



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 11/03/2014 to 11/03/2014

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
2014/03/11	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	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	
2014/03/11	2025	08/05/2014			Bond Future	110.4937		110.4937	110.4926	110.4926	(0.001)	0.0000	0.0000	0
2014/03/11	2025	08/05/2014	110.99	Put	Bond Future	496.2600	0.4963	497.4200	0.4974	0.234	0	0	0	
2014/03/11	2025	08/05/2014	111.00	Put	Bond Future	506.2600	0.5063	507.4200	0.5074	0.229	0	0	0	
2014/03/11	2025	08/05/2014	111.01	Put	Bond Future	516.2600	0.5163	517.4200	0.5174	0.225	0	0	0	
2014/03/11	2025	08/05/2014	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/03/11	2025	08/05/2014	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/03/11	2025	08/05/2014	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/03/11	2025	07/08/2014	109.01	Call	Bond Future	2,003.7400	2.0037	2,001.4500	2.0015	(0.114)	0	0	0	
2014/03/11	2025	07/08/2014			Bond Future	111.0137		111.0137	111.0115	(0.002)	0.0000	0.0000	0	
2014/03/11	2025	07/08/2014	108.99	Call	Bond Future	2,023.7400	2.0237	2,021.4500	2.0215	(0.113)	0	0	0	
2014/03/11	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/03/11	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/03/11	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/03/11	2025	07/08/2014	109.00	Call	Bond Future	2,013.7400	2.0137	2,011.4500	2.0115	(0.114)	0	0	0	
2014/03/11	2030	08/05/2014			Bond Future	9.0110	93.8204	9.0406	93.5896	0.328	0.0000	0.0000	1,559	
2014/03/11	2030	08/05/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/03/11	2030	08/05/2014	8.99	Put	Bond Future	164.1000	0.1641	394.9100	0.3949	140.652	0	0	0	
2014/03/11	2030	08/05/2014	9.01	Put	Bond Future	7.6500	0.0077	238.4600	0.2385	3017.124	0	0	0	
2014/03/11	2030	08/05/2014	9.00	Put	Bond Future	85.8300	0.0858	316.6400	0.3166	268.915	0	0	0	
2014/03/11	2030	08/05/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/03/11	2030	08/05/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/03/11	2030	07/08/2014	8.99	Put	Bond Future	873.5700	0.8736	1,108.8500	1.1089	26.933	0	0	0	
2014/03/11	2030	07/08/2014			Bond Future	9.1031	91.1957	9.1338	90.9604	0.338	0.0000	0.0000	0	
2014/03/11	2030	07/08/2014	9.01	Put	Bond Future	718.2200	0.7182	953.5000	0.9535	32.759	0	0	0	
2014/03/11	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/03/11	2030	07/08/2014	9.00	Put	Bond Future	795.8500	0.7958	1,031.1300	1.0311	29.563	0	0	0	
2014/03/11	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/03/11	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/03/11	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/03/11	2030	06/11/2014			Bond Future	9.1850	92.6040	9.2169	92.3643	0.346	0.0000	0.0000	0	
2014/03/11	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/03/11	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/03/11	2030	06/11/2014	8.99	Put	Bond Future	1,489.2400	1.4892	1,728.9000	1.7289	16.093	0	0	0	
2014/03/11	2030	06/11/2014	9.01	Put	Bond Future	1,334.9100	1.3349	1,574.5700	1.5746	17.953	0	0	0	
2014/03/11	2030	06/11/2014	9.00	Put	Bond Future	1,412.0300	1.4120	1,651.6900	1.6517	16.973	0	0	0	
2014/03/11	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/03/11	2037	08/05/2014			Bond Future	9.1867	95.8677	9.2113	95.6479	0.267	0.0000	0.0000	5,914	
2014/03/11	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/03/11	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2014/03/11	2037	08/05/2014	9.38	Call	Bond Future	1,709.2500	1.7093	1,489.4000	1.4894	(12.862)	0	0	0	
2014/03/11	2037	08/05/2014	9.39	Call	Bond Future	1,796.3100	1.7963	1,576.4600	1.5765	(12.239)	0	0	0	
2014/03/11	2037	08/05/2014	9.37	Call	Bond Future	1,622.0500	1.6221	1,402.2000	1.4022	(13.554)	0	0	0	
2014/03/11	2037	07/08/2014	9.06	Put	Bond Future	1,912.0800	1.9121	2,136.1700	2.1362	11.720	0	0	0	
2014/03/11	2037	07/08/2014			Bond Future	9.2730	93.0226	9.2985	92.7985	0.274	0.0000	0.0000	3,280	
2014/03/11	2037	07/08/2014	9.05	Put	Bond Future	2,003.3800	2.0034	2,227.4700	2.2275	11.186	0	0	0	
2014/03/11	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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2014/03/11	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	2037	07/08/2014	9.04	Put	Bond Future	2,094.8200	2.0948	2,318.9100	2.3189	10.697	0	0	0
2014/03/11	2037	06/11/2014	9.69	Call	Bond Future	2,886.2700	2.8863	2,657.8100	2.6578	(7.915)	0	0	0
2014/03/11	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	2037	06/11/2014			Bond Future	9.3498	94.3421	9.3761	94.1137	0.281	0.0000	0.0000	0
2014/03/11	2037	06/11/2014	9.70	Call	Bond Future	2,968.8900	2.9689	2,740.4300	2.7404	(7.695)	0	0	0
2014/03/11	2037	06/11/2014	9.71	Call	Bond Future	3,051.3900	3.0514	2,822.9300	2.8229	(7.487)	0	0	0
2014/03/11	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	2038	08/05/2014			Bond Future	111.0039	111.0039	111.0035	111.0035	0.000	0.0000	0.0000	57
2014/03/11	2038	08/05/2014	109.00	Call	Bond Future	2,003.8700	2.0039	2,003.4700	2.0035	(0.020)	0	0	0
2014/03/11	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	2038	08/05/2014	109.01	Call	Bond Future	1,993.8700	1.9939	1,993.4700	1.9935	(0.020)	0	0	0
2014/03/11	2038	08/05/2014	108.99	Call	Bond Future	2,013.8700	2.0139	2,013.4700	2.0135	(0.020)	0	0	0
2014/03/11	2038	07/08/2014			Bond Future	111.3911	111.3911	111.3895	111.3895	(0.001)	0.0000	0.0000	0
2014/03/11	2038	07/08/2014	106.00	Call	Bond Future	5,391.1500	5.3912	5,389.5400	5.3895	(0.030)	0	0	0
2014/03/11	2038	07/08/2014	106.01	Call	Bond Future	5,381.1500	5.3812	5,379.5400	5.3795	(0.030)	0	0	0
2014/03/11	2038	07/08/2014	105.99	Call	Bond Future	5,401.1500	5.4012	5,399.5400	5.3995	(0.030)	0	0	0
2014/03/11	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	2046	08/05/2014			Bond Future	108.1882	108.1882	108.1880	108.1880	0.000	0.0000	0.0000	5,218
2014/03/11	2046	08/05/2014	104.35	Call	Bond Future	3,838.2000	3.8382	3,837.9600	3.8380	(0.006)	0	0	0
2014/03/11	2046	08/05/2014	104.36	Call	Bond Future	3,828.2000	3.8282	3,827.9600	3.8280	(0.006)	0	0	0
2014/03/11	2046	08/05/2014	104.34	Call	Bond Future	3,848.2000	3.8482	3,847.9600	3.8480	(0.006)	0	0	0
2014/03/11	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	2046	07/08/2014			Bond Future	109.7960	109.7960	109.7948	109.7948	(0.001)	0.0000	0.0000	0
2014/03/11	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	2046	07/08/2014	104.44	Call	Bond Future	5,356.0000	5.3560	5,354.8000	5.3548	(0.022)	0	0	0
2014/03/11	2046	07/08/2014	104.45	Call	Bond Future	5,346.0000	5.3460	5,344.8000	5.3448	(0.022)	0	0	0
2014/03/11	2046	07/08/2014	104.43	Call	Bond Future	5,366.0000	5.3660	5,364.8000	5.3648	(0.022)	0	0	0
2014/03/11	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	2046	06/11/2014	104.45	Call	Bond Future	5,717.8700	5.7179	5,715.4800	5.7155	(0.042)	0	0	0
2014/03/11	2046	06/11/2014			Bond Future	110.1679	110.1679	110.1655	110.1655	(0.002)	0.0000	0.0000	0
2014/03/11	2046	06/11/2014	104.43	Call	Bond Future	5,737.8700	5.7379	5,735.4800	5.7355	(0.042)	0	0	0
2014/03/11	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	2046	06/11/2014	104.44	Call	Bond Future	5,727.8700	5.7279	5,725.4800	5.7255	(0.042)	0	0	0

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2014/03/11	2050	08/05/2014	114.99	Put	Bond Future	526.4100	0.5264	526.4100	0.5264	0.000	0	0	0
2014/03/11	2050	08/05/2014			Bond Future	114.4636	114.4636	114.4636	114.4636	0.000	0.0000	0.0000	472
2014/03/11	2050	08/05/2014	115.01	Put	Bond Future	546.4100	0.5464	546.4100	0.5464	0.000	0	0	0
2014/03/11	2050	08/05/2014	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	2050	08/05/2014	115.00	Put	Bond Future	536.4100	0.5364	536.4100	0.5364	0.000	0	0	0
2014/03/11	2050	08/05/2014	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	2050	08/05/2014	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	2050	07/08/2014			Bond Future	114.7615	114.7615	114.7604	114.7604	(0.001)	0.0000	0.0000	0
2014/03/11	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	2050	07/08/2014	112.00	Call	Bond Future	2,761.5100	2.7615	2,760.4200	2.7604	(0.039)	0	0	0
2014/03/11	2050	07/08/2014	112.01	Call	Bond Future	2,751.5100	2.7515	2,750.4200	2.7504	(0.040)	0	0	0
2014/03/11	2050	07/08/2014	111.99	Call	Bond Future	2,771.5100	2.7715	2,770.4200	2.7704	(0.039)	0	0	0
2014/03/11	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	AL37	08/05/2014			Index Future	410.0550	410.0550	409.8370	409.8370	(0.053)	0.0000	0.0000	0
2014/03/11	AL37	07/08/2014			Index Future	416.0950	416.0950	415.8700	415.8700	(0.054)	0.0000	0.0000	0
2014/03/11	AL7T	08/05/2014			Index Future	481.5420	481.5420	480.9620	480.9620	(0.120)	0.0000	0.0000	1
2014/03/11	AL7T	07/08/2014			Index Future	488.6360	488.6360	488.0420	488.0420	(0.122)	0.0000	0.0000	0
2014/03/11	ALBI	08/05/2014			Index Future	438.5230	438.5230	438.0310	438.0310	(0.112)	0.0000	0.0000	704
2014/03/11	ALBI	07/08/2014			Index Future	444.9830	444.9830	444.4780	444.4780	(0.113)	0.0000	0.0000	0
2014/03/11	ALBI	06/11/2014			Index Future	451.8440	451.8440	451.3280	451.3280	(0.114)	0.0000	0.0000	0
2014/03/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	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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2014/03/11	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/03/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/03/11	EL28	08/05/2014	114.01	Call	Bond Future	1,593.1200	1.5931	1,592.7100	1.5927	(0.026)	0	0	0
2014/03/11	EL28	08/05/2014			Bond Future	115.6031	115.6031	115.6027	115.6027	0.000	0.0000	0.0000	0
2014/03/11	EL28	08/05/2014	113.99	Call	Bond Future	1,613.1200	1.6131	1,612.7100	1.6127	(0.025)	0	0	0
2014/03/11	EL28	08/05/2014	114.00	Call	Bond Future	1,603.1200	1.6031	1,602.7100	1.6027	(0.026)	0	0	0
2014/03/11	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	EL28	07/08/2014	114.00	Call	Bond Future	3,321.4700	3.3215	3,319.8500	3.3199	(0.049)	0	0	0
2014/03/11	EL28	07/08/2014			Bond Future	117.3215	117.3215	117.3199	117.3199	(0.001)	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
2014/03/11	EL28	07/08/2014	114.01	Call	Bond Future	3,311.4700	3.3115	3,309.8500	3.3099	(0.049)	0	0	0
2014/03/11	EL28	07/08/2014	113.99	Call	Bond Future	3,331.4700	3.3315	3,329.8500	3.3299	(0.049)	0	0	0
2014/03/11	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	ES33	08/05/2014	9.55	Put	Bond Future	1,794.7600	1.7948	2,008.3200	2.0083	11.899	0	0	0
2014/03/11	ES33	08/05/2014			Bond Future	9.7926	81.4562	9.8221	81.2426	0.301	0.0000	0.0000	6,292
2014/03/11	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	ES33	08/05/2014	9.54	Put	Bond Future	1,870.0500	1.8700	2,083.6100	2.0836	11.420	0	0	0
2014/03/11	ES33	08/05/2014	9.56	Put	Bond Future	1,719.5700	1.7196	1,933.1300	1.9331	12.419	0	0	0
2014/03/11	ES33	07/08/2014			Bond Future	9.8966	82.5483	9.9271	82.3307	0.308	0.0000	0.0000	0
2014/03/11	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	ES33	07/08/2014	10.14	Call	Bond Future	1,710.3700	1.7104	1,492.7300	1.4927	(12.725)	0	0	0
2014/03/11	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	ES33	07/08/2014	10.15	Call	Bond Future	1,779.4100	1.7794	1,561.7700	1.5618	(12.231)	0	0	0
2014/03/11	ES33	07/08/2014	10.16	Call	Bond Future	1,848.3600	1.8484	1,630.7200	1.6307	(11.775)	0	0	0
2014/03/11	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	ES33	06/11/2014			Bond Future	9.9986	80.0386	10.0303	79.8170	0.316	0.0000	0.0000	0
2014/03/11	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	ES33	06/11/2014	10.29	Call	Bond Future	2,006.4600	2.0065	1,784.8100	1.7848	(11.047)	0	0	0
2014/03/11	ES33	06/11/2014	10.30	Call	Bond Future	2,073.9200	2.0739	1,852.2700	1.8523	(10.687)	0	0	0
2014/03/11	ES33	06/11/2014	10.31	Call	Bond Future	2,141.2800	2.1413	1,919.6300	1.9196	(10.351)	0	0	0
2014/03/11	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	GOVI	08/05/2014			GOVI	437.4750	437.4750	437.0130	437.0130	(0.106)	0.0000	0.0000	307
2014/03/11	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	GOVI	08/05/2014	441.99	Put	GOVI	45,150.0000	4.5150	49,770.0000	4.9770	10.233	0	0	0
2014/03/11	GOVI	08/05/2014	442.01	Put	GOVI	45,350.0000	4.5350	49,970.0000	4.9970	10.187	0	0	0
2014/03/11	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	GOVI	08/05/2014	442.00	Put	GOVI	45,250.0000	4.5250	49,870.0000	4.9870	10.210	0	0	0
2014/03/11	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	GOVI	07/08/2014			GOVI	443.9190	443.9190	443.4450	443.4450	(0.107)	0.0000	0.0000	175
2014/03/11	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	GOVI	07/08/2014	459.99	Put	GOVI	160,710.0000	16.0710	165,450.0000	16.5450	2.949	0	0	0
2014/03/11	GOVI	07/08/2014	460.01	Put	GOVI	160,910.0000	16.0910	165,650.0000	16.5650	2.946	0	0	0
2014/03/11	GOVI	07/08/2014	460.00	Put	GOVI	160,810.0000	16.0810	165,550.0000	16.5550	2.948	0	0	0
2014/03/11	GOVI	06/11/2014	449.01	Call	GOVI	17,540.0000	1.7540	12,690.0000	1.2690	(27.651)	0	0	0
2014/03/11	GOVI	06/11/2014			GOVI	450.7640	450.7640	450.2790	450.2790	(0.108)	0.0000	0.0000	0
2014/03/11	GOVI	06/11/2014	448.99	Call	GOVI	17,740.0000	1.7740	12,890.0000	1.2890	(27.339)	0	0	0
2014/03/11	GOVI	06/11/2014	449.00	Call	GOVI	17,640.0000	1.7640	12,790.0000	1.2790	(27.494)	0	0	0
2014/03/11	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	GOVI	06/11/2014	449.01	Put	GOVI	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
2014/03/11	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/03/11	IGOV	08/05/2014			Index Future	201.8250	201.8250	201.8230	201.8230	(0.001)	0.0000	0.0000	1,266
2014/03/11	IGOV	07/08/2014			Index Future	204.8220	204.8220	204.8180	204.8180	(0.002)	0.0000	0.0000	90
2014/03/11	IGOV	06/11/2014			Index Future	208.0050	208.0050	207.9990	207.9990	(0.003)	0.0000	0.0000	0
2014/03/11	ILBI	08/05/2014			Index Future	546.6690	546.6690	546.6650	546.6650	(0.001)	0.0000	0.0000	0
2014/03/11	ILBI	07/08/2014			Index Future	554.5720	554.5720	554.5670	554.5670	(0.001)	0.0000	0.0000	210
2014/03/11	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/03/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/03/11	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/03/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/03/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/03/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/03/11	JBAF	19/03/2014			Jibar Tradeable Future	5.7600	94.2400	5.7600	94.2400	0.000	0.0000	0.0000	3,000
2014/03/11	JBAF	16/04/2014			Jibar Tradeable Future	6.0100	93.9900	5.9600	94.0400	(0.832)	0.0000	0.0000	0
2014/03/11	JBAF	21/05/2014			Jibar Tradeable Future	6.1100	93.8900	6.0600	93.9400	(0.818)	0.0000	0.0000	2,000
2014/03/11	JBAF	18/06/2014			Jibar Tradeable Future	6.3600	93.6400	6.3400	93.6600	(0.314)	0.0000	0.0000	2,000
2014/03/11	JBAF	16/07/2014			Jibar Tradeable Future	6.4600	93.5400	6.4400	93.5600	(0.310)	0.0000	0.0000	1,000
2014/03/11	JBAF	20/08/2014			Jibar Tradeable Future	6.6600	93.3400	6.6400	93.3600	(0.300)	0.0000	0.0000	600
2014/03/11	JBAF	17/09/2014			Jibar Tradeable Future	6.7600	93.2400	6.7400	93.2600	(0.296)	0.0000	0.0000	1,000
2014/03/11	JBAF	17/12/2014			Jibar Tradeable Future	7.2900	92.7100	7.2800	92.7200	(0.137)	0.0000	0.0000	0
2014/03/11	JBAF	18/03/2015			Jibar Tradeable Future	7.6200	92.3800	7.5800	92.4200	(0.525)	0.0000	0.0000	2,850
2014/03/11	JBAF	17/06/2015			Jibar Tradeable Future	7.8300	92.1700	7.8100	92.1900	(0.255)	0.0000	0.0000	5,400
2014/03/11	JBAF	16/09/2015			Jibar Tradeable Future	7.9800	92.0200	7.9700	92.0300	(0.125)	0.0000	0.0000	0
2014/03/11	JBAF	15/12/2015			Jibar Tradeable Future	8.1100	91.8900	8.1100	91.8900	0.000	0.0000	0.0000	0
2014/03/11	R023	08/05/2014			Bond Future	8.4666	97.1554	8.4860	97.0401	0.229	0.0000	0.0000	12,886
2014/03/11	R023	08/05/2014	7.60	Call	Bond Future	186.6200	0.1866	169.6300	0.1696	(9.104)	0	0	0
2014/03/11	R023	08/05/2014	7.61	Call	Bond Future	192.8500	0.1929	175.4300	0.1754	(9.033)	0	0	0
2014/03/11	R023	08/05/2014	7.59	Put	Bond Future	5,579.7100	5.5797	5,678.4800	5.6785	1.770	0	0	0
2014/03/11	R023	08/05/2014	7.61	Put	Bond Future	5,464.6300	5.4646	5,562.5400	5.5625	1.792	0	0	0
2014/03/11	R023	08/05/2014	7.60	Put	Bond Future	5,522.1000	5.5221	5,620.4400	5.6204	1.781	0	0	0
2014/03/11	R023	08/05/2014	7.59	Call	Bond Future	180.4800	0.1805	163.9200	0.1639	(9.176)	0	0	0
2014/03/11	R023	07/08/2014	8.51	Call	Bond Future	2,550.9800	2.5510	2,483.9200	2.4839	(2.629)	0	0	0
2014/03/11	R023	07/08/2014			Bond Future	8.5666	98.4751	8.5870	98.3569	0.238	0.0000	0.0000	0
2014/03/11	R023	07/08/2014	8.49	Call	Bond Future	2,495.4500	2.4954	2,429.2200	2.4292	(2.654)	0	0	0
2014/03/11	R023	07/08/2014	8.50	Call	Bond Future	2,523.1300	2.5231	2,456.4800	2.4565	(2.642)	0	0	0

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2014/03/11	R023	07/08/2014	8.49	Put	Bond Future	2,940.5000	2.9405	2,992.4500	2.9925	1.767	0	0	0
2014/03/11	R023	07/08/2014	8.51	Put	Bond Future	2,879.5300	2.8795	2,930.6500	2.9306	1.775	0	0	0
2014/03/11	R023	07/08/2014	8.50	Put	Bond Future	2,909.9100	2.9099	2,961.4400	2.9614	1.771	0	0	0
2014/03/11	R023	06/11/2014			Bond Future	8.6645	96.0746	8.6859	95.9537	0.248	0.0000	0.0000	0
2014/03/11	R023	06/11/2014	8.59	Put	Bond Future	3,722.3400	3.7223	3,775.9700	3.7760	1.441	0	0	0
2014/03/11	R023	06/11/2014	8.61	Put	Bond Future	3,664.2100	3.6642	3,717.2100	3.7172	1.446	0	0	0
2014/03/11	R023	06/11/2014	8.59	Call	Bond Future	3,301.1400	3.3011	3,233.8600	3.2339	(2.038)	0	0	0
2014/03/11	R023	06/11/2014	8.60	Put	Bond Future	3,693.1900	3.6932	3,746.5100	3.7465	1.444	0	0	0
2014/03/11	R023	06/11/2014	8.60	Call	Bond Future	3,328.7000	3.3287	3,261.1100	3.2611	(2.031)	0	0	0
2014/03/11	R023	06/11/2014	8.61	Call	Bond Future	3,356.3900	3.3564	3,288.4800	3.2885	(2.023)	0	0	0
2014/03/11	R157	08/05/2014	5.20	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2014/03/11	R157	08/05/2014			Bond Future	7.2076	110.0392	7.2103	110.0356	0.037	0.0000	0.0000	25,346
2014/03/11	R157	08/05/2014	5.21	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2014/03/11	R157	08/05/2014	5.19	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2014/03/11	R157	08/05/2014	5.20	Put	Bond Future	2,714.6700	2.7147	2,718.2600	2.7183	0.132	0	0	0
2014/03/11	R157	08/05/2014	5.19	Put	Bond Future	2,728.4300	2.7284	2,732.0200	2.7320	0.132	0	0	0
2014/03/11	R157	08/05/2014	5.21	Put	Bond Future	2,700.9200	2.7009	2,704.5000	2.7045	0.133	0	0	0
2014/03/11	R157	07/08/2014	6.76	Put	Bond Future	952.5900	0.9526	955.2100	0.9552	0.275	0	0	0
2014/03/11	R157	07/08/2014			Bond Future	7.5050	111.6610	7.5094	111.6562	0.059	0.0000	0.0000	13,000
2014/03/11	R157	07/08/2014	6.75	Put	Bond Future	960.8300	0.9608	963.4800	0.9635	0.276	0	0	0
2014/03/11	R157	07/08/2014	6.74	Call	Bond Future	138.4400	0.1384	136.3000	0.1363	(1.546)	0	0	0
2014/03/11	R157	07/08/2014	6.75	Call	Bond Future	140.8600	0.1409	138.7000	0.1387	(1.533)	0	0	0
2014/03/11	R157	07/08/2014	6.76	Call	Bond Future	143.5400	0.1435	141.3500	0.1413	(1.526)	0	0	0
2014/03/11	R157	07/08/2014	6.74	Put	Bond Future	969.3300	0.9693	972.0000	0.9720	0.275	0	0	0
2014/03/11	R157	06/11/2014	6.19	Put	Bond Future	1,511.4000	1.5114	1,516.1000	1.5161	0.311	0	0	0
2014/03/11	R157	06/11/2014			Bond Future	7.9084	106.5702	7.9154	106.5643	0.089	0.0000	0.0000	0
2014/03/11	R157	06/11/2014	6.21	Put	Bond Future	1,496.3100	1.4963	1,500.9900	1.5010	0.313	0	0	0
2014/03/11	R157	06/11/2014	6.20	Put	Bond Future	1,503.8400	1.5038	1,508.5400	1.5085	0.313	0	0	0
2014/03/11	R157	06/11/2014	6.21	Call	Bond Future	67.5000	0.0675	66.3400	0.0663	(1.719)	0	0	0
2014/03/11	R157	06/11/2014	6.19	Call	Bond Future	65.5800	0.0656	64.4400	0.0644	(1.738)	0	0	0
2014/03/11	R157	06/11/2014	6.20	Call	Bond Future	66.5300	0.0665	65.3900	0.0654	(1.714)	0	0	0
2014/03/11	R186	08/05/2014	8.75	Put	Bond Future	1,718.7100	1.7187	1,731.0800	1.7311	0.720	0	0	0
2014/03/11	R186	08/05/2014	7.50	Put	Bond Future	9,873.6500	9.8737	9,942.1200	9.9421	0.693	0	0	0
2014/03/11	R186	08/05/2014	8.25	Put	Bond Future	4,095.4800	4.0955	4,131.9100	4.1319	0.890	0	0	0
2014/03/11	R186	08/05/2014	8.40	Call	Bond Future	1,531.7600	1.5318	1,483.3500	1.4834	(3.160)	0	0	1,000
2014/03/11	R186	08/05/2014			Bond Future	8.6024	118.5367	8.6116	118.4599	0.107	0.0000	0.0000	51,559
2014/03/11	R186	08/05/2014	7.09	Put	Bond Future	13,707.2200	13.7072	13,781.9300	13.7819	0.545	0	0	0
2014/03/11	R186	08/05/2014	9.75	Put	Bond Future	143.1400	0.1431	141.6900	0.1417	(1.013)	0	0	6,000
2014/03/11	R186	08/05/2014	9.10	Call	Bond Future	4,864.7000	4.8647	4,790.6200	4.7906	(1.523)	0	0	0
2014/03/11	R186	08/05/2014	9.25	Put	Bond Future	562.9700	0.5630	563.5300	0.5635	0.099	0	0	10,000
2014/03/11	R186	08/05/2014	8.80	Put	Bond Future	1,554.8000	1.5548	1,565.3600	1.5654	0.679	0	0	900
2014/03/11	R186	08/05/2014	7.10	Call	Bond Future	21.3800	0.0214	19.1900	0.0192	(10.243)	0	0	0
2014/03/11	R186	08/05/2014	9.00	Put	Bond Future	1,014.7600	1.0148	1,019.5400	1.0195	0.471	0	0	400
2014/03/11	R186	08/05/2014	7.11	Call	Bond Future	22.3700	0.0224	20.1000	0.0201	(10.148)	0	0	0
2014/03/11	R186	08/05/2014	9.75	Call	Bond Future	9,200.1500	9.2001	9,121.8900	9.1219	(0.851)	0	0	0
2014/03/11	R186	08/05/2014	8.50	Call	Bond Future	1,879.1400	1.8791	1,825.6300	1.8256	(2.848)	0	0	900



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/11	R186	08/05/2014	7.09	Call	Bond Future	20.4200		0.0204	18.3200	0.0183	(10.284)	0	0	0
2014/03/11	R186	08/05/2014	9.10	Put	Bond Future	807.7800		0.8078	810.5100	0.8105	0.338	0	0	1,500
2014/03/11	R186	08/05/2014	9.25	Call	Bond Future	5,803.1200		5.8031	5,726.8700	5.7269	(1.314)	0	0	0
2014/03/11	R186	08/05/2014	8.80	Call	Bond Future	3,190.4200		3.1904	3,124.1700	3.1242	(2.077)	0	0	0
2014/03/11	R186	08/05/2014	8.25	Call	Bond Future	1,094.5800		1.0946	1,054.2000	1.0542	(3.689)	0	0	10,000
2014/03/11	R186	08/05/2014	7.11	Put	Bond Future	13,513.8000		13.5138	13,588.3400	13.5883	0.552	0	0	0
2014/03/11	R186	08/05/2014	8.50	Put	Bond Future	2,740.1100		2.7401	2,763.4100	2.7634	0.850	0	0	1,933
2014/03/11	R186	08/05/2014	8.75	Call	Bond Future	2,943.5300		2.9435	2,879.0900	2.8791	(2.189)	0	0	6,000
2014/03/11	R186	08/05/2014	7.50	Call	Bond Future	111.6700		0.1117	103.3300	0.1033	(7.468)	0	0	1,933
2014/03/11	R186	08/05/2014	8.40	Put	Bond Future	3,242.1100		3.2421	3,270.5100	3.2705	0.876	0	0	0
2014/03/11	R186	08/05/2014	7.10	Put	Bond Future	13,610.4400		13.6104	13,685.0600	13.6851	0.548	0	0	0
2014/03/11	R186	08/05/2014	9.00	Call	Bond Future	4,272.7900		4.2728	4,200.7600	4.2008	(1.686)	0	0	0
2014/03/11	R186	07/08/2014	8.31	Call	Bond Future	2,405.6200		2.4056	2,363.4500	2.3634	(1.753)	0	0	0
2014/03/11	R186	07/08/2014	8.29	Call	Bond Future	2,343.8200		2.3438	2,302.2700	2.3023	(1.773)	0	0	0
2014/03/11	R186	07/08/2014			Bond Future	8.6934		114.9905	8.7030	114.9113	0.111	0.0000	0.0000	0
2014/03/11	R186	07/08/2014	8.92	Put	Bond Future	2,932.1700		2.9322	2,952.1300	2.9521	0.681	0	0	840
2014/03/11	R186	07/08/2014	8.30	Call	Bond Future	2,374.5900		2.3746	2,332.7300	2.3327	(1.763)	0	0	0
2014/03/11	R186	07/08/2014	8.29	Put	Bond Future	5,712.3000		5.7123	5,749.9100	5.7499	0.658	0	0	0
2014/03/11	R186	07/08/2014	8.31	Put	Bond Future	5,603.8200		5.6038	5,640.8100	5.6408	0.660	0	0	0
2014/03/11	R186	07/08/2014	8.92	Call	Bond Future	4,765.6100		4.7656	4,706.4100	4.7064	(1.242)	0	0	0
2014/03/11	R186	07/08/2014	8.30	Put	Bond Future	5,657.8900		5.6579	5,695.1900	5.6952	0.659	0	0	0
2014/03/11	R186	06/11/2014	8.15	Put	Bond Future	7,915.0900		7.9151	7,958.4900	7.9585	0.548	0	0	0
2014/03/11	R186	06/11/2014	8.14	Call	Bond Future	2,693.4600		2.6935	2,655.6900	2.6557	(1.402)	0	0	0
2014/03/11	R186	06/11/2014			Bond Future	8.7784		116.7657	8.7885	116.6843	0.116	0.0000	0.0000	0
2014/03/11	R186	06/11/2014	9.17	Call	Bond Future	6,565.0600		6.5651	6,504.9000	6.5049	(0.916)	0	0	0
2014/03/11	R186	06/11/2014	8.15	Call	Bond Future	2,721.8400		2.7218	2,683.8200	2.6838	(1.397)	0	0	0
2014/03/11	R186	06/11/2014	8.16	Call	Bond Future	2,750.0500		2.7500	2,711.7900	2.7118	(1.391)	0	0	0
2014/03/11	R186	06/11/2014	9.17	Put	Bond Future	3,488.0600		3.4881	3,509.3200	3.5093	0.610	0	0	2,010
2014/03/11	R186	06/11/2014	8.14	Put	Bond Future	7,972.0200		7.9720	8,015.6700	8.0157	0.548	0	0	0
2014/03/11	R186	06/11/2014	8.16	Put	Bond Future	7,858.0800		7.8581	7,901.2400	7.9012	0.549	0	0	0
2014/03/11	R197	08/05/2014	250.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	R197	08/05/2014			Bond Future	275.1074		275.1074	275.1042	275.1042	(0.001)	0.0000	0.0000	1,912
2014/03/11	R197	08/05/2014	250.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	R197	08/05/2014	250.01	Call	Bond Future	25,097.3500		25.0974	25,094.2000	25.0942	(0.013)	0	0	0
2014/03/11	R197	08/05/2014	249.99	Call	Bond Future	25,117.3500		25.1174	25,114.2000	25.1142	(0.013)	0	0	0
2014/03/11	R197	08/05/2014	250.00	Call	Bond Future	25,107.3500		25.1074	25,104.2000	25.1042	(0.013)	0	0	0
2014/03/11	R197	08/05/2014	249.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	R197	07/08/2014			Bond Future	273.3929		273.3929	273.3869	273.3869	(0.002)	0.0000	0.0000	0
2014/03/11	R197	07/08/2014	269.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	R197	07/08/2014	270.00	Call	Bond Future	3,392.9200		3.3929	3,386.9400	3.3869	(0.176)	0	0	0
2014/03/11	R197	07/08/2014	270.01	Call	Bond Future	3,382.9200		3.3829	3,376.9400	3.3769	(0.177)	0	0	0
2014/03/11	R197	07/08/2014	269.99	Call	Bond Future	3,402.9200		3.4029	3,396.9400	3.3969	(0.176)	0	0	0
2014/03/11	R197	07/08/2014	270.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	R197	07/08/2014	270.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	R201	08/05/2014			Bond Future	6.7534		104.5937	6.8010	104.5655	0.705	0.0000	0.0000	0
2014/03/11	R201	08/05/2014	4.75	Call	Bond Future	0.2800		0.0003	0.2000	0.0002	(28.571)	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
2014/03/11	R201	08/05/2014	4.76	Call	Bond Future	0.2900	0.0003	0.2100	0.0002	(27.586)	0	0	0
2014/03/11	R201	08/05/2014	4.74	Call	Bond Future	0.2700	0.0003	0.1900	0.0002	(29.630)	0	0	0
2014/03/11	R201	08/05/2014	4.76	Put	Bond Future	1,195.6300	1.1956	1,223.8000	1.2238	2.356	0	0	0
2014/03/11	R201	08/05/2014	4.75	Put	Bond Future	1,201.6800	1.2017	1,229.8500	1.2298	2.344	0	0	0
2014/03/11	R201	08/05/2014	4.74	Put	Bond Future	1,207.7300	1.2077	1,235.9000	1.2359	2.332	0	0	0
2014/03/11	R201	07/08/2014	5.31	Put	Bond Future	746.6700	0.7467	771.8600	0.7719	3.374	0	0	0
2014/03/11	R201	07/08/2014			Bond Future	7.2607	101.7242	7.3444	101.6944	1.153	0.0000	0.0000	0
2014/03/11	R201	07/08/2014	5.30	Put	Bond Future	749.7600	0.7498	774.9900	0.7750	3.365	0	0	0
2014/03/11	R201	07/08/2014	5.31	Call	Bond Future	47.8100	0.0478	43.2300	0.0432	(9.580)	0	0	0
2014/03/11	R201	07/08/2014	5.29	Call	Bond Future	46.8000	0.0468	42.2900	0.0423	(9.637)	0	0	0
2014/03/11	R201	07/08/2014	5.30	Call	Bond Future	47.3000	0.0473	42.7600	0.0428	(9.598)	0	0	0
2014/03/11	R201	07/08/2014	5.29	Put	Bond Future	752.8700	0.7529	778.1300	0.7781	3.355	0	0	0
2014/03/11	R202	08/05/2014	215.00	Call	Bond Future	3,995.3200	3.9953	3,957.2000	3.9572	(0.954)	0	0	0
2014/03/11	R202	08/05/2014			Bond Future	214.1551	214.1551	214.1535	214.1535	(0.001)	0.0000	0.0000	44,663
2014/03/11	R202	08/05/2014	215.01	Call	Bond Future	3,990.7300	3.9907	3,952.6100	3.9526	(0.955)	0	0	0
2014/03/11	R202	08/05/2014	214.99	Put	Bond Future	4,834.8400	4.8348	4,798.2800	4.7983	(0.756)	0	0	0
2014/03/11	R202	08/05/2014	215.01	Put	Bond Future	4,845.6600	4.8457	4,809.1000	4.8091	(0.754)	0	0	0
2014/03/11	R202	08/05/2014	214.99	Call	Bond Future	3,999.9100	3.9999	3,961.7900	3.9618	(0.953)	0	0	0
2014/03/11	R202	08/05/2014	215.00	Put	Bond Future	4,840.2500	4.8402	4,803.6900	4.8037	(0.755)	0	0	0
2014/03/11	R202	07/08/2014	207.99	Call	Bond Future	10,387.8300	10.3878	10,364.1700	10.3642	(0.228)	0	0	0
2014/03/11	R202	07/08/2014	208.00	Put	Bond Future	4,126.1100	4.1261	4,106.1700	4.1062	(0.483)	0	0	0
2014/03/11	R202	07/08/2014			Bond Future	214.2554	214.2554	214.2517	214.2517	(0.002)	0.0000	0.0000	0
2014/03/11	R202	07/08/2014	207.99	Put	Bond Future	4,122.3900	4.1224	4,102.4600	4.1025	(0.483)	0	0	0
2014/03/11	R202	07/08/2014	208.01	Put	Bond Future	4,129.8300	4.1298	4,109.8900	4.1099	(0.483)	0	0	0
2014/03/11	R202	07/08/2014	208.00	Call	Bond Future	10,381.5500	10.3815	10,357.8800	10.3579	(0.228)	0	0	0
2014/03/11	R202	07/08/2014	208.01	Call	Bond Future	10,375.2700	10.3753	10,351.6000	10.3516	(0.228)	0	0	0
2014/03/11	R203	08/05/2014	5.74	Call	Bond Future	0.4600	0.0005	0.4100	0.0004	(10.870)	0	0	0
2014/03/11	R203	08/05/2014	5.76	Call	Bond Future	0.5200	0.0005	0.4600	0.0005	(11.538)	0	0	0
2014/03/11	R203	08/05/2014	6.84	Call	Bond Future	65.2700	0.0653	62.2100	0.0622	(4.688)	0	0	29
2014/03/11	R203	08/05/2014	7.40	Put	Bond Future	1,455.8700	1.4559	1,457.4100	1.4574	0.106	0	0	0
2014/03/11	R203	08/05/2014			Bond Future	7.7786	102.6691	7.7820	102.6591	0.044	0.0000	0.0000	16,949
2014/03/11	R203	08/05/2014	5.76	Put	Bond Future	6,109.2200	6.1092	6,119.1400	6.1191	0.162	0	0	0
2014/03/11	R203	08/05/2014	6.84	Put	Bond Future	2,850.8700	2.8509	2,857.7900	2.8578	0.243	0	0	0
2014/03/11	R203	08/05/2014	5.75	Put	Bond Future	6,140.5700	6.1406	6,150.4900	6.1505	0.162	0	0	0
2014/03/11	R203	08/05/2014	5.74	Put	Bond Future	6,171.9200	6.1719	6,181.8500	6.1818	0.161	0	0	0
2014/03/11	R203	08/05/2014	7.40	Call	Bond Future	343.5000	0.3435	335.0600	0.3351	(2.457)	0	0	16
2014/03/11	R203	08/05/2014	5.75	Call	Bond Future	0.4900	0.0005	0.4300	0.0004	(12.245)	0	0	0
2014/03/11	R203	07/08/2014	7.30	Call	Bond Future	506.8700	0.5069	500.4200	0.5004	(1.273)	0	0	0
2014/03/11	R203	07/08/2014			Bond Future	7.9414	104.1823	7.9455	104.1711	0.052	0.0000	0.0000	0
2014/03/11	R203	07/08/2014	7.31	Call	Bond Future	514.6700	0.5147	508.1700	0.5082	(1.263)	0	0	0
2014/03/11	R203	07/08/2014	6.84	Put	Bond Future	3,273.5700	3.2736	3,280.7300	3.2807	0.219	0	0	0
2014/03/11	R203	07/08/2014	7.29	Put	Bond Future	2,284.1100	2.2841	2,288.9000	2.2889	0.210	0	0	0
2014/03/11	R203	07/08/2014	7.31	Put	Bond Future	2,244.2500	2.2443	2,248.9400	2.2489	0.209	0	0	0
2014/03/11	R203	07/08/2014	7.29	Call	Bond Future	499.1500	0.4991	492.7500	0.4927	(1.282)	0	0	0
2014/03/11	R203	07/08/2014	7.30	Put	Bond Future	2,264.1300	2.2641	2,268.8700	2.2689	0.209	0	0	0
2014/03/11	R203	07/08/2014	6.84	Call	Bond Future	232.6600	0.2327	228.6300	0.2286	(1.732)	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
2014/03/11	R203	06/11/2014	6.86	Call	Bond Future	417.8400	0.4178	413.1700	0.4132	(1.118)	0	0	0
2014/03/11	R203	06/11/2014			Bond Future	8.1120	101.6257	8.1169	101.6134	0.061	0.0000	0.0000	0
2014/03/11	R203	06/11/2014	6.98	Call	Bond Future	481.7400	0.4817	476.6300	0.4766	(1.061)	0	0	14
2014/03/11	R203	06/11/2014	6.84	Call	Bond Future	407.8600	0.4079	403.2600	0.4033	(1.128)	0	0	45
2014/03/11	R203	06/11/2014	6.85	Call	Bond Future	412.8300	0.4128	408.1900	0.4082	(1.124)	0	0	0
2014/03/11	R203	06/11/2014	6.98	Put	Bond Future	3,363.7700	3.3638	3,370.9400	3.3709	0.213	0	0	0
2014/03/11	R203	06/11/2014	6.84	Put	Bond Future	3,653.4700	3.6535	3,661.1500	3.6612	0.210	0	0	0
2014/03/11	R203	06/11/2014	6.86	Put	Bond Future	3,611.4100	3.6114	3,619.0200	3.6190	0.211	0	0	0
2014/03/11	R203	06/11/2014	6.85	Put	Bond Future	3,632.4200	3.6324	3,640.0600	3.6401	0.210	0	0	0
2014/03/11	R204	08/05/2014			Bond Future	8.0068	103.1036	8.0105	103.0898	0.045	0.0000	0.0000	31,206
2014/03/11	R204	08/05/2014	6.05	Call	Bond Future	1.2500	0.0013	1.1200	0.0011	(10.400)	0	0	0
2014/03/11	R204	08/05/2014	6.06	Call	Bond Future	1.3200	0.0013	1.1800	0.0012	(10.606)	0	0	0
2014/03/11	R204	08/05/2014	6.04	Call	Bond Future	1.1900	0.0012	1.0600	0.0011	(10.924)	0	0	0
2014/03/11	R204	08/05/2014	6.05	Put	Bond Future	7,769.9400	7.7699	7,783.6100	7.7836	0.176	0	0	0
2014/03/11	R204	08/05/2014	6.04	Put	Bond Future	7,811.4300	7.8114	7,825.1000	7.8251	0.175	0	0	0
2014/03/11	R204	08/05/2014	6.06	Put	Bond Future	7,728.4700	7.7285	7,742.1300	7.7421	0.177	0	0	0
2014/03/11	R204	07/08/2014			Bond Future	8.1470	100.5902	8.1512	100.5752	0.051	0.0000	0.0000	100
2014/03/11	R204	07/08/2014	7.44	Put	Bond Future	3,235.5300	3.2355	3,242.1100	3.2421	0.203	0	0	0
2014/03/11	R204	07/08/2014	7.46	Put	Bond Future	3,181.4600	3.1815	3,187.8900	3.1879	0.202	0	0	0
2014/03/11	R204	07/08/2014	7.45	Put	Bond Future	3,208.4400	3.2084	3,214.9400	3.2149	0.203	0	0	0
2014/03/11	R204	07/08/2014	7.78	Call	Bond Future	1,055.1300	1.0551	1,044.2400	1.0442	(1.032)	0	0	0
2014/03/11	R204	07/08/2014	7.46	Call	Bond Future	671.9200	0.6719	663.2800	0.6633	(1.286)	0	0	0
2014/03/11	R204	07/08/2014	7.44	Call	Bond Future	651.7800	0.6518	643.2900	0.6433	(1.303)	0	0	0
2014/03/11	R204	07/08/2014	7.78	Put	Bond Future	2,386.1700	2.3862	2,390.3500	2.3903	0.175	0	0	530
2014/03/11	R204	07/08/2014	7.45	Call	Bond Future	661.8000	0.6618	653.2300	0.6532	(1.295)	0	0	0
2014/03/11	R204	06/11/2014	7.99	Put	Bond Future	2,609.2100	2.6092	2,614.2000	2.6142	0.191	0	0	1,270
2014/03/11	R204	06/11/2014			Bond Future	8.2829	102.1431	8.2877	102.1268	0.057	0.0000	0.0000	0
2014/03/11	R204	06/11/2014	6.99	Put	Bond Future	5,073.8800	5.0739	5,083.9500	5.0839	0.198	0	0	0
2014/03/11	R204	06/11/2014	7.01	Put	Bond Future	5,015.4100	5.0154	5,025.3800	5.0254	0.199	0	0	0
2014/03/11	R204	06/11/2014	6.99	Call	Bond Future	548.8400	0.5488	542.7000	0.5427	(1.119)	0	0	0
2014/03/11	R204	06/11/2014	7.00	Put	Bond Future	5,044.6100	5.0446	5,054.6300	5.0546	0.199	0	0	0
2014/03/11	R204	06/11/2014	7.99	Call	Bond Future	1,605.5600	1.6056	1,594.3400	1.5943	(0.699)	0	0	0
2014/03/11	R204	06/11/2014	7.00	Call	Bond Future	555.5200	0.5555	549.3300	0.5493	(1.114)	0	0	0
2014/03/11	R204	06/11/2014	7.01	Call	Bond Future	562.2700	0.5623	556.0300	0.5560	(1.110)	0	0	0
2014/03/11	R207	08/05/2014	6.19	Put	Bond Future	9,517.8000	9.5178	9,645.9500	9.6460	1.346	0	0	0
2014/03/11	R207	08/05/2014	6.21	Put	Bond Future	9,420.5900	9.4206	9,548.7200	9.5487	1.360	0	0	0
2014/03/11	R207	08/05/2014			Bond Future	8.2606	97.8411	8.2902	97.7128	0.359	0.0000	0.0000	19,048
2014/03/11	R207	08/05/2014	6.20	Put	Bond Future	9,469.1800	9.4692	9,597.3200	9.5973	1.353	0	0	0
2014/03/11	R207	08/05/2014	6.20	Call	Bond Future	0.8000	0.0008	0.6100	0.0006	(23.750)	0	0	0
2014/03/11	R207	08/05/2014	6.21	Call	Bond Future	0.8500	0.0009	0.6500	0.0007	(23.529)	0	0	0
2014/03/11	R207	08/05/2014	6.19	Call	Bond Future	0.7600	0.0008	0.5800	0.0006	(23.684)	0	0	0
2014/03/11	R207	07/08/2014	7.70	Put	Bond Future	3,743.9800	3.7440	3,833.7400	3.8337	2.397	0	0	0
2014/03/11	R207	07/08/2014	7.69	Call	Bond Future	796.3200	0.7963	755.2700	0.7553	(5.155)	0	0	0
2014/03/11	R207	07/08/2014			Bond Future	8.3931	95.6420	8.4247	95.5108	0.376	0.0000	0.0000	0
2014/03/11	R207	07/08/2014	7.70	Call	Bond Future	808.0600	0.8081	766.5900	0.7666	(5.132)	0	0	0
2014/03/11	R207	07/08/2014	7.71	Call	Bond Future	819.9200	0.8199	778.0300	0.7780	(5.109)	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
2014/03/11	R207	07/08/2014	7.69	Put	Bond Future	3,775.4000	3.7754	3,865.5800	3.8656	2.389	0	0	0
2014/03/11	R207	07/08/2014	7.71	Put	Bond Future	3,712.7000	3.7127	3,802.0400	3.8020	2.406	0	0	0
2014/03/11	R207	06/11/2014	7.36	Put	Bond Future	5,535.9000	5.5359	5,635.6600	5.6357	1.802	0	0	0
2014/03/11	R207	06/11/2014			Bond Future	8.5151	97.1187	8.5487	96.9846	0.395	0.0000	0.0000	0
2014/03/11	R207	06/11/2014	7.35	Put	Bond Future	5,569.2500	5.5692	5,669.3000	5.6693	1.796	0	0	0
2014/03/11	R207	06/11/2014	7.36	Call	Bond Future	791.6500	0.7917	757.3000	0.7573	(4.339)	0	0	0
2014/03/11	R207	06/11/2014	7.34	Call	Bond Future	773.7900	0.7738	740.0100	0.7400	(4.366)	0	0	0
2014/03/11	R207	06/11/2014	7.35	Call	Bond Future	782.6800	0.7827	748.6200	0.7486	(4.352)	0	0	0
2014/03/11	R207	06/11/2014	7.34	Put	Bond Future	5,602.7000	5.6027	5,703.0300	5.7030	1.791	0	0	0
2014/03/11	R208	08/05/2014	6.31	Call	Bond Future	1.2800	0.0013	1.0200	0.0010	(20.313)	0	0	0
2014/03/11	R208	08/05/2014			Bond Future	8.3674	92.4465	8.3918	92.3272	0.292	0.0000	0.0000	11,730
2014/03/11	R208	08/05/2014	6.29	Call	Bond Future	1.1500	0.0012	0.9200	0.0009	(20.000)	0	0	0
2014/03/11	R208	08/05/2014	6.31	Put	Bond Future	10,764.4800	10.7645	10,883.5000	10.8835	1.106	0	0	0
2014/03/11	R208	08/05/2014	6.30	Put	Bond Future	10,820.4100	10.8204	10,939.4400	10.9394	1.100	0	0	0
2014/03/11	R208	08/05/2014	6.29	Put	Bond Future	10,876.3500	10.8763	10,995.4000	10.9954	1.095	0	0	0
2014/03/11	R208	08/05/2014	6.30	Call	Bond Future	1.2200	0.0012	0.9700	0.0010	(20.492)	0	0	0
2014/03/11	R208	07/08/2014	8.28	Call	Bond Future	1,840.5500	1.8406	1,779.1700	1.7792	(3.335)	0	0	0
2014/03/11	R208	07/08/2014			Bond Future	8.4813	93.8093	8.5072	93.6872	0.305	0.0000	0.0000	0
2014/03/11	R208	07/08/2014	7.80	Call	Bond Future	1,007.0500	1.0070	965.3500	0.9653	(4.141)	0	0	0
2014/03/11	R208	07/08/2014	7.79	Put	Bond Future	4,333.1300	4.3331	4,413.8900	4.4139	1.864	0	0	0
2014/03/11	R208	07/08/2014	7.81	Put	Bond Future	4,262.6000	4.2626	4,342.5600	4.3426	1.876	0	0	0
2014/03/11	R208	07/08/2014	7.80	Put	Bond Future	4,297.7800	4.2978	4,378.1400	4.3781	1.870	0	0	0
2014/03/11	R208	07/08/2014	8.28	Put	Bond Future	2,798.2000	2.7982	2,858.8800	2.8589	2.169	0	0	630
2014/03/11	R208	07/08/2014	7.81	Call	Bond Future	1,021.2000	1.0212	979.1000	0.9791	(4.123)	0	0	0
2014/03/11	R208	07/08/2014	7.79	Call	Bond Future	993.0300	0.9930	951.7300	0.9517	(4.159)	0	0	0
2014/03/11	R208	06/11/2014	7.46	Call	Bond Future	973.8400	0.9738	939.4200	0.9394	(3.534)	0	0	0
2014/03/11	R208	06/11/2014			Bond Future	8.5918	91.8582	8.6191	91.7334	0.318	0.0000	0.0000	0
2014/03/11	R208	06/11/2014	7.44	Call	Bond Future	952.5600	0.9526	918.6800	0.9187	(3.557)	0	0	0
2014/03/11	R208	06/11/2014	7.45	Call	Bond Future	963.1500	0.9631	929.0100	0.9290	(3.545)	0	0	0
2014/03/11	R208	06/11/2014	8.50	Put	Bond Future	3,103.4000	3.1034	3,161.1800	3.1612	1.862	0	0	1,520
2014/03/11	R208	06/11/2014	7.44	Put	Bond Future	6,405.4100	6.4054	6,496.3200	6.4963	1.419	0	0	0
2014/03/11	R208	06/11/2014	7.46	Put	Bond Future	6,328.6500	6.3287	6,419.0200	6.4190	1.428	0	0	0
2014/03/11	R208	06/11/2014	8.50	Call	Bond Future	2,682.9900	2.6830	2,615.9800	2.6160	(2.498)	0	0	0
2014/03/11	R208	06/11/2014	7.45	Put	Bond Future	6,366.9700	6.3670	6,457.6200	6.4576	1.424	0	0	0
2014/03/11	R209	08/05/2014	9.63	Call	Bond Future	4,528.2100	4.5282	4,347.1800	4.3472	(3.998)	0	0	0
2014/03/11	R209	08/05/2014			Bond Future	9.1058	73.8280	9.1354	73.6090	0.326	0.0000	0.0000	25,105
2014/03/11	R209	08/05/2014	7.85	Call	Bond Future	83.9100	0.0839	72.0100	0.0720	(14.182)	0	0	0
2014/03/11	R209	08/05/2014	9.00	Put	Bond Future	2,620.2800	2.6203	2,722.3300	2.7223	3.895	0	0	0
2014/03/11	R209	08/05/2014	9.50	Call	Bond Future	3,882.4300	3.8824	3,711.8000	3.7118	(4.395)	0	0	0
2014/03/11	R209	08/05/2014	7.86	Call	Bond Future	87.0300	0.0870	74.7500	0.0747	(14.110)	0	0	0
2014/03/11	R209	08/05/2014	9.75	Put	Bond Future	619.5900	0.6196	649.4100	0.6494	4.813	0	0	7,262
2014/03/11	R209	08/05/2014	9.85	Put	Bond Future	494.0600	0.4941	518.1500	0.5181	4.876	0	0	10,000
2014/03/11	R209	08/05/2014	8.50	Put	Bond Future	5,329.8800	5.3299	5,491.2700	5.4913	3.028	0	0	0
2014/03/11	R209	08/05/2014	7.84	Call	Bond Future	80.9000	0.0809	69.3500	0.0693	(14.277)	0	0	0
2014/03/11	R209	08/05/2014	7.85	Put	Bond Future	10,377.2900	10.3773	10,584.3800	10.5844	1.996	0	0	0
2014/03/11	R209	08/05/2014	9.50	Put	Bond Future	1,053.8600	1.0539	1,102.2200	1.1022	4.589	0	0	640

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/11	R209	08/05/2014	7.84	Put	Bond Future	10,464.9400		10.4649	10,672.3800	10.6724	1.982	0	0	0
2014/03/11	R209	08/05/2014	9.63	Put	Bond Future	804.5300		0.8045	842.4900	0.8425	4.718	0	0	883
2014/03/11	R209	08/05/2014	9.85	Call	Bond Future	5,691.9000		5.6919	5,497.0000	5.4970	(3.424)	0	0	0
2014/03/11	R209	08/05/2014	7.86	Put	Bond Future	10,289.8900		10.2899	10,496.6000	10.4966	2.009	0	0	0
2014/03/11	R209	08/05/2014	9.75	Call	Bond Future	5,153.5900		5.1536	4,964.4200	4.9644	(3.671)	0	0	0
2014/03/11	R209	08/05/2014	8.50	Call	Bond Future	623.6700		0.6237	566.0700	0.5661	(9.236)	0	0	640
2014/03/11	R209	08/05/2014	9.00	Call	Bond Future	1,830.8000		1.8308	1,713.8600	1.7139	(6.387)	0	0	640
2014/03/11	R209	07/08/2014	9.04	Put	Bond Future	4,172.1700		4.1722	4,277.7400	4.2777	2.530	0	0	0
2014/03/11	R209	07/08/2014			Bond Future	9.1827		74.9164	9.2133	74.6935	0.333	0.0000	0.0000	0
2014/03/11	R209	07/08/2014	9.06	Put	Bond Future	4,089.6200		4.0896	4,193.7200	4.1937	2.545	0	0	0
2014/03/11	R209	07/08/2014	9.05	Put	Bond Future	4,130.7400		4.1307	4,235.5800	4.2356	2.538	0	0	0
2014/03/11	R209	07/08/2014	9.05	Call	Bond Future	3,152.4400		3.1524	3,034.3500	3.0344	(3.746)	0	0	0
2014/03/11	R209	07/08/2014	9.06	Call	Bond Future	3,185.7800		3.1858	3,066.9500	3.0669	(3.730)	0	0	0
2014/03/11	R209	07/08/2014	9.04	Call	Bond Future	3,119.2900		3.1193	3,001.9300	3.0019	(3.762)	0	0	0
2014/03/11	R209	06/11/2014			Bond Future	9.2557		72.9256	9.2873	72.6986	0.341	0.0000	0.0000	0
2014/03/11	R209	06/11/2014	8.99	Put	Bond Future	5,699.5500		5.6996	5,812.4400	5.8124	1.981	0	0	0
2014/03/11	R209	06/11/2014	9.01	Put	Bond Future	5,612.9900		5.6130	5,724.7100	5.7247	1.990	0	0	0
2014/03/11	R209	06/11/2014	9.00	Put	Bond Future	5,656.2600		5.6563	5,768.5700	5.7686	1.986	0	0	0
2014/03/11	R209	06/11/2014	8.99	Call	Bond Future	3,746.1800		3.7462	3,632.0500	3.6320	(3.047)	0	0	0
2014/03/11	R209	06/11/2014	9.00	Call	Bond Future	3,777.8900		3.7779	3,663.1800	3.6632	(3.036)	0	0	0
2014/03/11	R209	06/11/2014	9.01	Call	Bond Future	3,809.5100		3.8095	3,694.2100	3.6942	(3.027)	0	0	0
2014/03/11	R210	08/05/2014			Bond Future	160.6058		160.6058	160.6043	160.6043	(0.001)	0.0000	0.0000	719
2014/03/11	R210	08/05/2014	159.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	R210	08/05/2014	160.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	R210	08/05/2014	160.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	R210	08/05/2014	160.01	Call	Bond Future	595.7900		0.5958	594.2900	0.5943	(0.252)	0	0	0
2014/03/11	R210	08/05/2014	159.99	Call	Bond Future	615.7900		0.6158	614.2900	0.6143	(0.244)	0	0	0
2014/03/11	R210	08/05/2014	160.00	Call	Bond Future	605.7900		0.6058	604.2900	0.6043	(0.248)	0	0	0
2014/03/11	R210	07/08/2014			Bond Future	162.9928		162.9928	162.9896	162.9896	(0.002)	0.0000	0.0000	0
2014/03/11	R210	07/08/2014	159.00	Call	Bond Future	3,992.7600		3.9928	3,989.6000	3.9896	(0.079)	0	0	0
2014/03/11	R210	07/08/2014	159.01	Call	Bond Future	3,982.7600		3.9828	3,979.6000	3.9796	(0.079)	0	0	0
2014/03/11	R210	07/08/2014	158.99	Call	Bond Future	4,002.7600		4.0028	3,999.6000	3.9996	(0.079)	0	0	0
2014/03/11	R210	07/08/2014	159.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	R210	07/08/2014	159.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	R210	07/08/2014	158.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	R211	08/05/2014	129.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	R211	08/05/2014	130.00	Put	Bond Future	2,629.9200		2.6299	2,634.6100	2.6346	0.178	0	0	0
2014/03/11	R211	08/05/2014			Bond Future	127.3701		127.3701	127.3654	127.3654	(0.004)	0.0000	0.0000	390
2014/03/11	R211	08/05/2014	130.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	R211	08/05/2014	130.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	R211	08/05/2014	129.99	Put	Bond Future	2,619.9200		2.6199	2,624.6100	2.6246	0.179	0	0	0
2014/03/11	R211	08/05/2014	130.01	Put	Bond Future	2,639.9200		2.6399	2,644.6100	2.6446	0.178	0	0	0
2014/03/11	R211	07/08/2014	127.99	Put	Bond Future	284.6900		0.2847	290.8000	0.2908	2.146	0	0	0
2014/03/11	R211	07/08/2014			Bond Future	127.7053		127.7053	127.6992	127.6992	(0.005)	0.0000	0.0000	0
2014/03/11	R211	07/08/2014	128.01	Put	Bond Future	304.6900		0.3047	310.8000	0.3108	2.005	0	0	0
2014/03/11	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
2014/03/11	R211	07/08/2014	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	R211	07/08/2014	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	R211	07/08/2014	128.00	Put	Bond Future	294.6900	0.2947	300.8000	0.3008	2.073	0	0	0
2014/03/11	R212	08/05/2014			Bond Future	129.7624	129.7624	129.7607	129.7607	(0.001)	0.0000	0.0000	21,797
2014/03/11	R212	08/05/2014	132.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	R212	08/05/2014	131.99	Put	Bond Future	2,227.5800	2.2276	2,229.2900	2.2293	0.077	0	0	0
2014/03/11	R212	08/05/2014	132.01	Put	Bond Future	2,247.5800	2.2476	2,249.2900	2.2493	0.076	0	0	0
2014/03/11	R212	08/05/2014	132.00	Put	Bond Future	2,237.5800	2.2376	2,239.2900	2.2393	0.076	0	0	0
2014/03/11	R212	08/05/2014	132.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	R212	08/05/2014	131.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	R212	07/08/2014	128.99	Call	Bond Future	991.1700	0.9912	988.1000	0.9881	(0.310)	0	0	0
2014/03/11	R212	07/08/2014			Bond Future	129.9812	129.9812	129.9781	129.9781	(0.002)	0.0000	0.0000	0
2014/03/11	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	R212	07/08/2014	129.00	Call	Bond Future	981.1700	0.9812	978.1000	0.9781	(0.313)	0	0	0
2014/03/11	R212	07/08/2014	129.01	Call	Bond Future	971.1700	0.9712	968.1000	0.9681	(0.316)	0	0	0
2014/03/11	R213	08/05/2014	7.65	Put	Bond Future	10,962.1800	10.9622	11,139.3000	11.1393	1.616	0	0	0
2014/03/11	R213	08/05/2014			Bond Future	8.9786	84.3918	9.0032	84.2075	0.274	0.0000	0.0000	21,730
2014/03/11	R213	08/05/2014	7.64	Put	Bond Future	11,049.8700	11.0499	11,227.2200	11.2272	1.605	0	0	0
2014/03/11	R213	08/05/2014	7.66	Put	Bond Future	10,874.6900	10.8747	11,051.5600	11.0516	1.626	0	0	0
2014/03/11	R213	08/05/2014	7.65	Call	Bond Future	51.4900	0.0515	44.3200	0.0443	(13.925)	0	0	0
2014/03/11	R213	08/05/2014	7.64	Call	Bond Future	49.4800	0.0495	42.5400	0.0425	(14.026)	0	0	0
2014/03/11	R213	08/05/2014	7.66	Call	Bond Future	53.5800	0.0536	46.1600	0.0462	(13.848)	0	0	0
2014/03/11	R213	07/08/2014	8.86	Call	Bond Future	2,870.5900	2.8706	2,774.4200	2.7744	(3.350)	0	0	0
2014/03/11	R213	07/08/2014			Bond Future	9.0606	85.6356	9.0860	85.4477	0.281	0.0000	0.0000	0
2014/03/11	R213	07/08/2014	8.84	Call	Bond Future	2,806.1600	2.8062	2,711.2800	2.7113	(3.381)	0	0	0
2014/03/11	R213	07/08/2014	8.85	Call	Bond Future	2,838.2700	2.8383	2,742.7400	2.7427	(3.366)	0	0	0
2014/03/11	R213	07/08/2014	8.84	Put	Bond Future	4,460.0100	4.4600	4,553.0000	4.5530	2.085	0	0	0
2014/03/11	R213	07/08/2014	8.86	Put	Bond Future	4,372.5100	4.3725	4,464.2100	4.4642	2.097	0	0	0
2014/03/11	R213	07/08/2014	8.85	Put	Bond Future	4,416.1100	4.4161	4,508.4500	4.5085	2.091	0	0	0
2014/03/11	R213	06/11/2014	8.84	Call	Bond Future	3,578.2800	3.5783	3,483.3100	3.4833	(2.654)	0	0	0
2014/03/11	R213	06/11/2014	8.85	Put	Bond Future	5,760.0000	5.7600	5,856.0100	5.8560	1.667	0	0	0
2014/03/11	R213	06/11/2014			Bond Future	9.1399	83.4151	9.1663	83.2236	0.288	0.0000	0.0000	0
2014/03/11	R213	06/11/2014	8.85	Call	Bond Future	3,609.7400	3.6097	3,514.2600	3.5143	(2.645)	0	0	0
2014/03/11	R213	06/11/2014	8.86	Call	Bond Future	3,641.3500	3.6413	3,545.3700	3.5454	(2.636)	0	0	0
2014/03/11	R213	06/11/2014	8.84	Put	Bond Future	5,804.1500	5.8041	5,900.6700	5.9007	1.663	0	0	0
2014/03/11	R213	06/11/2014	8.86	Put	Bond Future	5,716.0900	5.7161	5,811.6000	5.8116	1.671	0	0	0
2014/03/11	R214	08/05/2014			Bond Future	9.1940	74.6220	9.2238	74.3945	0.323	0.0000	0.0000	5,055
2014/03/11	R214	08/05/2014	9.00	Call	Bond Future	1,564.5200	1.5645	1,455.3400	1.4553	(6.978)	0	0	0
2014/03/11	R214	08/05/2014	8.99	Put	Bond Future	3,128.4000	3.1284	3,248.0400	3.2480	3.824	0	0	0
2014/03/11	R214	08/05/2014	9.01	Put	Bond Future	3,031.0000	3.0310	3,148.0200	3.1480	3.861	0	0	0
2014/03/11	R214	08/05/2014	9.00	Put	Bond Future	3,079.4500	3.0794	3,197.7800	3.1978	3.843	0	0	0
2014/03/11	R214	08/05/2014	9.01	Call	Bond Future	1,595.4200	1.5954	1,484.9300	1.4849	(6.925)	0	0	0
2014/03/11	R214	08/05/2014	8.99	Call	Bond Future	1,533.9900	1.5340	1,426.1200	1.4261	(7.032)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/03/11	R214	07/08/2014	9.54	Put	Bond Future	2,780.8800		2.7809	2,860.4100	2.8604	2.860	0	0	0
2014/03/11	R214	07/08/2014			Bond Future	9.2699		75.6287	9.3005	75.3970	0.331	0.0000	0.0000	0
2014/03/11	R214	07/08/2014	9.56	Put	Bond Future	2,720.6200		2.7206	2,798.8000	2.7988	2.874	0	0	0
2014/03/11	R214	07/08/2014	9.55	Put	Bond Future	2,750.6200		2.7506	2,829.4700	2.8295	2.867	0	0	0
2014/03/11	R214	07/08/2014	9.56	Call	Bond Future	4,861.9600		4.8620	4,708.4500	4.7085	(3.157)	0	0	0
2014/03/11	R214	07/08/2014	9.54	Call	Bond Future	4,778.0400		4.7780	4,625.8800	4.6259	(3.185)	0	0	0
2014/03/11	R214	07/08/2014	9.55	Call	Bond Future	4,819.9300		4.8199	4,667.0900	4.6671	(3.171)	0	0	0
2014/03/11	R214	06/11/2014	9.64	Call	Bond Future	5,956.1800		5.9562	5,804.8800	5.8049	(2.540)	0	0	0
2014/03/11	R214	06/11/2014			Bond Future	9.3430		73.5087	9.3747	73.2728	0.339	0.0000	0.0000	0
2014/03/11	R214	06/11/2014	9.65	Call	Bond Future	5,996.0400		5.9960	5,844.2100	5.8442	(2.532)	0	0	0
2014/03/11	R214	06/11/2014	9.66	Call	Bond Future	6,036.0000		6.0360	5,883.6400	5.8836	(2.524)	0	0	0
2014/03/11	R214	06/11/2014	9.64	Put	Bond Future	3,794.6500		3.7946	3,879.2400	3.8792	2.229	0	0	0
2014/03/11	R214	06/11/2014	9.66	Put	Bond Future	3,732.8000		3.7328	3,816.3300	3.8163	2.238	0	0	0
2014/03/11	R214	06/11/2014	9.65	Put	Bond Future	3,763.6100		3.7636	3,847.6700	3.8477	2.233	0	0	0
2014/03/11	R248	08/05/2014	9.04	Put	Bond Future	2,459.4100		2.4594	2,649.5700	2.6496	7.732	0	0	0
2014/03/11	R248	08/05/2014			Bond Future	9.2862		96.2305	9.3057	96.0403	0.210	0.0000	0.0000	13,515
2014/03/11	R248	08/05/2014	9.06	Put	Bond Future	2,255.3400		2.2553	2,445.5000	2.4455	8.432	0	0	0
2014/03/11	R248	08/05/2014	9.04	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	R248	08/05/2014	9.05	Put	Bond Future	2,357.2800		2.3573	2,547.4400	2.5474	8.067	0	0	0
2014/03/11	R248	08/05/2014	9.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	R248	08/05/2014	9.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	R248	07/08/2014			Bond Future	9.3653		97.5275	9.3855	97.3335	0.216	0.0000	0.0000	0
2014/03/11	R248	07/08/2014	9.65	Call	Bond Future	2,666.9400		2.6669	2,472.9300	2.4729	(7.275)	0	0	0
2014/03/11	R248	07/08/2014	9.64	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	R248	07/08/2014	9.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	R248	07/08/2014	9.65	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	R248	07/08/2014	9.66	Call	Bond Future	2,758.1200		2.7581	2,564.1100	2.5641	(7.034)	0	0	0
2014/03/11	R248	07/08/2014	9.64	Call	Bond Future	2,575.5900		2.5756	2,381.5800	2.3816	(7.533)	0	0	0
2014/03/11	R248	06/11/2014	9.72	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	R248	06/11/2014			Bond Future	9.4418		94.6076	9.4628	94.4098	0.222	0.0000	0.0000	0
2014/03/11	R248	06/11/2014	9.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	R248	06/11/2014	9.72	Call	Bond Future	2,569.2000		2.5692	2,371.3500	2.3713	(7.701)	0	0	0
2014/03/11	R248	06/11/2014	9.73	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/03/11	R248	06/11/2014	9.73	Call	Bond Future	2,659.1800		2.6592	2,461.3300	2.4613	(7.440)	0	0	0
2014/03/11	R248	06/11/2014	9.74	Call	Bond Future	2,748.9900		2.7490	2,551.1400	2.5511	(7.197)	0	0	0

**Total**

**427686**