3,323.8900	3.3239	3,323.4900	3.3235	(0.012)	0	0	0
2014/03/06	EL28	07/08/2014			Bond Future	117.3239	117.3239	117.3235	117.3235	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/06	EL28	07/08/2014	114.01	Call	Bond Future	3,313.8900	3.3139	3,313.4900	3.3135	(0.012)	0	0	0
2014/03/06	EL28	07/08/2014	113.99	Call	Bond Future	3,333.8900	3.3339	3,333.4900	3.3335	(0.012)	0	0	0
2014/03/06	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	ES33	08/05/2014	9.55	Put	Bond Future	1,820.2100	1.8202	1,176.1600	1.1762	(35.383)	0	0	0
2014/03/06	ES33	08/05/2014			Bond Future	9.7961	81.4307	9.7081	82.0748	(0.899)	0.0000	0.0000	6,292
2014/03/06	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	ES33	08/05/2014	9.54	Put	Bond Future	1,895.5000	1.8955	1,251.4500	1.2514	(33.978)	0	0	0
2014/03/06	ES33	08/05/2014	9.56	Put	Bond Future	1,745.0200	1.7450	1,100.9700	1.1010	(36.908)	0	0	0
2014/03/06	ES33	07/08/2014			Bond Future	9.9002	82.5227	9.8092	83.1764	(0.919)	0.0000	0.0000	0
2014/03/06	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	ES33	07/08/2014	10.14	Call	Bond Future	1,684.7200	1.6847	2,338.3700	2.3384	38.799	0	0	0
2014/03/06	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	ES33	07/08/2014	10.15	Call	Bond Future	1,753.7600	1.7538	2,407.4100	2.4074	37.271	0	0	0
2014/03/06	ES33	07/08/2014	10.16	Call	Bond Future	1,822.7100	1.8227	2,476.3600	2.4764	35.861	0	0	0
2014/03/06	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	ES33	06/11/2014			Bond Future	10.0010	80.0218	9.9073	80.6841	(0.937)	0.0000	0.0000	0
2014/03/06	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	ES33	06/11/2014	10.29	Call	Bond Future	1,989.6700	1.9897	2,651.8900	2,6519	33.283	0	0	0
2014/03/06	ES33	06/11/2014	10.30	Call	Bond Future	2,057.1300	2.0571	2,719.3500	2,7194	32.191	0	0	0
2014/03/06	ES33	06/11/2014	10.31	Call	Bond Future	2,124.4900	2.1245	2,786.7100	2,7867	31.171	0	0	0
2014/03/06	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	GOVI	08/05/2014			GOVI	436.6440	436.6440	439.6240	439.6240	0.682	0.0000	0.0000	304
2014/03/06	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	GOVI	08/05/2014	441.99	Put	GOVI	53,460.0000	5.3460	23,660.0000	2.3660	(55.743)	0	0	0
2014/03/06	GOVI	08/05/2014	442.01	Put	GOVI	53,660.0000	5.3660	23,860.0000	2.3860	(55.535)	0	0	0
2014/03/06	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	GOVI	08/05/2014	442.00	Put	GOVI	53,560.0000	5.3560	23,760.0000	2.3760	(55.639)	0	0	0
2014/03/06	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	GOVI	07/08/2014			GOVI	443.0810	443.0810	446.1050	446.1050	0.682	0.0000	0.0000	175
2014/03/06	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	GOVI	07/08/2014	459.99	Put	GOVI	169,090.0000	16.9090	138,850.0000	13.8850	(17.884)	0	0	0
2014/03/06	GOVI	07/08/2014	460.01	Put	GOVI	169,290.0000	16.9290	139,050.0000	13.9050	(17.863)	0	0	0
2014/03/06	GOVI	07/08/2014	460.00	Put	GOVI	169,190.0000	16.9190	138,950.0000	13.8950	(17.873)	0	0	0
2014/03/06	GOVI	06/11/2014	449.01	Call	GOVI	9,560.0000	0.9560	40,180.0000	4.0180	320.293	0	0	0
2014/03/06	GOVI	06/11/2014			GOVI	449.9660	449.9660	453.0280	453.0280	0.680	0.0000	0.0000	0
2014/03/06	GOVI	06/11/2014	448.99	Call	GOVI	9,760.0000	0.9760	40,380.0000	4.0380	313.730	0	0	0
2014/03/06	GOVI	06/11/2014	449.00	Call	GOVI	9,660.0000	0.9660	40,280.0000	4.0280	316.977	0	0	0
2014/03/06	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/03/06	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/03/06	IGOV	08/05/2014			Index Future	201.2990	201.2990	201.1550	201.1550	(0.072)	0.0000	0.0000	1,266
2014/03/06	IGOV	07/08/2014			Index Future	204.2900	204.2900	204.1450	204.1450	(0.071)	0.0000	0.0000	90
2014/03/06	IGOV	06/11/2014			Index Future	207.4890	207.4890	207.3370	207.3370	(0.073)	0.0000	0.0000	0
2014/03/06	ILBI	08/05/2014			Index Future	545.1860	545.1860	544.8080	544.8080	(0.069)	0.0000	0.0000	0
2014/03/06	ILBI	07/08/2014			Index Future	553.0730	553.0730	552.6880	552.6880	(0.070)	0.0000	0.0000	210
2014/03/06	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/03/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/03/06	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/03/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/03/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/03/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/03/06	JBAF	19/03/2014			Jibar Tradeable Future	5.7500	94.2500	5.7500	94.2500	0.000	0.0000	0.0000	3,000
2014/03/06	JBAF	16/04/2014			Jibar Tradeable Future	6.0000	94.0000	5.9500	94.0500	(0.833)	0.0000	0.0000	0
2014/03/06	JBAF	21/05/2014			Jibar Tradeable Future	6.1000	93.9000	6.0500	93.9500	(0.820)	0.0000	0.0000	2,000
2014/03/06	JBAF	18/06/2014			Jibar Tradeable Future	6.3500	93.6500	6.3100	93.6900	(0.630)	0.0000	0.0000	2,000
2014/03/06	JBAF	16/07/2014			Jibar Tradeable Future	6.4500	93.5500	6.4100	93.5900	(0.620)	0.0000	0.0000	1,000
2014/03/06	JBAF	20/08/2014			Jibar Tradeable Future	6.6700	93.3300	6.6100	93.3900	(0.900)	0.0000	0.0000	600
2014/03/06	JBAF	17/09/2014			Jibar Tradeable Future	6.7700	93.2300	6.7100	93.2900	(0.886)	0.0000	0.0000	1,000
2014/03/06	JBAF	17/12/2014			Jibar Tradeable Future	7.3300	92.6700	7.2300	92.7700	(1.364)	0.0000	0.0000	0
2014/03/06	JBAF	18/03/2015			Jibar Tradeable Future	7.6100	92.3900	7.5300	92.4700	(1.051)	0.0000	0.0000	2,850
2014/03/06	JBAF	17/06/2015			Jibar Tradeable Future	7.7900	92.2100	7.7400	92.2600	(0.642)	0.0000	0.0000	5,400
2014/03/06	JBAF	16/09/2015			Jibar Tradeable Future	7.9200	92.0800	7.8800	92.1200	(0.505)	0.0000	0.0000	0
2014/03/06	JBAF	15/12/2015			Jibar Tradeable Future	8.0600	91.9400	8.0200	91.9800	(0.496)	0.0000	0.0000	0
2014/03/06	R023	08/05/2014			Bond Future	8.5264	96.8008	8.3710	97.7260	(1.822)	0.0000	0.0000	12,886
2014/03/06	R023	08/05/2014	7.60	Call	Bond Future	180.5600	0.1806	280.0500	0.2800	55.101	0	0	0
2014/03/06	R023	08/05/2014	7.61	Call	Bond Future	186.4300	0.1864	288.4900	0.2885	54.744	0	0	0
2014/03/06	R023	08/05/2014	7.59	Put	Bond Future	5,928.6300	5.9286	5,100.3900	5.1004	(13.970)	0	0	0
2014/03/06	R023	08/05/2014	7.61	Put	Bond Future	5,812.8300	5.8128	4,989.7200	4.9897	(14.160)	0	0	0
2014/03/06	R023	08/05/2014	7.60	Put	Bond Future	5,870.6600	5.8707	5,044.9800	5.0450	(14.065)	0	0	0
2014/03/06	R023	08/05/2014	7.59	Call	Bond Future	174.7800	0.1748	271.7100	0.2717	55.458	0	0	0
2014/03/06	R023	07/08/2014	8.51	Call	Bond Future	2,421.2600	2.4213	2,883.4800	2.8835	19.090	0	0	0
2014/03/06	R023	07/08/2014			Bond Future	8.6288	98.1151	8.4669	99.0548	(1.877)	0.0000	0.0000	0
2014/03/06	R023	07/08/2014	8.49	Call	Bond Future	2,368.1200	2.3681	2,824.0200	2.8240	19.252	0	0	0
2014/03/06	R023	07/08/2014	8.50	Call	Bond Future	2,394.6000	2.3946	2,853.6600	2.8537	19.171	0	0	0

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2014/03/06	R023	07/08/2014	8.49	Put	Bond Future	3,173.2100	3.1732	2,689.3500	2.6894	(15.248)	0	0	0
2014/03/06	R023	07/08/2014	8.51	Put	Bond Future	3,109.8500	3.1099	2,632.3100	2.6323	(15.356)	0	0	0
2014/03/06	R023	07/08/2014	8.50	Put	Bond Future	3,141.4200	3.1414	2,660.7200	2.6607	(15.302)	0	0	0
2014/03/06	R023	06/11/2014			Bond Future	8.7275	95.7201	8.5589	96.6725	(1.931)	0.0000	0.0000	0
2014/03/06	R023	06/11/2014	8.59	Put	Bond Future	3,938.7500	3.9388	3,460.0500	3.4600	(12.154)	0	0	0
2014/03/06	R023	06/11/2014	8.61	Put	Bond Future	3,878.8300	3.8788	3,404.9800	3.4050	(12.216)	0	0	0
2014/03/06	R023	06/11/2014	8.59	Call	Bond Future	3,162.9900	3.1630	3,636.7100	3.6367	14.977	0	0	0
2014/03/06	R023	06/11/2014	8.60	Put	Bond Future	3,908.7100	3.9087	3,432.4300	3.4324	(12.185)	0	0	0
2014/03/06	R023	06/11/2014	8.60	Call	Bond Future	3,189.6600	3.1897	3,665.8000	3.6658	14.928	0	0	0
2014/03/06	R023	06/11/2014	8.61	Call	Bond Future	3,216.4500	3.2164	3,695.0200	3.6950	14.879	0	0	0
2014/03/06	R157	08/05/2014	5.20	Call	Bond Future	0.0400	0.0000	0.1100	0.0001	175.000	0	0	0
2014/03/06	R157	08/05/2014	5.21	Call	Bond Future	0.0400	0.0000	0.1100	0.0001	175.000	0	0	0
2014/03/06	R157	08/05/2014			Bond Future	7.2671	109.9602	7.1104	110.1684	(2.156)	0.0000	0.0000	25,346
2014/03/06	R157	08/05/2014	5.20	Put	Bond Future	2,793.6100	2.7936	2,585.4700	2.5855	(7.451)	0	0	0
2014/03/06	R157	08/05/2014	5.19	Call	Bond Future	0.0400	0.0000	0.1000	0.0001	150.000	0	0	0
2014/03/06	R157	08/05/2014	5.19	Put	Bond Future	2,807.3700	2.8074	2,599.2200	2.5992	(7.414)	0	0	0
2014/03/06	R157	08/05/2014	5.21	Put	Bond Future	2,779.8500	2.7799	2,571.7100	2.5717	(7.487)	0	0	0
2014/03/06	R157	07/08/2014	6.76	Put	Bond Future	1,020.1600	1.0202	858.5700	0.8586	(15.840)	0	0	0
2014/03/06	R157	07/08/2014			Bond Future	7.5790	111.5812	7.3834	111.7925	(2.581)	0.0000	0.0000	13,000
2014/03/06	R157	07/08/2014	6.75	Put	Bond Future	1,028.6100	1.0286	866.3500	0.8664	(15.775)	0	0	0
2014/03/06	R157	07/08/2014	6.74	Call	Bond Future	126.5200	0.1265	174.9100	0.1749	38.247	0	0	0
2014/03/06	R157	07/08/2014	6.75	Call	Bond Future	128.7500	0.1288	177.7800	0.1778	38.082	0	0	0
2014/03/06	R157	07/08/2014	6.76	Call	Bond Future	131.2200	0.1312	180.9200	0.1809	37.875	0	0	0
2014/03/06	R157	07/08/2014	6.74	Put	Bond Future	1,037.3000	1.0373	874.4000	0.8744	(15.704)	0	0	0
2014/03/06	R157	06/11/2014	6.19	Put	Bond Future	1,574.8100	1.5748	1,387.9900	1.3880	(11.863)	0	0	0
2014/03/06	R157	06/11/2014			Bond Future	7.9910	106.5015	7.7359	106.7139	(3.193)	0.0000	0.0000	0
2014/03/06	R157	06/11/2014	6.21	Put	Bond Future	1,559.5900	1.5596	1,373.3700	1.3734	(11.940)	0	0	0
2014/03/06	R157	06/11/2014	6.20	Put	Bond Future	1,567.1900	1.5672	1,380.6700	1.3807	(11.902)	0	0	0
2014/03/06	R157	06/11/2014	6.21	Call	Bond Future	62.1200	0.0621	88.3200	0.0883	42.176	0	0	0
2014/03/06	R157	06/11/2014	6.19	Call	Bond Future	60.3300	0.0603	85.9300	0.0859	42.433	0	0	0
2014/03/06	R157	06/11/2014	6.20	Call	Bond Future	61.2200	0.0612	87.1200	0.0871	42.306	0	0	0
2014/03/06	R186	08/05/2014	8.75	Put	Bond Future	1,874.9500	1.8750	1,486.4600	1.4865	(20.720)	0	0	0
2014/03/06	R186	08/05/2014	7.50	Put	Bond Future	10,044.1300	10.0441	9,141.8000	9.1418	(8.984)	0	0	0
2014/03/06	R186	08/05/2014	8.25	Put	Bond Future	4,284.7700	4.2848	3,632.8500	3.6329	(15.215)	0	0	0
2014/03/06	R186	08/05/2014	8.40	Call	Bond Future	1,562.3000	1.5623	1,943.5200	1.9435	24.401	0	0	1,000
2014/03/06	R186	08/05/2014			Bond Future	8.6209	118.3827	8.5070	119.3388	(1.321)	0.0000	0.0000	51,754
2014/03/06	R186	08/05/2014	7.09	Put	Bond Future	13,866.6100	13.8666	12,923.6500	12.9237	(6.800)	0	0	0
2014/03/06	R186	08/05/2014	9.75	Put	Bond Future	182.1400	0.1821	123.3000	0.1233	(32.305)	0	0	6,000
2014/03/06	R186	08/05/2014	9.10	Call	Bond Future	4,822.8800	4.8229	5,551.1000	5.5511	15.099	0	0	0
2014/03/06	R186	08/05/2014	9.25	Put	Bond Future	655.4600	0.6555	481.6500	0.4816	(26.517)	0	0	10,000
2014/03/06	R186	08/05/2014	8.80	Put	Bond Future	1,705.3900	1.7054	1,342.2700	1.3423	(21.292)	0	0	900
2014/03/06	R186	08/05/2014	7.10	Call	Bond Future	26.9000	0.0269	40.5900	0.0406	50.892	0	0	0
2014/03/06	R186	08/05/2014	9.00	Put	Bond Future	1,140.2500	1.1403	871.0200	0.8710	(23.611)	0	0	400
2014/03/06	R186	08/05/2014	7.11	Call	Bond Future	28.0800	0.0281	42.3100	0.0423	50.677	0	0	0
2014/03/06	R186	08/05/2014	9.75	Call	Bond Future	9,085.1000	9.0851	9,982.4000	9.9824	9.877	0	0	0
2014/03/06	R186	08/05/2014	8.50	Call	Bond Future	1,903.9800	1.9040	2,338.6400	2.3386	22.829	0	0	900

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
2014/03/06	R186	08/05/2014	7.09	Call	Bond Future	25.7600	0.0258	38.9400	0.0389	51.165	0	0	0
2014/03/06	R186	08/05/2014	9.10	Put	Bond Future	920.0100	0.9200	692.0900	0.6921	(24.774)	0	0	1,500
2014/03/06	R186	08/05/2014	9.25	Call	Bond Future	5,741.5600	5.7416	6,523.8900	6.5239	13.626	0	0	0
2014/03/06	R186	08/05/2014	8.80	Call	Bond Future	3,186.9600	3.1870	3,779.9800	3.7800	18.608	0	0	0
2014/03/06	R186	08/05/2014	8.25	Call	Bond Future	1,129.8200	1.1298	1,434.0400	1.4340	26.926	0	0	10,000
2014/03/06	R186	08/05/2014	7.11	Put	Bond Future	13,673.5600	13.6736	12,731.6500	12.7316	(6.889)	0	0	0
2014/03/06	R186	08/05/2014	8.50	Put	Bond Future	2,919.0000	2.9190	2,397.5200	2.3975	(17.865)	0	0	1,933
2014/03/06	R186	08/05/2014	8.75	Call	Bond Future	2,945.7200	2.9457	3,513.3700	3.5134	19.270	0	0	6,000
2014/03/06	R186	08/05/2014	7.50	Call	Bond Future	128.1000	0.1281	181.9100	0.1819	42.006	0	0	1,933
2014/03/06	R186	08/05/2014	8.40	Put	Bond Future	3,426.7000	3.4267	2,851.7800	2.8518	(16.778)	0	0	0
2014/03/06	R186	08/05/2014	7.10	Put	Bond Future	13,770.0100	13.7700	12,827.5600	12.8276	(6.844)	0	0	0
2014/03/06	R186	08/05/2014	9.00	Call	Bond Future	4,244.2300	4.2442	4,931.1400	4.9311	16.185	0	0	0
2014/03/06	R186	07/08/2014	8.31	Call	Bond Future	2,405.0800	2.4051	2,780.4200	2.7804	15.606	0	0	0
2014/03/06	R186	07/08/2014			Bond Future	8.7125	114.8343	8.5944	115.8045	(1.355)	0.0000	0.0000	0
2014/03/06	R186	07/08/2014	8.92	Put	Bond Future	3,057.6400	3.0576	2,662.4400	2.6624	(12.925)	0	0	840
2014/03/06	R186	07/08/2014	8.29	Call	Bond Future	2,343.9800	2.3440	2,712.8000	2.7128	15.735	0	0	0
2014/03/06	R186	07/08/2014	8.30	Call	Bond Future	2,374.4000	2.3744	2,746.4800	2.7465	15.670	0	0	0
2014/03/06	R186	07/08/2014	8.29	Put	Bond Future	5,868.5900	5.8686	5,267.2600	5.2673	(10.247)	0	0	0
2014/03/06	R186	07/08/2014	8.31	Put	Bond Future	5,759.4100	5.7594	5,164.6000	5.1646	(10.328)	0	0	0
2014/03/06	R186	07/08/2014	8.92	Call	Bond Future	4,734.9500	4.7350	5,309.9000	5.3099	12.143	0	0	0
2014/03/06	R186	07/08/2014	8.30	Put	Bond Future	5,813.8300	5.8138	5,215.7600	5.2158	(10.287)	0	0	0
2014/03/06	R186	06/11/2014	8.14	Call	Bond Future	2,688.3500	2.6883	3,037.3500	3.0374	12.982	0	0	0
2014/03/06	R186	06/11/2014	8.15	Put	Bond Future	8,054.9000	8.0549	7,423.5500	7.4236	(7.838)	0	0	0
2014/03/06	R186	06/11/2014	9.17	Call	Bond Future	6,524.2200	6.5242	7,133.3200	7.1333	9.336	0	0	0
2014/03/06	R186	06/11/2014			Bond Future	8.7965	116.6206	8.6743	117.6034	(1.389)	0.0000	0.0000	0
2014/03/06	R186	06/11/2014	8.15	Call	Bond Future	2,716.4900	2.7165	3,068.0100	3.0680	12.940	0	0	0
2014/03/06	R186	06/11/2014	8.16	Call	Bond Future	2,744.4600	2.7445	3,098.4800	3.0985	12.899	0	0	0
2014/03/06	R186	06/11/2014	9.17	Put	Bond Future	3,592.3800	3.5924	3,218.6100	3.2186	(10.405)	0	0	2,010
2014/03/06	R186	06/11/2014	8.14	Put	Bond Future	8,112.0700	8.1121	7,478.2000	7.4782	(7.814)	0	0	0
2014/03/06	R186	06/11/2014	8.16	Put	Bond Future	7,997.6500	7.9976	7,368.8000	7.3688	(7.863)	0	0	0
2014/03/06	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	R197	08/05/2014			Bond Future	273.8321	273.8321	273.8292	273.8292	(0.001)	0.0000	0.0000	2,049
2014/03/06	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	R197	08/05/2014	250.01	Call	Bond Future	23,822.0800	23.8221	23,819.1500	23.8191	(0.012)	0	0	0
2014/03/06	R197	08/05/2014	249.99	Call	Bond Future	23,842.0800	23.8421	23,839.1500	23.8391	(0.012)	0	0	0
2014/03/06	R197	08/05/2014	250.00	Call	Bond Future	23,832.0800	23.8321	23,829.1500	23.8291	(0.012)	0	0	0
2014/03/06	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	R197	07/08/2014			Bond Future	272.0991	272.0991	272.0963	272.0963	(0.001)	0.0000	0.0000	0
2014/03/06	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	R197	07/08/2014	270.00	Call	Bond Future	2,099.1400	2.0991	2,096.2700	2.0963	(0.137)	0	0	0
2014/03/06	R197	07/08/2014	270.01	Call	Bond Future	2,089.1400	2.0891	2,086.2700	2.0863	(0.137)	0	0	0
2014/03/06	R197	07/08/2014	269.99	Call	Bond Future	2,109.1400	2.1091	2,106.2700	2.1063	(0.136)	0	0	0
2014/03/06	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	R201	08/05/2014			Bond Future	6.7822	104.5767	6.6294	104.6673	(2.253)	0.0000	0.0000	0
2014/03/06	R201	08/05/2014	4.75	Call	Bond Future	0.3700	0.0004	0.6800	0.0007	83.784	0	0	0

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2014/03/06	R201	08/05/2014	4.76	Call	Bond Future	0.3900	0.0004	0.7100	0.0007	82.051	0	0	0
2014/03/06	R201	08/05/2014	4.74	Call	Bond Future	0.3600	0.0004	0.6500	0.0007	80.556	0	0	0
2014/03/06	R201	08/05/2014	4.76	Put	Bond Future	1,212.8100	1.2128	1,122.4400	1.1224	(7.451)	0	0	0
2014/03/06	R201	08/05/2014	4.75	Put	Bond Future	1,218.8500	1.2189	1,128.4700	1.1285	(7.415)	0	0	0
2014/03/06	R201	08/05/2014	4.74	Put	Bond Future	1,224.9000	1.2249	1,134.5000	1.1345	(7.380)	0	0	0
2014/03/06	R201	07/08/2014	5.31	Put	Bond Future	763.8200	0.7638	685.7700	0.6858	(10.218)	0	0	0
2014/03/06	R201	07/08/2014			Bond Future	7.3089	101.7070	7.0504	101.7991	(3.537)	0.0000	0.0000	0
2014/03/06	R201	07/08/2014	5.30	Put	Bond Future	766.9200	0.7669	688.7500	0.6888	(10.193)	0	0	0
2014/03/06	R201	07/08/2014	5.31	Call	Bond Future	47.7900	0.0478	61.7800	0.0618	29.274	0	0	0
2014/03/06	R201	07/08/2014	5.29	Call	Bond Future	46.7900	0.0468	60.5400	0.0605	29.387	0	0	0
2014/03/06	R201	07/08/2014	5.30	Call	Bond Future	47.2900	0.0473	61.1600	0.0612	29.330	0	0	0
2014/03/06	R201	07/08/2014	5.29	Put	Bond Future	770.0300	0.7700	691.7400	0.6917	(10.167)	0	0	0
2014/03/06	R202	08/05/2014	215.00	Call	Bond Future	4,492.8700	4.4929	4,143.9900	4.1440	(7.765)	0	0	0
2014/03/06	R202	08/05/2014			Bond Future	214.7951	214.7951	214.1598	214.1598	(0.296)	0.0000	0.0000	44,663
2014/03/06	R202	08/05/2014	215.01	Call	Bond Future	4,488.0500	4.4881	4,139.4000	4.1394	(7.768)	0	0	0
2014/03/06	R202	08/05/2014	214.99	Put	Bond Future	4,692.5500	4.6925	4,978.8400	4.9788	6.101	0	0	0
2014/03/06	R202	08/05/2014	215.01	Put	Bond Future	4,702.9100	4.7029	4,989.6400	4.9896	6.097	0	0	0
2014/03/06	R202	08/05/2014	214.99	Call	Bond Future	4,497.6900	4.4977	4,148.6000	4.1486	(7.762)	0	0	0
2014/03/06	R202	08/05/2014	215.00	Put	Bond Future	4,697.7300	4.6977	4,984.2300	4.9842	6.099	0	0	0
2014/03/06	R202	07/08/2014	207.99	Call	Bond Future	10,923.8600	10.9239	10,475.3300	10.4753	(4.106)	0	0	0
2014/03/06	R202	07/08/2014	208.00	Put	Bond Future	4,012.2100	4.0122	4,208.6500	4.2087	4.896	0	0	0
2014/03/06	R202	07/08/2014			Bond Future	214.9053	214.9053	214.2604	214.2604	(0.300)	0.0000	0.0000	0
2014/03/06	R202	07/08/2014	207.99	Put	Bond Future	4,008.6100	4.0086	4,204.9100	4.2049	4.897	0	0	0
2014/03/06	R202	07/08/2014	208.01	Put	Bond Future	4,015.8200	4.0158	4,212.3900	4.2124	4.895	0	0	0
2014/03/06	R202	07/08/2014	208.00	Call	Bond Future	10,917.4600	10.9175	10,469.0700	10.4691	(4.107)	0	0	0
2014/03/06	R202	07/08/2014	208.01	Call	Bond Future	10,911.0700	10.9111	10,462.8100	10.4628	(4.108)	0	0	0
2014/03/06	R203	08/05/2014	5.74	Call	Bond Future	0.5100	0.0005	0.9900	0.0010	94.118	0	0	0
2014/03/06	R203	08/05/2014	5.76	Call	Bond Future	0.5700	0.0006	1.1000	0.0011	92.982	0	0	0
2014/03/06	R203	08/05/2014	6.84	Call	Bond Future	60.4900	0.0605	93.7300	0.0937	54.951	0	0	29
2014/03/06	R203	08/05/2014	7.40	Put	Bond Future	1,639.7000	1.6397	1,335.6900	1.3357	(18.541)	0	0	0
2014/03/06	R203	08/05/2014			Bond Future	7.8527	102.4530	7.7079	102.8757	(1.845)	0.0000	0.0000	16,972
2014/03/06	R203	08/05/2014	5.76	Put	Bond Future	6,325.3700	6.3254	5,903.1700	5.9032	(6.675)	0	0	0
2014/03/06	R203	08/05/2014	6.84	Put	Bond Future	3,062.1900	3.0622	2,672.7000	2.6727	(12.719)	0	0	0
2014/03/06	R203	08/05/2014	5.75	Put	Bond Future	6,356.7200	6.3567	5,934.5000	5.9345	(6.642)	0	0	0
2014/03/06	R203	08/05/2014	5.74	Put	Bond Future	6,388.0700	6.3881	5,965.8200	5.9658	(6.610)	0	0	0
2014/03/06	R203	08/05/2014	7.40	Call	Bond Future	311.2300	0.3112	429.9500	0.4299	38.145	0	0	16
2014/03/06	R203	08/05/2014	5.75	Call	Bond Future	0.5400	0.0005	1.0500	0.0011	94.444	0	0	0
2014/03/06	R203	07/08/2014	7.30	Call	Bond Future	463.6000	0.4636	582.2700	0.5823	25.597	0	0	0
2014/03/06	R203	07/08/2014	7.31	Call	Bond Future	470.8100	0.4708	590.8200	0.5908	25.490	0	0	0
2014/03/06	R203	07/08/2014			Bond Future	8.0224	103.9632	7.8641	104.3922	(1.973)	0.0000	0.0000	0
2014/03/06	R203	07/08/2014	6.84	Put	Bond Future	3,471.3000	3.4713	3,107.9600	3.1080	(10.467)	0	0	0
2014/03/06	R203	07/08/2014	7.29	Put	Bond Future	2,460.5000	2.4605	2,148.8500	2.1488	(12.666)	0	0	0
2014/03/06	R203	07/08/2014	7.31	Put	Bond Future	2,419.4800	2.4195	2,110.4800	2.1105	(12.771)	0	0	0
2014/03/06	R203	07/08/2014	7.30	Put	Bond Future	2,439.9500	2.4400	2,129.6100	2.1296	(12.719)	0	0	0
2014/03/06	R203	07/08/2014	7.29	Call	Bond Future	456.4500	0.4565	573.8100	0.5738	25.711	0	0	0
2014/03/06	R203	07/08/2014	6.84	Call	Bond Future	211.3000	0.2113	276.9700	0.2770	31.079	0	0	46

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
2014/03/06	R203	06/11/2014	6.86	Call	Bond Future	386.9000	0.3869	474.3600	0.4744	22.605	0	0	0
2014/03/06	R203	06/11/2014			Bond Future	8.1963	101.4149	8.0230	101.8485	(2.115)	0.0000	0.0000	0
2014/03/06	R203	06/11/2014	6.98	Call	Bond Future	446.6200	0.4466	544.2400	0.5442	21.858	0	0	14
2014/03/06	R203	06/11/2014	6.84	Call	Bond Future	377.5900	0.3776	463.4100	0.4634	22.728	0	0	45
2014/03/06	R203	06/11/2014	6.85	Call	Bond Future	382.2200	0.3822	468.8600	0.4689	22.668	0	0	0
2014/03/06	R203	06/11/2014	6.98	Put	Bond Future	3,539.4400	3.5394	3,203.4300	3.2034	(9.493)	0	0	0
2014/03/06	R203	06/11/2014	6.84	Put	Bond Future	3,833.9900	3.8340	3,486.1800	3.4862	(9.072)	0	0	0
2014/03/06	R203	06/11/2014	6.86	Put	Bond Future	3,791.2600	3.7913	3,445.0900	3.4451	(9.131)	0	0	0
2014/03/06	R203	06/11/2014	6.85	Put	Bond Future	3,812.6000	3.8126	3,465.6100	3.4656	(9.101)	0	0	0
2014/03/06	R204	08/05/2014			Bond Future	8.0846	102.8093	7.9365	103.3707	(1.832)	0.0000	0.0000	31,206
2014/03/06	R204	08/05/2014	6.05	Call	Bond Future	1.3300	0.0013	2.5300	0.0025	90.226	0	0	0
2014/03/06	R204	08/05/2014	6.06	Call	Bond Future	1.4000	0.0014	2.6500	0.0027	89.286	0	0	0
2014/03/06	R204	08/05/2014	6.04	Call	Bond Future	1.2700	0.0013	2.4100	0.0024	89.764	0	0	0
2014/03/06	R204	08/05/2014	6.05	Put	Bond Future	8,064.3600	8.0644	7,504.1200	7.5041	(6.947)	0	0	0
2014/03/06	R204	08/05/2014	6.04	Put	Bond Future	8,105.8500	8.1059	7,545.5500	7.5455	(6.912)	0	0	0
2014/03/06	R204	08/05/2014	6.06	Put	Bond Future	8,022.8900	8.0229	7,462.7000	7.4627	(6.982)	0	0	0
2014/03/06	R204	07/08/2014			Bond Future	8.2301	100.2917	8.0717	100.8614	(1.924)	0.0000	0.0000	100
2014/03/06	R204	07/08/2014	7.44	Put	Bond Future	3,478.1000	3.4781	3,059.0300	3.0590	(12.049)	0	0	0
2014/03/06	R204	07/08/2014	7.46	Put	Bond Future	3,422.5100	3.4225	3,006.8300	3.0068	(12.145)	0	0	0
2014/03/06	R204	07/08/2014	7.45	Put	Bond Future	3,450.2500	3.4502	3,032.8700	3.0329	(12.097)	0	0	0
2014/03/06	R204	07/08/2014	7.78	Call	Bond Future	970.6800	0.9707	1,182.7200	1.1827	21.844	0	0	0
2014/03/06	R204	07/08/2014	7.46	Call	Bond Future	614.4400	0.6144	768.4700	0.7685	25.068	0	0	0
2014/03/06	R204	07/08/2014	7.44	Call	Bond Future	595.8200	0.5958	746.4600	0.7465	25.283	0	0	0
2014/03/06	R204	07/08/2014	7.78	Put	Bond Future	2,600.2500	2.6002	2,242.5800	2.2426	(13.755)	0	0	530
2014/03/06	R204	07/08/2014	7.45	Call	Bond Future	605.0800	0.6051	757.4100	0.7574	25.175	0	0	0
2014/03/06	R204	06/11/2014	7.99	Put	Bond Future	2,798.3700	2.7984	2,467.7300	2.4677	(11.815)	0	0	1,270
2014/03/06	R204	06/11/2014			Bond Future	8.3687	101.8515	8.1994	102.4281	(2.023)	0.0000	0.0000	0
2014/03/06	R204	06/11/2014	6.99	Put	Bond Future	5,323.7600	5.3238	4,860.0500	4.8600	(8.710)	0	0	0
2014/03/06	R204	06/11/2014	7.01	Put	Bond Future	5,264.3800	5.2644	4,802.8200	4.8028	(8.768)	0	0	0
2014/03/06	R204	06/11/2014	6.99	Call	Bond Future	507.1600	0.5072	620.0100	0.6200	22.251	0	0	0
2014/03/06	R204	06/11/2014	7.00	Put	Bond Future	5,294.0400	5.2940	4,831.4000	4.8314	(8.739)	0	0	0
2014/03/06	R204	06/11/2014	7.99	Call	Bond Future	1,503.1600	1.5032	1,749.0800	1.7491	16.360	0	0	0
2014/03/06	R204	06/11/2014	7.00	Call	Bond Future	513.3900	0.5134	627.3100	0.6273	22.190	0	0	0
2014/03/06	R204	06/11/2014	7.01	Call	Bond Future	519.6800	0.5197	634.6800	0.6347	22.129	0	0	0
2014/03/06	R207	08/05/2014	6.19	Put	Bond Future	9,806.3300	9.8063	9,101.9500	9.1020	(7.183)	0	0	0
2014/03/06	R207	08/05/2014	6.21	Put	Bond Future	9,709.1200	9.7091	9,004.8500	9.0049	(7.254)	0	0	0
2014/03/06	R207	08/05/2014			Bond Future	8.3273	97.5527	8.1647	98.2580	(1.952)	0.0000	0.0000	19,048
2014/03/06	R207	08/05/2014	6.20	Put	Bond Future	9,757.7100	9.7577	9,053.3900	9.0534	(7.218)	0	0	0
2014/03/06	R207	08/05/2014	6.20	Call	Bond Future	0.9200	0.0009	1.9200	0.0019	108.696	0	0	0
2014/03/06	R207	08/05/2014	6.21	Call	Bond Future	0.9700	0.0010	2.0200	0.0020	108.247	0	0	0
2014/03/06	R207	08/05/2014	6.19	Call	Bond Future	0.8800	0.0009	1.8200	0.0018	106.818	0	0	0
2014/03/06	R207	07/08/2014	7.69	Call	Bond Future	743.5800	0.7436	942.5100	0.9425	26.753	0	0	0
2014/03/06	R207	07/08/2014	7.70	Put	Bond Future	3,982.9800	3.9830	3,468.2900	3.4683	(12.922)	0	0	0
2014/03/06	R207	07/08/2014			Bond Future	8.4636	95.3495	8.2916	96.0653	(2.032)	0.0000	0.0000	0
2014/03/06	R207	07/08/2014	7.70	Call	Bond Future	754.6100	0.7546	955.6600	0.9557	26.643	0	0	0
2014/03/06	R207	07/08/2014	7.71	Call	Bond Future	765.7600	0.7658	968.9300	0.9689	26.532	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
2014/03/06	R207	07/08/2014	7.69	Put	Bond Future	4,015.1100	4.0151	3,498.3000	3.4983	(12.872)	0	0	0
2014/03/06	R207	07/08/2014	7.71	Put	Bond Future	3,950.9900	3.9510	3,438.4200	3.4384	(12.973)	0	0	0
2014/03/06	R207	06/11/2014	7.36	Put	Bond Future	5,776.1000	5.7761	5,219.6000	5.2196	(9.635)	0	0	0
2014/03/06	R207	06/11/2014			Bond Future	8.5869	96.8327	8.4053	97.5576	(2.116)	0.0000	0.0000	0
2014/03/06	R207	06/11/2014	7.35	Put	Bond Future	5,809.9200	5.8099	5,251.9700	5.2520	(9.603)	0	0	0
2014/03/06	R207	06/11/2014	7.36	Call	Bond Future	745.8700	0.7459	914.3100	0.9143	22.583	0	0	0
2014/03/06	R207	06/11/2014	7.34	Call	Bond Future	728.9500	0.7289	894.4900	0.8945	22.709	0	0	0
2014/03/06	R207	06/11/2014	7.35	Call	Bond Future	737.3700	0.7374	904.3600	0.9044	22.647	0	0	0
2014/03/06	R207	06/11/2014	7.34	Put	Bond Future	5,843.8400	5.8438	5,284.4400	5.2844	(9.572)	0	0	0
2014/03/06	R208	08/05/2014	6.31	Call	Bond Future	1.5500	0.0016	2.9500	0.0030	90.323	0	0	0
2014/03/06	R208	08/05/2014			Bond Future	8.4229	92.1758	8.2717	92.9150	(1.794)	0.0000	0.0000	11,020
2014/03/06	R208	08/05/2014	6.29	Call	Bond Future	1.4100	0.0014	2.6800	0.0027	90.071	0	0	0
2014/03/06	R208	08/05/2014	6.31	Put	Bond Future	11,035.3500	11.0354	10,297.6000	10.2976	(6.685)	0	0	0
2014/03/06	R208	08/05/2014	6.30	Put	Bond Future	11,091.2700	11.0913	10,353.4500	10.3535	(6.652)	0	0	0
2014/03/06	R208	08/05/2014	6.29	Put	Bond Future	11,147.2100	11.1472	10,409.3300	10.4093	(6.619)	0	0	0
2014/03/06	R208	08/05/2014	6.30	Call	Bond Future	1.4800	0.0015	2.8100	0.0028	89.865	0	0	0
2014/03/06	R208	07/08/2014	8.28	Call	Bond Future	1,757.7400	1.7577	2,090.6300	2.0906	18.939	0	0	0
2014/03/06	R208	07/08/2014			Bond Future	8.5395	93.5349	8.3810	94.2849	(1.856)	0.0000	0.0000	0
2014/03/06	R208	07/08/2014	7.80	Call	Bond Future	960.0500	0.9600	1,180.4000	1.1804	22.952	0	0	0
2014/03/06	R208	07/08/2014	7.79	Put	Bond Future	4,561.2000	4.5612	4,029.3200	4.0293	(11.661)	0	0	0
2014/03/06	R208	07/08/2014	7.81	Put	Bond Future	4,489.3900	4.4894	3,961.9000	3.9619	(11.750)	0	0	0
2014/03/06	R208	07/08/2014	7.80	Put	Bond Future	4,525.2100	4.5252	3,995.5200	3.9955	(11.705)	0	0	0
2014/03/06	R208	07/08/2014	8.28	Put	Bond Future	2,989.8200	2.9898	2,572.6700	2.5727	(13.952)	0	0	630
2014/03/06	R208	07/08/2014	7.81	Call	Bond Future	973.5600	0.9736	1,196.1100	1.1961	22.859	0	0	0
2014/03/06	R208	07/08/2014	7.79	Call	Bond Future	946.6700	0.9467	1,164.8300	1.1648	23.045	0	0	0
2014/03/06	R208	06/11/2014	7.46	Call	Bond Future	932.6100	0.9326	1,117.7000	1.1177	19.846	0	0	0
2014/03/06	R208	06/11/2014			Bond Future	8.6506	91.5901	8.4845	92.3500	(1.920)	0.0000	0.0000	0
2014/03/06	R208	06/11/2014	7.44	Call	Bond Future	912.1900	0.9122	1,094.2100	1.0942	19.954	0	0	0
2014/03/06	R208	06/11/2014	7.45	Call	Bond Future	922.3500	0.9223	1,105.9100	1.1059	19.901	0	0	0
2014/03/06	R208	06/11/2014	8.50	Put	Bond Future	3,271.0300	3.2710	2,884.4400	2.8844	(11.819)	0	0	1,520
2014/03/06	R208	06/11/2014	7.44	Put	Bond Future	6,633.1200	6.6331	6,055.3100	6.0553	(8.711)	0	0	0
2014/03/06	R208	06/11/2014	7.46	Put	Bond Future	6,555.5000	6.5555	5,980.7600	5.9808	(8.767)	0	0	0
2014/03/06	R208	06/11/2014	8.50	Call	Bond Future	2,582.5400	2.5825	2,955.7800	2.9558	14.452	0	0	0
2014/03/06	R208	06/11/2014	7.45	Put	Bond Future	6,594.2500	6.5942	6,017.9800	6.0180	(8.739)	0	0	0
2014/03/06	R209	08/05/2014	9.63	Call	Bond Future	4,585.6500	4.5856	5,076.2300	5.0762	10.698	0	0	0
2014/03/06	R209	08/05/2014			Bond Future	9.1085	73.8083	9.0208	74.4609	(0.962)	0.0000	0.0000	25,105
2014/03/06	R209	08/05/2014	7.85	Call	Bond Future	103.4100	0.1034	132.2300	0.1322	27.870	0	0	0
2014/03/06	R209	08/05/2014	9.00	Put	Bond Future	2,721.4200	2.7214	2,365.3700	2.3654	(13.083)	0	0	0
2014/03/06	R209	08/05/2014	9.50	Call	Bond Future	3,948.2400	3.9482	4,404.3300	4.4043	11.552	0	0	0
2014/03/06	R209	08/05/2014	7.86	Call	Bond Future	107.0100	0.1070	136.7100	0.1367	27.754	0	0	0
2014/03/06	R209	08/05/2014	9.75	Put	Bond Future	688.3000	0.6883	554.5900	0.5546	(19.426)	0	0	7,262
2014/03/06	R209	08/05/2014	9.85	Put	Bond Future	555.5800	0.5556	442.7700	0.4428	(20.305)	0	0	10,000
2014/03/06	R209	08/05/2014	8.50	Put	Bond Future	5,411.0700	5.4111	4,898.9500	4.8989	(9.464)	0	0	0
2014/03/06	R209	08/05/2014	7.84	Call	Bond Future	99.9200	0.0999	127.8700	0.1279	27.972	0	0	0
2014/03/06	R209	08/05/2014	7.85	Put	Bond Future	10,416.4700	10.4165	9,792.7100	9.7927	(5.988)	0	0	0
2014/03/06	R209	08/05/2014	9.50	Put	Bond Future	1,139.3500	1.1394	942.8600	0.9429	(17.246)	0	0	640

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
2014/03/06	R209	08/05/2014	7.84	Put	Bond Future	10,503.6400	10.5036	9,879.0100	9.8790	(5.947)	0	0	0
2014/03/06	R209	08/05/2014	9.63	Put	Bond Future	881.6500	0.8817	719.6500	0.7197	(18.375)	0	0	883
2014/03/06	R209	08/05/2014	9.85	Call	Bond Future	5,733.7400	5.7337	6,273.5100	6.2735	9.414	0	0	0
2014/03/06	R209	08/05/2014	7.86	Put	Bond Future	10,329.5500	10.3295	9,706.6700	9.7067	(6.030)	0	0	0
2014/03/06	R209	08/05/2014	9.75	Call	Bond Future	5,202.6200	5.2026	5,721.4900	5.7215	9.973	0	0	0
2014/03/06	R209	08/05/2014	8.50	Call	Bond Future	685.1800	0.6852	825.6400	0.8256	20.500	0	0	640
2014/03/06	R209	08/05/2014	9.00	Call	Bond Future	1,912.2600	1.9123	2,208.7900	2.2088	15.507	0	0	640
2014/03/06	R209	07/08/2014	9.04	Put	Bond Future	4,241.8700	4.2419	3,893.8400	3.8938	(8.205)	0	0	0
2014/03/06	R209	07/08/2014			Bond Future	9.1854	74.8966	9.0952	75.5589	(0.981)	0.0000	0.0000	0
2014/03/06	R209	07/08/2014	9.06	Put	Bond Future	4,159.2800	4.1593	3,815.5000	3.8155	(8.265)	0	0	0
2014/03/06	R209	07/08/2014	9.05	Put	Bond Future	4,200.4200	4.2004	3,854.5200	3.8545	(8.235)	0	0	0
2014/03/06	R209	07/08/2014	9.05	Call	Bond Future	3,202.3500	3.2024	3,518.6800	3.5187	9.878	0	0	0
2014/03/06	R209	07/08/2014	9.06	Call	Bond Future	3,235.6700	3.2357	3,554.1200	3.5541	9.842	0	0	0
2014/03/06	R209	07/08/2014	9.04	Call	Bond Future	3,169.2200	3.1692	3,483.4200	3.4834	9.914	0	0	0
2014/03/06	R209	06/11/2014			Bond Future	9.2573	72.9139	9.1648	73.5850	(1.000)	0.0000	0.0000	0
2014/03/06	R209	06/11/2014	8.99	Put	Bond Future	5,753.0900	5.7531	5,392.5700	5.3926	(6.267)	0	0	0
2014/03/06	R209	06/11/2014	9.01	Put	Bond Future	5,666.5500	5.6665	5,309.4000	5.3094	(6.303)	0	0	0
2014/03/06	R209	06/11/2014	9.00	Put	Bond Future	5,709.8100	5.7098	5,350.9800	5.3510	(6.284)	0	0	0
2014/03/06	R209	06/11/2014	8.99	Call	Bond Future	3,788.0600	3.7881	4,098.5700	4.0986	8.197	0	0	0
2014/03/06	R209	06/11/2014	9.00	Call	Bond Future	3,819.7800	3.8198	4,131.9800	4.1320	8.173	0	0	0
2014/03/06	R209	06/11/2014	9.01	Call	Bond Future	3,851.4100	3.8514	4,165.2900	4.1653	8.150	0	0	0
2014/03/06	R210	08/05/2014			Bond Future	160.6112	160.6112	160.6097	160.6097	(0.001)	0.0000	0.0000	719
2014/03/06	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	R210	08/05/2014	160.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	R210	08/05/2014	160.01	Call	Bond Future	601.2200	0.6012	599.7200	0.5997	(0.249)	0	0	0
2014/03/06	R210	08/05/2014	159.99	Call	Bond Future	621.2200	0.6212	619.7200	0.6197	(0.241)	0	0	0
2014/03/06	R210	08/05/2014	160.00	Call	Bond Future	611.2200	0.6112	609.7200	0.6097	(0.245)	0	0	0
2014/03/06	R210	07/08/2014			Bond Future	162.9985	162.9985	162.9972	162.9972	(0.001)	0.0000	0.0000	0
2014/03/06	R210	07/08/2014	159.00	Call	Bond Future	3,998.5200	3.9985	3,997.2200	3.9972	(0.033)	0	0	0
2014/03/06	R210	07/08/2014	159.01	Call	Bond Future	3,988.5200	3.9885	3,987.2200	3.9872	(0.033)	0	0	0
2014/03/06	R210	07/08/2014	158.99	Call	Bond Future	4,008.5200	4.0085	4,007.2200	4.0072	(0.032)	0	0	0
2014/03/06	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	R211	08/05/2014	130.00	Put	Bond Future	2,614.7000	2.6147	2,619.4300	2.6194	0.181	0	0	0
2014/03/06	R211	08/05/2014			Bond Future	127.3853	127.3853	127.3806	127.3806	(0.004)	0.0000	0.0000	390
2014/03/06	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	R211	08/05/2014	129.99	Put	Bond Future	2,604.7000	2.6047	2,609.4300	2.6094	0.182	0	0	0
2014/03/06	R211	08/05/2014	130.01	Put	Bond Future	2,624.7000	2.6247	2,629.4300	2.6294	0.180	0	0	0
2014/03/06	R211	07/08/2014	127.99	Put	Bond Future	269.0300	0.2690	273.8000	0.2738	1.773	0	0	0
2014/03/06	R211	07/08/2014			Bond Future	127.7210	127.7210	127.7162	127.7162	(0.004)	0.0000	0.0000	0
2014/03/06	R211	07/08/2014	128.01	Put	Bond Future	289.0300	0.2890	293.8000	0.2938	1.650	0	0	0
2014/03/06	R211	07/08/2014	128.00	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
2014/03/06	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	R211	07/08/2014	128.00	Put	Bond Future	279.0300	0.2790	283.8000	0.2838	1.709	0	0	0
2014/03/06	R212	08/05/2014			Bond Future	128.9431	128.9431	128.9418	128.9418	(0.001)	0.0000	0.0000	21,797
2014/03/06	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	R212	08/05/2014	131.99	Put	Bond Future	3,046.8700	3.0469	3,048.2000	3.0482	0.044	0	0	0
2014/03/06	R212	08/05/2014	132.01	Put	Bond Future	3,066.8700	3.0669	3,068.2000	3.0682	0.043	0	0	0
2014/03/06	R212	08/05/2014	132.00	Put	Bond Future	3,056.8700	3.0569	3,058.2000	3.0582	0.044	0	0	0
2014/03/06	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	R212	07/08/2014	128.99	Call	Bond Future	159.8900	0.1599	158.5000	0.1585	(0.869)	0	0	0
2014/03/06	R212	07/08/2014			Bond Future	129.1499	129.1499	129.1485	129.1485	(0.001)	0.0000	0.0000	0
2014/03/06	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	R212	07/08/2014	129.00	Call	Bond Future	149.8900	0.1499	148.5000	0.1485	(0.927)	0	0	0
2014/03/06	R212	07/08/2014	129.01	Call	Bond Future	139.8900	0.1399	138.5000	0.1385	(0.994)	0	0	0
2014/03/06	R213	08/05/2014	7.65	Put	Bond Future	11,070.1800	11.0702	10,316.7700	10.3168	(6.806)	0	0	0
2014/03/06	R213	08/05/2014			Bond Future	8.9915	84.2951	8.8885	85.0727	(1.146)	0.0000	0.0000	21,730
2014/03/06	R213	08/05/2014	7.64	Put	Bond Future	11,157.5500	11.1576	10,403.3600	10.4034	(6.759)	0	0	0
2014/03/06	R213	08/05/2014	7.66	Put	Bond Future	10,982.9900	10.9830	10,230.4000	10.2304	(6.852)	0	0	0
2014/03/06	R213	08/05/2014	7.65	Call	Bond Future	62.8500	0.0629	86.9600	0.0870	38.361	0	0	0
2014/03/06	R213	08/05/2014	7.64	Call	Bond Future	60.5200	0.0605	83.8500	0.0838	38.549	0	0	0
2014/03/06	R213	08/05/2014	7.66	Call	Bond Future	65.2400	0.0652	90.1700	0.0902	38.213	0	0	0
2014/03/06	R213	07/08/2014	8.86	Call	Bond Future	2,884.3900	2.8844	3,242.2100	3.2422	12.405	0	0	0
2014/03/06	R213	07/08/2014			Bond Future	9.0738	85.5377	8.9676	86.3267	(1.170)	0.0000	0.0000	0
2014/03/06	R213	07/08/2014	8.84	Call	Bond Future	2,820.4400	2.8204	3,173.0500	3.1731	12.502	0	0	0
2014/03/06	R213	07/08/2014	8.85	Call	Bond Future	2,852.3100	2.8523	3,207.5200	3.2075	12.453	0	0	0
2014/03/06	R213	07/08/2014	8.84	Put	Bond Future	4,572.2100	4.5722	4,135.7800	4.1358	(9.545)	0	0	0
2014/03/06	R213	07/08/2014	8.86	Put	Bond Future	4,484.2300	4.4842	4,053.0100	4.0530	(9.616)	0	0	0
2014/03/06	R213	07/08/2014	8.85	Put	Bond Future	4,528.0700	4.5281	4,094.2400	4.0942	(9.581)	0	0	0
2014/03/06	R213	06/11/2014	8.85	Put	Bond Future	5,855.8100	5.8558	5,418.4800	5.4185	(7.468)	0	0	0
2014/03/06	R213	06/11/2014	8.84	Call	Bond Future	3,584.4500	3.5844	3,944.6300	3.9446	10.048	0	0	0
2014/03/06	R213	06/11/2014			Bond Future	9.1523	83.3253	9.0430	84.1249	(1.194)	0.0000	0.0000	0
2014/03/06	R213	06/11/2014	8.85	Call	Bond Future	3,615.7200	3.6157	3,977.9500	3.9780	10.018	0	0	0
2014/03/06	R213	06/11/2014	8.86	Call	Bond Future	3,647.1500	3.6471	4,011.4300	4.0114	9.988	0	0	0
2014/03/06	R213	06/11/2014	8.84	Put	Bond Future	5,900.1500	5.9001	5,460.7700	5.4608	(7.447)	0	0	0
2014/03/06	R213	06/11/2014	8.86	Put	Bond Future	5,811.7200	5.8117	5,376.4400	5.3764	(7.490)	0	0	0
2014/03/06	R214	08/05/2014			Bond Future	9.1914	74.6422	9.1039	75.3195	(0.952)	0.0000	0.0000	5,055
2014/03/06	R214	08/05/2014	9.00	Call	Bond Future	1,662.6200	1.6626	1,940.5200	1.9405	16.715	0	0	0
2014/03/06	R214	08/05/2014	8.99	Put	Bond Future	3,205.9800	3.2060	2,802.9400	2.8029	(12.572)	0	0	0
2014/03/06	R214	08/05/2014	9.01	Put	Bond Future	3,109.4000	3.1094	2,713.5000	2.7135	(12.732)	0	0	0
2014/03/06	R214	08/05/2014	9.00	Put	Bond Future	3,157.4400	3.1574	2,757.9700	2.7580	(12.652)	0	0	0
2014/03/06	R214	08/05/2014	9.01	Call	Bond Future	1,693.9300	1.6939	1,975.4000	1.9754	16.616	0	0	0
2014/03/06	R214	08/05/2014	8.99	Call	Bond Future	1,631.6800	1.6317	1,906.0100	1.9060	16.813	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
2014/03/06	R214	07/08/2014	9.54	Put	Bond Future	2,832.4200	2.8324	2,561.5500	2.5615	(9.563)	0	0	0
2014/03/06	R214	07/08/2014			Bond Future	9.2671	75.6493	9.1771	76.3367	(0.972)	0.0000	0.0000	0
2014/03/06	R214	07/08/2014	9.56	Put	Bond Future	2,772.0700	2.7721	2,505.2600	2.5053	(9.625)	0	0	0
2014/03/06	R214	07/08/2014	9.55	Put	Bond Future	2,802.1100	2.8021	2,533.2800	2.5333	(9.594)	0	0	0
2014/03/06	R214	07/08/2014	9.56	Call	Bond Future	4,934.0000	4.9340	5,354.5300	5.3545	8.523	0	0	0
2014/03/06	R214	07/08/2014	9.54	Call	Bond Future	4,850.1700	4.8502	5,266.6400	5.2666	8.587	0	0	0
2014/03/06	R214	07/08/2014	9.55	Call	Bond Future	4,892.0100	4.8920	5,310.5200	5.3105	8.555	0	0	0
2014/03/06	R214	06/11/2014	9.64	Call	Bond Future	6,022.5200	6.0225	6,441.1900	6.4412	6.952	0	0	0
2014/03/06	R214	06/11/2014			Bond Future	9.3391	73.5380	9.2466	74.2345	(0.990)	0.0000	0.0000	0
2014/03/06	R214	06/11/2014	9.65	Call	Bond Future	6,062.3900	6.0624	6,482.6400	6.4826	6.932	0	0	0
2014/03/06	R214	06/11/2014	9.66	Call	Bond Future	6,102.3500	6.1024	6,524.1700	6.5242	6.912	0	0	0
2014/03/06	R214	06/11/2014	9.64	Put	Bond Future	3,831.6300	3.8316	3,553.7900	3.5538	(7.251)	0	0	0
2014/03/06	R214	06/11/2014	9.66	Put	Bond Future	3,769.7900	3.7698	3,495.1000	3.4951	(7.287)	0	0	0
2014/03/06	R214	06/11/2014	9.65	Put	Bond Future	3,800.6000	3.8006	3,524.3400	3.5243	(7.269)	0	0	0
2014/03/06	R248	08/05/2014	9.04	Put	Bond Future	2,334.8700	2.3349	1,571.4700	1.5715	(32.696)	0	0	0
2014/03/06	R248	08/05/2014			Bond Future	9.2734	96.3550	9.1960	97.1184	(0.835)	0.0000	0.0000	13,515
2014/03/06	R248	08/05/2014	9.06	Put	Bond Future	2,130.8000	2.1308	1,367.4000	1.3674	(35.827)	0	0	0
2014/03/06	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	R248	08/05/2014	9.05	Put	Bond Future	2,232.7400	2.2327	1,469.3400	1.4693	(34.191)	0	0	0
2014/03/06	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	R248	07/08/2014			Bond Future	9.3521	97.6540	9.2723	98.4288	(0.853)	0.0000	0.0000	0
2014/03/06	R248	07/08/2014	9.65	Call	Bond Future	2,793.5100	2.7935	3,568.2500	3.5682	27.734	0	0	0
2014/03/06	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	R248	07/08/2014	9.66	Call	Bond Future	2,884.6900	2.8847	3,659.4300	3.6594	26.857	0	0	0
2014/03/06	R248	07/08/2014	9.64	Call	Bond Future	2,702.1600	2.7022	3,476.9000	3.4769	28.671	0	0	0
2014/03/06	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	R248	06/11/2014			Bond Future	9.4271	94.7472	9.3451	95.5320	(0.870)	0.0000	0.0000	0
2014/03/06	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	R248	06/11/2014	9.72	Call	Bond Future	2,708.7100	2.7087	3,493.5200	3.4935	28.974	0	0	0
2014/03/06	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/06	R248	06/11/2014	9.73	Call	Bond Future	2,798.6900	2.7987	3,583.5000	3.5835	28.042	0	0	0
2014/03/06	R248	06/11/2014	9.74	Call	Bond Future	2,888.5000	2.8885	3,673.3100	3.6733	27.170	0	0	0

Total

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